

Exam 3

Linear Algebra, Dave Bayer, April 17, 2007

Solutions

Name: _____

[1] (5 pts)	[2] (5 pts)	[3] (5 pts)	[4] (5 pts)	[5] (5 pts)	TOTAL

Please work only one problem per page, starting with the pages provided. Clearly label your answer. If a problem continues on a new page, clearly state this fact on both the old and the new pages.

Do not use calculators or decimal notation. Please simplify each answer as far as possible.

[1] By least squares, find the equation of the form $z = ax + by + c$ which best fits the data

$$(x_1, y_1, z_1) = (0,0,0), \quad (x_2, y_2, z_2) = (1,0,0), \quad (x_3, y_3, z_3) = (0,1,0), \quad (x_4, y_4, z_4) = (1,1,1)$$

$$\begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} a \\ b \\ c \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \Rightarrow \begin{bmatrix} 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} a \\ b \\ c \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 1 \end{bmatrix}$$

$$a \begin{bmatrix} 2 \\ 1 \\ 2 \end{bmatrix} + b \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix} + c \begin{bmatrix} 2 \\ 2 \\ 4 \end{bmatrix} = \begin{bmatrix} 2 & 1 & 2 \\ 1 & 2 & 2 \\ 2 & 2 & 4 \end{bmatrix} \begin{bmatrix} a \\ b \\ c \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

(guess $a=b$ by symmetry)

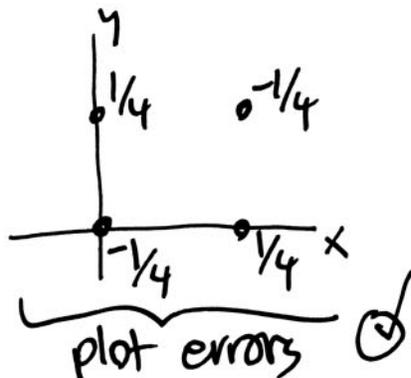
$$a \begin{bmatrix} 3 \\ 3 \\ 4 \end{bmatrix} + c \begin{bmatrix} 2 \\ 2 \\ 4 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 3 \\ 3 \\ 4 \end{bmatrix} - \frac{1}{4} \begin{bmatrix} 2 \\ 2 \\ 4 \end{bmatrix} = \begin{bmatrix} 3/2 \\ 3/2 \\ 2 \end{bmatrix} - \begin{bmatrix} 1/2 \\ 1/2 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

so $a=b=\frac{1}{2}, c=\frac{1}{4}$

$$z = \frac{1}{2}x + \frac{1}{2}y + \frac{1}{4}$$

checks:

$$\begin{bmatrix} 2 & 1 & 2 \\ 1 & 2 & 2 \\ 2 & 2 & 4 \end{bmatrix} \begin{bmatrix} 1/2 \\ 1/2 \\ 1/4 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$



x, y	actual	fit	error
00	0	1/4	-1/4
10	0	3/4	1/4
01	0	1/4	1/4
11	1	3/4	-1/4

(no up, down or twisting pull to these errors)

[2] Find e^{At} for the matrix

$$A = \begin{bmatrix} -1 & -2 \\ 4 & 5 \end{bmatrix}$$

$$\begin{aligned} \lambda_1 + \lambda_2 &= \text{trace}(A) = 4 \\ \lambda_1 \lambda_2 &= \det(A) = 3 \end{aligned} \Rightarrow \begin{aligned} \lambda_1 &= 1 \\ \lambda_2 &= 3 \end{aligned} \quad \left(\begin{array}{l} A \text{ has same trace, det as} \\ \begin{bmatrix} 1 & 0 \\ 0 & 3 \end{bmatrix} \end{array} \right)$$

