Time: 5 hours

## Instructions (for the final):

- o Complete all exam questions from this sheet, and enter your answers in WebAssign, in the exam "Final Exam".
- This exam is closed book.
- o Calculators, notes, books, online resources, and help from others is not allowed.
- Please do not communicate with others about this exam until after the exam period has closed.

Part I: Multiple Choice Questions: (4 points each) Questions marked with a  $\clubsuit$  may have more than one correct answer. Enter all correct answers into the space provided on WebAssign. The other questions have one correct answer. Choose the best answer for each multiple choice question.

- 1. Let A be a  $3 \times 4$  matrix corresponding to the coefficient matrix of a system with variables  $x_1, x_2, x_3, x_4$  given by  $\begin{bmatrix} 1 & 0 & 0 & -5 \\ 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 1 \end{bmatrix}$ . Which of the following must be true? Mark all that apply
  - A. rank(A) = 3.
  - B.  $Null(A) = \{ \mathbf{0} \}.$
  - C.  $x_2$  is a free variable.
  - D. Ax = b is consistent for all  $b \in \mathbb{R}^3$
  - E. The columns of A are linearly independent.
  - F.  $row(A) = \mathbb{R}^3$ .
- 2. Let  $T: \mathbb{R}^2 \to \mathbb{R}^2$  be the linear transformation that projects  $\boldsymbol{x}$  onto the line y = 2x. What is the standard matrix [T] for this linear transformation?
  - A.  $\begin{bmatrix} 1 & 1 \\ 2 & 2 \end{bmatrix}$
  - B.  $\frac{1}{5} \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix}$
  - C.  $\frac{1}{5} \begin{bmatrix} 1 & 1 \\ 2 & 2 \end{bmatrix}$
  - D.  $\begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix}$
  - E.  $\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$
  - F.  $\frac{1}{2} \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$

3. Let A, B, C, D, X be  $n \times n$  invertible matrices. If  $AXB^{-1} + 2C = D$ , solve for the matrix X.

A. 
$$X = A^{-1}BD - 2A^{-1}BC$$

B. 
$$X = ADB^{-1} - 2ACB^{-1}$$

C. 
$$X = A^{-1}DB - 2A^{-1}CB$$

D. 
$$X = DBA^{-1} - 2CBA^{-1}$$

E. 
$$X = BDA^{-1} - 2BCA^{-1}$$

F. 
$$X = 2ADB - ACB$$

- 4.  $\clubsuit$  Let A be an  $n \times n$  invertible matrix. Which of the following must be true? Mark all that apply.
  - A. 0 is an eigenvalue of A.
  - B. The rows of A are linearly dependent.
  - C.  $Null(A) = \{0\}.$
  - D.  $col(A) = \mathbb{R}^n$ .
  - E. rank(A) = 0.
  - F. Ax = b is inconsistent for some  $b \in \mathbb{R}^n$ .
  - G. The reduced row echelon form of A is the identity
  - H. A is a product of elementary matrices.

- 5. If  $\det \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} = -4$  what is  $\det \begin{bmatrix} a & b & c \\ 2d 3a & 2e 3b & 2f 3c \\ g & h & i \end{bmatrix}$ ?
  - A. 6
  - В. -6
  - C. 8
  - D. -8
  - E. 2
  - F. -2
  - G. 0

6.  $\clubsuit$  Let A be an  $n \times n$  which is orthogonally diagonalizable. Which of the following must be true?

A. 
$$A^T A = I$$
.

B. 
$$A^T = A$$
.

C. There is an orthonormal basis of  $\mathbb{R}^n$  consisting of eigenvectors of A.

D. nullity(A) is the multiplicity of the eigenvalue 0.

E. 
$$rank(A) = n$$
.

F.  $A^{-1}$  is also orthogonally diagonalizable.

G. Eigenvectors from distinct eigenspaces of A are orthogonal

7. Compute the characteristic polynomial of the matrix  $\begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 1 & 1 & 0 \end{bmatrix}$ .

