Time: 5 hours

Instructions:

- o Complete all exam questions from this sheet, and enter your answers in WebAssign, in the exam "Final Exam".
- $\circ\,$ 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 in Learning Suite. The other questions have one correct answer. Choose the best answer for each multiple choice question.

- 1. Let A be a 3×4 matrix corresponding to the coefficient matrix of a system with variables x_1, x_2, x_3, x_4 whose reduced row echelon form (RREF) is $\begin{bmatrix} 1 & 2 & 0 & -1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$. Which of the following must be true? Mark all that apply
 - A. rank(A) = 2.
 - B. A has a non-trivial null space.
 - C. Variables x_3 and x_4 are free.
 - D. If Ax = b is consistent, it has infinitely many solutions.
 - E. The columns of A span \mathbb{R}^3 .
 - F. dim(row(A)) = 4.
- 2. Let $T: \mathbb{R}^2 \to \mathbb{R}^2$ be the linear transformation that reflects \boldsymbol{x} over the line y = -x. What is the standard matrix [T] for this linear transformation?

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

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

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

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

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

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

3. Let A, B, C, X be $n \times n$ matrices. If $(2AX^{-1}B^{-1})^{-1} = C$, solve for the matrix X.

A.
$$X = \frac{1}{2}B^{-1}CA$$

B.
$$X = 2B^{-1}AC$$

C.
$$X = \frac{1}{2}B^{-1}AC$$

D.
$$X = 2B^{-1}CA$$

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

F.
$$X = \frac{1}{2}ACB^{-1}$$

G.
$$X = \frac{1}{2}ACB$$

H.
$$X = 2AB^{-1}C$$

- 4. \clubsuit Let A be an $n \times n$ invertible matrix. Which of the following must be true? Mark all that apply.
 - A. det(A) = 0.
 - B. The columns of A are linearly independent.
 - C. nullity(A) = 0.
 - D. $row(A) = \mathbb{R}^n$.
 - E. rank(A) < n.
 - F. Ax = b has infinitely many solutions for all $b \in \mathbb{R}^n$.
 - G. The reduced row echelon form of A has a row of all 0.
 - H. \underline{A}^T is also invertible.
- 5. If $\det \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} = 6$ what is $\det \begin{bmatrix} b & 2a & c \\ e & 2d & f \\ h & 2g & i \end{bmatrix}$?
 - A. 12
 - B. <u>-12</u>
 - C. 6
 - D. -6
 - E. 2
 - F. -2
 - G. 0

6. Let A be a symmetric 4×4 matrix with eigenvalues 0, 1, 1, 3 and corresponding eigenvectors x_1, x_2, x_3, x_4 . Which of the following is true? Mark all that apply.

A.
$$A^T = A^{-1}$$
.

B.
$$\underline{A^T = A}$$
.

C.
$$rank(A) = 3$$
.

D.
$$x_1 \cdot x_2 = 0$$

- E. A is invertible.
- F. A is orthogonally diagonalizable.
- G. Eignvalue $\lambda=1$ has geometric multiplicity 2.
- H. $x_1 x_2 = 0$.

7. Compute the characteristic polynomial of the matrix $\begin{bmatrix} -5 & 0 & 4 \\ 0 & 3 & 0 \\ -8 & 0 & 7 \end{bmatrix}.$

A.
$$\frac{-\lambda^3 + 5\lambda^2 - 3\lambda - 9}{2}$$

$$B. -\lambda^3 + 5\lambda^2 - 6\lambda + 2$$

C.
$$-\lambda^3 + 5\lambda^2 - 6\lambda$$

$$D. -\lambda^3 + 5\lambda^2 - 7\lambda + 3$$

$$E. -\lambda^3 + 5\lambda^2 - 6\lambda - 8$$

$$F. -\lambda^3 + 5\lambda^2 + 6\lambda$$

G. None of the above

8. The matrix
$$\begin{bmatrix} -5 & 0 & 4 \\ 0 & 3 & 0 \\ -8 & 0 & 7 \end{bmatrix}$$
 (the same matrix as in the problem above) is similar to which of the following diagonal matrices?

A.
$$\begin{bmatrix} 0 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 2 \end{bmatrix}$$

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.
$$\begin{bmatrix} 6 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

E.
$$\begin{bmatrix} 3 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 3 \end{bmatrix}$$

$$F. \begin{bmatrix} 4 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 2 \end{bmatrix}$$

- 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 $n \times n$ matrix with eigenvalue $\lambda = 3$ and corresponding eigenvector \boldsymbol{x} , which of the following is true? Mark all that apply.
 - A. 2x is and eigenvector of A with eigenvalue 6.
 - B. 9 is and eigenvalue of A^2 .
 - C. If A is invertible, $A^{-1}x = \frac{1}{3}x$.
 - D. (A 3I)x = 0.
 - E. x = 0.
 - F. rank(A 3I) = n.

