

Final Exam: Linear Algebra CSE1205

April 17, 2019, 13:30 – 16:30 hs

- Calculators and formula sheets are **not** allowed.
 - Credits: 2 points for questions from Part I (except question 17 and 18; 1 point for these) and 5 points for questions from Part II.
 - The final score: Sum and divide by 6.
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PART I: MULTIPLE CHOICE QUESTIONS

1. How many solutions does the following system of equations has?

$$\begin{aligned}x_1 + x_2 + x_3 &= 6 \\2x_1 + x_2 + 3x_3 &= 10 \\x_1 + 3x_2 + 2x_3 &= 13\end{aligned}$$

- A. No solution
B. ∞ many solutions
C. A unique solution
D. None of the other statements apply

Answer: C.

The system is consistent, with unique solution $\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 2 \\ 3 \\ 1 \end{bmatrix}$.

2. Consider the vectors $\mathbf{b}_1 = [1 \ 1 \ -1 \ 2]^T$, $\mathbf{b}_2 = [-1 \ 3 \ 0 \ 1]^T$, $\mathbf{b}_3 = [3 \ -1 \ -2 \ 3]^T$. The dimension of $\text{Span}\{\mathbf{b}_1, \mathbf{b}_2, \mathbf{b}_3\}$ is:
- A. 0 B. 1 C. 2 D. 3 E. 4

Answer: C.

The matrix $A = [\mathbf{b}_1 \ \mathbf{b}_2 \ \mathbf{b}_3]$ has rank 2 (meaning: it has 2 pivot positions), so the dimension is 2.

3. It is given that $AB = \begin{bmatrix} 1 & 5 \\ 2 & 6 \\ 3 & 7 \\ 4 & 8 \end{bmatrix}$, where $B = \begin{bmatrix} 4 & 5 \\ 1 & 1 \end{bmatrix}$. The (3,2)-entry a_{32} of A is equal to:
- A. -17 B. -13 C. -7 D. -1 E. 1 F. 7 G. 13 H. 17

Answer: B.

We have $A = (AB)B^{-1} = \begin{bmatrix} 1 & 5 \\ 2 & 6 \\ 3 & 7 \\ 4 & 8 \end{bmatrix} \begin{bmatrix} -1 & 5 \\ 1 & -4 \end{bmatrix}$. The (3,2)-entry a_{32} of A is therefore equal to $3 \cdot 5 + 7 \cdot (-4) = -13$.

- E.** λ^{-1} is an eigenvalue of $A^{-1}B$ **F.** λ is an eigenvalue of BA^{-1}
G. λ^{-1} is an eigenvalue of AB^{-1} **H.** None of the other options

Answer: E.

Multiplying both sides of $A\mathbf{v} = \lambda B\mathbf{v}$ by A^{-1} from the left and then dividing both sides by λ shows that λ^{-1} is an eigenvalue of $A^{-1}B$. Observe that $\lambda \neq 0$ since A is invertible.

9. Calculate A^5 , where $A = \begin{bmatrix} 0 & 1 \\ -2 & 3 \end{bmatrix}$:

- A.** $\begin{bmatrix} -30 & -62 \\ 31 & 63 \end{bmatrix}$ **B.** $\begin{bmatrix} 0 & 1 \\ -2 & 243 \end{bmatrix}$ **C.** $\begin{bmatrix} 63 & -31 \\ -62 & -30 \end{bmatrix}$ **D.** $\begin{bmatrix} -30 & 63 \\ -62 & 31 \end{bmatrix}$
E. $\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$ **F.** $\begin{bmatrix} -62 & 63 \\ -30 & 31 \end{bmatrix}$ **G.** $\begin{bmatrix} 0 & 1 \\ -32 & 243 \end{bmatrix}$ **H.** $\begin{bmatrix} -30 & 31 \\ -62 & 63 \end{bmatrix}$

Answer: H.

The matrix A is diagonalizable: $A = PDP^{-1}$, where $P = \begin{bmatrix} 1 & 1 \\ 1 & 2 \end{bmatrix}$, $D = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix}$.

