#### October 3, 2006

## Exam 2

Fall 2006

Mister Key

Name

Technology used:

- Only write on one side of each page.
- Use terminology correctly.
- Partial credit is awarded for correct approaches so justify your steps.
- When given a choice, be sure to specify which problem(s) you want graded.

### Do any three (3) of these computational problems

C.1. Do all of the following.

(a) Show that the set of vectors 
$$S = \left\{ \begin{bmatrix} 1\\0\\1 \end{bmatrix}, \begin{bmatrix} -2\\0\\2 \end{bmatrix}, \begin{bmatrix} 1\\1\\2 \end{bmatrix}, \begin{bmatrix} -2\\3\\1 \end{bmatrix} \right\}$$
 is linearly dependent.  
i.  $A = \begin{bmatrix} 1 & -2 & 1 & -2\\0 & 0 & 1 & 3\\1 & 2 & 2 & 1 \end{bmatrix}$  has row echelon form:  $B = \begin{bmatrix} 1 & 0 & 0 & -5\\0 & 1 & 0 & 0\\0 & 0 & 1 & 3 \end{bmatrix}$ , Thus the homogenous linear system  $x_1 \begin{bmatrix} 1\\0\\1 \end{bmatrix} + x_2 \begin{bmatrix} -2\\0\\2 \end{bmatrix} + x_3 \begin{bmatrix} 1\\1\\2 \end{bmatrix} + x_4 \begin{bmatrix} -2\\3\\1 \end{bmatrix} = \begin{bmatrix} 0\\0\\0 \end{bmatrix}$  has a free variable and so there are nontrivial solutions. Any such solution (like  $x_1 = 5, x_2 = 0, x_3 = -3, x_4 = 1$ ) gives a nontrivial relation of linear dependence for the vectors in  $S$  making  $S$  linearly dependent

- (b) Find two vectors  $\vec{w}_1, \vec{w}_2$  that are both in S and for which  $\langle S \rangle = \langle T \rangle$ , where  $T = \{\vec{w}_1, \vec{w}_2\}$ .
  - i. We can't find two vectors whose span equals the span of S but we can find three. By throwing out the last vector in S (because it is associated with a free variable), we get  $( \begin{bmatrix} 1 \\ -2 \end{bmatrix} \begin{bmatrix} -2 \\ -2 \end{bmatrix} \begin{bmatrix} 1 \\ -2 \end{bmatrix} )$

$$T = \left\{ \begin{bmatrix} 1\\0\\1 \end{bmatrix}, \begin{bmatrix} -2\\0\\2 \end{bmatrix}, \begin{bmatrix} 1\\1\\2 \end{bmatrix} \right\} \text{ and Theorem BS tells us that } \langle S \rangle = \langle T \rangle.$$

(c) Write one of the extra vectors in S as a linear combination of  $\vec{w}_1$ , and  $\vec{w}_2$ .

i. Using our solutions from part (a) we see 
$$\begin{bmatrix} -2\\3\\1 \end{bmatrix} = -5 \begin{bmatrix} 1\\0\\1 \end{bmatrix} + 3 \begin{bmatrix} 1\\1\\2 \end{bmatrix}$$

- C.2. Write all of the following complex numbers in the form a + bi.
  - (a) 2(2-3i) 7(6+2i) = -38 20i
  - (b)  $\frac{4+3i}{2-i} = \frac{4+3i}{2-i} \frac{2+1}{2+1} = \frac{10+5i}{5} = 2+i$
  - (c)  $\sqrt{i}$  [Hint: write  $(a + bi)^2 = i$  and solve a system of equations.]
    - i.  $(a+bi)^2 = i$  gives  $a^2 b^2 + 2abi = 0 + i$ ii. so  $a^2 - b^2 = 0$ , and 2ab = 1.

iii.  $a = \pm b$  and substituting gives  $\pm 2b^2 = 1$ . Using the plus sign we have  $b = \frac{1}{\sqrt{2}}$  and choosing  $a = b = \frac{1}{\sqrt{2}}$  we see that one square root of i is  $\frac{1}{\sqrt{2}} + \frac{1}{\sqrt{2}}i$ 

C.3. The vectors  $\vec{u}_1, \vec{u}_2$ , and  $\vec{u}_3$  below are already orthonormal. Use the Gram-Schmidt procedure to find a vector  $\vec{u}_4$  so that  $\{\vec{u}_1, \vec{u}_2, \vec{u}_3, \vec{u}_4\}$  is an **orthonormal** set.

