

# 18.06 Final Exam

19 May 2016 at 9 AM

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CIRCLE YOUR RECITATION: R666 o-1 SATAN

GRADING	
1.	<u>20</u> /20
2.	<u>20</u> /20
3.	<u>20</u> /20
4.	<u>20</u> /20
5.	<u>20</u> /20
6.	<u>20</u> /20
7.	<u>20</u> /20
8.	<u>20</u> /20
TOTAL	
	160 /160

## 1. CLINTON OR TRUMP

For each of the following sentences, indicate whether they are true or false. (No need to justify your answer.)

- (a) If  $A$  is an  $n \times n$  matrix with characteristic polynomial  $p_A(t) = t^n$ , then  $A = 0$ .

FALSE

- (b) If  $A$  is a matrix, then any element of the kernel of  $A$  is perpendicular to any element of the image of  $A^\top$ .

TRUE

- (c) The only  $m \times n$  matrix of rank 0 is 0.

TRUE

- (d) There is a orthogonal basis of  $\mathbf{C}^3$  consisting of eigenvectors for the matrix

$$\begin{pmatrix} 17822 & -759i & -14795 + 69532i \\ 759i & 568347 & 385955 \\ -14795 - 69532i & 385955 & 10479 \end{pmatrix}.$$

TRUE

- (e) If

$$M = \begin{pmatrix} A & B \\ C & D \end{pmatrix}$$

is an  $2n \times 2n$  matrix in which  $A, B, C,$  and  $D$  are all  $n \times n$  blocks, then

$$\det M = (\det A)(\det D) - (\det B)(\det C).$$

FALSE

## 2. SOLVE

Write a basis for the space of solutions to the system of linear equations

$$a + b + 2c + 4d + 7e = 0;$$

$$a + 2b + 4c + 7d + 13e = 0;$$

$$2a + 4b + 7c + 13d + 24e = 0;$$

$$4a + 7b + 13c + 24d + 44e = 0.$$

*Solution.* We seek a basis for the kernel of the matrix

$$A = \begin{pmatrix} 1 & 1 & 2 & 4 & 7 \\ 1 & 2 & 4 & 7 & 13 \\ 2 & 4 & 7 & 13 & 24 \\ 4 & 7 & 13 & 24 & 44 \end{pmatrix}.$$

I note that the first three columns  $A^1, A^2, A^3$  are linearly independent,  $A^4 = A^1 + A^2 + A^3$ , and  $A^5 = A^2 + A^3 + A^4$ . So the rank is 3, and the nullity is two. Now I can do some easy column operations:

$$\begin{pmatrix} 1 & 1 & 2 & 4 & 7 \\ 1 & 2 & 4 & 7 & 13 \\ 2 & 4 & 7 & 13 & 24 \\ 4 & 7 & 13 & 24 & 44 \\ \hline 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix} \rightsquigarrow \begin{pmatrix} 1 & 1 & 2 & 0 & 0 \\ 1 & 2 & 4 & 0 & 0 \\ 2 & 4 & 7 & 0 & 0 \\ 4 & 7 & 13 & 0 & 0 \\ \hline 1 & 0 & 0 & -1 & 0 \\ 0 & 1 & 0 & -1 & -1 \\ 0 & 0 & 1 & -1 & -1 \\ 0 & 0 & 0 & 1 & -1 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix},$$

and there's my basis:

$$\left\{ \begin{pmatrix} -1 \\ -1 \\ -1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ -1 \\ -1 \\ -1 \\ 1 \end{pmatrix} \right\}.$$

□

## 3. PROJECT

Compute the projection of the vector  $\begin{pmatrix} 1 \\ 1 \\ 2 \\ 3 \end{pmatrix} \in \mathbf{R}^4$  onto the kernel of the matrix

$$\begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 \\ -1 & 1 & -1 & 1 \\ -1 & -1 & -1 & -1 \end{pmatrix}.$$

*Solution.* The kernel is the same as the kernel of

$$A = \begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 \end{pmatrix},$$

which is the orthogonal complement to the image of  $A^T$ . So if  $v = \begin{pmatrix} 1 \\ 1 \\ 2 \\ 3 \end{pmatrix}$ ,

then the projection we want is

$$\pi_{\ker(A)}(v) = v - \pi_{\text{im}(A^T)}(v) = v - A^T(AA^T)^{-1}Av,$$

whence:

$$\pi_{\ker(A)}(v) = \begin{pmatrix} 1 \\ 1 \\ 2 \\ 3 \end{pmatrix} - \begin{pmatrix} 1 & 1 \\ 1 & -1 \\ 1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} 4 & 0 \\ 0 & 4 \end{pmatrix}^{-1} \begin{pmatrix} 7 \\ -1 \end{pmatrix},$$

whence

$$\pi_{\ker(A)}(v) = \begin{pmatrix} 1 \\ 1 \\ 2 \\ 3 \end{pmatrix} - \begin{pmatrix} 3/2 \\ 2 \\ 3/2 \\ 2 \end{pmatrix} = \begin{pmatrix} -1/2 \\ -1 \\ 1/2 \\ 1 \end{pmatrix}. \quad \square$$