Whence $A^5 = PD^5P^{-1} = \begin{bmatrix} -30 & 31 \\ -62 & 63 \end{bmatrix}$.

10. Consider the vectors $\mathbf{b}_1 = [1 \ 1 \ 1 \ 1]^T$, $\mathbf{b}_2 = [4 \ 0 \ 0 \ 0]^T$ and $\mathbf{b}_3 = [0 \ 0 \ 1 \ 1]^T$.

If we apply the Gram-Schmidt process to $\{\mathbf{b}_1, \mathbf{b}_2, \mathbf{b}_3\}$ to obtain an orthogonal set $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$, then \mathbf{v}_3 is (up to rescaling) equal to

- A.** $[0 \ -1 \ 1 \ 0]^T$ **B.** $[0 \ -2 \ 1 \ 1]^T$
C. $[\frac{2}{3} \ \frac{2}{3} \ \frac{2}{3} \ \frac{2}{3}]^T$ **D.** $[0 \ 0 \ 0 \ 0]^T$
E. $[1 \ 1 \ -1 \ -1]^T$ **F.** $[0 \ 0 \ 1 \ -1]^T$
G. $[0 \ \frac{1}{2} \ \frac{1}{2} \ \frac{1}{2}]^T$ **H.** $[0 \ -1 \ 0 \ 1]^T$

Answer: B.

Applying Gram-Schmidt yields $\mathbf{v}_2 = \mathbf{b}_2 - \mathbf{b}_1 = \begin{bmatrix} 3 \\ -1 \\ -1 \\ -1 \end{bmatrix}$ and $\mathbf{v}_3 = \begin{bmatrix} 0 \\ -2 \\ 1 \\ 1 \end{bmatrix}$

11. Determine all the distinct (real and complex) eigenvalues of the matrix

$$A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 3 & -2 \\ 0 & 4 & -1 \end{bmatrix}.$$

- A.** $1, -1 + 2i, -1 - 2i$ **B.** 1 **C.** $1, 1 + 2i, 1 - 2i$
D. $1, 1 + 2i, -1 - 2i$ **E.** $1, -2 + i, -2 - i$ **F.** $1, 1 + i, 1 - i$
G. $1, 3, -1$ **H.** $1, 2 + i, 2 - i$

Answer: C.

The characteristic polynomial of A is given by $p(\lambda) = (1 - \lambda)(\lambda^2 - 2\lambda + 5)$. Using the quadratic formula we conclude that the roots are given by $1, 1 \pm 2i$

12. Calculate the inverse of the matrix $\begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 3 \end{bmatrix}$, if it exists.

Then the sum of all the entries of A^{-1} is equal to:

- A. -3 B. -2 C. -1 D. 0 E. 1 F. 2 G. 3 H. A is not invertible

Answer: F.

We have $A^{-1} = \begin{bmatrix} 0 & 1 & 0 \\ \frac{3}{2} & 0 & -\frac{1}{2} \\ -\frac{1}{2} & 0 & \frac{1}{2} \end{bmatrix}$, so the sum of the entries is 2.

13. Find the distance from $\mathbf{y} = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}$ to $W = \text{Span} \left\{ \begin{bmatrix} 1 \\ 1 \\ -1 \\ -1 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} \right\}$:

- A. 1 B. 2 C. 5 D. $\sqrt{29}$ E. $\sqrt{30}$ F. 10 G. 29 H. 30

Answer: A.

The projection of \mathbf{y} onto W is given by $\hat{\mathbf{y}} = \begin{bmatrix} 3/2 \\ 3/2 \\ 7/2 \\ 7/2 \end{bmatrix}$ and the distance is equal to

$$\|\mathbf{y} - \hat{\mathbf{y}}\| = \left\| \frac{1}{2} \begin{bmatrix} -1 \\ 1 \\ -1 \\ 1 \end{bmatrix} \right\| = \sqrt{1} = 1$$

For questions 14 and 15 consider the matrix $A = \begin{bmatrix} 1 & 1 & 0 & 0 & 0 \\ -1 & 3 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & -2 & 3 & 0 \\ 0 & 0 & 0 & 0 & 2 \end{bmatrix}$.

