

LINEAR ALGEBRA
EXAM 3
SPRING 2007

Name:

Honor Code Statement:

Directions: Complete all problems. Justify all answers/solutions. Calculators are not permitted. Best of luck.

- (1) Analyze the long-term behavior (sometimes called the steady-state response) of the dynamical system defined by $\mathbf{x}_{k+1} = A\mathbf{x}_k$, ($k = 0, 1, 2 \dots$) where

$$A = \begin{bmatrix} .8 & 0 \\ 0 & .64 \end{bmatrix}$$

and

$$\mathbf{x}_0 = \begin{bmatrix} 10 \\ 6 \end{bmatrix}.$$

- (2) Let $W = \text{Span}\{v_1, \dots, v_p\}$. Show that if \mathbf{x} is orthogonal to each v_j , for $1 \leq j \leq p$, then \mathbf{x} is orthogonal to every vector in W .

(3) Given the following matrix:

$$A = \begin{bmatrix} 7 & -2 \\ 2 & 3 \end{bmatrix}$$

(a) Determine the characteristic polynomial of A .

(b) Determine the eigenvalues of A .

(c) For each of the eigenvalues determine a basis for the corresponding eigenspace.

(d) Explain why, or why not, the matrix A is diagonalizable (you need not give the diagonalization if one exists).

(e) Give a benefit of having a diagonalization of a matrix.

- (4) The following message, 0111000, has been received via transmission over a noisy channel and was encoded using the Hamming(7,4) code (the check matrix H is given below). If at most one error has occurred in transmission, determine if an error has occurred and, if so, correct it.

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

- (5) If precisely two errors occur in the transmission of a vector \mathbf{x} , what can you say?

- (6) Let $\mathbb{B} = \{\mathbf{b}_1, \mathbf{b}_2, \mathbf{b}_3\}$ be a basis for a vector space V . Find $T(3\mathbf{b}_1 - 4\mathbf{b}_2)$ when T is a linear transformation from V to V whose matrix relative to \mathbb{B} is

$$[T]_{\mathbb{B}} = \begin{bmatrix} 0 & -6 & 1 \\ 0 & 5 & -1 \\ 1 & -2 & 7 \end{bmatrix}$$

- (7) **True or False:** Justify each answer by citing an appropriate definition or theorem. If the statement is false and you can provide a counterexample to demonstrate this, then do so. If the statement is false and be can slightly modified so as to make it true then indicate how this may be done.
- If \mathbf{v}_1 and \mathbf{v}_2 are linearly independent eigenvectors, then they correspond to distinct eigenvalues.

- If A is invertible, then A is diagonalizable.

- The orthogonal projection of \mathbf{y} onto \mathbf{v} is the same as the orthogonal projection of \mathbf{y} onto $c\mathbf{v}$ whenever $c \neq 0$.

- (8) Define: **orthonormal set**.

- (9) Let W be the subspace spanned by the \mathbf{u} 's.
(a) Find the closest point, $\hat{\mathbf{y}}$, to \mathbf{y} in the subspace W .

$$\mathbf{y} = \begin{bmatrix} 6 \\ 6 \\ 6 \end{bmatrix}$$

$$\mathbf{u}_1 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$$

$$\mathbf{u}_2 = \begin{bmatrix} 0 \\ 3 \\ -3 \end{bmatrix}$$

- (b) Write \mathbf{y} as the sum of a vector in W and a vector orthogonal to W .

- (c) Find the distance from \mathbf{y} to W .

(10) The given set is a basis for a subspace W^* .

(a) Apply the Gram-Schmidt process to this basis to produce an orthogonal one.

$$\mathbf{x}_1 = \begin{bmatrix} -1 \\ 3 \\ 1 \\ 1 \\ 6 \end{bmatrix}$$

$$\mathbf{x}_2 = \begin{bmatrix} -8 \\ -2 \\ -4 \end{bmatrix}$$

(b) Now produce an orthonormal basis for W^* .

(c) Show how to find a QR factorization of $A = [\mathbf{x}_1 \ \mathbf{x}_2]$, you need not complete the calculation.

(11) Describe all least-squares solutions of the equation $A\mathbf{x} = \mathbf{b}$.

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

$$\mathbf{b} = \begin{bmatrix} 2 \\ 5 \\ 6 \\ 6 \end{bmatrix}$$

Compute the least-squares error associated with this solution.

- (12) Prove that the eigenvalues of a triangular matrix are the entries on its main diagonal.