DUKE UNIVERSITY

Матн 218D-2

MATRICES AND VECTORS

Exam I

Name:

Unique ID:

Solutions

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

July 18, 2024

- There are 100 points and 10 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.



Problem 1. Suppose that A is a matrix satisfying the matrix-vector product

$$A \qquad \int \begin{bmatrix} \mathbf{v} \\ -1 \\ -1 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ -2 \\ -1 \\ 0 \\ -1 \end{bmatrix}.$$

- (2 pts) (a) The matrix A has <u>5</u> rows and <u>4</u> columns.
- (3 pts) (b) Which of the following vectors is orthogonal to the vector v?

 \bigcirc 1st row of A \bigcirc 2nd row of A \bigcirc 3rd row of A \checkmark 4th row of A \bigcirc 3rd column of A

(3 pts) (c) Which of the following vectors forms an *acute* angle with \boldsymbol{v} ?

 $\sqrt{1 \text{st row of } A}$ \bigcirc 2nd row of A \bigcirc 3rd row of A \bigcirc 4th row of A \bigcirc 3rd column of A

- $(4 \text{ pts}) (d) \text{ Fill in the entries of this matrix product:} \begin{bmatrix} A \end{bmatrix} \begin{bmatrix} 1 & 2 & 0 & 2 \\ 1 & 2 & 0 & 2 \\ 0 & 0 & 0 & 0 \\ -1 & -2 & 0 & -2 \end{bmatrix} = \begin{bmatrix} -1 & -2 & 0 & -2 \\ 2 & 4 & 0 & 4 \\ 1 & 2 & 0 & 2 \\ 0 & 0 & 0 & 0 \\ 1 & 2 & 0 & 2 \end{bmatrix}$
- (4 pts) (e) Calculate $\langle A^{\mathsf{T}} \boldsymbol{w}, \boldsymbol{v} \rangle$ where $\boldsymbol{w} = \begin{bmatrix} 1 & 1 & 1 & 1 \end{bmatrix}^{\mathsf{T}}$. Clearly explain your reasoning to receive credit. Solution. Here we use the adjoint formula

$$\langle A^{\mathsf{T}}\boldsymbol{w},\boldsymbol{v}\rangle = \langle \boldsymbol{w},A\boldsymbol{v}\rangle = \langle \begin{bmatrix} 1 & 1 & 1 & 1 \end{bmatrix}^{\mathsf{T}}, \begin{bmatrix} 1 & -2 & -1 & 0 & -1 \end{bmatrix}^{\mathsf{T}}\rangle = -3$$

(6 pts) **Problem 2.** Let $S = A^{\intercal}A + BCB$ where A is a 5×2024 matrix and B and C are 2024×2024 symmetric matrices. Show that S is symmetric.

Solution. We are given that B and C are symmetric, which means $B^{\intercal} = B$ and $C^{\intercal} = C$. To demonstrate that S is symmetric, we must show that $S^{\intercal} = S$. To do so, note that

$$S^{\mathsf{T}} = (A^{\mathsf{T}}A + BCB)^{\mathsf{T}} = (A^{\mathsf{T}}A)^{\mathsf{T}} + (BCB)^{\mathsf{T}} = A^{\mathsf{T}}(A^{\mathsf{T}})^{\mathsf{T}}B^{\mathsf{T}}C^{\mathsf{T}}B^{\mathsf{T}} = A^{\mathsf{T}}A + BCB = S$$

(5 pts) **Problem 3.** Suppose that v, w_1 , and w_2 are vectors in \mathbb{R}^n such that v is orthogonal to both w_1 and w_2 . Let $w = c_1 \cdot w_1 + c_2 \cdot w_2$. Show that v is orthogonal to w.

You must avoid circular reasoning to receive credit.

Solution. We are told that \boldsymbol{v} is orthogonal to \boldsymbol{w}_1 and \boldsymbol{w}_2 , so

$$\langle \boldsymbol{v}, \boldsymbol{w}_1 \rangle = 0$$
 $\langle \boldsymbol{v}, \boldsymbol{w}_2 \rangle = 0$

We wish to demonstrate that \boldsymbol{v} is orthogonal to \boldsymbol{w} , which requires us to validate the equation $\langle \boldsymbol{v}, \boldsymbol{w} \rangle = 0$. To do so, note that

 $\langle \boldsymbol{v}, \boldsymbol{w} \rangle = \langle \boldsymbol{v}, c_1 \cdot \boldsymbol{w}_1 + c_2 \cdot \boldsymbol{w}_2 \rangle = c_1 \cdot \langle \boldsymbol{v}, \boldsymbol{w}_1 \rangle + c_2 \cdot \langle \boldsymbol{v}, \boldsymbol{w}_2 \rangle = c_1 \cdot 0 + c_2 \cdot 0 = 0$

(5 pts) **Problem 4.** Suppose that A is $n \times n$ and that $\boldsymbol{v} \in \mathcal{E}_A(\lambda)$ and let $X_{\lambda} = \lambda \cdot I_n - A$. Calculate $X_{\lambda}\boldsymbol{v}$. Clearly explain your reasoning to receive credit.

