

Name: SOLUTIONS

PID: A_____

1. (20 pts, 4 pts each) State clearly and concisely the following definitions.

- (a) An $n \times n$ matrix A is **nonsingular**.

$A\vec{x} = \vec{0}$ has the only solution $\vec{x} = \vec{0}$
 [MANY EQUIVALENT DEFINITIONS: A is row-equivalent to I ; $\det A \neq 0$]

- (b) A set S is a **subspace** of a vector space V . [NO NEED TO CHECK ALL AXIOMS AS IT IS GIVEN THAT V is a vectorspace]
 $\forall \vec{x}, \vec{y} \in S$ and $\vec{z} \in S$ we have $\vec{d}\vec{x} \in S$ for any real d and $\vec{x} + \vec{y} \in S$ [OR UNIFY IT INTO ONE EQUALITY $d\vec{x} + b\vec{y} \in S$ FOR ALL REAL d AND b]

- (c) Vectors $\mathbf{v}_1, \dots, \mathbf{v}_n$ in a vector space V are **linearly independent**.

The equation $\alpha_1 \vec{v}_1 + \alpha_2 \vec{v}_2 + \dots + \alpha_n \vec{v}_n = \vec{0}$ has the only solution $\alpha_1 = \alpha_2 = \dots = \alpha_n = 0$.

- (d) A set of vectors \mathbf{x} in \mathbb{R}^n is the **orthogonal complement** of a subspace Y of \mathbb{R}^n

RECALL THE NOTATION Y^\perp

$\vec{x} \in Y^\perp$ is the set of all vectors in \mathbb{R}^n such that $\vec{x} \cdot \vec{y} = 0$ FOR ANY VECTOR $\vec{y} \in Y$.

- (e) An operation $\langle \cdot, \cdot \rangle$ is an **inner product** on a vector space V .

RECALL THREE NECESSARY PROPERTIES OF AN INNER PRODUCT:

positivity [I] $\langle \vec{x}, \vec{x} \rangle \geq 0$ FOR ALL $\vec{x} \in V$ and $\langle \vec{x}, \vec{x} \rangle = 0$ ONLY FOR $\vec{x} = \vec{0}$

symmetry [II] $\langle \vec{x}, \vec{y} \rangle = \langle \vec{y}, \vec{x} \rangle$ FOR ALL $\vec{x}, \vec{y} \in V$

linearity [III] $\langle \vec{y}, \vec{z} \rangle = \lambda \langle \vec{x}, \vec{z} \rangle$ FOR ALL $\vec{x}, \vec{y} \in V$ AND $\lambda \in \mathbb{R}$.

2. (15 pts) Let a and b be real numbers and consider the following linear system:

$$\begin{aligned}x_1 + 5x_2 + 2x_3 &= b \\x_2 + 3x_3 &= b^2 \\2x_2 + ax_3 &= 4\end{aligned}$$

- (a) Find all values of a and b such that the system has no solutions.
- (b) Find all values of a and b such that the system has a unique solution.
- (c) Find all values of a and b such that the system has infinitely many solutions.

$$-2 \left(\begin{array}{ccc|c} 1 & 5 & 2 & b \\ 0 & 1 & 3 & b^2 \\ 0 & 2 & a & 4 \end{array} \right) \xrightarrow{\text{REF}} \left(\begin{array}{ccc|c} 1 & 5 & 2 & b \\ 0 & 1 & 3 & b^2 \\ 0 & 0 & a-6 & 4-2b^2 \end{array} \right)$$

NOW ANALYSE :

(a) MUST BE $a-6=0$ AND $4-2b^2 \neq 0$,
SO $\boxed{a=6, b \neq \sqrt{2}, -\sqrt{2}}$

(b) $b = \underline{\text{ANY}}$, $a-6 \neq 0$, so $\boxed{a \neq 6}$

(c) MUST BE BOTH $a-6=0$ AND $4-2b^2=0$,
SO $\boxed{a=6, b=\sqrt{2} \text{ OR } a=6, b=-\sqrt{2}}$

3. (15 pts, 5 pts each) Determine whether the set S given below is a subspace of a vector space V .