A. 
$$-\lambda^3 + 5\lambda^2 + \lambda + 2$$

B. 
$$-\lambda^3 + 2\lambda^2 - 2\lambda$$

$$C. -\lambda^3 - 3\lambda^2 + 2\lambda + 3$$

$$D. -\lambda^3 + 4\lambda^2 - 3\lambda - 8$$

$$E. -\lambda^3 + 2\lambda^2 + \lambda - 2$$

$$F. -\lambda^3 + \lambda^2 - 3\lambda - 1$$

G. None of the above

- 8. The matrix  $\begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 1 & 1 & 0 \end{bmatrix}$  (the same matrix as in the problem above) is similar to which of the following diagonal matrices?
  - A.  $\begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{bmatrix}$
  - B.  $\begin{bmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{bmatrix}$
  - C.  $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 1 \end{bmatrix}$
  - D.  $\begin{bmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$
  - E.  $\begin{bmatrix} 2 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$
  - $F. \begin{bmatrix} 3 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 2 \end{bmatrix}$
  - G. This matrix is not diagonalizable.
  - H. The matrix is diagonalizable, but not similar to any of the above.

- 9.  $\clubsuit$  If A is an  $5 \times 5$  matrix with eigenvalues -1, -1, 1, 1, 4 and corresponding eigenvectors  $\boldsymbol{x}_1, x_2, \boldsymbol{x}_3, \boldsymbol{x}_4, x_5$ , which of the following is true? Mark all that apply.
  - A.  $A(3x_5) = 4(3x_5)$ .
  - B. 16 is an eigenvalue of  $A^2$ .
  - C. A is not invertible.
  - D. The eigenvalues of  $A^{-1}$  are -1, -1, 1, 1, 1/4.
  - E.  $\{\boldsymbol{x}_1,\boldsymbol{x}_3,\boldsymbol{x}_5\}$  is a linearly independent set.
  - F. A + I is invertible.

10.	$\clubsuit$ Let A be a $5 \times 4$ matrix with linearly independent columns.	Which of the following statements must be true? M	Mark
	all that apply.		

- A.  $\operatorname{rank} A = 4$
- B.  $\operatorname{rank} A = 5$
- C. The equation  $A\mathbf{x} = \mathbf{0}$  has a unique solution.
- D. The equation  $A\mathbf{x} = \mathbf{0}$  has infinitely many solutions.
- E. The equation  $A\mathbf{x} = \mathbf{b}$  has a solution for all  $\mathbf{b}$  in  $\mathbb{R}^5$ .
- F. There is a  $\mathbf{b} \in \mathbb{R}^5$  such that the equation  $A\mathbf{x} = \mathbf{b}$  does not have a solution.
- G. The columns of A span  $\mathbb{R}^5$ .
- H. The rows of A span  $\mathbb{R}^4$ .
- I. The rows of A are linearly independent.

11.  $\clubsuit$  Let U be an  $n \times n$  orthogonal matrix. Which of the following statements must be true? Mark all that apply.

- A. The columns of U are all unit vectors.
- B. U has n distinct eigenvalues.
- C. There is a nonzero vector  $\mathbf{x}$  with  $||U\mathbf{x}|| = 0$ .
- D. The rows of U span  $\mathbb{R}^n$ .
- E. rank U = n
- F.  $\det U = 1$
- G.  $\dim(\operatorname{Null} U)^{\perp} = n$
- $\mathbf{H}.~U^T=U$

12. Let S be a subspace of  $\mathbb{R}^3$  and let y be a vector given by

$$S = \operatorname{span} \left\{ \begin{bmatrix} 1\\0\\1\\-1 \end{bmatrix}, \begin{bmatrix} 0\\1\\1\\1 \end{bmatrix}, \begin{bmatrix} 1\\-1\\0\\1 \end{bmatrix} \right\} \quad \text{and} \quad \mathbf{y} = \begin{bmatrix} 2\\1\\2\\-3 \end{bmatrix}.$$

Then  $\mathbf{y}$  can be written as  $\mathbf{y} = \operatorname{proj}_S \mathbf{y} + \operatorname{perp}_S \mathbf{y}$  where  $\operatorname{proj}_S \mathbf{y}$  is a vector in S and  $\operatorname{perp}_S \mathbf{y}$  is a vector in  $S^{\perp}$ . Find  $\operatorname{perp}_S \mathbf{y}$ .