$$\vec{u}_1 = \begin{bmatrix} 1/2\\ 1/2\\ 1/2\\ 1/2\\ 1/2 \end{bmatrix}, \quad \vec{u}_2 = \begin{bmatrix} 1/2\\ 1/2\\ -1/2\\ -1/2 \end{bmatrix}, \quad \vec{u}_3 = \begin{bmatrix} 1/2\\ -1/2\\ 1/2\\ -1/2 \end{bmatrix}, \quad \vec{v}_4 = \begin{bmatrix} 1\\ 0\\ 0\\ 0\\ 0 \end{bmatrix}$$

Find all vectors  $\overrightarrow{v}_4$  in  $\mathbb{R}^4$  so that  $\overrightarrow{v}_1, \overrightarrow{v}_2, \overrightarrow{v}_3, \overrightarrow{v}_4$  form an orthonormal set.

(a) The Gram-Schmidt formula is

$$\vec{u}_i = \vec{v}_i - \left(\frac{\langle \vec{v}_i, \vec{u}_1 \rangle}{\langle \vec{u}_1, \vec{u}_1 \rangle}\right) \vec{u}_1 - \dots - \left(\frac{\langle \vec{v}_i, \vec{u}_{i-1} \rangle}{\langle \vec{u}_{i-1}, \vec{u}_{i-1} \rangle}\right) \vec{u}_{i-1}$$

 $\mathbf{SO}$ 

$$\begin{split} \vec{u}_{4} &= \begin{bmatrix} 1\\0\\0\\0\\0 \end{bmatrix} - \left( \frac{\langle \vec{v}_{4i}, \vec{u}_{1} \rangle}{\langle \vec{u}_{1}, \vec{u}_{1} \rangle} \right) \begin{bmatrix} 1/2\\1/2\\1/2\\1/2\\1/2\\1/2 \end{bmatrix} - \left( \frac{\langle \vec{v}_{4i}, \vec{u}_{12} \rangle}{\langle \vec{u}_{2}, \vec{u}_{2} \rangle} \right) \begin{bmatrix} 1/2\\1/2\\-1/2\\-1/2\\-1/2 \end{bmatrix} - \left( \frac{\langle \vec{v}_{4i}, \vec{u}_{32} \rangle}{\langle \vec{u}_{3}, \vec{u}_{3} \rangle} \right) \begin{bmatrix} 1/2\\-1/2\\1/2\\-1/2\\-1/2 \end{bmatrix} \\ &= \begin{bmatrix} 1\\0\\0\\0\\0 \end{bmatrix} - \left( \frac{1/2}{1} \right) \begin{bmatrix} 1/2\\1/2\\1/2\\1/2\\1/2\\-1/2 \end{bmatrix} - \left( \frac{1/2}{1} \right) \begin{bmatrix} 1/2\\1/2\\-1/2\\-1/2\\-1/2 \end{bmatrix} - \left( \frac{1/2}{1} \right) \begin{bmatrix} 1/2\\-1/2\\1/2\\-1/2\\-1/2 \end{bmatrix} \\ &= \begin{bmatrix} \frac{1}{4}\\-\frac{1}{4}\\\frac{1}{4} \end{bmatrix} \end{split}$$

- (b) To guarantee the vectors are **orthonormal**, we divide by  $\langle \vec{u}_4, \vec{u}_4 \rangle = \sqrt{4/16} = \frac{1}{2}$  giving a new  $\vec{u}_4 = \begin{bmatrix} \frac{1}{2} \\ -\frac{1}{2} \\ -\frac{1}{2} \\ \frac{1}{2} \end{bmatrix}$ .
- C.4. Compute the following matrix-vector product by hand in two ways.

