

Name:

Time allowed: 120 minutes.  
Calculators are not allowed.

**M369 Linear Algebra (section 1) : Solutions to Practise Final Exam**

Problem	T/F	2	3	4	5	6	7	8	9	Total
Score										
Maximum	?	?	?	?	?	?	?	?	?	200

**F** The set of all polynomials of degree *greater* than  $n$  (plus the zero polynomial) is a vector space.

*Not closed under addition. For example, suppose  $n = 2$ ,  $p(x) = x^3 + x$ , and  $q(x) = -x^3$ . Then  $p(x) + q(x) = x$  has degree less than two.*

**T** Let  $P_n$  be the vector space of polynomials of degree less than  $n$ , and let  $P_*$  be the subset of polynomials vanishing at *all* natural numbers 1, 2, 3, etc. Then  $P_*$  is a vector subspace of  $P_n$ .

*In fact, a polynomial which vanishes at all natural numbers must vanish identically. So  $P_* = \{0\}$  is the trivial vector space.*

**F** Let  $\mathbf{v}_1, \dots, \mathbf{v}_n$  be  $n$  vectors in the vector space  $V$ . If

$$c_1\mathbf{v}_1 + \dots + c_n\mathbf{v}_n = \mathbf{0}$$

implies  $c_n = 0$ , then  $\mathbf{v}_n \in \text{Span}(\mathbf{v}_1, \dots, \mathbf{v}_{n-1})$ .

*On the contrary, if  $\mathbf{v}_n \in \text{Span}(\mathbf{v}_1, \dots, \mathbf{v}_{n-1})$  then there would be an equation*

$$\mathbf{v}_n = c_1\mathbf{v}_1 + \dots + c_{n-1}\mathbf{v}_{n-1}$$

*i.e. with  $c_n = -1$ .*

**F** The three points  $\begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$ ,  $\begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$ , and  $\begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$  all lie in the plane  $x + y + z = 2$ . Therefore the vectors  $\mathbf{v}_1 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$ ,  $\mathbf{v}_2 = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$ , and  $\mathbf{v}_3 = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$  are linearly dependent.

*The end points of the vectors lie in the plane  $x + y + z = 2$ , but this plane does not pass through the origin, so the vectors themselves do not lie in this plane. One can easily check that they are independent.*

**T** If  $\mathbf{v}_1, \dots, \mathbf{v}_m$  form a spanning set for  $\mathbb{R}^n$ , then the matrix  $A = (\mathbf{v}_1, \dots, \mathbf{v}_m)$  with columns  $\mathbf{v}_1, \dots, \mathbf{v}_m$  must have rank  $n$ .

*The rank of  $A$  is the dimension of the row space of  $A$ , also equal to the dimension of the column space of  $A$ . In this case, the column space is all of  $\mathbb{R}^n$ .*

**T** Let  $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$  be three non-zero vectors in  $\mathbb{R}^3$ . If

$$\text{Span}(\mathbf{v}_1) \neq \text{Span}(\mathbf{v}_1, \mathbf{v}_2) \neq \text{Span}(\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3)$$

then  $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$  is a basis for  $\mathbb{R}^3$ .

*Firstly,  $\mathbf{v}_1 \neq \mathbf{0}$ . Secondly,  $\mathbf{v}_2$  is not in the span of  $\mathbf{v}_1$ . Thirdly,  $\mathbf{v}_3$  is not in the span of  $\mathbf{v}_1$  and  $\mathbf{v}_2$ . Therefore the three vectors are independent and hence form a basis.*

**F** Let  $[\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3]$  be a basis for  $\mathbb{R}^3$ , and let  $U = (\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3)$  be the matrix with columns  $\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3$ . Then  $U^T$  is the transition matrix for the change of basis *from* the standard basis  $[\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3]$  *to*  $[\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3]$ .