A. 
$$\operatorname{perp}_{S} \mathbf{y} = \begin{bmatrix} \frac{1}{2} \\ \frac{1}{2} \\ -\frac{1}{2} \\ 0 \end{bmatrix}$$

B. 
$$\operatorname{perp}_{S} \mathbf{y} = \begin{bmatrix} \frac{2}{5} \\ \frac{2}{5} \\ -\frac{2}{5} \\ 0 \end{bmatrix}$$

C. 
$$\operatorname{perp}_{S} \mathbf{y} = \begin{bmatrix} \frac{1}{3} \\ \frac{1}{3} \\ -\frac{1}{3} \\ 0 \end{bmatrix}$$

D. 
$$\operatorname{perp}_{S} \mathbf{y} = \begin{bmatrix} -1 \\ -1 \\ 1 \\ 0 \end{bmatrix}$$

$$E. \operatorname{perp}_{S} \mathbf{y} = \begin{bmatrix} 1\\1\\-1\\0 \end{bmatrix}$$

## Part II: Short Answer Questions: Enter your answers into the space provided.

- 13. True or False: The set of all vectors lying on the line y = 3x + 4 is a subspace of  $\mathbb{R}^2$ .
- 14. True or False: The dimension of  $span(x_1, x_2, x_3)$  must be 3.
- 15. True or False: If A is similar to B, then  $3A^{-1}$  is similar to  $3B^{-1}$ .
- 16. True of False: The matrix  $\begin{bmatrix} -1 & 2 \\ 2 & 5 \end{bmatrix}$  is orthogonally diagonalizable.
- 17. True or False: If  $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$  is a basis for  $\mathbb{R}^3$ , and  $S = \operatorname{span}\{\mathbf{v}_1, \mathbf{v}_2\}$ , then  $S^{\perp} = \operatorname{span}\{\mathbf{v}_3\}$ .
- 18. True or False: If  $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$  is an orthogonal set of vectors, then  $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\}$  is linearly independent.
- 19. True or False: If a vector  $\mathbf{v}$  in  $\mathbb{R}^n$  is orthogonal to every vector in  $\mathbb{R}^n$ , then  $\mathbf{v} = \mathbf{0}$ .
- 20. True or False: If S is a subspace of  $\mathbb{R}^n$  and y is a vector in  $S^{\perp}$ , then  $\operatorname{perp}_S \mathbf{y} = \mathbf{y}$ .
- 21. If A and B are  $4 \times 4$  matrices and  $\det(A) = 9$  and  $\det(B) = -4$ , then  $\det(-3B^2A^{-2}) = \underline{\hspace{1cm}}$ .
- 22. If A is a  $2 \times 2$  matrix with eigenvalues 0 and 2 and corresponding eigenvectors  $\begin{bmatrix} 1 \\ 2 \end{bmatrix}$  and  $\begin{bmatrix} -2 \\ 1 \end{bmatrix}$  respectively, then  $A^6 =$
- 23. Write the spectral decomposition of  $\begin{bmatrix} -3 & 4 \\ 4 & 3 \end{bmatrix}$ .
- 24. Let A be a matrix with singular value decomposition

$$A = U\Sigma V^{T}$$

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

Find the outer product form of the above singular value decomposition of A.

25. Let W be the subspace of  $\mathbb{R}^4$  given by

$$W = \operatorname{span} \left\{ \begin{bmatrix} 1\\1\\-1\\1 \end{bmatrix}, \begin{bmatrix} 1\\2\\1\\-1 \end{bmatrix}, \begin{bmatrix} -3\\-5\\-1\\1 \end{bmatrix}, \begin{bmatrix} 0\\1\\1\\1 \end{bmatrix} \right\}.$$

Find a basis for W and a basis for  $W^{\perp}$ . What are the values of dim W and dim  $W^{\perp}$ ?

26. Find the inverse  $A^{-1}$  of the matrix

$$A = \left[ \begin{array}{rrr} 2 & 1 & -1 \\ -6 & 1 & 0 \\ -18 & 3 & 1 \end{array} \right]$$

27. Let S be the subspace

$$S = \operatorname{span} \left\{ \begin{bmatrix} 1\\1\\1\\-1 \end{bmatrix}, \begin{bmatrix} -1\\1\\-1\\0 \end{bmatrix}, \begin{bmatrix} 1\\1\\1\\1 \end{bmatrix} \right\}.$$

Use the Gram-Schmidt procedure to find an orthogonal basis for S.

28. Orthogonally diagonalize the matrix

$$A = \left[ \begin{array}{rrr} 2 & 0 & -4 \\ 0 & 5 & 0 \\ -4 & 0 & 8 \end{array} \right].$$

In other words, find a diagonal matrix D and an orthogonal matrix Q such that  $A = QDQ^T$ .

29. Find a singular value decomposition of the matrix

$$A = \left[ \begin{array}{rrr} 1 & 3 \\ 0 & 0 \\ -3 & -1 \\ 0 & 0 \end{array} \right].$$