

## SHOW ALL NECESSARY WORK FOR EACH PROBLEM

Notations:  $\mathbf{R}_n^m$  is the set of all  $m \times n$  real matrices,  $\mathbf{R}^m = \mathbf{R}_1^m$  and  $\mathbf{0} \in \mathbf{R}^m$  is the zero matrix. The transpose of matrix  $A$  is denoted by  $A^T$ .

- (1) (15 Points) Let  $L_A : \mathbf{R}^4 \rightarrow \mathbf{R}^4$  be the linear function  $L_A(X) = AX$  associated with the matrix

$$A = \begin{bmatrix} 1 & 1 & -1 & -1 \\ 1 & 2 & 0 & 1 \\ -1 & 1 & 3 & 5 \\ 2 & 3 & -1 & 0 \end{bmatrix}.$$

- (a) Find all the vectors in  $\text{Ker}(L_A) = \{X \in \mathbf{R}^4 \mid L_A(X) = \mathbf{0}\}$  in terms of some free variables.
- (b) Find the consistency conditions on the entries of  $Y = [y_i]$  required for  $Y$  to be in  $\text{Range}(L_A) = \{Y = L_A(X) \in \mathbf{R}^4 \mid X \in \mathbf{R}^4\}$ .
- (c) Determine whether  $L_A$  is injective and whether  $L_A$  is surjective. Explain why.
- (2) (15 Points) Let  $V = \mathbf{R}^4$  with standard basis  $S = \{\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3, \mathbf{e}_4\}$  and with the standard dot product. Let  $T = \{u_1 = \mathbf{e}_1 - \mathbf{e}_2, u_2 = \mathbf{e}_2 - \mathbf{e}_3, u_3 = \mathbf{e}_3 - \mathbf{e}_4\}$ . For  $u, v \in V$  let  $\theta_{u,v}$  be the angle between  $u$  and  $v$ , so  $\cos(\theta_{u,v}) = \frac{u \cdot v}{\|u\| \|v\|}$ .
- (a) Find  $\cos(\theta_{u_1, u_2})$ ,  $\cos(\theta_{u_2, u_3})$  and  $\cos(\theta_{u_1, u_3})$ .
- (b) Find  $T^\perp = \{v \in V \mid v \cdot u_i = 0, i = 1, 2, 3\}$ .

- (3) (15 Points) Answer each question separately

- (a) If  $A \in \mathbf{R}_n^m$ ,  $B \in \mathbf{R}_p^n$ , and  $C \in \mathbf{R}_p^m$  are matrices such that the associated functions  $L_A : \mathbf{R}^n \rightarrow \mathbf{R}^m$ ,  $L_B : \mathbf{R}^p \rightarrow \mathbf{R}^n$ , and  $L_C : \mathbf{R}^p \rightarrow \mathbf{R}^m$  satisfy  $L_A \circ L_B = L_C$ , then what is the relationship between the matrices  $A$ ,  $B$  and  $C$ ?
- (b) If a nonzero matrix  $A \in \mathbf{R}_4^7$  row reduces to  $B$  in RREF having  $r$  leading ones, what are the possible values of  $r$ ?
- (c) For  $A \in \mathbf{R}_n^m$  what relation between  $m$  and  $n$  would guarantee that the homogeneous linear system  $AX = \mathbf{0}$  has nontrivial solutions?
- (d) What condition on the rank of  $A \in \mathbf{R}_n^m$  is equivalent to the non-homogeneous linear system  $AX = B$  being consistent for any choice of  $B$ ?
- (e) For  $u, v \in \mathbf{R}^n$  write the statement of the Cauchy-Schwarz Inequality.
- (4) (15 Points) For  $A \in \mathbf{R}_n^m$ , let  $L_A : \mathbf{R}^n \rightarrow \mathbf{R}^m$  be the linear function  $L_A(X) = AX$ . For  $1 \leq j \leq n$  let  $\mathbf{e}_j \in \mathbf{R}^n$  be the matrix with 1 in row  $j$  and 0 in all other rows.
- (a) Write  $\text{Range}(L_A)$  as the set of all linear combinations of some specific vectors.
- (b) If  $L_A$  is injective then what is the most you can say about the relation between  $m$  and  $n$ ?
- (c) If  $L_A$  is surjective then what is the most you can say about the relation between  $m$  and  $n$ ?
- (d) If  $\text{rank}(A) = m$  what does that tell you about  $L_A$ ?
- (e) If  $\text{rank}(A) = n$  what does that tell you about  $L_A$ ?

