DUKE UNIVERSITY

Матн 218D-2

MATRICES AND VECTORS

Exam II

Name:

Unique ID:

Solutions

I have adhered to the Duke Community Standard in completing this exam. Signature:

June 20, 2024

- There are 100 points and 11 problems on this 100-minute exam.
- Unless otherwise stated, your answers must be supported by clear and coherent work to receive credit.
- The back of each page of this exam is left blank and may be used for scratch work.
- Scratch work will not be graded unless it is clearly labeled and requested in the body of the original problem.



(5 pts) (a) Fill in every missing label in the picture of the four fundamental subspaces of A below, including the dimension of each fundamental subspace.



(2 pts) (b) The projection matrix P onto the left null space of A satisfies trace(P) = _____.

- (2 pts) (c) Which of the following statements correctly answers the question "Is $\lambda = 0$ an eigenvalue of E?"
 - \bigcirc No, because E is singular. \bigcirc Yes, because E is singular. \bigcirc Yes, because E is nonsingular.
 - $\sqrt{}$ No, because *E* is nonsingular. \bigcirc No, because trace(*E*) $\neq 0$.

(3 pts) (d) Find the *pivot basis* of Null(A).

Problem

Solution. The system $A\mathbf{x} = \mathbf{O}$ has five variables x_1, x_2, x_3, x_4, x_5 . According to $R = \operatorname{rref}(A)$, the free variables are $x_2 = c_1$, $x_4 = c_2$, and $x_5 = c_3$. Solving for the dependent in terms of the free gives

				\boldsymbol{x}_1		\boldsymbol{x}_2		x_3	
x_1]	$\left[-5 c_1 + 3 c_2 - c_3\right]$		$\left[-5\right]$		3		[-1]	
x_2		c_1		1		0		0	
x_3	=	$2c_2 - 2c_3$	$= c_1 \cdot$	0	$+ c_2 \cdot$	2	$+ c_3 \cdot$	-2	
x_4		c_2		0		1		0	
x_5		c_3		0		0		1	

The "pivot basis" of Null(A) is $\{x_1, x_2, x_3\}$.

(2 pts) (e) Let R' be the matrix obtained by deleting all of the rows of zeros from R. Which (if any) of the following formulas for C satisfies the equation A = CR'?

$$\bigcirc C = \begin{bmatrix} | & | \\ a_1 & a_2 \\ | & | \end{bmatrix} \bigcirc C = \begin{bmatrix} | & | & | \\ a_2 & a_4 & a_5 \\ | & | & | \end{bmatrix} \bigcirc C = \begin{bmatrix} | & | \\ a_2 & a_4 \\ | & | \end{bmatrix} \checkmark \bigcirc C = \begin{bmatrix} | & | \\ a_1 & a_3 \\ | & | \end{bmatrix} \bigcirc$$
 None of these.

(10 pts) **Problem 2.** Calculate PA = LU for $A = \begin{bmatrix} -1 & -2 & -3 & 6\\ 1 & 2 & 3 & -7\\ 2 & 3 & 3 & -12\\ -4 & -2 & 6 & 22 \end{bmatrix}$.

