

MATH461 Midterm 3

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- Put away everything except a pen/pencil, eraser.
- This exam contains 8 problems.
- Argue each step of your solution.
- Use the back of the pages as scrap paper.
- Good luck!

Problem 1 (16 points). Indicate whether the following statements are true or false:

- (i) If a subspace W is spanned by 3 vectors then $\dim W = 3$. F
- (ii) An $n \times n$ matrix A is always diagonalizable. F
- (iii) $\mathbb{R}^5$ does not have 3 dimensional subspaces. F
- (iv) For any matrix A we have $\dim \text{Col} A^T = \dim \text{Row} A$. T
- (v) $\text{rank} A + \dim \text{Nul} A = n$, for any $m \times n$ matrix A . T
- (vi) A vector v is in the orthogonal complement of a subspace $W = \text{span}\{u_1, u_2, \dots, u_n\}$ if v is orthogonal to each of the vectors $u_1, u_2, \dots, u_n$. T
- (vii) If the orthogonal projection of a vector y onto a subspace W is y itself then y is in W . T
- (viii) Some orthogonal sets are not linearly independent. F

Problem 2. You are given the following vectors in $\mathbb{R}^3$

$$u_1 = \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}, u_2 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, u_3 = \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}, y = \begin{bmatrix} -1 \\ -4 \\ 2 \end{bmatrix}.$$

- (i) (4 points) Argue that $B = \{u_1, u_2, u_3\}$ is a basis of $\mathbb{R}^3$!
- (ii) (8 points) Determine the coordinate vector of y relative to the basis B . (in other words: find the vector $[y]_B$).

(i)
$$\begin{bmatrix} 1 & 1 & 0 \\ -1 & 1 & -1 \\ 1 & 0 & 1 \end{bmatrix} \xrightarrow{\substack{R_2 = R_2 + R_1 \\ R_3 = R_3 - R_1}} \begin{bmatrix} 1 & 1 & 0 \\ 0 & 2 & -1 \\ 0 & -1 & 1 \end{bmatrix} \xrightarrow{R_3 = R_3 + \frac{1}{2}R_2} \begin{bmatrix} 1 & 1 & 0 \\ 0 & 2 & -1 \\ 0 & 0 & \frac{1}{2} \end{bmatrix}$$

3 pivots $\rightarrow \{u_1, u_2, u_3\}$ is a base of $\mathbb{R}^3$

(ii) Need to solve the vector equation

$$x_1 u_1 + x_2 u_2 + x_3 u_3 = y$$

$$\left[\begin{array}{ccc|c} 1 & 1 & 0 & -1 \\ -1 & 1 & -1 & -4 \\ 1 & 0 & 1 & 2 \end{array} \right] \xrightarrow{\substack{R_2 = R_2 + R_1 \\ R_3 = R_3 - R_1}} \left[\begin{array}{ccc|c} 1 & 1 & 0 & -1 \\ 0 & 2 & -1 & -5 \\ 0 & -1 & 1 & 3 \end{array} \right] \xrightarrow{R_2 = \frac{1}{2}R_2} \left[\begin{array}{ccc|c} 1 & 1 & 0 & -1 \\ 0 & 1 & -\frac{1}{2} & -\frac{5}{2} \\ 0 & -1 & 1 & 3 \end{array} \right]$$

$$\xrightarrow{R_3 = R_3 + R_2} \left[\begin{array}{ccc|c} 1 & 1 & 0 & -1 \\ 0 & 1 & -\frac{1}{2} & -\frac{5}{2} \\ 0 & 0 & \frac{1}{2} & \frac{1}{2} \end{array} \right] \xrightarrow{R_3 = 2R_3} \left[\begin{array}{ccc|c} 1 & 1 & 0 & -1 \\ 0 & 1 & -\frac{1}{2} & -\frac{5}{2} \\ 0 & 0 & 1 & 1 \end{array} \right] \xrightarrow{R_2 = R_2 + \frac{1}{2}R_3} \left[\begin{array}{ccc|c} 1 & 1 & 0 & -1 \\ 0 & 1 & 0 & -2 \\ 0 & 0 & 1 & 1 \end{array} \right] \xrightarrow{R_1 = R_1 - R_2} \left[\begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & -2 \\ 0 & 0 & 1 & 1 \end{array} \right]$$

$$\Rightarrow x_1 = 1, x_2 = -2, x_3 = 1 \Rightarrow [y]_B = \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix}$$

Problem 3. You are given the following matrix:

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

(i) (8 points) Find a basis of Row A! What is $\dim \text{Row A}$?

