

No notes, books, electronic devices, or outside materials of any kind.

Read each problem carefully and simplify your answers. Unless otherwise indicated, supporting work will be required on every problem worth more than 2 points.

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1. Let  $A = \begin{bmatrix} 6 & 1 & -2 \\ 0 & 2 & 0 \\ 6 & 2 & -1 \end{bmatrix}$ .

a (10 pts). Find all eigenvalues of  $A$ .

b (10 pts). Determine whether  $A$  is diagonalizable.

2 (3 pts). Determine whether  $\begin{bmatrix} 1 \\ 2 \end{bmatrix}$  is an eigenvector of  $\begin{bmatrix} 6 & -1 \\ 4 & 2 \end{bmatrix}$ .

3. Let  $E = \begin{bmatrix} 0 & 3 \\ 3 & 0 \end{bmatrix}$  and let  $\mathcal{B}$  be the basis  $\left\{ \begin{bmatrix} 1 \\ 2 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right\}$ .

a (8 pts). Find the  $\mathcal{B}$ -matrix for  $E$ . Hint: compute the product  $\begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ -2 & 1 \end{bmatrix}$ .

b (14 pts). Find a basis  $\mathcal{C}$  of  $\mathbb{R}^2$  for which the  $\mathcal{C}$ -matrix of  $E$  is diagonal.

4. Let  $\mathbf{x} = [3 \ -1 \ 2]^T$ .

a (4 pts). Find a unit vector in the direction of  $\mathbf{x}$ .

b (5 pts). Find the orthogonal projection of  $\mathbf{x}$  onto the span of the vector  $[-1 \ 4 \ -1]^T$ .

c (10 pts). The set  $\mathcal{D} = \left\{ \begin{bmatrix} -1 \\ 4 \\ -1 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \\ 2 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} \right\}$  is an orthogonal basis for  $\mathbb{R}^3$ . Express  $\mathbf{x}$  as a linear combination of the elements of  $\mathcal{D}$ .

5. Let  $F = \begin{bmatrix} -5 & 20 \\ -2 & 7 \end{bmatrix}$ .

a (10 pts). Find the eigenvalues of  $F$ .

b (16 pts). Find matrices  $P$  and  $C$  so that the transformation  $\mathbf{x} \mapsto C\mathbf{x}$  is a composition of a rotation and a scaling and  $F = PCP^{-1}$ . (You are not required to find  $P^{-1}$ .)

6 (10 pts). Answer **either** a. **or** b. Clearly indicate which part you're answering.

a. Prove the following. If  $\mathbf{u}, \mathbf{v}, \mathbf{w}$  are in  $\mathbb{R}^4$ , if  $\mathbf{u} \perp \mathbf{v}$  and  $\mathbf{u} \perp \mathbf{w}$ , and if  $\mathbf{x}$  is in  $\text{span}\{\mathbf{v}, \mathbf{w}\}$ , then  $\mathbf{u} \perp \mathbf{x}$ . Include in your proof a definition of the symbols " $\mathbf{u} \perp \mathbf{v}$ " and " $\text{span}\{\mathbf{v}, \mathbf{w}\}$ ."

b. Prove that if  $U$  is an  $m \times n$  matrix with orthonormal columns, and if  $V$  is an  $n \times p$  matrix with orthonormal columns, then the columns of  $UV$  must also be orthonormal.

$$1a. \begin{vmatrix} 6-\lambda & 1 & -2 \\ 0 & 2-\lambda & 0 \\ 6 & 2 & -1-\lambda \end{vmatrix} = (2-\lambda) \begin{vmatrix} 6-\lambda & -2 \\ 6 & -1-\lambda \end{vmatrix} = (2-\lambda)((6-\lambda)(-1-\lambda) - (-12))$$

$$= (2-\lambda)(\lambda^2 - 5\lambda + 6) = (2-\lambda)(\lambda-2)(\lambda-3). \quad \lambda = \underline{2} \text{ or } \underline{3}.$$

b. Check eigenvalue of algebraic multiplicity 2:

$$\lambda = 2; \quad A - 2I = \begin{pmatrix} 4 & 1 & -2 \\ 0 & 0 & 0 \\ 6 & 2 & -3 \end{pmatrix} \sim \begin{pmatrix} 4 & 1 & -2 \\ 0 & 1/2 & 0 \\ 0 & 0 & 0 \end{pmatrix}. \text{ One free var mean dim}(A - 2I) = 1, \text{ not } 2. \text{ } A \text{ is } \underline{\text{not}} \text{ diagonalizable.}$$

Alt.