- A. The equation $A\mathbf{x} = \mathbf{0}$ has a unique solution.
- B. The equation Ax = 0 has infinitely many solutions.
- C. The equation Ax = b has a solution for all b in \mathbb{R}^3 .
- D. There is a $\mathbf{b} \in \mathbb{R}^3$ such that the equation $A\mathbf{x} = \mathbf{b}$ does not have a solution.
- E. The columns of A span \mathbb{R}^3 .
- F. The columns of A are linearly independent.
- G. The rows of A span \mathbb{R}^5 .
- H. 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. U has orthonormal rows.
- B. The columns of U are a basis for \mathbb{R}^n .
- \mathcal{C} . U is orthogonally diagonalizable.
- D. $UU^T = I_n$, where I_n is the $n \times n$ identity matrix.
- E. Nullity U = n
- F. If λ is an eigenvalue of U, then $|\lambda| = 1$.
- G. $\mathbf{x} \cdot \mathbf{y} = U\mathbf{x} \cdot U\mathbf{y}$ for all \mathbf{x} and \mathbf{y} in \mathbb{R}^n .
- H. $(\operatorname{Row} U)^{\perp} = \mathbb{R}^n$

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

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

Find the orthogonal projection $\operatorname{proj}_S \mathbf{y}$ of the vector \mathbf{y} onto S.

A.
$$\operatorname{proj}_{S} \mathbf{y} = \begin{bmatrix} 1 \\ 2 \\ -3 \end{bmatrix}$$

B.
$$\operatorname{proj}_{S} \mathbf{y} = \begin{bmatrix} 2\\3\\-1 \end{bmatrix}$$

C.
$$\operatorname{proj}_{S} \mathbf{y} = \begin{bmatrix} \frac{5}{2} \\ \frac{7}{2} \\ 0 \end{bmatrix}$$

D.
$$\operatorname{proj}_{S} \mathbf{y} = \begin{bmatrix} \frac{3}{2} \\ \frac{5}{2} \\ -2 \end{bmatrix}$$

E.
$$\operatorname{proj}_{S} \mathbf{y} = \begin{bmatrix} 0 \\ 1 \\ -5 \end{bmatrix}$$

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

- 13. <u>True</u> or False: The set of all vectors lying on the line y = -2x is a subspace of \mathbb{R}^2 .
- 14. True or <u>False</u>: If A is an $n \times n$ matrix with $\det(A) = 0$, the columns of A are a basis for \mathbb{R}^n .
- 15. True or False: If A is similar to B, then A^T is similar to B^T .
- 16. True of False: The matrix $\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$ is orthogonally diagonalizable.
- 17. True or False: Let $S = \text{span}\{\mathbf{w}_1, \mathbf{w}_2\}$ be a subspace of \mathbb{R}^4 . If $\mathbf{v} \cdot \mathbf{w}_1 = 0$ and $\mathbf{v} \cdot \mathbf{w}_2 = 0$, then $S^{\perp} = \text{span}\{\mathbf{v}\}$.
- 18. <u>True</u> or False: The set

$$\left\{ \left[\begin{array}{c} 1\\0\\-1 \end{array} \right], \left[\begin{array}{c} 1\\1\\1 \end{array} \right], \left[\begin{array}{c} 0\\0\\0 \end{array} \right], \left[\begin{array}{c} 1\\-2\\1 \end{array} \right] \right\}$$

is an orthogonal set.

- 19. <u>True</u> or False: Let S be a subspace of \mathbb{R}^n , and suppose that **v** is in both S and S^{\perp} . Then **v** = **0**.
- 20. <u>True</u> or False: If S is a subspace of \mathbb{R}^n and y is a vector in S, then $\operatorname{proj}_S \mathbf{y} = \mathbf{y}$.
- 21. If A and B are 3×3 matrices and $\det(A) = 3$ and $\det(B) = 5$, then $\det(-2B^{-1}A^T) = -24/5$.
- 22. If A is a 2×2 matrix with eigenvalue 1 and corresponding eigenvector $\boldsymbol{x} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ and eignvalue -1 with eigenvector $\boldsymbol{y} = \begin{bmatrix} -2 \\ 1 \end{bmatrix}$, then $A^{101}(4\boldsymbol{x} + 2\boldsymbol{y}) = \begin{bmatrix} 8 \\ 2 \end{bmatrix}$.
- 23. Find the singular values of the matrix

$$\left[\begin{array}{cc} -16 & 0 \\ 0 & 4 \end{array}\right].$$

$$\sigma_1 = 16, \ \sigma_2 = 4$$

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

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

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

Solution.
$$W = row \begin{pmatrix} \begin{bmatrix} 1 & 2 & 1 & 0 \\ 1 & 1 & 1 & -1 \\ 1 & 0 & 1 & -2 \\ 0 & 2 & 0 & 2 \end{bmatrix} \end{pmatrix}$$
. $RREF$ is $\begin{bmatrix} 1 & 0 & 1 & -2 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$. $Basis$ for W : $\underbrace{\left\{ \begin{bmatrix} 1 \\ 2 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 1 \\ -1 \end{bmatrix} \right\}}_{l}$. $dim(W) = \underline{2}$

$$W^{\perp}$$
 is the null space of this matrix. Basis for W^{\perp} : $\left\{ \begin{bmatrix} -1\\0\\1\\0 \end{bmatrix}, \begin{bmatrix} 2\\-1\\0\\1 \end{bmatrix} \right\}$. $dim(W) = \underline{2}$

