

(warning, the sol^{ns} are here, but the #'s might) 9:06

MATH 321

not match with your text

TEST 1

Please work the problems in the white space provided and clearly box your solutions (where appropriate).
If there is not enough space please indicate that you wrote additional work on the back of a sheet.

Problem 1 (10pts) Find the solution set and write it as $\text{span}\{v_1, v_2\}$ for appropriate $v_1, v_2 \in \mathbb{R}^4$.

$$x_1 + x_2 + x_3 - x_4 = 0$$

$$x_1 + 2x_3 + x_4 = 0$$

$$\left[\begin{array}{cccc|c} 1 & 1 & 1 & -1 & 0 \\ 1 & 0 & 2 & 1 & 0 \end{array} \right] \xrightarrow{r_2 - r_1} \left[\begin{array}{cccc|c} 1 & 1 & 1 & -1 & 0 \\ 0 & -1 & 1 & 2 & 0 \end{array} \right] \xrightarrow{r_1 + r_2} \left[\begin{array}{cccc|c} 1 & 0 & 2 & 1 & 0 \\ 0 & -1 & 1 & 2 & 0 \end{array} \right] \xrightarrow{-r_2} \left[\begin{array}{cccc|c} 1 & 0 & 2 & 1 & 0 \\ 0 & 1 & -1 & -2 & 0 \end{array} \right]$$

$$(x_1, x_2, x_3, x_4) = (-2x_3 - x_4, x_3 + 2x_4, x_3, x_4) \quad \begin{array}{l} x_1 = -2x_3 - x_4 \\ x_2 = x_3 + 2x_4 \end{array}$$
$$= x_3(-2, 1, 1, 0) + x_4(-1, 2, 0, 1)$$

$$\therefore \text{Span} \{(-2, 1, 1, 0), (-1, 2, 0, 1)\} = \text{sol}^n \text{ set}$$

Problem 2 (15pts) Find the formula for a cubic polynomial whose graphs contains the points (1, 10), (2, 26), (-1, 2) and (0, 4). 9:09

$$g(x) = Ax^3 + Bx^2 + Cx + D \quad \begin{array}{l} g(0) = D = 4 \\ g(1) = A + B + C + 4 = 10 \\ g(2) = 8A + 4B + 2C + 4 = 26 \\ g(-1) = -A + B - C + 4 = 2 \end{array}$$

$$\left[\begin{array}{ccc|c} 1 & 1 & 1 & 6 \\ 8 & 4 & 2 & 22 \\ -1 & 1 & -1 & -2 \end{array} \right] \xrightarrow{\substack{r_2 - 8r_1 \\ r_3 + r_1}} \left[\begin{array}{ccc|c} 1 & 1 & 1 & 6 \\ 0 & -4 & -6 & -26 \\ 0 & 2 & 0 & 4 \end{array} \right] \xrightarrow{\substack{r_1 - \frac{1}{2}r_3 \\ r_2 + 2r_3}} \left[\begin{array}{ccc|c} 1 & 0 & 1 & 4 \\ 0 & 0 & -6 & -18 \\ 0 & 2 & 0 & 4 \end{array} \right]$$

enough, I see $2B = 4$ and $-6C = -18 \Rightarrow B = 2, C = 3$

$$\text{Also } A + C = 4 \Rightarrow A = 4 - C = 4 - 3 = 1 = A$$

$$\therefore g(x) = x^3 + 2x^2 + 3x + 4$$

Problem 3 (10pts) Suppose the system of equations $Av = b$ where $v = (x_1, x_2, x_3, x_4)$ has a augmented 9:14

coefficient matrix $[A|b]$ for which: $\text{rref}[A|b] = \left[\begin{array}{cccc|c} 1 & -1 & 0 & 0 & 7 \\ 0 & 0 & 1 & 0 & 8 \\ 0 & 0 & 0 & 1 & 9 \end{array} \right]$. Find the solution set of $Av = b$ and determine if $(1, 2, 3, 4)$ is in the solution set.

