

Name: _____ ID Number: _____

MTH 415

Exam 1

July 21, 2010

50 minutes

Sects: 1.1-1.4, 2.1-2.6

No calculators or any other devices allowed.

If any question is not clear, ask for clarification.

No credit will be given for illegible solutions.

If you present different answers for the same problem,
the worst answer will be graded.

Show all your work. Box your answers.

1. (15 points) Express matrix A as a sum of a symmetric matrix and a skew-symmetric matrix, where

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}.$$

$$S = \frac{A^T + A}{2} = \frac{1}{2} \left(\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} + \begin{bmatrix} 1 & 4 & 7 \\ 2 & 3 & 8 \\ 3 & 6 & 9 \end{bmatrix} \right) = \frac{1}{2} \begin{bmatrix} 2 & 6 & 10 \\ 6 & 10 & 14 \\ 10 & 14 & 18 \end{bmatrix}$$

$$S = \begin{bmatrix} 1 & 3 & 5 \\ 3 & 5 & 7 \\ 5 & 7 & 9 \end{bmatrix}$$

$$T = \frac{A - A^T}{2} = \frac{1}{2} \left(\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} - \begin{bmatrix} 1 & 4 & 7 \\ 2 & 3 & 8 \\ 3 & 6 & 9 \end{bmatrix} \right) = \frac{1}{2} \begin{bmatrix} 0 & -2 & -4 \\ 2 & 0 & -2 \\ 4 & 2 & 0 \end{bmatrix}$$

$$T = \begin{bmatrix} 0 & -1 & -2 \\ 1 & 0 & -1 \\ 2 & 1 & 0 \end{bmatrix}$$

2. (15 points) Determine which of the following functions $T, S : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ is linear:

$$T\left(\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}\right) = \begin{bmatrix} 2x_2 \\ 3x_1 x_2 \end{bmatrix}, \quad S\left(\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}\right) = \begin{bmatrix} x_1 + x_2 \\ 3x_1 \end{bmatrix}.$$

If a function is linear, give a proof; if a function is not linear, show it with an example.

$$\underline{T(ax)} = T\left(\begin{bmatrix} ax_1 \\ ax_2 \end{bmatrix}\right) = \begin{bmatrix} 2ax_2 \\ 3ax_1 ax_2 \end{bmatrix} = a \begin{bmatrix} 2x_2 \\ 3x_1 x_2 \end{bmatrix}$$

T is Not Linear

$\neq a \cdot T(x)$

$$\underline{S(ax+by)} = S\left(\begin{bmatrix} ax_1+bx_1 \\ ax_2+bx_2 \end{bmatrix}\right)$$

$$= \begin{bmatrix} (ax_1+bx_1) + (ax_2+bx_2) \\ 3(ax_1+bx_1) \end{bmatrix}$$

$$= \begin{bmatrix} a(x_1+x_2) + b(y_1+y_2) \\ a3x_1 + b3y_1 \end{bmatrix}$$

$$= a \begin{bmatrix} x_1+x_2 \\ 3x_1 \end{bmatrix} + b \begin{bmatrix} y_1+y_2 \\ 3y_1 \end{bmatrix}$$

$$= a S(x) + b S(y)$$

S is linear

3. (20 points) Given the matrices $A = \begin{bmatrix} 3 & -1 \\ -1 & 3 \end{bmatrix}$ and $B = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$, find matrix X solution of the matrix equation

$$AXA - 6AX + 8AB = 0.$$

$$A(XA - 6X) = -8AB \quad \det(A) = 9 - 1 = 8$$

$$XA - 6X = -8B \quad A^{-1} = \frac{1}{8} \begin{bmatrix} 3 & 1 \\ 1 & 3 \end{bmatrix}$$

$$X(A - 6I) = -8B \quad A - 6I = \begin{bmatrix} 3-6 & -1 \\ -1 & 3-6 \end{bmatrix} = -\begin{bmatrix} 3 & 1 \\ 1 & 3 \end{bmatrix}$$

$$X = -8B(A - 6I)^{-1} \quad (A - 6I)^{-1} = \left(+\frac{1}{8}\right) \begin{bmatrix} -3 & 1 \\ 1 & -3 \end{bmatrix}$$

$$= -8 \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \left(+\frac{1}{8}\right) \begin{bmatrix} -3 & 1 \\ 1 & -3 \end{bmatrix}$$

$$= -\begin{bmatrix} -1 & -5 \\ -5 & -4 \end{bmatrix}$$

$$\boxed{X = \begin{bmatrix} 1 & 5 \\ 5 & 9 \end{bmatrix}}$$

4. (20 points) Consider the matrices

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 3 & 2 & 1 \\ -3 & 2 & 7 \end{bmatrix}, \quad B = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 3 & -2 & 0 \end{bmatrix}.$$

Verify whether the following equations hold:

$$N(A) = N(B)?, \quad N(A^T) = N(B^T)?, \quad R(A) = R(B)?, \quad R(A^T) = R(B^T)?.$$

Justify your answers.

