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Signature

PRINTED NAME

Math 312
April 1, 2014

Exam 2

Jerry L. Kazdan
9:00 – 10:20

DIRECTIONS This exam has two parts. Part A has 4 shorter questions, (5 points each so total 20 points) while Part B had 6 problems (12 points each, so total is 72 points). Maximum score is thus 92 points.

Closed book, no calculators or computers– but you may use one 3" × 5" card with notes on both sides. *Clarity and neatness count.*

PART A: Four short answer questions (5 points each, so 20 points).

A-1. Let A be a 3×3 real matrix two of whose eigenvalues are $\lambda_1 = -2$ and $\lambda_2 = 1 - 2i$, with corresponding eigenvectors \mathbf{v}_1 and \mathbf{v}_2 , what are λ_3 and \mathbf{v}_3 ?

A-2. Given a *unit* vector $\mathbf{w} \in \mathbb{R}^n$, let $W = \text{span}\{\mathbf{w}\}$ and consider the linear map $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ defined by

$$T(\mathbf{x}) = 2 \text{Proj}_W(\mathbf{x}) - \mathbf{x},$$

where $\text{Proj}_W(\mathbf{x})$ is the orthogonal projection onto W . Show that T is one-to-one.

<i>Score</i>	
A-1	
A-2	
A-3	
A-4	
B-1	
B-2	
B-3	
B-4	
B-5	
B-6	
<i>Total</i>	

A-3. Let A be an invertible matrix with eigenvalues $\lambda_1, \lambda_2, \dots, \lambda_k$ and corresponding eigenvectors $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_k$. What can you say about the eigenvalues and eigenvectors of A^{-1} ? Justify your response.

A-4. Let A be an $n \times n$ real self-adjoint matrix and \mathbf{v} an eigenvector with eigenvalue λ . Let $W = \text{span}\{\mathbf{v}\}$.

a) If $\mathbf{w} \in W$, show that $A\mathbf{w} \in W$

b) If $\mathbf{z} \in W^\perp$, show that $A\mathbf{z} \in W^\perp$.

PART B Six questions, 12 points each (so 72 points total).

B-1. Let A be a real symmetric matrix. Say that \vec{v}_1 and \vec{v}_2 are eigenvectors corresponding to *distinct* eigenvalues $\lambda_1 \neq \lambda_2$. Show that \vec{v}_1 and \vec{v}_2 are orthogonal.

B-2. In a large city, a car rental company has three locations: the Airport, the City, and the Suburbs.

One has data on which location the cars are returned daily:

- RENTED AT AIRPORT: 5% are returned to the City and 20% to the Suburbs. The rest are returned to the Airport.
- RENTED IN CITY : 10% are returned to Airport, 10% returned to Suburbs.
- RENTED IN SUBURBS: 20% are returned to the Airport and 5% to the City.

If initially there are 20 cars at the Airport, 65 in the city, and 15 in the suburbs, what is the long-term distribution of the cars?

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

a) What is the dimension of the image of A ? Why?

b) What is the dimension of the kernel of A ? Why?

c) What are the eigenvalues of A ? Why?

d) What are the eigenvalues of $B := \begin{pmatrix} 4 & 1 & 2 \\ 1 & 4 & 2 \\ 1 & 1 & 5 \end{pmatrix}$? Why? [HINT: $B = A + 3I$].

B-4. For certain polynomials $\mathbf{p}(t)$, $\mathbf{q}(t)$, and $\mathbf{r}(t)$, say we are given the following table of inner products:

\langle , \rangle	\mathbf{p}	\mathbf{q}	\mathbf{r}
\mathbf{p}	4	0	8
\mathbf{q}	0	1	0
\mathbf{r}	8	0	50

For example, $\langle \mathbf{q}, \mathbf{r} \rangle = \langle \mathbf{r}, \mathbf{q} \rangle = 0$. Let E be the span of \mathbf{p} and \mathbf{q} .

a) Compute $\langle \mathbf{p}, \mathbf{q} + \mathbf{r} \rangle$.

b) Compute $\|\mathbf{q} + \mathbf{r}\|$.

c) Find the orthogonal projection $\text{Proj}_E \mathbf{r}$. [Express your solution as linear combinations of \mathbf{p} and \mathbf{q} .]

d) Find an orthonormal basis of the span of \mathbf{p} , \mathbf{q} , and \mathbf{r} . [Express your results as linear combinations of \mathbf{p} , \mathbf{q} , and \mathbf{r} .]

B-5. An $n \times n$ matrix is called *nilpotent* if A^k equals the zero matrix for some positive integer k . (For instance, $\begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$ is nilpotent.)

a) If λ is an eigenvalue of a nilpotent matrix A , show that $\lambda = 0$. (Hint: start with the equation $A\vec{x} = \lambda\vec{x}$.)

b) Show that if A is both nilpotent and diagonalizable, then A is the zero matrix. [Hint: use Part a).]

c) Let A be the matrix that represents $T : \mathcal{P}_5 \rightarrow \mathcal{P}_5$ (polynomials of degree at most 5) given by differentiation: $Tp = dp/dx$. Without doing any computations, explain why A must be nilpotent.

B-6. Let $A : \mathbb{R}^k \rightarrow \mathbb{R}^n$ be a linear map. Show that

$$\dim(\ker A) - \dim(\ker A^*) = k - n.$$

In particular, for a square matrix, $\dim(\ker A) = \dim(\ker A^*)$.