

1.(a) $2, \frac{3}{2}, \frac{4}{3}, \frac{5}{4}$

$$(b) A = \begin{pmatrix} 1 & & & \\ \frac{1}{2} & 1 & & \\ \frac{1}{2} & \frac{1}{3} & 1 & \\ \frac{1}{2} & \frac{1}{3} & \frac{1}{4} & 1 \end{pmatrix} \begin{pmatrix} 2 & & & \\ & \frac{3}{2} & & \\ & & \frac{4}{3} & \\ & & & \frac{5}{4} \end{pmatrix} \begin{pmatrix} 1 & & & \\ \frac{1}{2} & 1 & & \\ \frac{1}{2} & \frac{1}{3} & 1 & \\ \frac{1}{2} & \frac{1}{3} & \frac{1}{4} & 1 \end{pmatrix}^T$$

(c) $c = -1/5$. since $E^2 = 4E$ and $AA^{-1} = (I+E)(I+cE) = I + (c+1+4c)E$ so $5c + 1 = 0$.

$$2.(a) P = \frac{aa^T}{a^T a} = \frac{1}{7} \begin{pmatrix} 4 & 2 & 2 & 2 \\ 2 & 1 & 1 & 1 \\ 2 & 1 & 1 & 1 \\ 2 & 1 & 1 & 1 \end{pmatrix}, \text{ Trick: computation easiest using}$$

$$a = (2, 1, 1, 1)^T.$$

(b) The nullspace of $I - P$ consists of all multiples of a . (One view is that $x = Px$. Another view is that it is the orthogonal complement of the nullspace of P which are all vectors orthogonal to a .)

(c) The matrix has rank 1 and is a projector, so one eigenvalue is 1 and the rest are 0.

3.(a) E is rank one symmetric with trace 4, so the eigenvalues are 0, 0, 0, 4.

(b) The eigenvalues of A are 1, 1, 1, and $1 + 2 \cdot 4 = 9$ so the determinant is 9.

(c) We need $1 + 4b > 0$ so $b > -1/4$.

4.(a) The columns of B are independent since the columns of A are. Therefore the span of B is five dimensional. (B has no free columns.)

(b) The nullspace of B^T is a three dimensional subspace of R^8 . It is the orthogonal complement of the column space of B in R^8 . The rref of B looks like the first five columns of I_8 .

(c) $B^T B$ is a 5×5 matrix with positive eigenvalues that are the squares of the singular values of B . BB^T has the same five positive eigenvalues and three more 0 eigenvalues as well.

5.(a) The columns of Q are n orthonormal vectors in R^m .

(b) $n \leq m$ and the rank of Q is n .

(c) $\hat{x} = Q^T b$.

6.(a) $1, i, -1, -i$

(b) The four columns of the DFT matrix $F_4 = \begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & -i & -1 & i \\ 1 & -1 & 1 & -1 \\ 1 & i & 1 & -i \end{pmatrix}$

(c) diagonalizable-yes, permutation-yes, nonsingular-yes, Jordan-no, orthogonal-yes, projection-no, skew-symmetric-no

7.(a) The nullspace of A has basis v_2 and v_3 .

(b) $x = v_1/4 + c_1 v_2 + c_2 v_3$

(c) Shortest is $v_1/4$. It is the projection of x above onto the span of v_1 .

8.(a) $u_k = c_1 \lambda_1^k x_1 + c_2 \lambda_2^k x_2 + c_3 \lambda_3^k x_3$ and $u(t) = c_1 e^{\lambda_1 t} x_1 + c_2 e^{\lambda_2 t} x_2 + c_3 e^{\lambda_3 t} x_3$

(b) $\lambda_1 = 1$ and $|\lambda_i| < 1$, for $i = 2, 3$.

(c) The matrix may not have a complete set of independent eigenvectors.

An example is a three by three Jordan block: $\begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$.