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MATH 250 (2), Dr. Z. , Final Exam , Tue., Dec. 18, 2018, TIL-258, 12:00-3:00pm

WRITE YOUR FINAL ANSWER TO EACH PROBLEM IN THE INDI-CATED PLACE (right under the question) Show all your work! No calculators, no cheatsheets CHECK ALL YOUR ANSWERS! (whenever applicable). Do not write below this line

- 1. (out of 10)
- $2. \qquad (\text{out of } 10)$
- $3. \qquad (out of 10)$
- $4. \qquad (\text{out of } 10)$
- 5. (out of 10)
- 6. (out of 10)
- 7. (out of 10)
- $8. \qquad (out of 10)$
- 9. (out of 10)
- 10. (out of 10)
- 11. (out of 10)
- 12. (out of 10)
- 13. (out of 10)
- 14. (out of 10)
- 15. (out of 10)
- 16. (out of 10)
- 17. (out of 10)
- 18. (out of 10)
- 19. (out of 10)
- 20. (out of 10)

tot. (out of 200)

Reminders: Least Squares:  $y = a_0 + a_1 x$ 

$$\begin{bmatrix} a_0 \\ a_1 \end{bmatrix} = (C^T C)^{-1} C^T \mathbf{y} \quad , \quad C = \begin{bmatrix} 1 & x_1 \\ 1 & x_2 \\ \cdot & \cdot \\ \cdot & \cdot \\ \cdot & \cdot \\ 1 & x_n \end{bmatrix} \quad , \quad \mathbf{y} = \begin{bmatrix} y_1 \\ y_2 \\ \cdot \\ \cdot \\ \cdot \\ y_n \end{bmatrix}$$

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**Gram-Schmidt**: If  $\{\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_k\}$  is a basis for a subspace W, an orthogonal basis  $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}$  is as follows:

$$\begin{aligned} \mathbf{v}_1 &= \mathbf{u}_1 \quad , \\ \mathbf{v}_2 &= \mathbf{u}_2 - \frac{\mathbf{u}_2 \cdot \mathbf{v}_1}{||\mathbf{v}_1||^2} \mathbf{v}_1 \quad , \\ \mathbf{v}_3 &= \mathbf{u}_3 - \frac{\mathbf{u}_3 \cdot \mathbf{v}_1}{||\mathbf{v}_1||^2} \mathbf{v}_1 - \frac{\mathbf{u}_3 \cdot \mathbf{v}_2}{||\mathbf{v}_2||^2} \mathbf{v}_2 \quad , \end{aligned}$$

etc.

Orthonormal basis:  $\mathbf{w}_i = rac{\mathbf{v}_i}{||\mathbf{v}_i||}$ 

**QR**:  $Q = [\mathbf{w}_1 \quad \mathbf{w}_2 \quad \mathbf{w}_3 \quad \cdots],$ 

$$R = \begin{bmatrix} r_{11} & r_{12} & r_{13} & \dots \\ 0 & r_{22} & r_{23} & \dots \\ 0 & 0 & r_{33} & \dots \\ \dots & & & & \end{bmatrix}$$

where

$$r_{ij} = \mathbf{w_i} \cdot \mathbf{a_j}$$

 $1^{2} = 1,2^{2} = 4,3^{2} = 9,4^{2} = 16,5^{2} = 25,6^{2} = 36,7^{2} = 49,8^{2} = 64,9^{2} = 81,\ 10^{2} = 100$  $11^{2} = 121,12^{2} = 144,13^{2} = 169,14^{2} = 196,15^{2} = 225,16^{2} = 256,17^{2} = 289,18 = 324,19^{2} = 361,\ 20^{2} = 200$  1. (10 points) Find the least-square line that best fits the following set of points

