## Math H54 Honors Linear Algebra and Differential Equations Spring, 2004 Prof. Haiman

## Midterm 2 Solutions

1. Let  $V \subseteq \mathbb{R}^3$  be the linear span of the vectors

$$\mathbf{v}_1 = \begin{bmatrix} 1\\1\\0 \end{bmatrix}, \quad \mathbf{v}_2 = \begin{bmatrix} 1\\2\\1 \end{bmatrix}, \quad \mathbf{v}_3 = \begin{bmatrix} 1\\-1\\-2 \end{bmatrix}.$$

(a) For each vector below, either express it as a linear combination of  $\mathbf{v}_1$ ,  $\mathbf{v}_2$ ,  $\mathbf{v}_3$  or show that it isn't in V:

$$\mathbf{x} = \begin{bmatrix} 0\\1\\1 \end{bmatrix}, \quad \mathbf{y} = \begin{bmatrix} 1\\1\\1 \end{bmatrix}.$$

(b) What is the dimension of V?

Solution. (a)  $\mathbf{x} = \mathbf{v}_2 - \mathbf{v}_1$ . All vectors  $\mathbf{v} \in V$  satisfy  $\begin{bmatrix} 1 & -1 & 1 \end{bmatrix} \mathbf{v} = 0$ , so  $\mathbf{y} \notin V$ . (b) dim(V) = 2.

2. Using the basis

$$\mathcal{B} = \left\{ \mathbf{b}_1 = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \ \mathbf{b}_2 = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \ \mathbf{b}_3 = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \ \mathbf{b}_4 = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\}$$

of  $M_{2,2}$ , find

(a) a matrix A such that NS(A) is the set of coordinate vectors  $[X]_{\mathcal{B}}$  of symmetric matrices  $X \in M_{2,2}$ ;

(b) a matrix B such that NS(B) is the set of coordinate vectors  $[X]_{\mathcal{B}}$  of matrices  $X \in M_{2,2}$  such that  $X \begin{bmatrix} 1 \\ 1 \end{bmatrix} = 0$ ;

(c) a matrix C such that NS(C) is the set of coordinate vectors  $[X]_{\mathcal{B}}$  of symmetric matrices  $X \in M_{2,2}$  such that  $X \begin{bmatrix} 1 \\ 1 \end{bmatrix} = 0$ .

Solution. (a)

(b)

(c)

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

3. Find a  $3 \times 3$  matrix A with eigenvalues -1, 0, 1 and corresponding eigenvectors

$$\begin{bmatrix} 1\\2\\0 \end{bmatrix}, \begin{bmatrix} 0\\1\\2 \end{bmatrix}, \begin{bmatrix} 2\\0\\1 \end{bmatrix}$$

Solution. Let

$$S = \begin{bmatrix} 1 & 0 & 2 \\ 2 & 1 & 0 \\ 0 & 2 & 1 \end{bmatrix}, \quad S^{-1} = \begin{bmatrix} \frac{1}{9} & \frac{4}{9} & -\frac{2}{9} \\ -\frac{2}{9} & \frac{1}{9} & \frac{4}{9} \\ \frac{4}{9} & -\frac{2}{9} & \frac{1}{9} \end{bmatrix}, \quad \Lambda = \begin{bmatrix} -1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}.$$
$$A = S\Lambda S^{-1} = \begin{bmatrix} \frac{7}{9} & -\frac{8}{9} & \frac{4}{9} \\ -\frac{2}{9} & -\frac{8}{9} & \frac{4}{9} \\ \frac{4}{9} & -\frac{2}{9} & \frac{1}{9} \end{bmatrix}.$$

Then

4. Let A be a real  $n \times n$  matrix such that  $tr(A^2) = -1$ . Is A diagonalizable using matrices with real entries? Why or why not?

Solution. The quantity  $tr(A^2)$  is the sum of the squares of the eigenvalues of A. Since it is negative, the eigenvalues cannot all be real.

5. If

$$\mathbf{w} = \begin{bmatrix} 1\\0\\0\\3 \end{bmatrix}, \quad \mathbf{v}_1 = \begin{bmatrix} 1\\2\\1\\2 \end{bmatrix}, \quad \mathbf{v}_2 = \begin{bmatrix} 1\\0\\1\\-1 \end{bmatrix},$$

find a and b such that  $\mathbf{w} - a\mathbf{v}_1 - b\mathbf{v}_2$  is perpendicular to  $\mathbf{v}_1$  and  $\mathbf{v}_2$ . Solution. Note that  $\mathbf{v}_1$  and  $\mathbf{v}_2$  are orthogonal, which makes it easier to solve: a = 7/10, b = -2/3.

6. Let

$$\begin{bmatrix} x_1 & x_2 & x_3 & x_4 & x_5 \\ y_1 & y_2 & y_3 & y_4 & y_5 \end{bmatrix} = \begin{bmatrix} -2 & -1 & 0 & 1 & 2 \\ 4 & 2 & 0 & 2 & 4 \end{bmatrix}$$

Find the quadratic polynomial  $f(x) = ax^2 + bx + c$  that minimizes the error

$$\sum_{i} (y_i - f(x_i))^2.$$

Solution. We must solve the least-squares problem

$$\begin{bmatrix} 4 & -2 & 1 \\ 1 & -1 & 1 \\ 0 & 0 & 1 \\ 1 & 1 & 1 \\ 4 & 2 & 1 \end{bmatrix} \begin{bmatrix} a \\ b \\ c \end{bmatrix} \approx \begin{bmatrix} 4 \\ 2 \\ 0 \\ 2 \\ 4 \end{bmatrix}.$$

The answer is  $f(x) = 6x^2/7 + 24/35$ .