

# Final Exam

Linear Algebra, Dave Bayer, December 16, 1999

Name: \_\_\_\_\_

## SOLUTIONS

*(done under exam conditions)*

ID: \_\_\_\_\_

School: \_\_\_\_\_

[1] (5 pts)	[2] (5 pts)	[3] (5 pts)	[4] (5 pts)	
[5] (5 pts)	[6] (5 pts)	[7] (5 pts)	[8] (5 pts)	<b>TOTAL</b>

Please work only one problem per page, starting with the pages provided, and number all continuations clearly. Only work which can be found in this way will be graded.

Please do not use calculators or decimal notation.

- [1] Let  $L$  be the linear transformation from  $\mathbb{R}^3$  to  $\mathbb{R}^3$  which projects onto the line  $(1, 1, 1)$ . In other words, if  $\mathbf{u}$  is a vector in  $\mathbb{R}^3$ , then  $L(\mathbf{u})$  is the projection of  $\mathbf{u}$  onto the vector  $(1, 1, 1)$ . Choose a basis  $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$  for  $\mathbb{R}^3$ , and find a matrix  $A$  representing  $L$  with respect to this basis.

first solution: choose standard basis  $\{(1,0,0), (0,1,0), (0,0,1)\}$ ,  $\mathbf{E}$   
 $\text{proj } (1,0,0) \text{ onto } (1,1,1) = \left[ \frac{(1,0,0) \cdot (1,1,1)}{(1,1,1) \cdot (1,1,1)} \right] (1,1,1) = \frac{1}{3} (1,1,1)$   
 $\text{proj } (0,1,0) \text{ onto } (1,1,1) = \frac{1}{3} (1,1,1) \text{ by symmetry}$   
 $\text{ " } (0,0,1) \text{ " " " " " " }$   
 so ~~the~~ columns of  $A$  are each  $(\frac{1}{3}, \frac{1}{3}, \frac{1}{3})$

$$A = \begin{bmatrix} \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \end{bmatrix} \quad //$$

$E \leftarrow E$

over for 2nd solution

Second solution:  $L$  takes any vector  $\perp$  to  $(1,1,1)$  to 0

$\Leftrightarrow \lambda=0$  has eigenspace  $\perp$  to  $(1,1,1)$

$L$  takes  $(1,1,1)$  to itself

$\Leftrightarrow \lambda=1$  has eigenspace spanned by  $(1,1,1)$

so choose eigenvector basis  $\{ \underbrace{(1,-1,0), (0,1,-1)}_{\perp \text{ to } (1,1,1)}, \underbrace{(1,1,1)}_{\lambda=1} \} = V$   
 $\lambda=0$

In this basis we know  $A$  is diagonal w/ eigenvalue entries:

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

check these answers against each other:

eyeball the inverse  
\*\*

$$\begin{bmatrix} Y_3 & Y_3 & Y_3 \\ Y_3 & Y_3 & Y_3 \\ Y_3 & Y_3 & Y_3 \end{bmatrix}$$

huh? but there's  
a  $\frac{1}{3}$  in inverse!  
\*\*

$$\stackrel{?}{=} \begin{bmatrix} 1 & 0 & 1 \\ -1 & 1 & 1 \\ 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} 0 & & \\ 0 & & \\ & 1 & \end{bmatrix} \begin{bmatrix} +2 & -1 & -1 \\ +1 & +1 & 2 \\ 1 & 1 & 1 \end{bmatrix} / 3$$

$$\begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 1 & 1 & 1 \end{bmatrix} / 3$$

on other hand,  
I'm only using  
row 3 of inverse,  
why bother computing  
other rows??  
too late!

how'd I eyeball inverse?

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

by looking for rows  
that dotted right  
with cols of org matrix.  
(I liked its columns best...)

[2] Compute the determinant of the following  $4 \times 4$  matrix:

$$\begin{array}{c} (+) \\ (-) \\ (+) \\ (-) \end{array} \downarrow \left[ \begin{array}{cccc} 2 & -1 & 0 & 0 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -1 & 2 \end{array} \right] \quad (\text{expand down 1st column})$$

What can you say about the determinant of the  $n \times n$  matrix with the same pattern?

Let  $f(n) = \det$  of  $n \times n$  matrix with same pattern.

$$f(4) = +2 \begin{vmatrix} 2 & -1 \\ -1 & 2 & -1 \\ -1 & 2 \end{vmatrix} + 1 \begin{vmatrix} -1 & 0 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{vmatrix} \quad \left( \begin{vmatrix} 1 & 0 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{vmatrix} = -1 \begin{vmatrix} 2 & -1 \\ -1 & 2 \end{vmatrix} \right)$$

$$= +2 f(3) - f(2)$$

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

$$= 2 f(2) - f(1)$$

$$f(2) = \begin{vmatrix} 2 & -1 \\ -1 & 2 \end{vmatrix} = 3 \quad \text{so } f(3) = 2 \cdot 3 - 2 = 4 ??$$

$$f(1) = 2$$

$$\text{check: } \begin{vmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{vmatrix} = \begin{vmatrix} -1 & 0 \\ -1 & 2 \end{vmatrix} + 2 \begin{vmatrix} 2 & 0 \\ 0 & 2 \end{vmatrix} + \begin{vmatrix} 2 & -1 \\ 0 & -1 \end{vmatrix}$$

$$-2 + 8 + -2 = 4 \quad \text{middle row to be different!}$$

$$f(4) = 2f(3) - f(2)$$

$$= 2 \cdot 4 - 3 = 5 \text{ hmm?}$$

guessing here that  $f(n) = n+1$ . True for  $n=1, 2, 3, 4$

$$\underbrace{f(n+1)}_{n+2} \stackrel{?}{=} \underbrace{2f(n)}_{2(n+1)} - \underbrace{f(n-1)}_n \quad (\text{proved by induction!!})$$

pattern is  $n \times n$  determinant =  $n+1$

over for another try!!!

