MATH 107: Introduction to Linear Algebra

Final - Spring 2017 Duration : 150 minutes

- Put your name, student ID and signature in the space provided above.
- No calculators or any other electronic devices are allowed.
- This is a closed-book and closed-notes exam.
- Show all of your work; full credit will not be given for unsupported answers.
- Write your solutions clearly; no credit will be given for unreadable solutions.
- Mark your section below.

SECTION 1 (EMRE MENGI TUTH 11:30-12:45) SECTION 2 (EMRE MENGI, TUTH 8:30-9:45) Section 3 (Emre Mengi, MW 13:00-14:15) SECTION 4 (DOĞAN BILGE, MW 14:30-15:45) **Problem 1.** (10 points) Find every polynomial $\mathbf{p} \in \mathbb{P}_3$ such that

$$
p(-1) = 4
$$
 and $p(2) = 3$.

Show your work.

(Recall that \mathbb{P}_n denotes the set of polynomials $\mathbf{p} : \mathbb{R} \to \mathbb{R}$ of degree at most n.)

Problem 2. (17 points) The transformation $T : \mathbb{P}_2 \to \mathbb{P}_2$ defined by

$$
T(\mathbf{p}) := \frac{d^2 \mathbf{p}}{dt^2} + 3\frac{d\mathbf{p}}{dt} + 2\mathbf{p}
$$

is linear. Furthermore, let $B = \{1, 1 + t, 1 + t + t^2\}$ and $C = \{1, t, t^2\}$, both of which are bases for \mathbb{P}_2 .

Find a matrix M such that

$$
[T(\mathbf{p})]_C = M[\mathbf{p}]_B
$$

for every $\mathbf{p} \in \mathbb{P}_2$.

Problem 3. Let

$$
S = \text{span}\left\{ \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 0 \\ 1 \end{bmatrix} \right\}.
$$

(a) (12 points) Find an *orthonormal basis* for S.

(b) (5 points) Find the *orthogonal projection* of the vector $\mathbf{v} = (1, 0, 1, 0)$ onto S.

Problem 4. Indicate in each part whether the statement is *true or false* for every pair of matrices A and B that are similar. Give a brief explanation for your answer.

- (a) (4 points) The determinants of A and B are equal.
- (b) (4 points) A and B have the same column space.
- (c) (4 points) The set of eigenvalues of A and B are the same. Furthermore, the algebraic multiplicities of λ as an eigenvalue of A and as an eigenvalue of B are equal.

(d) (4 points) The eigenspaces of A and B are the same.

Problem 5. (10 points) Let us consider the vector space \mathbb{P}_2 with the inner product

$$
\langle \mathbf{p}, \mathbf{q} \rangle := \int_{-1}^{1} \mathbf{p}(t) \mathbf{q}(t) dt
$$

and the norm

$$
\|\mathbf{p}\| \; := \; \sqrt{\langle \mathbf{p}, \mathbf{p} \rangle} \; = \; \sqrt{\int_{-1}^{1} \left[\mathbf{p}(t) \right]^2 \, dt}.
$$

Find $\mathbf{p}_* \in \mathbb{P}_1$ such that $||t^2 - \mathbf{p}_*|| \le ||t^2 - \mathbf{p}||$ for all $\mathbf{p} \in \mathbb{P}_1$.

Problem 6. Indicate in each part whether the matrix A is *invertible or not*. Explaining your reasoning. Also in each part indicate the dimension of the null space of A.

(a) (6 points) $A = \mathbf{u}_1 \mathbf{u}_1^T$ where $\mathbf{u}_1 \in \mathbb{R}^n$ is a nonzero vector and $n \geq 2$.

