

Solutions to Final Exam 2015

(Total: 100 pts, 50% of the grade)

1. Let $\mathbf{u} = [1, 4, 9]^T$, $\mathbf{v} = [1, 8, 27]^T$, $\mathbf{w} = [1, 2, 3]^T$, $\mathbf{e}_1 = [1, 0, 0]^T$, $\mathbf{e}_2 = [0, 1, 0]^T$ and $\mathbf{e}_3 = [0, 0, 1]^T$. (10 pts)

- (a) Find $\mathbf{u} \times \mathbf{v}$ and the volume of the parallelepiped defined by $\mathbf{u}, \mathbf{v}, \mathbf{w}$. Show work!

Solution.

$$\mathbf{u} \times \mathbf{v} = \begin{vmatrix} \mathbf{e}_1 & \mathbf{e}_2 & \mathbf{e}_3 \\ 1 & 4 & 9 \\ 1 & 8 & 27 \end{vmatrix} = \left[\begin{vmatrix} 4 & 9 \\ 8 & 27 \end{vmatrix}, -\begin{vmatrix} 1 & 9 \\ 1 & 27 \end{vmatrix}, \begin{vmatrix} 1 & 4 \\ 1 & 8 \end{vmatrix} \right]^T = \begin{bmatrix} 36 \\ -18 \\ 4 \end{bmatrix}.$$

$$\text{Volume} = |(\mathbf{u} \times \mathbf{v}) \cdot \mathbf{w}| = |36 \cdot 1 + (-18) \cdot 2 + 4 \cdot 3| = |12| = 12.$$

- (b) Find the standard matrix A of a linear transformation $T: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ such that $T(\mathbf{e}_1 + \mathbf{e}_2 + \mathbf{e}_3) = \mathbf{u}$, $T(\mathbf{e}_2 + \mathbf{e}_3) = \mathbf{v}$ and $T(\mathbf{e}_3) = \mathbf{w}$. Show work!

Solution.

$$T(\mathbf{e}_2) = T(\mathbf{e}_2 + \mathbf{e}_3) - T(\mathbf{e}_3) = \mathbf{v} - \mathbf{w} = \begin{bmatrix} 1 \\ 8 \\ 27 \end{bmatrix} - \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 0 \\ 6 \\ 24 \end{bmatrix}.$$

$$T(\mathbf{e}_1) = T(\mathbf{e}_1 + \mathbf{e}_2 + \mathbf{e}_3) - T(\mathbf{e}_2 + \mathbf{e}_3) = \mathbf{u} - \mathbf{v} = \begin{bmatrix} 1 \\ 4 \\ 9 \end{bmatrix} - \begin{bmatrix} 1 \\ 8 \\ 27 \end{bmatrix} = \begin{bmatrix} 0 \\ -4 \\ -18 \end{bmatrix}.$$

Hence the standard matrix is

$$A = [T(\mathbf{e}_1), T(\mathbf{e}_2), T(\mathbf{e}_3)] = \begin{bmatrix} 0 & 0 & 1 \\ -4 & 6 & 2 \\ -18 & 24 & 3 \end{bmatrix}.$$

2. Consider the system of linear equations with augmented matrix $C = [\mathbf{c}_1, \mathbf{c}_2, \dots, \mathbf{c}_7]$, where $\mathbf{c}_1, \mathbf{c}_2, \dots, \mathbf{c}_7$ are the columns of C . Let $A = [\mathbf{c}_1, \mathbf{c}_2, \dots, \mathbf{c}_6]$ be its coefficient matrix. We obtained the reduced row echelon form G after applying a sequence of elementary row operations to the matrix C . (30 pts)

$$C = \begin{bmatrix} -2 & 4 & 0 & 1 & 0 & 0 & 3 \\ 0 & 0 & 1 & 0 & -3 & 0 & 0 \\ 1 & -2 & 0 & 0 & 1 & 0 & 2 \\ 3 & -6 & 2 & 0 & -3 & 1 & 11 \end{bmatrix}, \quad G = \begin{bmatrix} 1 & -2 & 0 & 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 0 & -3 & 0 & 0 \\ 0 & 0 & 0 & 1 & 2 & 0 & 7 \\ 0 & 0 & 0 & 0 & 0 & 1 & 5 \end{bmatrix}.$$

- (a) Describe each step of a sequence of elementary row operations to obtain G from C by $[i, j]$, $[i, j; c]$, $[i; c]$ notation. Show work.