14. The algebraic multiplicity of the eigenvalue 2 of the above matrix A equals

- A. 0 B. 1 C. 2 D. 3 E. 4 F. 5

Answer: E.

The characteristic polynomial $p(\lambda) = \det(A - \lambda I)$ is given by $(1 - \lambda)(2 - \lambda)^4$, so the algebraic multiplicity is 4.

15. The geometric multiplicity of the eigenvalue 2 of the above matrix A equals

- A. 0 B. 1 C. 2 D. 3 E. 4 F. 5

Answer: D.

The matrix $A - 2I = \begin{bmatrix} -1 & 1 & 0 & 0 & 0 \\ -1 & 1 & 0 & 0 & 0 \\ 0 & 0 & -2 & 1 & 0 \\ 0 & 0 & -2 & 3 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \sim \begin{bmatrix} \boxed{-1} & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & \boxed{-2} & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$ has 2 pivot positions, therefore $\dim E_2 = \dim \text{Nul}(A - 2I) = 5 - 2 = 3$.

16. Suppose the equation $A(XB^{-1})^T = C$ holds for invertible matrices A, B, C . Solving for X gives that X is equal to:

- A. $C(A^{-1})^T B$ B. $A^{-1}CB$ C. $(A^{-1})^T C^T B$ D. $C^T A^{-1}B$
 E. $(A^{-1})^T C^T B^T$ F. $C^T(A^{-1})^T B$ G. $(A^{-1})^T C B^T$ H. None of the above

Answer: F.

Solving for X yields $X = C^T(A^{-1})^T B$

17. Suppose that the square matrix A is row equivalent to B and $\lambda = 1$ is an eigenvalue of A . Is $\lambda = 1$ also an eigenvalue of B ?

- A. True B. False

Answer: B.

This is in general false (if $\lambda \neq 0$). Example: $A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$ and $B = \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix}$.

18. Suppose that the square matrix A is row equivalent to B and $\lambda = 0$ is an eigenvalue of A . Is $\lambda = 0$ also an eigenvalue of B ?

- A. True B. False

Answer: A.

By the Invertible Matrix Theorem: $\lambda = 0$ is an eigenvalue of $A \iff A$ is singular (i.e. not invertible). Since B is row equivalent to A , it follows that B is also singular. Therefore $\lambda = 0$ is also an eigenvalue of B .

19. Which of the following statements are always true if Q is a (not necessarily square) matrix with **orthonormal rows**?

- (I) $Q^T Q = I$ (II) $Q Q^T = I$

- A. Both are false B. Only (I) is true C. Only (II) is true D. Both are true

Answer: C.

A matrix Q has orthonormal columns if and only if $Q^T Q = I$. Since Q has orthonormal rows if and only if Q^T has orthonormal columns, it follows that Q has orthonormal rows if and only if $(Q^T)^T(Q^T) = I$, that is $Q Q^T = I$.

20. Consider the following statements for a square matrix A .

- (I) If A invertible and diagonalizable, then A^{-1} is also diagonalizable
 (II) If A diagonalizable, then A^T is also diagonalizable

- A. Both statements are false B. Only (I) is true
 C. Only (II) is true D. Both statements are true

Answer: D.

Suppose that A is diagonalizable: $A = PDP^{-1}$, with D a diagonal matrix.

The matrix A^T is also diagonalizable since $A^T = (P^T)^{-1}D^T P^T = (P^T)^{-1}DP^T$.

If A is also invertible, then A^{-1} is also diagonalizable because $A^{-1} = PD^{-1}P^{-1}$.

21. Find the equation $y = \beta_0 + \beta_1 x$ of the best line (in the least-squares sense) that fits the points $(0, 1), (2, 3), (4, 2)$.

- A. $y = 2$ B. $y = 0.5 + x$ C. $y = 1 + x$ D. $y = 1.5 + 0.25x$
E. $y = 1 + 0.25x$ F. $y = 4 - 0.5x$ G. $y = 1$ H. $y = 1 + 0.5x$

Answer: D.

