Faculty of Mathematics University of Waterloo

MATH 235 – Linear Algebra II FINAL EXAMINATION

Date: December 10, 2001 **Time:** 3 hours 9:00 - 12:00

Clearly indicate your section.

Instructor	Section	Lecture Time
H. Wolkowicz	01	12:30
H. Wolkowicz	02	11:30
C.T. Ng	03	8:30
C.G. Hewitt	04	8:30
C.G. Hewitt	05	9:30

Surname: (please print)	Initials:
,	
Signature:	Id. Number:

Instructions:

- 1. Write your name, signature, and ID number on this page.
- 2. Check the box next to your section.
- 3. Answer each question in the space provided. Give reasons for your answers and show all your work.
- 4. If you need more space, then please use the back of the previous page.
- 5. No calculators are allowed.
- 6 Please check that you have all 12

For Marker Only			
1	/8		
2	/10		
3	/12		
4	/12		
5	/10		
6	/12		
7	/6		

- [8] Question #1.
 - a) Find the adjunct and inverse of the matrix B:

$$B = \left[\begin{array}{rrr} 1 & 0 & 2 \\ 0 & 3 & 4 \\ 5 & 6 & 0 \end{array} \right].$$

b) State Cramer's rule and use it to find y in the equation:

$$\begin{bmatrix} 1 & 0 & 2 \\ 0 & 3 & 4 \\ 5 & 6 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -2 \\ -3 \\ -1 \end{bmatrix}.$$

[10] Question #2.

Find an orthogonal matrix P and a diagonal matrix D such that $P^{-1}AP = D$, where

$$A = \left[\begin{array}{ccc} 3 & 2 & 2 \\ 2 & 3 & 2 \\ 2 & 2 & 3 \end{array} \right].$$

[12] Question #3. Let B be the matrix

$$B = \left[\begin{array}{rrr} 5 & 4 & -4 \\ -2 & -3 & 2 \\ 6 & 4 & -5 \end{array} \right].$$

a) Given that the characteristic polynomial of B is $p(t) = -t^3 - 3t^2 + t + 3$, find the eigenvalues of B.

- b) Find det(B) and Trace(B).
- c) Find a basis for \mathbb{R}^3 consisting of eigenvectors of B.

Question #3 continued

d) If B is the matrix given in part a), then write down the general solution to the differential equation:

$$\frac{d}{dt}\mathbf{x} = B\mathbf{x}.$$

e) Given that \mathbf{x} at time t=0 is $\begin{bmatrix} 2 \\ 0 \\ 3 \end{bmatrix}$, use you solution to part d) to solve the initial value problem:

$$\frac{d}{dt}\mathbf{x} = B\mathbf{x}, \qquad \mathbf{x}(0) = \begin{bmatrix} 2\\0\\3 \end{bmatrix}.$$

- [12] Question #4.
 - a) Find the algebraic and geometric multiplicities of all the eigenvalues of C, where

[10] Question #5.

By diagonalising the appropriate quadratic form, sketch the conic:

$$4x^2 + 4y^2 + 10xy = 1.$$

[12] Question #6.

Let $\langle \cdot, \cdot \rangle$ be the standard inner product over \mathbb{C}^n . Let A be an Hermitian $n \times n$ matrix.

a) Show that $\langle A\mathbf{v}, \mathbf{w} \rangle = \langle \mathbf{v}, A\mathbf{w} \rangle \quad \forall \quad \mathbf{v}, \mathbf{w} \in \mathbb{C}^n$.

b) Show that every eigenvalue of A is real.

c) Show that if (λ, \mathbf{v}) and (μ, \mathbf{w}) are eigenpairs of A, where λ and μ are distinct, then \mathbf{v} and \mathbf{w} are orthogonal.

[6] Question #7.

The matrix

$$A = \left[\begin{array}{rrr} -3 & 1 & -1 \\ -7 & 5 & -1 \\ -6 & 6 & -2 \end{array} \right],$$

has characteristic polynomial $\Delta_A(t) = -(t+2)^2(t-4)$.

a) Let

$$p(t) = -(t+2)^{2}(t-4)(t^{50} + t^{40} + t^{30} + t) + t^{2} - 2t - 8.$$

Evaluate p(A).

b) Is A diagonalizable? Explain your answer.

- [10] Question #8.
 - a) Let T be a linear operator on a vector space V. If W is a vector subspace of V, define what it means for W to be T-invariant.

b) Let $(V, \langle \cdot, \cdot \rangle)$ be an inner product space and let T be a linear operator on V. Prove the following result (which is used in the proof of Schur's theorem):

If **u** is an eigenvector of T^* and if $W=\text{span}(\{\mathbf{u}\})$, then W^{\perp} is T-invariant.

[10] Question #9.

Let T be a linear operator on a finite-dimensional vector space, and let λ be an eigenvalue of T.

- a) Define the algebraic multiplicity, a_{λ} , of λ .
- b) Define the eigenspace, E_{λ} , of λ .
- c) Define the geometric multiplicity, g_{λ} , of λ .
- d) Prove Lemma 3.7 from the notes, which states that:

$$1 \leq g_{\lambda} \leq a_{\lambda}$$
.

[10] Question #10.

Let A be an $n \times n$ matrix, and suppose you are told that:

$$A^3 = A$$
.

a) Explain why there are only seven possible candidates for the minimum polynomial of A. Write these polynomials down and label them $p_1(t), p_2(t), ..., p_7(t)$.

b) Is the above information, $A^3 = A$, sufficient to claim that A is diagonalizable?

c) Show that if λ is an eigenvalue of A then $\lambda \in \{-1, 0, 1\}$.

d) For each one the polynomials, $p_i(t)$, found in part a), provide a 3×3 real matrix A_i with the property that $p_i(t)$ is the minimum polynomial of A_i .