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

$$A = \left[\begin{array}{rrr} 2 & 1 & -3 \\ 1 & 0 & -2 \\ -2 & -1 & 4 \end{array} \right].$$

Solution.
$$\begin{bmatrix} 2 & 1 & -3 & 1 & 0 & 0 \\ 1 & 0 & -2 & 0 & 1 & 0 \\ -2 & -1 & 4 & 0 & 0 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & -2 & 0 & 1 & 0 \\ 0 & 1 & 1 & 1 & -2 & 0 \\ 0 & -1 & 0 & 0 & 2 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 2 & 1 & 2 \\ 0 & 1 & 0 & 0 & -2 & -1 \\ 0 & 0 & 1 & 1 & 0 & 1 \end{bmatrix}$$

$$A^{-1} = \left[\begin{array}{ccc} 2 & 1 & 2 \\ 0 & -2 & -1 \\ 1 & 0 & 1 \end{array} \right]$$

26. Let S be the subspace

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

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

Solution.
$$u_1 = \begin{bmatrix} 1 \\ 0 \\ 1 \\ 1 \end{bmatrix}$$

$$u_2 = \begin{bmatrix} 0 \\ 1 \\ -1 \\ 1 \end{bmatrix} - \frac{0}{3} \begin{bmatrix} 1 \\ 0 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \\ -1 \\ 1 \end{bmatrix}$$

$$u_3 = \begin{bmatrix} 1 \\ 1 \\ 0 \\ 1 \end{bmatrix} - \frac{2}{3} \begin{bmatrix} 1 \\ 0 \\ 1 \\ 1 \end{bmatrix} - \frac{2}{3} \begin{bmatrix} 0 \\ 1 \\ -1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1/3 \\ 1/3 \\ 0 \\ -1/3 \end{bmatrix}$$

$$Orthogonal\ basis \left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ -1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1/3 \\ 1/3 \\ 0 \\ -1/3 \end{bmatrix} \right\}$$

27. Orthogonally diagonalize the matrix

$$A = \left[\begin{array}{cc} 6 & -2 \\ -2 & 9 \end{array} \right].$$

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

Solution. Characteristic polynomial: $\lambda^2 - 15\lambda + 50$. Eigenvalues: $\lambda = 10, 5$. Eigenvectors: $\begin{bmatrix} 1 \\ -2 \end{bmatrix}$, $\begin{bmatrix} 2 \\ 1 \end{bmatrix}$; normalized: $\frac{1}{\sqrt{5}} \begin{bmatrix} 1 \\ -2 \end{bmatrix}$, $\frac{1}{\sqrt{5}} \begin{bmatrix} 2 \\ 1 \end{bmatrix}$.

$$Q = \frac{1}{\sqrt{5}} \begin{bmatrix} 1 & 2 \\ -2 & 1 \end{bmatrix}.$$

$$D = \begin{bmatrix} 10 & 0 \\ 0 & 5 \end{bmatrix}.$$

28. Find a singular value decomposition of the matrix

$$A = \left[\begin{array}{cc} 2\sqrt{2} & 2\sqrt{2} \\ 0 & 0 \\ \sqrt{2} & -\sqrt{2} \end{array} \right].$$

Solution.
$$A^TA = \begin{bmatrix} 10 & 6 \\ 6 & 10 \end{bmatrix}$$

Characteristic polynomial: $\lambda^2 - 20\lambda + 64$. Eigenvalues: $\lambda = 16, 4$. Singular values: $\sigma_1 = 4$, $\sigma_2 = 2$.
Eigenvectors of A^TA : $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$, $\begin{bmatrix} 1 \\ -1 \end{bmatrix}$. Normalized: $\mathbf{v}_1 = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$, $\mathbf{v}_2 = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ -1 \end{bmatrix}$.
 $\mathbf{u}_1 = \frac{1}{\sigma_1} A \mathbf{v}_1 = \frac{1}{4} \begin{bmatrix} 4 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$, $\mathbf{u}_2 = \frac{1}{\sigma_2} A \mathbf{v}_2 = \frac{1}{2} \begin{bmatrix} 0 \\ 0 \\ 2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$, $\mathbf{u}_3 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$.

$$U = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}, \ \Sigma = \begin{bmatrix} 4 & 0 \\ 0 & 2 \\ 0 & 0 \end{bmatrix}, \ V = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}.$$