

NAME: _____ SECTION: _____

PLEDGE: _____

SIGNATURE: _____

To get credit for a problem, you must show all of your reasoning and calculations. No calculators may be used.

Problem	Score
1	
2	
3	
4	
5	
Total	

1. (20 pts) Solve the following homogeneous system of linear equations and find a basis for and the dimension of the subspace of the solutions.

$$x_1 + x_2 - 2x_3 + 3x_4 = 0$$

$$2x_1 + x_2 - 5x_3 + 2x_4 = 0$$

$$3x_1 + x_2 - 8x_3 + x_4 = 0$$

$$\begin{bmatrix} 1 & 1 & -2 & 3 & 0 \\ 2 & 1 & -5 & 2 & 0 \\ 3 & 1 & -8 & 1 & 0 \end{bmatrix} \xrightarrow[R_3 - 3R_1]{R_2 - 2R_1} \begin{bmatrix} 1 & 1 & -2 & 3 & 0 \\ 0 & -1 & -1 & -4 & 0 \\ 0 & -2 & -2 & -8 & 0 \end{bmatrix} \xrightarrow{(-1)R_2} \begin{bmatrix} 1 & 1 & -2 & 3 & 0 \\ 0 & 1 & 1 & 4 & 0 \\ 0 & -2 & -2 & -8 & 0 \end{bmatrix}$$

$$\xrightarrow[R_3 + 2R_2]{R_1 - R_2} \begin{bmatrix} 1 & 0 & -3 & -1 & 0 \\ 0 & 1 & 1 & 4 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

The general solution to the homogeneous system is

$$x_3 = \pi, \quad x_4 = s, \quad x_2 = -x_3 - 4x_4 = -\pi - 4s$$

$$x_1 = 3x_3 + x_4 = 3\pi + s$$

The subspace of solutions = $\left\{ \begin{bmatrix} 3\pi + s \\ -\pi - 4s \\ \pi \\ s \end{bmatrix} \mid \pi, s \in \mathbb{R} \right\}$

Any vector (solution) in this space can be written uniquely as $\pi \begin{bmatrix} 3 \\ -1 \\ 1 \\ 0 \end{bmatrix} + s \begin{bmatrix} 1 \\ -4 \\ 0 \\ 1 \end{bmatrix}$ for some real numbers π and s (scalars)

Thus $\left\{ \begin{bmatrix} 3 \\ -1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ -4 \\ 0 \\ 1 \end{bmatrix} \right\}$ form a basis and hence the dimension of the subspace of solutions is 2.

2. (20pts) Solve the system of linear equations by determining the inverse of the matrix of coefficients and then using matrix multiplication.

$$x_1 + 2x_2 + x_3 = 1$$

$$3x_1 + 5x_2 - 3x_3 = 0$$

$$2x_1 + 3x_2 - 3x_3 = 2$$

$$\begin{bmatrix} 1 & 2 & 1 & 1 & 0 & 0 \\ 3 & 5 & -3 & 0 & 1 & 0 \\ 2 & 3 & -3 & 0 & 0 & 1 \end{bmatrix} \xrightarrow{\substack{R_2 - 3R_1 \\ R_3 - 2R_1}} \begin{bmatrix} 1 & 2 & 1 & 1 & 0 & 0 \\ 0 & -1 & -6 & -3 & 1 & 0 \\ 0 & -1 & -5 & -2 & 0 & 1 \end{bmatrix}$$

$$\xrightarrow{\substack{(-1)R_2 \\ R_3 + R_2}} \begin{bmatrix} 1 & 2 & 1 & 1 & 0 & 0 \\ 0 & 1 & 6 & 3 & -1 & 0 \\ 0 & -1 & -5 & -2 & 0 & 1 \end{bmatrix} \xrightarrow{R_3 + R_2} \begin{bmatrix} 1 & 2 & 1 & 1 & 0 & 0 \\ 0 & 1 & 6 & 3 & -1 & 0 \\ 0 & 0 & 1 & 1 & -1 & 1 \end{bmatrix}$$

$$\xrightarrow{\substack{R_1 - R_3 \\ R_2 - R_3}} \begin{bmatrix} 1 & 2 & 0 & 0 & 1 & -1 \\ 0 & 1 & 0 & -2 & 5 & -6 \\ 0 & 0 & 1 & 1 & -1 & 1 \end{bmatrix} \xrightarrow{R_1 - 2R_2} \begin{bmatrix} 1 & 0 & 0 & 6 & -9 & 11 \\ 0 & 1 & 0 & -2 & 5 & -6 \\ 0 & 0 & 1 & 1 & -1 & 1 \end{bmatrix}$$

