

UNIVERSITY OF TORONTO
FACULTY OF APPLIED SCIENCE AND ENGINEERING
FINAL EXAMINATION, DECEMBER 2014

DURATION: 2 AND 1/2 HRS

FIRST YEAR - CHE, CIV, CPE, ELE, ENG, IND, LME, MEC, MMS

SOLUTIONS FOR MAT188H1F - Linear Algebra

EXAMINERS: D. BURBULLA, P. ESKANDARI, M. LEIN, Y. LOIZIDES,
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Exam Type: A.

Aids permitted: Casio FX-991 or Sharp EL-520 calculator.

This exam consists of 8 questions. Each question is worth 10 marks.

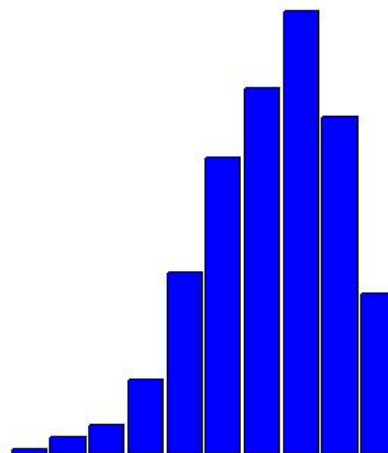
Total Marks: 80

General Comments:

1. In Question 1, parts (a) and (h) are always true, and part (e) is always false, so none of these three statements can be equivalent to “ A is invertible.”
2. Questions 3, 5, 6 and 7, similar to questions on previous exams, were well done.
3. Questions 1, 4 and 8, not similar to questions on previous exams, were not so well done.
4. The bonus in Question 8 was only worth one mark.

Breakdown of Results: 948 students wrote this exam. The marks ranged from 0.0% to 101.25%, and the average was 66.9%. Some statistics on grade distributions are in the table on the left, and a histogram of the marks (by decade) is on the right.

Grade	%	Decade	%
A	26.0%	90-100%	8.4%
		80-89%	17.6%
B	23.1%	70-79%	23.1%
C	19.1%	60-69%	19.1%
D	15.5%	50-59%	15.5%
F	16.2%	40-49%	9.5%
		30-39%	3.9%
		20-29%	1.6%
		10-19%	0.9%
		0-9%	0.3%



PART I : No explanation is necessary.

1. [avg: 3.4/10] Big Theorem, Final Exam Version: Let $\mathcal{A} = \{\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n\}$ be a set of n vectors in \mathbb{R}^n , let

$$A = \begin{bmatrix} \mathbf{a}_1 & \mathbf{a}_2 & \dots & \mathbf{a}_n \end{bmatrix}$$

be the matrix with the vectors in \mathcal{A} as its columns, and let $T : \mathbb{R}^n \longrightarrow \mathbb{R}^n$ be the linear transformation defined by $T(\mathbf{x}) = A\mathbf{x}$. Decide if the following statements are equivalent to the statement, “ A is invertible.” Circle Yes if the statement is equivalent to “ A is invertible,” and No if it isn’t.

Note: +1 for each correct choice; –1 for each incorrect choice; and 0 for each part left blank.

- | | | |
|--|------------------------------|-----------------------------|
| (a) \mathcal{A} spans $\text{col}(A)$. | Yes | <input type="checkbox"/> No |
| (b) A^T is invertible. | <input type="checkbox"/> Yes | No |
| (c) The reduced echelon form of A is I , the $n \times n$ identity matrix. | <input type="checkbox"/> Yes | No |
| (d) T is onto. | <input type="checkbox"/> Yes | No |
| (e) $\mathbf{0}$ is not in $\text{col}(A)$. | Yes | <input type="checkbox"/> No |
| (f) $\ker(T) = \{\mathbf{0}\}$. | <input type="checkbox"/> Yes | No |
| (g) \mathcal{A} is a basis for $\text{row}(A)$. | <input type="checkbox"/> Yes | No |
| (h) $\dim(\text{col}(A)) = \dim(\text{row}(A))$. | Yes | <input type="checkbox"/> No |
| (i) $\text{null}(\text{adj}(A)) = \{\mathbf{0}\}$. | <input type="checkbox"/> Yes | No |
| (j) $\lambda = 0$ is an eigenvalue of A . | Yes | <input type="checkbox"/> No |

PART II : Present **COMPLETE** solutions to the following questions in the space provided.