Problem: 2  
how about instead row reducing tracking determinant?

$$\begin{bmatrix} 2 & -1 & & \\ -1 & 2 & -1 & \\ & -1 & 2 & -1 \\ & & -1 & 2 \end{bmatrix} = 2 \begin{bmatrix} 1 & -\frac{1}{2} & & \\ 0 & \frac{3}{2} & -1 & \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -1 & 2 \end{bmatrix} = 2 \cdot \frac{3}{2} \begin{bmatrix} 1 & -\frac{1}{2} & & \\ 0 & 1 & -\frac{2}{3} & \\ 0 & 0 & \frac{4}{3} & -1 \\ 0 & 0 & -1 & 2 \end{bmatrix}$$

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

upper triangular,  
 $\det = 1$

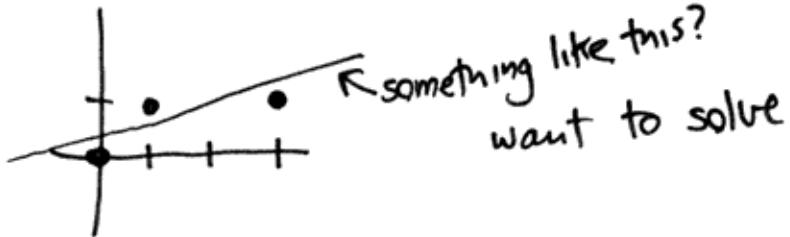
$$\text{so } \det = 2 \cdot \frac{3}{2} \cdot \frac{4}{3} \cdot \frac{5}{4} = 5.$$

For  $n \times n$  case, same pattern,  $\det = 2 \cdot \frac{3}{2} \cdot \frac{4}{3} \cdots \frac{n+1}{n} = \boxed{n+1}$

so answer checks  $\checkmark \cancel{\checkmark}$

[3] By least squares, find the equation of the form  $y = ax + b$  which best fits the data  $(x_1, y_1) = (0, 0)$ ,  $(x_2, y_2) = (1, 1)$ ,  $(x_3, y_3) = (3, 1)$ .

take a look:



$$\begin{bmatrix} x_1 & 1 \\ x_2 & 1 \\ x_3 & 1 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix}$$

or for us,  $\begin{bmatrix} 0 & 1 \\ 1 & 1 \\ 3 & 1 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$ . Overdetermined " $Ax=b$ " so " $A^T A x = A^T b$ " instead:

$$\underbrace{\begin{bmatrix} 0 & 1 & 3 \\ 1 & 1 & 1 \\ 3 & 1 & 1 \end{bmatrix}}_{\begin{bmatrix} 10 & 4 \\ 4 & 3 \end{bmatrix}} \underbrace{\begin{bmatrix} a \\ b \end{bmatrix}}_{\begin{bmatrix} 9 \\ b \end{bmatrix}} = \underbrace{\begin{bmatrix} 0 & 1 & 3 \\ 1 & 1 & 1 \\ 3 & 1 & 1 \end{bmatrix}}_{\begin{bmatrix} 4 \\ 2 \end{bmatrix}} \underbrace{\begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}}_{\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}}$$

$$\det \begin{bmatrix} 10 & 4 \\ 4 & 3 \end{bmatrix} = 30 - 16 = 14$$

$$\begin{bmatrix} 10 & 4 \\ 4 & 3 \end{bmatrix}^{-1} = \begin{bmatrix} 3 & -4 \\ -4 & 10 \end{bmatrix} / 14$$

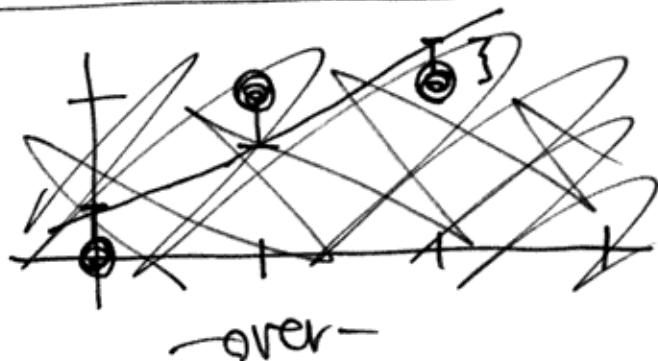
$$\text{so } \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 3 & -4 \\ -4 & 10 \end{bmatrix} \begin{bmatrix} 4 \\ 2 \end{bmatrix} / 14 = \begin{bmatrix} 4 \\ 4 \end{bmatrix} / 14 = \begin{bmatrix} 2/7 \\ 2/7 \end{bmatrix}$$

$$\text{check: } \begin{bmatrix} 10 & 4 \\ 4 & 3 \end{bmatrix} \begin{bmatrix} 2 \\ 2 \end{bmatrix} / 14 = \begin{bmatrix} 28 \\ 14 \end{bmatrix} / 14 = \begin{bmatrix} 4 \\ 2 \end{bmatrix} \text{ ✓}$$