Solution. We are told that $v \in \mathcal{E}_A(\lambda)$, which means $Av = \lambda \cdot v$. It follows that

 $X_{\lambda}\boldsymbol{v} = (\lambda \cdot I_n - A)\boldsymbol{v} = \lambda \cdot \boldsymbol{v} - A\boldsymbol{v} = \lambda \cdot \boldsymbol{v} - \lambda \cdot \boldsymbol{v} = \boldsymbol{O}$

(10 pts) **Problem 5.** Consider the matrix A given by

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

Use the Gauß-Jordan algorithm to calculate $\operatorname{rref}(A)$.

You must label each row reduction properly and adhere to the steps of the algorithm to receive credit.

Solution. Following the algorithm, we have

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

(10 pts) **Problem 6.** Calculate PA = LU for $A = \begin{bmatrix} 2 & 5 & 3 & 1 & 3 \\ 0 & 0 & 0 & 3 & 5 \\ -2 & -2 & 2 & -4 & 2 \\ 4 & 7 & 1 & 2 & 7 \end{bmatrix}$.

Solution. Following the algorithm from class, we have

$$\begin{bmatrix} 2 & 5 & 3 & 1 & 3 \\ 0 & 0 & 0 & 3 & 5 \\ -2 & -2 & 2 & -4 & 2 \\ 4 & 7 & 1 & 2 & 7 \end{bmatrix} \xrightarrow{r_3 + r_1 \to r_3} \begin{bmatrix} 2 & 5 & 3 & 1 & 3 \\ 0 & 0 & 0 & 3 & 5 \\ 0 & 3 & 5 & -3 & 5 \\ 0 & -3 & -5 & 0 & 1 \end{bmatrix}$$

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

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

$$\xrightarrow{r_2 \leftrightarrow r_3} \begin{bmatrix} 2 & 5 & 3 & 1 & 3 \\ 0 & 3 & 5 & -3 & 5 \\ 0 & 0 & 0 & 3 & 5 \\ 0 & -3 & -5 & 0 & 1 \end{bmatrix}$$

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

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

$$\xrightarrow{r_4 + r_2 \to r_4} \begin{bmatrix} 2 & 5 & 3 & 1 & 3 \\ 0 & 3 & 5 & -3 & 5 \\ 0 & 0 & 0 & 3 & 5 \\ 0 & 0 & 0 & -3 & 6 \end{bmatrix}$$

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

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

$$\xrightarrow{r_4 + r_3 \to r_4} \begin{bmatrix} 2 & 5 & 3 & 1 & 3 \\ 0 & 3 & 5 & -3 & 5 \\ 0 & 0 & 0 & 3 & 5 \\ 0 & 0 & 0 & 3 & 5 \\ 0 & 0 & 0 & 3 & 5 \\ 0 & 0 & 0 & 3 & 5 \\ 0 & 0 & 0 & 3 & 5 \\ 0 & 0 & 0 & 3 & 5 \\ 0 & 0 & 0 & 3 & 5 \\ 0 & 0 & 0 & 3 & 5 \\ 0 & 0 & 0 & 3 & 5 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$

This gives our desired factorization

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & 5 & 3 & 1 & 3 \\ 0 & 0 & 0 & 3 & 5 \\ -2 & -2 & 2 & -4 & 2 \\ 4 & 7 & 1 & 2 & 7 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 2 & -1 & -1 & 1 \end{bmatrix} \begin{bmatrix} 2 & 5 & 3 & 1 & 3 \\ 0 & 3 & 5 & -3 & 5 \\ 0 & 0 & 0 & 3 & 5 \\ 0 & 0 & 0 & 0 & 11 \end{bmatrix}$$

Problem 7. Consider the matrices A, B, and Y given by

$$A = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & -2 \\ 2 & 1 & 3 \\ -2 & -2 & -2 \end{bmatrix} \qquad B = \begin{bmatrix} 3 & -1 & 0 & 1 \\ -2 & 1 & 0 & -1 \\ -2 & 1 & 1 & 0 \end{bmatrix} \qquad Y = \begin{bmatrix} 1 & -1 & 0 \\ 1 & 1 & 1 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \\ 0 & 0 & 1 \end{bmatrix}$$

(5 pts) (a) Calculate AB. The matrix AB is $\underline{4} \times \underline{4}$ and trace(AB) = $\underline{3}$.