Solution.

$$C \xrightarrow{[1,3]} \begin{bmatrix} 1 & -2 & 0 & 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 0 & -3 & 0 & 0 \\ -2 & 4 & 0 & 1 & 0 & 0 & 3 \\ 3 & -6 & 2 & 0 & -3 & 1 & 11 \end{bmatrix} \xrightarrow{[3,1;2]} \begin{bmatrix} 1 & -2 & 0 & 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 0 & -3 & 0 & 0 \\ 0 & 0 & 0 & 1 & 2 & 0 & 7 \\ 3 & -6 & 2 & 0 & -3 & 1 & 11 \end{bmatrix}$$

$$\xrightarrow{[4,1;-3]} \begin{bmatrix} 1 & -2 & 0 & 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 0 & -3 & 0 & 0 \\ 0 & 0 & 0 & 1 & 2 & 0 & 7 \\ 0 & 0 & 2 & 0 & -6 & 1 & 5 \end{bmatrix} \xrightarrow{[4,2;-2]} \begin{bmatrix} 1 & -2 & 0 & 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 0 & -3 & 0 & 0 \\ 0 & 0 & 0 & 1 & 2 & 0 & 7 \\ 0 & 0 & 0 & 0 & 0 & 1 & 5 \end{bmatrix} = G.$$

Hence the sequence of operations above is $[1, 3]$, $[3, 1; 2]$, $[4, 1; -3]$, $[4, 2; -2]$.

- (b) Find an invertible matrix P of size 4 such that $G = PC$ and express P as a product of elementary matrices. Do not forget writing P . Show work.

Solution. P is the matrix obtained by applying the sequence of row operations $[1, 3]$, $[3, 1; 2]$, $[4, 1; -3]$, $[4, 2; -2]$ to the identity matrix of size 4 in this order. Hence

$$\begin{aligned} P &= E(4, 2; -2)E(4, 1; -3)E(3, 1; 2)E(1, 3) \\ &= \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & -2 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ -3 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 2 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 2 & 0 \\ 0 & -2 & -3 & 1 \end{bmatrix} \end{aligned}$$

- (c) Explain (without computation) that $P^{-1} = [c_1, c_3, c_4, c_6]$.

Solution. Let $Q = [c_1, c_3, c_4, c_6]$. Since Pc_1, Pc_3, Pc_4, Pc_6 are the corresponding columns of G , which are e_1, e_2, e_3, e_4 ,

$$PQ = P[c_1, c_3, c_4, c_6] = [Pc_1, Pc_3, Pc_4, Pc_6] = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} = I$$

So $PQ = I$. Since P is a product of elementary matrices, P is invertible and (or By IMT,) $Q = [c_1, c_3, c_4, c_6] = P^{-1}$.

- (d) Find all solutions of the system of linear equations.

Solution. Let $x_2 = s$ and $x_5 = t$ be free parameters. Then

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \\ x_6 \end{bmatrix} = \begin{bmatrix} 2s - t + 2 \\ s \\ 3t \\ -2t + 7 \\ t \\ 5 \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \\ 0 \\ 7 \\ 0 \\ 5 \end{bmatrix} + s \cdot \begin{bmatrix} 2 \\ 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} + t \cdot \begin{bmatrix} -1 \\ 0 \\ 3 \\ -2 \\ 1 \\ 0 \end{bmatrix}.$$

- (e) Explain that the matrix equation $A\mathbf{x} = \mathbf{b}$ is consistent for all $\mathbf{b} \in \mathbb{R}^4$.

Solution. Since A has pivot position in each row, the last column of the augmented matrix $[A, \mathbf{b}]$ cannot be a pivot column. Hence $A\mathbf{x} = \mathbf{b}$ is always consistent for all $\mathbf{b} \in \mathbb{R}^4$.

- (f) Explain that the linear transformation defined by $T : \mathbb{R}^6 \rightarrow \mathbb{R}^4$ ($\mathbf{x} \mapsto A\mathbf{x}$), i.e., $T(\mathbf{x}) = A\mathbf{x}$ is NOT one-to-one.

Solution. Since A is a 6×4 matrix, there is a column which is not a pivot column. Hence if $T(\mathbf{x}) = A\mathbf{x} = \mathbf{b}$ is consistent, there is a free parameter and T is not one-to-one.

