

Linear Algebra I - Final exam

Nagoya University, G30 Program

Fall 2022

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1) (12 Points) Let $A = \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{pmatrix}$, $B = \begin{pmatrix} 2 & -4 & 1 \\ -1 & 2 & -1 \\ 1 & -1 & 2 \end{pmatrix}$ and $C = A^T B A = \underline{\underline{2}}$

$\begin{pmatrix} 2 & -4 \\ -1 & 2 \end{pmatrix} \sim \begin{pmatrix} 1 & -2 \\ 0 & 0 \end{pmatrix}$
 $\text{rank} \begin{pmatrix} 2 & -4 \\ -1 & 2 \end{pmatrix} = 1$

- i) Determine whether or not the matrices A , B , and C are invertible and, if they are, compute their inverses.
- ii) Determine $\text{im}(C)$, $\text{ker}(C)$ and $\text{im}(C) \cap \text{ker}(C)$.
- iii) Give a basis for $\text{ker}(C^n)$ for all $n \geq 1$.

$\left(B \mid \begin{matrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{matrix} \right) \sim \dots \sim \left(\begin{matrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{matrix} \mid B^{-1} \right)$

$\text{ker}(C)$

$\dots \sim \left(\begin{matrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{matrix} \mid * \right)$

2) (14 Points) We define the subspace $U = \text{span}\{u_1, u_2, u_3, u_4\} \subset \mathbb{R}^3$, where

$u_1 = \begin{pmatrix} 2 \\ 2 \\ 1 \end{pmatrix}$, $u_2 = \begin{pmatrix} -6 \\ -6 \\ -3 \end{pmatrix}$, $u_3 = \begin{pmatrix} -1 \\ 3 \\ 1 \end{pmatrix}$, $u_4 = \begin{pmatrix} 6 \\ -2 \\ 0 \end{pmatrix}$.

\uparrow
 B not inv.

- i) Determine a basis $B = (b_1, \dots, b_m)$ of U and calculate its dimension.
- ii) Calculate the coordinate vectors $[u_1]_B, [u_2]_B, [u_3]_B$ and $[u_4]_B$, where B is the basis from i).
- iii) Find a linear map $F : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ with $\text{ker}(F) = U^\perp$ and determine a basis of $\text{im}(F)$.

3) (12 Points) Let $D \in \mathbb{R}^{2 \times 2}$ be an arbitrary matrix. Which of the following sets are subspaces? Justify your answers.

- i) $U_1 = \left\{ \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} \in \mathbb{R}^3 \mid 2x_1 - x_2 = -x_3 + x_2 \right\}$.
- ii) $U_2 = \{x \in \mathbb{R}^{2023} \mid x \bullet x \geq -2023\}$.
- iii) $U_3 = \{x \in \mathbb{R}^2 \mid \text{There exists a } y \in \mathbb{R}^2 \text{ with } Dy = 3x\}$.
- iv) $U_4 = \left\{ \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \in \mathbb{R}^2 \mid x_1 + x_2 = 0 \right\} \cup \left\{ \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \in \mathbb{R}^2 \mid x_1 \cdot x_2 \leq 0 \right\}$.

4) (12 Points) We consider the vector $b = \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix}$, the linear map

$G : \mathbb{R}^2 \rightarrow \mathbb{R}^4$

$\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \mapsto \begin{pmatrix} 1 & 1 \\ -1 & 1 \\ 1 & 3 \\ -1 & -1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$

(b_1, b_2) basis of U
 \leftarrow GSA

and define the subspace $U = \text{im}(G)$.

- i) Show that $\text{dim}(U) = 2$ and find an orthonormal basis $F = (f_1, f_2)$ of U .
- ii) Determine the orthogonal projection $y = P_U(b)$ of b onto U and calculate $[y]_F$.
- iii) Find a $x \in \mathbb{R}^2$ such that $\|G(x) - b\|$ is minimal.

1) (14 Points) Let $A = \begin{pmatrix} 1 & 2 & 3 \\ 0 & 1 & -2 \\ 1 & 2 & 5 \end{pmatrix}$ and $B = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 1 & -2 \\ -1 & 2 & 5 \end{pmatrix}$.

