

Exam Linear Algebra 1

31 January 2013

- solutions -

1. (a) $A = \begin{pmatrix} 1 & 4 & 2 \\ 2 & 5 & 1 \\ 4 & 10 & -1 \end{pmatrix} \xrightarrow{\substack{(ii) - 2(i) \rightarrow (ii) \\ (iii) - 4(i) \rightarrow (iii)}}} \begin{pmatrix} 1 & 4 & 2 \\ 0 & -3 & -3 \\ 0 & -6 & -9 \end{pmatrix}$

$\xrightarrow{(iii) - 2(ii) \rightarrow (iii)} \begin{pmatrix} 1 & 4 & 2 \\ 0 & -3 & -3 \\ 0 & 0 & -3 \end{pmatrix} \xrightarrow{\substack{-\frac{1}{3}(ii) \rightarrow (ii) \\ -\frac{1}{3}(iii) \rightarrow (iii)}}} \begin{pmatrix} 1 & 4 & 2 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix}$ 4

(b) rank $A = 3$ 2

(c) $Ax = 0$ has only solution $x = 0$ (cons. as row below zero) 4

(d) augmented matrix

$(A|b) = \left(\begin{array}{ccc|c} 1 & 4 & 2 & 1 \\ 2 & 5 & 1 & 5 \\ 4 & 10 & -1 & 1 \end{array} \right) \xrightarrow{\substack{\text{as} \\ \text{above}}} \left(\begin{array}{ccc|c} 1 & 4 & 2 & 1 \\ 0 & 1 & 1 & -1 \\ 0 & 0 & 1 & 3 \end{array} \right)$

$\Rightarrow x_3 = 3, x_2 = -1 - x_3 = -4, x_1 = 1 - 4x_2 - 2x_3 = 11$

\Rightarrow solution set = $\left\{ \begin{pmatrix} 11 \\ -4 \\ 3 \end{pmatrix} \right\}$ 4

2. (a) Let $\underline{a}_1, \dots, \underline{a}_n$ be the column vectors of A .

Then $\underline{b} \in R(A) \Leftrightarrow$ there exists $\underline{x} \in \mathbb{R}^n$ such that

$$x_1 \underline{a}_1 + \dots + x_n \underline{a}_n = \underline{b}$$

\Leftrightarrow there exists $\underline{x} \in \mathbb{R}^n$ such that $A\underline{x} = \underline{b}$

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$\Leftrightarrow A\underline{x} = \underline{b}$ has solution $\underline{x} \in \mathbb{R}^n$

(b) $N(A) = \{ \underline{0} \} \Leftrightarrow A\underline{x} = \underline{0}$ has ^{unique} solution $\underline{x} = \underline{0}$

$\Leftrightarrow x_1 \underline{a}_1 + \dots + x_n \underline{a}_n = \underline{0}$ has ^{unique} solution $x_1 = \dots = x_n = 0$

$\Leftrightarrow \underline{a}_1, \dots, \underline{a}_n$ are linearly independent

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(c) Let $\underline{b} \in R(A)$

" \Leftarrow ": Suppose $A\underline{x} = \underline{b}$ has more than two solutions.

\Rightarrow there exist $\underline{x}_1, \underline{x}_2 \in \mathbb{R}^n$ with $\underline{x}_1 \neq \underline{x}_2$ such

that $A\underline{x}_1 = \underline{b}$ and $A\underline{x}_2 = \underline{b}$

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$\Rightarrow A(\underline{x}_1 - \underline{x}_2) = \underline{0}$ with $\underline{x}_1 \neq \underline{x}_2$

\Rightarrow column vectors of A not lin. independent

" \Rightarrow ": Suppose column vectors of A linearly independent

$\Rightarrow A\underline{x} = \underline{0}$ has solution $\underline{y} \neq \underline{0}$

$\Rightarrow A\underline{x} = \underline{b}$ has besides solution $\underline{x} \in \mathbb{R}^n$ (which exists since $\underline{b} \in R(A)$) also

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solution $\underline{x} + \underline{y}$ since $A(\underline{x} + \underline{y})$

$= A\underline{x} + A\underline{y} = \underline{b} + \underline{0} = \underline{b}$ where $\underline{y} \neq \underline{0}$

$\Rightarrow A\underline{x} = \underline{b}$ has more than one solution.

3. (a) $A^{-1} \bar{x} B = A + B$

multiplication from the left by A^{-1} and from the right by B^{-1} yields

$$\bar{x} = A^{-1} (A + B) B^{-1} = B^{-1} + A^{-1} \quad [4]$$

(b) $(AB)^T = B^T A^T$ (always)

however here $AB = BA$. Hence $(AB)^T = (BA)^T = A^T B^T$ [4]

(c) A invertible \Rightarrow there exists a matrix B such that

$$AB = BA = I$$

Taking the transpose on both sides yields

$$B^T A^T = A^T B^T = I$$

Hence $B^T = (A^T)^{-1}$ where $B = A^{-1}$ [4]

4. (a) \mathcal{P}_n has basis $\{1, x, \dots, x^{n-1}\}$ [3]

(b) $\dim \mathcal{P}_n = n$ [2]