$$A^T = \begin{bmatrix} 1 & 2 & 3 \\ 3 & 2 & 1 \\ -3 & 2 & 7 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 3 \\ 0 & -4 & -8 \\ 0 & 8 & 16 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 3 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix} = E_A$$

$$B = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 3 & -2 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} = E_B$$

$$E_B \neq E_A \Rightarrow \begin{cases} N(A) \neq N(B) \\ R(A^T) \neq R(B^T) \end{cases}$$

$$A^T = \begin{bmatrix} 1 & 3 & -3 \\ 2 & 2 & 2 \\ 3 & 1 & 7 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 3 & -3 \\ 0 & -4 & 8 \\ 0 & -8 & 16 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 3 & -3 \\ 0 & 1 & -2 \\ 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 3 \\ 0 & 1 & -2 \\ 0 & 0 & 0 \end{bmatrix} = E_{A^T}$$

$$B^T = \begin{bmatrix} 1 & 0 & 3 \\ 0 & 1 & -2 \\ 0 & 0 & 0 \end{bmatrix} = E_{B^T}$$

$$E_{B^T} = E_{A^T} \Rightarrow \begin{cases} N(A^T) = N(B^T) \\ R(A) = R(B) \end{cases}$$

5. (15 points) Determine whether the following statement true or false:

"Given a matrix $A \in \mathbb{F}^{m,n}$, it holds that $\text{tr}(A^T A) = 0$ if and only if $A = 0$."

If the statement is true, prove it; if the statement is false, give an example showing it.

If $A \in \mathbb{R}^{m,n}$

$$\text{tr}(A^T A) = \sum_{i=1}^n (A^T A)_{ii}$$

$$(A^T A)_{ii} = \sum_{k=1}^n (A^T)_{ik} A_{kj} = \sum_{k=1}^n A_{ki} \cdot A_{kj}$$

$$\text{tr}(A^T A) = \sum_{i=1}^n \sum_{k=1}^n A_{ki} \cdot A_{ki}$$

$$= \sum_{i=1}^n \sum_{k=1}^n (A_{ki})^2 = 0 \Leftrightarrow A_{ki} = 0$$

$$\Leftrightarrow A = 0$$

If $A \in \mathbb{C}^{m,n}$, then it is

False	True	$\mathbb{C}^{m,n}$
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 in $\mathbb{R}^{m,n}$

Example. $A \in \mathbb{C}^{2,2}$ $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$, $A^T = \begin{bmatrix} a & c \\ b & d \end{bmatrix}$

$$A^T A = \begin{bmatrix} a & c \\ b & d \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} a^2 + c^2 & * \\ * & b^2 + d^2 \end{bmatrix} \Rightarrow \text{tr}(A^T A) = a^2 + c^2 + b^2 + d^2$$

choose $a=1, d=i, c=b=0 \Rightarrow A = \begin{bmatrix} 1 & 0 \\ 0 & i \end{bmatrix} \neq 0$

$$\text{tr}(A^T A) = 1+0+0+i^2 = 1-1 = 0$$

6. (15 points) Find the LU-factorization of matrix A below and use it to find the solution vector \mathbf{x} of the linear system $A\mathbf{x} = \mathbf{b}$, where

$$A = \begin{bmatrix} 2 & 1 & 2 \\ 4 & 5 & 5 \\ 6 & -3 & 5 \end{bmatrix}, \quad \mathbf{b} = \begin{bmatrix} 1 \\ 4 \\ 0 \end{bmatrix}.$$

$$A = \begin{bmatrix} 2 & 1 & 2 \\ 4 & 5 & 5 \\ 6 & -3 & 5 \end{bmatrix} \xrightarrow{\begin{array}{l} R_2 \leftarrow R_2 - 2R_1 \\ R_3 \leftarrow R_3 - 3R_1 \end{array}} \begin{bmatrix} 2 & 1 & 2 \\ 0 & 3 & 1 \\ 0 & -6 & 1 \end{bmatrix} \xrightarrow{\begin{array}{l} R_3 \leftarrow R_3 + 2R_2 \\ R_2 \leftarrow R_2 / 3 \end{array}} \boxed{\begin{bmatrix} 2 & 1 & 2 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} = U}, \quad L = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 3 & -2 & 1 \end{bmatrix}$$

$$U\mathbf{x} = \mathbf{y}$$

$$L\mathbf{y} = \mathbf{b} \Rightarrow \begin{cases} Y_1 = 1 \\ 2Y_1 + Y_2 = 4 \\ 3Y_1 + 2Y_2 + Y_3 = 0 \end{cases} \Rightarrow \begin{cases} Y_2 = 2 \\ Y_3 = 1 \end{cases} \Rightarrow \mathbf{y} = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$$

$$U\mathbf{x} = \mathbf{y} \Rightarrow \begin{cases} X_3 = 1 \\ 3X_2 + X_3 = 2 \\ 2X_1 + X_2 + 2X_3 = 1 \end{cases} \Rightarrow \begin{cases} X_2 = \frac{1}{3} \\ X_1 = -\frac{2}{3} \end{cases} \Rightarrow 2X_1 = -1 - \frac{1}{3} = -\frac{4}{3}$$

$$\mathbf{x} = \begin{bmatrix} -\frac{2}{3} \\ \frac{1}{3} \\ 1 \end{bmatrix}$$

#	Pts	Score
1	15	
2	15	
3	20	
4	20	
5	15	
6	15	
Σ	100	