Solution. Following the algorithm from class, we have

$$\begin{bmatrix} -1 & -2 & -3 & 6 \\ 1 & 2 & 3 & -7 \\ 2 & 3 & 3 & -12 \\ -4 & -2 & 6 & 22 \end{bmatrix} \xrightarrow{r_2 + r_1 \to r_2} \begin{bmatrix} -1 & -2 & -3 & 6 \\ 0 & 0 & 0 & -1 \\ 0 & -1 & -3 & 0 \\ 0 & 6 & 18 & -2 \end{bmatrix} \qquad \begin{bmatrix} 0 & 0 & 0 & 0 \\ -1 & 0 & 0 & 0 \\ -2 & 0 & 0 & 0 \\ 4 & 0 & 0 & 0 \end{bmatrix} \qquad \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$\frac{r_2 \leftrightarrow r_3}{r_2 \leftrightarrow r_4 \leftrightarrow r_1 \to r_4} \begin{bmatrix} -1 & -2 & -3 & 6 \\ 0 & -1 & -3 & 0 \\ 0 & 0 & 0 & -1 \\ 0 & 6 & 18 & -2 \end{bmatrix} \qquad \begin{bmatrix} 0 & 0 & 0 & 0 \\ -2 & 0 & 0 & 0 \\ -1 & 0 & 0 & 0 \\ -2 & 0 & 0 & 0 \\ -1 & 0 & 0 & 0 \\ -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 \\ 0 & 0 & 0 & -1 \\ 0 & 0 & 0 & -1 \end{bmatrix} \qquad \begin{bmatrix} 0 & 0 & 0 & 0 \\ -1 & 0 & 0 & 0 \\ -2 & 0 & 0 & 0 \\ -1 & 0 & 0 & 0 \\ -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 \\ 0 & 0 & 0 & -2 \end{bmatrix} \qquad \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ -1 & 0 & 0 & 0 \\ -1 & 0 & 0 & 0 \\ -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$\frac{r_4 + 6 \cdot r_2 \rightarrow r_4}{r_4 - 2 \cdot r_3 \rightarrow r_4} \begin{bmatrix} -1 & -2 & -3 & 6 \\ 0 & -1 & -3 & 0 \\ 0 & 0 & 0 & -1 \\ 0 & 0 & 0 & -2 \end{bmatrix} \qquad \begin{bmatrix} 0 & 0 & 0 & 0 \\ -2 & 0 & 0 & 0 \\ -2 & 0 & 0 & 0 \\ -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

This gives our desired factorization

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} -1 & -2 & -3 & 6 \\ 1 & 2 & 3 & -7 \\ 2 & 3 & 3 & -12 \\ -4 & -2 & 6 & 22 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -2 & 1 & 0 & 0 \\ -1 & 0 & 1 & 0 \\ 4 & -6 & 2 & 1 \end{bmatrix} \begin{bmatrix} -1 & -2 & -3 & 6 \\ 0 & -1 & -3 & 0 \\ 0 & 0 & 0 & -1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

(6 pts) **Problem 3.** Find a matrix *B* satisfying Null(*B*) = Col(*A*) where $A = \begin{bmatrix} 1 & 0 & 1 & -3 & -5 \\ 1 & 1 & 2 & -2 & -3 \\ 2 & 1 & 3 & -4 & -6 \\ -1 & -1 & -2 & 3 & 5 \end{bmatrix}$.

Solution. The criteria for $\boldsymbol{b} = \begin{bmatrix} b_1 & b_2 & b_3 & b_4 \end{bmatrix}^{\mathsf{T}}$ to be in Col(A) is that the augmented matrix $\begin{bmatrix} A & b \end{bmatrix}$ is a consistent system. The consistency of this system is resolved with row reductions