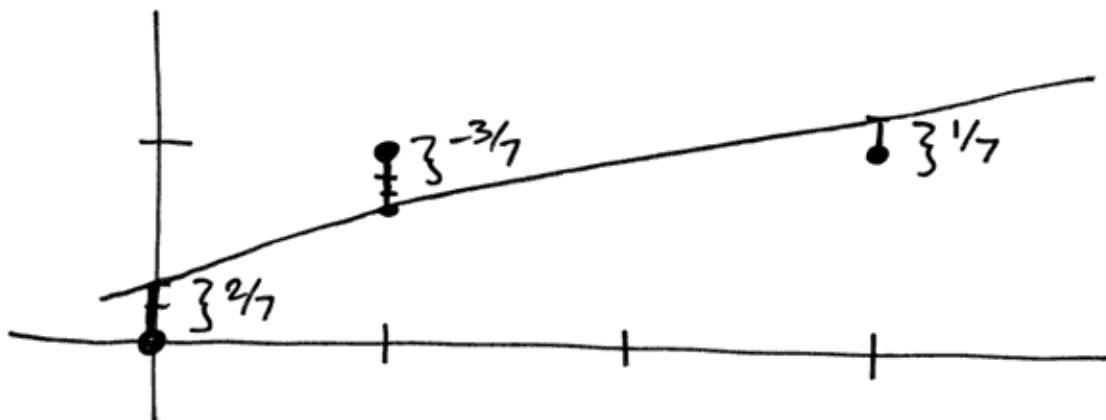
$$a = 2/7, b = 2/7$$

$$ax + b = \boxed{2/7x + 2/7}$$

check	x	y	$2/7(x+1)$	error
	0	0	$2/7$	$2/7$
	1	1	$4/7$	$-3/7$
	3	1	$8/7$	$1/7$



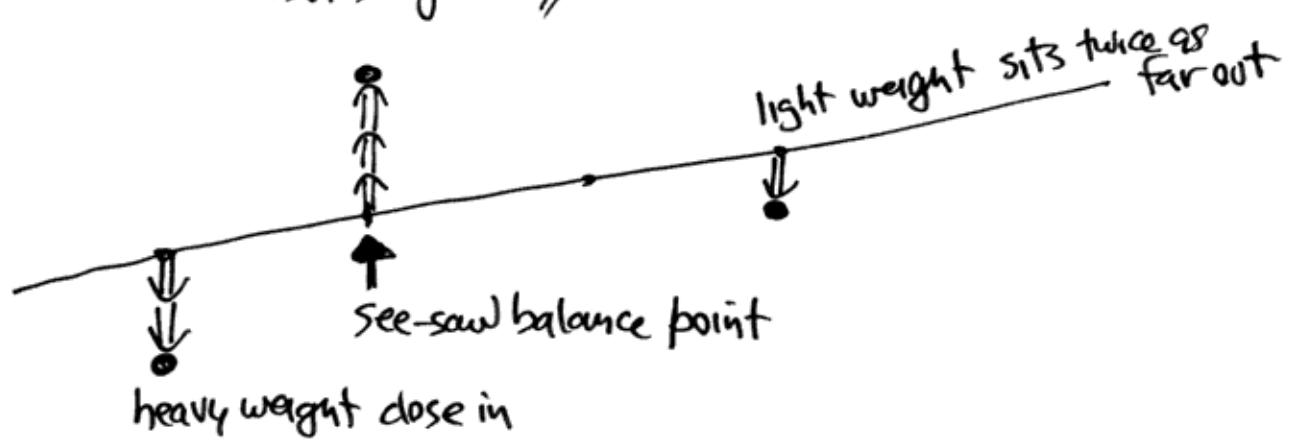
Problem: 3



up and down pulls balance:  $2\frac{1}{2} - 3 + 1 = 0$  ✓

$\frac{1}{2}$  down at  $x=3$  has twice leverage of  $\frac{1}{2}$  down at  $x=0$ ,  
around pivot of  $x=1$ , so line doesn't want to  
twist, either.

looks good //



[4] Find  $(s, t)$  so  $\begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} s \\ t \end{bmatrix}$  is as close as possible to  $\begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$ .

can't solve  $\begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} s \\ t \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$  exactly, Overdetermined "Ax=b"  
so " $A^T A x = A^T b$ " instead:

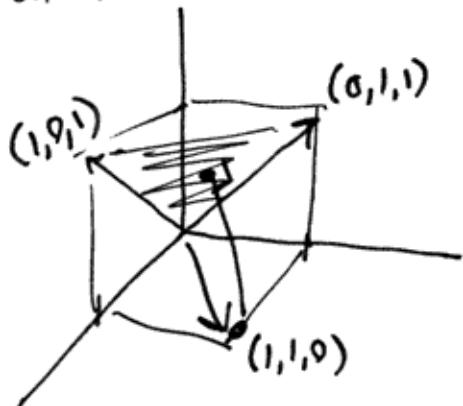
$$\begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} s \\ t \\ 1 \end{bmatrix} = \cancel{\begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}} \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$$

(rows!)

$$\begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} s \\ t \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}^{-1} = \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix} \quad \text{OK}$$

$$\begin{bmatrix} s \\ t \end{bmatrix} = \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} / 3 = \begin{bmatrix} 1/3 \\ 1/3 \end{bmatrix} \quad \boxed{\begin{bmatrix} s \\ t \end{bmatrix} = \begin{bmatrix} 1/3 \\ 1/3 \end{bmatrix}}$$

check



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

$$\begin{bmatrix} 1 \\ 0 \end{bmatrix} - \begin{bmatrix} 1/3 \\ 1/3 \end{bmatrix} = \begin{bmatrix} 2/3 \\ 2/3 \\ -2/3 \end{bmatrix} \text{ is } \perp \text{ to both}$$

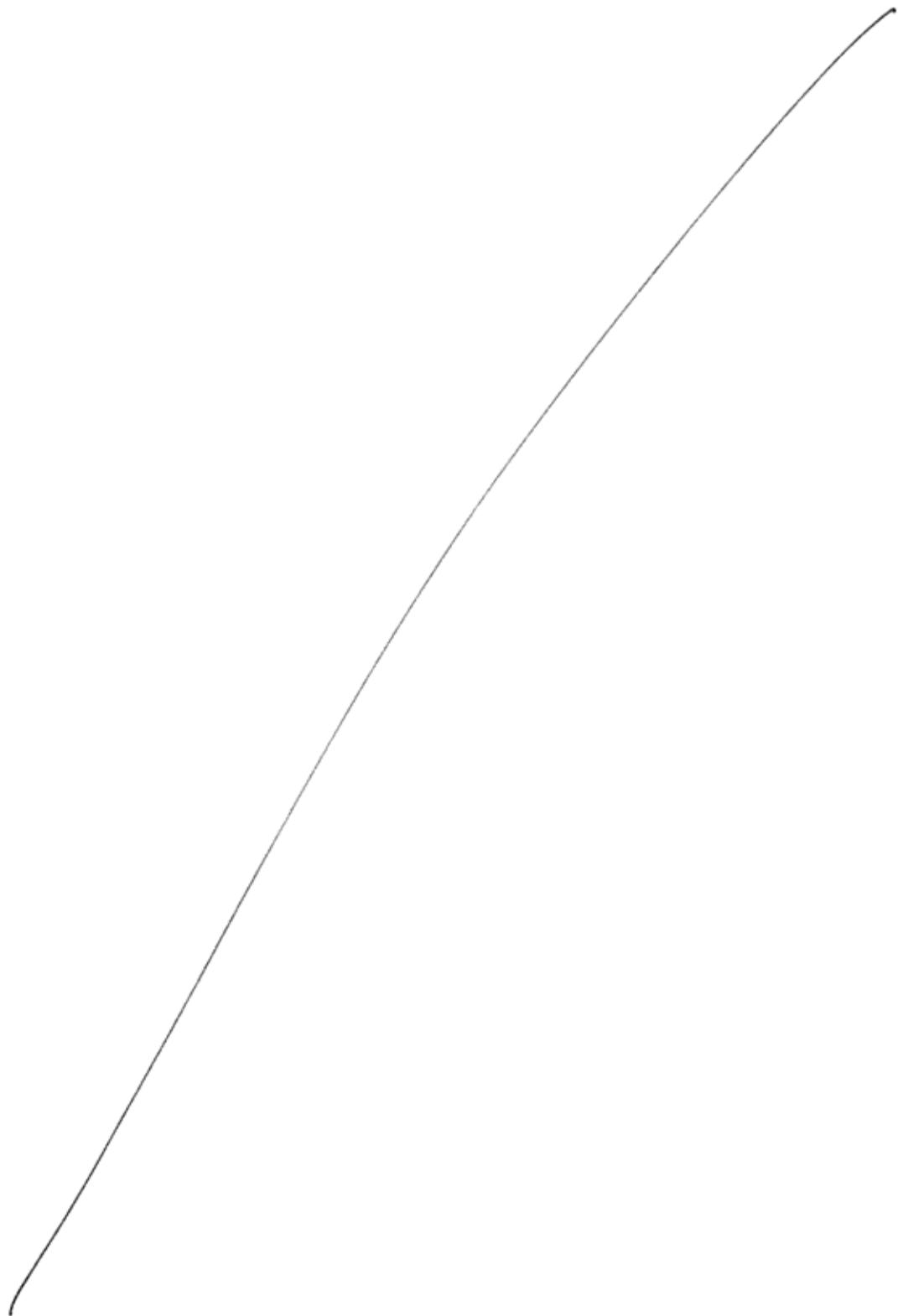
$$(1, 0, 1) \\ (0, 1, 1)$$

so this is closest point

(vector from nearest point on plane, to  $(1, 1, 0)$ )  
is  $\perp$  to plane  $\text{OK}$



**Problem:** \_\_\_\_\_



not orthonormal i.e. lengths don't have to be 1.