(a) S is a set of all **skew-symmetric** $n \times n$ matrices A (that is $A^T = -A$) in the set V of all $n \times n$ matrices.

LET $A^T = -A$ AND $B^T = -B$:

$$\begin{aligned} [\alpha A + \beta B]^T &= \alpha \cdot A^T + \beta \cdot B^T = \alpha \cdot (-A) + \beta \cdot (-B) = \\ &= (-1) \cdot [\alpha A + \beta B], \text{ so it holds} \end{aligned}$$

subspace

(b) S is a set of all **orthogonal** $n \times n$ matrices Q (that is $Q^T = Q^{-1}$) in the set V of all $n \times n$ matrices.

NOTE THAT $[A+B]^{-1} \neq A^{-1} + B^{-1}$ IN GENERAL

BUT HERE IT IS EVEN EASIER! RECALL THAT $\det A = \det A^T$,

SO $\det [Q \cdot Q^T] = \det Q \cdot \det Q^T = [\det Q]^2$ BUT

$\det [QQ^T] = \det I = 1$, so $\det Q = \pm 1$. FOR INSTANCE,

if $Q^T = Q^{-1}$, $[\alpha Q]^T = \alpha \cdot Q^T = \alpha \cdot Q^{-1}$ AND

$[\alpha Q]^T \cdot [\alpha Q] = \alpha^2 Q Q^{-1} = \alpha^2 \cdot I$ IF $|\alpha| \neq 1$, THEN αQ IS NOT ORTHOGONAL

(c) S is a set of all continuous functions $f(x) \in C[0, 1] = V$ such that $f(0) \geq 0$.

NOT A
SUBSPACE!

AGAIN, IF $f(0) > 0$, THEN FOR $(-1) \cdot f(x) \in S$

WE HAVE $(-1) \cdot f(0) = -f(0) < 0$, NOT IN THE SET!

SO NOT A SUBSPACE

[IF WE IMPOSE $f(0) = 0$, THEN A SUBSPACE! (indeed)

$\alpha f(0) + \beta g(0) = 0$, so $\alpha f(x) + \beta g(x) \in S$

IF WE IMPOSE $f(0) \neq 0$, THEN AGAIN NOT A SUBSPACE!
BECAUSE $0 \cdot f(x)$ MUST BE IN THE SET S]

4. (15 pts) Let $A = \begin{bmatrix} 1 & -1 & 2 & 1 \\ 2 & -2 & 3 & 0 \\ -3 & 3 & -4 & 1 \\ 3 & -3 & 4 & -1 \end{bmatrix}$. Use row operations to find the basis in the

row-vector space $R[A^T]$, column-vector space $R[A]$, and the basis in $N[A]$. What is the interrelation between $R[A^T]$ and $N[A]$?

$$\begin{array}{c}
 \text{Row Reduction: } \\
 \left[\begin{array}{cccc} 1 & -1 & 2 & 1 \\ 2 & -2 & 3 & 0 \\ -3 & 3 & -4 & 1 \\ 3 & -3 & 4 & -1 \end{array} \right] \xrightarrow{\text{RRF}} \left[\begin{array}{cccc} 1 & -1 & 2 & 1 \\ 0 & 0 & -1 & -2 \\ 0 & 0 & 2 & 4 \\ 0 & 0 & -2 & -4 \end{array} \right] \xrightarrow{\times 1} \left[\begin{array}{cccc} 1 & -1 & 2 & 1 \\ 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right] \\
 \text{Augmented Matrix: } \\
 \left[\begin{array}{ccc|c} 1 & -1 & 0 & -3 \\ 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right] \xrightarrow{\text{lead}}
 \end{array}$$