Solution.
$$\begin{bmatrix} A \\ 1 & 1 & 0 \\ 0 & 1 & -2 \\ 2 & 1 & 3 \\ -2 & -2 & -2 \end{bmatrix} \begin{bmatrix} 3 & -1 & 0 & 1 \\ -2 & 1 & 0 & -1 \\ -2 & 1 & 1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 2 & -1 & -2 & -1 \\ -2 & 2 & 3 & 1 \\ 2 & -2 & -2 & 0 \end{bmatrix}$$

(5 pts) (b) Calculate BA. The matrix BA is 3×3 and trace(BA) = 3.

Solution.
$$\begin{bmatrix} 3 & -1 & 0 & 1 \\ -2 & 1 & 0 & -1 \\ -2 & 1 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & -2 \\ 2 & 1 & 3 \\ -2 & -2 & -2 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

(5 pts) (c) If possible, find a matrix X satisfying XA = Y. If this is not possible, then explain why. Solution. Our work above tells us that

$$BA = I_3$$

Since Y is 5×3 , we can multiply this equation on the left by Y to obtain

$$YBA = YI_3 = Y$$

So, the matrix

$$X = \begin{bmatrix} Y \\ 1 & -1 & 0 \\ 1 & 1 & 1 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 3 & -1 & 0 & 1 \\ -2 & 1 & 0 & -1 \\ -2 & 1 & 1 & 0 \end{bmatrix} = \begin{bmatrix} 5 & -2 & 0 & 2 \\ -1 & 1 & 1 & 0 \\ -4 & 2 & 1 & -1 \\ 1 & 0 & 1 & 1 \\ -2 & 1 & 1 & 0 \end{bmatrix}$$

satisfies XA = Y.

Problem 8. Consider the EA = R factorization and the vector **b** given by

E	A	R	
$\begin{bmatrix} 1 & -2 & 2 & 1 \end{bmatrix}$	$0] \begin{bmatrix} 0 & 0 & 0 & 1 & -4 \end{bmatrix}$	$\begin{bmatrix} 1 \end{bmatrix} \begin{bmatrix} 1 & -6 & -2 & 0 & -5 \end{bmatrix}$	5 0] [1]
0 1 -2 -1	0 -1 6 2 0 5	$\begin{bmatrix} 0 & 1 \end{bmatrix} \begin{bmatrix} 0 & 0 & 0 & 1 & -4 \end{bmatrix}$	4 0 1
0 1 -1 0	0 -1 * 2 0 5	000000000000000000000000000000000000	b = 0
0 -1 1 1 -	$1 \mid 1 - 6 - 2 - 1 - 1$		0 0
-1 1 -2 0 $-$	$1 \begin{bmatrix} 1 & -6 & -2 & -1 & -1 \end{bmatrix}$) 0 0

Note that the (3, 2) entry of A is unknown and marked as *.

(2 pts) (a) Which columns of A are the *pivot columns*? Select all that apply (no partial credit).

- \checkmark 1st column \bigcirc 2nd column \bigcirc 3rd column \checkmark 4th column \bigcirc 5th column \checkmark 6th column
- (2 pts) (b) The unknown (3,2) entry of A is $* = \underline{6}$.
- (4 pts) (c) In class we demonstrated that representing the steps of the Gauß-Jordan algorithm with elementary matrices allows E to be expressed as the product of elementary matrices $E = E_k \cdots E_3 E_2 E_1$. Find E_1 . Solution. The first step of the Gauß-Jordan algorithm in row-reducing A is $\mathbf{r}_1 \leftrightarrow \mathbf{r}_2$. Since A is 5×6 , E_1 is

the matrix obtained by applying $r_1 \leftrightarrow r_2$ to I_5 . This gives

		15						E_1		
[1	0	0	0	0		0	1	0	0	0
0	1	0	0	0		1	0	0	0	0
0	0	1	0	0	$rac{oldsymbol{r}_1\leftrightarrowoldsymbol{r}_2}{\longrightarrow}$	0	0	1	0	0
0	0	0	1	0		0	0	0	1	0
0	0	0	0	1		0	0	0	0	1

(5 pts) (d) Determine if the system $A\mathbf{x} = \mathbf{b}$ is consistent. Clearly explain your reasoning to receive credit. Solution. We discussed in class that the system $[A \mid \mathbf{b}]$ reduces to $[R \mid E\mathbf{b}]$, which is

[1	-6	-2	0	-5	0	-1
0	0	0	1	-4	0	1
0	0	0	0	0	1	1
0	0	0	0	0	0	-1
0	0	0	0	0	0	0

There is a pivot in the augmented column, so the system Ax = b is *inconsistent*.