*The transition matrix is  $U^{-1}$ , which in general is different to  $U^T$ .*

**F** Let  $A$  be an  $m \times n$  matrix of rank  $n$  with  $m > n$ . Then  $N(A^T) = \{\mathbf{0}\}$ .

*By the Rank-Nullity Theorem, the dimension of  $N(A^T)$  is  $m - \text{rank}A = m - n > 0$ .*

**F** Let  $L : \mathbb{R}^n \rightarrow \mathbb{R}^m$  be the linear transformation given by the  $m \times n$  matrix  $A$ , and  $L^T : \mathbb{R}^m \rightarrow \mathbb{R}^n$  be the linear transformation given by the transpose  $A^T$ . Then the kernel of  $L$  is equal to the range of  $L^T$ .

*The kernel of  $L$  is the null space  $N(A)$ . The range of  $L^T$  is  $R(A^T)$ . These two subspaces of  $\mathbb{R}^n$  are orthogonal complements.*

**T** If  $L : V \rightarrow W$  is a linear transformation and  $\mathbf{x}$  is in the kernel of  $L$ , then  $L(\mathbf{v} + \mathbf{x}) = L(\mathbf{v} - \mathbf{x})$  for all  $\mathbf{v} \in V$ .

*By linearity  $L(\mathbf{v} + \mathbf{x}) = L(\mathbf{v}) + L(\mathbf{x}) = L(\mathbf{v})$  since  $L(\mathbf{x}) = \mathbf{0}$ . Similarly  $L(\mathbf{v} - \mathbf{x}) = L(\mathbf{v})$ .*

**F** If  $A$  and  $B$  are similar matrices then they must have the same eigenvectors.

*If  $B = S^{-1}AS$  and  $\mathbf{x}$  is an eigenvector of  $A$ , then  $S\mathbf{x}$  will be an eigenvector of  $B$ . They will have the same eigenvalues.*

**F** If  $A_1$  is similar to  $B_1$  and  $A_2$  is similar to  $B_2$ , then  $A_1 + A_2$  must be similar to  $B_1 + B_2$ .

*This would only be true if the similarity matrices  $S_1$  and  $S_2$  were the same. So any randomly picked pair of similar matrices should give a counter-example.*

**T** The angle between two unit vectors  $\mathbf{u}$  and  $\mathbf{v} \in \mathbb{R}^3$  is  $\cos^{-1}(\mathbf{u}^T \mathbf{v})$ .

*If they were not unit vectors, we would also need to divide by their lengths.*

**F** The  $xy$ -plane and the  $yz$ -plane are orthogonal subspaces in  $\mathbb{R}^3$ .

*The vector  $\mathbf{e}_2 = (0, 1, 0)$  lies in both the  $xy$ -plane and the  $yz$ -plane, so they cannot be orthogonal.*

**F** If a vector space  $W$  is the direct sum  $U \oplus V$  of a pair of its subspaces  $U$  and  $V$ , then  $U$  and  $V$  must be orthogonal complements.

*For example, let  $U = \text{Span}(\mathbf{e}_1)$  and  $V = \text{Span}(\mathbf{e}_1 + \mathbf{e}_2)$ . Then  $U \cap V = \{\mathbf{0}\}$  and together  $U$  and  $V$  span  $\mathbb{R}^2$ , so  $\mathbb{R}^2 = U \oplus V$ . But they are not orthogonal.*

**T** Let  $A$  be an  $m \times n$  matrix. If  $A^T A$  and  $AA^T$  are both non-singular then  $m = n$ .

*If the  $n \times n$  matrix  $A^T A$  is non-singular it must have rank  $n$ . If the  $m \times m$  matrix  $AA^T$  is non-singular it must have rank  $m$ . But  $A^T A$  and  $AA^T$  both have the same rank as  $A$ , and therefore  $m = n$ .*

**F** Let  $\mathbb{R}^{n \times n}$  denote the vector space of  $n \times n$  matrices. Then  $\langle A, B \rangle = \text{Tr}(AB)$  defines an inner product on  $\mathbb{R}^{n \times n}$ .