NOW, ANALYSE :

$$R[A^T] = \text{Span} \left\{ [1 \ -1 \ 0 \ -3]^T, [0 \ 0 \ 1 \ 2]^T \right\}$$

$$R[A] = \text{Span} \left\{ \underbrace{\begin{bmatrix} 1 \\ 2 \\ -3 \\ 3 \end{bmatrix}, \begin{bmatrix} 2 \\ 3 \\ -4 \\ 4 \end{bmatrix}}_{\text{Column vectors of original } A} \right\}$$

Column vectors of original A
taken for lead variables

$$N[A] : [x_1, x_2, x_3, \beta]^T \text{ where } x_1 = 1 \cdot d + 3 \cdot \beta, x_2 = -2 \cdot \beta,$$

so ALL vectors of the form

$$\begin{bmatrix} d+3\beta \\ -d \\ -2\beta \\ \beta \end{bmatrix} = d \begin{bmatrix} 1 \\ 1 \\ 0 \\ 0 \end{bmatrix} + \beta \begin{bmatrix} 3 \\ -2 \\ 1 \\ 1 \end{bmatrix} =$$

$$= \text{Span} \left\{ \begin{bmatrix} 1 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 3 \\ -2 \\ 1 \\ 1 \end{bmatrix} \right\}$$

$$R[A^T] = [N[A]]^\perp$$

5. (15pts) Let $L : P_2 \rightarrow P_3$ be a mapping defined by

$$L(p(x)) = 2p(x) + x^2 p'(x).$$

(a) verify that L is a linear transformation

$$\begin{aligned} L(\alpha p(x) + \beta q(x)) &= 2(2p(x) + x^2 p'(x)) + x^2(2q(x) + x^2 q'(x)) \\ &= \alpha(2p(x) + x^2 p'(x)) + \beta(2q(x) + x^2 q'(x)) = \\ &= \alpha L(p(x)) + \beta L(q(x)) \quad \underline{\text{proven}} \end{aligned}$$

Find the matrix representation of L with respect to the ordered bases $[1+x, 1-x]$ of P_2 and $[x^2, x, 1]$ of P_3 .

$$\begin{aligned} L(1+x) &= 2(1+x) + x^2 \cdot (1+x)' = 2 \cdot 1 + 2 \cdot x + 1 \cdot x^2 = \\ &= \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix} \begin{matrix} x^2 \\ x \\ 1 \end{matrix} \end{aligned}$$

$$\begin{aligned} L(1-x) &= 2(1-x) + x^2(1-x)' = 2 + (-2) \cdot x + (-1) \cdot x^2 = \\ &= \begin{bmatrix} -1 \\ -2 \\ 2 \end{bmatrix} \begin{matrix} x^2 \\ x \\ 1 \end{matrix}, \text{ so } L \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}, L \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} -1 \\ -2 \\ 2 \end{bmatrix}. \end{aligned}$$

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

6. (20pt) The linear operator $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ is given by its action in the standard basis: $T(\mathbf{e}_1) = \frac{1}{3}\mathbf{e}_1 + \frac{1}{2}\mathbf{e}_2$, $T(\mathbf{e}_2) = \frac{2}{3}\mathbf{e}_1 + \frac{1}{2}\mathbf{e}_2$. Find the matrix representation of this operator in the standard basis and in the basis of orthonormal vectors $\mathbf{v}_1 = \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}$ and $\mathbf{v}_2 = \begin{bmatrix} 1/\sqrt{2} \\ -1/\sqrt{2} \end{bmatrix}$.