(c) let $p, q \in \mathcal{P}_4$, $\alpha, \beta \in \mathbb{R}$

$$\Rightarrow T(\alpha p + \beta q) = (\alpha p + \beta q) - \frac{1}{2} x^2 (\alpha p + \beta q)''$$

$$= \alpha p(x) + \beta q(x) - \frac{1}{2} x^2 \alpha p''(x) - \frac{1}{2} x^2 \beta q''(x)$$

$$= \alpha (p(x) - \frac{1}{2} x^2 p''(x)) + \beta (q(x) - \frac{1}{2} x^2 q''(x))$$

$$= \alpha T(p(x)) + \beta T(q(x)) \quad [4]$$

$$(d) \quad p \in \ker T \Leftrightarrow T(p(x)) = 0$$

$$\Leftrightarrow p(x) - \frac{1}{2}x^2 p''(x) = 0$$

$$\text{Let } p(x) = a + bx + cx^2 + dx^3 \text{ with } a, b, c, d \in \mathbb{R}$$

$$\Rightarrow p(x) - \frac{1}{2}x^2 p''(x) = a + bx + cx^2 + dx^3 - \frac{1}{2}(2cx^2 + 6dx^3)$$

$$= a + bx - 2dx^3 = 0$$

$$\Leftrightarrow a = b = d = 0 \text{ and } c \in \mathbb{R}$$

$$\Rightarrow \ker T = \text{span} \{x^2\}$$

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(e) From above we see

$$T(a + bx + cx^2 + dx^3) = a + bx - 2dx^3$$

$$\Leftrightarrow [T]_E \begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix} = \begin{pmatrix} a \\ b \\ 0 \\ -2d \end{pmatrix} \quad \text{for all } a, b, c, d$$

applying $[I]_E$ to $e_k, k=1,2,3,4$, yields the k^{th} column vector of $[T]_E$.

$$\text{Hence } [T]_E = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & -2 \end{pmatrix}$$

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$$(f) \quad \text{rank } [T]_E = \text{rank} \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix} \quad (\text{row echelon form of } [T]_E)$$

$$= 3$$

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5. (a) let $\vec{x}_1, \vec{x}_2 \in W^\perp$ and $\alpha, \beta \in \mathbb{R}$

\Rightarrow let $\vec{y} \in W$. Then

$$(\alpha \vec{x}_1 + \beta \vec{x}_2)^T \vec{y} = \alpha \vec{x}_1^T \vec{y} + \beta \vec{x}_2^T \vec{y} = 0$$

$$\Rightarrow \alpha \vec{x}_1 + \beta \vec{x}_2 \in W^\perp$$

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Moreover $W^\perp \neq \emptyset$ since $\vec{0} \in W^\perp$

$$(b) \vec{x} \in W \cap W^\perp \Leftrightarrow \vec{x}^T \vec{x} = 0 \Leftrightarrow \sum_{k=1}^n x_k^2 = 0 \Leftrightarrow \vec{x} = \vec{0}$$

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$$(c) \vec{x} \in N(A^T) \Leftrightarrow x_1 \vec{a}_1^T + \dots + x_n \vec{a}_n^T = \vec{0}$$

where $\vec{a}_1, \dots, \vec{a}_n$ are the row vectors of A

$$\Leftrightarrow \sum_{k=1}^n x_k A_{ki} = 0 \text{ for all } i=1, \dots, n$$

$$\Leftrightarrow \vec{x}^T \vec{a}_i = 0$$

$$\Leftrightarrow \vec{x} \in R(A)^\perp$$

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$$\begin{aligned}
 6. (a) \quad p(\lambda) &= \det(A - \lambda I) = \begin{vmatrix} 1-\lambda & 2 & 1 \\ 0 & 3-\lambda & 1 \\ 0 & 5 & -1-\lambda \end{vmatrix} \\
 &= (1-\lambda) \begin{vmatrix} 3-\lambda & 1 \\ 5 & -1-\lambda \end{vmatrix} \\
 &= (1-\lambda) \left((3-\lambda)(-1-\lambda) - 5 \right)
 \end{aligned}$$

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$$\begin{aligned}
 (b) \quad p(\lambda) &= 0 \\
 \Leftrightarrow \lambda &= 1 \text{ or } (3-\lambda)(-1-\lambda) = 5 \\
 \Leftrightarrow \lambda &= 1 \text{ or } \lambda = 4 \text{ or } \lambda = -2
 \end{aligned}$$

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(c) Eigenvectors for eigenvalue λ are the nontrivial solutions of $(A - \lambda I) \vec{v} = 0$

$$\begin{aligned}
 \lambda_1 = 1: \quad \begin{pmatrix} 0 & 2 & 1 \\ 0 & 2 & 1 \\ 0 & 5 & -2 \end{pmatrix} \vec{v} = 0 \\
 \Leftrightarrow \begin{pmatrix} 0 & 0 & 0 \\ 0 & 2 & 1 \\ 0 & 5 & -2 \end{pmatrix} \vec{v} = 0 \Leftrightarrow \begin{pmatrix} 0 & 0 & 0 \\ 0 & 2 & 1 \\ 0 & 3 & 0 \end{pmatrix} \vec{v} = 0 \\
 \text{Eigenvector } \vec{v}_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}
 \end{aligned}$$

$$\text{similarly: for } \lambda_2 = 4, \quad \vec{v}_2 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

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$$\lambda_3 = -2, \quad \vec{v}_3 = \begin{pmatrix} 1 \\ 1 \\ -5 \end{pmatrix}$$

(d) A has 3 eigenvectors. Hence A is diagonalizable. Set $T = \begin{pmatrix} \vec{v}_1 & \vec{v}_2 & \vec{v}_3 \\ \hline 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 1 & -5 \end{pmatrix}$

$$\Rightarrow T^{-1}AT = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & -2 \end{pmatrix}$$

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