Math 2331 (Linear Algebra) Final Exam Review \sim December 10th, 2021

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Final Exam Topics

The topics for the final exam are as follows:

- Systems of linear equations, row-reduction, echelon forms
- Matrix algebra, inverse matrices, determinants, properties of determinants
- Subspaces of \mathbb{R}^n , linear independence, span, bases of subspaces, row space/column space/nullspace
- Linear transformations from \mathbb{R}^m to \mathbb{R}^n , kernel and image, associated matrices, coordinate vectors, change of basis
- The dot product in \mathbb{R}^n , lengths and angles, orthogonal and orthonormal sets and bases, Gram-Schmidt, QR factorization, orthogonal complements and orthogonal projections, least squares
- Eigenvalues and eigenvectors, characteristic polynomials, properties of eigenvalues, diagonalization, orthogonal matrices and the real spectral theorem, computing matrix powers
- Quadratic forms on \mathbb{R}^n , associated matrices, definiteness
- Singular values and singular value decompositions of matrices

Final Exam Information

Other brief pieces of information about the final exam:

- The final exam is all free response (no true/false or multiple choice) and is approximately 10 pages in length.
- The exam format is similar to the old final exams.
- Calculators are permitted, but all relevant work including appropriate intermediate steps must be shown. Points may be deducted for calculator usage that trivializes a problem when no other work is shown (for example, using a calculator to compute a determinant when the computation of the determinant is the entire problem, or using it to solve a system of equations when finding the solution is the entire problem).
- You may bring a 1-page, 8.5in-by-11in note sheet to the exam. You may write or type anything you want on both sides of the note sheet.
- The official exam time limit is 2 hours (120 minutes).

Review Problems, I

(Fa20-#1a) Solve the linear system
$$\begin{cases} x_1 + 6x_2 + 2x_3 - 5x_4 = 3\\ 2x_3 - 8x_4 = 2\\ 2x_1 + 12x_2 + 2x_3 - 2x_4 = 4 \end{cases}$$

by elementary row operations and write the parametric vector form for all solutions.

Review Problems, I

(Fa20-#1a) Solve the linear system $\begin{cases} x_1 + 6x_2 + 2x_3 - 5x_4 = 3\\ 2x_3 - 8x_4 = 2\\ 2x_1 + 12x_2 + 2x_3 - 2x_4 = 4 \end{cases}$

by elementary row operations and write the parametric vector form for all solutions.

• We row-reduce the coefficient matrix: $\begin{bmatrix} 1 & 6 & 2 & -5 & | & 3 \\ 0 & 0 & 2 & -8 & | & 2 \\ 2 & 12 & 2 & -2 & | & 4 \end{bmatrix} \xrightarrow{R_2/2} \begin{bmatrix} 1 & 6 & 2 & -5 & | & 3 \\ 0 & 0 & 1 & -4 & | & 1 \\ 1 & 6 & 1 & -1 & | & 2 \end{bmatrix}$ $\xrightarrow{R_3-R_1} \begin{bmatrix} 1 & 6 & 2 & -5 & | & 3 \\ 0 & 0 & 1 & -4 & | & 1 \\ 0 & 0 & 0 & 0 & | & 0 \end{bmatrix} \xrightarrow{R_1-2R_2} \begin{bmatrix} 1 & 6 & 0 & 3 & | & 1 \\ 0 & 0 & 1 & -4 & | & 1 \\ 0 & 0 & 0 & 0 & | & 0 \end{bmatrix}$ • From the RREF we get free variables x_2, x_4 and so taking $x_2 = a$, $x_4 = b$ we get the solution $(x_1, x_2, x_3, x_4) = (-6a - 3b + 1, a, 4b + 1, b) =$ (1,0,1,0) + a(-6,1,0,0) + b(-3,0,4,1)

Review Problems, II

$$(Fa20-\#1b) \text{ Let } A = \begin{bmatrix} 1 & 6 & 2 & -5 \\ 0 & 0 & 2 & -8 \\ 2 & 12 & 2 & -2 \end{bmatrix}; \text{ note } \begin{bmatrix} 1 & 6 & 0 & 3 \\ 0 & 0 & 1 & -4 \\ 0 & 0 & 0 & 0 \end{bmatrix} \text{ is }$$

the RREF of A. Find bases for ker(A), im(A), and $[\text{im}(A^T)]^{\perp}$.

Review Problems, II

(Fa20-#1b) Let
$$A = \begin{bmatrix} 1 & 6 & 2 & -5 \\ 0 & 0 & 2 & -8 \\ 2 & 12 & 2 & -2 \end{bmatrix}$$
; note $\begin{bmatrix} 1 & 6 & 0 & 3 \\ 0 & 0 & 1 & -4 \\ 0 & 0 & 0 & 0 \end{bmatrix}$ is

the RREF of A. Find bases for $\ker(A)$, $\operatorname{im}(A)$, and $[\operatorname{im}(A^{T})]^{\perp}$.

- For ker(A), aka the nullspace, is the solution set to the homogeneous system x₁ + 6x₂ + 3x₄ = 0, x₃ 4x₄ = 0. The solutions are (x₁, x₂, x₃, x₄) = (-6a 3b, a, 4b, b) = a(-6, 1, 0, 0) + b(-3, 0, 4, 1), so we get a basis
 [(-6, 1, 0, 0), (-3, 0, 4, 1)].
- For im(A), aka the column space, we take the columns of A that have pivots in the RREF. These are the first and third columns, yielding a basis (1,0,2), (2,2,2).
- For [im(A^T)][⊥], note that im(A^T) is the row space of A, and so its orthogonal complement is the nullspace of A, whose basis we found above is (-6, 1, 0, 0), (-3, 0, 4, 1).

(Fa20-#2) Use row operations to find the inverse of $\begin{bmatrix} 1 & 2 & 2 \\ 2 & 0 & 1 \\ 0 & 1 & 1 \end{bmatrix}$.

(Fa20-#2) Use row operations to find the inverse of $\begin{bmatrix} 1 & 2 & 2 \\ 2 & 0 & 1 \\ 0 & 1 & 1 \end{bmatrix}$.

• We set up the double matrix and then row-reduce the left:

 $\begin{bmatrix} 1 & 2 & 2 & | & 1 & 0 & 0 \\ 0 & 1 & 1 & | & 0 & 0 & 1 \\ 0 & -4 & -3 & | & -2 & 1 & 0 \end{bmatrix} \xrightarrow{R_3+4R_2} \begin{bmatrix} 1 & 2 & 2 & | & 1 & 0 & 0 \\ 0 & 1 & 1 & | & 0 & 0 & 1 \\ 0 & 0 & 1 & | & -2 & 1 & 4 \end{bmatrix} \xrightarrow{R_2-R_3} \xrightarrow{R_1-2R_3} \begin{bmatrix} 1 & 2 & 0 & | & 1 & 0 & 0 & 1 \\ 0 & 0 & 1 & | & -2 & 1 & 4 \end{bmatrix} \xrightarrow{R_1-2R_2} \begin{bmatrix} 1 & 0 & 0 & | & 1 & 0 & -2 \\ 0 & 1 & 0 & | & 2 & -1 & -3 \\ 0 & 0 & 1 & | & -2 & 1 & 4 \end{bmatrix}$ • So the inverse is $\begin{bmatrix} 1 & 0 & -2 \\ 2 & -1 & -3 \\ -2 & 1 & 4 \end{bmatrix}$.

(Fa20-#3) Let $T : \mathbb{R}^2 \to \mathbb{R}^2$ be the linear transformation that begins with reflection about the *y*-axis, followed by orthogonal projection onto the line y = 3x. Find the matrix of the transformation T.

(Fa20-#3) Let $T : \mathbb{R}^2 \to \mathbb{R}^2$ be the linear transformation that begins with reflection about the *y*-axis, followed by orthogonal projection onto the line y = 3x. Find the matrix of the transformation T.