$$x_1 = x_2 + 7$$

$$x_3 = 8$$

$$x_4 = 9$$

$$\{ (t+7, t, 8, 9) \mid t \in \mathbb{R} \}$$

$$\text{To have } (1, 2, 3, 4) = (t+7, t, 8, 9)$$

$$\begin{array}{l} t = 2 \\ \text{But, } 2+7 = 9 \neq 1 \end{array}$$

\therefore No $(1, 2, 3, 4)$
not a solⁿ

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Problem 4 (15pts) Given that $A^{-1} = \begin{bmatrix} 4 & 1 \\ 11 & 3 \end{bmatrix}$ and $B = \begin{bmatrix} -2 & 1 \\ 5 & 2 \end{bmatrix}$ calculate $(A^{-1}BA)^2$.

$$\begin{aligned} (A^{-1}BA)^2 &= (A^{-1}BA)(A^{-1}BA) \\ &= A^{-1}B^2A \\ &= A^{-1}(9I)A \\ &= 9A^{-1}A = 9I = \boxed{\begin{bmatrix} 9 & 0 \\ 0 & 9 \end{bmatrix}} \end{aligned}$$

$$B^2 = \begin{bmatrix} -2 & 1 \\ 5 & 2 \end{bmatrix} \begin{bmatrix} -2 & 1 \\ 5 & 2 \end{bmatrix} = \begin{bmatrix} 9 & 0 \\ 0 & 9 \end{bmatrix} = 9I$$

Problem 5 (10pts) Let $A = \begin{bmatrix} a & 0 \\ 0 & b \end{bmatrix}$. Use induction to prove $A^n = \begin{bmatrix} a^n & 0 \\ 0 & b^n \end{bmatrix}$ for all $n \in \mathbb{N}$.

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Observe $n=1$ is true. Suppose inductively $A^n = \begin{bmatrix} a^n & 0 \\ 0 & b^n \end{bmatrix}$ for some $n \in \mathbb{N}$. Consider, by ind. hyp. and \det^n of A^{n+1} ,

$$A^{n+1} = A^n A = \begin{pmatrix} a^n & 0 \\ 0 & b^n \end{pmatrix} \begin{pmatrix} a & 0 \\ 0 & b \end{pmatrix} = \begin{pmatrix} a^{n+1} & 0 \\ 0 & b^{n+1} \end{pmatrix}$$

Hence the claim true for $n \Rightarrow$ the claim true for $n+1$. Thus by proof by mathematical induction $A^n = \begin{bmatrix} a^n & 0 \\ 0 & b^n \end{bmatrix}$

Problem 6 (10pts) Let A, B, C be square matrices and define $[A, B] = AB - BA$. Show:

$$[AB, C] = A[B, C] + [A, C]B.$$

$\forall n \in \mathbb{N}$.

$$\begin{aligned} [AB, C] &= (AB)C - C(AB) \\ &= A(BC - CB) + (AC - CA)B \\ &= A[B, C] + [A, C]B \end{aligned}$$

added zero in the form $-ACB + ACB = 0$.

Problem 7 (10pts) Suppose A is a symmetric matrix. Define $M = I - 2A$. Prove or disprove: M is symmetric.

given $A^T = A$.

$$M^T = (I - 2A)^T = I^T - 2A^T = I - 2A = M$$

\therefore M is symmetric

Problem 8 (10pts) Let $A \in \mathbb{R}^{m \times n}$ and $B, C \in \mathbb{R}^{n \times p}$. Prove that $A(B+C) = AB + AC$.

$$\begin{aligned} (A(B+C))_{ij} &= \sum_{k=1}^n A_{ik}(B+C)_{kj} \quad ; \text{ det}^n \text{ of matrix mult.} \\ &= \sum_{k=1}^n (A_{ik}B_{kj} + A_{ik}C_{kj}) \quad ; \text{ det}^n \text{ of matrix add.} \\ &= \sum_{k=1}^n A_{ik}B_{kj} + \sum_{k=1}^n A_{ik}C_{kj} = (AB)_{ij} + (AC)_{ij} \end{aligned}$$

Hence the claim is true as the above holds $\forall i, j$.

