MATH 232 Key for sample final exam, August 1998

[4] 1. (a) Define the term "reduced row-echelon matrix".

ANSWER BOX

A matrix is *reduced row-echelon* if the following conditions are satisfied

- 1. every zero row lies below every nonzero row
- 2. all pivots are equal to 1
- 3. each pivot lies to the left of all pivots of rows below it
- 4. every other entry in the column of a pivot is equal to 0.

[3] (b) Find a reduced row-echelon matrix row-equivalent to

$$\left[\begin{array}{rrrrr} 2 & -3 & -1 \\ -1 & 2 & 2 \\ 4 & -4 & 4 \end{array}\right]$$

ANSWER BOX

Applying the row operations $R_4
ightarrow R_4 - 2R_1$, $R_1
ightarrow R_1 + 2R_1$, we get

Γ	0	1	3	
	-1	2	2	
	0	2	6	

Applying the row operations $R_3
ightarrow R_3 - 2R_1$, $R_2
ightarrow R_2 - 2R_1$, we get

0	1	3	
-1	0	-4	
0	0	0	

Finally, applying $R_1 \leftrightarrow R_2$, $R_1 \rightarrow (-1)R_1$, we get

$$\left[\begin{array}{rrrr} 1 & 0 & 4 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{array}\right]$$

2. Let

$$A = \begin{bmatrix} 2 & -1 & 1 & 3 & 1 \\ 0 & 1 & 3 & -2 & 0 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix}, \quad \boldsymbol{x} = \begin{vmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{vmatrix}, \text{ and } \boldsymbol{b} = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}.$$

[4] (a) Express the general solution of the homogeneous system $A \boldsymbol{x} = \boldsymbol{0}$ as a linear combination of vectors in \mathbb{R}^5 .

ANSWER BOX

By performing on [A|b] the row operations $R_1 \rightarrow R_1 + R_2$, $R_2 \rightarrow R_2 + 2R_3$, $R_1 \rightarrow R_1 - R_3$, and $R_1 \rightarrow (1/2)R_1$ we get

 $[H|\mathbf{c}] = \begin{bmatrix} 1 & 0 & 2 & 0 & 0 & 0 \\ 0 & 1 & 3 & 0 & 2 & 2 \\ 0 & 0 & 0 & 1 & 1 & 1 \end{bmatrix}.$

From this we see that the general solution of the homogeneous system is

$$\boldsymbol{x} = r_1[-2, -3, 1, 0, 0] + r_2[0, -2, 0, -1, 1] \quad (r_1, r_2 \in \mathbb{R}).$$

[3] (b) Write down the general solution of the nonhomogeneous system $A\boldsymbol{x} = \boldsymbol{b}$.

ANSWER BOX

From the reduced augmented matrix, we see that

$$\boldsymbol{x} = [0, 2, 0, 1, 0] + r_1[-2, -3, 1, 0, 0] + r_2[0, -2, 0, -1, 1] \qquad (r_1, r_2 \in \mathbb{R}).$$

3. The matrix A in $\mathbb{R}^{n \times n}$ is defined to be *invertible* if there exists B in $\mathbb{R}^{n \times n}$ such that

$$AB = BA = I.$$

Let $A, C \in \mathbb{R}^{n \times n}$ both be invertible.

[3] (a) Show that AC is invertible.

ANSWER BOX

Since A and C are invertible there exist $B, D \in \mathbb{R}^{n \times n}$ such that

AB = BA = I and CD = DC = I.

Using the associativity of matrix multiplication, we have

$$(AC)(DB) = A(CD)B = AIB = AB = I$$
$$(DB)(AC) = D(BA)C = DIC = DC = I.$$

Thus DB witnesses that AC is invertible.

[3] (b) Show that A^T is invertible.

ANSWER BOX

Let B witness that A is invertible, i.e.,

$$AB = BA = I.$$

Taking the transpose of each term we have

$$B^T A^T = A^T B^T = I \,.$$

Therefore B^T witnesses that A^T is invertible.

[3] 4. (a) Explain how to compute the rank of a matrix.