$$a. \begin{vmatrix} -1-\lambda & 1 & 2 \\ 0 & 3-\lambda & 0 \\ -6 & 2 & 6-\lambda \end{vmatrix} = (3-\lambda) \begin{vmatrix} -1-\lambda & 2 \\ -6 & 6-\lambda \end{vmatrix} = (3-\lambda)((-1-\lambda)(6-\lambda) - (-12))$$

$$= (3-\lambda)(\lambda^2 - 5\lambda + 6) = (3-\lambda)(\lambda-2)(\lambda-3). \quad \lambda = 2 \text{ or } 3.$$

$$b. \lambda = 3, \quad A - 3I = \begin{pmatrix} -4 & 1 & 2 \\ 0 & 0 & 0 \\ -6 & 2 & 3 \end{pmatrix} \sim \begin{pmatrix} -4 & 1 & 2 \\ 0 & 1/2 & 0 \\ 0 & 0 & 0 \end{pmatrix}. \text{ One free var, dim}(A - 3I) = 1 \neq 2. \text{ } A \text{ } \underline{\text{not}} \text{ diagonalizable.}$$

$$2. \begin{pmatrix} 6 & -1 \\ 4 & 2 \end{pmatrix} \begin{pmatrix} 1 \\ 2 \end{pmatrix} = \begin{pmatrix} 4 \\ 8 \end{pmatrix} = 4 \begin{pmatrix} 1 \\ 2 \end{pmatrix}. \text{ yes. Alt: } \begin{pmatrix} 6 & -1 \\ 4 & 2 \end{pmatrix} \begin{pmatrix} 2 \\ 1 \end{pmatrix} = \begin{pmatrix} 11 \\ 6 \end{pmatrix} \neq \lambda \begin{pmatrix} 2 \\ 1 \end{pmatrix}. \text{ No.}$$

$$3a. P = \begin{pmatrix} 1 & 0 \\ 2 & 1 \end{pmatrix}. \text{ Observe from hint } P \begin{pmatrix} -1 & 0 \\ 2 & 1 \end{pmatrix} = I, \text{ so } P^{-1} = \begin{pmatrix} -1 & 0 \\ 2 & 1 \end{pmatrix}.$$

$$B\text{-matrix} = P^{-1}EP = \begin{pmatrix} -1 & 0 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} 0 & 3 \\ 3 & 0 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 2 & 1 \end{pmatrix} = \begin{pmatrix} 6 & 3 \\ -9 & -6 \end{pmatrix}.$$

$$\text{Alt: } P^{-1}EP = \begin{pmatrix} 1 & 0 \\ -3 & 1 \end{pmatrix} \begin{pmatrix} 0 & 2 \\ 2 & 0 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 3 & 1 \end{pmatrix} = \begin{pmatrix} 6 & 2 \\ -16 & -6 \end{pmatrix}.$$

$$3b. |E - \lambda I| = \begin{vmatrix} -\lambda & 3 \\ 3 & -\lambda \end{vmatrix} = \lambda^2 - 9 = 0 \Rightarrow \lambda = 3, -3.$$

$$\lambda = 3: \quad E - 3I = \begin{pmatrix} -3 & 3 \\ 3 & -3 \end{pmatrix} \sim \begin{pmatrix} 1 & -1 \\ 0 & 0 \end{pmatrix} \quad x = x_2 \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$\lambda = -3: \quad E + 3I = \begin{pmatrix} 3 & 3 \\ 3 & 3 \end{pmatrix} \sim \begin{pmatrix} 1 & 1 \\ 0 & 0 \end{pmatrix} \quad x = x_2 \begin{pmatrix} -1 \\ 1 \end{pmatrix} \quad B = \left\{ \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \begin{pmatrix} -1 \\ 1 \end{pmatrix} \right\}$$

$$\text{alt. } \begin{vmatrix} -\lambda & 2 \\ 2 & -\lambda \end{vmatrix} = 0 \Rightarrow \lambda = \pm 2.$$

$$\lambda = 2 \Rightarrow x = \begin{pmatrix} 1 \\ 1 \end{pmatrix} @ \lambda = -2, x = \begin{pmatrix} -1 \\ 1 \end{pmatrix}. \quad B = \left\{ \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \begin{pmatrix} -1 \\ 1 \end{pmatrix} \right\}.$$

$$4a. \frac{1}{\|x\|} x = \frac{1}{\sqrt{9+4}} \begin{pmatrix} 3 \\ -1 \\ 2 \end{pmatrix} = \begin{pmatrix} 3/\sqrt{14} \\ -1/\sqrt{14} \\ 2/\sqrt{14} \end{pmatrix}. \text{ Alt: } \begin{pmatrix} 1/\sqrt{14} \\ 3/\sqrt{14} \\ 2/\sqrt{14} \end{pmatrix}.$$

$$b. u = \begin{pmatrix} -1 \\ 4 \\ -1 \end{pmatrix}. \text{ Proj}_u x = \frac{x \cdot u}{u \cdot u} u = \frac{-9}{18} \begin{pmatrix} -1 \\ 4 \\ -1 \end{pmatrix} = \begin{pmatrix} 1/2 \\ -2 \\ 1/2 \end{pmatrix}. \text{ Alt } \frac{9}{18} \begin{pmatrix} -1 \\ 4 \\ -1 \end{pmatrix} = \begin{pmatrix} -1/2 \\ 2 \\ -1/2 \end{pmatrix}.$$

