

## Supplementary Math Course -Linear Algebra (76967)

Final Exam (summer) 28.10.2022- solution

### Part A

Answer all 3 questions.

Next to each question is an estimate of the number of points it is worth.

1. Consider the following system of equations, with parameter  $a \in \mathbb{R}$ :

$$\begin{aligned}x + 2y + z &= 0 \\ -x - y + z &= 0 \\ 3x + 4y + az &= 0\end{aligned}$$

- a. Write down the matrix form of the system ( $A\bar{x} = \bar{b}$ ). [1 pt]

The matrix form of the system ( $A\bar{x} = \bar{b}$ ):

$$\begin{pmatrix} 1 & 2 & 1 \\ -1 & -1 & 1 \\ 3 & 4 & a \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

- b. Assume there are values of  $a$  so that the system has nontrivial solution. For those values, determine how many solutions there are to the system **without finding the solutions of the system**. Explain. [5 pt]

The system is homogeneous and hence it is consistent. Thus, if the system has a nontrivial solution, then it has infinitely many solutions.

- c. Determine all the values of  $a$  so that the system has nontrivial solution. [10 pts]

The system has a nontrivial solution, when it has infinitely many solutions.

This happens if and only if the system has at least one free variable. The number of free variables is  $n-r$ , where  $n$  is the number of unknowns and  $r$  is the rank of the augmented matrix.

To find the rank, we reduce the augmented matrix by elementary row operations.

$$A = \left[ \begin{array}{ccc|c} 1 & 2 & 1 & 0 \\ -1 & -1 & 1 & 0 \\ 3 & 4 & a & 0 \end{array} \right] \begin{array}{l} R_2 + R_1 \\ R_3 - 3R_1 \end{array} \rightarrow \left[ \begin{array}{ccc|c} 1 & 2 & 1 & 0 \\ 0 & 1 & 2 & 0 \\ 0 & -2 & a-3 & 0 \end{array} \right]$$
$$R_3 + 2R_2 \rightarrow \left[ \begin{array}{ccc|c} 1 & 2 & 1 & 0 \\ 0 & 1 & 2 & 0 \\ 0 & 0 & a+1 & 0 \end{array} \right]$$

If  $a + 1 = 0$ , then the third row is a zero row, hence the rank is 2. In this case we have  $n-r=3-2=1$  free variable. Thus there are infinitely many solutions. In particular, the system has nontrivial solutions.

On the other hand, if  $a + 1 \neq 0$ , then the rank is 3 and there is no free variables since  $n-r=3-3=0$ .

In summary, the system has nontrivial solutions exactly when  $a = -1$ .

- d. For the values of  $a$  you found such that the system has nontrivial solution, find the solutions of the system. [5 pt]

$a = -1$ :

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

We can replace the free-variable  $z$  with a parameter  $c$  to remind ourselves that it can be assigned any value. The general parametric solution then becomes:

$$(x, y, z) = (3c, -2c, c)$$

e. For what values of  $a$  is  $A$  invertible? Explain [4 pt]

For  $a \neq -1$ .

(25 pts)

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2. Let  $A = \begin{bmatrix} 1 & 2 & 1 \\ -1 & 4 & 1 \\ 2 & -4 & 0 \end{bmatrix}$ . The matrix has an eigenvalue 2.

a. Find a basis of the eigenspace corresponding to the eigenvalue 2 (which is a basis for the eigenvectors corresponding to the eigenvalue 2). [10 pts]

By definition, the eigenspace  $E_2$  corresponding to the eigenvalue 2 is the null space of the matrix  $A - 2I$ .

