# 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.

	Maximum	Actual
Problem	Score	Score
1	20	
2	20	
3	20	
4	20	
5	20	
6	20	
7	20	
8	20	
Total	160	

NAME:

SECTION NO: \_\_\_\_\_

STUDENT #: \_\_\_\_\_

#### 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.

$$(AB)^{-1} = , (AC)^{-1} = , (A^2BAB)^{-1} =$$

(d) Define an elementary matrix. Give at least three eamples of elementary matrices.

(e) Write down a 3 by 3 matrix E such that 
$$E\begin{bmatrix} x\\ y\\ z\end{bmatrix} = \begin{bmatrix} y\\ z\\ x\end{bmatrix}$$
 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 AX = 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  $N(A^T)$ ? Again, explain why your answer is correct.

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) = Av. Is this a linear transformation? Why?

(b) Does the matrix A have an inverse? Why?

(c) Write down the **general solution** to the equation  $AX = C_1 + C_2$ , 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.

Let  $A = \begin{bmatrix} 1 & 1 \\ -2 & 0 \\ 0 & -1 \end{bmatrix}$ . Answer the following questions about this matrix A.

- (a) What is the dimension of C(A)? Why?
- (b) What is a basis for  $C(A^T)$ ?
- (c) Find the projection matrix P for projecting into the column space of A. (Hint:  $A(A^TA)^{-1}A^T)$ .

(d) Find the projection of 
$$\begin{bmatrix} 1\\ 1\\ 1 \end{bmatrix}$$
 into  $C(A)$ .

(e) Does the equation 
$$AX = \begin{bmatrix} 1\\ 1\\ 1 \end{bmatrix}$$
 have a solution? Why or why not?

(f) In your own words, explain the relation between the solution to AX = B and the vector PB. 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  $\begin{bmatrix} 1 & 1 & -1 \end{bmatrix}$ 

 $\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 0 \end{bmatrix}.$ 

(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  $\lim_{n\to\infty} A^n$ ?

(d) Use the above information to evaluate the  $\lim_{n\to\infty} A^n(v_1 + v_2 + v_3)$ . Explain your reasoning. (Hint: The answer is easy if you think about it, rather than blindly calculate.)

(a) Find all the eigenvalues and the corresponding eigenspaces for the matrix  $\begin{bmatrix} 0 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 2 & 0 \end{bmatrix}$ . 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?

(a) T is a linear transformation from  $P_2$  to  $P_2$  given by the formula T(f(X)) = f(x) + f'(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).

A vector space V has basis  $G = (v_1, v_2, v_3)$  and a linear transformation from V to itself is given by the formulas  $T(v_1) = v_1 + v_2$ ,  $T(v_2) = v_2 + v_3$ ,  $T(v_3) = v_1 + v_2 + v_3$ .

(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  $H = (v_1 + v_2, v_2, v_3)$ , 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.