2. [avg: 7.65/10] Find the following:

(a) [2 marks] $\dim(S^\perp)$, if S is a subspace of \mathbb{R}^6 and $\dim(S) = 2$.

Solution:

$$\dim(S^\perp) = 6 - \dim(S) = 6 - 2 = 4.$$

(b) [2 marks] $\det(-2A^2B^T)$, if A and B are 3×3 matrices with $\det(A) = 1$ and $\det(B) = 3$.

Solution:

$$\det(-2A^2B^T) = (-2)^3 (\det(A))^2 \det(B) = -8 (1)^2 (3) = -24.$$

(c) [2 marks] all values of a such that $\mathbf{u} = \begin{bmatrix} 1 \\ a \\ 4 \end{bmatrix}$ and $\mathbf{v} = \begin{bmatrix} 3a \\ -1 \\ -6 \end{bmatrix}$ are orthogonal.

Solution:

$$\begin{bmatrix} 1 \\ a \\ 4 \end{bmatrix} \cdot \begin{bmatrix} 3a \\ -1 \\ -6 \end{bmatrix} = 3a - a - 24 = 2a - 24 = 0 \Rightarrow a = 12.$$

(d) [2 marks] $\det(A)$, if A is an orthogonal matrix.

Solution:

$$A^{-1} = A^T \Rightarrow AA^T = I \Rightarrow \det(AA^T) = \det(I) \Rightarrow (\det(A))^2 = 1 \Rightarrow \det(A) = \pm 1.$$

(e) [2 marks] the dimensions of the square matrix A , if the characteristic polynomial of A is

$$(x - 3)^3(x - 2)^2(x - 1)^4(x + 1).$$

Solution: A is $n \times n$, with $n = 3 + 2 + 4 + 1 = 10$.

3. [avg: 7.52/10] Find all values of the parameter a for which the system of equations

$$\begin{aligned} x_1 + ax_2 + x_3 &= 2 \\ x_1 - x_2 + ax_3 &= 1 \\ ax_1 + x_2 + x_3 &= 1 \end{aligned}$$

has (i) no solution, (ii) a unique solution, (iii) infinitely many solutions.

Solution: let the coefficient matrix be $A = \begin{bmatrix} 1 & a & 1 \\ 1 & -1 & a \\ a & 1 & 1 \end{bmatrix}$.

$$\det(A) = -1 + a^3 + 1 + a - a - a = a^3 - a = a(a-1)(a+1) = 0 \Leftrightarrow a(a-1)(a+1) = 0 \Leftrightarrow a = 0, -1, \text{ or } 1.$$

If the coefficient matrix A is invertible, the system of equations will have a unique solution. Therefore, (ii), the system has a unique solution if $a \neq 0, a \neq -1, a \neq 1$.

Now see what happens for $a = 0, -1$ or 1 :

(iii): for $a = 0$ the system has infinitely many solutions, $x_1 = 2 - t, x_2 = 1 - t, x_3 = t$:

$$\left[\begin{array}{ccc|c} 1 & 0 & 1 & 2 \\ 1 & -1 & 0 & 1 \\ 0 & 1 & 1 & 1 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 0 & 1 & 2 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{array} \right].$$