[5] Find an orthogonal basis for the subspace  $w + 2x + 3y + 4z = 0$  of  $\mathbb{R}^4$ .

First, equation is 1 condition on 4 dimensions, leaving subspace of  $\dim = 3$ . Expect basis of 3 vectors.

[1] find somehow (eyeball it) 3 indep vectors  $\perp$  to  $\underbrace{(1, 2, 3, 4)}$   
(swap and negate, rest zeros)  $\quad \left( \text{this is what } w+2x+3y+4z=0 \text{ means} \right)$

$$v_1 = (2, -1, 0, 0)$$

$$v_2 = (0, 3, -2, 0)$$

$$v_3 = (0, 0, 4, -3)$$

check  $\perp$  ~~(1, 2, 3, 4)~~  $\quad \textcircled{O}$

[2] fix this up to be mutually  $\perp$  by Gram-Schmidt w/o normalizing to length 1.

$$w_1 = v_1 = (2, -1, 0, 0)$$

$$w_2 = v_2 - (\text{proj } v_2 \text{ onto } w_1) = v_2 - \left( \frac{v_2 \cdot w_1}{w_1 \cdot w_1} \right) w_1$$

$$= (0, 3, -2, 0) - \left( \frac{-3}{5} \right) (2, -1, 0, 0)$$

$$= (0, 3, -2, 0) + \left( \frac{6}{5}, -\frac{3}{5}, 0, 0 \right)$$

$$= \left( \frac{6}{5}, \frac{12}{5}, -2, 0 \right)$$

$$\sim (6, 12, -10, 0) \sim (3, 6, -5, 0)$$

check  $(3, 6, -5, 0) \cdot (1, 2, 3, 4) = 0 \quad \textcircled{O}$   
 $\cdot (2, -1, 0, 0) = 0 \quad \textcircled{O}$

clean up numbers  
by changing length  
for easiest arithmetic.

$$w_2 = (3, 6, -5, 0)$$

$$w_3 = v_3 - (\text{proj } v_3 \text{ onto } w_1) - (\text{proj } v_3 \text{ onto } w_2)$$

$$= (0, 0, 4, -3) - \left( \frac{0}{40} \right) (3, 6, -5, 0) - \left( \frac{-20}{9+36+25} \right) (3, 6, -5, 0)$$

$$= (0, 0, 4, -3) + \cancel{\frac{20}{65}} \frac{20}{70} (3, 6, -5, 0)$$

-OVER-

Problem: 5 (copy carefully)

$$\begin{aligned}
 w_3 &= (0, 0, 4, -3) + 2/7 (3, 6, -5, 0) \\
 &\sim 7(0, 0, 4, -3) + 2(3, 6, -5, 0) \quad (\text{rescale by denominator}) \\
 &= (0, 0, 28, -21) + (6, 12, -10, 0) \\
 &= (6, 12, 18, -21) \\
 &\sim (2, 4, 6, -7) \quad (\text{pull out a } 3)
 \end{aligned}$$

check:  $(2, 4, 6, -7) \cdot (1, 2, 3, 4) = 2+8+18-28 = 0 \quad \text{OK}$

$$(2, -1, 0, 0) = 0 \quad \text{OK}$$

$$(3, 6, -5, 0) = 6+24-30 = 0 \quad \text{OK}$$

whew !!

$$\boxed{
 \begin{aligned}
 w_1 &= (2, -1, 0, 0) \\
 w_2 &= (3, 6, -5, 0) \\
 w_3 &= (2, 4, 6, -7)
 \end{aligned}
 }$$

Note, perhaps easier to choose in different order:

$$\begin{aligned}
 v_1 = w_1 &= \boxed{(2, -1, 0, 0)} \\
 v_2 = w_2 &= \boxed{(0, 0, 4, -3)} \quad (\text{already } \perp) \\
 v_3 &= (0, 3, -2, 0)
 \end{aligned}$$

$$\begin{aligned}
 w_3 &= v_3 - \left( \frac{v_3 \cdot w_1}{w_1 \cdot w_1} \right) w_1 - \left( \frac{v_3 \cdot w_2}{w_2 \cdot w_2} \right) w_2 \\
 &= (0, 3, -2, 0) - \left( \frac{-3}{5} \right) (2, -1, 0, 0) - \left( \frac{-8}{25} \right) (0, 0, 4, -3) \\
 &\sim 25(0, 3, -2, 0) + 15(2, -1, 0, 0) + 8(0, 0, 4, -3) \\
 &= (0, 75, -50, 0) + (30, -15, 0, 0) + (0, 0, 32, -24) \\
 &= (30, 60, 18, -24) \sim \boxed{(5, 10, -3, -4)} \quad \text{clearly } \perp \text{ to } w_1, w_2 \\
 &\text{check } (1, 2, 3, 4) \cdot (5, 10, -3, -4) = 5+20-9-16 = 0 \quad \text{OK}
 \end{aligned}$$

