Math 4242. Section 10 Final Exam May 13, 2003

(There are a total of 200 points on this exam)

Problem 1 Consider the system of equations

$$5x_1 + 4x_2 + 7x_3 + 10x_4 = 100$$

$$20x_1 + 25x_2 + 10x_3 + 5x_4 = 200$$

$$2x_1 + 2x_2 + 10x_3 + 6x_4 = 50.$$

a. (15 points) Find the general solution of this system.

Reduce augmented matrix to REF

1 1 5 3 25

1 -18 -11 -60

36 16 85

Use back substitution to get general soln:

 $x_3 = \frac{1}{36}(85 - 16x_4)$ X2= -35+3X4 $X_1 = 85-13 - 34 \times 4$

by book substitution, if pressed for time

b. (5 points) A veterinarian recommends that a certain pet's diet should contain 100 units of protein, 200 units of carbohydrates, and 50 units of fat daily. A store's pet food department contains four varieties of foods with the following composition of protein, carbohydrate, and fat (in units) per ounce in foods A, B, C, and D:

Food	Protein	Carbohydrates	Fat
\boldsymbol{A}	5	20	2
B	4	25	2
C	7	10	10
D	10	5 -	6

Our problem is to find, if possible, the amounts of foods A, B, C, and D that can be included in the pet's diet to conform to the veterinarian's recommendation. First, show the relationship between this problem and the above linear system.

partin
$$5x_1 + 4x_2 + 7x_3 + 10 x_4 = 100$$

carbs. $20x_1 + 25x_3 + 10x_3 + 5x_4 = 200$
for $2x_1 + 2x_2 + 10x_3 + 6x_4 = 50$

c. (5 points) What is your answer to the question of finding the amounts of foods A, B, C, and D that can be included in the pet's diet to conform to the veterinarian's recommendation?

Problem 2

$$A = \left(\begin{array}{ccccc} 1 & -2 & 1 & 1 & 2 \\ -1 & 3 & 0 & 2 & -2 \\ 0 & 1 & 1 & 3 & 4 \\ 1 & 2 & 5 & 0 & 5 \end{array}\right).$$

a. (15 points) Find a PLU-decomposition of A.

$$A \sim \begin{pmatrix} 1 & -2 & 1 & 1 & 2 \\ 0 & 1 & 1 & 3 & 0 \\ 0 & 1 & 1 & 3 & 0 \\ 0 & 0 & 0 & 0 & 4 \\ E_{25}(1) & 0 & 0 & 0 & -13 & 3 \\ 0 & 0 & 0 & 0 & 4 \\ 0 &$$

b. (5 points) What is the rank of A?

4

- c. (10 points) Find a basis for the range (column space) of A.
- 3 Column 3 is free, so column vector 1,2,4,5

$$v_1 = \begin{pmatrix} -\frac{1}{1} \\ -\frac{1}{0} \end{pmatrix}, v_2 = \begin{pmatrix} -\frac{2}{3} \\ \frac{1}{2} \end{pmatrix}, v_4 = \begin{pmatrix} \frac{1}{2} \\ \frac{2}{3} \end{pmatrix}, v_5 = \begin{pmatrix} \frac{2}{3} \\ \frac{4}{5} \end{pmatrix}$$

d. (5 points) What is the dimension of the null space of A?

A

$$m=4$$
, $m=5$
 $dim \mathcal{R}(A) + dim \mathcal{R}(A) = m=5$
 $dim \mathcal{R}(A^T)$
 $= \int dim \mathcal{N}(A) = 1$

e. (5 points) What is the dimension of the range of A^{T} ?

f. (5 points) What is the relationship between the null space of A and the range of A^{T} ?