λ	$A - \lambda I$	v
1	$\begin{bmatrix} -2 & -2 \\ 4 & 4 \end{bmatrix}$	$\begin{bmatrix} 1 \\ -1 \end{bmatrix}$
3	$\begin{bmatrix} -4 & -2 \\ 4 & 2 \end{bmatrix}$	$\begin{bmatrix} -1 \\ 2 \end{bmatrix}$

$$\begin{aligned} \begin{bmatrix} -1 & -2 \\ 4 & 5 \end{bmatrix} &= \begin{bmatrix} 1 & -1 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} 1 & 3 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} 2 & 1 \\ 1 & 1 \end{bmatrix} / 1 \\ &\quad \begin{array}{cc} \begin{matrix} 2 & 1 \\ -1 & -1 \end{matrix} & \begin{matrix} 1 & 1 \\ 2 & 2 \end{matrix} \end{array} \end{aligned}$$

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

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

So
$$e^{At} = e^t \begin{bmatrix} 2 & 1 \\ -2 & -1 \end{bmatrix} + e^{3t} \begin{bmatrix} -1 & -1 \\ 2 & 2 \end{bmatrix}$$

check: $t=0 \quad e^{A \cdot 0} = I = e^0 \begin{bmatrix} 2 & 1 \\ -2 & -1 \end{bmatrix} + e^{3 \cdot 0} \begin{bmatrix} -1 & -1 \\ 2 & 2 \end{bmatrix}$

$\frac{d}{dt}$: $Ae^{At} = e^t \begin{bmatrix} 2 & 1 \\ -2 & -1 \end{bmatrix} + 3e^{3t} \begin{bmatrix} -1 & -1 \\ 2 & 2 \end{bmatrix}$

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



[3] Find e^{At} for the matrix

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

$$\lambda_1 + \lambda_2 = \text{trace}(A) = 0$$

$$\lambda_1 \lambda_2 = \det(A) = 1$$

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

$$\lambda^2 + 1 = 0$$

$$\lambda = \frac{-0 \pm \sqrt{0^2 - 4}}{2} = \pm i$$

(Yes, $\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$ acts on \mathbb{R}^2 just like i acts on \mathbb{C})

λ	$A - \lambda I$	v
$-i$	$\begin{bmatrix} i & -1 \\ 1 & i \end{bmatrix}$	$\begin{bmatrix} 1 \\ i \end{bmatrix}$
i	$\begin{bmatrix} -i & -1 \\ 1 & -i \end{bmatrix}$	$\begin{bmatrix} i \\ 1 \end{bmatrix}$

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

$$= \frac{1}{2} \begin{bmatrix} 1 & -i \\ i & 1 \end{bmatrix} \frac{1}{2} \begin{bmatrix} -i & i \\ -i & 1 \end{bmatrix}$$

$$\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} = -i \begin{bmatrix} 1 & -i \\ i & 1 \end{bmatrix} / 2 + i \begin{bmatrix} 1 & i \\ -i & 1 \end{bmatrix} / 2$$

$$e^{\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} t} = e^{-it} \begin{bmatrix} 1 & -i \\ i & 1 \end{bmatrix} / 2 + e^{it} \begin{bmatrix} 1 & i \\ -i & 1 \end{bmatrix} / 2$$

$$\left. \begin{aligned} e^{it} &= \cos t + i \sin t \\ e^{-it} &= \cos t - i \sin t \end{aligned} \right\} \Rightarrow$$

$$e^{At} = (\cos t - i \sin t) \begin{bmatrix} 1 & -i \\ i & 1 \end{bmatrix} / 2$$

$$+ (\cos t + i \sin t) \begin{bmatrix} 1 & i \\ -i & 1 \end{bmatrix} / 2$$

$$e^{At} = \cos t \left(\underbrace{\begin{bmatrix} 1 & -i \\ i & 1 \end{bmatrix} / 2 + \begin{bmatrix} 1 & i \\ -i & 1 \end{bmatrix} / 2}_{\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}} \right) + i \sin t \left(\underbrace{-\begin{bmatrix} 1 & -i \\ i & 1 \end{bmatrix} / 2 + \begin{bmatrix} 1 & i \\ -i & 1 \end{bmatrix} / 2}_{\begin{bmatrix} 0 & i \\ -i & 0 \end{bmatrix} = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}} \right)$$

$$e^{At} = \cos t \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} + \sin t \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$$

check

$$e^{it} = \cos t \cdot 1 + \sin t \cdot i$$

$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$ is 1, $\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$ is i , same pattern. \checkmark