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Problem 9 (10pts) Consider $A = \begin{bmatrix} 1 & 1 & 1 \\ 2 & 3 & 4 \\ 5 & 5 & 5 \end{bmatrix} \rightarrow \begin{bmatrix} 5 & 5 & 5 \\ 2 & 3 & 4 \\ 1 & 1 & 1 \end{bmatrix} = R$. Find an elementary matrix E such that $R = EA$.

$E = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}$ (take I and swap rows 1 & 3)

Problem 10 (15pts) Let $A = \begin{bmatrix} 1 & 3 & 2 & 0 \\ 2 & 6 & -4 & 1 \\ 3 & 9 & -6 & 0 \end{bmatrix}$. Also, let $v_1 = (1, 2, 3)$, $v_2 = (3, 6, 9)$, $v_3 = (-2, -4, -6)$, $v_4 = (0, 1, 0)$ and $w = (a, b, c)$. Calculate $\text{rref}[A|w]$ and explicitly indicate each row-operation in your calculation. Find the set of all w which are **not** in $\text{span}\{v_1, v_2, v_3, v_4\}$.

$$\begin{aligned} &\left[\begin{array}{cccc|c} 1 & 3 & 2 & 0 & a \\ 2 & 6 & -4 & 1 & b \\ 3 & 9 & -6 & 0 & c \end{array} \right] \xrightarrow{\substack{r_2 - 2r_1 \\ r_3 - 3r_1}} \left[\begin{array}{cccc|c} 1 & 3 & 2 & 0 & a \\ 0 & 0 & -8 & 1 & b - 2a \\ 0 & 0 & -12 & 0 & c - 3a \end{array} \right] \xrightarrow{r_3 / 12} \left[\begin{array}{cccc|c} 1 & 3 & 2 & 0 & a \\ 0 & 0 & -8 & 1 & b - 2a \\ 0 & 0 & 1 & 0 & \frac{3a - c}{12} \end{array} \right] \\ &\xrightarrow{\substack{r_2 + 8r_3 \\ r_1 - 2r_3}} \left[\begin{array}{cccc|c} 1 & 3 & 0 & 0 & a - \frac{2}{12}(3a - c) \\ 0 & 0 & 0 & 1 & b - 2a + \frac{8}{12}(3a - c) \\ 0 & 0 & 1 & 0 & \frac{1}{12}(3a - c) \end{array} \right] \xrightarrow{r_2 \leftrightarrow r_3} \left[\begin{array}{cccc|c} 1 & 3 & 0 & 0 & \frac{1}{2}a + \frac{1}{6}c \\ 0 & 0 & 1 & 0 & a/4 - c/12 \\ 0 & 0 & 0 & 1 & b - 2c/3 \end{array} \right] \\ &\text{rref}[A|w] \end{aligned}$$

It follows $w \notin \text{span}\{v_1, v_2, v_3\}$ if $w = (a, b, c)$ with $\frac{a}{4} - \frac{c}{12} \neq 0$.
That is, $\left\{ (a, b, c) \mid a, b, c \in \mathbb{R} \text{ with } b - \frac{2c}{3} \neq 0 \right\}$

Problem 11 (10pts) Provide a set of vectors which contains the maximum number of linearly independent column vectors of A . (the matrix A is as was given in the previous problem)

pivot columns work here $\{v_1, v_3, v_4\}$.
also $\{v_2, v_3, v_4\}$ just cannot use both v_1 & v_2 .