*For example, according to this definition*

$$\left\langle \left( \begin{array}{cc} 0 & 1 \\ -1 & 0 \end{array} \right), \left( \begin{array}{cc} 0 & 1 \\ -1 & 0 \end{array} \right) \right\rangle = \text{Tr} \left( \begin{array}{cc} -1 & 0 \\ 0 & -1 \end{array} \right) = -2,$$

*but this should be positive.*

**T** Let  $p_0(x), p_1(x), \dots$  be a sequence of orthogonal polynomials with  $p_k(x)$  of degree  $k$  for all  $k \geq 0$ . Then  $p_n(x)$  is orthogonal to every polynomial of degree less than  $n$ .

*The polynomial  $p_n(x)$  is orthogonal to  $p_0(x), p_1(x), \dots, p_{n-1}(x)$ , and these span the space of all polynomials of degree less than  $n$ .*

**F** If  $\mathbf{x}_1$  and  $\mathbf{x}_2$  are linearly independent eigenvectors of the matrix  $A$ , then they must correspond to different eigenvalues.

*For example, let  $A$  be the identity matrix; then every vector is an eigenvector with eigenvalue one. Let  $\mathbf{x}_1$  and  $\mathbf{x}_2$  be any pair of independent vectors.*

**F** Let  $A$  and  $B$  be real  $n \times n$  matrices. If  $U = A + iB$  is unitary, then  $A$  must be orthogonal.

*A real unitary matrix is orthogonal, but in general the real part of a unitary matrix is not orthogonal. Any randomly chosen example should illustrate this fact.*

**T** Let  $U\Sigma V^T$  be a singular value decomposition of the  $m \times n$  matrix  $A$ , with non-zero singular values  $\sigma_1, \dots, \sigma_r$ . Then the first  $r$  columns of  $V$  span  $R(A^T)$  and the last  $n - r$  columns of  $V$  span  $N(A)$ .

*The singular values  $\sigma_{r+1} = \dots = \sigma_n = 0$  correspond to vectors in the null space of  $A^T A$ , which is the same as the null space of  $A$ .*

**F** If all the entries of the  $n \times n$  matrix  $A$  are positive, then  $A$  must be positive definite.

*For  $A$  to be positive definite, the eigenvalues must all be positive, and this is not guaranteed by the entries of the matrix all being positive. For example*

$$\begin{pmatrix} 1 & 2 \\ 2 & 1 \end{pmatrix}$$

*has eigenvalues  $-1$  and  $3$ .*

2. Let  $C^\infty[0, 1]$  be the vector space of functions on  $[0, 1]$  which have derivatives of all orders. Let  $S \subset C^\infty[0, 1]$  be the subset of functions  $f$  satisfying

$$f''(x) + xf'(x) + (x^2 - 1)f(x) = 0.$$

Is  $S$  a vector subspace? Prove or disprove.

*Yes,  $S$  is a vector subspace. If  $f$  and  $g$  are in  $S$ , and  $a$  and  $b \in \mathbb{R}$  are scalars, then*

$$(af + bg)'' + x(af + bg)' + (x^2 - 1)(af + bg) =$$

$$a(f'' + xf' + (x^2 - 1)f) + b(g'' + xg' + (x^2 - 1)g) = a \cdot 0 + b \cdot 0 = 0.$$

*This shows that  $S$  is closed under vector addition and under scalar multiplication, and hence is a subspace.*

3. Let  $A$  be the  $3 \times 4$  matrix

$$\begin{pmatrix} 1 & 2 & 2 & 5 \\ 1 & 0 & 1 & 5 \\ 0 & 4 & 2 & 0 \end{pmatrix}.$$

Write down bases for  $N(A)$ ,  $R(A^T)$ ,  $N(A^T)$ , and  $R(A)$ .