[4] Find A^n for the matrix

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

$$\left. \begin{aligned} \lambda_1 + \lambda_2 &= \text{trace}(A) = 8 \\ \lambda_1 \lambda_2 &= \det(A) = 16 \end{aligned} \right\} \lambda_1 = \lambda_2 = 4, \text{ repeated root}$$

$$B = A - 4I = \begin{bmatrix} -2 & -4 \\ 1 & 2 \end{bmatrix}$$

rank one, can't find $v_1, v_2 \xrightarrow{B} 0$
instead look for

$$v_2 \xrightarrow{B} v_1 \xrightarrow{B} 0$$

$$(1, 0) \xrightarrow{B} (-2, 1) \xrightarrow{B} 0$$

$\underbrace{\hspace{1.5cm}}_{v_2} \qquad \underbrace{\hspace{1.5cm}}_{v_1}$

$$A = B + 4I$$

Try any v_2 , e.g.

$Bv_2 = v_1$	$Av_2 = v_1 + 4v_2$
$Bv_1 = 0$	$Av_1 = 4v_1$

so

same $\left[\begin{array}{c} \begin{bmatrix} 2 & -4 \\ 1 & 6 \end{bmatrix} = \begin{bmatrix} -2 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 4 & 1 \\ 0 & 4 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 1 & 2 \end{bmatrix} \end{array} \right.$

$$= \begin{bmatrix} -2 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 4 & 0 \\ 0 & 4 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 1 & 2 \end{bmatrix} + \begin{bmatrix} -2 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 1 & 2 \end{bmatrix}$$

$$= 4 \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} + \begin{bmatrix} -2 & -4 \\ 1 & 2 \end{bmatrix}$$

$$\left(\begin{array}{c} \begin{bmatrix} 2 & -4 \\ 1 & 6 \end{bmatrix} - \begin{bmatrix} 4 & 0 \\ 0 & 4 \end{bmatrix} = \begin{bmatrix} -2 & -4 \\ 1 & 2 \end{bmatrix} \\ \begin{bmatrix} -2 & -4 \\ 1 & 2 \end{bmatrix}^2 = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \end{array} \right)$$

so

$$A^n = 4^n \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} + n4^{n-1} \begin{bmatrix} -2 & -4 \\ 1 & 2 \end{bmatrix}$$

answer

check:

$$A^2 = \begin{bmatrix} 0 & -32 \\ 8 & 32 \end{bmatrix} = 4^2 \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} + 2 \cdot 4 \begin{bmatrix} -2 & -4 \\ 1 & 2 \end{bmatrix} = \begin{bmatrix} 16 & 0 \\ 0 & 16 \end{bmatrix} + \begin{bmatrix} -16 & -32 \\ 8 & 16 \end{bmatrix} = \begin{bmatrix} 0 & -32 \\ 8 & 32 \end{bmatrix}$$

✓

[5] The quadratic form

$$2xy = [x \ y] \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \frac{1}{2} [x \ y] \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \frac{1}{2} ((x+y)^2 - (x-y)^2)$$

can be expressed as shown as a linear combination of squares of linear forms. Do the same for the quadratic form

$$x^2 + 2xy + 2yz + z^2$$

Solution 1 The problem does not specify that the squares be orthogonal, so there are many solutions:

$$\begin{aligned} & x^2 + 2xy + \quad \quad \quad + 2yz + z^2 \\ = & \underbrace{x^2 + 2xy + \boxed{y^2 + y^2} + 2yz + z^2}_{\quad \quad \quad} \boxed{-2y^2} \quad \text{(add \& subtract } 2y^2\text{)} \\ = & \boxed{(x+y)^2 + (y+z)^2 - 2y^2} \quad \text{(for example)} \end{aligned}$$

