Be sure this exam has 3 pages.

## THE UNIVERSITY OF BRITISH COLUMBIA

Sessional Examination - December 2009

MATH 223: Linear Algebra

Instructor: Dr. R. Anstee, section 102

Special Instructions: No Aids. No calculators or cellphones. You must show your work and explain your answers.

1. (15 marks) Consider the matrix equation  $A\mathbf{x} = \mathbf{b}$  with

$$A = \begin{bmatrix} 1 & 1 & 3 & 3 & 1 & 1 \\ 2 & 1 & 4 & 5 & 2 & 2 \\ 3 & -1 & 1 & 5 & 3 & 3 \\ 1 & -1 & -1 & 1 & 2 & 2 \end{bmatrix}, \qquad \mathbf{b} = \begin{bmatrix} 9 \\ 15 \\ 15 \\ 5 \end{bmatrix}$$

There is an invertible matrix M so that

$$MA = \begin{bmatrix} 1 & 0 & 1 & 2 & 1 & 1 \\ 0 & 1 & 2 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}, \qquad M\mathbf{b} = \begin{bmatrix} 6 \\ 3 \\ 2 \\ 0 \end{bmatrix}$$

- a) (2 marks) What is rank(A)?
- b) (1 marks) What is rank(M)?
- c) (4 marks) Give a vector parametric form for the set of solutions to  $A\mathbf{x} = \mathbf{b}$ .

d) (6 marks) Give a basis for the row space of A. Give a basis for the column space of A. Give a basis for the null space of A.

e) (2 marks) How many columns would be required to add to A so that the resulting matrix has full rank; namely rank 4. Would adding **b** to A be any help?

2. (15 marks) Let

$$A = \begin{bmatrix} 2 & -1 & -1 \\ -1 & 2 & -1 \\ -1 & -1 & 2 \end{bmatrix}$$

Determine an orthonormal basis of eigenvectors and hence an orthogonal matrix Q and a diagonal matrix D so that AQ = QD. You may find it useful to know that 0 is an eigenvalue of A.

3. (5 marks) Determine an equation of the plane through the origin whose set of vectors is the vector space spanned by  $(1, 2, 3)^T$  and  $(2, 3, 4)^T$ .

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- 4. (10 marks) a) (3 marks) Let Z denote the  $3 \times 3$  matrix of all zeroes. Give an orthogonal diagonalizing matrix for Z.
  - b) (3 marks) Compute  $||\frac{4}{223}(3,2,1)^T||$ .

c) (4 marks) Compute the matrix representing the linear transformation  $T : \mathbb{R}^2 \to \mathbb{R}^2$  (with respect to the standard basis) with T defined as

$$T\left(\left[\begin{array}{c}x\\y\end{array}\right]\right) = 2\left[\begin{array}{c}x\\y\end{array}\right] - (x+2y)\left[\begin{array}{c}1\\2\end{array}\right].$$

5. (10 marks) Let  $\{\mathbf{v}_1, \mathbf{v}_2\}$  be a basis for  $\mathbf{R}^2$  and let T be the linear transformation  $T : \mathbf{R}^2 \to \mathbf{R}^2$  such that

$$T(\mathbf{v}_1) = 2\mathbf{v}_1 + \mathbf{v}_2, \qquad T(\mathbf{v}_2) = \mathbf{v}_2.$$

a) (5 marks) Find the matrix representing T with respect to the basis  $\{\mathbf{v}_1, \mathbf{v}_2\}$ .

b) (5 marks) Find the matrix representing T with respect to the standard basis when we are given that

$$\mathbf{v}_1 = \begin{bmatrix} 1\\1 \end{bmatrix}, \quad \mathbf{v}_2 = \begin{bmatrix} 1\\2 \end{bmatrix}.$$

6. (5 marks) Let U, V be bases for  $\mathbb{R}^3$  and let E be the standard basis. Let A be the change of basis matrix going from U coordinates to E coordinates, let B be the change of basis matrix going from V coordinates to E coordinates, and let C be the matrix going from U coordinates to E coordinates, and let C be the matrix going from U coordinates to V coordinates. Also let D be the matrix corresponding to the linear transformation T written with respect to the basis U. Please give a simple interpretation (as simple as possible) for the matrix F, given below:

$$F = BCDA^{-1}$$

7. (10 marks)

Let 
$$S = \operatorname{span} \left\{ \begin{bmatrix} 1\\2\\2\\1 \end{bmatrix}, \begin{bmatrix} -1\\3\\-4\\-2\\-5 \end{bmatrix} \right\}$$
.

a) (5 marks) Find an orthogonal basis for S.

b) (5 marks) Project the vector  $(10, 10, 0, 0)^T$  onto the vector space S. (The numbers should work out nicely). You can check your work by subtracting the projection from  $(10, 10, 0, 0)^T$ and seeing if the resulting vector is in  $S^{\perp}$ . Indicate (without having to solve) the system of equations you would have to solve in order to find the 'least squares' estimate for  $(x, y, z)^T$ in the 'equation'

$$\begin{bmatrix} 1 & -1 & -3 \\ 2 & 3 & -4 \\ 2 & 3 & -2 \\ 1 & -1 & -5 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 10 \\ 10 \\ 0 \\ 0 \end{bmatrix}.$$

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- 8. (10 marks) Assume A is a symmetric  $3 \times 3$  matrix with  $\det(A \lambda I) = -(\lambda 2)(\lambda 3)^2$ . Assume A has  $(1, 1, 2)^T$  as an eigenvector of eigenvalue 2. Give a vector parametric form for the eigenspace of eigenvalue 3.
- 9. (10 marks) Assume A is a  $3 \times 3$  matrix with eigenvalues  $1, \frac{1}{2}, -\frac{1}{2}$  with associated eigenvectors  $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$ . Let a, b, c be given and let  $\mathbf{x}_0 = a\mathbf{v}_1 + b\mathbf{v}_2 + c\mathbf{v}_3$ . Then we may generate a sequence  $\mathbf{x}_0, \mathbf{x}_1, \mathbf{x}_2, \ldots$  using the recursion  $\mathbf{x}_{i+1} = A\mathbf{x}_i$  for  $i \ge 0$ . Show that

$$\lim_{n\to\infty}\mathbf{x}_n = a\mathbf{v}_1.$$

10. (10 marks) Let Q be an orthogonal matrix. Given two vectors  $\mathbf{x}, \mathbf{y}$ , we can define the distance between  $\mathbf{x}$  and  $\mathbf{y}$  as  $||\mathbf{x} - \mathbf{y}||$ . Show that

$$||\mathbf{x} - \mathbf{y}|| = ||Q\mathbf{x} - Q\mathbf{y}||$$

(we may interpret this as saying that the linear transformation corresponding to an orthogonal matrix will preserve distances).

100 Total marks