

- 1. Mark "T" if the statement is always true, "F" if it is sometimes false. No explanations are needed.
 - 1) T | If all of the eigenvalues of a matrix are not real but complex, then it must be invertible.
 - 2) T | If A is an $n \times n$ orthogonal matrix then the RREF of A must have n pivots.
 - 3) T | If λ is an eigenvalue of A then λ^2 must be an eigenvalue of A^2 .
 - 4) **F** The set of diagonalizable 2×2 matrices is a subspace of the vector space $M_{2\times 2}$.
 - 5) T If the 3×3 matrix A has two rows that are the same, then det A = 0.
 - 6) T | Let A be an $n \times n$ matrix. If A^9 is the zero matrix, then the only eigenvalue of A is 0.
 - 7) T | If A is a square matrix and $A^5 = I$ then A is invertible.
 - 8) **F** If A is a 5×5 matrix such that det(2A) = det A then A = 0.
 - 9) T | If T is a one-to-one linear transformation from \mathbb{R}^n to \mathbb{R}^n then T is onto.
 - 10) **F** Let A be an $n \times n$ matrix such that $A^2 = A$, then A is invertible.

11) T Every symmetric $n \times n$ matrix with real entries is similar to a diagonal matrix with real entries.

- 2. Select the correct answers. Be aware that there might be more than one answer to each problem.
 - 1) The exponential of a square matrix A is
 - (a) The sum of the series $I + A + A^2 + A^3 + \cdots$
 - (b) The sum of the series $I + A + \frac{1}{2!}A^2 + \frac{1}{3!}A^3 + \cdots$
 - (c) The matrix whose (i, j)-entry is $\exp(A_{ij})$, where A_{ij} is the (i, j)-entry of A
 - (d) The diagonal matrix with entries e^{λ_i} , where the λ_i are the eigenvalues of A
 - 2) The exponential of the matrix $\begin{bmatrix} t & t \\ 0 & -t \end{bmatrix}$ is (a) $\begin{bmatrix} e^t & e^t \\ t & e^{-t} \end{bmatrix}$ (b) $\begin{bmatrix} e^t & te^t \\ 0 & e^{-t} \end{bmatrix}$ (c) $\begin{bmatrix} e^t & (e^t - e^{-t})/2 \\ 0 & e^{-t} \end{bmatrix}$ (d) $\begin{bmatrix} e^t & (e^t + e^{-t})/2 \\ 0 & e^{-t} \end{bmatrix}$
 - 3) Pick the matrix on the list which is NOT diagonalizable over \mathbb{C} , if any; else, pick option (e).
 - (a) $\begin{bmatrix} 2 & -1 \\ 1 & 0 \end{bmatrix}$ (b) $\begin{bmatrix} 3 & 0 \\ 2 & 1 \end{bmatrix}$ (c) $\begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix}$ (d) $\begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 2 \end{bmatrix}$ (e) All of them are diagonalizable over \mathbb{C} .
 - 4) If A and B are matrices such that AB = 0, we can safely conclude that (a) Nul A contains Nul B (b) BA = 0
 - (c) Nul A contains Col B (d) Col A contains Nul B
 - 5) Which subspace of \mathbb{R}^4 is the orthogonal complement of the subspace defined by the conditions

$$\{[x_1, x_2, x_3, x_4]^T : x_1 + x_3 = 0 \text{ and } x_1 - x_2 + x_3 - x_4 = 0\}?$$
a) Span([1,0,1,0]^T,[1,-1,1,-1]^T) (b) Span([1,2,-1,-2]^T,[1,1,1,1]^T) (c) Span([1,2,-1,2]^T,[1,1,-1,-1]^T) (d) Span([0,1,0,1]^T,[1,1,1,1]^T)

- 6) Which linear transformation T has the image not of dimension 2?
 - (a) $T: \mathbb{R}^3 \to \mathbb{R}^4$ sending $[x, y, z]^T$ to $[x, y, 0, 0]^T$
 - (b) $T: \mathbb{P}_2 \to \mathbb{P}_2$ sending $at^2 + bt + c$ to 2at + b 2c
 - (c) $T: \mathbb{P}_3 \to \mathbb{P}_3$ sending f(t) to f''(t)
 - (d) The orthogonal projection map from \mathbb{R}^3 to the plane defined by x 2y + 3z = 0
 - (e) All of them have 2-dimensional images.