3. Let A , \mathbf{x} and \mathbf{b} be a matrix and vectors given below. (20 pts)

$$A = \begin{bmatrix} 3 & -5 & 7 & 9 \\ 1 & -2 & 3 & -1 \\ -2 & 4 & -5 & -3 \\ 0 & 1 & -2 & 3 \end{bmatrix}, \quad \mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix}, \quad \mathbf{b} = \begin{bmatrix} 2 \\ 0 \\ 1 \\ 5 \end{bmatrix}.$$

- (a) Evaluate $\det(A)$. Show work!

Solution.

$$\det(A) = \begin{vmatrix} 3 & -5 & 7 & 9 \\ 1 & -2 & 3 & -1 \\ -2 & 4 & -5 & -3 \\ 0 & 1 & -2 & 3 \end{vmatrix} = \begin{vmatrix} 0 & 1 & -2 & 12 \\ 1 & -2 & 3 & -1 \\ 0 & 0 & 1 & -5 \\ 0 & 1 & -2 & 3 \end{vmatrix} = - \begin{vmatrix} 1 & -2 & 12 \\ 0 & 1 & -5 \\ 1 & -2 & 3 \end{vmatrix} = - \begin{vmatrix} 1 & -2 & 12 \\ 0 & 1 & -5 \\ 0 & 0 & -9 \end{vmatrix} = 9.$$

- (b) Express x_4 as a quotient (*bun-su*) of determinants when $A\mathbf{x} = \mathbf{b}$, and write $\text{adj}(A)$, the adjugate of A . Don't evaluate the determinants.

$$x_4 = \frac{\begin{vmatrix} 3 & -5 & 7 & 2 \\ 1 & -2 & 3 & 0 \\ -2 & 4 & -5 & 1 \\ 0 & 1 & -2 & 5 \end{vmatrix}}{\begin{vmatrix} 3 & -5 & 7 & 9 \\ 1 & -2 & 3 & -1 \\ -2 & 4 & -5 & -3 \\ 0 & 1 & -2 & 3 \end{vmatrix}} \left(= \frac{3}{9} = \frac{1}{3} \right), \quad \left(\text{adj}(A) = \begin{bmatrix} 0 & 27 & 9 & 18 \\ 7 & 15 & 18 & 2 \\ 5 & 3 & 9 & -5 \\ 1 & -3 & 0 & -1 \end{bmatrix} \right)$$

$$\text{adj}(A) = \begin{bmatrix} \begin{vmatrix} -2 & 3 & -1 \\ 4 & -5 & -3 \\ 1 & -2 & 3 \end{vmatrix}, & -\begin{vmatrix} -5 & 7 & 9 \\ 4 & -5 & -3 \\ 1 & -2 & 3 \end{vmatrix}, & \begin{vmatrix} -5 & 7 & 9 \\ -2 & 3 & -1 \\ 1 & -2 & 3 \end{vmatrix}, & -\begin{vmatrix} -5 & 7 & 9 \\ -2 & 3 & -1 \\ 4 & -5 & -3 \end{vmatrix} \\ -\begin{vmatrix} 1 & 3 & -1 \\ -2 & -5 & -3 \\ 0 & -2 & 3 \end{vmatrix}, & \begin{vmatrix} 3 & 7 & 9 \\ -2 & -5 & -3 \\ 0 & -2 & 3 \end{vmatrix}, & -\begin{vmatrix} 3 & 7 & 9 \\ 1 & 3 & -1 \\ 0 & -2 & 3 \end{vmatrix}, & \begin{vmatrix} 3 & 7 & 9 \\ 1 & 3 & -1 \\ -2 & -5 & -3 \end{vmatrix} \\ \begin{vmatrix} 1 & -2 & -1 \\ -2 & 4 & -3 \\ 0 & 1 & 3 \end{vmatrix}, & -\begin{vmatrix} 3 & -5 & 9 \\ -2 & 4 & -3 \\ 0 & 1 & 3 \end{vmatrix}, & \begin{vmatrix} 3 & -5 & 9 \\ 1 & 2 & -1 \\ 0 & 1 & 3 \end{vmatrix}, & -\begin{vmatrix} 3 & -5 & 9 \\ 1 & 2 & -1 \\ -2 & 4 & -3 \end{vmatrix} \\ -\begin{vmatrix} 1 & -2 & 3 \\ -2 & 4 & -5 \\ 0 & 1 & -2 \end{vmatrix}, & \begin{vmatrix} 3 & -5 & 7 \\ -2 & 4 & -5 \\ 0 & 1 & -2 \end{vmatrix}, & -\begin{vmatrix} 3 & -5 & 7 \\ 1 & -2 & 3 \\ 0 & 1 & -2 \end{vmatrix}, & \begin{vmatrix} 3 & -5 & 7 \\ 1 & -2 & 3 \\ -2 & 4 & -5 \end{vmatrix} \end{bmatrix}.$$