(ii) (4 points) What is $\dim \text{Col } A^T$? How about $\text{Rank } A^T$? How about $\dim \text{Nul } A^T$? Argue your answer!

$$(i) \begin{bmatrix} 1 & -1 & 1 \\ -1 & 2 & 1 \\ 0 & 1 & 2 \\ 0 & -1 & 1 \end{bmatrix} \xrightarrow{R_2 = R_2 + R_1} \begin{bmatrix} 1 & -1 & 1 \\ 0 & 1 & 2 \\ 0 & 1 & 2 \\ 0 & -1 & 1 \end{bmatrix} \xrightarrow{\substack{R_3 = R_3 - R_2 \\ R_4 = R_4 + R_2}} \begin{bmatrix} 1 & -1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \\ 0 & 0 & 3 \end{bmatrix} \xrightarrow{R_4 = \frac{1}{3} R_4} \begin{bmatrix} \textcircled{1} & -1 & 1 \\ 0 & \textcircled{1} & 2 \\ 0 & 0 & 0 \\ 0 & 0 & \textcircled{1} \end{bmatrix}$$

A base of Row A is given by $\{ [1; -1; 1], [0; 1; 2], [0; 0; 1] \}$

or

$$\{ [1; -1; 1], [-1; 2; 1], [0; -1; 1] \}$$

$\dim \text{Row } A = 3$, since there are 3 basis vectors

(ii) $\therefore \text{Col } A^T$ is the same as Row A; hence also $\dim \text{Col } A^T = \dim \text{Row } A = 3$

• By definition $\text{Rank } A^T = \dim \text{Col } A^T = 3$

• By the rank theorem $\text{Rank } A^T + \dim \text{Nul } A^T = \underset{\substack{\uparrow \\ \text{number of columns of } A^T}}{4}$

hence $\dim \text{Nul } A^T = 1$.

Problem 4. (12 points) Is the following matrix A diagonalizable? If yes, find the invertible matrix P and diagonal matrix D such that $P^{-1}AP = D$.

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

Hint. One of the roots of the characteristic equation should be very easy to guess. Using this information, a division of polynomials should help in finding all other roots. $\square$

1st step find eigenvalues:

$$0 = \det(A - \lambda I) = \det \begin{bmatrix} 1-\lambda & 3 & 3 \\ -3 & -5-\lambda & -3 \\ 3 & 3 & 1-\lambda \end{bmatrix} = (1-\lambda)(-5-\lambda)(1-\lambda) - 27 - 27 - 9(-5-\lambda) \\ + 9(1-\lambda) + 9(1-\lambda) = \\ = (1-\lambda)(-5-\lambda)(1-\lambda) - 54 + 45 + 9\lambda + 18(1-\lambda)$$

$(1-\lambda)$ is common factor

$$= (1-\lambda)(-5-\lambda)(1-\lambda) + 9\lambda - 9 + 18(1-\lambda) = \\ = (1-\lambda)[(-5-\lambda)(1-\lambda) - 9 + 18] = \\ = (1-\lambda)(9 - 5 - \lambda + 5\lambda + \lambda^2) = \\ = (1-\lambda)(4 + 4\lambda + \lambda^2) = \\ = (1-\lambda)(\lambda+2)^2 \rightarrow \lambda_1 = 1 \\ \lambda_2 = -2$$

2nd step: (eigenvectors)

$\lambda_1 = 1$ Find base of $\text{Nul}(A - I) = \text{Nul} \begin{bmatrix} 0 & 3 & 3 \\ -3 & -6 & -3 \\ 3 & 3 & 0 \end{bmatrix}$

$$\left[\begin{array}{ccc|c} 0 & 3 & 3 & 0 \\ 3 & -6 & -3 & 0 \\ 3 & 3 & 0 & 0 \end{array} \right] \xrightarrow[\substack{\text{divide all} \\ \text{rows by 3}}]{R_2 = -R_2} \left[\begin{array}{ccc|c} 0 & 1 & 1 & 0 \\ 1 & 2 & 1 & 0 \\ 1 & 1 & 0 & 0 \end{array} \right] \xrightarrow[R_3 \leftrightarrow R_1]{R_2 = R_2 - R_1} \left[\begin{array}{ccc|c} 1 & 1 & 0 & 0 \\ 1 & 2 & 1 & 0 \\ 0 & 1 & 1 & 0 \end{array} \right] \xrightarrow{R_2 = R_2 - R_1} \left[\begin{array}{ccc|c} 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & 1 & 0 \end{array} \right]$$