- The matrix for reflection about the y-axis is $\begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix}$ since it negates x-coordinates and preserves y-coordinates. (Or we could use the formula for reflection across an arbitrary line.)
- The matrix for projection onto y = 3x is $\frac{1}{10}\begin{bmatrix} 1 & 3\\ 3 & 9 \end{bmatrix}$.
- The matrix for the desired composition is then the product $\frac{1}{10} \begin{bmatrix} 1 & 3\\ 3 & 9 \end{bmatrix} \cdot \begin{bmatrix} -1 & 0\\ 0 & 1 \end{bmatrix} = \boxed{\begin{bmatrix} -1/10 & 3/10\\ -3/10 & 9/10 \end{bmatrix}}.$

Review Problems, V

(Fa20-#4) Let
$$V = \operatorname{span}(\mathbf{v}_1, \mathbf{v}_2)$$
 be a subspace of \mathbb{R}^4 spanned by
 $\mathbf{v}_1 = \begin{bmatrix} 1/\sqrt{2} \\ 0 \\ -1/\sqrt{2} \\ 0 \end{bmatrix}$, $\mathbf{v}_2 = \begin{bmatrix} 1/2 \\ 1/2 \\ 1/2 \\ 1/2 \end{bmatrix}$.
1. Is $\{\mathbf{v}_1, \mathbf{v}_2\}$ an orthonormal basis for V ?
2. Find the decomposition of $\mathbf{y} = \begin{bmatrix} 4 \\ -1 \\ 0 \\ 1 \end{bmatrix}$ as $\mathbf{y} = \mathbf{y}_1 + \mathbf{y}_2$ where
 $\mathbf{y}_1 \in V$ and $\mathbf{y}_2 \in V^{\perp}$.

Let T : ℝ⁴ → ℝ⁴ be the transformation defined by orthogonal projection onto V. Find the matrix of the linear transformation T.

[On the next slide I switch to row vectors for space reasons!]

(Fa20-#4) Let $V = \operatorname{span}(\mathbf{v}_1, \mathbf{v}_2)$ be a subspace of \mathbb{R}^4 spanned by $\mathbf{v}_1 = (1/\sqrt{2}, 0, -1/\sqrt{2}, 0)$, $\mathbf{v}_2 = (1/2, 1/2, 1/2, 1/2)$.

1. Is $\{\mathbf{v}_1, \mathbf{v}_2\}$ an orthonormal basis for V?

(Fa20-#4) Let $V = \operatorname{span}(\mathbf{v}_1, \mathbf{v}_2)$ be a subspace of \mathbb{R}^4 spanned by $\mathbf{v}_1 = (1/\sqrt{2}, 0, -1/\sqrt{2}, 0)$, $\mathbf{v}_2 = (1/2, 1/2, 1/2, 1/2)$.

- 1. Is $\{\mathbf{v}_1, \mathbf{v}_2\}$ an orthonormal basis for V?
- Yes: we have $||\mathbf{v}_1|| = 1$, $\mathbf{v}_1 \cdot \mathbf{v}_2 = 0$, and $||\mathbf{v}_1|| = 1$.
- 2. Find the decomposition of $\mathbf{y} = (4, -1, 0, 1)$ as $\mathbf{y} = \mathbf{y}_1 + \mathbf{y}_2$ where $\mathbf{y}_1 \in V$ and $\mathbf{y}_2 \in V^{\perp}$.

(Fa20-#4) Let $V = \operatorname{span}(\mathbf{v}_1, \mathbf{v}_2)$ be a subspace of \mathbb{R}^4 spanned by $\mathbf{v}_1 = (1/\sqrt{2}, 0, -1/\sqrt{2}, 0)$, $\mathbf{v}_2 = (1/2, 1/2, 1/2, 1/2)$.

- 1. Is $\{\mathbf{v}_1, \mathbf{v}_2\}$ an orthonormal basis for V?
- Yes: we have $||\mathbf{v}_1|| = 1$, $\mathbf{v}_1 \cdot \mathbf{v}_2 = 0$, and $||\mathbf{v}_1|| = 1$.
- 2. Find the decomposition of $\mathbf{y} = (4, -1, 0, 1)$ as $\mathbf{y} = \mathbf{y}_1 + \mathbf{y}_2$ where $\mathbf{y}_1 \in V$ and $\mathbf{y}_2 \in V^{\perp}$.
 - The vector \mathbf{y}_1 is the orthogonal projection of \mathbf{y} into V, which since $\mathbf{v}_1, \mathbf{v}_2$ are an orthonormal basis of V, is $a_1\mathbf{v}_1 + a_2\mathbf{v}_2$ where $a_1 = \mathbf{y} \cdot \mathbf{v}_1 = 2\sqrt{2}$ and $a_2 = \mathbf{y} \cdot \mathbf{v}_2 = 2$.

• So
$$\mathbf{y}_1 = 2\sqrt{2}\mathbf{v}_1 + 2\mathbf{v}_2 = (3, 1, -1, 1)$$
.

• Then $\mathbf{y}_2 = \mathbf{y} - \mathbf{y}_1 = (1, -2, 1, 0)$. As a check, \mathbf{y}_2 is orthogonal to both \mathbf{v}_1 and \mathbf{v}_2 , so it is in V^{\perp} .

Review Problems, VII

(Fa20-#4) Let
$$V = \operatorname{span}(\mathbf{v}_1, \mathbf{v}_2)$$
 be a subspace of \mathbb{R}^4 spanned by $\mathbf{v}_1 = (1/\sqrt{2}, 0, -1/\sqrt{2}, 0), \ \mathbf{v}_2 = (1/2, 1/2, 1/2, 1/2).$

 Let I : ℝ⁴ → ℝ⁴ be the transformation defined by orthogonal projection onto V. Find the matrix of the linear transformation T.

Review Problems, VII

(Fa20-#4) Let
$$V = \operatorname{span}(\mathbf{v}_1, \mathbf{v}_2)$$
 be a subspace of \mathbb{R}^4 spanned by $\mathbf{v}_1 = (1/\sqrt{2}, 0, -1/\sqrt{2}, 0), \ \mathbf{v}_2 = (1/2, 1/2, 1/2, 1/2).$

- Let T : ℝ⁴ → ℝ⁴ be the transformation defined by orthogonal projection onto V. Find the matrix of the linear transformation T.
 - If A has columns \mathbf{v}_1 , \mathbf{v}_2 , the projection onto the image (column space) of A is $P = A(A^T A)^{-1} A^T$.

• With
$$A = \begin{bmatrix} 1/\sqrt{2} & 1/2 \\ 0 & 1/2 \\ -1/\sqrt{2} & 1/2 \\ 0 & 1/2 \end{bmatrix}$$
 we have $A^T A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$ and
so $P = AA^T = \begin{bmatrix} \frac{1}{4} \begin{bmatrix} 3 & 1 & -1 & 1 \\ 1 & 1 & 1 & 1 \\ -1 & 1 & 3 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix}$.

(Fa20-#5) Suppose
$$\mathbf{x}_1 = \begin{bmatrix} 1\\0\\1 \end{bmatrix}$$
, $\mathbf{x}_2 = \begin{bmatrix} 3\\1\\1 \end{bmatrix}$, $\mathbf{x}_3 = \begin{bmatrix} 3\\4\\1 \end{bmatrix}$ form a basis for the vector space W .

- 1. Use Gram-Schmidt to find an orthogonal basis for W.
- 2. Normalize the result above to give an orthonormal basis for W.
- 3. Find the QR factorization of $A = \begin{bmatrix} 1 & 3 & 3 \\ 0 & 1 & 4 \\ 1 & 1 & 1 \end{bmatrix}$.

[Again, I'll use row vectors on the next slides.]

Review Problems, IX

(Fa20-#5) Suppose $\mathbf{x}_1 = (1, 0, 1), \mathbf{x}_2 = (3, 1, 1), \mathbf{x}_3 = (3, 4, 1)$ form a basis for the vector space W.

1. Use Gram-Schmidt to find an orthogonal basis for W.

Review Problems, IX

(Fa20-#5) Suppose $\mathbf{x}_1 = (1, 0, 1), \mathbf{x}_2 = (3, 1, 1), \mathbf{x}_3 = (3, 4, 1)$ form a basis for the vector space W.