4. Let A be the 3×3 matrix and B the 4×4 matrix given below, where a, b, c and d are real numbers. (20 pts)

$$A = \begin{bmatrix} 1 & b & b^2 \\ 1 & c & c^2 \\ 1 & d & d^2 \end{bmatrix}, \quad B = \begin{bmatrix} 1 & a & a^2 & a^3 \\ 1 & b & b^2 & b^3 \\ 1 & c & c^2 & c^3 \\ 1 & d & d^2 & d^3 \end{bmatrix}, \quad f(x) = f_0 + f_1x + f_2x^2 + f_3x^3.$$

- (a) Find the determinant of A . Show work!

Solution.

$$\begin{aligned} |A| &= \begin{vmatrix} 1 & b & b^2 \\ 1 & c & c^2 \\ 1 & d & d^2 \end{vmatrix} = \begin{vmatrix} 1 & b & b^2 \\ 0 & c-b & c^2-b^2 \\ 0 & d-b & d^2-b^2 \end{vmatrix} = \begin{vmatrix} c-b & c^2-b^2 \\ d-b & d^2-b^2 \end{vmatrix} \\ &= \begin{vmatrix} c-b & c^2-cb \\ d-b & d^2-db \end{vmatrix} = (c-b)(d-b) \begin{vmatrix} 1 & c \\ 1 & d \end{vmatrix} = (c-b)(d-b)(d-c). \end{aligned}$$

$[2, 1; -1] \rightarrow [3, 1; -1] \rightarrow$ cofactor expansion along the 1st column $\rightarrow [2, 1; -b]_c \rightarrow$ factor out $(c-b)(d-b) \rightarrow$ evaluate 2×2 matrix.

- (b) Find the determinant of B . Show work!

Solution.

$$\begin{aligned} |B| &= \begin{vmatrix} 1 & a & a^2 & a^3 \\ 1 & b & b^2 & b^3 \\ 1 & c & c^2 & c^3 \\ 1 & d & d^2 & d^3 \end{vmatrix} = \begin{vmatrix} 1 & a & a^2 & a^3 \\ 0 & b-a & b^2-a^2 & b^3-a^3 \\ 0 & c-a & c^2-a^2 & c^3-a^3 \\ 0 & d-a & d^2-a^2 & d^3-a^3 \end{vmatrix} = \begin{vmatrix} b-a & b^2-a^2 & b^3-a^3 \\ c-a & c^2-a^2 & c^3-a^3 \\ d-a & d^2-a^2 & d^3-a^3 \end{vmatrix} \\ &= \begin{vmatrix} b-a & b^2-a^2 & b^3-b^2a \\ c-a & c^2-a^2 & c^3-c^2a \\ d-a & d^2-a^2 & d^3-d^2a \end{vmatrix} = \begin{vmatrix} b-a & b^2-ba & b^3-b^2a \\ c-a & c^2-ca & c^3-c^2a \\ d-a & d^2-da & d^3-d^2a \end{vmatrix} \\ &= (b-a)(c-a)(d-a) \begin{vmatrix} 1 & b & b^2 \\ 1 & c & c^2 \\ 1 & d & d^2 \end{vmatrix} = (b-a)(c-a)(d-a)(c-b)(d-b)(d-c). \end{aligned}$$

$[2, 1; -1] \rightarrow [3, 1; -1] \rightarrow [4, 1; -1] \rightarrow$ cofactor expansion along the first column $\rightarrow [3, 2; -a]_c \rightarrow [2, 1; -a] \rightarrow$ factor out $(b-a)(c-a)(d-a) \rightarrow$ apply (a).

- (c) Suppose a, b, c, d are distinct. Using (b) and show that if $f(a) = f(b) = f(c) = f(d) = 0$, then $f_0 = f_1 = f_2 = f_3 = 0$ and $f(x) = 0$.