ANSWER BOX

By performing row operations on the given matrix A find a reduced row-echelon matrix H row-equivalent to A. The rank of A is the number of nonzero rows of H.

[4] (b) Explain why it is true that

 $\operatorname{rank}(AB) \le \min(\operatorname{rank}(A), \operatorname{rank}(B))$

for all matrices A, B such that AB is defined.

ANSWER BOX

The crux of the matter is that the columns of AB are linear combinations of the columns of A — indeed, if a_1, \ldots, a_n are the columns of A and $[b_{1j}, \ldots, b_{nj}]$ is the *j*-th column of B, then the *j*-th column of AB is $b_{1j}a_1 + \ldots + b_{nj}a_n$. Therefore colspace $(AB) \subseteq$ colspace(A) and so

 $\operatorname{rank}(AB) = \operatorname{dim}(\operatorname{colspace}(AB)) \leq \operatorname{dim}(\operatorname{colspace}(A)) = \operatorname{rank}(A)$.

Applying this result to the product $B^T A^T$ we obtain

$$\operatorname{rank}(AB) = \operatorname{rank}\left((AB)^T\right) = \operatorname{rank}(B^T A^T) \le \operatorname{rank}(B^T) = \operatorname{rank}(B).$$

This is enough.

[6] 5. Find a formula which defines a linear transformation $F : \mathbb{R}^3 \to \mathbb{R}^3$ which satisfies

 $F([1,1,1]) = [0,1,1], \qquad F([1,-1,-1]) = [1,0,0].$

ANSWER BOX

The requirement above specifies F on a subspace W of dimension 2. To complete the specification of F on \mathbb{R}^3 we require that F([0,1,0]) = [0,0,0]. Since F is linear,

$$\begin{split} F([1,0,0]) &= F\left((1/2)[[1,1,1]+(1/2)[[1,-1,-1])=(1/2)\left([0,1,1]+[1,0,0]\right)\right)\\ F([0,0,1]) &= F([1,1,1]-[1,0,0]-[0,1,0]) = [0,1,1]-[\frac{1}{2},\frac{1}{2},\frac{1}{2}]-[0,0,0]\,. \end{split}$$

Thus the standard matrix representation of F is

$$[F(\boldsymbol{e}_1) \ F(\boldsymbol{e}_2) \ F(\boldsymbol{e}_3)] = \begin{bmatrix} \frac{1}{2} & 0 & -\frac{1}{2} \\ \frac{1}{2} & 0 & \frac{1}{2} \\ \frac{1}{2} & 0 & \frac{1}{2} \end{bmatrix}.$$

Therefore a formula defining F is

$$F([x, y, z]) = (1/2) [x - z, x + z, x + z] .$$

Definition of vector space A vector space over \mathbb{R} is a set V of vectors together with a distinguished vector **0** in V and three functions $(\boldsymbol{u}, \boldsymbol{v}) \mapsto \boldsymbol{u} + \boldsymbol{v}, \quad \boldsymbol{v} \mapsto -\boldsymbol{v}, \quad (r, \boldsymbol{v}) \mapsto r \boldsymbol{v}$ $(\boldsymbol{u},\,\boldsymbol{v}\in V,\,r\in\mathbb{R})$ which satisfy A1 $(\boldsymbol{u} + \boldsymbol{v}) + \boldsymbol{w} = \boldsymbol{u} + (\boldsymbol{v} + \boldsymbol{w})$ associative law A2 u + v = v + ucommutative law A3 0 + u = uadditive identity A4 u + (-u) = 0additive inverse S1 $r(\boldsymbol{u} + \boldsymbol{v}) = r\boldsymbol{u} + r\boldsymbol{v}$ distributivity S2 $(r+s)\mathbf{u} = r\mathbf{u} + s\mathbf{u}$ distributivity associative law S3 $r(s\boldsymbol{u}) = (rs)\boldsymbol{u}$ S4 1u = uscale preservation for all $\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w} \in V$ and $r, s \in \mathbb{R}$.