(i): if $a = \pm 1$ the system has no solution, which can be seen by reducing the augmented matrix:

$$\text{for } a = 1 : \left[\begin{array}{ccc|c} 1 & 1 & 1 & 2 \\ 1 & -1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 1 & 1 & 2 \\ 1 & -1 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{array} \right];$$

$$\text{for } a = -1 : \left[\begin{array}{ccc|c} 1 & -1 & 1 & 2 \\ 1 & -1 & -1 & 1 \\ -1 & 1 & 1 & 1 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & -1 & 1 & 2 \\ 1 & -1 & -1 & 1 \\ 0 & 0 & 0 & 2 \end{array} \right].$$

Alternate Solution: find an echelon form of the augmented matrix:

$$\left[\begin{array}{ccc|c} 1 & a & 1 & 2 \\ 1 & -1 & a & 1 \\ a & 1 & 1 & 1 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & a & 1 & 2 \\ 0 & -1-a & a-1 & -1 \\ 0 & 1-a^2 & 1-a & 1-2a \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & a & 1 & 2 \\ 0 & 1+a & 1-a & 1 \\ 0 & 0 & a(1-a) & -a \end{array} \right],$$

and analyze the cases when $a(1-a)(1+a) = 0$ or $a(1-a)(1+a) \neq 0$.

4. [avg: 5.73/10] Let $\mathbf{u} = \begin{bmatrix} 1 & -2 & 3 \end{bmatrix}^T$; let $T : \mathbb{R}^3 \longrightarrow \mathbb{R}^3$ be defined by $T(\mathbf{x}) = \text{proj}_{\mathbf{u}}\mathbf{x}$.

(a) [5 marks] Find the matrix of T .

Solution: let $\mathbf{e}_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$, $\mathbf{e}_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$, $\mathbf{e}_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$; let the matrix of T be A . Then

$$A = \begin{bmatrix} T(\mathbf{e}_1) & T(\mathbf{e}_2) & T(\mathbf{e}_3) \end{bmatrix} = \frac{1}{\|\mathbf{u}\|^2} \begin{bmatrix} (\mathbf{e}_1 \cdot \mathbf{u})\mathbf{u} & (\mathbf{e}_2 \cdot \mathbf{u})\mathbf{u} & (\mathbf{e}_3 \cdot \mathbf{u})\mathbf{u} \end{bmatrix} = \frac{1}{14} \begin{bmatrix} \mathbf{u} & -2\mathbf{u} & 3\mathbf{u} \end{bmatrix};$$

that is,

$$A = \frac{1}{14} \begin{bmatrix} 1 & -2 & 3 \\ -2 & 4 & -6 \\ 3 & -6 & 9 \end{bmatrix}.$$

Alternate Solution: use properties of dot product and matrix multiplication.

$$\text{proj}_{\mathbf{u}}\mathbf{x} = \frac{\mathbf{x} \cdot \mathbf{u}}{\|\mathbf{u}\|^2} \mathbf{u} = \frac{\mathbf{u} \cdot \mathbf{x}}{\|\mathbf{u}\|^2} \mathbf{u} = \frac{\mathbf{u}(\mathbf{u}^T \mathbf{x})}{\|\mathbf{u}\|^2} = \frac{(\mathbf{u} \mathbf{u}^T) \mathbf{x}}{\|\mathbf{u}\|^2} = \frac{1}{\|\mathbf{u}\|^2} (\mathbf{u} \mathbf{u}^T) \mathbf{x} \Rightarrow A = \frac{1}{\|\mathbf{u}\|^2} (\mathbf{u} \mathbf{u}^T).$$

(b) [5 marks] Find a basis for each of $\ker(T)$ and $\text{range}(T)$.