- i) Determine whether or not the matrices A and B are invertible and, if they are, compute their inverses.
- ii) Calculate the matrix BA and decide if BA^n is invertible for any integer $n \geq 1$.
- iii) Determine if $\text{im}(A) \cup \text{im}(B)$ and $\text{im}(A) \cap \text{im}(B)$ are subspaces and, if they are, determine a basis.

2) (12 Points) We define the subspace $U = \text{span}\{u_1, u_2, u_3, u_4\} \subset \mathbb{R}^3$, where

$$u_1 = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \quad u_2 = \begin{pmatrix} -1 \\ 2 \\ 1 \end{pmatrix}, \quad u_3 = \begin{pmatrix} 3 \\ -4 \\ -1 \end{pmatrix}, \quad u_4 = \begin{pmatrix} 4 \\ -2 \\ 2 \end{pmatrix}.$$

- i) Determine a basis $B = (b_1, \dots, b_m)$ of U and calculate its dimension.
- ii) Calculate the coordinate vectors $[u_1]_B, [u_2]_B, [u_3]_B$ and $[u_4]_B$, where B is the basis from i).
- iii) Calculate an orthonormal basis $F = (f_1, \dots, f_m)$ for U and determine $[u_1]_F, [u_2]_F, [u_3]_F$ and $[u_4]_F$.
- iv) Determine a basis for U^\perp .

3) (12 Points) Set $u = \begin{pmatrix} 3 \\ 4 \end{pmatrix}$ and let $C \in \mathbb{R}^{2 \times 2}$ be an arbitrary matrix. Which of the following subsets of \mathbb{R}^2 are subspaces? Justify your answers.

- i) $U_1 = \{x \in \mathbb{R}^2 \mid x \bullet x = x \bullet u\}$.
- ii) $U_2 = \left\{ \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \in \mathbb{R}^2 \mid 2x_1 - x_2 = 3x_2 \right\}$.
- iii) $U_3 = \{x \in \mathbb{R}^2 \mid Cx = x\}$.
- iv) $U_4 = \left\{ \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \in \mathbb{R}^2 \mid x_1 \cdot x_2 \geq x_1 \right\}$.

4) (12 Points) Assume we have the following data points

i	1	2	3
x_i	1	2	3
y_i	0	-1	-3

- i) Find the line of best fit for the above data, i.e. find $m, n \in \mathbb{R}$ such that the function $l(x) = mx + n$ minimizes the sum of squares $\sum_{i=1}^3 (l(x_i) - y_i)^2$.
- ii) We define the following linear map

$$H : \mathbb{R}^2 \longrightarrow \mathbb{R}^3$$
$$\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \longmapsto \begin{pmatrix} 1 & 1 \\ 2 & 1 \\ 3 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$

and set $V = \text{im}(H)$. Determine a basis of V and for $b = \begin{pmatrix} 0 \\ -1 \\ -3 \end{pmatrix}$ calculate the orthogonal projection $P_V(b)$. Use your result to show that b is not an element in V .

After finishing this exam submit your solution as one pdf file at NUCT at the "Final exam" assignment.

1) (12 Points) Let $A = \begin{pmatrix} 1 & -1 & 0 \\ -2 & 3 & -4 \\ -2 & 3 & -3 \end{pmatrix}$ and $B = \begin{pmatrix} 1 & 0 & 1 \\ 0 & 2 & -1 \\ -2 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}$.

- i) Compute the products AB and BA , or explain why they are not defined.
- ii) Determine whether or not the matrices A and B are invertible and, if they are, compute their inverses.
- iii) Find all $x \in \mathbb{R}^3$ with $A^T A A^T A A^T A x = 0$. Justify your answer.