[6] Let  $A$  be the matrix

$$A = \begin{bmatrix} 3 & 2 \\ 2 & 3 \end{bmatrix}.$$

Find a basis of eigenvectors and eigenvalues for  $A$ . Find the matrix exponential  $e^A$ .

$$|A - \lambda I| = \lambda^2 - (\text{trace of } A)\lambda + (\det \text{ of } A) = 0$$

(sum of diag)  
 $3+3$

$$\lambda^2 - 6\lambda + 5 = 0 \text{ factors as } (\lambda-1)(\lambda-5)$$

$$\text{so } \lambda = 1, 5.$$

$\boxed{\lambda_1=1}$   $A - 1I = \begin{bmatrix} 2 & 2 \\ 2 & 2 \end{bmatrix}$  has kernel basis  $\boxed{(1, -1) = v_1}$

$\boxed{\lambda_2=5}$   $A - 5I = \begin{bmatrix} -2 & 2 \\ 2 & -2 \end{bmatrix}$  has kernel basis  $\boxed{(1, 1) = v_2}$

check:  $A$  symmetric and  $v_1 \perp v_2$  as expected.

check:  $\begin{bmatrix} 3 & 2 \\ 2 & 3 \end{bmatrix} \begin{pmatrix} 1 \\ -1 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \end{pmatrix} = 1 \begin{pmatrix} 1 \\ -1 \end{pmatrix} \quad \text{✓}$

$$\begin{bmatrix} 3 & 2 \\ 2 & 3 \end{bmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 5 \\ 5 \end{pmatrix} = 5 \begin{pmatrix} 1 \\ 1 \end{pmatrix} \quad \text{✓}$$

so we have  $E = \text{standard basis}$   
 $V = \text{eigenbasis } v_1 = (1, -1), v_2 = (1, 1)$

$$A = \begin{bmatrix} 3 & 2 \\ 2 & 3 \end{bmatrix} = \underbrace{\begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}}_{E \leftarrow E} \underbrace{\begin{bmatrix} 1 & 0 \\ 0 & 5 \end{bmatrix}}_{V \leftarrow V} \underbrace{\begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix}}_{V \leftarrow E} / 2 \quad (\text{check inverse } \text{✓})$$

columns  
are  $v_1, v_2$

check:

$$\underbrace{\begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}}_{\text{columns are } v_1, v_2} \underbrace{\begin{bmatrix} 1 & -1 \\ 5 & 5 \end{bmatrix}}_{\text{inverse matrix}} / 2$$

$$\underbrace{\begin{bmatrix} 6 & 4 \\ 4 & 6 \end{bmatrix}}_{\text{columns are } v_1, v_2} / 2 = \begin{bmatrix} 3 & 2 \\ 2 & 3 \end{bmatrix} \quad \text{✓}$$

Problem: 6

so we can compute  $e^A$  by this same change of coords:

$$e^A = \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} e^{\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}} \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix} / 2$$

$E \leftarrow E$        $E \leftarrow V$        $V \leftarrow V$        $V \leftarrow E$

$$e^A = \boxed{\begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} e & 0 \\ 0 & e \end{bmatrix} \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix} / 2}$$

(OK to leave in  
this form  
 $\Leftrightarrow$  correct)

or multiplied out,

$$e^A = \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} e & -e \\ e^2 & e^2 \end{bmatrix} / 2$$

$$e^A = \frac{1}{2} \begin{bmatrix} e + e^2 & -e + e^2 \\ -e + e^2 & e + e^2 \end{bmatrix}$$

Argh!  $e^A$  should be symmetric, I just caught a sign error in copying from previous page, that I never would have caught without multiplying out and staring at answer to see if I believed it. So multiplying out isn't required but is certainly safer !!

[7] Let  $A$  be the matrix

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

Find an orthogonal basis in which  $A$  is diagonal.

First, short direct attack by cleverness:

$$A = \underbrace{\begin{bmatrix} 2 & 0 & 1 \\ 0 & 3 & 0 \\ 1 & 0 & 2 \end{bmatrix}}_{\substack{\text{stretches uniformly by 2} \\ \lambda=2,2,2}} + \underbrace{\begin{bmatrix} 1 & 1 & 1 \\ 1 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}}_{\substack{\text{swaps 1st and 3rd coords so:} \\ \lambda=1, -1, 1}}$$

$$\begin{aligned} (1,0,1) &\mapsto (1,0,1) & \lambda = 1 \\ (1,0,-1) &\mapsto (-1,0,1) & \lambda = -1 \\ (0,1,0) &\mapsto (0,1,0) & \lambda = 1 \end{aligned}$$

so combined effect is

$$\begin{aligned} (1,0,1) &\xrightarrow{A} 2(1,0,1) + (1,0,1) = 3(1,0,1) & \lambda = 2+1=3 \\ (0,1,0) &\xrightarrow{A} 2(0,1,0) + (0,1,0) = 3(0,1,0) & \lambda = 2+1=3 \\ (1,0,-1) &\xrightarrow{A} 2(1,0,-1) + (-1,0,1) = (1,0,-1) & \lambda = 2-1=1 \end{aligned}$$

And this basis is orthogonal:  $(1,0,1) \cdot (1,0,-1) = 0$   $\textcircled{6}$   
 $(1,0,1) \cdot (0,1,0) = 0$   $\textcircled{6}$   
 $(1,0,-1) \cdot (0,1,0) = 0$   $\textcircled{6}$

Eigenvector  $\perp$  basis (expected because  $A$  symmetric):

$$\boxed{\begin{array}{ll} V_1 = (1,0,1) & \lambda_1 = 3 \\ V_2 = (1,0,-1) & \lambda_2 = 1 \\ V_3 = (0,1,0) & \lambda_3 = 1 \end{array}}$$

caught a mistake!!!!