5.1

Solution 2

$$x^2 + 2xy + 2yz + z^2 = [x \ y \ z] \begin{bmatrix} 1 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

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

$$\begin{bmatrix} x+y \\ x+z \\ y+z \end{bmatrix} = \begin{aligned} & x(x+y) = x^2 + xy \\ & + y(x+z) = xy + yz \\ & + z(y+z) = yz + z^2 \end{aligned}$$

$$\lambda^3 - \underbrace{\text{trace}(A)}_{1+0+1} \lambda^2 + \underbrace{\text{trace}(\Lambda^2 A)}_{\substack{|1 \ 1 \ 0| + |1 \ 0 \ 1| + |0 \ 1 \ 1| \\ -1 + 1 - 1}} \lambda - \underbrace{\det(A)}_{\substack{|1 \ 1 \ 0| \\ |1 \ 0 \ 1| \\ |0 \ 1 \ 1|} = 1|0 \ 1| - 1|1 \ 0|} = 0$$

$$\lambda^3 - 2\lambda^2 - \lambda + 2 = 0$$

$$\lambda^3 - (2)\lambda^2 + (-1)\lambda - (-2) = 0$$

$$\lambda^3 - 2\lambda^2 - \lambda + 2 = 0$$

So $\lambda = 1, -1, 2$

\Rightarrow see next page

λ	$\lambda^3 - 2\lambda^2 - \lambda + 2 = ?$
1	$1 - 2 - 1 + 2 = 0$
-1	$-1 - 2 + 1 + 2 = 0$
2	$8 - 8 - 2 + 2 = 0$
-2	$-8 - 8 + 2 + 2 = -12$

Problem 5, continued

check: Does $D = \begin{bmatrix} 1 & & \\ & -1 & \\ & & 2 \end{bmatrix}$ have same characteristic poly?

$$1 + (-1) + 2 = 2 = \text{trace}(A) \quad \checkmark$$

$$1(-1) + 1 \cdot 2 + (-1)2 = -1 = \text{trace}(A^2) \quad \checkmark$$

$$1(-1)2 = -2 = \det(A) \quad \checkmark$$

λ	$A - \lambda I$	v	A symmetric, $v \perp$ \checkmark
1	$\begin{bmatrix} 0 & 1 & 0 \\ 1 & -1 & 1 \\ 0 & 1 & 0 \end{bmatrix}$	$\begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$	$C = \begin{bmatrix} 1 & 1 & 1 \\ 0 & -2 & 1 \\ -1 & 1 & 1 \end{bmatrix}$
-1	$\begin{bmatrix} 2 & 1 & 0 \\ 1 & 1 & 1 \\ 0 & 1 & 2 \end{bmatrix}$	$\begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix}$	$\begin{array}{cccc} 1 & 0 & -1 & 1 & 0 \\ 1 & -2 & 1 & 1 & -2 \\ 1 & 1 & 1 & 1 & 1 \\ 1 & 0 & -1 & 1 & 0 \\ 1 & -2 & 1 & 1 & -2 \end{array}$ $C^{-1} = \begin{bmatrix} -3 & 0 & 3 \\ -1 & 2 & -1 \\ -2 & -2 & -2 \end{bmatrix} / -6$
2	$\begin{bmatrix} -1 & 1 & 0 \\ 1 & -2 & 1 \\ 0 & 1 & -1 \end{bmatrix}$	$\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$	