2) (12 Points) We define the subspace $U = \text{span}\{u_1, u_2, u_3, u_4\} \subset \mathbb{R}^3$, where

$$u_1 = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}, \quad u_2 = \begin{pmatrix} -1 \\ 0 \\ 3 \end{pmatrix}, \quad u_3 = \begin{pmatrix} 1 \\ 3 \\ 0 \end{pmatrix}, \quad u_4 = \begin{pmatrix} 1 \\ 2 \\ -1 \end{pmatrix}.$$

- i) Determine a basis $B = (b_1, \dots, b_m)$ of U and calculate its dimension.
- ii) Calculate the coordinate vectors $[u_1]_B, [u_2]_B, [u_3]_B$ and $[u_4]_B$, where B is the basis from i).
- iii) Find a linear map $G : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ with $\text{im}(G) = U$. What is the dimension of $\ker(G)$?

3) (12 Points) Set $u = \begin{pmatrix} -1 \\ 2 \end{pmatrix}$. Which of the following subsets of \mathbb{R}^2 are subspaces? Justify your answers.

- i) $U_1 = \left\{ \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \in \mathbb{R}^2 \mid 2x_1 - 3x_2 = x_1 \right\}$.
- ii) $U_2 = \left\{ \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \in \mathbb{R}^2 \mid x_1 \text{ is an integer, i.e. } x_1 \in \{\dots, -2, -1, 0, 1, 2, \dots\} \right\}$.
- iii) $U_3 = \{x \in \mathbb{R}^2 \mid x \notin \text{span}\{u\}\}$.
- iv) $U_4 = \left\{ \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \in \mathbb{R}^2 \mid \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \bullet u = x_1 \right\}$.

4) (14 Points) We define the following linear map

$$H : \mathbb{R}^2 \longrightarrow \mathbb{R}^3$$

$$\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \longmapsto \begin{pmatrix} 1 & 1 \\ -2 & 4 \\ 2 & -1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}.$$

- i) Show that $\dim(\text{im}(H)) = 2$.
- ii) Calculate an orthonormal basis (f_1, f_2) for $\text{im}(H)$.
- iii) Find a vector $v \in \mathbb{R}^3$, such that $B = (f_1, f_2, v)$ is an orthonormal basis for \mathbb{R}^3 .
- iv) Calculate $[H(x)]_B$ for any $x = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \in \mathbb{R}^2$.
- v) Find a $x \in \mathbb{R}^2$ such that $\|H(x) - b\|$ is minimal, where $b = \begin{pmatrix} -5 \\ 1 \\ -1 \end{pmatrix}$.

After finishing this exam please send your solution as **one pdf file** to henrik.bachmann@math.nagoya-u.ac.jp

1) (12 Points) Let $A = \begin{pmatrix} 0 & 1 & -2 & 3 \\ 1 & -2 & 3 & -4 \\ -2 & 3 & -4 & 5 \end{pmatrix}$ and $B = \begin{pmatrix} 2 & 1 & 1 \\ 3 & 2 & 1 \\ 2 & 1 & 2 \end{pmatrix}$.

$\mathbb{R}^3 \rightarrow \mathbb{R}^3$
 $X \mapsto BX$

- i) Compute the products AB and BA , or explain why they are not defined.
- ii) Determine whether or not the matrices A and B are invertible and, if they are, compute their inverses.
- iii) Calculate $\text{im}(B)$ and $\text{ker}(B)$.

$Y \in \text{im}(B)$

$BX = Y$
 $X = B^{-1}Y$

2) (14 Points) We define the subspace $U = \text{span}\{u_1, u_2, u_3\} \subset \mathbb{R}^3$, where

$$u_1 = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}, \quad u_2 = \begin{pmatrix} 1 \\ 0 \\ -3 \end{pmatrix}, \quad u_3 = \begin{pmatrix} 1 \\ 2 \\ -1 \end{pmatrix}.$$

- i) Determine a basis $B = (b_1, \dots, b_m)$ of U and calculate its dimension.
- ii) Calculate the coordinate vectors $[u_1]_B, [u_2]_B$ and $[u_3]_B$, where B is the basis you determined in i).
- iii) Determine a basis for U^\perp .
- iv) Find a linear map $G : \mathbb{R}^2 \rightarrow \mathbb{R}^3$ with $\text{ker}(G) = \{0\}$ and $\text{im}(G) = U$.