$$T \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1/3 \\ 1/2 \end{bmatrix} \quad T \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 2/3 \\ 1/2 \end{bmatrix}, \text{ so}$$

$$T = \begin{bmatrix} 1/3 & 2/3 \\ 1/2 & 1/2 \end{bmatrix}$$

$$\begin{array}{ccc} \{\bar{\mathbf{e}}_1, \bar{\mathbf{e}}_2\} & \xrightarrow{T} & \{\tilde{\mathbf{e}}_1, \tilde{\mathbf{e}}_2\} \\ \uparrow V & & \downarrow V^{-1} \\ \{\bar{\mathbf{v}}_1, \bar{\mathbf{v}}_2\} & \xrightarrow{V^{-1}TV} & \{\tilde{\mathbf{v}}_1, \tilde{\mathbf{v}}_2\} \end{array}$$

$$V = \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ 1/\sqrt{2} & -1/\sqrt{2} \end{bmatrix} \quad \det V = -1$$

$$V^{-1} = \frac{1}{-1} \begin{bmatrix} -1/\sqrt{2} & -1/\sqrt{2} \\ -1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix} = \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{bmatrix}$$

$$\begin{aligned} \bar{V}^{-1} T V &= \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 1/3 & 2/3 \\ 1/2 & 1/2 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \frac{1}{\sqrt{2}} = \\ &= \frac{1}{2} \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 1 & -1/3 \\ 1 & 0 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 2 & -1/3 \\ 0 & -1/3 \end{bmatrix} = \begin{bmatrix} 1 & -1/6 \\ 0 & -1/6 \end{bmatrix} \end{aligned}$$

CHECK THAT $\det T = \det T' = \det(V^{-1}TV)$.

$$\frac{1}{6} - \frac{2}{6} = -\frac{1}{6} \quad -\frac{1}{6}$$

7. Let $A = \begin{bmatrix} 2 & 1 & 0 \\ 1 & 2 & 0 \\ 2 & 2 & 1 \end{bmatrix}$.

(a) (6pts) Find all eigenvalues of A

$$a^2 - b^2 = (a-b)(a+b)$$

$$\det \begin{bmatrix} 2-\lambda & 1 & 0 \\ 1 & 2-\lambda & 0 \\ 2 & 2 & 1-\lambda \end{bmatrix} = (1-\lambda) \begin{vmatrix} 2-\lambda & 1 \\ 1 & 2-\lambda \end{vmatrix} = (1-\lambda) \left[(2-\lambda)^2 - 1^2 \right] = (1-\lambda)(1-\lambda)(3-\lambda)$$

$$\lambda_1 = 1 \quad \lambda_2 = 3$$

(b) (8pts) for each of the eigenvalue find the corresponding eigenvectors.

solve homogeneous system $[A - \lambda_i I] \vec{x} = \vec{0}$.

$$\lambda_1 = 1: \quad \begin{bmatrix} 1 & 1 & 0 \\ 1 & 1 & 0 \\ 2 & 2 & 0 \end{bmatrix} \xrightarrow{\text{RRF}} \begin{bmatrix} 1 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \quad N[A-1I] = \begin{bmatrix} 1 \\ 0 \\ \alpha \end{bmatrix} = \text{Span} \left\{ \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \right\}$$

$$\bar{x}_1 = \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}, \bar{x}_2 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

$$\lambda_2 = 3 \quad \begin{bmatrix} -1 & 1 & 0 \\ 1 & -1 & 0 \\ 2 & 2 & -2 \end{bmatrix} \xrightarrow{-2} \begin{bmatrix} 1 & -1 & 0 \\ 2 & 2 & -2 \\ 0 & 0 & 0 \end{bmatrix} \xrightarrow{\text{RRF}} \begin{bmatrix} 1 & -1 & 0 \\ 0 & 4 & -2 \\ 0 & 0 & 0 \end{bmatrix} \xrightarrow{\text{RRF}} \begin{bmatrix} 1 & -1 & 0 \\ 0 & 1 & -\frac{1}{2} \\ 0 & 0 & 0 \end{bmatrix} \xrightarrow{\text{RRF}} \begin{bmatrix} 1 & 0 & -\frac{1}{2} \\ 0 & 1 & -\frac{1}{2} \\ 0 & 0 & 0 \end{bmatrix} \quad \bar{x}_3 = \begin{bmatrix} -\frac{1}{2} \\ \frac{1}{2} \\ 0 \end{bmatrix} = \text{Span} \left\{ \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} \right\}$$