or, use orthogonality: rows of C^T are \perp to cols of C

$$C^T C = \begin{bmatrix} 1 & 0 & -1 \\ 1 & -2 & 1 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 \\ 0 & -2 & 1 \\ -1 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 6 & 0 \\ 0 & 0 & 3 \end{bmatrix}$$

$$\text{so } \underbrace{\begin{bmatrix} 3 & 1 & 2 \\ & & \end{bmatrix}}_{/6} C^T C = \underbrace{\begin{bmatrix} 3 & 1 & 2 \\ & & \end{bmatrix}}_{/6} \begin{bmatrix} 2 & 6 & 3 \\ & & \end{bmatrix} = I$$

$$\bar{C}^{-1} = \underbrace{\begin{bmatrix} 3 & 1 & 2 \\ & & \end{bmatrix}}_{/6} C^T = \underbrace{\begin{bmatrix} 3 & 1 & 2 \\ & & \end{bmatrix}}_{/6} \begin{bmatrix} 1 & 0 & -1 \\ 1 & -2 & 1 \\ 1 & 1 & 1 \end{bmatrix} = \underbrace{\begin{bmatrix} 3 & 0 & -3 \\ 1 & -2 & 1 \\ 2 & 2 & 2 \end{bmatrix}}_{/6}$$

same answer as before

\Rightarrow see next page

problem 5, continued

5.3

{ S = original words }
 { T = eigenvector words }

$$\begin{matrix} A & C & D & C^{-1} \\ \begin{bmatrix} 1 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{bmatrix} & = & \begin{bmatrix} 1 & 1 & 1 \\ 0 & -2 & 1 \\ -1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & & \\ & -1 & \\ & & 2 \end{bmatrix} \begin{bmatrix} 3 & 0 & -3 \\ 1 & -2 & 1 \\ 2 & 2 & 2 \end{bmatrix} / 6 \\ S \leftarrow S & & S \leftarrow T & T \leftarrow T & T \leftarrow S \end{matrix}$$

so

$$[x \ y \ z] \begin{bmatrix} 1 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = [x \ y \ z] \begin{bmatrix} 1 & 1 & 1 \\ 0 & -2 & 1 \\ -1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & & \\ & -1 & \\ & & 2 \end{bmatrix} \begin{bmatrix} 3 & 0 & -3 \\ 1 & -2 & 1 \\ 2 & 2 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} / 6$$

$$= [(x+z)(x-2y+z)(x+y+z)] \begin{bmatrix} 1 & & \\ & -1 & \\ & & 2 \end{bmatrix} \begin{bmatrix} \frac{1}{2}(x-z) \\ \frac{1}{6}(x-2y+z) \\ \frac{1}{3}(x+y+z) \end{bmatrix}$$

$$= \boxed{\frac{1}{2}(x-z)^2 - \frac{1}{6}(x-2y+z)^2 + \frac{2}{3}(x+y+z)^2} \text{ answer}$$

check:

$$\frac{1}{2} \left(\begin{array}{c|ccc} & 1 & 0 & -1 \\ \hline 1 & 1 & 0 & -1 \\ 0 & 0 & 0 & 0 \\ -1 & -1 & 0 & 1 \end{array} \right) - \frac{1}{6} \left(\begin{array}{c|ccc} & 1 & -2 & 1 \\ \hline 1 & 1 & -2 & 1 \\ -2 & -2 & 4 & -2 \\ 1 & 1 & -2 & 1 \end{array} \right) + \frac{2}{3} \left(\begin{array}{c|ccc} & 1 & 1 & 1 \\ \hline 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{array} \right) = \text{A} \text{ (circled)}$$

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

spot checks:	$x^2+2xy+2yz+z^2$	$\frac{1}{2}m^2 + \frac{1}{6}n^2 + \frac{2}{3}z^2$
$x=y=z=1$:	6	6
$x=1, y=z=0$:	1	1
$x=0, y=z=1$:	$\frac{1}{2} - \frac{1}{6} + \frac{8}{3} = 3$	3

(V)