[6] 6. From the axioms for a vector space show that for all vectors $\boldsymbol{u}, \, \boldsymbol{v}, \, \boldsymbol{w}$ in V,

 $u + v = u + w \Rightarrow v = w$.

ANSWER BOX Suppose that $\boldsymbol{u} + \boldsymbol{v} = \boldsymbol{u} + \boldsymbol{w}$. Then v = 0 + vby A3 $= (\boldsymbol{u} + (-\boldsymbol{u})) + \boldsymbol{v}$ by A4 $= (\boldsymbol{u} + \boldsymbol{v}) + (-\boldsymbol{u})$ by A1, A2 $= (\boldsymbol{u} + \boldsymbol{w}) + (-\boldsymbol{u})$ hypothesis $= (\boldsymbol{u} + (-\boldsymbol{u})) + \boldsymbol{w}$ by A1, A2 = 0 + wby A4 A3. = wThis is enough

7. Let $V = \mathbb{R}^{2 \times 2}$ denote the vector space over \mathbb{R} whose vectors are the 2 × 2 matrices with entries from \mathbb{R} . Let

$$\boldsymbol{v}_1 = \left[egin{array}{cc} 1 & 1 \\ 0 & 0 \end{array}
ight], \ \boldsymbol{v}_2 = \left[egin{array}{cc} 0 & 0 \\ 1 & 1 \end{array}
ight], \ \boldsymbol{v}_3 = \left[egin{array}{cc} 1 & 0 \\ 1 & 0 \end{array}
ight], \ \boldsymbol{v}_4 = \left[egin{array}{cc} 0 & 1 \\ 0 & 1 \end{array}
ight].$$

[3] (a) Show that $\{\boldsymbol{v}_1, \boldsymbol{v}_2, \boldsymbol{v}_3, \boldsymbol{v}_4\}$ is linearly dependent.

ANSWER BOX By inspection,

$$\boldsymbol{v}_1 + \boldsymbol{v}_2 = \boldsymbol{v}_3 + \boldsymbol{v}_4 \,.$$

[3] (b) Find $\boldsymbol{u} \in V$ such that $\{\boldsymbol{v}_1, \boldsymbol{v}_2, \boldsymbol{v}_3, \boldsymbol{u}\}$ is a basis for V.

ANSWER BOX We can take $\boldsymbol{u} = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$. Then \boldsymbol{u} , $\boldsymbol{v}_1 - \boldsymbol{u}$, $\boldsymbol{v}_3 - \boldsymbol{u}$, $\boldsymbol{v}_2 - \boldsymbol{v}_3 + \boldsymbol{u}$ are the four 2×2 matrices with one entry equal to 1 and all the other entries equal to 0. Thus $\{\boldsymbol{v}_1, \boldsymbol{v}_2, \boldsymbol{v}_3, \boldsymbol{u}\}$ is a basis for V.

[4] 8. (a) Evaluate the determinant

1	0	2	0	3
0	4	0	5	0
6	0	7	0	8
0	9	0	10	0
11	0	12	0	13

ANSWER BOX

Performing the row operations $R_5 \rightarrow R_5 - R_3$ and $R_3 \rightarrow R_3 - R_1$ yields a matrix in which rows 3 and 5 are the same. These row operations do not change the value of the determinant.

So the given determinant is 0.

[3] (b) Let A be a square matrix.

State the relationship between det(A) and rank(A).

ANSWER BOX

Let A be in $\mathbb{R}^{n \times n}$. Then

 $det(A) \neq 0 \iff rank(A) = n .$

[4] (a) Find the eigenvalues of A.