$E$  = usual coords  
 $V$  = eigenvector basis

check that  $A$  is diagonal in this basis:

$$A = \begin{bmatrix} 2 & 0 & 1 \\ 0 & 3 & 0 \\ 1 & 0 & 2 \end{bmatrix} \stackrel{E \leftarrow E}{=} \begin{bmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & -1 & 0 \end{bmatrix} \begin{bmatrix} 3 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 3 \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 \\ 1 & 0 & -1 \\ 0 & 2 & 0 \end{bmatrix} \stackrel{V \leftarrow V}{=} \frac{1}{2} \begin{bmatrix} 1 & 0 & 1 \\ 1 & 0 & -1 \\ 0 & 2 & 0 \end{bmatrix} \stackrel{V \leftarrow E}{=} \begin{bmatrix} 1 & 0 & 1 \\ 1 & 0 & -1 \\ 0 & 2 & 0 \end{bmatrix} \quad (\text{check inverse: } \boxed{\checkmark})$$

cols are  $v_1, v_2, v_3$

$\Rightarrow$  inverse (eyeball it)

(eyeball it:)  $\begin{bmatrix} * & * & 0 \\ 0 & 0 & 1 \\ * & * & 0 \end{bmatrix} \begin{bmatrix} * & 0 & * \\ * & 0 & * \\ 0 & 1 & 0 \end{bmatrix}^{-1} = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$  is just a  $2 \times 2$  inverse hiding in a  $3 \times 3$  matrix

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and  $\begin{bmatrix} * & * \\ * & * \end{bmatrix}^{-1} = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$  and  $\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}^{-1} = \frac{1}{2} \begin{bmatrix} -1 & -1 \\ -1 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} / 2$   $\textcircled{6}$

— over —

Problem: 7 (copy carefully this time!) (check copying ①) (and check copying on other problems ②)  
 (Did you just check the box w/o doing it?!!!)

$$\begin{bmatrix} 2 & 0 & 1 \\ 0 & 3 & 0 \\ 1 & 0 & 2 \end{bmatrix} \stackrel{?}{=} \begin{bmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & -1 & 0 \end{bmatrix} \underbrace{\begin{bmatrix} 3 & 1 & 1 \\ 1 & 3 & 1 \\ 0 & 2 & 0 \end{bmatrix}}_{\begin{bmatrix} 3 & 0 & 3 \\ 0 & 3 & 0 \\ 0 & 2 & 0 \end{bmatrix}/2}$$

$$\begin{bmatrix} 4 & 0 & 2 \\ 0 & 6 & 0 \\ 2 & 0 & 4 \end{bmatrix}/2 \quad \begin{bmatrix} 3 & 0 & 3 \\ 1 & 0 & -1 \\ 0 & 6 & 0 \end{bmatrix}/2$$

✓  
 Whew!!

Argh!!! This isn't coming out.  
 How will I ever get that A+  
 if I don't hand in a perfect paper??  
 Where did I go wrong...??  
 ... Ahh, spoonerized the eigenvectors,  
 fix up, ~~argg~~ and go on..

How would I have figured out eigenvectors by "usual" machine?

$$\left( \begin{array}{c} + \\ - \\ + \end{array} \right) \left( \begin{array}{ccc} 2-\lambda & 0 & 1 \\ 0 & 3-\lambda & 0 \\ 1 & 0 & 2-\lambda \end{array} \right) = (2-\lambda) \left| \begin{array}{cc} 3-\lambda & 0 \\ 0 & 2-\lambda \end{array} \right| + 2 \left| \begin{array}{cc} 0 & 1 \\ 3-\lambda & 0 \end{array} \right|$$

$$= (2-\lambda)^2(3-\lambda) - (3-\lambda)$$

$$= [(2-\lambda)^2 - 1](3-\lambda) = [\lambda^2 - 4\lambda + 3](3-\lambda) \\ = -(\lambda-1)(\lambda-3)(\lambda-3)$$

$$\lambda=3: \begin{bmatrix} 2-3 & 0 & 1 \\ 0 & 3-3 & 0 \\ 1 & 0 & 2-3 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 0 & 0 \\ 1 & 0 & 1 \end{bmatrix} \text{ has kernel basis } \boxed{(1,0,-1), (0,1,0)} \quad \lambda=3$$

$\lambda=1$  matrix is symmetric so 3rd eigenvector is  $\perp$  to these,

$$\text{i.e. } \boxed{(1,0,1) \perp \lambda=1}$$

[8] Find a matrix  $A$  so the substitution

$$\begin{bmatrix} x \\ y \end{bmatrix} = A \begin{bmatrix} s \\ t \end{bmatrix}$$

transforms the quadratic form  $x^2 + 4xy + y^2$  into the quadratic form  $s^2 - t^2$ .