- 1. Use Gram-Schmidt to find an orthogonal basis for W.
- First we take $\mathbf{w}_1 = \mathbf{x}_1 = |(1, 0, 1)|$. • Next, $\mathbf{w}_2 = \mathbf{x}_2 - a_1 \mathbf{w}_1$ where $a_1 = \frac{\mathbf{x}_2 \cdot \mathbf{w}_1}{\mathbf{w}_1 + \mathbf{w}_2} = \frac{4}{2} = 2$, so $\mathbf{w}_2 = (3, 1, 1) - 2(1, 0, 1) = (1, 1, -1)$ • Finally, $\mathbf{w}_3 = \mathbf{x}_3 - b_1 \mathbf{w}_1 - b_2 \mathbf{w}_2$ where $b_1 = \frac{\mathbf{x}_3 \cdot \mathbf{w}_1}{\mathbf{w}_1 + \mathbf{w}_2} = \frac{4}{2} = 2$ and $b_2 = \frac{\mathbf{x}_3 \cdot \mathbf{w}_2}{\mathbf{w}_2 \cdot \mathbf{w}_2} = \frac{6}{3} = 2$ so $\mathbf{w}_2 = (3, 4, 1) - 2(1, 0, 1) - 2(1, 1, -1) = |(-1, 2, 1)|.$ 2. Normalize the result to give an orthonormal basis for W.

Review Problems, IX

(Fa20-#5) Suppose $\mathbf{x}_1 = (1, 0, 1), \mathbf{x}_2 = (3, 1, 1), \mathbf{x}_3 = (3, 4, 1)$ form a basis for the vector space W.

- 1. Use Gram-Schmidt to find an orthogonal basis for W.
- First we take $\mathbf{w}_1 = \mathbf{x}_1 = |(1, 0, 1)|$. • Next, $\mathbf{w}_2 = \mathbf{x}_2 - a_1 \mathbf{w}_1$ where $a_1 = \frac{\mathbf{x}_2 \cdot \mathbf{w}_1}{\mathbf{w}_1 \cdot \mathbf{w}_2} = \frac{4}{2} = 2$, so $\mathbf{w}_2 = (3, 1, 1) - 2(1, 0, 1) = (1, 1, -1)$ • Finally, $\mathbf{w}_3 = \mathbf{x}_3 - b_1 \mathbf{w}_1 - b_2 \mathbf{w}_2$ where $b_1 = \frac{\mathbf{x}_3 \cdot \mathbf{w}_1}{\mathbf{w}_1 - \mathbf{w}_2} = \frac{4}{2} = 2$ and $b_2 = \frac{\mathbf{x}_3 \cdot \mathbf{w}_2}{\mathbf{w}_2 \cdot \mathbf{w}_2} = \frac{6}{3} = 2$ so $\mathbf{w}_2 = (3, 4, 1) - 2(1, 0, 1) - 2(1, 1, -1) = |(-1, 2, 1)|.$ 2. Normalize the result to give an orthonormal basis for W. • This gives $(1,0,1)/\sqrt{2}$, $(1,1,-1)/\sqrt{3}$, $(-1,2,1)/\sqrt{6}$.

Review Problems, X

(Fa20-#5) Suppose $\mathbf{x}_1 = (1, 0, 1), \mathbf{x}_2 = (3, 1, 1), \mathbf{x}_3 = (3, 4, 1)$ form a basis for the vector space W.

3. Find the QR factorization of $A = \begin{bmatrix} 1 & 3 & 3 \\ 0 & 1 & 4 \\ 1 & 1 & 1 \end{bmatrix}$.

Review Problems, X

(Fa20-#5) Suppose $\mathbf{x}_1 = (1, 0, 1), \mathbf{x}_2 = (3, 1, 1), \mathbf{x}_3 = (3, 4, 1)$ form a basis for the vector space W.

3. Find the QR factorization of
$$A = \begin{bmatrix} 1 & 3 & 3 \\ 0 & 1 & 4 \\ 1 & 1 & 1 \end{bmatrix}$$

The columns of Q (orthogonal) are given by the orthonormal basis {e₁, e₂, e₃} we calculated, while entries of R (upper-triangular) are given by the inner products e_i · x_j.

• Explicitly,
$$r_{1,1} = ||\mathbf{w}_1|| = \sqrt{2}$$
, $r_{1,2} = a_1||\mathbf{w}_1|| = 2\sqrt{2}$,
 $r_{1,3} = b_1||\mathbf{w}_1|| = 2\sqrt{2}$, $r_{2,2} = ||\mathbf{w}_2|| = \sqrt{3}$,
 $r_{2,3} = b_2||\mathbf{w}_2|| = 2\sqrt{3}$, $r_{3,3} = ||\mathbf{w}_3|| = \sqrt{6}$. Thus,

$$Q = \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{3} & -1/\sqrt{6} \\ 0 & 1/\sqrt{3} & 2/\sqrt{6} \\ 1/\sqrt{2} & -1/\sqrt{3} & 1/\sqrt{6} \end{bmatrix}, R = \begin{bmatrix} \sqrt{2} & 2\sqrt{2} & 2\sqrt{2} \\ 0 & \sqrt{3} & 2\sqrt{3} \\ 0 & 0 & \sqrt{6} \end{bmatrix}$$

(Fa20-#6) Let
$$A = \begin{bmatrix} 1 & 1 \\ 1 & -2 \\ 1 & 1 \end{bmatrix}$$
 and $\mathbf{b} = \begin{bmatrix} 3 \\ 2 \\ 1 \end{bmatrix}$.

1. Find the least-squares solution $\hat{\mathbf{x}}$ of the system $A\mathbf{x} = \mathbf{b}$.

Review Problems, XI

(Fa20-#6) Let
$$A = \begin{bmatrix} 1 & 1 \\ 1 & -2 \\ 1 & 1 \end{bmatrix}$$
 and $\mathbf{b} = \begin{bmatrix} 3 \\ 2 \\ 1 \end{bmatrix}$.

- 1. Find the least-squares solution $\hat{\mathbf{x}}$ of the system $A\mathbf{x} = \mathbf{b}$.
- Since the columns of A are linearly independent, the least-squares solution is given by $\hat{\mathbf{x}} = (A^T A)^{-1} A^T \mathbf{b}$.

• Here
$$A^T A = \begin{bmatrix} 3 & 0 \\ 0 & 6 \end{bmatrix}$$
 so
 $\hat{\mathbf{x}} = \begin{bmatrix} 1/3 & 0 \\ 0 & 1/6 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 \\ 1 & -2 & 1 \end{bmatrix} \begin{bmatrix} 3 \\ 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \end{bmatrix}.$

(Fa20-#6) Let
$$A = \begin{bmatrix} 1 & 1 \\ 1 & -2 \\ 1 & 1 \end{bmatrix}$$
 and $\mathbf{b} = \begin{bmatrix} 3 \\ 2 \\ 1 \end{bmatrix}$.

2. The image im(A) is a plane in \mathbb{R}^3 passing through the origin. Find the distance from $\mathbf{b} = (1, 2, 3)$ to the plane im(A).

(Fa20-#6) Let
$$A = \begin{bmatrix} 1 & 1 \\ 1 & -2 \\ 1 & 1 \end{bmatrix}$$
 and $\mathbf{b} = \begin{bmatrix} 3 \\ 2 \\ 1 \end{bmatrix}$

- 2. The image im(A) is a plane in \mathbb{R}^3 passing through the origin. Find the distance from $\mathbf{b} = (1, 2, 3)$ to the plane im(A).
- The projection of **b** into the column space of A is the vector $A\hat{\mathbf{x}} = \begin{bmatrix} 1 & 1 \\ 1 & -2 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 2 \\ 2 \end{bmatrix}.$
- Therefore, the desired distance is the distance between **b** and the projection, which is the length of the vector (1,2,3) (2,2,2) = (-1,0,1), so the distance is $\sqrt{2}$.

(Fa20-#7) Consider the transition matrix $A = \begin{bmatrix} 0.5 & 0.2 \\ 0.5 & 0.8 \end{bmatrix}$.