$$\mathcal{R}(A^{T})^{\perp} = \mathcal{N}(A)$$

$$\mathcal{N}(A)^{\perp} = \mathcal{R}(A^{T})$$

Problem 3 (15 points) Use the Gram-Schmidt process to find an ON basis for the span of

$$a_{1} = \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix}, \quad a_{2} = \begin{pmatrix} 1 \\ 1 \\ 1 \\ -1 \end{pmatrix}, \quad a_{3} = \begin{pmatrix} 1 \\ 1 \\ -1 \\ 1 \end{pmatrix},$$

$$in R^{4}.$$

$$1|\alpha_{1}||^{2} = 4 \quad , \quad \boxed{\mathcal{N}_{1}} = \frac{1}{2} |\alpha_{1}| = \begin{pmatrix} \frac{1}{2} \\ \frac{1}{2} \\ \frac{1}{2} \\ \frac{1}{2} \end{pmatrix} \quad \mathcal{N}_{1}^{\mathsf{T}} \alpha_{2} = \frac{1}{2} |\alpha_{1}| = \begin{pmatrix} 1 \\ 1 \\ -1 \\ 1 \end{pmatrix}$$

$$\frac{b_{2} = a_{2} - (v_{1} a_{2})v_{1} = \left(\frac{1}{2}\right) - 1 \left(\frac{1}{2}\right)}{v_{2} a_{3}} = \left(\frac{1}{2}\right) - 1 \left(\frac{1}{2}\right) = \left(\frac{1}{2}\right) + \left(\frac{1}{2}\right)^{2} = 3$$

$$v_{3} = \frac{1}{\sqrt{3}} b_{3} = \frac{1}{\sqrt{3}} \left(\frac{1}{\sqrt{1}}\right) + \left(\frac{1}{\sqrt{1}}a_{3}\right) = 1 + \frac{1}{3} + \frac{1}$$

$$||b_3||^2 = \frac{8}{3}$$
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Problem 4 Consider planes of the form

$$z = ax + by + c.$$

We want to find the least squares fit for a plane through the five points

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 3 \end{pmatrix}, \begin{pmatrix} 1 \\ -1 \\ 2 \end{pmatrix}.$$

a. (5 points) Write the system of equations to be fit in the form Av = d where

$$v = \left(\begin{array}{c} a \\ b \\ c \end{array} \right).$$

What are A and d?

$$\begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & -1 & 1 \end{pmatrix} \begin{pmatrix} 0 \\ 0 \\ 1 \\ 2 \end{pmatrix}$$

$$\uparrow$$

b. (15 points) Determine the least squares fit for Av = d

ATAN = ATd, ATA =
$$\begin{pmatrix} 3 & 0 & 3 \\ 0 & 3 & 1 \\ 3 & 1 & 5 \end{pmatrix}$$
, ATd = $\begin{pmatrix} 6 \\ 1 \\ 3 & 1 & 5 \end{pmatrix}$
Pack substitution: $C = -\frac{1}{5}$
 $0 = \frac{11}{5}$

c. (5 points) What is the equation of the plane that best fits the data?

Problem 5 Answer each of the following as true or false. (The matrices are all real $n \times n$). If true, give a reason; if false give a counterexample.

a. (5 points) $det(AA^T) = det(A^2)$.

det (AAT) = det A det AT = det A det A = det (A2)

b. (5 points) If det(A) > 0 then A has no negative eigenvalues.

false

$$A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \end{pmatrix}, \quad det A = 1$$

engenvaluer 7,=1,72=73=-1

c. (5 points) If det(A) = 0 then det(adj A) = 0.

=> A adj A = Z = zero matrix

If det (adj1) to the adj A is monsingular,

20 A = A adjA·(adjA) = Z (adjA) = Z

= A=Z= adj A=Z, a contradiction!

-. det (abjA) = 0

d. (5 points) If $A = SBS^{-1}$ and S is nonsingular, then det(A) = det(B).

Problem 6 Two masses are adjoined by springs and the ends A and B are fixed. (See the figure on the board.) The masses are free to move horizontally. We assume that the three springs are uniform and that initially the system is in the equilibrium position. A force is exerted on the system to set the masses in motion. The horizontal displacement of the masses at time t will be denoted by $x_1(t)$ and $x_2(t)$, respectively. We assume that there are no frictional retarding forces. Then the only forces acting on mass m_1 at time t will be from springs 1 and 2. The force from spring 1 will be $-kx_1$ and the force from spring 2 will be $k(x_2 - x_1)$. By Newton's second law,

$$m_1 x_1''(t) = -k x_1 + k(x_2 - x_1).$$

Similarly the only forces acting on the second mass will be from springs 2 and 3. From Newton's second law we have