$$\begin{bmatrix} 1 & 0 & 1 & -3 & -5 & b_1 \\ 1 & 1 & 2 & -2 & -3 & b_2 \\ 2 & 1 & 3 & -4 & -6 & b_3 \\ -1 & -1 & -2 & 3 & 5 & b_4 \end{bmatrix} \xrightarrow{r_2 - r_1 \rightarrow r_2}_{r_3 - 2 \cdot r_1 \rightarrow r_4} \begin{bmatrix} 1 & 0 & 1 & -3 & -5 & b_1 \\ 0 & 1 & 1 & 1 & 2 & b_1 \\ 0 & 1 & 1 & 2 & 4 & -b_1 + b_2 \\ 0 & -1 & -1 & 0 & 0 & b_1 + b_4 \\ 0 & -1 & -1 & 0 & 0 & b_1 + b_4 \end{bmatrix}$$
$$\xrightarrow{r_3 - r_2 \rightarrow r_3}_{r_4 + r_2 \rightarrow r_4} \begin{bmatrix} 1 & 0 & 1 & -3 & -5 & b_1 \\ 0 & 1 & 1 & 2 & b_1 + b_2 \\ 0 & 0 & 0 & 1 & 2 & -b_1 + b_2 \\ 0 & 0 & 0 & 1 & 2 & -b_1 + b_2 \\ 0 & 0 & 0 & 1 & 2 & -b_1 + b_2 \\ 0 & 0 & 0 & 1 & 2 & -b_1 + b_2 \\ 0 & 0 & 0 & 1 & 2 & -b_1 + b_2 \\ 0 & 0 & 0 & 1 & 2 & -b_1 + b_2 \\ 0 & 0 & 0 & 1 & 2 & -b_1 + b_2 \\ 0 & 0 & 0 & 1 & 2 & -b_1 + b_2 \\ 0 & 0 & 0 & 1 & 2 & -b_1 + b_2 \\ 0 & 0 & 0 & 1 & 2 & -b_1 + b_2 \\ 0 & 0 & 0 & 1 & 2 & -b_1 + b_2 \\ 0 & 0 & 0 & 1 & 2 & -b_1 + b_2 \\ 0 & 0 & 0 & 0 & 0 & 0 & b_1 + 2b_2 - b_3 + b_4 \end{bmatrix}$$

Here, we find that whether or not $[A \mid b]$ is consistent is identical to the question of whether or not $b_1 + 2b_2 - b_3 + b_4 = 0$. This means that $\operatorname{Col}(A) = \operatorname{Null}(B)$ where $B = \begin{bmatrix} 1 & 2 & -1 & 1 \end{bmatrix}$.

Problem 4. Suppose $B = \begin{bmatrix} | & | & | \\ \boldsymbol{v}_1 & \boldsymbol{v}_2 & \boldsymbol{v}_3 \\ | & | & | \end{bmatrix}$ is $n \times 3$ and A is $m \times n$ such that $\{A\boldsymbol{v}_1, A\boldsymbol{v}_2, A\boldsymbol{v}_3\}$ is independent.

(5 pts) (a) Show that $\{\boldsymbol{v}_1, \boldsymbol{v}_2, \boldsymbol{v}_3\}$ is independent.

Solution. Suppose that $c_1 \cdot v_1 + c_2 \cdot v_2 + c_3 \cdot v_3 = O$. Multiplying by A gives

 $c_1 \cdot A\boldsymbol{v}_1 + c_2 \cdot A\boldsymbol{v}_2 + c_3 \cdot A\boldsymbol{v}_3 = \boldsymbol{O}$

We are told that $\{Av_1, Av_2, Av_3\}$ is independent, so we must have $c_1 = c_2 = c_3 = 0$.

(5 pts) (b) The data from this problem along with the result from part (a) allows us to infer which of the following statements? Select all that apply (one point each).

 \sqrt{B} has full column rank $\sqrt{\operatorname{rank}(AB)} = 3 \bigcirc B$ has full row rank

 $\bigcirc AB$ has full row rank \checkmark nullity(B) = 0

(10 pts) **Problem 5.** Use the Gram-Schmidt algorithm to calculate Q in A = QR where $A = \begin{bmatrix} 0 & 1 & -1 \\ 1 & 2 & 1 \\ 0 & 0 & -3 \\ -2 & -2 & -4 \\ -2 & -6 & 0 \end{bmatrix}$.

Solution. Call the columns v_1, v_2, v_3 and start with

$$\boldsymbol{w}_1 = \boldsymbol{v}_1 = \begin{bmatrix} 0\\1\\0\\-2\\-2\end{bmatrix}$$