Problem 12 (15pts) Find the standard matrices of S and T and $S \circ T$ given that:

$S(x, y) = (x + 2y, 3x + 4y)$ & $T(a, b, c) = (7a + 6b + 5c, 4a + 3b + 2c)$

$[S] = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$ $[T] = \begin{bmatrix} 7 & 6 & 5 \\ 4 & 3 & 2 \end{bmatrix}$

$[S \circ T] = [S][T] = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} 7 & 6 & 5 \\ 4 & 3 & 2 \end{bmatrix} = \begin{bmatrix} 15 & 12 & 9 \\ 37 & 30 & 23 \end{bmatrix}$

Problem 11 (20pts) Let $A = \begin{bmatrix} 1 & 3 & 2 & 0 \\ 2 & 6 & -4 & 1 \\ 3 & 9 & -6 & 0 \end{bmatrix}$. Also, let $v_1 = (1, 2, 3)$, $v_2 = (3, 6, 9)$, $v_3 = (-2, -4, -6)$, $v_4 = (0, 1, 0)$ and $w = (a, b, c)$. Calculate $\text{rref}[A|w]$ and explicitly indicate each row-operation in your calculation. Find the set of all w which are **not** in $\text{span}\{v_1, v_2, v_3\}$

$$[A|w] = \left[\begin{array}{cccc|c} 1 & 3 & 2 & 0 & a \\ 2 & 6 & -4 & 1 & b \\ 3 & 9 & -6 & 0 & c \end{array} \right] \xrightarrow{\substack{r_2 - 2r_1 \\ r_3 - 3r_1}} \left[\begin{array}{cccc|c} 1 & 3 & 2 & 0 & a \\ 0 & 0 & -8 & 1 & b - 2a \\ 0 & 0 & -12 & 0 & c - 3a \end{array} \right]$$

$$\xrightarrow{r_3/12} \left[\begin{array}{cccc|c} 1 & 3 & 2 & 0 & a \\ 0 & 0 & -8 & 1 & b - 2a \\ 0 & 0 & 1 & 0 & a/4 - c/12 \end{array} \right] \xrightarrow{\substack{r_1 - \frac{1}{2}r_3 \\ r_2 + 8r_3}} \left[\begin{array}{cccc|c} 1 & 3 & 0 & 0 & a - \frac{1}{2}(a/4 - c/12) \\ 0 & 0 & 0 & 1 & b - 2a + 8(a/4 - c/12) \\ 0 & 0 & 1 & 0 & a/4 - c/12 \end{array} \right]$$

$$\xrightarrow{r_2 \leftrightarrow r_3} \left[\begin{array}{cccc|c} 1 & 3 & 0 & 0 & 7a/8 + c/24 \\ 0 & 0 & 1 & 0 & a/4 - c/12 \\ 0 & 0 & 0 & 1 & b - 2c/3 \end{array} \right]$$

correspond to v_1, v_2, v_3 see $b - 2c/3 \neq 0$
gives no solⁿ to $c_1 v_1 + c_2 v_2 + c_3 v_3 = (a, b, c)$

thus $\left\{ (a, b, c) \mid a, b, c \in \mathbb{R}, b \neq \frac{2c}{3} \right\}$ ← vectors not in span of $\{v_1, v_2, v_3\}$.

Problem 12 (10pts) Provide a set of vectors which contains the maximum number of linearly independent column vectors of A . (the matrix A is as was given in the previous problem)

Problem 13 (10pts) Two distinct solutions v_1 and v_2 can be found for the linear system $Av = b$. Which of the following is necessarily true? (circle answer)

- (a.) $b = 0$
 (b.) A is invertible
 (c.) A has more columns than rows
 (d.) $v_1 = -v_2$

(e.) There exists a solution v such that $v \neq v_1$ and $v \neq v_2$.

$$\begin{array}{l} Av_1 = b \\ Av_2 = b \end{array} \rightarrow A \left(\frac{v_1}{2} + \frac{v_2}{2} \right) = \frac{b}{2} + \frac{b}{2} = b$$

not v_1 or v_2 if it is
then we adjust to
account for that case also...