3. Consider the 2×2 matrix

$$M_a = \begin{bmatrix} a & 2-a \\ 2+a & -a \end{bmatrix}.$$

- a) Find all real values of a such that M_a is invertible.
- b) Find all real values of a such that M_a is diagonalizable.
- c) Find all eigenvectors of M_1 .

c) Find an eigenvectors of
$$M_1$$
.
a) M_a is involtible if and only if det $M_a \neq 0$ and det $M_a = a \cdot (-a) - (2-a)(2+a) = -0^2 - 4+0^2 = -4 \neq 0$ for any a .
So, M_a is always invertible, that is a can be any real numbers.
b) $\chi_{\mu}(\lambda) = (\lambda - a)(\lambda + a) - (2-a)(2+a) - \lambda^2 - 4.$
Hence, a does not affect to the eigenvalues
and $\lambda_1 = -2$, $\lambda_2 = 2$ are distinct. This implies that the
Arresponding eigenvectors are (meanly independent so that
they form a basis. So, M_h is diagonalizable for any real number a .
c) $M_1 = \begin{bmatrix} 1 & 1 \\ 3 & -1 \end{bmatrix}$. $\lambda = 2$ and -2 .
 $\lambda_1 = 2 \Rightarrow M_{a} \begin{bmatrix} -1 & 1 \\ 3 & -2 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 \\ -3 \end{bmatrix}$.
 $\delta_2 = -2 \Rightarrow M_{a} \begin{bmatrix} 3 \\ -2 \end{bmatrix} \Rightarrow \begin{bmatrix} -3 \\ -3 \end{bmatrix}$.
 $\delta_3 = \begin{bmatrix} -3 \\ -3 \end{bmatrix}$.

4. Given a linear second-order equation

$$y''(t) + ay'(t) + by(t) = f(t),$$

only information you have is a set of three solutions to the equation. They are

$$t + e^t \cos 2t + e^{2t} \sin t, \ t + e^{2t} \sin t, \ t + e^t \sin 2t + e^{2t} \sin t.$$

Find a, b, and f(t).

By superposition principle, you know that the differences of any two
well give you homogeneous case solutions.
$$1^{st} - 2^{nd} = e^{t} \cos 2t$$
.
 $2^{nd} - 3^{nd} = -e^{t} \sin 2t$. So, they correspond to $1 \pm 2i$. This implies
that $(r - (1+2i))(r - (1-2i))$ is the auxiliary quartar. It is $r^2 - 2r + t$.
So, $a = -2$, $6 = 5$. For fits, you can plug in the second function yphilter $t + e^{2t} \sin t$.
 $y_{p}(t) = 1 + 2e^{2t} \sin t + e^{2t} \csc t$, $y_{p}^{*}(t) = 3e^{2t} \sin t + te^{2t} \csc t$.
Hence, fits = $5t - 2 + 2e^{2t} \csc t + 4e^{2t} \sin t$.

5. Solve the following initial value problems:

a)
$$y'' + y' = t^2$$
 with $y(0) = 0$ and $y'(0) = 0$.
b) $y'' + y = sect with $y(0) = 0$ and $y'(0) = 0$.
c) $x(t)' = Ax(t) + f(t)$ where $A = \begin{bmatrix} 2 & -1 \\ 3 & -1 \end{bmatrix}$ and $f(t) = \begin{bmatrix} 0 \\ 4t \end{bmatrix}$ with $x(0) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$.
then one: e^{t} and e^{-t} .
then one of the one of the$

6. Consider the following differential equation in normal form:

$$\mathbf{x}(t)' = A\mathbf{x}(t) + \begin{bmatrix} 1\\ 2 \end{bmatrix} t^{-1}e^{3t}$$
 where $A = \begin{bmatrix} -1 & 2\\ -6 & 6 \end{bmatrix}$.