Solution: $\text{range}(T) = \text{col}(A) = \text{span}\{\mathbf{u}, -2\mathbf{u}, 3\mathbf{u}\} = \text{span}\{\mathbf{u}\}$; so

$$\left\{ \begin{bmatrix} 1 \\ -2 \\ 3 \end{bmatrix} \right\}$$

is a basis for $\text{range}(T)$.

$$\ker(T) = \text{null}(A) = \text{null} \begin{bmatrix} 1 & -2 & 3 \\ -2 & 4 & -6 \\ 3 & -6 & 9 \end{bmatrix} = \text{null} \begin{bmatrix} 1 & -2 & 3 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} = \text{span} \left\{ \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -3 \\ 0 \\ 1 \end{bmatrix} \right\};$$

so

$$\left\{ \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -3 \\ 0 \\ 1 \end{bmatrix} \right\}$$

is a basis for $\ker(T)$, since the two spanning vectors are independent.

Aside: $\ker(T) = (\text{range}(T))^\perp$.

5. [avg: 7.86/10] Find the solution to the system of linear differential equations

$$\begin{aligned}y_1' &= 2y_1 - y_2 \\y_2' &= 6y_1 - 5y_2\end{aligned}$$

where y_1, y_2 are functions of t , and $y_1(0) = 2$, $y_2(0) = 3$.

Solution: let the coefficient matrix be $A = \begin{bmatrix} 2 & -1 \\ 6 & -5 \end{bmatrix}$. We need the eigenvalues and eigenvectors of A .

$$\det(\lambda I - A) = (\lambda - 2)(\lambda + 5) + 6 = \lambda^2 + 3\lambda - 4 = (\lambda + 4)(\lambda - 1) = 0 \Rightarrow \lambda = 1, -4.$$

For the eigenvalue $\lambda_1 = 1$:

$$(\lambda_1 I_2 - A|\mathbf{0}) = \left[\begin{array}{cc|c} -1 & 1 & 0 \\ -6 & 6 & 0 \end{array} \right] \sim \left[\begin{array}{cc|c} 1 & -1 & 0 \\ 0 & 0 & 0 \end{array} \right]; \text{ so take } \mathbf{u}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}.$$

For the eigenvalue $\lambda_2 = -4$:

$$(\lambda_2 I_2 - A|\mathbf{0}) = \left[\begin{array}{cc|c} -6 & 1 & 0 \\ -6 & 1 & 0 \end{array} \right] \sim \left[\begin{array}{cc|c} 6 & -1 & 0 \\ 0 & 0 & 0 \end{array} \right]; \text{ so take } \mathbf{u}_2 = \begin{bmatrix} 1 \\ 6 \end{bmatrix}.$$

Then the general solution to the system of differential equations is

$$\mathbf{y} = c_1 \mathbf{u}_1 e^t + c_2 \mathbf{u}_2 e^{-4t}.$$

To find c_1, c_2 use the initial conditions, with $t = 0$:

$$\begin{aligned}\begin{bmatrix} 2 \\ 3 \end{bmatrix} &= c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + c_2 \begin{bmatrix} 1 \\ 6 \end{bmatrix} \Leftrightarrow \begin{bmatrix} 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 6 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} \\ \Leftrightarrow \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} &= \begin{bmatrix} 1 & 1 \\ 1 & 6 \end{bmatrix}^{-1} \begin{bmatrix} 2 \\ 3 \end{bmatrix} = \frac{1}{5} \begin{bmatrix} 6 & -1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 3 \end{bmatrix} = \frac{1}{5} \begin{bmatrix} 9 \\ 1 \end{bmatrix}.\end{aligned}$$

Thus

$$\begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \frac{9}{5} \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^t + \frac{1}{5} \begin{bmatrix} 1 \\ 6 \end{bmatrix} e^{-4t}$$

and

$$y_1 = \frac{9}{5}e^t + \frac{1}{5}e^{-4t}; \quad y_2 = \frac{9}{5}e^t + \frac{6}{5}e^{-4t}.$$

6. [avg: 6.71/10] Find an orthogonal matrix P and a diagonal matrix D such that $D = P^T A P$, if

$$A = \begin{bmatrix} 5 & -2 & 4 \\ -2 & 8 & 2 \\ 4 & 2 & 5 \end{bmatrix}.$$

Step 1: Find the eigenvalues of A .