$$m_2 x_2''(t) = -k(x_2 - x_1) - kx_2$$

In the case where $m_1 = m_2 = 1$, k = 1 and assuming that the initial velocity of both masses is +2 units per second we have the system

$$\frac{d^2x(t)}{dt^2} = Ax(t), \qquad x(t) = \begin{pmatrix} x_1(t) \\ x_2(t) \end{pmatrix}, \qquad A = \begin{pmatrix} -2 & 1 \\ 1 & -2 \end{pmatrix},$$

with initial conditions

$$x(0) = \begin{pmatrix} 0 \\ 0 \end{pmatrix}, \qquad x'(0) = \begin{pmatrix} 2 \\ 2 \end{pmatrix}.$$

a. (10 points) Compute the eigenvalues and eigen vectors of the matrix A.

$$\begin{vmatrix} -2-\eta & 1 \\ 1 & -2-\eta \end{vmatrix} = 0 = (2+\eta)^{2} - 1 = (\eta+3)(\eta+1)$$

$$= \int \int \int |-3| = -3, \quad \eta_{2} = -1$$

$$\int |-3| = -3 = \left(\begin{array}{c} 1 & 1 \\ 1 & 1 \end{array} \right) \begin{pmatrix} x \\ y \end{pmatrix} - \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \chi + \gamma = 0, \quad \sqrt{y} = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

$$\int |-3| = -1 = \left(\begin{array}{c} -1 & 1 \\ 1 & -1 \end{array} \right) \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \chi - \chi + \gamma = 0$$

$$\int |-3| = \left(\begin{array}{c} 1 \\ 1 \\ 1 \end{array} \right) \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \chi - \chi + \gamma = 0$$

b. (5 points) Write down the general solution for the system
$$\frac{d^2x(t)}{dt^2} = Ax(t)$$
.

$$X(t) = U(t)V_1 + W(t)V_2 \iff U V_1 + W V_2 = U AV_1 + W AV_2$$

$$= -3UV_1 - WV_2$$

$$= U(t)V_1 + W(t)V_2 \implies U V_1 + W V_2 = U AV_1 + W AV_2$$

$$= -3UV_1 - WV_2$$

$$U(t) = U(t)V_1 + W = 0$$

$$U(t) = U(t)V_1 + W(t)V_2 \implies U(t) = 0$$

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$$\chi(t) = \left(\frac{d_1 \cos \sqrt{3}t + d_2 \sin \sqrt{8}t + \beta_1 \cot + \beta_2 \sin t}{-d_1 \cos \sqrt{3}t - d_2 \sin \sqrt{3}t + \beta_1 \cot + \beta_2 \sin t} \right).$$

c. (10 points) Find the special solution of the system that satisfies the initial conditions and give a physical interpretation of the answer.

$$\chi(0) = \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} -\alpha_1 + \beta_1 \\ -\alpha_1 + \beta_1 \end{pmatrix} \Rightarrow \alpha_1 = \beta_1 = 0$$

$$\dot{x}(0) = \begin{pmatrix} 2 \\ 2 \end{pmatrix} = \begin{pmatrix} \sqrt{3} & d_2 + \beta_2 \\ -\sqrt{3} & d_2 + \beta_2 \end{pmatrix} \Rightarrow \beta_2 = 2, \quad d_2 = 0$$

Solution:
$$x(t) = \begin{pmatrix} x_1(t) \\ x_2(t) \end{pmatrix} = a sint \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

The masses are vibrating expectly in phase and with amplitude 2 a frequency 1.

Problem 7 Consider the quadratic form

$$g(x) = -2x_1^2 + 4x_2^2 + 6x_1x_2 - 4x_3^2, \qquad x = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}.$$

a. (5 points) Find the real symmetric matrix A such that $g(x) = x^{T}Ax$.

$$9(X) = (x_{1})x_{2}x_{3} = (x_{1})x_{2}x_{3} = (x_{1})x_{2}x_{3} = (x_{1})x_{2} = (x_{1})x_{2}$$

b. (10 points) Diagonalize the quadratic form by means of some orthogonal matrix. (You need compute only the simplified (diagonal) form, not the orthogonal matrix.)