(c) (6pts) Find a nonsingular matrix X and a diagonal matrix D such that $A = XDX^{-1}$.

$$X = [\bar{x}_1 | \bar{x}_2 | \bar{x}_3] = \begin{bmatrix} -1 & 0 & 1 \\ 1 & 0 & 1 \\ 0 & 1 & 2 \end{bmatrix}$$

$$D = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 3 \end{bmatrix}$$

$$\begin{bmatrix} 2 & 1 & 0 \\ 1 & 2 & 0 \\ 2 & 2 & 1 \end{bmatrix} = A = XDX^{-1} \quad \text{DO NOT EVALUATE}$$

8. (15pts) Let $L : V \rightarrow W$ be a linear transformation from a vector space V to a vector space W and let $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ be vectors in V . Prove that if the vectors $\mathbf{w}_1 = L(\mathbf{v}_1)$, $\mathbf{w}_2 = L(\mathbf{v}_2)$, \dots , $\mathbf{w}_n = L(\mathbf{v}_n)$ are linearly independent, then $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ must be linearly independent.

Let $\bar{\mathbf{w}}_1, \dots, \bar{\mathbf{w}}_n$ be linearly independent. For any linear combination $d_1\bar{\mathbf{w}}_1 + \dots + d_n\bar{\mathbf{w}}_n$ we have

$$d_1\bar{\mathbf{w}}_1 + \dots + d_n\bar{\mathbf{w}}_n = d_1L(\bar{\mathbf{v}}_1) + d_2L(\bar{\mathbf{v}}_2) + \dots + d_nL(\bar{\mathbf{v}}_n) = \\ = L[d_1\bar{\mathbf{v}}_1 + d_2\bar{\mathbf{v}}_2 + \dots + d_n\bar{\mathbf{v}}_n]. \text{ If } \bar{\mathbf{v}}_1, \dots, \bar{\mathbf{v}}_n \text{ are linearly dependent, we have } d_1, \dots, d_n \text{ not all equal to zero such that } d_1\bar{\mathbf{v}}_1 + \dots + d_n\bar{\mathbf{v}}_n = \vec{0}. \text{ But then}$$

$$\vec{0} = L(\vec{0}) = L(d_1\bar{\mathbf{v}}_1 + \dots + d_n\bar{\mathbf{v}}_n) = d_1\bar{\mathbf{w}}_1 + \dots + d_n\bar{\mathbf{w}}_n \text{ with not all } d_j = 0, \text{ so } \bar{\mathbf{w}}_1, \dots, \bar{\mathbf{w}}_n \text{ ARE linearly dependent, which contradict the condition. So no such combination exists and } \bar{\mathbf{v}}_1, \dots, \bar{\mathbf{v}}_n \text{ are linearly independent.}$$

9. (15pts) Consider the vector space \mathbb{R}^n with the inner product $\langle \mathbf{x}, \mathbf{y} \rangle = \mathbf{x}^T \mathbf{y}$ and an $n \times n$ matrix A .

(a) Prove that for any \mathbf{x} in \mathbb{R}^n , $\langle \mathbf{x}, A^T A \mathbf{x} \rangle = \|A\mathbf{x}\|^2$.

(b) Prove that if λ is an eigenvalue of the matrix $A^T A$, then $\lambda \geq 0$.

$$[\text{a}] \quad \langle \bar{\mathbf{x}}, A^T A \bar{\mathbf{x}} \rangle = \bar{\mathbf{x}}^T \cdot A^T A \bar{\mathbf{x}} = (\bar{\mathbf{x}}^T A^T) \cdot (A \bar{\mathbf{x}}) = (A \bar{\mathbf{x}})^T \cdot A \bar{\mathbf{x}} = \\ = \|\bar{\mathbf{y}}\|^2 \text{ where } \bar{\mathbf{y}} = A \bar{\mathbf{x}}, \text{ i.e. } \|\bar{\mathbf{y}}\|^2 = \|A \bar{\mathbf{x}}\|^2$$

[\text{b}] Let λ be an e-value of $A^T A$

[NOTE : $A^T A$ is symmetric for any A , even not necessarily square matrix: $[A^T A]^T = [A]^T \cdot [A^T]^T = A^T \cdot A$.]