ANSWER BOX The characteristic polynomial is $\begin{vmatrix} \lambda - 1 & 0 & 0 & -1 \\ 0 & \lambda - 1 & 0 & 0 & -1 \\ -1 & 0 & \lambda & -1 \\ 1 & -1 & -1 & -1 & \lambda & -1 \\ \end{vmatrix} = \begin{vmatrix} \lambda & 0 & -\lambda & 0 \\ 0 & \lambda - 1 & 0 & \lambda & -1 \\ -1 & -1 & -1 & \lambda & -1 \\ \end{vmatrix} = \lambda \begin{vmatrix} \lambda - 1 & 0 & \lambda & -1 \\ 0 & \lambda & -1 & -1 & \lambda & -1 \\ 0 & \lambda & -1 & -1 & \lambda & -1 \\ \end{vmatrix} = \lambda \begin{vmatrix} \lambda - 1 & 0 & \lambda & -1 \\ 0 & \lambda & -1 & -1 & \lambda & -1 \\ 0 & \lambda & -1 & -2 & \lambda & -1 \\ 0 & -1 & -2 & \lambda & -1 \\ \end{vmatrix} = \lambda \begin{vmatrix} \lambda - 1 & 0 & \lambda & -1 \\ 0 & \lambda & -1 & -2 & \lambda & -1 \\ 0 & -1 & -2 & \lambda & -1 \\ \end{vmatrix} = \lambda \begin{vmatrix} \lambda - 1 & 0 & \lambda & -1 \\ 0 & \lambda & -1 & -2 & \lambda & -1 \\ -1 & 0 & \lambda & -1 \\ \end{vmatrix} = \lambda (\lambda - 1) \begin{vmatrix} \lambda - 1 & 0 & -2 & \lambda & -1 \\ 0 & 1 & -1 & -1 & -1 \\ -1 & 0 & \lambda & -1 \\ \end{vmatrix} = \lambda (\lambda - 1) \begin{vmatrix} \lambda - 1 & 0 & -2 & \lambda & -1 \\ 0 & 1 & -1 & -1 & -1 \\ -1 & 0 & \lambda & -1 \\ \end{vmatrix} = \lambda (\lambda - 1) ((\lambda - 1)^2 - 3) .$ Therefore the eigenvalues are $\lambda = 0, 1, 1 \pm \sqrt{3}.$

[4] (b) Find a matrix C such that $C^{-1}AC$ is a diagonal.

ANSWER BOX

By inspection eigenvectors belonging to 0, 1 are [1, 1, -1, -1], [1, -2, 1, 0] respectively. We compute an eigenvector belonging to $1 + \sqrt{3}$ by

$$\operatorname{nullspace}\left((1+\sqrt{3})I - A\right) = \operatorname{nullspace}\left(\begin{bmatrix} \sqrt{3} & 0 & 0 & -1 \\ 0 & \sqrt{3} & 0 & -1 \\ -1 & 0 & 1+\sqrt{3} & -1 \\ -1 & -1 & -1 & \sqrt{3} \end{bmatrix} \right) = \operatorname{sp}([1,1,1,\sqrt{3}]) \, .$$

Hence $[1, 1, 1, \sqrt{3}]$ is an eigenvector belonging to $1 + \sqrt{3}$, and similarly $[1, 1, 1, -\sqrt{3}]$ is an eigenvector belonging to $1 - \sqrt{3}$. Therefore we may take

$$C = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -2 & 1 & 1 \\ -1 & 1 & 1 & 1 \\ -1 & 0 & \sqrt{3} & -\sqrt{3} \end{bmatrix}$$

[3] **10.** (a) Find the projection of [2, -1, 3] on sp([1, 2, -1]).

ANSWER BOX
$$\boldsymbol{p} = \left(\frac{[2, -1, 3] \cdot [1, 2, -1]}{[1, 2, -1] \cdot [1, 2, -1]}\right) [1, 2, -1] = (-3/6)[1, 2, -1] = \frac{1}{2}[1, 2, -1].$$

[4]

(b) Find a formula for the projection of $\boldsymbol{b} = [b_1, b_2, b_3]$ on the subspace $\mathbf{sp}([1, 1, -1], [-1, 1, 1])$.