1. Calculate an eigenvector of A of eigenvalue 1.

Review Problems, XIII

(Fa20-#7) Consider the transition matrix $A = \begin{bmatrix} 0.5 & 0.2 \\ 0.5 & 0.8 \end{bmatrix}$.

- 1. Calculate an eigenvector of A of eigenvalue 1.
- This is a vector in the kernel of $I_2 A$

$$= \begin{bmatrix} 0.5 & -0.2 \\ -0.5 & 0.2 \end{bmatrix} \xrightarrow{R_2+R_1} \begin{bmatrix} 1 & -0.4 \\ 0 & 0 \end{bmatrix}, \text{ giving } \mathbf{v} = \begin{bmatrix} 2 \\ 5 \end{bmatrix}.$$

2. Find $\lim_{n\to\infty} A^n$.

(Fa20-#7) Consider the transition matrix $A = \begin{bmatrix} 0.5 & 0.2 \\ 0.5 & 0.8 \end{bmatrix}$.

- 1. Calculate an eigenvector of A of eigenvalue 1.
- This is a vector in the kernel of $I_2 A$

$$= \begin{bmatrix} 0.5 & -0.2 \\ -0.5 & 0.2 \end{bmatrix} \xrightarrow{R_2+R_1} \begin{bmatrix} 1 & -0.4 \\ 0 & 0 \end{bmatrix}, \text{ giving } \mathbf{v} = \begin{vmatrix} 2 \\ 5 \end{vmatrix} \end{vmatrix}$$

- 2. Find $\lim_{n\to\infty} A^n$.
 - From the general theory of Markov chains, since this is a stochastic matrix (entries nonnegative, columns sum to 1), all columns of the limit will <u>be the 1-eigenvector</u> whose column

also

sum is 1. This matrix is
$$\begin{bmatrix} 2/7 & 2/7 \\ 5/7 & 5/7 \end{bmatrix}$$
. (One can

diagonalize A and then take the limit to find this.)

(Fa20-#8) Let A be the matrix
$$A = \begin{bmatrix} 1 & 2 & 3 & 8 \\ 1 & 5 & 7 & 9 \\ 0 & 0 & 0 & 2 \\ 2 & 5 & 8 & 10 \end{bmatrix}$$
.

1. Calculate the determinant of A.

(Fa20-#8) Let A be the matrix
$$A = \begin{bmatrix} 1 & 2 & 3 & 8 \\ 1 & 5 & 7 & 9 \\ 0 & 0 & 0 & 2 \\ 2 & 5 & 8 & 10 \end{bmatrix}$$
.

- 1. Calculate the determinant of A.
- Use row operations + expanding along empty rows/columns:

$$\begin{vmatrix} 1 & 2 & 3 & 8 \\ 1 & 5 & 7 & 9 \\ 0 & 0 & 0 & 2 \\ 2 & 5 & 8 & 10 \end{vmatrix} \xrightarrow{R_2 - R_1}_{R_4 - 2R_1} \begin{vmatrix} 1 & 2 & 3 & 8 \\ 0 & 3 & 4 & 1 \\ 0 & 0 & 0 & 2 \\ 0 & 1 & 2 & -6 \end{vmatrix} \xrightarrow{C_1} \cdot \begin{vmatrix} 3 & 4 & 1 \\ 0 & 0 & 2 \\ 1 & 2 & -6 \end{vmatrix}$$
$$\xrightarrow{R_2} 1 \cdot (-2) \begin{vmatrix} 3 & 4 \\ 1 & 2 \end{vmatrix} = 1 \cdot (-2) \cdot 2 = \boxed{-4}.$$

Review Problems, XV

(Fa20-#8) Let A be the matrix
$$A = \begin{bmatrix} 1 & 2 & 3 & 8 \\ 1 & 5 & 7 & 9 \\ 0 & 0 & 0 & 2 \\ 2 & 5 & 8 & 10 \end{bmatrix}$$
.

2. Find det[$(4A)^{-1}(2A^T)^2$].

Review Problems, XV

(Fa20-#8) Let A be the matrix
$$A = \begin{bmatrix} 1 & 2 & 3 & 8 \\ 1 & 5 & 7 & 9 \\ 0 & 0 & 0 & 2 \\ 2 & 5 & 8 & 10 \end{bmatrix}$$
.

2. Find det[
$$(4A)^{-1}(2A^T)^2$$
].

• Since A is
$$4 \times 4$$
, we have
 $det(4A) = 4^4 det(A) = 4^4(-4) = -1024$ so
 $det(4A)^{-1} = \frac{1}{det(A)} = -\frac{1}{1024}$.

• Finally, $\det[(4A)^{-1}(2A^T)^2] = \det(4A)^{-1}\det[(2A^T)^2] = -4$.

Review Problems, XVII

(Fa20-#9) The matrix $A = \begin{bmatrix} 2 & 1 & 2 \\ -1 & 4 & 2 \\ -1 & 1 & 5 \end{bmatrix}$ has distinct eigenvalues $\lambda_1 = 3$ and $\lambda_2 = 5$.

1. Find a basis for the eigenspace E_{λ} with eigenvalue $\lambda_1 = 3$.

Review Problems, XVII

(Fa20-#9) The matrix
$$A = \begin{bmatrix} 2 & 1 & 2 \\ -1 & 4 & 2 \\ -1 & 1 & 5 \end{bmatrix}$$
 has distinct eigenvalues $\lambda_1 = 3$ and $\lambda_2 = 5$.

- 1. Find a basis for the eigenspace E_{λ} with eigenvalue $\lambda_1 = 3$.
- The 3-eigenspace is the nullspace (kernel) of $3I_3 - A = \begin{bmatrix} 1 & -1 & -2 \\ 1 & -1 & -2 \\ 1 & -1 & -2 \end{bmatrix} \xrightarrow[R_3 - R_1]{R_2 - R_1} \begin{bmatrix} 1 & -1 & -2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}.$
- So the 3-eigenspace is 2-dimensional.
- Solving the system a b 2c = 0 yields (a, b, c) = (b + 2c, b, c) = b(1, 1, 0) + c(2, 0, 1) so we get the basis $\{(1, 1, 0), (2, 0, 1)\}$.

(Fa20-#9) The matrix
$$A = \begin{bmatrix} 2 & 1 & 2 \\ -1 & 4 & 2 \\ -1 & 1 & 5 \end{bmatrix}$$
 has distinct eigenvalues $\lambda_1 = 3$ and $\lambda_2 = 5$.

2. What are the geometric multiplicities of $\lambda_1 = 3$ and $\lambda_2 = 5$?

(Fa20-#9) The matrix
$$A = \begin{bmatrix} 2 & 1 & 2 \\ -1 & 4 & 2 \\ -1 & 1 & 5 \end{bmatrix}$$
 has distinct eigenvalues $\lambda_1 = 3$ and $\lambda_2 = 5$.

- 2. What are the geometric multiplicities of $\lambda_1 = 3$ and $\lambda_2 = 5$?
- The geometric multiplicity is simply the dimension of the corresponding eigenspace. The three eigenvalues of A are λ = 3, 3, 5 [note that the trace of A is 11, so the other eigenvalue is also 3].
- So the geometric multiplicity of λ = 3 is 2 by the calculation just made, and the geometric multiplicity of λ = 5 can only be 1 since its algebraic multiplicity is 1 (i.e., it is only a single root of the characteristic polynomial).

(Fa20-#9) The matrix
$$A = \begin{bmatrix} 2 & 1 & 2 \\ -1 & 4 & 2 \\ -1 & 1 & 5 \end{bmatrix}$$
 has distinct eigenvalues $\lambda_1 = 3$ and $\lambda_2 = 5$.

3. Is A diagonalizable? Explain.

(Fa20-#9) The matrix
$$A = \begin{bmatrix} 2 & 1 & 2 \\ -1 & 4 & 2 \\ -1 & 1 & 5 \end{bmatrix}$$
 has distinct eigenvalues $\lambda_1 = 3$ and $\lambda_2 = 5$.