$$R_3 = R_3 - R_2 \rightarrow \left[\begin{array}{ccc|c} 1 & 0 & -1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$\left[\begin{array}{ccc|c} 1 & 0 & -1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right] \rightarrow \text{free}$$

solution is: $\begin{cases} x_1 = x_3 \\ x_2 = -x_3 \\ x_3 \text{ free} \end{cases}$

hence $\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = x_3 \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}$
eigenvector!

$(\lambda_2 = -2)$ Find base of $\text{Nul}(A + 2I) = \text{Nul} \begin{bmatrix} 3 & 3 & 3 \\ -3 & -3 & -3 \\ 3 & 3 & 3 \end{bmatrix}$

$$\left[\begin{array}{ccc|c} 3 & 3 & 3 & 0 \\ -3 & -3 & -3 & 0 \\ 3 & 3 & 3 & 0 \end{array} \right] \xrightarrow[\text{rows by 3}]{\text{divide all}} \left[\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ -1 & -1 & -1 & 0 \\ 1 & 1 & 1 & 0 \end{array} \right] \xrightarrow[R_3 = R_3 - R_1]{R_2 = R_2 + R_1} \left[\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

↑ ↑ free

→ solution is $\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -x_2 - x_3 \\ x_2 \\ x_3 \end{bmatrix} = x_2 \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$

↘ ↙
eigenvectors

We got 3 linearly independent eigenvectors $\begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}; \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}; \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$,

hence A is diagonalizable;

$$P = \begin{bmatrix} 1 & -1 & -1 \\ -1 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix} \quad D = \begin{bmatrix} 1 & 0 & 0 \\ 0 & -2 & 0 \\ 0 & 0 & -2 \end{bmatrix}$$

$$P^{-1} A P = D$$

Problem 5. You are given the following matrix:

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

(i) (8 points) Find the complex eigenvalues and basis of each eigenspace in $\mathbb{C}^2$ for the matrix A .

(ii) (4 points) If A is diagonalizable over $\mathbb{C}$ then provide the complex valued invertible matrix P and diagonal matrix D such that $P^{-1}AP = D$.

(i) eigenvalues: $0 = \det \begin{bmatrix} 2-\lambda & 1 \\ -1 & 2-\lambda \end{bmatrix} = (2-\lambda)^2 - 1(-1) =$
 $= (2-\lambda)^2 + 1$

$$\Rightarrow (2-\lambda)^2 = -1 \Rightarrow 2-\lambda = \pm\sqrt{-1} = \pm i$$

$$\Rightarrow \boxed{\lambda_{1,2} = 2 \pm i}$$

eigenvectors: $\boxed{\lambda_1 = 2+i}$ Find base of $\text{Nul}(A - (2+i)I) = \text{Nul} \begin{bmatrix} -i & 1 \\ -1 & -i \end{bmatrix}$

$$\left[\begin{array}{cc|c} -i & 1 & 0 \\ -1 & -i & 0 \end{array} \right] \xrightarrow[\substack{R_1 \leftrightarrow R_2 \\ R_1 = -R_1}]{\substack{R_1 \leftrightarrow R_2 \\ R_1 = -R_1}} \left[\begin{array}{cc|c} 1 & i & 0 \\ -i & 1 & 0 \end{array} \right] \xrightarrow{R_2 = R_2 + iR_1} \left[\begin{array}{cc|c} 1 & i & 0 \\ 0 & 0 & 0 \end{array} \right]$$

↑ free

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -ix_2 \\ x_2 \end{bmatrix} = x_2 \begin{bmatrix} -i \\ 1 \end{bmatrix}$$

↪ basis eigenvector!