The inverse of the matrix of coefficients is $\begin{bmatrix} 6 & -9 & 11 \\ -3 & 5 & -6 \\ 1 & -1 & 1 \end{bmatrix}$

$$\text{The solution: } \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 6 & -9 & 11 \\ -3 & 5 & -6 \\ 1 & -1 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix} = \begin{bmatrix} 28 \\ -15 \\ 3 \end{bmatrix}$$

3. (20pts) Solve the following system of linear equations using the method of LU decomposition.

$$2x_1 - x_2 + x_3 = 4$$

$$4x_1 - x_2 + 4x_3 = 0$$

$$2x_1 + x_3 = 2$$

$$A = \begin{bmatrix} 2 & -1 & 1 \\ 4 & -1 & 4 \\ 2 & 0 & 1 \end{bmatrix} \xrightarrow[R_3 \sim R_1]{R_2 \sim 2R_1} \begin{bmatrix} 2 & -1 & 1 \\ 0 & 1 & 2 \\ 0 & 1 & 0 \end{bmatrix} \xrightarrow{R_3 \sim R_2} \begin{bmatrix} 2 & -1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & -2 \end{bmatrix}$$

$$U = \begin{bmatrix} 2 & -1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & -2 \end{bmatrix} \quad L = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 2 & -1 & 1 \\ 4 & -1 & 4 \\ 2 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 2 & -1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & -2 \end{bmatrix}$$

The given system of linear equation can be written as $AX = B$.

$$LUX = B. \quad \text{Set } UX = Y. \quad \text{Then } LY = B$$

$$\text{i.e. } \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} 4 \\ 0 \\ 2 \end{bmatrix}$$

$$y_1 = 4, \quad y_2 = 0 - 2y_1 = -8$$

$$y_3 = 2 - y_1 - y_2 = 6$$

now solve $UX = Y$

$$\begin{bmatrix} 2 & -1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 4 \\ -8 \\ 6 \end{bmatrix}$$

$$-2x_3 = 6 \quad x_3 = -3$$

$$x_2 = -8 - 2x_3 = -2$$

$$2x_1 = 4 + x_2 - x_3 = 5$$

$$x_1 = \frac{5}{2}$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} \frac{5}{2} \\ -2 \\ -3 \end{bmatrix}$$

4. (a) (12pts) Find a basis for the subspace of all vectors orthogonal to both $(1, 2, 1, 2)$ and $(2, 5, 3, 1)$.
 (b) (8pts) Check whether the vectors $(1, 1, 1)$, $(1, 1, -1)$, and $(-1, 1, 1)$ are linearly independent or not

Let (x_1, x_2, x_3, x_4) be a vector orthogonal to both $(1, 2, 1, 2)$ and $(2, 5, 3, 1)$. Then by definition

$$x_1 + 2x_2 + x_3 + 2x_4 = 0$$

$$2x_1 + 5x_2 + 3x_3 + x_4 = 0$$

$$\begin{bmatrix} 1 & 2 & 1 & 2 & 0 \\ 2 & 5 & 3 & 1 & 0 \end{bmatrix} \sim R_2 - 2R_1 \begin{bmatrix} 1 & 2 & 1 & 2 & 0 \\ 0 & 1 & 1 & -3 & 0 \end{bmatrix} \sim R_1 - 2R_2 \begin{bmatrix} 1 & 0 & -1 & 8 & 0 \\ 0 & 1 & 1 & -3 & 0 \end{bmatrix}$$

The general solution: $x_3 = s$ $x_4 = s$ $x_1 = s - 8s$
 $x_2 = -s + 3s$

The subspace of orthogonal vectors to the given vectors is $\left\{ \begin{bmatrix} s-8s \\ -s+3s \\ s \\ s \end{bmatrix} \mid s \in \mathbb{R} \right\}$