3) (10 Points) Which of the following subsets of \mathbb{R}^2 are subspaces? Justify your answers.

- i) $U_1 = \left\{ \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \in \mathbb{R}^2 \mid x_1 + x_2 = x_1x_2 \right\}$.
- ii) $U_2 = \left\{ \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \in \mathbb{R}^2 \mid 2x_1 = x_1 + x_2 \right\}$.
- iii) $U_3 = \text{span} \left\{ \begin{pmatrix} 2 \\ 2 \end{pmatrix} \right\} \cup \text{span} \left\{ \begin{pmatrix} 2 \\ 1 \end{pmatrix} \right\}$.

(Friendly reminder: \cup is the union of two sets)

4) (14 Points) We define the following linear map

$$T : \mathbb{R}^2 \rightarrow \mathbb{R}^3$$

$$\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \mapsto \begin{pmatrix} 1 & 2 \\ 0 & 3 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}.$$

- i) Calculate an orthonormal basis $F = (f_1, \dots, f_r)$ for $\text{im}(T) = \text{span}\{b_1, b_2\}$
 $r=2$
- ii) Check for which $t \in \mathbb{R}$ the vector $v = \begin{pmatrix} 1 \\ t \\ 1 \end{pmatrix}$ is an element in $\text{im}(T)$. Determine the coordinate vector $[v]_F$ in this case.
- iii) Find a $w \in \mathbb{R}^3$ with $[w]_F = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$.
- iv) Find a $x \in \mathbb{R}^2$ such that $\|T(x) - b\|$ is minimal, where $b = \begin{pmatrix} 1 \\ 2 \\ 4 \end{pmatrix}$.

(In ii) and iii) the F is the basis of $\text{im}(T)$ you calculated in i).

$$U = \text{span} \left\{ \underbrace{\begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}}_{b_1}, \underbrace{\begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}}_{b_2} \right\} \subset \mathbb{R}^3$$

iii) Determine a basis for U^\perp .

$$U^\perp = \left\{ x \in \mathbb{R}^3 \mid x \cdot b_1 = x \cdot b_2 = 0 \right\}$$

$$\text{Ker} \begin{pmatrix} -b_1 & - \\ -b_2 & - \end{pmatrix}$$

$$\text{Ker} \begin{pmatrix} 1 & 0 & -1 \\ 1 & 2 & 0 \end{pmatrix}$$

(9)

iv) Find a linear map $G : \mathbb{R}^2 \rightarrow \mathbb{R}^3$ with $\ker(G) = \{0\}$ and $\text{im}(G) = U$.

$$G : \mathbb{R}^2 \rightarrow \mathbb{R}^3$$

$$x \mapsto \begin{pmatrix} 1 & 1 \\ 0 & 2 \\ -1 & 0 \end{pmatrix} x$$

$$\text{im}(G) = \text{span} \left\{ \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}, \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix} \right\} = U$$

$\ker(G) = \{0\}$ since lin. indep.

$$\lambda_1 \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} + \lambda_2 \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 1 \\ 0 & 2 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\underbrace{\begin{pmatrix} 1 & 1 \\ 0 & 2 \\ -1 & 0 \end{pmatrix}}_A \Leftrightarrow \begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix} \in \ker(A)$$

A is invertible, B is not invertible

ii) Calculate the matrix BA and decide if BA^n is invertible for any integer $n \geq 1$.

$$A^n = \underbrace{A \cdot A \dots A}_n \quad \text{is also invertible for all } n \geq 1$$

$$A^{-1} \text{ is invertible} \Rightarrow \underline{(A^n)^{-1} \text{ invertible}}$$

Is BA^n invertible?

No. If BA^n would be invertible

$$\text{then } \underline{BA^n} \underline{(A^n)^{-1}} = B \quad \text{would be invertible}$$

Is

$$x_1 - x_2 = 0$$

ii) $U_2 = \left\{ \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \in \mathbb{R}^2 \mid \underbrace{2x_1 = x_1 + x_2}_{\text{!!?}} \right\}$. a subspace?