$\boxed{\lambda_2 = 2-i}$ As remarked in class we can find the corresponding basis eigenvector using conjugation: $\overline{\begin{bmatrix} -i \\ 1 \end{bmatrix}} = \begin{bmatrix} i \\ 1 \end{bmatrix}$

(ii) We found two linearly independent eigenvectors: $\begin{bmatrix} -i \\ 1 \end{bmatrix}; \begin{bmatrix} i \\ 1 \end{bmatrix}$, hence

A is diagonalizable over $\mathbb{C}$:⁵ $P = \begin{bmatrix} -i & i \\ 1 & 1 \end{bmatrix}; D = \begin{bmatrix} 2+i & 0 \\ 0 & 2-i \end{bmatrix}$

Problem 6. You are given the following vectors in $\mathbb{R}^4$:

$$u_1 = \begin{bmatrix} 1 \\ 2 \\ 1 \\ -1 \end{bmatrix}, u_2 = \begin{bmatrix} 1 \\ 0 \\ -1 \\ 0 \end{bmatrix}, u_3 = \begin{bmatrix} 1 \\ 0 \\ 1 \\ 2 \end{bmatrix}, y = \begin{bmatrix} 4 \\ 4 \\ 2 \\ 0 \end{bmatrix}.$$

We introduce the subspace $W = \text{Span}\{u_1, u_2, u_3\}$.

(i) (4 points) Check that $B = \{u_1, u_2, u_3\}$ is an orthogonal basis of W !

(ii) (8 points) Given that y is in W , write y as a linear combination of u_1, u_2, u_3 .

$$(i) \quad u_1 \cdot u_2 = 1 + 0 + -1 = 0$$

$$u_2 \cdot u_3 = 1 + 0 - 1 + 0 = 0$$

$$u_3 \cdot u_1 = 1 + 0 + 1 - 2 = 0$$

$\rightarrow \{u_1, u_2, u_3\}$ is orthogonal. By a theorem we proved in class, orthogonal sets are linearly independent, hence $\{u_1, u_2, u_3\}$ is linearly independent. $\{u_1, u_2, u_3\}$ spans because by definition of W we have

$$W = \text{Span}\{u_1, u_2, u_3\}$$

(ii) as $\{u_1, u_2, u_3\}$ is orthogonal, we may write:

$$y = \frac{u_1 \cdot y}{u_1 \cdot u_1} \cdot u_1 + \frac{u_2 \cdot y}{u_2 \cdot u_2} \cdot u_2 + \frac{u_3 \cdot y}{u_3 \cdot u_3} \cdot u_3$$

$$= \frac{4+8+2}{1+4+1+1} \cdot u_1 + \frac{4+0-2+0}{1+1} \cdot u_2 + \frac{4+0+2+0}{1+1+4} \cdot u_3$$

$$\boxed{y = 2u_1 + u_2 + u_3}$$

Problem 7. You are given the following vectors in $\mathbb{R}^4$:

$$u_1 = \begin{bmatrix} 1 \\ -1 \\ 0 \\ 1 \end{bmatrix}, u_2 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ -1 \end{bmatrix}, u_3 = \begin{bmatrix} 1 \\ 2 \\ 0 \\ 1 \end{bmatrix}, y = \begin{bmatrix} 3 \\ 5 \\ 2 \\ -1 \end{bmatrix}.$$

We introduce the subspace $W = \text{Span}\{u_1, u_2, u_3\}$.

- (i) (4 points) Check that $B = \{u_1, u_2, u_3\}$ is an orthogonal basis of W !
- (ii) (4 points) Write y as $y = \hat{y} + z$, where $\hat{y}$ is in W and z is in $W^\perp$.
- (iii) (4 points) Find the distance of y from the subspace W !

$$(i) \quad u_1 \cdot u_2 = 1 + 0 + 0 - 1 = 0$$

$$u_1 \cdot u_3 = 1 - 2 + 0 + 1 = 0$$

$$u_2 \cdot u_3 = 1 + 0 + 0 - 1 = 0$$

$\rightarrow \{u_1, u_2, u_3\}$ is orthogonal. By the same reasoning as in Problem 6(ii) we have that $\{u_1, u_2, u_3\}$ is a basis of W .

