24 February 2023

Please use separate sheets for different problems. Please use single sheet for all questions. <u>Please include all relevant calculations</u>. Give reasons to your answers. Please provide the following data on each sheet

- name, surname and your student number,
- number of your group,
- number of the corresponding problem and the series.

Each problem is worth 10 marks. Each question is worth 4 marks.

Problems

Problem 1.

Let V = lin((1, 1, 4, 1), (1, 2, 3, 3), (1, 5, 0, 9)) be a subspace of \mathbb{R}^4 .

- a) find a basis and the dimension of the subspace V,
- b) find a system of linear equations which set of solutions is equal to V.

Problem 2.

Let $V \subset \mathbb{R}^4$ be a subspace given by the homogeneous system of linear equations

 $\begin{cases} x_1 + 2x_2 + 9x_3 + 17x_4 = 0\\ x_1 + x_2 + 7x_3 + 11x_4 = 0 \end{cases}$

- a) find a basis \mathcal{A} and the dimension of the subspace V,
- b) let $v = (-10, 0, 3t, -t) \in \mathbb{R}^4$. Find all $t \in \mathbb{R}$ such that $v \in V$ (i.e., vector v
 - belongs to V) and compute coordinates of v relative to \mathcal{A} .

Problem 3.

Let $\mathcal{A} = ((0,1), (-1,1))$ be a basis of \mathbb{R}^2 and let $\mathcal{B} = ((0,0,1), (1,0,-1), (1,1,0))$ be a basis of \mathbb{R}^3 . Let $\varphi \colon \mathbb{R}^2 \to \mathbb{R}^3$ be a linear transformation given by the matrix

$$M(\varphi)_{\mathcal{A}}^{\mathcal{B}} = \begin{bmatrix} 2 & 3\\ 3 & 1\\ 1 & 2 \end{bmatrix}.$$

Let $\psi \colon \mathbb{R}^2 \to \mathbb{R}^2$ be a linear transformation given by the formula

$$\psi((x_1, x_2)) = (x_1 + x_2, x_1).$$

- a) find the formula of φ .
- b) find the matrix $M(\varphi \circ \psi)_{\mathcal{A}}^{\mathcal{B}}$.

Problem 4.

Let $V = \{(x_1, x_2, x_3) \in \mathbb{R}^3 \mid 2x_1 - x_2 + 2x_3 = 0\}$ be a subspace of \mathbb{R}^3 .

- a) find an orthonormal basis of V^{\perp} ,
- b) compute the orthogonal reflexion/symmetry of w = (3, 1, 2) across V.

Problem 5.a) let $q: \mathbb{R}^2 \to \mathbb{R}$ be a quadratic form given by the formula

$$q((x_1, x_2)) = -2x_1^2 + 4x_1x_2 - 3x_2^2.$$

Check if the form q is negative definite.

b) let $Q: \mathbb{R}^3 \to \mathbb{R}$ be a quadratic form given by the formula

$$Q((x_1, x_2, x_3)) = x_1^2 + 10x_2^2 + 9x_3^2 + 6x_1x_3.$$

Check if the form Q is positive semidefinite.

Problem 6.

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Consider the following linear programming problem $x_1 - x_4 \rightarrow \min$ in the standard form with constraints

$$\begin{cases} x_1 - x_2 + x_3 &= 1\\ - 2x_1 + 2x_2 &+ x_4 &= 4\\ - x_1 + x_2 &+ x_5 &= 3 \end{cases} \text{ and } x_i \ge 0 \text{ for } i = 1, \dots, 5.$$

- a) which of the sets $\mathcal{B}_1 = \{2, 4, 5\}$, $\mathcal{B}_2 = \{3, 4, 5\}$, $\mathcal{B}_3 = \{1, 2, 5\}$ is basic feasible? write the corresponding basic solution for all basic sets,
- b) solve the linear programming problem using simplex method.

Questions

Question 1.

Let $A, B \in M(2 \times 2; \mathbb{R})$ be matrices such that $A^2 = A$, $B^2 = B$ and AB = BA. Does it follow that

$$(A+B-AB)^2 = A+B-AB?$$

Solution 1.