$$\begin{aligned} \det(\lambda I - A) &= \det \begin{bmatrix} \lambda - 5 & 2 & -4 \\ 2 & \lambda - 8 & -2 \\ -4 & -2 & \lambda - 5 \end{bmatrix} = \det \begin{bmatrix} \lambda - 5 & 2 & \lambda - 9 \\ 2 & \lambda - 8 & 0 \\ -4 & -2 & \lambda - 9 \end{bmatrix} \\ &= \det \begin{bmatrix} \lambda - 1 & 4 & 0 \\ 2 & \lambda - 8 & 0 \\ -4 & -2 & \lambda - 9 \end{bmatrix} = (\lambda - 9)((\lambda - 1)(\lambda - 8) - 8) = \lambda(\lambda - 9)^2 \end{aligned}$$

So the eigenvalues of A are $\lambda_1 = 0$ and $\lambda_2 = 9$, repeated.

Step 2: Find three mutually **orthogonal** eigenvectors of A . Notation: let

$$E_\lambda(A) = \{\mathbf{x} \in \mathbb{R}^3 \mid A\mathbf{x} = \lambda\mathbf{x}\} = \text{null}(A - \lambda I)$$

be the eigenspace of A corresponding to the eigenvalue λ .

$$\begin{aligned} E_0(A) = \text{null}(A) &= \text{null} \begin{bmatrix} 5 & -2 & 4 \\ -2 & 8 & 2 \\ 4 & 2 & 5 \end{bmatrix} = \text{null} \begin{bmatrix} 1 & -4 & -1 \\ 0 & 18 & 9 \\ 0 & 18 & 9 \end{bmatrix} = \text{null} \begin{bmatrix} 1 & 0 & 1 \\ 0 & 2 & 1 \\ 0 & 0 & 0 \end{bmatrix} = \text{span} \left\{ \begin{bmatrix} -2 \\ -1 \\ 2 \end{bmatrix} \right\}. \\ E_9(A) &= \text{null} \begin{bmatrix} -4 & -2 & 4 \\ -2 & -1 & 2 \\ 4 & 2 & -4 \end{bmatrix} = \text{null} \begin{bmatrix} 2 & 1 & -2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} = \text{span} \left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ -4 \\ -1 \end{bmatrix} \right\}. \end{aligned}$$

Step 3: Divide each eigenvector by its length to get an orthonormal basis of eigenvectors, which are put into the columns of P . So

$$P = \begin{bmatrix} -2/3 & 1/\sqrt{2} & 1/\sqrt{18} \\ -1/3 & 0 & -4/\sqrt{18} \\ 2/3 & -1/\sqrt{2} & -1/\sqrt{18} \end{bmatrix}; \quad D = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 9 & 0 \\ 0 & 0 & 9 \end{bmatrix}$$

7. [avg: 8.54/10] Let $S = \text{span} \left\{ \begin{bmatrix} 1 & 1 & 0 & 1 \end{bmatrix}^T, \begin{bmatrix} 0 & 1 & -1 & 1 \end{bmatrix}^T, \begin{bmatrix} 2 & 0 & 1 & 1 \end{bmatrix}^T \right\}$.

(a) [5 marks] Find an orthogonal basis of S .

Solution: call the three given vectors $\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3$ and apply the Gram-Schmidt algorithm to find an orthogonal basis $\mathbf{f}_1, \mathbf{f}_2, \mathbf{f}_3$. Take $\mathbf{f}_1 = \mathbf{x}_1$,

$$\mathbf{f}_2 = \mathbf{x}_2 - \frac{\mathbf{x}_2 \cdot \mathbf{f}_1}{\|\mathbf{f}_1\|^2} \mathbf{f}_1 = \begin{bmatrix} 0 \\ 1 \\ -1 \\ 1 \end{bmatrix} - \frac{2}{3} \begin{bmatrix} 1 \\ 1 \\ 0 \\ 1 \end{bmatrix} = \frac{1}{3} \begin{bmatrix} -2 \\ 1 \\ -3 \\ 1 \end{bmatrix},$$