$$4c. \quad x = \frac{x \cdot u}{u \cdot u} u + \frac{x \cdot v}{v \cdot v} v + \frac{x \cdot w}{w \cdot w} w \quad \left| \quad \text{alt: } \frac{x \cdot u}{u \cdot u} u + \frac{x \cdot v}{v \cdot v} v + \frac{x \cdot w}{w \cdot w} w \right.$$

$$= \frac{1}{2} \begin{pmatrix} -1 \\ 4 \\ -1 \end{pmatrix} + \frac{9}{9} \begin{pmatrix} 2 \\ 1 \\ 2 \end{pmatrix} + \frac{1}{2} \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} \quad = \frac{1}{2} \begin{pmatrix} -1 \\ 4 \\ -1 \end{pmatrix} + \frac{9}{9} \begin{pmatrix} 2 \\ 1 \\ 2 \end{pmatrix} + \frac{1}{2} \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}$$

$$= \frac{1}{2} \begin{pmatrix} -1 \\ 4 \\ -1 \end{pmatrix} + 1 \begin{pmatrix} 2 \\ 1 \\ 2 \end{pmatrix} + \frac{1}{2} \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} \quad = \frac{1}{2} \begin{pmatrix} -1 \\ 4 \\ -1 \end{pmatrix} + 1 \begin{pmatrix} 2 \\ 1 \\ 2 \end{pmatrix} + \frac{1}{2} \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}$$

$$5a. \quad \begin{vmatrix} -5-\lambda & 20 \\ -2 & 7-\lambda \end{vmatrix} = (-5-\lambda)(7-\lambda) - (-40) = \lambda^2 - 2\lambda + 5 = \lambda^2 - 2\lambda + 1 + 4$$

$$= (\lambda-1)^2 + 4 = 0 \Rightarrow \lambda-1 = \pm 2i \Rightarrow \lambda = 1 \pm 2i.$$

$$b. \quad \text{Let } \lambda = 1-2i. \quad F - \lambda I = \begin{pmatrix} -5-1+2i & 20 \\ -2 & 7-1+2i \end{pmatrix} = \begin{pmatrix} -6+2i & 20 \\ -2 & 6+2i \end{pmatrix} \sim \begin{pmatrix} 1 & -3-i \\ -3+i & 10 \end{pmatrix}$$

$$\sim \begin{pmatrix} 1 & -3-i \\ 0 & 0 \end{pmatrix}. \quad \text{Let } x_2 (\text{free}) = 1. \quad \text{Then } x_1 = 3+i \quad x = \begin{pmatrix} 3+i \\ 1 \end{pmatrix}$$

$$*b.c. \quad (-3+i)(1, -3-i) = (-3+i, 10)$$

$$P = (\text{Re}(x) \quad \text{Im}(x)) = \begin{pmatrix} 3 & 1 \\ 1 & 0 \end{pmatrix}. \quad C = \begin{pmatrix} 1 & -2 \\ 2 & 1 \end{pmatrix}.$$

$$\text{Alt: } a. \quad \begin{vmatrix} -5-\lambda & 15 \\ -3 & 7-\lambda \end{vmatrix} = (-5-\lambda)(7-\lambda) + 45 = \lambda^2 - 2\lambda + 10 = \lambda^2 - 2\lambda + 1 + 9$$

$$= (\lambda-1)^2 + 9 = 0 \Rightarrow \lambda-1 = \pm 3i \Rightarrow \lambda = 1 \pm 3i.$$

$$b. \quad \text{Let } \lambda = 1-3i. \quad F - \lambda I = \begin{pmatrix} -5-1+3i & 15 \\ -3 & 7-1+3i \end{pmatrix} = \begin{pmatrix} -6+3i & 15 \\ -3 & 6+3i \end{pmatrix} \sim \begin{pmatrix} 1 & -2-i \\ -2+i & 5 \end{pmatrix}$$

$$\sim \begin{pmatrix} 1 & -2-i \\ 0 & 0 \end{pmatrix}. \quad \text{Let } x_2 = 1, \quad x_1 = 2+i. \quad x = \begin{pmatrix} 2+i \\ 1 \end{pmatrix}. \quad P = \begin{pmatrix} 2 & 1 \\ 1 & 0 \end{pmatrix}. \quad C = \begin{pmatrix} 1 & -3 \\ 3 & 1 \end{pmatrix}.$$

6a.  $u \perp v$  means  $u \cdot v = 0$ .  $\text{span}\{v, w\}$  is the collection of all linear combinations of  $v$  &  $w$ .

Given  $u \cdot v = u \cdot w = 0$ ,  $x = av + bw$  for some scalars  $a$  &  $b$ .

Then  $u \cdot x = u \cdot (av + bw) = a(u \cdot v) + b(u \cdot w) = a \cdot 0 + b \cdot 0 = 0$ , so  $u \perp x$ .

6b. Use Fact:  $A$  has orthonormal columns iff  $ATA = I$ .

Given:  $U^T U = I_{(n \times n)}$ ,  $V^T V = I_{(p \times p)}$ .

Then  $(UV)^T (UV) = \underbrace{V^T U^T U V}_{=I} = V^T V = I$ , so

columns of  $UV$  are orthonormal.