The reduced row echelon forms for  $A$  and  $A^T$  are

$$U = \begin{pmatrix} 1 & 0 & 1 & 5 \\ 0 & 1 & \frac{1}{2} & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \quad \text{and} \quad U' = \begin{pmatrix} 1 & 0 & 2 \\ 0 & 1 & -2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}.$$

Therefore the null space of  $A$  is

$$N(A) = \left\{ \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} \middle| x_1 = -x_3 - 5x_4 \text{ and } x_2 = -\frac{x_3}{2} \right\} = \text{Span} \left( \begin{pmatrix} -1 \\ -\frac{1}{2} \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} -5 \\ 0 \\ 0 \\ 1 \end{pmatrix} \right)$$

and the null space of  $A^T$  is

$$N(A^T) = \left\{ \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} \middle| x_1 = -2x_3 \text{ and } x_2 = 2x_3 \right\} = \text{Span} \left( \begin{pmatrix} -2 \\ 2 \\ 1 \end{pmatrix} \right).$$

The row space of  $A$  is

$$R(A^T) = \text{Span} \left( \begin{pmatrix} 1 \\ 0 \\ 1 \\ 5 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ \frac{1}{2} \\ 0 \end{pmatrix} \right)$$

and the row space of  $A^T$  is

$$R(A) = \text{Span} \left( \begin{pmatrix} 1 \\ 0 \\ 2 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ -2 \end{pmatrix} \right).$$

4. Find all least squares solutions of

$$\begin{aligned}2x_1 + x_2 &= -4 \\x_1 - x_2 &= 1 \\x_1 + 2x_2 &= 4.\end{aligned}$$

The normal equations  $A^T A \mathbf{x} = A^T \mathbf{b}$  are

$$\begin{pmatrix} 6 & 3 \\ 3 & 6 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} -3 \\ 3 \end{pmatrix}$$

which we can simplify to

$$\begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} -1 \\ 1 \end{pmatrix}.$$

Therefore there is a unique solution

$$\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix}^{-1} \begin{pmatrix} -1 \\ 1 \end{pmatrix} = \frac{1}{3} \begin{pmatrix} 2 & -1 \\ -1 & 2 \end{pmatrix} \begin{pmatrix} -1 \\ 1 \end{pmatrix} = \begin{pmatrix} -1 \\ 1 \end{pmatrix}.$$

5. Let  $\mathbf{v}_1 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$  and  $\mathbf{v}_2 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$  be two vectors in  $\mathbb{R}^2$ .

a) Apply the Gram-Schmidt process to  $[\mathbf{v}_1, \mathbf{v}_2]$  to find an orthonormal basis  $[\mathbf{u}_1, \mathbf{u}_2]$  for  $\mathbb{R}^2$ .

First normalize  $\mathbf{v}_1$  to get  $\mathbf{u}_1 = \begin{pmatrix} \frac{1}{\sqrt{5}} \\ \frac{2}{\sqrt{5}} \end{pmatrix}$ . The projection of  $\mathbf{v}_2$  onto  $\mathbf{u}_1$  is

$$\mathbf{p}_1 = \langle \mathbf{v}_2, \mathbf{u}_1 \rangle \mathbf{u}_1 = \frac{3}{\sqrt{5}} \mathbf{u}_1 = \begin{pmatrix} \frac{3}{5} \\ \frac{6}{5} \end{pmatrix}.$$

Therefore

$$\mathbf{v}_2 - \mathbf{p}_1 = \begin{pmatrix} \frac{2}{5} \\ -\frac{1}{5} \end{pmatrix}$$

and normalizing gives

$$\mathbf{u}_2 = \frac{\mathbf{v}_2 - \mathbf{p}_1}{\|\mathbf{v}_2 - \mathbf{p}_1\|} = \begin{pmatrix} \frac{2}{\sqrt{5}} \\ -\frac{1}{\sqrt{5}} \end{pmatrix}.$$

b) Find the coordinates of  $\mathbf{x} = \begin{pmatrix} 3 \\ -4 \end{pmatrix}$  with respect to the basis  $[\mathbf{u}_1, \mathbf{u}_2]$  of part a).