$$\mathbf{f}_3 = \mathbf{x}_3 - \frac{\mathbf{x}_3 \cdot \mathbf{f}_1}{\|\mathbf{f}_1\|^2} \mathbf{f}_1 - \frac{\mathbf{x}_3 \cdot \mathbf{f}_2}{\|\mathbf{f}_2\|^2} \mathbf{f}_2 = \begin{bmatrix} 2 \\ 0 \\ 1 \\ 1 \end{bmatrix} - \frac{3}{3} \begin{bmatrix} 1 \\ 1 \\ 0 \\ 1 \end{bmatrix} + \frac{6}{15} \begin{bmatrix} -2 \\ 1 \\ -3 \\ 1 \end{bmatrix} = \frac{1}{5} \begin{bmatrix} 1 \\ -3 \\ -1 \\ 2 \end{bmatrix}.$$

Alternate Solution: observe that $\mathbf{x}_2 \cdot \mathbf{x}_3 = 0$, so take $\mathbf{f}_1 = \mathbf{x}_2$, $\mathbf{f}_2 = \mathbf{x}_3$, and

$$\mathbf{f}_3 = \mathbf{x}_1 - \frac{\mathbf{x}_1 \cdot \mathbf{x}_2}{\|\mathbf{x}_2\|^2} \mathbf{x}_2 - \frac{\mathbf{x}_1 \cdot \mathbf{x}_3}{\|\mathbf{x}_3\|^2} \mathbf{x}_3 = \begin{bmatrix} 1 \\ 1 \\ 0 \\ 1 \end{bmatrix} - \frac{2}{3} \begin{bmatrix} 0 \\ 1 \\ -1 \\ 1 \end{bmatrix} - \frac{3}{6} \begin{bmatrix} 2 \\ 0 \\ 1 \\ 1 \end{bmatrix} = \frac{1}{6} \begin{bmatrix} 0 \\ 2 \\ 1 \\ -1 \end{bmatrix}.$$

Either way $\{\mathbf{f}_1, \mathbf{f}_2, \mathbf{f}_3\}$ is an orthogonal basis of S .

(b) [5 marks] Let $\mathbf{x} = \begin{bmatrix} 1 & 2 & 3 & 4 \end{bmatrix}^T$. Find $\text{proj}_S(\mathbf{x})$.

Solution: use the projection formula.

$$\text{proj}_S \mathbf{x} = \frac{\mathbf{x} \cdot \mathbf{f}_1}{\|\mathbf{f}_1\|^2} \mathbf{f}_1 + \frac{\mathbf{x} \cdot \mathbf{f}_2}{\|\mathbf{f}_2\|^2} \mathbf{f}_2 + \frac{\mathbf{x} \cdot \mathbf{f}_3}{\|\mathbf{f}_3\|^2} \mathbf{f}_3 = \frac{7}{3} \mathbf{f}_1 - \frac{5}{15} \mathbf{f}_2 + \frac{0}{15} \mathbf{f}_3 = \begin{bmatrix} 3 & 2 & 1 & 2 \end{bmatrix}^T.$$

Alternate Solution:

$$\text{proj}_S \mathbf{x} = \frac{\mathbf{x} \cdot \mathbf{f}_1}{\|\mathbf{f}_1\|^2} \mathbf{f}_1 + \frac{\mathbf{x} \cdot \mathbf{f}_2}{\|\mathbf{f}_2\|^2} \mathbf{f}_2 + \frac{\mathbf{x} \cdot \mathbf{f}_3}{\|\mathbf{f}_3\|^2} \mathbf{f}_3 = \frac{3}{3} \mathbf{f}_1 + \frac{9}{6} \mathbf{f}_2 + 3 \mathbf{f}_3 = \begin{bmatrix} 3 & 2 & 1 & 2 \end{bmatrix}^T.$$