Yes, it does.

$$\begin{split} (A+B-AB)^2 &= (A+B-AB)(A+B-AB) = A(A+B-AB) + B(A+B-AB) - AB(A+B-AB) = \\ &= A^2 + AB - A^2B + BA + B^2 - BAB - ABA - AB^2 + ABAB = \\ &= A + AB - AB + AB + B - AB - AB - AB + AB = A + B - AB. \end{split}$$

Question 2.

Let $A = [a_{ij}] \in M(3 \times 3; \mathbb{R})$ be a matrix. Let

$$B = \begin{bmatrix} -a_{11} & a_{12} & -a_{13} \\ a_{21} & -a_{22} & a_{23} \\ -a_{31} & a_{32} & -a_{33} \end{bmatrix}.$$

Does it follow that $\det A = \det B$?

Solution 2.

No, it does not. By the Sarrus rule $\det B = -\det A$.

Question 3.

Give an example of a matrix $A \in M(2 \times 2; \mathbb{R})$ with eigenvalues $\lambda = 0$ and $\lambda = -1$ such that

$$V_{(0)} = \ln((1,0)), \quad V_{(-1)} = \ln((1,-1)).$$

Is matrix A uniquely determined?

Solution_3.

Let
$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$
. The conditions are equivalent to
 $A \begin{bmatrix} 1 \\ 0 \end{bmatrix} = 0 \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \quad A \begin{bmatrix} 1 \\ -1 \end{bmatrix} = (-1) \begin{bmatrix} 1 \\ -1 \end{bmatrix},$
that is
 $\begin{bmatrix} a \\ c \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}, \quad \begin{bmatrix} a - b \\ c - d \end{bmatrix} = \begin{bmatrix} -1 \\ 1 \end{bmatrix}.$

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This gives a = c = 0, and consequently b = 1, d = -1. Using non-zero vectors proportional to (1,0) and (-1,1), that is (p,0) and (-q,q) for $p,q \neq 0$ yields the same numbers, therefore matrix $A = \begin{bmatrix} 0 & 1 \\ 0 & -1 \end{bmatrix}$ is uniquely determined.

Question 4.

Let $A \in M(2 \times 2; \mathbb{R})$ be a symmetric matrix, i.e. $A^{\intercal} = A$. Does it follow that for any $v = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \in \mathbb{R}^2$ and any $w = \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} \in \mathbb{R}^2$ $(Av) \cdot w = (Aw) \cdot v$,

where $v \cdot w$ denotes the standard scalar product of vectors $v, w \in \mathbb{R}^2$?

Solution 4.

Yes, it does. If $A = A^{\intercal} = \begin{bmatrix} a & b \\ b & c \end{bmatrix}$, then

$$(Av) \cdot w = \begin{bmatrix} av_1 + bv_2 & bv_1 + cv_2 \end{bmatrix} \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} = av_1w_1 + bv_2w_1 + bv_1w_2 + cv_2w_2,$$

and

$$(Aw) \cdot w = \begin{bmatrix} aw_1 + bw_2 & bw_1 + cw_2 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = av_1w_1 + bv_2w_1 + bv_1w_2 + cv_2w_2.$$

In general, for any matrix $A = A^{\intercal} \in M(n \times n; \mathbb{R})$ and $v, w \in \mathbb{R}^n$

$$(Av) \cdot w = (Av)^{\mathsf{T}} w = v^{\mathsf{T}} A^{\mathsf{T}} w = v^{\mathsf{T}} A w_{\mathsf{T}}$$

 and

$$(Aw) \cdot v = v \cdot (Aw) = v^{\mathsf{T}} Aw.$$

Question 5.

Give an example of a formula of an indefinite quadratic form $q: \mathbb{R}^2 \to \mathbb{R}$ such that q((1,0)) = 9, q((0,1)) = 10 or prove that it does not exist.

Solution 5.

Let
$$q((x_1, x_2)) = ax_1^2 + bx_1x_2 + cx_2^2$$
. Since $q((1, 0)) = a$ and $q((0, 1)) = b$, we have
 $q((x_1, x_2)) = 9x_1^2 + bx_1x_2 + 10x_2^2$.

Indefinite quadratic form attains positive and negative values. We have, for example

$$q((1,1)) = 19 + b,$$

hence it is enough to take, for example, b = -20. Finally $q((x_1, x_2)) = 9x_1^2 - 20x_1x_2 + 10x_2^2$.