That is, we have

$$E_2 = \mathcal{N}(A - 2I).$$

We reduce the matrix  $A - 2I$  by elementary row operations as follows.

$$A - 2I = \begin{bmatrix} -1 & 2 & 1 \\ -1 & 2 & 1 \\ 2 & -4 & -2 \end{bmatrix}$$
$$\xrightarrow{\substack{R_2 - R_1 \\ R_3 + 2R_1}} \begin{bmatrix} -1 & 2 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \xrightarrow{-R_1} \begin{bmatrix} 1 & -2 & -1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}.$$

Thus, the solutions  $\mathbf{x}$  of  $(A - 2I)\mathbf{x} = \mathbf{0}$  satisfy  $x_1 = 2x_2 + x_3$ .

Thus, the null space  $\mathcal{N}(A - 2I)$  consists of vectors

$$\mathbf{x} = \begin{bmatrix} 2x_2 + x_3 \\ x_2 \\ x_3 \end{bmatrix} = x_2 \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$$

for any scalars  $x_2, x_3$ .

Hence we have

$$E_2 = \mathcal{N}(A - 2I) = \text{Span} \left( \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \right).$$

It is straightforward to see that the vectors  $\begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$  are linearly independent, hence they form a basis of  $E_2$ .

Thus, a basis of  $E_2$  is

$$\left\{ \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \right\}.$$

**b. Find the other eigenvalues of A. [5 pts]**

$$\det(A - \lambda I) = -\lambda^3 + 5\lambda^2 - 8\lambda + 4$$

We know that  $\lambda = 2$  is a solution, so we can write the Characteristic polynomial as  $(\lambda - 2)(\dots?) \rightarrow$

$$\det(A - \lambda I) = (\lambda - 2)(-\lambda^2 + 3\lambda - 2) = (\lambda - 2)^2(1 - \lambda) = 0$$

So, the other eigenvalue is  $\lambda = 1$ .

**c. Find the eigenvectors corresponding to the eigenvalues you found in section b. [5 pts]**

The eigenvector corresponding to the eigenvalue  $\lambda = 1$  is the solution of  $(A - I)x = 0$ :

$$(A - I) = \begin{bmatrix} 0 & 2 & 1 \\ -1 & 3 & 1 \\ 2 & -4 & -1 \end{bmatrix} \quad R_1 \rightarrow R_1 - R_2 \text{ \& } R_2 \rightarrow R_2 + \frac{1}{2}R_3 \text{ \& } R_3 \rightarrow R_3 + 2R_2 :$$

$$\begin{bmatrix} 1 & -1 & 0 \\ 0 & 1 & \frac{1}{2} \\ 0 & 2 & 1 \end{bmatrix} \quad R_3 \rightarrow -2R_2 : \begin{bmatrix} 1 & -1 & 0 \\ 0 & 1 & \frac{1}{2} \\ 0 & 0 & 0 \end{bmatrix}$$

We can replace the free-variable  $z$  with a parameter  $c$ . The general parametric solution then becomes:

$$(x, y, z) = c \left( -\frac{1}{2}, -\frac{1}{2}, 1 \right)$$

**d. Find the determinant of A [5 pts]**

The product of the eigenvalues equals the determinant:  $\det(A) = 2 * 2 * 1 = 4$ . Notice that we could do that because the geometric multiplicity of eigenvalue 2 is equal to the algebraic multiplicity of eigenvalue 2 (we got power of 2 to the term  $(\lambda - 2)$  in the

Characteristic polynomial and the dimension of the eigenspace corresponding to the eigenvalue 2 is 2).

3. Let  $B = \{\bar{u} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}, \bar{v} = \begin{bmatrix} 3 \\ 5 \end{bmatrix}\}$  be a basis to  $\mathbb{R}^2$ , and let  $T$  be a linear transformation defined by:

$$T(\bar{u}) = \begin{bmatrix} -3 \\ 5 \end{bmatrix}, T(\bar{v}) = \begin{bmatrix} 7 \\ 1 \end{bmatrix}$$

a. Find the matrix representation of  $T$  with inputs in the basis  $B$  (and outputs in the standard basis). [3 pts]

The columns of the matrix are the images of the corresponding basis vectors:

$$A_B = \begin{bmatrix} -3 & 7 \\ 5 & 1 \end{bmatrix}$$

b. Let  $\bar{w} = \begin{bmatrix} x \\ y \end{bmatrix}$ . Find the formula for  $T(\bar{w})$  in terms of  $x$  and  $y$ . (Hint: Write  $\bar{w}$  as a linear combination of  $\bar{u}$  and  $\bar{v}$ .) [12 pts]

Note that the vectors  $\mathbf{u}, \mathbf{v}$  are basis vectors for  $\mathbb{R}^2$ .