Problem 9. Consider the PA = LU factorization and the vector **b** given by

$$\begin{bmatrix} 0 & 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} -3 & -44 & -16 & 14 & 35 & -5 \\ 0 & 0 & 0 & 0 & -8 & -7 \\ 0 & 0 & 0 & -5 & -73 & 3 \\ 0 & -13 & -3 & -14 & 39 & -1 \\ 3 & 57 & 19 & 5 & 7 & 10 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ -1 & 1 & 0 & 0 & 0 \\ 0 & -1 & 1 & 0 & 0 \\ 0 & 0 & -1 & 1 & 0 \\ 0 & 0 & 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} 3 & 57 & 19 & 5 & 7 & 10 \\ 0 & 13 & 3 & 19 & 42 & 5 \\ 0 & 0 & 0 & 5 & 81 & 4 \\ 0 & 0 & 0 & 0 & 8 & 7 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \mathbf{b} = \begin{bmatrix} -3 & -44 & -16 & 14 & 35 & -5 \\ -1 & 1 & 0 & 0 & 0 \\ 0 & -1 & 1 & 0 & 0 \\ 0 & 0 & -1 & 1 & 0 \\ 0 & 0 & 0 & -1 & 1 \end{bmatrix}$$

(3 pts) (a) In the system $A\mathbf{x} = \mathbf{O}$, which of the following variables are *free*? Select all that apply (no partial credit). $\bigcirc x_1 \ \bigcirc x_2 \ \sqrt{x_3} \ \bigcirc x_4 \ \bigcirc x_5 \ \sqrt{x_6}$

(6 pts) (b) Determine if the system $A\mathbf{x} = \mathbf{b}$ is consistent. Clearly explain your reasoning to receive credit. Solution. We demonstrated in class that the system $A\mathbf{x} = \mathbf{b}$ is solved by first solving $L\mathbf{y} = P\mathbf{b}$ for \mathbf{y} , which is

$$y_1 = 0$$

-y_1 + y_2 = -3 \leftarrow y_2 = -3
-y_2 + y_3 = 0 \leftarrow y_3 = -3
-y_3 + y_4 = 1 \leftarrow y_4 = -2
-y_4 + y_5 = -1 \leftarrow y_5 = -3

This gives $\boldsymbol{y} = \begin{bmatrix} 0 & -3 & -3 & -2 & -3 \end{bmatrix}^{\mathsf{T}}$. In augmented form, system $U\boldsymbol{x} = \boldsymbol{y}$ is then

3	57	19	5	7	10	0
0	13	3	19	42	5	-3
0	0	0	5	81	4	-3
0	0	0	0	8	7	-2
0	0	0	0	0	0	-3

There is a pivot in the augmented column, so our system is *inconsistent*.

Problem 10. The data below depicts the inverse of a matrix A and a vector b.

$$A^{-1} = \begin{bmatrix} 1 & 0 & 0 & 1 & 2 \\ 0 & 1 & 1 & -3 & -2 \\ 0 & -1 & 0 & 3 & -1 \\ -1 & 0 & 0 & 0 & -3 \\ 1 & 0 & 0 & 1 & 3 \end{bmatrix} \qquad \qquad \mathbf{b} = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$

(3 pts) (a) The matrix A has $\operatorname{rank}(A) = \underline{5}$, $\operatorname{nullity}(A) = \underline{0}$, and $\operatorname{nullity}(A^{\intercal}) = \underline{0}$.

(4 pts) (b) Find all solutions to the system $A\mathbf{x} = \mathbf{b}$. Clearly explain your work to receive credit. Solution. The matrix A is invertible so $A\mathbf{x} = \mathbf{b}$ has exactly one solution given by

$$\boldsymbol{x} = \begin{bmatrix} A^{-1} & b \\ 1 & 0 & 0 & 1 & 2 \\ 0 & 1 & 1 & -3 & -2 \\ 0 & -1 & 0 & 3 & -1 \\ -1 & 0 & 0 & 0 & -3 \\ 1 & 0 & 0 & 1 & 3 \end{bmatrix} \begin{bmatrix} b \\ 1 \\ 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ -1 \\ -1 \\ 1 \end{bmatrix}$$

(4 pts) (c) Find the second column of A. Clearly explain your work to receive credit.Solution. This is the same as asking for the value of

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

We are given A^{-1} , which is defined by the property

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

The third column of A^{-1} is $\begin{bmatrix} 0 & 1 & 0 & 0 \end{bmatrix}^{\mathsf{T}}$, which tells us that

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