The formula for \boldsymbol{w}_2 is $\boldsymbol{w}_2 = \boldsymbol{v}_2 - \operatorname{proj}_{\boldsymbol{w}_1}(\boldsymbol{v}_2)$, which is

$$\boldsymbol{w}_{2} = \boldsymbol{v}_{2} - \frac{\langle \boldsymbol{v}_{2}, \boldsymbol{w}_{1} \rangle}{\langle \boldsymbol{w}_{1}, \boldsymbol{w}_{1} \rangle} \boldsymbol{w}_{1} = \boldsymbol{v}_{2} - \frac{18}{9} \boldsymbol{w}_{1} = \begin{bmatrix} 1\\ 2\\ 0\\ -2\\ -6 \end{bmatrix} - 2 \cdot \begin{bmatrix} 0\\ 1\\ 0\\ -2\\ -2 \end{bmatrix} = \begin{bmatrix} 1\\ 0\\ 0\\ 2\\ -2 \end{bmatrix}$$

The formula for \boldsymbol{w}_3 is $\boldsymbol{w}_3 = \boldsymbol{v}_3 - \operatorname{proj}_{w_1}(\boldsymbol{v}_3) - \operatorname{proj}_{w_2}(\boldsymbol{v}_3)$, which is

$$\boldsymbol{w}_{3} = \boldsymbol{v}_{3} - \frac{\langle \boldsymbol{v}_{3}, \boldsymbol{w}_{1} \rangle}{\langle \boldsymbol{w}_{1}, \boldsymbol{w}_{1} \rangle} \boldsymbol{w}_{1} - \frac{\langle \boldsymbol{v}_{3}, \boldsymbol{w}_{2} \rangle}{\langle \boldsymbol{w}_{2}, \boldsymbol{w}_{2} \rangle} \boldsymbol{w}_{2} = \boldsymbol{v}_{3} - \frac{9}{9} \boldsymbol{w}_{1} - \frac{-9}{9} \boldsymbol{w}_{2} = \begin{bmatrix} -1\\1\\-3\\-4\\0 \end{bmatrix} - \begin{bmatrix} 0\\1\\0\\-2\\-2 \end{bmatrix} + \begin{bmatrix} 1\\0\\0\\2\\-2 \end{bmatrix} = \begin{bmatrix} 0\\0\\-3\\0\\0 \end{bmatrix}$$

The columns of Q are the normalizations of these vectors.

$$\boldsymbol{q}_{1} = \frac{1}{\|\boldsymbol{w}_{1}\|} \boldsymbol{w}_{1} = \frac{1}{3} \begin{bmatrix} 0\\1\\0\\-2\\-2\\-2 \end{bmatrix} \qquad \boldsymbol{q}_{2} = \frac{1}{\|\boldsymbol{w}_{2}\|} \boldsymbol{w}_{2} = \frac{1}{3} \begin{bmatrix} 1\\0\\0\\2\\-2\\-2 \end{bmatrix} \qquad \boldsymbol{q}_{3} = \frac{1}{\|\boldsymbol{w}_{3}\|} \boldsymbol{w}_{3} = \frac{1}{3} \begin{bmatrix} 0\\0\\-3\\0\\0\\0 \end{bmatrix}$$

This gives

$$Q = \frac{1}{3} \begin{bmatrix} 0 & 1 & 0\\ 1 & 0 & 0\\ 0 & 0 & -3\\ -2 & 2 & 0\\ -2 & -2 & 0 \end{bmatrix}$$

Problem 6. The equation below depicts A = QR where A is the incidence matrix of a directed graph G along with a vector **b**.

Note that the matrix R is missing several entries marked as *.

(6 pts) (a) Calculate $h_0(G)$ and $h_1(G)$. Show your work in the space provided and fill in your answers in the blanks below.