Problem 16 (10pts) Let P, Q be invertible $n \times n$ matrices. Prove PQ is an invertible matrix.

Observe $Q^{-1}P^{-1}$ is a well-defined matrix as P^{-1}, Q^{-1} are given to exist. Moreover, $(PQ)(Q^{-1}P^{-1}) = PQQ^{-1}P^{-1} = PIP^{-1} = PP^{-1} = I$ thus $(PQ)^{-1} = Q^{-1}P^{-1}$ and this shows PQ is invertible.

Problem 17 (10pts) Prove that if both A^TBA and B are invertible, then A is invertible.

Suppose A^TBA and B are invertible. \rightarrow towards \leftarrow
 that A^{-1} d.n.e. $\Rightarrow \exists x_0 \neq 0$ such that $Ax_0 = 0$.
 Observe $(A^TBA)x_0 = A^TBAx_0 = A^TB(0) = 0$ and $x_0 \neq 0$
 $\therefore (A^TBA)^{-1}$ d.n.e. (by the Prop. that M^{-1} exists $\Leftrightarrow Mx=0$ iff $x=0$)
 which $\rightarrow \leftarrow A^TBA^{-1}$ existing. Thus A^{-1} exists. //
 (the fact that B^{-1} was invertible was not needed)

Problem 18 (20pts) Let J be an invertible square matrix. Define $g(v, w) = v^T J w$. We say $A \in \mathcal{R}_J$ iff $g(Av, Aw) = g(v, w)$ for all $v, w \in \mathbb{R}^n$. Your goal is to prove that \mathcal{R}_J forms a subgroup of invertible matrices. To accomplish the goal complete the following logical tasks:

- show \mathcal{R}_J is a set of invertible matrices,
- show $I \in \mathcal{R}_J$,
- show if $A, B \in \mathcal{R}_J$ then $AB \in \mathcal{R}_J$,
- show if $A \in \mathcal{R}_J$ then $A^{-1} \in \mathcal{R}_J$.

$$\mathcal{R}_J = \left\{ A \in \mathbb{R}^{n \times n} \mid g(Av, Aw) = g(v, w) \quad \forall v, w \in \mathbb{R}^n \right\}$$

$$\text{But, } g(Av, Aw) = g(v, w) \Leftrightarrow (Av)^T J Aw = v^T J w \\ \Leftrightarrow \underline{v^T A^T J A w = v^T J w}^*$$

However, $*$ holds $\forall v, w \in \mathbb{R}^n$ hence we may select $v = e_i$ and $w = e_j$ to see $(A^T J A)_{ij} = J_{ij} \therefore A^T J A = J$.

$$\text{Thus } \mathcal{R}_J = \left\{ A \mid A^T J A = J \right\} \subseteq \mathbb{R}^{n \times n}$$

(a.) Let $A \in \mathcal{R}_J$ then $A^T J A = J \therefore (A^T J A)^{-1} = J^{-1}$ which is given to exist. Thus, by **PROBLEM 17**, we find A^{-1} exists. But, A was arbitrary hence all matrices in \mathcal{R}_J are invertible. //

(b.) Note $I^T J I = I J I = I J = J \therefore I \in \mathcal{R}_J$. //

(c.) $A, B \in \mathcal{R}_J \Rightarrow A^T J A = J$ and $B^T J B = J$. Consider, $(AB)^T J AB = B^T A^T J AB = B^T J B = J \therefore (AB) \in \mathcal{R}_J$.

(d.) If $A \in \mathcal{R}_J \Rightarrow A^T J A = J$. Let $M = (A^{-1})^T J A^{-1}$. We must show $M = J$. Observe: $A^T J = J A^{-1}$. Hence $M = (A^{-1})^T A^T J = (A^T)^{-1} A^T J = I J = J \Rightarrow \underline{A^{-1} \in \mathcal{R}_J}$ //