- a) Find a fundamental matrix of the corresponding homogeneous equation.
- b) Compute e^{At} using (a).
- c) Find a particular solution using *eigenvector method*.¹

a) Since A is 2×2, we need to find two theory independent solutions
of the corresponding homogeneous equation
$$X(k) = AX(k)$$
.
 $X_{k}(A) = (A+1)(A-6) + (2 = A^{2}-5A+6 = (A-2)(A-3). A=2 \Rightarrow AUL \begin{bmatrix} -3 & 2 \\ -6 & 4 \end{bmatrix} \ni \begin{bmatrix} 2 \\ 3 \end{bmatrix}.$
Let $X_{k}(k)$ be $e^{2k} \begin{bmatrix} 2 \\ 3 \end{bmatrix}$ and $X_{k}(k)$ be $e^{2k} \begin{bmatrix} 2 \\ 2 \end{bmatrix}. A=3 \Rightarrow AUL \begin{bmatrix} -6 & 4 \\ -6 & 4 \end{bmatrix} \ni \begin{bmatrix} 2 \\ 3 \end{bmatrix}.$
Then, $X_{k}(k)$ and $X_{k}(k)$ are thready independent solutions. (Also that $2+3 \Rightarrow e \cdot e^{2k} de^{2k}$
Then, $X_{k}(k)$ and $X_{k}(k)$ are thready independent solutions. (Also that $2+3 \Rightarrow e \cdot e^{2k} de^{2k}$
So. $X_{k}(k) = \begin{bmatrix} X_{k}(k) \\ X_{k}(k) \end{bmatrix} = \begin{bmatrix} 2e^{2k} & e^{2k} \\ 3e^{2k} & 2e^{2k} \end{bmatrix}$ is a fundamental matrix.
b) We bread that e^{Ak} is a fundamental matrix $b(e \cdot 1) (e^{4k} \cdot e_{1}) = A \cdot e^{4k} \cdot e_{1} (z + e^{-2k})$
 $G_{k} = g^{kk} ghadd fe X_{k}(k) \times M$ for some 2×2 invertible matrix M .
How to find H ?
Because $e^{Ak} = X(k) \times M$, this is still true
 T is using T should be $X(k) \cdot M$.
How to find H ?
 $Because $e^{Ak} = X(k) \times M$, this is still true
 T is using T should be $X(k) \cdot M$.
 $Therefore $e^{Ak} = X(k) \times M$ discuss the formation of $X = 0$.
 $Therefore $e^{Ak} = X(k) \times M = \begin{bmatrix} 2e^{4k} & 2e^{4k} \\ 3e^{2k} & 2e^{2k} \end{bmatrix} \times \begin{bmatrix} 2 & -2 \\ 2 & -1 \end{bmatrix}$.
Therefore $e^{Ak} = X(k) \times M = \begin{bmatrix} 2e^{4k} & 2e^{4k} \\ 3e^{2k} & 2e^{2k} \end{bmatrix} \times \begin{bmatrix} 2 & -2 \\ 2 & -1 \end{bmatrix}$.
 $Therefore $e^{Ak} = X(k) \times M = \begin{bmatrix} 2e^{4k} & 2e^{4k} \\ 3e^{2k} & 2e^{2k} \end{bmatrix} \times \begin{bmatrix} 2 & -2 \\ -2 & -1 \end{bmatrix}$.
Therefore $e^{Ak} = X(k) \times M = \begin{bmatrix} 2e^{4k} & 2e^{4k} \\ 3e^{2k} & 2e^{2k} \end{bmatrix} \times \begin{bmatrix} 2 & -2 \\ -2 & -2e^{2k} + 2e^{2k} \end{bmatrix} = \begin{bmatrix} 2 & -2 \\ -2 & -2e^{2k} + 2e^{2k} \end{bmatrix}$.
 $(L+S): \xi_{k}(k) \vee_{k} + \xi_{k}(k) \vee_{k} = \begin{bmatrix} 2e^{4k} & 2e^{4k} \\ 2e^{4k} & 2e^{2k} \end{bmatrix} \times \begin{bmatrix} 2e^{4k} & 2e^{4k} \\ 2e^{4k} & -2e^{4k} + 2e^{4k} \end{bmatrix}$.
 $(1 + 2) + \frac{1}{2} +$$$$$

Therefore, $X_{p}(t) = \begin{bmatrix} 2 \end{bmatrix} let \cdot e^{3t}$

¹That is, for v_1 and v_2 eigenvectors composing a basis, set $\mathbf{x}_p(t) = \xi_1(t)v_1 + \xi_2(t)v_2$ and solve for $\xi_1(t)$ and $\xi_2(t)$.