A basis for this ^{sub}space is $\left\{ \begin{bmatrix} 1 \\ -1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} -8 \\ 3 \\ 0 \\ 1 \end{bmatrix} \right\}$

— x —

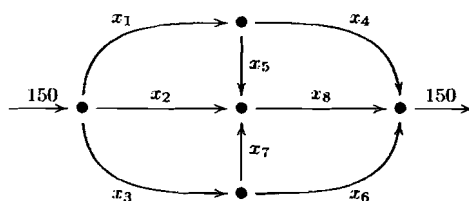
$\{(1, 1, 1), (1, 1, -1), (-1, 1, 1)\}$ is linearly independent iff $\begin{cases} c_1 + c_2 - c_3 = 0 \\ c_1 + c_2 + c_3 = 0 \\ c_1 - c_2 + c_3 = 0 \end{cases}$ has only the zero solution

$$\begin{bmatrix} 1 & 1 & -1 & 0 \\ 1 & 1 & 1 & 0 \\ 1 & -1 & 1 & 0 \end{bmatrix} \sim R_2 - R_1, R_3 - R_1 \begin{bmatrix} 1 & 1 & -1 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & -2 & 2 & 0 \end{bmatrix} \sim R_3 + R_2 \begin{bmatrix} 1 & 1 & -1 & 0 \\ 0 & -2 & 2 & 0 \\ 0 & 0 & 2 & 0 \end{bmatrix}$$

$$\begin{aligned} 2c_3 &= 0 \\ -2c_2 + 2c_3 &= 0 \\ c_1 + c_2 - c_3 &= 0 \end{aligned}$$

$\Rightarrow c_3 = 0, c_2 = 0, c_1 = 0$.
 $\therefore$ the given vectors are linearly independent

5. (a) (6pts) Construct a system of linear equations that describes the traffic flow in the road network of the following figure. (need not solve).



- (b) (6pts) Check whether $T: \mathbb{R}^2 \rightarrow \mathbb{R}^2, T(x, y) = (x + y, xy)$ is a linear transformation or not.
- (c) (8pts) Show that $W = \{(a, b, c) | a + b + c = 0; a, b, c \in \mathbb{R}\}$ is a subspace.

a)

$$\begin{aligned} x_1 + x_2 + x_3 &= 150 \\ x_3 - x_6 - x_7 &= 0 \\ x_4 + x_6 + x_8 &= 150 \\ x_1 - x_4 - x_5 &= 0 \\ x_2 + x_5 + x_7 - x_8 &= 0 \end{aligned}$$

b) Recall T is a linear transformation if

$$T(u+v) = T(u) + T(v)$$

$$T(cu) = cT(u)$$

for all vectors $u, v \in \mathbb{R}^2$ and scalars $c \in \mathbb{R}$

Let $u = (x, y)$ and $c \in \mathbb{R}$.

$$T(cu) = T(cx, cy) = (cx + cy, c^2xy)$$

$$cT(u) = c(x + y, xy) = (cx + cy, cxy)$$

If $c \neq 0, c \neq 1$ then $T(cu) \neq cT(u) \Rightarrow T$ is not a linear transformation

c) Recall: W is a subspace if it is closed under addition and scalar multiplication.

Let $(a_1, b_1, c_1), (a_2, b_2, c_2) \in W \Rightarrow a_1 + b_1 + c_1 = 0, a_2 + b_2 + c_2 = 0$

$$(a_1, b_1, c_1) + (a_2, b_2, c_2) = (a_1 + a_2, b_1 + b_2, c_1 + c_2) \text{ and}$$

$$a_1 + a_2 + b_1 + b_2 + c_1 + c_2 = a_1 + b_1 + c_1 + a_2 + b_2 + c_2 = 0 + 0 = 0$$

$\Rightarrow (a_1, b_1, c_1) + (a_2, b_2, c_2) \in W$ ie W is closed under addition

Let α be any scalar.

$$\alpha(a_1, b_1, c_1) = (\alpha a_1, \alpha b_1, \alpha c_1) \text{ and}$$

$$\alpha a_1 + \alpha b_1 + \alpha c_1 = \alpha(a_1 + b_1 + c_1)$$

$\Rightarrow \alpha(a_1, b_1, c_1) \in W$ ie W is closed under scalar multiplication.

Thus W is a subspace.