(Unfair question, did we do anything like this? We did discuss quadratic forms in several classes...)

$$x^2 + 4xy + y^2 = [x \ y] \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

so if I can understand good coords for matrix  $\begin{pmatrix} 1 & 2 \\ 2 & 1 \end{pmatrix}$  I'll understand problem.  
Is this an eigenvector problem in disguise?

$$|A - \lambda I| = \lambda^2 - 2\lambda - 3 = (\lambda + 1)(\lambda - 3) \text{ so } \lambda = -1, 3$$

$\lambda = -1$ :  $\begin{bmatrix} 2 & 2 \\ 2 & 2 \end{bmatrix}$  has kernel  $\boxed{(1, -1) \ \lambda = -1}$   
symmetric so eigenvectors are  $\perp$ :  
 $\boxed{(1, 1) \ \lambda = 3}$

check  $\begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ -1 \end{bmatrix} = \begin{bmatrix} 3 \\ 3 \end{bmatrix} = 3 \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \quad \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} -1 \\ 1 \end{bmatrix} = -1 \begin{bmatrix} 1 \\ -1 \end{bmatrix}$  ✓

(I had written  $(1, -1)$  without thinking, just caught it by checking. See the sign change?)

so  $(1, 1)$  and  $(1, -1)$  is a good coord system.

Let's try plugging in  $x = s+t$   $y = s-t$  (inspired by  $(1, 1), (1, -1)$ )  
and see what happens, fix later.  
 $\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} s \\ t \end{bmatrix}$  i.e.  $A = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}$

$$\begin{aligned} x^2 + 4xy + y^2 &= (s+t)^2 + 4(s+t)(s-t) + (s-t)^2 \\ &= \underline{s^2} + \underline{2st} + \underline{t^2} + 4\underline{s^2} - 4\underline{t^2} + \underline{s^2} - \underline{2st} + \underline{t^2} \\ &= \boxed{6s^2 - 2t^2} \end{aligned}$$

Wow, pretty close.  
I see the 2 (from Taylor's thm ???)  
the -1, 3 from eigenvalues.

There's probably some theory for rescaling, but let's just wing it.

Problem: 8I have  $6s^2 - 2t^2$ , want  $s^2 - t^2$ replace  $s$  by  $\frac{1}{\sqrt{6}}s$ ,  $t$  by  $\frac{1}{\sqrt{2}}t$  would work.

Let's find this out by general substitution

$$\begin{aligned} x &= as + bt \\ y &= as - bt \end{aligned}$$

$$\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} a & b \\ a & -b \end{bmatrix} \begin{bmatrix} s \\ t \end{bmatrix}$$

(I guess in that general theory, it's the columns of A that matter. Pretty typical...)

$$\begin{aligned} x^2 + 4xy + y^2 &= (as+bt)^2 + 4(as+bt)(as-bt) + (as-bt)^2 \\ &= \underline{a^2s^2} + \underline{2abst} + \underline{b^2t^2} + \underline{4a^2s^2} - \underline{4b^2t^2} + \underline{a^2s^2} - \underline{2abst} + \underline{b^2t^2} \\ &= 6a^2s^2 - 2b^2t^2 \xlongequal{\text{Want}} s^2 - t^2 \end{aligned}$$

$$\text{so } \begin{cases} 6a^2 = 1 \\ 2b^2 = 1 \end{cases} \quad \text{or} \quad \begin{cases} a = \frac{1}{\sqrt{6}} \\ b = \frac{1}{\sqrt{2}} \end{cases} \quad \left. \begin{array}{l} \text{(not cleaning this up} \\ \text{drove my high} \\ \text{school teachers crazy} \end{array} \right\}$$

answer:

$$\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{2}} \end{bmatrix} \begin{bmatrix} s \\ t \end{bmatrix}$$

so what's the general theory, and how do eigenvectors enter in?

$$\begin{bmatrix} \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{2}} \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{2}} \end{bmatrix} = \begin{bmatrix} \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{2}} \end{bmatrix} \cdot \underbrace{3 \begin{bmatrix} \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} \end{bmatrix}}_{\text{because eigenvector}} = 3 \left( \frac{1}{6} + \frac{1}{2} \right) = +1$$

$$\begin{bmatrix} \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{2}} \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{bmatrix} = \begin{bmatrix} \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{2}} \end{bmatrix} \cdot (-1) \begin{bmatrix} \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}} \end{bmatrix} = -1 \left( \frac{1}{2} + \frac{1}{2} \right) = -1$$

if  $A\mathbf{v} = \lambda\mathbf{v}$  $\mathbf{v} \cdot A\mathbf{v} = \mathbf{v} \cdot \lambda\mathbf{v} = \lambda \mathbf{v} \cdot \mathbf{v}$  so we need to rescale  $\mathbf{v}$  so  $\mathbf{v} \cdot \mathbf{v} = |\frac{1}{\lambda}|$ .

Nice theory for next time...

(20 minutes left to look over test again)  
to nail that At?