 $\{(0,0),(1,0),(2,6)\}$ 

**2.** (10 points) Find the QR decomposition of the matrix  $\mathbf{I}$ 

$$\begin{bmatrix} 5 & 22 \\ -12 & -19 \end{bmatrix}$$

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Ans.: Q = R =

 ${\bf 3}$  (10 points) Use the LU method (no credit for other methods!) to solve the following system of linear equations:

$$x_1 + x_2 + x_3 + x_4 = 4$$
  

$$x_1 + 2x_2 + 2x_3 + 2x_4 = 7$$
  

$$x_1 + 2x_2 + 3x_3 + 3x_4 = 9$$
  

$$x_1 + 2x_2 + 3x_3 + 4x_4 = 10$$

**Ans.:**  $x_1 = x_2 = x_3 = x_4 =$ 

4. (10 points) By viewing the two  $6 \times 6$  matrices below as  $3 \times 3$  block matrices whose entries are certain  $2 \times 2$  matrices, (that you have to decide on), use the method of partitioning (No credit for other methods!) to do the following matrix product. Explain everything!

Γ1	1	1	1	1	٦1	ſ	-1	0	1	0	1	ך 0	
1	0	1	0	1	0		1	1	1	1	1	1	
1	1	1	1	1	1		1	0	1	0	1	0	
1	0	1	0	1	0		1	1	1	1	1	1	
1	1	1	1	1	1		1	0	1	0	1	0	
$\lfloor 1$	0	1	0	1	0		_1	1	1	1	1	1	

**5.** (10 points) Suppose that  $\mathbf{u}, \mathbf{v}$  are vectors in  $\mathbb{R}^{1001}$  such that

$$||\mathbf{u}|| = 1$$
 ,  $||\mathbf{v}|| = 1$  ,  
 $\mathbf{u} \cdot \mathbf{v} = -\frac{1}{6}$  ,

Compute:

$$||\mathbf{u} + 3\mathbf{v}||$$
 .

6. (10 points) Find, if possible, an invertible matrix P and a diagonal matrix D such that

$$PDP^{-1} = \begin{bmatrix} -2 & 2\\ -10 & 7 \end{bmatrix}$$

,

or explain why it is not possible.

Ans.: 
$$D = P =$$

- 7. (10 points, 2.5 each) Complete the following sentences
- **a**: A vector **u** in  $\mathbb{R}^n$  is a **linear combination** of the set  $\mathcal{S} = \{\mathbf{u_1}, \ldots, \mathbf{u_k}\}$  if ...

b: A set of vectors  $\mathcal{S} = \{\mathbf{u_1} \ , \ \ldots \ , \ \mathbf{u_k}\}$  is linearly independent if  $\ldots$ 

c: A set of vectors  $S = {\mathbf{u_1} , \ldots , \mathbf{u_k}}$  is a **generating set** for a subspace V of  $\mathbb{R}^n$  if ...

**d**: A set of vectors  $S = \{\mathbf{u_1}, \ldots, \mathbf{u_k}\}$  is a **basis** for a subspace V of  $\mathbb{R}^n$  if ...

8. (10 points) Show that  $\lambda = 2$  is an eigenvalue of the matrix

$$\begin{bmatrix} 5 & 3 & 9 \\ 3 & 5 & 9 \\ -3 & -3 & -7 \end{bmatrix}$$

and determine a basis for its eigenspace.

9. (10 points, 2.5 each) Complete the following sentences

**a**: An **eigenvalue** of a square  $(n \times n)$  matrix A, is a number t such that ...

**b**: An **eigenvector** of a square  $(n \times n)$  matrix A is a vector **x** in  $\mathbb{R}^n$  such that ...

c: A **pivot entry** in the row-echelon (or reduced-row-echelon) form of matrix is an entry that is  $\dots$ 

d: An elementary row operation is one of the following operations involving either one or two rows of a matrix: ...

10. (10 points) Find a basis for the null space of the  $2\times 5$  matrix

$$\begin{bmatrix} 1 & 1 & 1 & 1 & 1 \\ 0 & 1 & 1 & 1 & 1 \end{bmatrix} \quad .$$

11. (10 points altogether, 2 each) Determine whether the following statements are True or False. In case it is false, give a corrected version.