3. Is A diagonalizable? Explain.

• Since all of the eigenspaces have full dimension, A is diagonalizable. (To find it, we would also need to find a 5-eigenvector, which one may check is <math>(1, 1, 1) so $A = QDQ^{-1} \text{ with } Q = \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \end{bmatrix} \text{ and } D = \begin{bmatrix} 3 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 5 \end{bmatrix}.)$

4. Is A orthogonally diagonalizable? Explain.

(Fa20-#9) The matrix
$$A = \begin{bmatrix} 2 & 1 & 2 \\ -1 & 4 & 2 \\ -1 & 1 & 5 \end{bmatrix}$$
 has distinct eigenvalues $\lambda_1 = 3$ and $\lambda_2 = 5$.

3. Is A diagonalizable? Explain.

- Since all of the eigenspaces have full dimension, A is diagonalizable. (To find it, we would also need to find a 5-eigenvector, which one may check is (1,1,1) so $A = QDQ^{-1}$ with $Q = \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \end{bmatrix}$ and $D = \begin{bmatrix} 3 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 5 \end{bmatrix}$.)
- 4. Is A orthogonally diagonalizable? Explain.
- No: if $A = QDQ^T$ where $Q^{-1} = Q^T$ is orthogonal, then $A^T = (QDQ^T)^T = QD^TQ^T = QDQ^T = A$ so A would be symmetric (which it isn't).

(Fa20-#10) Consider
$$A = \begin{bmatrix} -1 & 5 & 7 \\ 3 & -3 & 8 \\ 0 & 0 & 2 \end{bmatrix}$$
.

1. Find all eigenvalues of A.

(Fa20-#10) Consider
$$A = \begin{bmatrix} -1 & 5 & 7 \\ 3 & -3 & 8 \\ 0 & 0 & 2 \end{bmatrix}$$

- 1. Find all eigenvalues of A.
- The characteristic polynomial is $det(tI_3 A) = \begin{vmatrix} t+1 & -5 & -7 \\ -3 & t+3 & -8 \\ 0 & 0 & t-2 \end{vmatrix} \begin{vmatrix} R_3 \\ = (t-2) \begin{vmatrix} t+1 & -5 \\ -3 & t+3 \end{vmatrix} = (t-2)(t^2 + 4t 12) = (t-2)^2(t+6).$ • So the eigenvalues are $\lambda = \boxed{2, 2, -6}$.
- 2. What are the eigenvalues of $A^2 3A$?

(Fa20-#10) Consider
$$A = \begin{bmatrix} -1 & 5 & 7 \\ 3 & -3 & 8 \\ 0 & 0 & 2 \end{bmatrix}$$

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- So the eigenvalues are $\lambda = |2, 2, -6|$.
- 2. What are the eigenvalues of $A^2 3A$?
- For any polynomial q, the eigenvalues of q(A) are the values $q(\lambda)$ for the eigenvalues λ . Plugging in gives -2, -2, 54.

(Fa20-#11) The symmetric matrix
$$A = \begin{bmatrix} 2 & 0 & 2 \\ 0 & 4 & 2 \\ 2 & 2 & 3 \end{bmatrix}$$
 has
eigenvectors $\mathbf{u} = \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}$, $\mathbf{v} = \begin{bmatrix} 2 \\ -2 \\ 1 \end{bmatrix}$, $\mathbf{w} = \begin{bmatrix} 2 \\ 1 \\ -2 \end{bmatrix}$ with
corresponding eigenvalues $\lambda_1 = 6$, $\lambda_2 = 3$, $\lambda_3 = 0$.

1. Orthogonally diagonalize the matrix A.

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corresponding eigenvalues $\lambda_1 = 6$, $\lambda_2 = 3$, $\lambda_3 = 0$.

- 1. Orthogonally diagonalize the matrix A.
- We just normalize the eigenvectors to get columns of *U* and give the corresponding eigenvalues for *D*:

$$U = \begin{bmatrix} 1/3 & 2/3 & 2/3 \\ 2/3 & -2/3 & 1/3 \\ 2/3 & 1/3 & -2/3 \end{bmatrix}, D = \begin{bmatrix} 6 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 0 \end{bmatrix}.$$

(Fa20-#11) The symmetric matrix
$$A = \begin{bmatrix} 2 & 0 & 2 \\ 0 & 4 & 2 \\ 2 & 2 & 3 \end{bmatrix}$$
 has an orthogonal matrix $U = \begin{bmatrix} 1/3 & 2/3 & 2/3 \\ 2/3 & -2/3 & 1/3 \\ 2/3 & 1/3 & -2/3 \end{bmatrix}$.
2. Let $\mathbf{a} = \begin{bmatrix} \sqrt{5} \\ \sqrt{3} \\ \sqrt{3} \end{bmatrix}$ and $\mathbf{b} = \begin{bmatrix} \sqrt{5} \\ \sqrt{3} \\ 0 \end{bmatrix}$. Find $||U\mathbf{a}||$ and $U\mathbf{a} \cdot U\mathbf{b}$.

(Fa20-#11) The symmetric matrix
$$A = \begin{bmatrix} 2 & 0 & 2 \\ 0 & 4 & 2 \\ 2 & 2 & 3 \end{bmatrix}$$
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• U is orthogonal so it preserves lengths and dot products. So

 $||U\mathbf{a}|| = ||\mathbf{a}|| = \sqrt{11}$ and $U\mathbf{a} \cdot U\mathbf{b} = \mathbf{a} \cdot \mathbf{b} = 5 + 3 + 0 = [8]$.

(Fa20-#12) Consider the matrix $A = \begin{bmatrix} 0 & 4 & 0 \\ 3 & 0 & 4 \end{bmatrix}$

1. Compute $B = A^T A$.

(Fa20-#12) Consider the matrix $A = \begin{bmatrix} 0 & 4 & 0 \\ 3 & 0 & 4 \end{bmatrix}$

1. Compute
$$B = A^{T}A$$
.
• $B = \begin{bmatrix} 0 & 3\\ 4 & 0\\ 0 & 4 \end{bmatrix} \begin{bmatrix} 0 & 4 & 0\\ 3 & 0 & 4 \end{bmatrix} = \begin{bmatrix} 9 & 0 & 12\\ 0 & 16 & 0\\ 12 & 0 & 16 \end{bmatrix}$.
2. Verify that $\mathbf{v}_{1} = \begin{bmatrix} 3\\ 0\\ 4 \end{bmatrix}$, $\mathbf{v}_{2} = \begin{bmatrix} 0\\ -1\\ 0 \end{bmatrix}$, $\mathbf{v}_{3} = \begin{bmatrix} -4\\ 0\\ 3 \end{bmatrix}$ are eigenvectors of B and find their eigenvalues.

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2. Verify that $\mathbf{v}_{1} = \begin{bmatrix} 3 \\ 0 \\ 4 \end{bmatrix}$, $\mathbf{v}_{2} = \begin{bmatrix} 0 \\ -1 \\ 0 \end{bmatrix}$, $\mathbf{v}_{3} = \begin{bmatrix} -4 \\ 0 \\ 3 \end{bmatrix}$ are eigenvectors of B and find their eigenvalues.
• We have $B\mathbf{v}_{1} = 25\mathbf{v}_{1}$ (so $\lambda = [25]$), $B\mathbf{v}_{2} = 16\mathbf{v}_{2}$ (so

$$\lambda = 16$$
), $B\mathbf{v}_3 = 0\mathbf{v}_3$ (so $\lambda = 0$).

3. What are the singular values of A?

(Fa20-#12) Consider the matrix $A = \begin{bmatrix} 0 & 4 & 0 \\ 3 & 0 & 4 \end{bmatrix}$

1. Compute
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• $B = \begin{bmatrix} 0 & 3\\ 4 & 0\\ 0 & 4 \end{bmatrix} \begin{bmatrix} 0 & 4 & 0\\ 3 & 0 & 4 \end{bmatrix} = \begin{bmatrix} 9 & 0 & 12\\ 0 & 16 & 0\\ 12 & 0 & 16 \end{bmatrix}$.
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• We have
$$B\mathbf{v}_1 = 25\mathbf{v}_1$$
 (so $\lambda = 25$), $B\mathbf{v}_2 = 16\mathbf{v}_2$ (so $\lambda = 16$), $B\mathbf{v}_3 = 0\mathbf{v}_3$ (so $\lambda = 0$).