(b) (4 points)

$$
A = \begin{bmatrix} 1 & t_1 & t_1^2 & t_1^3 & t_1^4 \\ 1 & t_2 & t_2^2 & t_2^3 & t_2^4 \\ 1 & t_3 & t_3^2 & t_3^3 & t_3^4 \\ 1 & t_4 & t_4^2 & t_4^3 & t_4^4 \\ 1 & t_5 & t_5^2 & t_5^3 & t_5^4 \end{bmatrix}
$$

where $t_1, t_2, t_3, t_4, t_5 \in \mathbb{R}$ are distinct real numbers (that is $t_i \neq t_j$ for $i, j = 1, ..., 5$ such that $i \neq j$.

Problem 7. Every real symmetric $n \times n$ matrix A satisfying $A^T = A$ has n real eigenvalues, say $\lambda_1, \ldots, \lambda_n$. Furthermore, the eigenvectors $\mathbf{v}_1, \ldots, \mathbf{v}_n$ of the symmetric matrix A corresponding to the eigenvalues $\lambda_1, \ldots, \lambda_n$ can be chosen as vectors in \mathbb{R}^n such that the set $\{v_1, \ldots, v_n\}$ is orthonormal (with respect to the standard inner product $\langle \mathbf{x}, \mathbf{y} \rangle = x_1 y_1 + \cdots + x_n y_n$ on \mathbb{R}^n). In parts (a) and (b) below, you can make use of these facts.

(a) (6 points) Let A be a real symmetric $n \times n$ matrix. Prove that the function $\langle \cdot, \cdot \rangle : \mathbb{R}^n \times \mathbb{R}^n \to \mathbb{R}$ defined by

$$
\langle \mathbf{x}, \mathbf{y} \rangle = \mathbf{x}^T A \mathbf{y}
$$

is an *inner product* on \mathbb{R}^n if and only if all eigenvalues of A are positive.

(b) (4 points) Specifically, is the following function

$$
\langle \mathbf{x}, \mathbf{y} \rangle = 3x_1y_1 - x_1y_2 - x_2y_1 + 3x_2y_2 = \mathbf{x}^T \begin{bmatrix} 3 & -1 \\ -1 & 3 \end{bmatrix} \mathbf{y}
$$

an inner product on \mathbb{R}^2 ?

Problem 8. Let S_1, S_2 be two subspaces of a vector space V such that $S_1 + S_2 = V$ and $S_1 \cap S_2 = \{0\}$, where $S_1 + S_2$ is defined by

$$
S_1 + S_2 := \{ \mathbf{s}_1 + \mathbf{s}_2 \mid \mathbf{s}_1 \in S_1, \, \mathbf{s}_2 \in S_2 \}.
$$

Every vector $\mathbf{v} \in V$ can be written of the form

$$
\mathbf{v} = \mathbf{v}_{S_1} + \mathbf{v}_{S_2},\tag{1}
$$

for some $\mathbf{v}_{S_1} \in S_1$ and $\mathbf{v}_{S_2} \in S_2$ in a unique way. We refer (1) as the unique decomposition of **v**.

(a) (5 points) Consider the transformation $P: V \to S_1$ defined by

$$
P(\mathbf{v}) \; := \; \mathbf{v}_{S_1}
$$

for every $\mathbf{v} \in V$, where \mathbf{v}_{S_1} is as in (1) in the unique decomposition of \mathbf{v} . Prove that P is <u>linear</u>.

(b) (5 points) Now suppose an inner product $\langle \cdot, \cdot \rangle$ is defined on V. Recall that a given vector $\mathbf{v} \in V$ can also be decomposed into

$$
\mathbf{v} = \widetilde{\mathbf{v}}_{S_1} + \widetilde{\mathbf{v}}_{S_1^{\perp}},
$$

for some $\widetilde{\mathbf{v}}_{S_1} \in S_1$ and $\widetilde{\mathbf{v}}_{S_1^{\perp}} \in S_1^{\perp}$ in a unique way.

Prove

$$
\|\widetilde{\mathbf{v}}_{S_1^{\perp}}\| \leq \|\mathbf{v}_{S_2}\|
$$

where \mathbf{v}_{S_2} is as in (1) (on page 9) in the unique decomposition of **v**.