We find

$$\begin{aligned}\mathbf{x} &= \langle \mathbf{x}, \mathbf{u}_1 \rangle \mathbf{u}_1 + \langle \mathbf{x}, \mathbf{u}_2 \rangle \mathbf{u}_2 \\ &= -\sqrt{5} \mathbf{u}_1 + 2\sqrt{5} \mathbf{u}_2.\end{aligned}$$

6. Let

$$A = \begin{pmatrix} 2 & -1 \\ 3 & -2 \end{pmatrix}.$$

a) Find the eigenvalues and corresponding eigenvectors of  $A$ .

*The characteristic equation is*

$$\det \begin{pmatrix} 2 - \lambda & -1 \\ 3 & -2 - \lambda \end{pmatrix} = (2 - \lambda)(-2 - \lambda) - (-1) \cdot 3 = \lambda^2 - 1 = (\lambda - 1)(\lambda + 1).$$

*Therefore the eigenvalues are  $\lambda_1 = 1$  and  $\lambda_2 = -1$ . The 1-eigenspace is the null space of*

$$A - \text{Id} = \begin{pmatrix} 1 & -1 \\ 3 & -3 \end{pmatrix}$$

*which is spanned by  $\mathbf{x}_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$  and similarly the  $(-1)$ -eigenspace is the null space of*

$$A - \text{Id} = \begin{pmatrix} 3 & -1 \\ 3 & -1 \end{pmatrix}$$

*which is spanned by  $\mathbf{x}_2 = \begin{pmatrix} 1 \\ 3 \end{pmatrix}$ .*

b) Use your result from part a) to write down a matrix  $X$  which diagonalizes  $A$ , and then calculate  $e^A$ .

*Let  $X = (\mathbf{x}_1, \mathbf{x}_2)$  be the matrix with columns  $\mathbf{x}_1$  and  $\mathbf{x}_2$ . Then  $X$  diagonalizes  $A$  and*

$$A = X \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} X^{-1}.$$

*Therefore*

$$e^A = X \begin{pmatrix} e^1 & 0 \\ 0 & e^{-1} \end{pmatrix} X^{-1} = \frac{1}{2} \begin{pmatrix} 3e - e^{-1} & -e + e^{-1} \\ 3e - 3e^{-1} & -e + 3e^{-1} \end{pmatrix}.$$

*[Part c) is on the next page.]*

c) Use part b) to solve the initial value problem

$$\begin{aligned}y_1' &= 2y_1 - y_2 \\y_2' &= 3y_1 - 2y_2\end{aligned}$$

with  $y_1(0) = 2$  and  $y_2(0) = 0$ .

*The solution will be given by*

$$\begin{aligned}\begin{pmatrix} y_1 \\ y_2 \end{pmatrix} &= e^{tA} \begin{pmatrix} y_1(0) \\ y_2(0) \end{pmatrix} \\ &= X e^{tD} X^{-1} \begin{pmatrix} 2 \\ 0 \end{pmatrix} \\ &= \begin{pmatrix} 1 & 1 \\ 1 & 3 \end{pmatrix} \begin{pmatrix} e^t & 0 \\ 0 & e^{-t} \end{pmatrix} \frac{1}{2} \begin{pmatrix} 3 & -1 \\ -1 & 1 \end{pmatrix} \\ &= \begin{pmatrix} 3e^t - e^{-t} \\ 3e^t - 3e^{-t} \end{pmatrix}.\end{aligned}$$

7. Let  $A$  and  $B$  be  $n \times n$  matrices. Suppose that  $A$  and  $B$  are both diagonalizable, with the same diagonalizing matrix  $X$ . Prove that  $AB = BA$ .