ANSWER BOX
Let *A* denote the matrix
$$\begin{bmatrix} 1 & 1 & -1 \\ -1 & 1 & 1 \end{bmatrix}^T$$
. The projection matrix for the subspace $W = sp([1, 1, -1], [-1, 1, 1])$ is
 $P = A(A^T A)^{-1}A^T = A\begin{bmatrix} 3 & -1 \\ -1 & 3 \end{bmatrix}^{-1}A^T = A\left(\frac{1}{8}\right)\begin{bmatrix} 3 & 1 \\ 1 & 3 \end{bmatrix}A^T$
 $= \left(\frac{1}{8}\right)A\begin{bmatrix} 2 & 4 & -2 \\ -2 & 4 & 2 \end{bmatrix} = \left(\frac{1}{8}\right)\begin{bmatrix} 4 & 0 & -4 \\ 0 & 8 & 0 \\ -4 & 0 & 4 \end{bmatrix}$.
So the projection of *b* on *W* is $Pb = \begin{bmatrix} b_1 - b_3 \\ 2 & b_2, \frac{b_3 - b_1}{2} \end{bmatrix}$.

11. (a) State three conditions on a matrix $A \in \mathbb{R}^{n \times n}$ which are equivalent to [3]A being an orthogonal matrix.

ANSWER BOX

Any three of the following five conditions are acceptable:

- 1. The columns of A form an orthonormal basis of \mathbb{R}^n .
- 2. The rows of A form an orthonormal basis of \mathbb{R}^n .
- 3. $A^T A = I$.
- 4. $||A\boldsymbol{x}|| = ||\boldsymbol{x}||$ for all $\boldsymbol{x} \in \mathbb{R}^n$.
- 5. $(A\boldsymbol{x}) \cdot (A\boldsymbol{y}) = \boldsymbol{x} \cdot \boldsymbol{y}$ for all $\boldsymbol{x}, \boldsymbol{y} \in \mathbb{R}^n$.
- (b) Let $T: \mathbb{R}^2 \to \mathbb{R}^2$ be an orthogonal linear transformation such that

$$T([1,0]) = [1/2, \sqrt{3}/2].$$

Explain why there are only two possibilities for T and describe them.

ANSWER BOX

[3]

The standard matrix representation of T is an orthogonal matrix and has columns T([1,0])and T([0,1]). From condition 1 we see that T([1,0]) and T([0,1]) form an orthonormal basis of \mathbb{R}^2 . Since $T([1,0]) = [1/2, \sqrt{3}/2]$, we see that, if $T([0,1]) = [a_1, a_2]$, then $a_1^2 + a_2^2 = 1$ and $(1/2)a_1 + (\sqrt{3}/2)a_2 = 0$.

Therefore T([0,1]) is either $[\sqrt{3}/2, -1/2]$ or $[-\sqrt{3}/2, 1/2]$.

[8] **12.** The following data points are given:

(-2, -8), (-1, -8), (2, 0), (3, 0), (4, 2), (6, 8)

By using a method from linear algebra find the least-squares linear fit for these data points.

Your answer should make it clear what method you are using.

ANSWER BOX Let $A = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 & 1 \\ -2 & -1 & 2 & 3 & 4 & 6 \end{bmatrix}^T$ and $b = \begin{bmatrix} -8 & -8 & 0 & 0 & 2 & 8 \end{bmatrix}^T$. Then $(A^T A)^{-1} A^T = \begin{bmatrix} 6 & 12 \\ 12 & 70 \end{bmatrix}^{-1} = \frac{1}{276} \begin{bmatrix} 70 & -12 \\ -12 & 6 \end{bmatrix} A^T$ $= \frac{1}{276} \begin{bmatrix} 94 & 82 & 46 & 34 & 22 & -2 \\ -24 & -18 & 0 & 6 & 12 & 24 \end{bmatrix}$ According to the theory, the coefficients of the least-squares linear fit are given by

$$\begin{bmatrix} r_0 \\ r_1 \end{bmatrix} = (A^T A)^{-1} A^T \boldsymbol{b} = \begin{bmatrix} 1380/276 \\ 552/276 \end{bmatrix} = \begin{bmatrix} 5 \\ 2 \end{bmatrix} .$$

So the least-squares linear fit is y = 5 + 2x.