$$\begin{bmatrix} 1 & 1 & 1 \\ -4 & 1 & 1 \\ 2 & -3 & 5 \end{bmatrix} \begin{bmatrix} 5 \\ 2 \\ 3 \end{bmatrix}.$$
(a) Using term by term multiplication: 
$$\begin{bmatrix} 1 & 1 & 1 \\ -4 & 1 & 1 \\ 2 & -3 & 5 \end{bmatrix} \begin{bmatrix} 5 \\ 2 \\ 3 \end{bmatrix} . = \begin{bmatrix} 5+2+3 \\ -20+2+3 \\ 10-6+15 \end{bmatrix} = \begin{bmatrix} 10 \\ -15 \\ 19 \end{bmatrix}$$
(b) Using the definition: 
$$\begin{bmatrix} 1 & 1 & 1 \\ -4 & 1 & 1 \\ 2 & -3 & 5 \end{bmatrix} \begin{bmatrix} 5 \\ 2 \\ 3 \end{bmatrix} = 5 \begin{bmatrix} 1 \\ -4 \\ 2 \end{bmatrix} + 2 \begin{bmatrix} 1 \\ 1 \\ -3 \end{bmatrix} + 3 \begin{bmatrix} 1 \\ 1 \\ 5 \end{bmatrix} = \begin{bmatrix} 10 \\ -15 \\ 19 \end{bmatrix}$$

### Do any two (2) of these problems from the text, homework, or class.

# You may NOT just cite a theorem or result in the text. You must prove these results.

- M.1. Suppose  $S = {\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_p}$  is a linearly independent set and that  $\mathbf{v} \notin \langle S \rangle$ . Prove the set  $W = {\mathbf{u}_1, \mathbf{u}_2, \cdots, \mathbf{u}_p, \mathbf{v}}$  is a linearly independent set.
  - (a) Using the definition. Let

$$\alpha_1 \mathbf{u}_1 + \alpha_2 \mathbf{u}_2 + \dots + \alpha_p \mathbf{u}_p + \alpha_{p+1} \mathbf{v} = \mathbf{0}$$
(1.)

be a relation of linear dependence. We show that the only way this equation can be true is if all of the  $\alpha$ 's equal 0.

(b) If  $\alpha_{p+1} \neq 0$  then we can write **v** as a linear combination of the other vectors  $\mathbf{v} = \frac{-\alpha_1}{\alpha_{p+1}} \mathbf{u}_1 - \cdots - \frac{-\alpha_p}{\alpha_{p+1}} \mathbf{u}_p$ . But we know **v** is not in the span of *S* so this is impossible. Hence we can conclude that  $a_{p+1}$  **must** be zero in equation (1.) and so that equation can be rewritten as

$$\mathbf{0} = \alpha_1 \mathbf{u}_1 + \alpha_2 \mathbf{u}_2 + \dots + \alpha_p \mathbf{u}_p + (0) \mathbf{v}$$
$$= \alpha_1 \mathbf{u}_1 + \alpha_2 \mathbf{u}_2 + \dots + \alpha_p \mathbf{u}_p$$

- (c) Now the linear independence of S tells us the rest of the  $\alpha$ 's are also 0 and we are done.
- M.2. Suppose  $S = \{ \overrightarrow{v}_1, \overrightarrow{v}_2, \overrightarrow{v}_3 \}$  is a linearly independent set in  $\mathbb{R}^5$ . Is the set of vectors  $2\overrightarrow{v}_1 + \overrightarrow{v}_2 + 3\overrightarrow{v}_3, \ \overrightarrow{v}_2 + 5\overrightarrow{v}_3, \ 3\overrightarrow{v}_1 + \overrightarrow{v}_2 + 2\overrightarrow{v}_3$  linearly dependent or independent?
  - (a) Using the definition we consider an arbitrary relation of linear dependence and then re-write it by collecting on  $\vec{v}_1, \vec{v}_2, \vec{v}_3$

$$\vec{0} = a (2\vec{v}_1 + \vec{v}_2 + 3\vec{v}_3) + b(\vec{v}_2 + 5\vec{v}_3) + c(3\vec{v}_1 + \vec{v}_2 + 2\vec{v}_3)$$
  
=  $(2a + 0b + 3c)\vec{v}_1 + (a + b + c)\vec{v}_2 + (3a + 5b + 2c)\vec{v}_3$ 

(b) Since S is linearly independent we know each of the coefficients above must equal zero giving rise to the homogeneous system of linear equations with augmented matrix  $\begin{bmatrix} A | \vec{0} \end{bmatrix} = \begin{bmatrix} 2 & 0 & 3 & 0 \\ 1 & 1 & 1 & 0 \\ 3 & 5 & 2 & 0 \end{bmatrix}$ .