The vector $\begin{bmatrix} \beta_0 \\ \beta_1 \end{bmatrix}$ is a least-square solution of the system $X \begin{bmatrix} \beta_0 \\ \beta_1 \end{bmatrix} = \mathbf{y}$, where X is the design matrix and \mathbf{y} the observation vector of the data:

$$X = \begin{bmatrix} 1 & 0 \\ 1 & 2 \\ 1 & 4 \end{bmatrix}, \quad \mathbf{y} = \begin{bmatrix} 1 \\ 3 \\ 2 \end{bmatrix}$$

The corresponding normal equations are given by $X^T X \begin{bmatrix} \beta_0 \\ \beta_1 \end{bmatrix} = X^T \mathbf{y}$, i.e.

$$\begin{bmatrix} 3 & 6 \\ 6 & 20 \end{bmatrix} \begin{bmatrix} \beta_0 \\ \beta_1 \end{bmatrix} = \begin{bmatrix} 6 \\ 14 \end{bmatrix}$$

This system has the unique solution $\begin{bmatrix} \beta_0 \\ \beta_1 \end{bmatrix} = \begin{bmatrix} 1.5 \\ 0.25 \end{bmatrix}$

END OF PART I.
GO TO PART II: TRUE/FALSE QUESTIONS

Name: **E. Emsiz**

Student ID:

write readable and underline your surname

You are asked to decide whether the statements are true or false.
 Either give a proof or a specific counterexample.

22. If A and B are matrices such that AB exists, then: if $\mathbf{x} \in \text{Col}(AB) \implies \mathbf{x} \in \text{Col}(A)$.

Answer: TRUE.

Solution 1:

If $\mathbf{x} \in \text{Col}(AB)$, then \mathbf{x} is a linear combination of the columns of AB . This means that there exists a certain vector \mathbf{c} such that $\mathbf{x} = AB\mathbf{c}$.

Therefore $\mathbf{x} = A\mathbf{c}'$ where $\mathbf{c}' = B\mathbf{c}$.

This proves that $\mathbf{x} \in \text{Col}(A)$.

Solution 2:

If $B = [\mathbf{b}_1 \cdots \mathbf{b}_n]$, then

$$\text{Col}(AB) = \text{Span}\{A\mathbf{b}_1 \dots A\mathbf{b}_n\}$$

But $A\mathbf{b}_j \in \text{Col}(A)$ for any j , and therefore: $\text{Col}(AB) \subseteq \text{Col}(A)$

23. If $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4\}$ are linearly independent vectors, then
 $\{\mathbf{v}_1 + \mathbf{v}_2, \mathbf{v}_2 + \mathbf{v}_3, \mathbf{v}_3 + \mathbf{v}_4, 2\mathbf{v}_1 + \mathbf{v}_2 + \mathbf{v}_4\}$ are also linearly independent.

Answer: FALSE.

A set of vectors $\{\mathbf{b}_1, \dots, \mathbf{b}_n\}$ is linearly independent if the vector equation

$$x_1\mathbf{b}_1 + \cdots + x_n\mathbf{b}_n = \mathbf{0}$$

admits only the trivial solution.

So we need to check whether the following system has non-trivial solutions or not:

$$x_1(\mathbf{v}_1 + \mathbf{v}_2) + x_2(\mathbf{v}_2 + \mathbf{v}_3) + x_3(\mathbf{v}_3 + \mathbf{v}_4) + x_4(2\mathbf{v}_1 + \mathbf{v}_2 + \mathbf{v}_4) = \mathbf{0}. \quad (*)$$

We can re-write (*) as follows:

$$(x_1 + 2x_4)\mathbf{v}_1 + (x_1 + x_2 + x_4)\mathbf{v}_2 + (x_2 + x_3)\mathbf{v}_3 + (x_3 + x_4)\mathbf{v}_4 = \mathbf{0},$$

By the linear independence of the $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4\}$ this is equivalent to the system

$$\begin{cases} x_1 + 2x_4 = 0 \\ x_1 + x_2 + x_4 = 0 \\ x_2 + x_3 = 0 \\ x_3 + x_4 = 0 \end{cases}$$

The vectors $\{\mathbf{v}_1 + \mathbf{v}_2, \mathbf{v}_2 + \mathbf{v}_3, \mathbf{v}_3 + \mathbf{v}_4, 2\mathbf{v}_1 + \mathbf{v}_2 + \mathbf{v}_4\}$ are linearly dependent since this above system has non-trivial solutions:

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} \in \text{Span} \left\{ \begin{bmatrix} -2 \\ 1 \\ -1 \\ 1 \end{bmatrix} \right\}.$$

A concrete counterexample: $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4\} = \{\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3, \mathbf{e}_4\}$ in \mathbb{R}^4 .