*Since  $X^{-1}AX$  and  $X^{-1}BX$  are both diagonal matrices, they commute, i.e.*

$$(X^{-1}AX)(X^{-1}BX) = (X^{-1}BX)(X^{-1}AX).$$

*Simplifying yields*

$$X^{-1}ABX = X^{-1}BAX$$

*and multiplying both sides on the left by  $X$ , and on the right by  $X^{-1}$  yields*

$$AB = BA.$$

8. Let

$$A = \begin{pmatrix} 1 & 7 \\ 0 & 0 \\ 1 & 7 \end{pmatrix}.$$

Find a singular value decomposition of  $A$ , i.e. factorize  $A$  into  $U\Sigma V^T$  where  $U$  is a  $3 \times 3$  orthogonal matrix,  $V$  is a  $2 \times 2$  orthogonal matrix, and  $\Sigma$  looks like

$$\begin{pmatrix} \sigma_1 & 0 \\ 0 & \sigma_2 \\ 0 & 0 \end{pmatrix}$$

with  $\sigma_1 \geq \sigma_2 \geq 0$ .

We calculate

$$A^T A = \begin{pmatrix} 2 & 14 \\ 14 & 98 \end{pmatrix}.$$

The characteristic equation is

$$\det \begin{pmatrix} 2 - \lambda & 14 \\ 14 & 98 - \lambda \end{pmatrix} = (2 - \lambda)(98 - \lambda) - 14^2 = \lambda^2 - 100\lambda = \lambda(\lambda - 100).$$

Therefore the eigenvalues are  $\lambda_1 = 100$  and  $\lambda_2 = 0$  (largest to smallest). The corresponding eigenvectors are

$$\mathbf{v}_1 = \begin{pmatrix} \frac{1}{5\sqrt{2}} \\ \frac{7}{5\sqrt{2}} \end{pmatrix} \quad \text{and} \quad \mathbf{v}_2 = \begin{pmatrix} \frac{7}{5\sqrt{2}} \\ -\frac{1}{5\sqrt{2}} \end{pmatrix}.$$

These are the columns of the matrix  $V$ . Note that they are orthogonal and we have normalized them so that they are orthonormal, and hence  $V$  is an orthogonal matrix.

The singular values are  $\sigma_1 = \sqrt{\lambda_1} = 10$  and  $\sigma_2 = \sqrt{\lambda_2} = 0$ . These determine the matrix  $\Sigma$ .

The first column of  $U$  is given by

$$\mathbf{u}_1 = \frac{1}{\sigma_1} A \mathbf{v}_1 = \begin{pmatrix} \frac{1}{\sqrt{2}} \\ 0 \\ \frac{1}{\sqrt{2}} \end{pmatrix}.$$

Since  $\sigma_1$  is the only non-zero singular value, the remaining columns of  $U$  are given by completing  $\mathbf{u}_1$  to an orthonormal basis of  $\mathbb{R}^3$  in whichever way we like. For example, we could take

$$\mathbf{u}_2 = \begin{pmatrix} \frac{1}{\sqrt{2}} \\ 0 \\ -\frac{1}{\sqrt{2}} \end{pmatrix} \quad \text{and} \quad \mathbf{u}_3 = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}.$$

This gives the singular value decomposition

$$A = U\Sigma V^T = \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & 0 \\ 0 & 0 & 1 \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} & 0 \end{pmatrix} \begin{pmatrix} 10 & 0 \\ 0 & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} \frac{1}{5\sqrt{2}} & \frac{7}{5\sqrt{2}} \\ \frac{7}{5\sqrt{2}} & -\frac{1}{5\sqrt{2}} \end{pmatrix}.$$

9. Consider the symmetric matrix

$$A = \begin{pmatrix} 4 & 3 \\ 3 & 4 \end{pmatrix}.$$

a) Find the eigenvalues of  $A$ . If  $\mathbf{x}_1$  and  $\mathbf{x}_2$  are *unit* eigenvectors corresponding to the two eigenvalues, find  $|\langle \mathbf{x}_1, \mathbf{x}_2 \rangle|$ .