Thus we can write the vector  $\mathbf{w}$  as a linear combination of  $\mathbf{u}$  and  $\mathbf{v}$ .

Let

$$a_1 \mathbf{u} + a_2 \mathbf{v} = \mathbf{w}.$$

We want to determine  $a_1$  and  $a_2$ .

So we consider the augmented matrix

$$\left[ \begin{array}{cc|c} 1 & 3 & x \\ 2 & 5 & y \end{array} \right].$$

Applying the elementary row operations, we obtain a reduced row echelon form matrix for this matrix as follows. (This is the Gauss-Jordan elimination method.)

$$\begin{aligned} & \left[ \begin{array}{cc|c} 1 & 3 & x \\ 2 & 5 & y \end{array} \right] \xrightarrow{R_2 - 2R_1} \left[ \begin{array}{cc|c} 1 & 3 & x \\ 0 & -1 & y - 2x \end{array} \right] \\ \xrightarrow{-R_2} & \left[ \begin{array}{cc|c} 1 & 3 & x \\ 0 & 1 & 2x - y \end{array} \right] \xrightarrow{R_1 - 3R_2} \left[ \begin{array}{cc|c} 1 & 0 & x - 3(2x - y) \\ 0 & 1 & 2x - y \end{array} \right]. \end{aligned}$$

Therefore we have

$$a_1 = x - 3(2x - y) = -5x + 3y$$

$$a_2 = 2x - y$$

and the linear combination is

$$\mathbf{w} = (-5x + 3y)\mathbf{u} + (2x - y)\mathbf{v}.$$

Now we use the linearity of the linear transformation  $T$ , we calculate  $T(\mathbf{w})$  as follows.

$$\begin{aligned}T(\mathbf{w}) &= T((-5x + 3y)\mathbf{u} + (2x - y)\mathbf{v}) \\&= (-5x + 3y)T(\mathbf{u}) + (2x - y)T(\mathbf{v}) \\&= (-5x + 3y) \begin{bmatrix} -3 \\ 5 \end{bmatrix} + (2x - y) \begin{bmatrix} 7 \\ 1 \end{bmatrix} \\&= \begin{bmatrix} 15x - 9y + 14x - 7y \\ -25x + 15y + 2x - y \end{bmatrix} \\&= \begin{bmatrix} 29x - 16y \\ -23x + 14y \end{bmatrix}.\end{aligned}$$

Thus the formula is

$$T(\mathbf{w}) = \begin{bmatrix} 29x - 16y \\ -23x + 14y \end{bmatrix}.$$

c. Find the matrix representation of  $T$  in the standard basis. [5 pts]

We can use the formula we found:

$$\text{When } \bar{w} = \hat{e}_1 \rightarrow T(\bar{w}) = \begin{bmatrix} 29 \\ -23 \end{bmatrix}$$

$$\text{When } \bar{w} = \hat{e}_2 \rightarrow T(\bar{w}) = \begin{bmatrix} -16 \\ 14 \end{bmatrix}$$

Therefore:

$$A_S = \begin{bmatrix} 29 & -16 \\ -23 & 14 \end{bmatrix}$$

d. Find a basis for  $Im(T)$ . [5 pts]

The image of  $T$  is spanned by the columns of  $A$ . The columns of  $A_S$  are linearly independent (show that!) and therefore a basis for  $Im(T)$  is:

$$\left\{ \begin{bmatrix} 29 \\ -23 \end{bmatrix}, \begin{bmatrix} -16 \\ 14 \end{bmatrix} \right\}$$

(25 pts)

## Part B

For each of the following statements, determine if it is true or false.