24. If $A^T A$ is a diagonal matrix, then the columns of A are orthogonal.

Answer: TRUE.

If $A = [\mathbf{a}_1 \ \mathbf{a}_2 \ \cdots \ \mathbf{a}_n]$, then

$$A^T A = \begin{bmatrix} -\mathbf{a}_1^T & -\mathbf{a}_1^T & \vdots & -\mathbf{a}_n^T \end{bmatrix} [\mathbf{a}_1 \ \mathbf{a}_2 \ \cdots \ \mathbf{a}_n] = \begin{bmatrix} \mathbf{a}_1 \cdot \mathbf{a}_1 & \mathbf{a}_1 \cdot \mathbf{a}_2 & \cdots & \mathbf{a}_1 \cdot \mathbf{a}_n \\ \mathbf{a}_2 \cdot \mathbf{a}_1 & \mathbf{a}_2 \cdot \mathbf{a}_2 & \cdots & \mathbf{a}_2 \cdot \mathbf{a}_n \\ \vdots & \vdots & \ddots & \vdots \\ \vdots & \vdots & \ddots & \vdots \\ \mathbf{a}_n \cdot \mathbf{a}_1 & \mathbf{a}_n \cdot \mathbf{a}_2 & \cdots & \mathbf{a}_n \cdot \mathbf{a}_n \end{bmatrix} = [\mathbf{a}_i \cdot \mathbf{a}_j]_{i,j}$$

In other words: the (i, j) -the entry of $A^T A$ is given by the inner product $\mathbf{a}_i \cdot \mathbf{a}_j$.

Therefore, if $A^T A = D$, with D a diagonal matrix D with (say) entries d_1, d_2, \dots, d_n on the diagonal, then

$$\mathbf{a}_i \cdot \mathbf{a}_j = \begin{cases} d_j & \text{if } j = i \\ 0 & \text{if } j \neq i \end{cases}$$

25. If a square matrix A satisfies the equation $2A^2 + 3A = 4I$, then A is invertible.

Answer: TRUE.

Solution 1:

If $2A^2 + 3A = 4I$, then $\frac{1}{2}A^2 + \frac{3}{2}A = I$, and therefore also $A(\frac{1}{2}A + \frac{3}{4}I) = I$ and $(\frac{1}{2}A + \frac{3}{4}I)A = I$.

I.e. $AB = BA = I$ where $B = (\frac{1}{2}A + \frac{3}{4}I)$.

This proves that A is invertible (and furthermore $A^{-1} = B = \frac{1}{2}A + \frac{3}{4}I$).

Solution 2 (with determinants): $AB = I \implies \det A \det B = 1 \implies \det A \neq 0 \implies A$ is invertible by the Invertible Matrix Theorem.

Solution 3 (with determinants): $A(2A + 3I) = 4I \implies \det A \det(2A + 3I) = 4^n$, where n is the size of A . Therefore $\det A \neq 0$, which implies that A is invertible (again by the

Invertible Matrix Theorem.).

Solution 4 (with eigenvalues):

Suppose that λ is an eigenvalue of A : $A\mathbf{x} = \lambda\mathbf{x}$, with $\mathbf{x} \neq 0$. Together with $2A^2 + 3A = 4I$ we see that $(2\lambda^2 + 3\lambda)\mathbf{x} = 4\mathbf{x}$, and therefore $\lambda(2\lambda + 3) = 4$. This implies that $\lambda \neq 0$, i.e that 0 is not an eigenvalue of A . By the Invertible Matrix Theorem it follows that A is invertible.