## DEPARTMENT OF MATHEMATICS

Ma322004 (Sathaye) - FINAL EXAM Fall 1999
December 14, 1999

## DO NOT TURN THIS PAGE UNTIL YOU ARE INSTRUCTED TO DO SO.

Be sure to show all work and justify your answers.
There are 8 problems and a total of 9 pages including this one. No other sheets, books, papers are allowed.

| Problem | Maximum <br> Score | Actual <br> Score |
| :---: | :---: | :---: |
| 1 | 20 |  |
| 2 | 20 |  |
| 3 | 20 |  |
| 4 | 20 |  |
| 5 | 20 |  |
| 6 | 20 |  |
| 7 | 20 |  |
| 8 | 160 |  |
| Total |  |  |

NAME:

SECTION NO: $\qquad$
STUDENT \#: $\qquad$

1. (20 Points)
(a) Given matrices $A, B$, when can you say that $B$ is the inverse of $A$ ? In other words, define the "inverse" of a matrix.
(b) Give example of a $3 \times 3$ matrix $A$ without any zero entries which does not have an inverse.
(c) If $C, D$ are inverses of the matrices $A, B$ respectively, then calculate the following expressions. Your answer should be a product involving $A, B, C, D$.

$$
(A B)^{-1}=\quad,(A C)^{-1}=\quad,\left(A^{2} B A B\right)^{-1}=
$$

(d) Define an elementary matrix. Give at least three eamples of elementary matrices.
(e) Write down a 3 by 3 matrix $E$ such that $E\left[\begin{array}{l}x \\ y \\ z\end{array}\right]=\left[\begin{array}{l}y \\ z \\ x\end{array}\right]$ for all $x, y, z \in \Re$.
2. (20 Points)

Write down a 4 by 7 matrix $A$ which has exactly 3 nonzero pivots, after the usual Gauss elimination (if needed).
You have to answer many questions about it, so choose a matrix which will make your work easy. Think before using your pencil!
(a) What is the rank of the matrix $A$ ? How can you be sure?
(b) What is the dimension of $C(A)$ ? Write down an explicit basis for $C(A)$ Be sure to explain why your answer is a basis.
(c) Either prove that $C(A)=\Re^{4}$ or give a concrete vector in $\Re^{4}$ which is not in $C(A)$.
(d) Is there a vector $B$ in $\Re^{4}$ such that $A X=B$ has no solution. Do explain your reasoning.
(e) What is a basis for $N(A)$ ? Explain why the vectors in your answer must be independent.
(f) What is a basis for $N\left(A^{T}\right)$ ? Again, explain why your answer is correct.

## 3. (20 Points )

This problem still belongs to your matrix $A$ from the previous page. For our mutual convenience, copy the same matrix here.
(a) Suppose that $T$ is a transformation from $\Re^{7}$ to $\Re^{4}$ given by the formula $T(v)=A v$. Is this a linear transformation? Why?
(b) Does the matrix $A$ have an inverse? Why?
(c) Write down the general solution to the equation $A X=C_{1}+C_{2}$, where $C_{1}, C_{2}$ are the first two columns of your matrix. Be sure to identify the usual $X_{p}$ and $X_{n}$ before writing the general answer.
4. (20 Points )

Let $A=\left[\begin{array}{rr}1 & 1 \\ -2 & 0 \\ 0 & -1\end{array}\right]$. Answer the following questions about this matrix $A$.
(a) What is the dimension of $C(A)$ ? Why?
(b) What is a basis for $C\left(A^{T}\right)$ ?
(c) Find the projection matrix $P$ for projecting into the column space of $A$. (Hint: $\left.A\left(A^{T} A\right)^{-1} A^{T}\right)$.
(d) Find the projection of $\left[\begin{array}{l}1 \\ 1 \\ 1\end{array}\right]$ into $C(A)$.
(e) Does the equation $A X=\left[\begin{array}{l}1 \\ 1 \\ 1\end{array}\right]$ have a solution? Why or why not?
(f) In your own words, explain the relation between the solution to $A X=B$ and the vector $P B$. Explain how this leads to "Least Squares Approximation". Write a small paragraph explaining this, using your calculations to illustrate your point.

## 5. (20 Points)

Suppose that $A$ is a $3 \times 3$ matrix with three eigenvectors $v_{1}, v_{2}, v_{3}$ belonging to the eigenvalues $1,1 / 2,1 / 2$ respectively.
Assume further, that the vectors $v_{1}, v_{2}, v_{3}$ are respectively the columns of the matrix $\left[\begin{array}{rrr}1 & 1 & -1 \\ 0 & 1 & 0 \\ 1 & 1 & 0\end{array}\right]$.
(a) What is $A$ ? Simplify your answer.
(b) Express $A$ in the diagonalized form, i.e. write it as $S \Lambda S^{-1}$.
(c) How is the diagonal form used to find $\lim _{n \rightarrow \infty} A^{n}$ ?
(d) Use the above information to evaluate the $\lim _{n \rightarrow \infty} A^{n}\left(v_{1}+v_{2}+v_{3}\right)$. Explain your reasoning. (Hint: The answer is easy if you think about it, rather than blindly calculate.)
6. (20 Points)
(a) Find all the eigenvalues and the corresponding eigenspaces for the matrix $\left[\begin{array}{lll}0 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 2 & 0\end{array}\right]$. Use your work to decide if $A$ is diagonalizable. Explain all details of your reasoning.
(b) If $M$ is a matrix satisfying the equation $M^{2}=M$, show why 0,1 are the only possible eigenvalues for $M$.
(c) What are the eigenvalues and the eigenspaces for the $3 \times 3$ identity matrix $I_{3}$ ?
(d) What are the eigenvalues and the eigenspaces for the $3 \times 3$ zero matrix $O$ ?
7. (20 Points )
(a) $T$ is a linear transformation from $P_{2}$ to $P_{2}$ given by the formula $T(f(X))=f(x)+$ $f^{\prime}(x)$.
Find the matrix $A$ of the transformation $T$ in the bases $G, G$, where $G$ is the basis (1, $x, x^{2}$ ).
(b) An eigenvector of the transformation $T$ is defined as a nonzero vector $v$ such that $T(v)=\lambda v$ for some $\lambda$. The corresponding number $\lambda$ is said to be an eigenvalue of $T$.
Explain why 1 is the only eigenvalue for $T$ and find all eigenvectors belonging to 1 . (Hint: connect your answer with eigenvectors and eigenvalues of $A$ ).

## 8. (20 Points)

A vector space $V$ has basis $G=\left(v_{1}, v_{2}, v_{3}\right)$ and a linear transformation from $V$ to itself is given by the formulas $T\left(v_{1}\right)=v_{1}+v_{2}, T\left(v_{2}\right)=v_{2}+v_{3}, T\left(v_{3}\right)=v_{1}+v_{2}+v_{3}$.
(a) What is the matrix of $T$ in the bases $G, G$ ?
(b) If we change the basis $G$ to the basis $H$ given by $H=\left(v_{1}+v_{2}, v_{2}, v_{3}\right)$, find the new matrix for $T$ in the bases $H, H$. Be sure to simplify your answer.
(c) What are the dimensions of the Kernel and the Range of $T$ ? Show all work and reasoning.