Solution.

$$\begin{aligned} 0 &= f(a) = f_0 + f_1a + f_2a^2 + f_3a^3 \\ 0 &= f(b) = f_0 + f_1b + f_2b^2 + f_3b^3 \\ 0 &= f(c) = f_0 + f_1c + f_2c^2 + f_3c^3 \\ 0 &= f(d) = f_0 + f_1d + f_2d^2 + f_3d^3 \end{aligned} \quad \begin{bmatrix} 1 & a & a^2 & a^3 \\ 1 & b & b^2 & b^3 \\ 1 & c & c^2 & c^3 \\ 1 & d & d^2 & d^3 \end{bmatrix} \begin{bmatrix} f_0 \\ f_1 \\ f_2 \\ f_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}.$$

By (b) the determinant of the coefficient matrix is not zero as a, b, c, d are distinct. Therefore, B is invertible and $f_0 = f_1 = f_2 = f_3 = 0$ and $f(x) = 0$.

5. Let $A = \begin{bmatrix} 0 & 1 & 0 \\ 8 & 3 & 2 \\ 0 & 4 & 6 \end{bmatrix}$. (20 pts)

- (a) Show that 8 is an eigenvalue of A by finding an eigenvector. Show work!

Solution.

$$\begin{aligned} A - 8I &= \begin{bmatrix} -8 & 1 & 0 \\ 8 & -5 & 2 \\ 0 & 4 & -2 \end{bmatrix} = \begin{bmatrix} 0 & -4 & 2 \\ 8 & -5 & 2 \\ 0 & 4 & -2 \end{bmatrix} = \begin{bmatrix} 8 & -5 & 2 \\ 0 & 4 & -2 \\ 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 8 & -1 & 0 \\ 0 & 2 & -1 \\ 0 & 0 & 0 \end{bmatrix} \\ Av_1 &= \begin{bmatrix} 0 & 1 & 0 \\ 8 & 3 & 2 \\ 0 & 4 & 6 \end{bmatrix} \begin{bmatrix} 1 \\ 8 \\ 16 \end{bmatrix} = 8 \begin{bmatrix} 1 \\ 8 \\ 16 \end{bmatrix}, \text{ where an eigenvector } v_1 = \begin{bmatrix} 1 \\ 8 \\ 16 \end{bmatrix}. \end{aligned}$$

- (b) Find the characteristic polynomial and all eigenvalues of A . Show work!

Solution.

$$\begin{aligned} \det(A - xI) &= \begin{vmatrix} -x & 1 & 0 \\ 8 & 3-x & 2 \\ 0 & 4 & 6-x \end{vmatrix} = \begin{vmatrix} 8-x & 8-x & 8-x \\ 8 & 3-x & 2 \\ 0 & 4 & 6-x \end{vmatrix} \\ &= (8-x) \begin{vmatrix} 1 & 1 & 1 \\ 8 & 3-x & 2 \\ 0 & 4 & 6-x \end{vmatrix} = (8-x) \begin{vmatrix} 1 & 1 & 1 \\ 0 & -5-x & -6 \\ 0 & 4 & 6-x \end{vmatrix} \\ &= (8-x)(24 - 30 - x + x^2) = -(x-8)(x-3)(x+2). \end{aligned}$$

Hence the characteristic polynomial is $-(x-8)(x-3)(x+2)$ and $8, 2, -3$ are eigenvalues.

- (c) Find an invertible matrix P and a diagonal matrix D such that $P^{-1}AP = D$. Show work!

Solution.

$$\begin{aligned} A - 3I &= \begin{bmatrix} -3 & 1 & 0 \\ 8 & 0 & 2 \\ 0 & 4 & 3 \end{bmatrix} \rightarrow \begin{bmatrix} 3 & -1 & 0 \\ 0 & 4 & 3 \\ 0 & 0 & 0 \end{bmatrix}, v_2 = \begin{bmatrix} 1 \\ 3 \\ -4 \end{bmatrix} \\ A + 2I &= \begin{bmatrix} 2 & 1 & 0 \\ 8 & 5 & 2 \\ 0 & 4 & 8 \end{bmatrix} \rightarrow \begin{bmatrix} 2 & 1 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix}, v_3 = \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix}. \end{aligned}$$

Then $Av_1 = 8v_1, Av_2 = 3v_2, Av_3 = -2v_3$. Therefore,

$$P = [v_1, v_2, v_3] = \begin{bmatrix} 1 & 1 & 1 \\ 8 & 3 & -2 \\ 16 & -4 & 1 \end{bmatrix}, \text{ and } D = \begin{bmatrix} 8 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & -2 \end{bmatrix}.$$

Note that

$$AP = A[v_1, v_2, v_3] = [Av_1, Av_2, Av_3] = [8v_1, 3v_2, -2v_3] = PD.$$

Since v_1, v_2, v_3 are eigenvectors corresponding to distinct eigenvalues $8, 3, -2$, they are linearly independent and P is invertible.