Dec 12, 2019

7. (Extra) Let A be a 2×2 matrix such that²

$$A\begin{bmatrix} -1\\4 \end{bmatrix} = -4\begin{bmatrix} -1\\4 \end{bmatrix}, \ A\begin{bmatrix} 0\\1 \end{bmatrix} = -4\begin{bmatrix} 0\\1 \end{bmatrix} + \begin{bmatrix} -1\\4 \end{bmatrix}.$$

Find the functions x(t) and y(t) with initial values x(0) = -2, y(0) = 11 that satisfy the system of differential equations

$$\begin{bmatrix} x(t) \\ y(t) \end{bmatrix}' = A \begin{bmatrix} x(t) \\ y(t) \end{bmatrix}.$$

$$\begin{array}{l} A \cdot \begin{bmatrix} -1 \\ -1 \end{bmatrix} = -4 \begin{bmatrix} -1 \\ -1 \end{bmatrix} \quad \text{and} \quad A \cdot \begin{bmatrix} 0 \\ 1 \end{bmatrix} = -4 \begin{bmatrix} 0 \\ 1 \end{bmatrix} + \begin{bmatrix} -1 \\ -1 \end{bmatrix} \quad \text{ind}y \quad A \cdot \begin{bmatrix} -1 & 0 \\ -1 \end{bmatrix} = \begin{bmatrix} -1 & 0 \\ -1 \end{bmatrix} \cdot \begin{bmatrix} -4 & 1 \\ 1 \end{bmatrix} \quad \text{whe that} \\ & \text{So} \quad A = & & & \text{PDP}^{-1} \\ & \text{So} \\ & \text{So} \quad A = & & & & \text{PDP}^{-1} \\ & \text{So} \quad A = & & & \text{PDP}^{-1} \\ & \text{So} \\ & \text{So} \quad A = & & & \text{PDP}^{-1} \\ & \text{So} \quad A = & & & \text{PDP}^{-1} \\ & \text{So} \quad A = & & & \text{So} \\ & \text{So} \quad A = & & & \text{So} \\ & \text{So} \quad A = & & & \text{So} \\ & \text{So} \quad A = & & & \text{So} \\ & \text{So} \quad A = & & & \text{So} \\ & \text{So} \quad A = & & & \text{So} \\ & \text{So} \quad A = & & & \text{So} \\ & \text{So} \quad A = & & & \text{So} \\ & \text{So} \quad A = & & & \text{So} \\ & \text{So} \quad A = & & & \text{So} \\ & \text{So} \quad A = & & & \text{So} \\ & \text{So} \quad A = & & & \text{So} \\ & \text{So} \quad A = & & & \text{So} \\ & \text{So} \quad A = & & & \text{So} \\ & \text{So} \quad A = & & & & \text{So} \\ & \text{So} \quad A = & & & & \text{So} \\ & \text{So} \quad A = & & & & & \text{So} \\ & \text{So} \quad A = & & & & & & & \\ & \text{So} \quad A = & & & & & \\ & \text{So} \quad A = & & & & & \\ & \text{So} \quad A = & & & & & \\ & \text{So} \quad A = & & & & & \\ & \text{So} \quad A = & & & & & \\ & \text{So} \quad A = & & & & & \\ & \text{So} \quad A = & & & & & \\ & \text{So} \quad A = & & & & & \\ & \text{So} \quad A = & & & & \\ & \text{So} \quad A = & & & & \\ & \text{So} \quad A = & & & & \\ & \text{So} \quad A = & & & & & \\ & \text{So} \quad A = & & & & & \\ & \text{So} \quad A = &$$