$\hookrightarrow \text{Ker}(F)$

$$F: \mathbb{R}^2 \rightarrow \mathbb{R}$$

$$\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \mapsto (x_1 - x_2) = (1 \ -1) \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$

$$U = \left\{ \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} \in \mathbb{R}^3 \mid \underbrace{x_1 + x_2 = 0}_{\text{green}} \text{ and } \underbrace{x_3 = x_1 - x_2}_{\text{wavy}} \right\}$$

$\hookrightarrow \text{Ker}(G)$

$$\underline{-x_1 + x_2 + x_3 = 0}$$

$$G: \mathbb{R}^3 \rightarrow \mathbb{R}^2$$

$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} \mapsto \begin{pmatrix} x_1 + x_2 \\ -x_1 + x_2 + x_3 \end{pmatrix} = \begin{pmatrix} 1 & 1 & 0 \\ -1 & 1 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

$$U = \left\{ \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \in \mathbb{R}^2 \mid x_1 \cdot x_2 = 0 \right\}$$

$$H: \mathbb{R}^2 \rightarrow \mathbb{R}^1 \leftarrow \text{Not lin. map!}$$

$$\begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \mapsto (x_1, x_2)$$

Sol. for i) iii) 2022:

Why $\text{Ker}(C) \subset \text{Ker}(C^n)$

If $x \in \text{Ker}(C)$ then $Cx = 0$

$$\text{Then } C^n x = C^{n-1} (Cx) = 0$$

$$\Rightarrow x \in \text{Ker}(C^n)$$

$$(A \cdot B) \cdot C \stackrel{\text{Associative}}{=} A \cdot (B \cdot C)$$

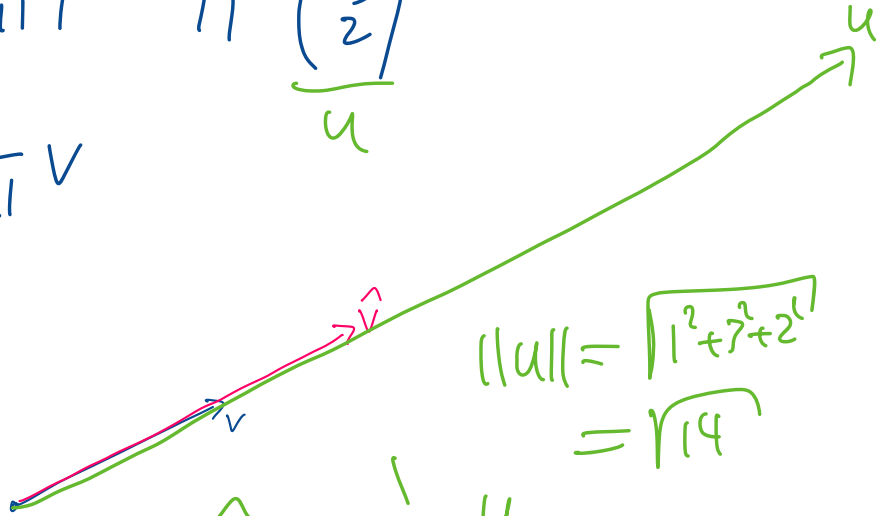
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$$B(A \cdot C)$$

$$V = \begin{pmatrix} \frac{1}{11} \\ \frac{3}{11} \\ \frac{2}{11} \end{pmatrix} = \frac{1}{11} \begin{pmatrix} 1 \\ 3 \\ 2 \end{pmatrix} = \frac{1}{11} u$$

$$\|V\| = \sqrt{\left(\frac{1}{11}\right)^2 + \left(\frac{3}{11}\right)^2 + \left(\frac{2}{11}\right)^2}$$

$$\hat{V} = \frac{1}{\|V\|} V$$



$$\|u\| = \sqrt{1^2 + 3^2 + 2^2}$$

$$= \sqrt{14}$$

$$\hat{u} = \frac{1}{\|u\|} u$$

$$= \frac{1}{\sqrt{14}} \begin{pmatrix} 1 \\ 3 \\ 2 \end{pmatrix} = \hat{V}$$