(ii) We use the orthogonal decomposition theorem:

$$\hat{y} = \frac{u_1 \cdot y}{u_1 \cdot u_1} u_1 + \frac{u_2 \cdot y}{u_2 \cdot u_2} u_2 + \frac{u_3 \cdot y}{u_3 \cdot u_3} u_3 =$$

$$= \frac{3 - 5 - 1}{1 + 1 + 1} u_1 + \frac{3 + 1}{2} u_2 + \frac{3 + 10 - 1}{1 + 4 + 1} u_3 =$$

$$= -1 \cdot u_1 + 2 u_2 + 2 u_3 = (-1) \begin{bmatrix} 1 \\ -1 \\ 0 \\ 1 \end{bmatrix} + 2 \begin{bmatrix} 1 \\ 0 \\ 0 \\ -1 \end{bmatrix} + 2 \begin{bmatrix} 1 \\ 2 \\ 0 \\ 1 \end{bmatrix} =$$

$$= \begin{bmatrix} -1 + 2 + 2 \\ 1 + 4 \\ 0 \\ -1 - 2 + 2 \end{bmatrix} = \begin{bmatrix} 3 \\ 5 \\ 0 \\ -1 \end{bmatrix}$$

$$z = y - \hat{y} = \begin{bmatrix} 3 \\ 5 \\ 2 \\ -1 \end{bmatrix} - \begin{bmatrix} 3 \\ 5 \\ 0 \\ -1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 2 \\ 0 \end{bmatrix}; \quad (iii) \text{ dist}(y; W) = \|z\| = \sqrt{0^2 + 0^2 + 2^2 + 0^2} = 2$$

Problem 8. You are given the following vectors in $\mathbb{R}^3$

$$u_1 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, u_2 = \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix}, u_3 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$$

(i) (8 points) Using the Gram-Schmidt process turn the basis $\{u_1, u_2, u_3\}$ into an orthogonal basis $\{v_1, v_2, v_3\}$.

(ii) (4 points) Turn the orthogonal basis $\{v_1, v_2, v_3\}$ you just obtained into an orthonormal basis $\{w_1, w_2, w_3\}$.

$$(i) \quad v_1 = u_1 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$$

$$v_2 = u_2 - \frac{u_2 \cdot v_1}{v_1 \cdot v_1} \cdot v_1 = \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix} - \frac{1}{2} \cdot \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} \frac{1}{2} \\ 2 \\ -\frac{1}{2} \end{bmatrix}$$

$$\begin{aligned} v_3 &= u_3 - \frac{u_3 \cdot v_2}{v_2 \cdot v_2} \cdot v_2 - \frac{u_3 \cdot v_1}{v_1 \cdot v_1} \cdot v_1 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} - \frac{2 \cdot -\frac{1}{2}}{\frac{1}{4} + 4 + \frac{1}{4}} \cdot \begin{bmatrix} \frac{1}{2} \\ 2 \\ -\frac{1}{2} \end{bmatrix} - \frac{1}{2} \cdot \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \\ &= \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} - \frac{\frac{3}{2}}{\frac{9}{2}} \begin{bmatrix} \frac{1}{2} \\ 2 \\ -\frac{1}{2} \end{bmatrix} - \frac{1}{2} \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} - \frac{1}{3} \begin{bmatrix} \frac{1}{2} \\ 2 \\ -\frac{1}{2} \end{bmatrix} - \frac{1}{2} \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} -\frac{2}{3} \\ \frac{1}{3} \\ \frac{2}{3} \end{bmatrix} \end{aligned}$$

$$(ii) \quad w_1 = \frac{v_1}{\|v_1\|} = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$$

$$w_2 = \frac{v_2}{\|v_2\|} = \frac{1}{\sqrt{\frac{1}{4} + 4 + \frac{1}{4}}} \begin{bmatrix} \frac{1}{2} \\ 2 \\ -\frac{1}{2} \end{bmatrix} = \frac{1}{\sqrt{\frac{13}{4}}} \begin{bmatrix} \frac{1}{2} \\ 2 \\ -\frac{1}{2} \end{bmatrix} = \frac{2}{\sqrt{13}} \begin{bmatrix} \frac{1}{2} \\ 2 \\ -\frac{1}{2} \end{bmatrix}$$

$$w_3 = \frac{v_3}{\|v_3\|} = \frac{1}{\sqrt{\frac{4}{9} + \frac{1}{9} + \frac{4}{9}}} \begin{bmatrix} -\frac{2}{3} \\ \frac{1}{3} \\ \frac{2}{3} \end{bmatrix} = \begin{bmatrix} -\frac{2}{3} \\ \frac{1}{3} \\ \frac{2}{3} \end{bmatrix}$$