ANY $n \times n$ symmetric matrix has n real eigenvalues and n eigenvectors]

Then \exists nonzero $\bar{\mathbf{x}}$ such that $A^T A \bar{\mathbf{x}}_\lambda = \lambda \bar{\mathbf{x}}_\lambda$.

Calculate how $\bar{\mathbf{x}}_\lambda^T \cdot A^T A \bar{\mathbf{x}}_\lambda = \|A \bar{\mathbf{x}}_\lambda\|^2 \geq 0$ BUT SINCE $A^T A \bar{\mathbf{x}}_\lambda = \lambda \bar{\mathbf{x}}_\lambda$, we have $\bar{\mathbf{x}}_\lambda^T \cdot A^T A \bar{\mathbf{x}}_\lambda = \bar{\mathbf{x}}_\lambda^T \cdot \lambda \bar{\mathbf{x}}_\lambda = \lambda \|\bar{\mathbf{x}}_\lambda\|^2$

By condition, $\bar{\mathbf{x}}_\lambda \neq \bar{0}$, so $\|\bar{\mathbf{x}}_\lambda\|^2 > 0$, so

$$\lambda = \frac{\|A \bar{\mathbf{x}}_\lambda\|^2}{\|\bar{\mathbf{x}}_\lambda\|^2} \geq 0.$$

[Note that $A \bar{\mathbf{x}}_\lambda$ can be zero, so λ can be zero as well].

10. (a) (6pts) Let λ be a real number. Prove by induction that for any $n \geq 1$,

$$A^n = \begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix}^n = \begin{pmatrix} \lambda^n & n\lambda^{n-1} \\ 0 & \lambda^n \end{pmatrix}$$

$$P_1: A^1 = \begin{bmatrix} \lambda & 1 \\ 0 & \lambda \end{bmatrix}$$

P_n : true

$$\begin{aligned} P_{n+1} &\stackrel{?}{=} \begin{bmatrix} \lambda & 1 \\ 0 & \lambda \end{bmatrix}^{n+1} = \begin{bmatrix} \lambda & 1 \\ 0 & \lambda \end{bmatrix}^n \cdot \begin{bmatrix} \lambda & 1 \\ 0 & \lambda \end{bmatrix} = \begin{bmatrix} \lambda^n & n\lambda^{n-1} \\ 0 & \lambda^n \end{bmatrix} \begin{bmatrix} \lambda & 1 \\ 0 & \lambda \end{bmatrix} \\ &= \begin{bmatrix} \lambda^{n+1} & \lambda^n + n\lambda^n \\ 0 & \lambda^{n+1} \end{bmatrix} = \begin{bmatrix} \lambda^{n+1} & (n+1)\lambda^{(n+1)-1} \\ 0 & \lambda^{n+1} \end{bmatrix}, \text{ so} \end{aligned}$$

it is true for $n+1$, so it is true for all natural n .

(b) (6pts)

What is e^A ? Use that $e^A = \sum_{n=0}^{\infty} \frac{1}{n!} A^n$.

$$A^0 = I = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\begin{aligned} e^A &= \sum_{n=0}^{\infty} \frac{1}{n!} A^n = \cancel{\sum_{n=0}^{\infty} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}} + \sum_{n=1}^{\infty} \frac{1}{n!} \begin{bmatrix} \lambda^n & n\lambda^{n-1} \\ 0 & \lambda^n \end{bmatrix} = \\ &= \left[1 + \sum_{n=1}^{\infty} \frac{1}{n!} \lambda^n \right] \left[1 + \sum_{n=1}^{\infty} \frac{1}{n!} \lambda^n \cdot \boxed{\begin{array}{c} 1/(n-1)! \\ \lambda^{n-1} \end{array}} \right] = \left[\sum_{n=0}^{\infty} \frac{1}{n!} \lambda^n \right] \left[1 + \sum_{m=0}^{\infty} \frac{1}{m!} \lambda^m \right] \\ &= \left[e^\lambda \quad e^\lambda \right] \quad \text{Let } m = n-1 \\ &\quad \left[0 \quad e^\lambda \right] \end{aligned}$$