Solution. The given equation is A = QR where Q is 5×3 and R is 3×5 . This tells us that A is 5×5 with rank three. The picture of the four fundamental subspaces is



From class we know that $h_0(G) = \dim \operatorname{Null}(A^{\intercal})$ and $h_1(G) = \dim \operatorname{Null}(A)$. $h_0(G) = \underline{2} \quad h_1(G) = \underline{2}$

(6 pts) (b) Find the projection of **b** onto $\operatorname{Col}(A)$. Use this projection to decide if $A\mathbf{x} = \mathbf{b}$ is consistent. Solution. From class we know that the projection matrix onto $\operatorname{Col}(A)$ is $P = QQ^{\intercal}$. Our desired projection is then

$$P\boldsymbol{b} = \begin{bmatrix} & Q & \\ & Q & \\ & Q & \end{bmatrix} \begin{bmatrix} -\sqrt{2}/2 & \sqrt{2}/2 & 0 & 0 & 0 \\ 0 & 0 & -\sqrt{2}/2 & \sqrt{2}/2 & 0 \\ 0 & 0 & -\sqrt{6}/6 & -\sqrt{6}/6 & \sqrt{6}/3 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} -\sqrt{2}/2 & 0 & 0 \\ \sqrt{2}/2 & 0 & 0 \\ 0 & -\sqrt{2}/2 & -\sqrt{6}/6 \\ 0 & \sqrt{2}/2 & -\sqrt{6}/6 \\ 0 & 0 & \sqrt{6}/3 \end{bmatrix} \begin{bmatrix} 0 \\ -\sqrt{2} \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 1 \\ -1 \\ 0 \end{bmatrix}$$

Our equation shows that $Pb \neq b$, so Ax = b is *inconsistent*.

(7 pts) **Problem 7.** Consider the matrix $Q = Q_1Q_2$ where Q_1 is $m \times n$ with orthonormal columns and Q_2 is $n \times \ell$ with orthonormal columns. Show that Q has orthonormal columns.

Solution. We are told that Q_1 and Q_2 have orthonormal columns, which means that $Q_1^{\mathsf{T}}Q_1 = I_n$ and $Q_2^{\mathsf{T}}Q_2 = I_\ell$. We wish to show that $Q = Q_1Q_2$ has orthonormal columns. To do so, note that

$$Q^{\mathsf{T}}Q = (Q_1Q_2)^{\mathsf{T}}(Q_1Q_2) = Q_2^{\mathsf{T}}Q_1^{\mathsf{T}}Q_1Q_2 = Q_2^{\mathsf{T}}I_nQ_2 = Q_2^{\mathsf{T}}Q_2 = I_\ell$$

(7 pts) **Problem 8.** Let *P* be the projection matrix onto $V = \text{Span} \begin{bmatrix} 1 & -1 & -1 & 1 \end{bmatrix}^{\mathsf{T}}, \begin{bmatrix} 1 & 0 & -1 & 1 \end{bmatrix}^{\mathsf{T}}$. The projection formula expresses *P* as the product of three matrices as follows.

$$P = \begin{bmatrix} 1 & 1 \\ -1 & 0 \\ -1 & -1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ -1 & 4/3 \end{bmatrix} \begin{bmatrix} 1 & -1 & -1 & 1 \\ 1 & 0 & -1 & 1 \end{bmatrix}$$

Fill in the missing entries of these three matrices.

Solution. The projection formula is $P = X(X^{\intercal}X)^{-1}X^{\intercal}$ where the columns of X form a basis of V. The vector space V is defined as the span of two nonparallel vectors, so these two vectors form a basis. We need only calculate $(X^{\intercal}X)^{-1}$.

$$\begin{bmatrix} 1 & -1 & -1 & 1 \\ 1 & 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ -1 & 0 \\ -1 & -1 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} 4 & 3 \\ 3 & 3 \end{bmatrix} \qquad (X^{\mathsf{T}}X)^{-1} = \frac{1}{3} \begin{bmatrix} 3 & -3 \\ -3 & 4 \end{bmatrix} = \begin{bmatrix} 1 & -1 \\ -1 & 4/3 \end{bmatrix}$$

Here, we have used the adjugate formula for 2×2 inverses.