3. What are the singular values of A?

• These are the square roots of the positive eigenvalues of $A^T A$ so $\sigma_1 = 5$, $\sigma_2 = 4$.

(Fa20-#12) Consider the matrix $A = \begin{bmatrix} 0 & 4 & 0 \\ 3 & 0 & 4 \end{bmatrix}$

4. Find the singular value decomposition $A = U \Sigma V^T$.

(Fa20-#12) Consider the matrix $A = \begin{bmatrix} 0 & 4 & 0 \\ 3 & 0 & 4 \end{bmatrix}$

- 4. Find the singular value decomposition $A = U \Sigma V^T$.
 - The columns of V are an orthonormal basis of eigenvectors for $A^T A$: $\mathbf{v}_1 = \frac{1}{5} \begin{bmatrix} 3 \\ 0 \\ 4 \end{bmatrix}$, $\mathbf{v}_2 = \begin{bmatrix} 0 \\ -1 \\ 0 \end{bmatrix}$, $\mathbf{v}_3 = \frac{1}{5} \begin{bmatrix} -4 \\ 0 \\ 3 \end{bmatrix}$.
- The columns of U are the values $A\mathbf{v}_i/\sigma_i$, which evaluate to $\mathbf{w}_1 = \begin{bmatrix} 0\\1 \end{bmatrix}$, $\mathbf{w}_2 = \begin{bmatrix} -1\\0 \end{bmatrix}$. Thus we obtain

$$U = \boxed{\left[\begin{array}{ccc} 0 & -1 \\ 1 & 0 \end{array}\right]}, \Sigma = \boxed{\left[\begin{array}{ccc} 5 & 0 & 0 \\ 0 & 4 & 0 \end{array}\right]}, V = \boxed{\left[\begin{array}{ccc} 3/5 & 0 & -4/5 \\ 0 & -1 & 0 \\ 4/5 & 0 & 3/5 \end{array}\right]}.$$

$$(\text{Sp20-}\#1) \text{ Let } A = \begin{bmatrix} 1 & 3 & -4 \\ -3 & -8 & 7 \\ 2 & 5 & -3 \end{bmatrix} \text{ and } \mathbf{b} = \begin{bmatrix} 5 \\ -9 \\ 4 \end{bmatrix}.$$

1. Solve the linear system $A\mathbf{x} = \mathbf{b}$ for $\mathbf{x} = (x_1, x_2, x_3)$.

$$(\operatorname{Sp20-\#1}) \operatorname{Let} A = \begin{bmatrix} 1 & 3 & -4 \\ -3 & -8 & 7 \\ 2 & 5 & -3 \end{bmatrix} \text{ and } \mathbf{b} = \begin{bmatrix} 5 \\ -9 \\ 4 \end{bmatrix}.$$
1. Solve the linear system $A\mathbf{x} = \mathbf{b}$ for $\mathbf{x} = (x_1, x_2, x_3).$
• Row-reduce the coefficient matrix:

$$\begin{bmatrix} 1 & 3 & -4 & | & 5 \\ -3 & -8 & 7 & | & -9 \\ 2 & 5 & -3 & | & 4 \end{bmatrix} \xrightarrow{R_2 + 3R_1}_{R_3 - 2R_1} \begin{bmatrix} 1 & 3 & -4 & | & 5 \\ 0 & 1 & -5 & | & 6 \\ 0 & -1 & 5 & | & -6 \end{bmatrix}$$

$$R_3 - R_2 \begin{bmatrix} 1 & 3 & -4 & | & 5 \\ 0 & 1 & -5 & | & 6 \\ 0 & 0 & 0 & | & 0 \end{bmatrix} \xrightarrow{R_1 - 3R_2} \begin{bmatrix} 1 & 0 & 11 & | & -13 \\ 0 & 1 & -5 & | & 6 \\ 0 & 0 & 0 & | & 0 \end{bmatrix}$$
• So we have one free variable x_3 , with $x_1 = -11x_3 - 13$,
 $x_2 = 5x_3 + 6$. Then $(x_1, x_2, x_3) = \boxed{(-13, 6, 0) + x_3(-11, 5, 1)}.$

$$(Sp20-\#1) \text{ Let } A = \begin{bmatrix} 1 & 3 & -4 \\ -3 & -8 & 7 \\ 2 & 5 & -3 \end{bmatrix} \text{ and } \mathbf{b} = \begin{bmatrix} 5 \\ -9 \\ 4 \end{bmatrix}.$$

2. What is rank(A)?

(Sp20-#1) Let
$$A = \begin{bmatrix} 1 & 3 & -4 \\ -3 & -8 & 7 \\ 2 & 5 & -3 \end{bmatrix}$$
 and $\mathbf{b} = \begin{bmatrix} 5 \\ -9 \\ 4 \end{bmatrix}$.

- 2. What is rank(A)?
- This is the number of nonzero rows in the RREF, which is 2.
- 3. What is nullity(A)?

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- 4. Give a basis for ker(A).

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- From the system solution, we take the basis $|\{(-11,5,1)\}|$
- 5. Give a basis for im(A).

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- We take the columns of A with pivots in the RREF, which are $\overline{\{(1, -3, 2), (3, -8, 5)\}}$.
- 6. What is $\dim(\operatorname{im} A)$?

(Sp20-#1) Let
$$A = \begin{bmatrix} 1 & 3 & -4 \\ -3 & -8 & 7 \\ 2 & 5 & -3 \end{bmatrix}$$
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- 2. What is rank(A)?
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- From the system solution, we take the basis $|\{(-11,5,1)\}|$
- 5. Give a basis for im(A).
- We take the columns of A with pivots in the RREF, which are [(1, -3, 2), (3, -8, 5)].
- 6. What is $\dim(\operatorname{im} A)$?
- This is the rank of A, which is 2.

(Sp20-#2) For the linear transformation $T : \mathbb{R}^2 \to \mathbb{R}^2$ defined by T(x, y) = (10x + 3y, 6x + 2y), find a formula for the inverse transformation $T^{-1}(x, y)$.

(Sp20-#2) For the linear transformation $T : \mathbb{R}^2 \to \mathbb{R}^2$ defined by T(x, y) = (10x + 3y, 6x + 2y), find a formula for the inverse transformation $T^{-1}(x, y)$.

• This is the linear transformation
$$T\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 10 & 3 \\ 6 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$
.
• The inverse is then $T^{-1}\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 10 & 3 \\ 6 & 2 \end{bmatrix}^{-1}\begin{bmatrix} x \\ y \end{bmatrix}$.
• Using the 2 × 2 inverse formula we get the matrix

$$\begin{bmatrix} 10 & 3 \\ 6 & 2 \end{bmatrix}^{-1} = \frac{1}{2} \begin{bmatrix} 2 & -3 \\ -6 & 10 \end{bmatrix}.$$

• So $T^{-1}(x, y) = \boxed{(x - 3y/2, -3x + 5y)}.$

(Sp20-#3) Given the scaled rotation matrix
$$R = \begin{bmatrix} 2 & 1 \\ -1 & 2 \end{bmatrix}$$
 and the scaled reflection matrix $F = \begin{bmatrix} 1 & 3 \\ 3 & -1 \end{bmatrix}$, find:

(Sp20-#3) Given the scaled rotation matrix $R = \begin{bmatrix} 2 & 1 \\ -1 & 2 \end{bmatrix}$ and the scaled reflection matrix $F = \begin{bmatrix} 1 & 3 \\ 3 & -1 \end{bmatrix}$, find:

1. Find the matrix of the composition $T = R \circ F$.

(Sp20-#3) Given the scaled rotation matrix $R = \begin{bmatrix} 2 & 1 \\ -1 & 2 \end{bmatrix}$ and the scaled reflection matrix $F = \begin{bmatrix} 1 & 3 \\ 3 & -1 \end{bmatrix}$, find:

1. Find the matrix of the composition $T = R \circ F$.

• This is the matrix product

$$RF = \begin{bmatrix} 2 & 1 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} 1 & 3 \\ 3 & -1 \end{bmatrix} = \begin{bmatrix} 5 & 5 \\ 5 & -5 \end{bmatrix}$$

2. Find the matrix of the composition $S = F \circ R$.

(Sp20-#3) Given the scaled rotation matrix $R = \begin{bmatrix} 2 & 1 \\ -1 & 2 \end{bmatrix}$ and the scaled reflection matrix $F = \begin{bmatrix} 1 & 3 \\ 3 & -1 \end{bmatrix}$, find:

- 1. Find the matrix of the composition $T = R \circ F$.
- This is the matrix product $RF = \begin{bmatrix} 2 & 1 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} 1 & 3 \\ 3 & -1 \end{bmatrix} = \begin{bmatrix} 5 & 5 \\ 5 & -5 \end{bmatrix}.$
- 2. Find the matrix of the composition $S = F \circ R$.
- This is the matrix product

$$FR = \begin{bmatrix} 1 & 3 \\ 3 & -1 \end{bmatrix} \begin{bmatrix} 2 & 1 \\ -1 & 2 \end{bmatrix} = \begin{bmatrix} -1 & 7 \\ 7 & 1 \end{bmatrix}.$$

(Sp20-#4) Define the linear transformation $T : \mathbb{R}^2 \to \mathbb{R}^2$ by $T(x,y) = A \begin{bmatrix} x \\ y \end{bmatrix}$ where $A = \begin{bmatrix} 5 & -2 \\ 4 & -3 \end{bmatrix}$ is the matrix of T in the standard basis $\mathbf{e}_1 = (1,0)$, $\mathbf{e}_2 = (0,1)$ for \mathbb{R}^2 . If the basis for \mathbb{R}^2 is changed to $\mathbf{v}_1 = (2,1)$, $\mathbf{v}_2 = (5,3)$, what is the matrix representing T in this new basis?

(Sp20-#4) Define the linear transformation $T : \mathbb{R}^2 \to \mathbb{R}^2$ by $T(x, y) = A \begin{bmatrix} x \\ y \end{bmatrix}$ where $A = \begin{bmatrix} 5 & -2 \\ 4 & -3 \end{bmatrix}$ is the matrix of T in the standard basis $\mathbf{e}_1 = (1, 0)$, $\mathbf{e}_2 = (0, 1)$ for \mathbb{R}^2 . If the basis for \mathbb{R}^2 is changed to $\mathbf{v}_1 = (2, 1)$, $\mathbf{v}_2 = (5, 3)$, what is the matrix representing T in this new basis?

If α is the standard basis and β is the new one, the change of basis formula says [T]^β_β = P⁻¹[T]_αP where

$$P = [I]_{\beta}^{\alpha} = \begin{bmatrix} 2 & 5 \\ 1 & 3 \end{bmatrix} \text{ is the change of basis from } \beta \text{ to } \alpha.$$

• Since $P^{-1} = \begin{bmatrix} 3 & -5 \\ -1 & 2 \end{bmatrix}$, we have

$$[T]_{\beta} = \begin{bmatrix} 3 & -5 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} 5 & -2 \\ 4 & -3 \end{bmatrix} \begin{bmatrix} 2 & 5 \\ 1 & 3 \end{bmatrix} = \boxed{\begin{bmatrix} -1 & 2 \\ 2 & 3 \end{bmatrix}}.$$

(Sp20-#5) Let
$$A = \begin{bmatrix} 1 & 3 & -4 \\ 1 & 4 & -6 \\ 2 & 8 & -3 \end{bmatrix}$$
.

1. Calculate A^{-1} by the Gauss-Jordan method.

(Sp20-#5) Let
$$A = \begin{bmatrix} 1 & 3 & -4 \\ 1 & 4 & -6 \\ 2 & 8 & -3 \end{bmatrix}$$
.

1. Calculate A^{-1} by the Gauss-Jordan method.

• Set up the double matrix and row reduce:

$$\begin{bmatrix} 1 & 3 & -4 & | & 1 & 0 & 0 \\ 1 & 4 & -6 & | & 0 & 1 & 0 \\ 2 & 8 & -3 & | & 0 & 0 & 1 \end{bmatrix} \xrightarrow{R_2 - R_1}_{R_3 - 2R_1} \begin{bmatrix} 1 & 3 & -4 & | & 1 & 0 & 0 \\ 0 & 1 & -2 & | & -1 & 1 & 0 \\ 0 & 1 & -2 & | & -1 & 1 & 0 \\ 0 & 0 & 9 & | & 0 & -2 & 1 \end{bmatrix} \xrightarrow{R_3 / 9} \begin{bmatrix} 1 & 3 & -4 & | & 1 & 0 & 0 \\ 0 & 1 & -2 & | & -1 & 1 & 0 \\ 0 & 0 & 1 & | & 0 & -2 & 1 \end{bmatrix} \xrightarrow{R_3 / 9} \begin{bmatrix} 1 & 3 & -4 & | & 1 & 0 & 0 \\ 0 & 1 & -2 & | & -1 & 1 & 0 \\ 0 & 0 & 1 & | & 0 & -2 / 9 & 1 / 9 \end{bmatrix} \xrightarrow{R_1 - 3R_2} \begin{bmatrix} 1 & 0 & 0 & | & -1 & 1 & 0 \\ 0 & 0 & 1 & | & 0 & -2 / 9 & 1 / 9 \end{bmatrix} \xrightarrow{R_1 - 3R_2} \begin{bmatrix} 1 & 0 & 0 & | & 4 & -23 / 9 & -2 / 9 \\ 0 & 1 & 0 & | & 0 & -2 / 9 & 1 / 9 \end{bmatrix} \xrightarrow{R_1 - 3R_2} \begin{bmatrix} 1 & 0 & 0 & | & 4 & -23 / 9 & -2 / 9 \\ 0 & 1 & 0 & | & 0 & -2 / 9 & 1 / 9 \end{bmatrix} \xrightarrow{R_1 - 3R_2} \begin{bmatrix} 1 & 0 & 0 & | & 4 & -23 / 9 & -2 / 9 \\ 0 & 0 & 1 & | & 0 & -2 / 9 & 1 / 9 \end{bmatrix}$$

2. Find rank(A) and det(A).

Review Problems, XXX

(Sp20-#5) Let
$$A = \begin{bmatrix} 1 & 3 & -4 \\ 1 & 4 & -6 \\ 2 & 8 & -3 \end{bmatrix}$$
.

1. Calculate A^{-1} by the Gauss-Jordan method.

• Set up the double matrix and row reduce:

_

2. Find rank(A) and det(A).

• Since A is invertible its rank is 3, there were no swaps, and the only rescaling was a division by 9, so det(A) = 9.

(Sp20-#6) Prove that the vectors $\mathbf{v}_1 = (1, -3, 4)$, $\mathbf{v}_2 = (-2, 7, 6)$, $\mathbf{v}_3 = (7, -23, 0)$ are linearly dependent, expressing one of them as a linear combination of the others.

(Sp20-#6) Prove that the vectors $\mathbf{v}_1 = (1, -3, 4)$, $\mathbf{v}_2 = (-2, 7, 6)$, $\mathbf{v}_3 = (7, -23, 0)$ are linearly dependent, expressing one of them as a linear combination of the others.

• We want scalars a_1, a_2, a_3 with $a_1\mathbf{v}_1 + a_2\mathbf{v}_2 + a_3\mathbf{v}_3 = (0, 0, 0)$, which is equivalent to the matrix system $\begin{bmatrix} 1 & -2 & 7 \end{bmatrix} \begin{bmatrix} a_1 \end{bmatrix} \begin{bmatrix} 0 \end{bmatrix}$

$$\begin{bmatrix} 1 & -2 & 7 \\ -3 & 7 & -23 \\ 4 & 6 & 0 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}.$$

• Row-reducing the coefficient matrix yields the equivalent $\begin{bmatrix}
1 & 0 & 3 \\
0 & 1 & -2 \\
0 & 0 & 0
\end{bmatrix}
\begin{bmatrix}
a_1 \\
a_2 \\
a_3
\end{bmatrix} = \begin{bmatrix}
0 \\
0 \\
0
\end{bmatrix}$ so we have a nontrivial solution $(a_1, a_2, a_3) = (-3, 2, 1)$.
• Thus, $\boxed{-3\mathbf{v}_1 + 2\mathbf{v}_2 + \mathbf{v}_3 = \mathbf{0}}$.