11. (a) (6pts) Find the projection of the function x on the function $\sin(kx)$ in the space $C[-\pi, \pi]$ with the inner product $\langle p, q \rangle = \frac{1}{\pi} \int_{-\pi}^{\pi} p(x)q(x)dx$

$$\vec{P} = \frac{\langle \vec{u}, \vec{v} \rangle}{\langle \vec{v}, \vec{v} \rangle} \cdot \vec{v} \quad u = x \quad v = \sin(kx)$$

$$\begin{aligned} \langle \vec{u}, \vec{v} \rangle &= \frac{1}{\pi} \int_{-\pi}^{\pi} x \cdot \sin(kx) dx = \frac{1}{\pi} \int_{-\pi}^{\pi} x (-d\cos(kx)) \cdot \frac{1}{k} K \text{ IBF} \\ &= \frac{1}{\pi} \cdot \frac{1}{k} \left[-\cos(kx) \cdot x \right] \Big|_{-\pi}^{\pi} + \frac{1}{\pi k} \int_{-\pi}^{\pi} \cos(kx) dx = \frac{1}{\pi k} \cdot 2\pi(-1) \\ &= \frac{2(-1)^{k+1}}{K} > \langle \vec{v}, \vec{v} \rangle = \frac{1}{\pi} \int_{-\pi}^{\pi} \sin^2(kx) dx = 1 \quad \text{vanishes} \end{aligned}$$

$$\vec{P} = \frac{2(-1)^{k+1}}{K} \sin(kx)$$

- (b) (6pts) Find the dimension of the null space of A^T if A is a 7×9 matrix whose rank is 4.

$$N[A^T] = R[A]^{\perp}$$

$$\dim R[A] = \dim R[A^T] = \text{rank } A$$

$$R[A] \oplus R[A]^{\perp} = \mathbb{R}^m$$

$$A = m \times n \text{ matrix; } m = 7, n = 9$$

$$\begin{array}{l} \dim R[A] + \dim R[A]^{\perp} = m \\ \text{rank } A \qquad \qquad \qquad \dim N[A^T] \qquad \qquad \qquad 7 \end{array} , \text{ so }$$

$$\dim N[A^T] = 7-4=3$$

- (c) Let A be a defective 3×3 matrix with two distinct eigenvalues λ_1 and λ_2 . Find $\dim N[A - \lambda_1 I]$ and $\dim N[A - \lambda_2 I]$

Given is that $\text{Span}\{\bar{x}_i\}$ where \bar{x}_i are eigenvectors of A has dimension strictly lesser than $n=3$ [otherwise A is diagonalizable and thus not defective]. For every eigenvalue we have at least one eigenvector, since we have two distinct e-values λ_1 and λ_2 , we have the corresponding two e-vectors \bar{x}_1, \bar{x}_2 which are linearly independent. So $\text{Span}\{\bar{x}_i\}$ has dimension at least two, which means exactly two, so $\dim N[A - \lambda_1 I] = \dim N[A - \lambda_2 I] = 1$.

SCRATCH PAPER

Do not write in the area below. (For recording YOUR SCORES only.)

1. _____ OUT OF 20

7. _____ OUT OF 10

2. _____ OUT OF 15

8. _____ OUT OF 15

3. _____ OUT OF 15

9. _____ OUT OF 15

4. _____ OUT OF 15

10. _____ OUT OF 12

5. _____ OUT OF 15

11. (bonus) _____ OUT OF 15

6. _____ OUT OF 10

TOTAL: _____ OUT OF 150