*The characteristic equation is*

$$\det \begin{pmatrix} 4 - \lambda & 3 \\ 3 & 4 - \lambda \end{pmatrix} = (4 - \lambda)^2 - 3^2 = \lambda^2 - 8\lambda + 7 = (\lambda - 1)(\lambda - 7).$$

*Therefore the eigenvalues are  $\lambda_1 = 1$  and  $\lambda_2 = 7$ . Since  $A$  is a symmetric matrix, eigenvectors corresponding to different eigenvalues will be orthogonal; thus  $|\langle \mathbf{x}_1, \mathbf{x}_2 \rangle| = 0$  (we do not need to calculate the eigenvectors).*

b) Is  $A$  positive definite? Explain your answer.

*Both eigenvalues of  $A$  are positive. Since  $A$  is a symmetric matrix, this implies that it is positive definite.*

c) Find the Cholesky decomposition of  $A$ , i.e. find a lower triangular matrix  $B$  with positive diagonal entries such that  $A = BB^T$ .

*Only one row operation is required to put  $A$  in upper triangular form: subtracting  $\frac{3}{4}$  times the first row from the second row. This gives*

$$\begin{pmatrix} 1 & 0 \\ -\frac{3}{4} & 1 \end{pmatrix} A = \begin{pmatrix} 4 & 3 \\ 0 & \frac{7}{4} \end{pmatrix}.$$

*Factoring out a diagonal matrix gives*

$$\begin{aligned} A &= \begin{pmatrix} 1 & 0 \\ \frac{3}{4} & 1 \end{pmatrix} \begin{pmatrix} 4 & 3 \\ 0 & \frac{7}{4} \end{pmatrix} \\ &= \begin{pmatrix} 1 & 0 \\ \frac{3}{4} & 1 \end{pmatrix} \begin{pmatrix} 4 & 0 \\ 0 & \frac{7}{4} \end{pmatrix} \begin{pmatrix} 1 & \frac{3}{4} \\ 0 & 1 \end{pmatrix} \\ &= \begin{pmatrix} 1 & 0 \\ \frac{3}{4} & 1 \end{pmatrix} \begin{pmatrix} 2 & 0 \\ 0 & \frac{\sqrt{7}}{2} \end{pmatrix} \begin{pmatrix} 2 & 0 \\ 0 & \frac{\sqrt{7}}{2} \end{pmatrix} \begin{pmatrix} 1 & \frac{3}{4} \\ 0 & 1 \end{pmatrix} \\ &= \begin{pmatrix} 2 & 0 \\ \frac{3}{2} & \frac{\sqrt{7}}{2} \end{pmatrix} \begin{pmatrix} 2 & \frac{3}{2} \\ 0 & \frac{\sqrt{7}}{2} \end{pmatrix}. \end{aligned}$$

*Thus*

$$B = \begin{pmatrix} 2 & 0 \\ \frac{3}{2} & \frac{\sqrt{7}}{2} \end{pmatrix}$$

*is the required lower triangular matrix.*

You're on your own for these:

**T/F** The conic section given by the equation  $x^2 + xy + y^2 - 4 = 0$  can be put into standard position by translating in *both* the horizontal and the vertical directions.

10. Put the conic section given by the equation

$$2xy + 4\sqrt{2}x - 4\sqrt{2}y - 15 = 0$$

into standard form, by rotating and/or translating, and sketch the graph.

11. Put the conic section given by the equation

$$3x^2 + 2xy + 3y^2 + 2\sqrt{2}x + 2\sqrt{2}y - 2 = 0$$

into standard form, by rotating and/or translating, and sketch the graph.