$$\begin{vmatrix} 1-2-7 & 3 & 6 \\ 3 & 4-7 & 0 \\ 0 & 6 & -4-7 \end{vmatrix} = 6 = (4+7)((2+7)(4-7)+9)$$

$$= -(4+7)(7^2-27-17)$$

$$7_1 = -4, 7_2 = 1 + 3\sqrt{2}, 7_3 = 1 - 3\sqrt{2}$$

$$\begin{pmatrix} -4 & 0 & 0 \\ 0 & 1+3\sqrt{2} & 0 \\ 0 & 0 & 1-3\sqrt{2} \end{pmatrix}$$

$$-4x_{1}^{2} + (1+3\sqrt{2})x_{3}^{2} + (1-3\sqrt{2})x_{3}^{2}$$

$$-4x^{1/2} + (1+3\sqrt{2})x_{5}^{1/2} + (1-3\sqrt{2})x_{3}^{2}$$

c. (5 points) Is this quadratic form positive definite, positive semidefinite or indefinite?

notefinte, brecause

Problem 8 Let $T: \mathbb{R}^3 \longrightarrow \mathbb{R}^3$ be the linear transformation T(x) = Ax,

a. (10 points) Compute the
$$3 \times 3$$
 matrix A .

$$A = \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix} = \begin{pmatrix} a_{11} + a_{12} - 3 \\ a_{21} = 2 \\ a_{31} = -1 \end{pmatrix}$$

$$A = \begin{pmatrix} a_{11} & a_{12} & a_{23} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix}$$

$$A = \begin{pmatrix} a_{11} & a_{12} - 3 \\ a_{21} = 2 \\ a_{31} + a_{32} - 4 \\ a_{31} = -1 \end{pmatrix}$$

$$A = \begin{pmatrix} a_{11} & a_{12} - 3 \\ a_{21} - 2 \\ a_{31} - 3 \end{pmatrix}$$

(3) =)
$$a_{12}+a_{13}=6$$

 $a_{22}+a_{23}=8$ \Rightarrow $a_{23}=5$
 $a_{32}+a_{33}=-10$ $a_{33}=-7$

$$A = \begin{pmatrix} 1 & 2 & 4 \\ 2 & 3 & 5 \\ -1 & -3 & -7 \end{pmatrix}$$

b. (5 points) Find an equation relating a, b, and c so that $\begin{pmatrix} a \\ b \\ c \end{pmatrix}$ will lie in the range of T.

$$\begin{pmatrix} 1 & 2 & 4 & 1 & 0 \\ 2 & 3 & 5 & 5 & 6 \\ -1 & -3 & -7 & 6 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & 2 & 4 & 0 \\ 0 & -1 & -3 & 6 - 20 \\ 0 & -1 & -3 & 0 + 0 \end{pmatrix}$$

Problem 9 (10 points) Given

$$A = LDV = \begin{pmatrix} 100 \\ 010 \\ 0-11 \end{pmatrix} \begin{pmatrix} 400 \\ 010 \\ 000 \end{pmatrix} \begin{pmatrix} 010 \\ 010 \\ 0-10 \end{pmatrix}$$

$$= \begin{pmatrix} 200 \\ 010 \\ 0-10 \end{pmatrix} \begin{pmatrix} 200 \\ 01i \\ 000 \end{pmatrix}$$

$$= B^{\dagger\dagger} B$$

$$A = \begin{pmatrix} 4 & 0 & 0 \\ 0 & 1 & i \\ 0 & -i & 1 \end{pmatrix}$$

find a square matrix B such that $A = B^H B$.

In a square matrix B such that
$$A = B^{+}B$$
.

$$\begin{vmatrix}
4 - 7 & 0 & 0 \\
0 & 1 - 7 & i
\end{vmatrix} = 0 = 2(4 - 7)(7 - 2)$$

$$\Rightarrow 7_{1} = 0 : (4 & 0 & 0) \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow x = 0$$

$$7_{2} = 2 : (2 & 0 & 0) \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow x = 0$$

$$7_{3} = 4 : (2 & 0 & 0) \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow x = 0$$

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$$7_{4} = 1 : (2 & 0 & 0) \begin{pmatrix} x \\ z \end{pmatrix} \Rightarrow x = 0$$

$$7_{5} = (2 & 0 & 0) \begin{pmatrix} x \\ z \end{pmatrix} \Rightarrow x = 0$$

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