Explain / prove shortly / give a counter example when needed.

(answers without a proper explanation will not get any points)

1. Let  $A$  and  $B$  be  $n \times n$  matrices ( $n > 1$ ). Then:  $\det(A + B) = \det(A) + \det(B)$ .

False.

We claim that the statement is false.

As a counterexample, consider the matrices

$$A = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \text{ and } B = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}.$$

Then

$$A + B = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

and we have

$$\det(A + B) = \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} = 1.$$

On the other hand, the determinants of  $A$  and  $B$  are

$$\det(A) = 0 \text{ and } \det(B) = 0,$$

and hence

$$\det(A) + \det(B) = 0 \neq 1 = \det(A + B).$$

Therefore, the statement is false and in general we have

$$\det(A + B) \neq \det(A) + \det(B).$$

2. Let  $A = \begin{bmatrix} 2 & 0 & 10 \\ 0 & 7 + x & -3 \\ 0 & 4 & x \end{bmatrix}$ . The matrix  $A$  is invertible for all  $x$  except  $x = -3$  and  $x = -4$ .

True.

A matrix is invertible if and only if its determinant is non-zero.

So we first calculate the determinant of the matrix  $A$ .

By the first column cofactor expansion, we have

$$\begin{aligned} \det(A) &= 2 \begin{vmatrix} 7 + x & -3 \\ 4 & x \end{vmatrix} \\ &= 2((7 + x)x - (-3)4) = 2(x^2 + 7x + 12) \\ &= 2(x + 3)(x + 4). \end{aligned}$$

Thus the determinant of  $A$  is zero if and only if  $x = -3$  or  $x = -4$ .

Therefore the matrix  $A$  is invertible for all  $x$  except  $x = -3$  and  $x = -4$ .

3. The matrix  $A = \begin{bmatrix} 1 & 4 \\ 2 & 3 \end{bmatrix}$  is diagonalizable.

True.

To determine whether the matrix  $A$  is diagonalizable, we first find eigenvalues of  $A$ .

To do so, we compute the characteristic polynomial  $p(t)$  of  $A$ :

$$\begin{aligned} p(t) &= \begin{vmatrix} 1-t & 4 \\ 2 & 3-t \end{vmatrix} = (1-t)(3-t) - 8 \\ &= t^2 - 4t - 5 = (t+1)(t-5). \end{aligned}$$

The roots of the characteristic polynomial  $p(t)$  are eigenvalues of  $A$ .

Hence the eigenvalues of  $A$  are  $-1$  and  $5$ .

Since the  $2 \times 2$  matrix  $A$  has two distinct eigenvalues, it is diagonalizable.

#### 4. Every diagonalizable matrix is invertible.

False, we give a counterexample: Consider the  $2 \times 2$  zero matrix. The zero matrix is a diagonal matrix, and thus it is diagonalizable. However, the zero matrix is not invertible as its determinant is zero.

#### 5. Every invertible matrix is diagonalizable.

False.

Note that it is not true that every invertible matrix is diagonalizable.

For example, consider the matrix

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

The determinant of  $A$  is 1, hence  $A$  is invertible.

The characteristic polynomial of  $A$  is

$$p(t) = \det(A - tI) = \begin{vmatrix} 1-t & 1 \\ 0 & 1-t \end{vmatrix} = (1-t)^2.$$

Thus, the eigenvalue of  $A$  is 1 with algebraic multiplicity 2.

We have

$$A - I = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$$

and thus eigenvectors corresponding to the eigenvalue 1 are

$$a \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

for any nonzero scalar  $a$ .

Thus, the geometric multiplicity of the eigenvalue 1 is 1.

Since the geometric multiplicity is strictly less than the algebraic multiplicity, the matrix  $A$  is defective and not diagonalizable.

(5 pts each)

**Good luck to all of you!**