## 4. CHARLIE BROWN

Compute the inverse of the matrix

$$\begin{pmatrix} 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 3 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ -4 & 5 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 3 & -9 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & -4 & 1 \end{pmatrix}.$$

*Solution.* This matrix  $X$  is a block matrix, and the blocks are:

$$A = \begin{pmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ -4 & 5 & 1 \end{pmatrix}, \quad B = \begin{pmatrix} 1 & 3 & -9 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{pmatrix}, \quad C = \begin{pmatrix} 1 & 0 \\ -4 & 1 \end{pmatrix}.$$

And their inverses are easy to compute:

$$A^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ -3 & 1 & 0 \\ -19 & -5 & 1 \end{pmatrix}, \quad B^{-1} = \begin{pmatrix} 1 & -3 & 15 \\ 0 & 1 & -2 \\ 0 & 0 & 1 \end{pmatrix}, \quad C^{-1} = \begin{pmatrix} 1 & 0 \\ 4 & 1 \end{pmatrix},$$

so that gives

$$X^{-1} = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ -3 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ -19 & -5 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & -3 & 15 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & -2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 4 & 1 \end{pmatrix}.$$

□

## 5. THE OUTER LIMITS

Everyone's favorite matrix is built like this: take a unit vector  $\hat{x} \in \mathbf{R}^n$ , and set  $P := \hat{x}\hat{x}^\top$ . In terms of  $\hat{x}$ , describe the kernel of  $P$ .

*Solution.*  $P$  is the orthogonal projection onto the line spanned by  $\hat{x}$ . Hence  $\ker(P) = \hat{x}^\perp$ , the orthogonal complement of the line spanned by  $\hat{x}$ .  $\square$

What are the nonzero eigenvalues of  $P$ ?

*Solution.* There is only one: 1. Of course 0 is an eigenvalue of  $P$  with eigenspace  $\hat{x}^\perp$ , and since  $P$  is symmetric, it has an orthogonal basis of eigenvectors (Spectral Theorem!), so  $\hat{x}$  spans the eigenspace of the only other eigenvalue, 1.  $\square$

What are the corresponding eigenspaces?

*Solution.* The line spanned by  $\hat{x}$ .  $\square$

## 6. CORNY CRONY

Compute the characteristic polynomial of

$$\begin{pmatrix} 0 & 0 & 8 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & -1 \\ 0 & 0 & 0 & 1 & 0 & -3 \\ 0 & 0 & 0 & 0 & 1 & -3 \end{pmatrix}.$$

*Solution.* We have blocks given by companion matrices. So the characteristic polynomial is  $(t^3 - 8)(t^3 + 3t^2 + 3t + 1)$ .  $\square$

## 7. PERMUTE

Is the matrix

$$\begin{pmatrix} 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 1 & 0 \end{pmatrix}$$

diagonalizable over  $\mathbf{R}$ ? over  $\mathbf{C}$ ?

*Solution.* We have a block matrix. The first block,

$$\begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{pmatrix},$$

has characteristic polynomial  $t^4 - 1$ . The second block,

$$\begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix},$$

has characteristic polynomial  $t^2 - 1$ . Since each block has distinct eigenvalues, and since not all of them are real in the first block, the matrix is *not* diagonalizable over  $\mathbf{R}$ , but *is* diagonalizable over  $\mathbf{C}$ .  $\square$



## 8. YOU'LL FLIP

Contemplate the following matrix

$$A = \begin{pmatrix} 5 & -1 & -1 \\ -1 & 5 & -1 \\ -1 & -1 & 5 \end{pmatrix}.$$

Before you compute anything, is this matrix diagonalizable over  $\mathbf{R}$ ? over  $\mathbf{C}$ ? How do you know?

*Solution.* It is diagonalizable over each. The eigenvalues are real, and there's an orthogonal basis of eigenvectors by the Spectral Theorem.  $\square$

Now compute the eigenvalues and eigenspaces of this matrix.

*Solution.* The characteristic polynomial is

$$\det(tI - A) = \det \begin{pmatrix} t-5 & 1 & 1 \\ 1 & t-5 & 1 \\ 1 & 1 & t-5 \end{pmatrix} = t^3 - 15t^2 + 72t - 108 = (t-3)(t-6)^2.$$

So we have eigenvalues 3 and 6. The eigenspace for 3 is

$$\ker \begin{pmatrix} -2 & 1 & 1 \\ 1 & -2 & 1 \\ 1 & 1 & -2 \end{pmatrix}$$

is 1-dimensional, so it's spanned by  $\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ . The eigenspace for 6 is the orthogonal complement of that vector, which is the image of the transpose of the matrix above, which is 2-dimensional space spanned by  $\begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix}$  and  $\begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix}$ .  $\square$