(7 pts) Problem 9. Suppose that A is a 3×3 complex matrix satisfying $A^* = iA$ and consider the vectors $v, w \in \mathbb{C}^3$ satisfying

$$\boldsymbol{v} = \begin{bmatrix} -4 - 2i \\ 4 - 2i \\ -1 - i \end{bmatrix} \qquad \qquad \boldsymbol{w} = \begin{bmatrix} 1 - i \\ i \\ 1 + i \end{bmatrix} \qquad \qquad A\boldsymbol{v} = \begin{bmatrix} 2 \\ 2i \\ 2 \end{bmatrix}$$

Find $\langle \boldsymbol{v}, A\boldsymbol{w} \rangle$.

Solution. Here, we have

(7 pts)**Problem 10.** The data below depicts a system of linear equations along with three determinant calculations.

3x	+	5 y	—	11z	=	-4	3	5	-11		-4	5	-11		3	5	-4	
x	+	y	_	4z	=	0	1	1	-4	= -4	0	1	-4	= 100	1	1	0	= 24
x	—	y	—	3 z	=	-8	1	-1	-3		-8	-1	-3		1	-1	-8	

Fill in the blanks below with the values of x, y, and z that solve this system (each of these values will simplify to an integer quantity).

$$x = \underline{-25} \qquad \qquad y = \underline{-1} \qquad \qquad z = \underline{-6}$$

Use the space below for any necessary scratch work.

Solution. In the notation for Cramer's rule, we are given the system $A\mathbf{x} = \mathbf{b}$ along with $\det(A) = -4$, $\det(A_1) = 100$, and $\det(A_3) = 24$. Immediately we find $x = \frac{\det(A_1)}{\det(A)} = \frac{100}{-4} = -25$ and $z = \frac{\det(A_3)}{\det(A)} = \frac{24}{-4} = -6$. We'll need to then calculate $\det(A_2)$ to find y.

$$\begin{vmatrix} 3 & -4 & -11 \\ 1 & 0 & -4 \\ 1 & -8 & -3 \end{vmatrix} \xrightarrow{\mathbf{r}_3 - 2 \cdot \mathbf{r}_1 \to \mathbf{r}_3} \begin{vmatrix} 3 & -4 & -11 \\ 1 & 0 & -4 \\ -5 & 0 & 19 \end{vmatrix} \xrightarrow{\mathrm{Col}_3} -(-4) \begin{vmatrix} 1 & -4 \\ -5 & 19 \end{vmatrix} = 4 \cdot (19 - 20) = -4$$

It follows that $y = \frac{\det(A_2)}{\det(A)} = \frac{-4}{-4} = 1.$

(10 pts)**Problem 11.** Find bases of all eigenspaces of $A = \begin{bmatrix} 6 & 6 & -4 \\ -3 & -3 & 5 \\ 0 & 0 & 3 \end{bmatrix}$.

Solution. We must start by finding the *eigenvalues* of A, which requires us to factor the characteristic polynomial.

$$\chi_A(t) = \begin{vmatrix} t-6 & -6 & 4\\ 3 & t+3 & -5\\ 0 & 0 & t-3 \end{vmatrix} \xrightarrow{\text{Row}_3} (t-3) \begin{vmatrix} t-6 & -6\\ 3 & t+3 \end{vmatrix} = (t-3)\{(t+3)(t-6)+18\} = (t-3)\{t^2-3t\} = (t-3)^2 t$$

This demonstrates that E-Vals $(A) = \{0, 3\}$. For $\lambda = 0$, the eigenspace is

$$\mathcal{E}_A(0) = \text{Null} \begin{bmatrix} -6 & -6 & 4\\ 3 & 3 & -5\\ 0 & 0 & -3 \end{bmatrix} = \text{Span} \left\{ \begin{bmatrix} 1\\ -1\\ 0 \end{bmatrix} \right\}$$

For $\lambda = 3$, the eigenspace is

$$\mathcal{E}_{A}(3) = \text{Null} \begin{bmatrix} -3 & -6 & 4\\ 3 & 6 & -5\\ 0 & 0 & 0 \end{bmatrix} = \text{Span} \left\{ \begin{bmatrix} 2\\ -1\\ 0 \end{bmatrix} \right\}$$