Cross-check/Other Solution: $S^\perp = \text{span}\{\mathbf{y}\}$ with $\mathbf{y} = \begin{bmatrix} -1 & 0 & 1 & 1 \end{bmatrix}^T$. Then

$$\text{proj}_S \mathbf{x} = \mathbf{x} - \text{proj}_{S^\perp}(\mathbf{x}) = \mathbf{x} - \frac{\mathbf{x} \cdot \mathbf{y}}{\|\mathbf{y}\|^2} \mathbf{y} = \mathbf{x} - \frac{6}{3} \mathbf{y} = \begin{bmatrix} 3 & 2 & 1 & 2 \end{bmatrix}^T.$$

8. [avg: 6.05/11] Let $A = \begin{bmatrix} 1/3 & 3/4 \\ 2/3 & 1/4 \end{bmatrix}$.

(a) [6 marks] Find an invertible matrix P and a diagonal matrix D such that $D = P^{-1}AP$.

Solution:

$$\det(\lambda I - A) = \det \begin{bmatrix} \lambda - 1/3 & -3/4 \\ -2/3 & \lambda - 1/4 \end{bmatrix} = \lambda^2 - \frac{7}{12}\lambda - \frac{5}{12} = (\lambda - 1)(\lambda + 5/12).$$

The eigenvalues of A are

$$\lambda_1 = 1 \text{ and } \lambda_2 = -\frac{5}{12}.$$

Find the eigenvectors:

$$\text{null}(\lambda_1 I - A) = \text{null} \begin{bmatrix} 2/3 & -3/4 \\ -2/3 & 3/4 \end{bmatrix} = \text{null} \begin{bmatrix} 8 & -9 \\ 0 & 0 \end{bmatrix} = \text{span} \left\{ \begin{bmatrix} 9 \\ 8 \end{bmatrix} \right\};$$

$$\text{null}(\lambda_2 I - A) = \text{null} \begin{bmatrix} -3/4 & -3/4 \\ -2/3 & -2/3 \end{bmatrix} = \text{null} \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} = \text{span} \left\{ \begin{bmatrix} -1 \\ 1 \end{bmatrix} \right\}.$$

Take

$$D = \begin{bmatrix} 1 & 0 \\ 0 & -5/12 \end{bmatrix} \text{ and } P = \begin{bmatrix} 9 & -1 \\ 8 & 1 \end{bmatrix}.$$

(b) [4 marks] Find and simplify A^n . (Bonus: what can you say about the entries of A^n as $n \rightarrow \infty$?)

Solution:

$$\begin{aligned} A^n = PD^nP^{-1} &= \begin{bmatrix} 9 & -1 \\ 8 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & -5/12 \end{bmatrix}^n \begin{bmatrix} 9 & -1 \\ 8 & 1 \end{bmatrix}^{-1} \\ &= \begin{bmatrix} 9 & -1 \\ 8 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & (-5/12)^n \end{bmatrix} \frac{1}{17} \begin{bmatrix} 1 & 1 \\ -8 & 9 \end{bmatrix} \\ &= \frac{1}{17} \begin{bmatrix} 9 & -1 \\ 8 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ -8(-5/12)^n & 9(-5/12)^n \end{bmatrix} \\ &= \frac{1}{17} \begin{bmatrix} 9 + 8(-5/12)^n & 9 - 9(-5/12)^n \\ 8 - 8(-5/12)^n & 8 + 9(-5/12)^n \end{bmatrix} \end{aligned}$$

Bonus: as $n \rightarrow \infty$,

$$A^n \rightarrow \frac{1}{17} \begin{bmatrix} 9 & 9 \\ 8 & 8 \end{bmatrix}.$$

This page is for rough work; it will not be marked.