Row reducing we obtain  $B = \begin{bmatrix} 1 & 0 & \frac{3}{2} & 0 \\ 0 & 1 & -\frac{1}{2} & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$ . Thus we see that the linear system has infi-

nitely many solutions – one of which is  $\begin{bmatrix} a \\ b \\ c \end{bmatrix} = \begin{bmatrix} -3 \\ 1 \\ 2 \end{bmatrix}$ . This means S is linearly dependent since there are many non-trivial relations of linear dependence, one of which is

$$\vec{0} = -3\left(2\overrightarrow{v}_1 + \overrightarrow{v}_2 + 3\overrightarrow{v}_3\right) + (1)\left(\overrightarrow{v}_2 + 5\overrightarrow{v}_3\right) + 2\left(3\overrightarrow{v}_1 + \overrightarrow{v}_2 + 2\overrightarrow{v}_3\right)$$

M.3. Prove Theorem TMA, Transpose and Matrix Addition.

Suppose that A and B are  $m \times n$  matrices. Then  $(A + B)^t = A^t + B^t$ .

(a) This proof is in the textbook on page 206.

### Do one (1) of these problems you've not seen before.

- T.1. Suppose A is a square matrix of size n satisfying  $A^2 = AA = O$ . Prove that the only vector  $\vec{x}$  satisfying  $(I_n A)\vec{x} = \vec{0}$  is the zero vector.
  - (a) We algebraically manipulate the equation

$$(I_n - A)\vec{x} = \vec{0}$$

$$A(I_n - A)\vec{x} = A\vec{0}$$

$$(AI_n - A^2)\vec{x} = \vec{0}$$

$$A\vec{x} - A^2\vec{x} = \vec{0}$$

$$A\vec{x} - A^2\vec{x} = \vec{0}$$

$$A\vec{x} - O\vec{x} = \vec{0}$$

$$A\vec{x} - O\vec{x} = \vec{0}$$

$$A\vec{x} - \vec{0} = \vec{0}$$

$$A\vec{x} = \vec{0}$$
T.2. Recall that  $\begin{bmatrix} a\\b\\c \end{bmatrix} = a\begin{bmatrix} 1\\0\\0 \end{bmatrix} + b\begin{bmatrix} 0\\1\\0 \end{bmatrix} + c\begin{bmatrix} 0\\0\\1 \end{bmatrix}$ . Now explain why the fact that  $\begin{bmatrix} 3 & 2 & 0 & 1 & 0\\ -4 & -2 & -2 & 0 & 1\\ -5 & -2 & -4 & 0 & 0\end{bmatrix}$ 
has reduced row-echelon form  $\begin{bmatrix} 1 & 0 & 2 & 0 & 1 & -1\\ 0 & 1 & -3 & 0 & -\frac{5}{2} & 2\\ 0 & 0 & 0 & 1 & 2 & -1 \end{bmatrix}$  tells us the only vectors  $\begin{bmatrix} a\\b\\c \end{bmatrix}$  that can be in the span of  $S = \left\{ \begin{bmatrix} 3\\-2\\-2\\-2 \end{bmatrix}, \begin{bmatrix} 2\\-2\\-2\\-4 \end{bmatrix} \right\}$  are those where  $a + 2b - c = 0$ .  
(a) We know that  $\begin{bmatrix} a\\b\\c \end{bmatrix}$  is in the span of  $S$  if and only if the following system of linear equations is convictent.

0 0 1

is consistent

$$3x + 2y + 0z = a$$
  
$$-4x - 2y - 2z = b$$
  
$$-5x - 2y - 4z = c$$

(b) But we can write this as

$$3x + 2y + 0z = (1) a + (0) b + (0) c$$
  

$$-4x - 2y - 2z = (0) a + (1) b + (0) c$$
  

$$-5x - 2y - 4z = (0) a + (0) b + (1) c$$

(c) Now note that running elementary operations on the matrix B below uses the last three columns to

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

keep track of how many a, b, and c's there are if we were to run those same elementary row operations by hand on the augmented matrix A.

$$A = \begin{bmatrix} 3 & 2 & 0 & a \\ -4 & -2 & -2 & b \\ -5 & -2 & -4 & c \end{bmatrix}$$

Thus the reduced echelon form of B tells us that the reduced row echelon form of A is

$$\begin{bmatrix} 1 & 0 & 2 & (0) a + b - c \\ 0 & 1 & -3 & (0) a - \frac{5}{2}b + 2c \\ 0 & 0 & 0 & a + 2b - c \end{bmatrix}$$

which represents a consistent system if and only if a + 2b - c is not 0.