(a) The subspace  $\{0\}$  is called the null-space.

(b) If  $\mathcal{S}$  is a linearly independent subset and Span  $\mathcal{S}=V$ , then  $\mathcal{S}$  is a basis for V.

(c)  $\mathbb{R}^9$  contains exactly nine different subspaces.

(d) A vector  $\mathbf{v}$  is in *ColA* if and only if  $A\mathbf{x} = \mathbf{v}$  is consistent.

(e) The pivot columns of the matrix A (i.e. the columns corresponding to the pivot columns of the reduced-row-echelon form R, but those of A, not of R) always form a basis for its column space.

12. (10 points) Suppose that A and B are square matrices such that

$$\det A = 2 \quad , \quad \det B = -1$$

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Find det  $(A^3 B^{-100} A^{-2}).$ 

13. (10 points) For what value(s) of c is the following matrix

$$\begin{bmatrix} c & 1 & 1 \\ 1 & c & 1 \\ 1 & 1 & c \end{bmatrix}$$

is **not** invertible.

**14.** (10 points) Determine whether the following matrix, A, is invertible, and if it is, find its inverse.

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

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**Ans.:**  $A^{-1} =$ 

**15.** (10 points) Determine whether the given system is consistent, and if so, find its general solution, expressed in **vector form**.

$$x_1 - x_2 + x_4 = -4 ,$$
  

$$x_1 - x_2 + 2x_4 + 2x_5 = -5 ,$$
  

$$3x_1 - 3x_2 + 2x_4 - 2x_5 = -11 .$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} =$$

**16.** (10 points) Find an elementary matrix E such that EA = B, where A and B are as follows:  $\begin{bmatrix} 1 & 2 & -2 \end{bmatrix} \begin{bmatrix} 1 & 2 & -2 \end{bmatrix}$ 

$$A = \begin{bmatrix} 1 & 2 & -2 \\ 3 & -1 & 0 \\ -1 & 1 & 6 \end{bmatrix} \quad and \quad B = \begin{bmatrix} 1 & 2 & -2 \\ 3 & -1 & 0 \\ 0 & 3 & 4 \end{bmatrix} \quad .$$

Ans.: E =

17. (10 points) Find the inverse of the following matrix, or explain why it does not exist.

$$\begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 2 \\ 1 & 1 & 1 & 3 \\ 3 & 3 & 3 & 6 \end{bmatrix}$$

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## **18.** (10 points) Compute the matrix-vector product

$$\begin{bmatrix} 1 & -1 & -1 & 1 \\ 1 & 0 & -2 & -1 \\ -1 & 1 & 2 & 0 \\ 1 & 2 & -1 & -1 \end{bmatrix} \begin{bmatrix} a+b+d \\ a-d \\ a+c+b \\ a-d \end{bmatrix}$$

where a, b, c, and d are real numbers.

19. (10 points) Find a subset of the following set S of vectors in  $\mathbb{R}^4$  with the same span as S that is as small as possible.

$$\mathcal{S} = \left\{ \begin{bmatrix} 1\\1\\1\\1 \end{bmatrix} \quad , \quad \begin{bmatrix} 2\\3\\4\\5 \end{bmatrix} \quad , \quad \begin{bmatrix} 1\\2\\3\\4 \end{bmatrix} \quad , \quad \begin{bmatrix} 3\\4\\5\\6 \end{bmatrix} \right\}$$

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20. (10 points) The reduced row echelon form of a certain system of linear equations is:

$$\begin{bmatrix} 1 & -3 & 2 & 4 & 0 & | & 2 \\ 0 & 0 & 0 & 0 & 1 & | & 3 \\ 0 & 0 & 0 & 0 & 0 & | & 0 \end{bmatrix}$$

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Determine whether this system is consistent, and if so, find its general solution. In addition, write the solution in *vector form*.