13. Let \mathbb{R} denote the vector space over \mathbb{R} consisting of all functions $f : \mathbb{R} \to \mathbb{R}$. Let V denote the subspace of $\mathbb{R}\mathbb{R}$. spanned by $\{1, \sin 2x, \cos 2x\}$. Let

 $\mathcal{B} = \langle 1, \sin 2x, \cos 2x \rangle, \quad \mathcal{B}' = \langle \sin^2 x, \cos^2 x, \sin x \cos x \rangle.$

Let $F: V \to V$ be the unique linear transformation which maps \mathcal{B} to \mathcal{B}' in the sense that $F(1) = \sin^2 x$, $F(\sin 2x) = \cos^2 x$, and $F(\cos 2x) = \sin x \cos x$.

(a) Find a matrix $C \in \mathbb{R}^{3 \times 3}$ such that, for all v in V, [4]

C

ANSWER BOX

Note that

 $1 = \sin^2 x + \cos^2 x$ $\sin 2x = 2\sin x \cos x$ $\cos 2x = -\sin^2 x + \cos^2 x \,.$

Thus the required matrix C is

 $C_{\mathcal{B},\mathcal{B}'} = \begin{bmatrix} 1 & 0 & -1 \\ 1 & 0 & 1 \\ 0 & 2 & 0 \end{bmatrix} .$

[4]

(b) Find the matrix $[F]_{\mathcal{B},\mathcal{B}}$ which represents F with respect to \mathcal{B}, \mathcal{B} .

ANSWER BOX

Notice that the matrix of F with respect to \mathcal{B} , \mathcal{B}' is I the 3×3 identity matrix. Therefore the matrix of F with respect to \mathcal{B}, \mathcal{B} is

$$F]_{\mathcal{B},\mathcal{B}} = C_{\mathcal{B}',\mathcal{B}} [F]_{\mathcal{B},\mathcal{B}'} = (C_{\mathcal{B},\mathcal{B}'})^{-1} \\ = -\frac{1}{4} \begin{bmatrix} -2 & -2 & 0 \\ 0 & 0 & -2 \\ 2 & -2 & 0 \end{bmatrix}.$$

$$oldsymbol{v}_{\mathcal{B}}=oldsymbol{v}_{\mathcal{B}'}$$

[5] 14. Consider the curve in \mathbb{R}^2 whose equation is

$$6x^2 + \sqrt{24}xy + 7y^2 = 1.$$

Show that this curve is an ellipse and find the length of its major and minor axes.

ANSWER BOX The symmetric matrix of coefficients of the quadratic form $6x^2 + \sqrt{24}xy + 7y^2$ is

$$A = \left[\begin{array}{cc} 6 & \sqrt{6} \\ \sqrt{6} & 7 \end{array} \right].$$

The characteristic polynomial is $(\lambda - 9)(\lambda - 4)$. Letting C be the orthogonal diagonalizing matrix, the change of variables $\begin{bmatrix} x \\ y \end{bmatrix} = C \begin{bmatrix} \overline{x} \\ \overline{y} \end{bmatrix}$ converts the equation to

$$9\overline{x}^2 + 4\overline{y}^2 = 1.$$

This is clearly the equation of an ellipse. The major axis has length 1, while the minor axis has length 2/3.

[6] **15.** Consider the surface S in \mathbb{R}^3 whose equation is

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 $x^{2} + y^{2} + z^{2} + 2xy + 2yz + 2zx - 3x + z = 1.$

Show that S is cylindrical in the sense that there is a unit vector u such that S is invariant under translation by any scalar multiple of u.

ANSWER BOX

Here the symmetric matrix of coefficients has eigenvalues 3, 0, where 0 has multiplicity 2. So the associated orthogonal transformation converts the equation to the form

$$3\overline{x}^2 - \frac{2}{\sqrt{3}}\overline{x} + a\overline{y} + b\overline{z} = 1$$

The exact values of a and b do not matter except that one of them is nonzero. Making a rotation about the \overline{x} -axis we can convert the equation to the form

$$3\overline{x}^2 - \frac{2}{\sqrt{3}}\overline{x} + c\overline{y} = 1.$$

This is enough. The unit vector \boldsymbol{u} is the one in the direction of the z-axis.