(Sp20-#7) Given that the vectors $\mathbf{v}_1 = (-1, 3, -4)$, $\mathbf{v}_2 = (3, -8, 10)$, $\mathbf{v}_3 = (2, -9, 7)$ are linearly independent (hence form a basis for \mathbb{R}^3 , express $\mathbf{w} = (1, -14, 5)$ as a linear combination of $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$. (Sp20-#7) Given that the vectors $\mathbf{v}_1 = (-1, 3, -4)$, $\mathbf{v}_2 = (3, -8, 10)$, $\mathbf{v}_3 = (2, -9, 7)$ are linearly independent (hence form a basis for \mathbb{R}^3 , express $\mathbf{w} = (1, -14, 5)$ as a linear combination of $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$.

• We want scalars a_1, a_2, a_3 with $a_1\mathbf{v}_1 + a_2\mathbf{v}_2 + a_3\mathbf{v}_3 = (1, -14, 5)$, which is equivalent to the matrix system $\begin{bmatrix}
-1 & 3 & 2 \\
3 & -8 & -9 \\
-4 & 10 & 7
\end{bmatrix}
\begin{bmatrix}
a_1 \\
a_2 \\
a_3
\end{bmatrix} =
\begin{bmatrix}
1 \\
-14 \\
5
\end{bmatrix}.$ • Row-reducing the augmented coefficient matrix yields $\begin{bmatrix}
1 & 0 & 0 \\
0 & 1 & 0 \\
0 & 0 & 1
\end{bmatrix}$ so we get $(a_1, a_2, a_3) = (-1, -2, 3)$. Thus, $\mathbf{w} = \begin{bmatrix}
-\mathbf{v}_1 - 2\mathbf{v}_2 + 3\mathbf{v}_3
\end{bmatrix}$. (Sp20-#8) Let W be the subspace of \mathbb{R}^3 spanned by the linearly independent vectors $\mathbf{v}_1 = (-1, 2, 2)$ and $\mathbf{v}_2 = (3, -3, 0)$.

1. Use Gram-Schmidt to find an orthonormal basis for W.

(Sp20-#8) Let W be the subspace of \mathbb{R}^3 spanned by the linearly independent vectors $\mathbf{v}_1 = (-1, 2, 2)$ and $\mathbf{v}_2 = (3, -3, 0)$.

1. Use Gram-Schmidt to find an orthonormal basis for W.

• First, we take
$$\mathbf{w}_1 = \mathbf{v}_1 = (-1, 2, 2)$$
.

0

(Sp20-#8) Let W be the subspace of \mathbb{R}^3 spanned by the linearly independent vectors $\mathbf{v}_1 = (-1, 2, 2)$ and $\mathbf{v}_2 = (3, -3, 0)$.

2. Find the matrix M of the orthogonal projection $P : \mathbb{R}^3 \to W$.

Review Problems, XXXIV

(Sp20-#8) Let W be the subspace of \mathbb{R}^3 spanned by the linearly independent vectors $\mathbf{v}_1 = (-1, 2, 2)$ and $\mathbf{v}_2 = (3, -3, 0)$.

- 2. Find the matrix M of the orthogonal projection $P : \mathbb{R}^3 \to W$.
- We could just compute $M = A(A^T A)^{-1}A^T$ for A with columns $\mathbf{v}_1, \mathbf{v}_2$. But it is quicker to use the orthonormal basis, with $A = \begin{bmatrix} -1/3 & 2/3 \\ 2/3 & -1/3 \\ 2/3 & 2/3 \end{bmatrix}$, since then $A^T A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$. • Either way, $M = AA^T = \begin{bmatrix} \frac{1}{9} \begin{bmatrix} 5 & -4 & 2 \\ -4 & 5 & 2 \\ 2 & 2 & 8 \end{bmatrix}$.
- 3. What is the rank of M?

Review Problems, XXXIV

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- 2. Find the matrix M of the orthogonal projection $P : \mathbb{R}^3 \to W$.
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- 3. What is the rank of *M*?
- The column space (i.e., image) of M is W by definition, so the rank is dim(W) = 2.

Review Problems, XXXIV

(Sp20-#9) Evaluate the determinant

$$(Sp20-\#9) \text{ Evaluate the determinant} \begin{vmatrix} 2 & 1 & -4 & 0 \\ 7 & 3 & -13 & 8 \\ -5 & -2 & 11 & 1 \\ 0 & 0 & 0 & 6 \end{vmatrix}.$$

• Using row operations and expansion along rows/columns we

(Sp20-#10) Given that $\lambda = 2$ is an eigenvalue of the matrix $A = \begin{bmatrix} 3 & -1 & 1 \\ 4 & -4 & 10 \\ 0 & 0 & 2 \end{bmatrix}$, find an associated eigenvector corresponding to $\lambda = 2$. (Sp20-#10) Given that $\lambda = 2$ is an eigenvalue of the matrix $A = \begin{bmatrix} 3 & -1 & 1 \\ 4 & -4 & 10 \\ 0 & 0 & 2 \end{bmatrix}$, find an associated eigenvector corresponding to $\lambda = 2$.

• The 2-eigenspace is the nullspace (kernel) of

$$2I_3 - A = \begin{bmatrix} -1 & 1 & -1 \\ -4 & 6 & -10 \\ 0 & 0 & 0 \end{bmatrix} \xrightarrow{R_2 - 4R_1} \begin{bmatrix} -1 & 1 & -1 \\ 0 & 2 & -6 \\ 0 & 0 & 0 \end{bmatrix}$$

• So the eigenspace is 1-dimensional.

• Solving the system -a + b - c = 0, 2b - 6c = 0 yields b = 3c, a = 2c so we have the basis $\left\{ \{(2,3,1)\} \right\}$.

Review Problems, XXXV

(Sp20-#11) Given the symmetric matrix $A = \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix}$, find an orthonormal basis diagonalizing A, and the diagonalization D.

Review Problems, XXXV

(Sp20-#11) Given the symmetric matrix $A = \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix}$, find an

orthonormal basis diagonalizing A, and the diagonalization D.

- We just need to find an orthonormal basis of eigenvectors.
- The characteristic polynomial is $det(tI_2 A) =$

$$\begin{vmatrix} t-1 & -2 \\ -2 & t-1 \end{vmatrix} = (t-3)(t+1), \text{ so } \lambda = -1, 3.$$

• The (-1)-eigenspace is the nullspace of

$$-l_2 - A = \begin{bmatrix} -2 & -2 \\ -2 & -2 \end{bmatrix} \sim \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} \text{ giving } \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ -1 \end{bmatrix}.$$

The 3-eigenspace is the nullspace of

$$3I_2 - A = \begin{bmatrix} 2 & -2 \\ -2 & 2 \end{bmatrix} \sim \begin{bmatrix} 1 & -1 \\ 0 & 0 \end{bmatrix} \text{ giving } \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 1 \end{bmatrix}.$$

• Basis $\boxed{\frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ -1 \end{bmatrix}, \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 1 \end{bmatrix}} \text{ with } D = \boxed{\begin{bmatrix} -1 & 0 \\ 0 & 3 \end{bmatrix}}.$

We did some review problems for the final exam.

(Mostly for my students) Please fill out the TRACE evaluations!

(Mostly for not-my students) In the spring semester I am teaching Math 4571 (Advanced Linear Algebra) which is essentially Math 2331 but from a theoretical standpoint (i.e., where we prove everything, and problems are mostly conceptual). If you've taken 1365 and are a math or physics or CS major, I highly recommend looking into 4571 – linear algebra is incredibly useful stuff.

(For all students) Good luck on the final exam!