- (5) (15 Points) Let  $L : \mathbf{R}^2 \rightarrow \mathbf{R}^2$  be linear, so  $L(aX + bY) = aL(X) + bL(Y)$ , with  $L(\mathbf{e}_1) = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$  and  $L(\mathbf{e}_2) = \begin{bmatrix} -3 \\ 4 \end{bmatrix}$ . Find  $A \in \mathbf{R}_2^2$  such that  $L(X) = L_A(X) = AX$ .

1. (a) (6 Points) To find  $\text{Ker}(L_A)$  we must solve a linear system by row reducing

$$\left[ \begin{array}{cccc|c} 1 & 1 & -1 & -1 & 0 \\ 1 & 2 & 0 & 1 & 0 \\ -1 & 1 & 3 & 5 & 0 \\ 2 & 3 & -1 & 0 & 0 \end{array} \right] \text{ to } \left[ \begin{array}{cccc|c} 1 & 0 & -2 & -3 & 0 \\ 0 & 1 & 1 & 2 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right] \text{ so } \begin{cases} x_1 = 2r + 3s \\ x_2 = -r - 2s \\ x_3 = r \in \mathbf{R} \\ x_4 = s \in \mathbf{R} \end{cases}$$

$$\text{Ker}(L) = \left\{ \left[ \begin{array}{c} 2r + 3s \\ -r - 2s \\ r \\ s \end{array} \right] \in \mathbf{R}^4 \mid r, s \in \mathbf{R} \right\}.$$

- (b) (6 Points)  $Y = [y_i] \in \text{Range}(L_A)$  iff the following system is consistent:

$$\left[ \begin{array}{cccc|c} 1 & 1 & -1 & -1 & y_1 \\ 1 & 2 & 0 & 1 & y_2 \\ -1 & 1 & 3 & 5 & y_3 \\ 2 & 3 & -1 & 0 & y_4 \end{array} \right] \rightarrow \left[ \begin{array}{cccc|c} 1 & 0 & -2 & -3 & 2y_1 - y_2 \\ 0 & 1 & 1 & 2 & -y_1 + y_2 \\ 0 & 0 & 0 & 0 & 3y_1 - 2y_2 + y_3 \\ 0 & 0 & 0 & 0 & y_1 + y_2 - y_4 \end{array} \right] \begin{array}{l} \text{is consistent iff} \\ 0 = 3y_1 - 2y_2 + y_3 \\ \text{and} \\ 0 = y_1 + y_2 - y_4 \end{array}$$

- (c) (3 Points)  $L_A$  is not injective since by (a) more than one vector is sent to the zero vector, and  $L_A$  is not surjective since by (b) not all vectors of  $\mathbf{R}^4$  are in  $\text{Range}(L_A)$ .
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2. (15 Points) Let  $V = \mathbf{R}^4$  with standard basis  $S = \{\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3, \mathbf{e}_4\}$  and with the standard dot product. Let  $T = \{u_1 = \mathbf{e}_1 - \mathbf{e}_2, u_2 = \mathbf{e}_2 - \mathbf{e}_3, u_3 = \mathbf{e}_3 - \mathbf{e}_4\}$ . For  $u, v \in V$  let  $\theta_{u,v}$  be the angle between  $u$  and  $v$ , so  $\cos(\theta_{u,v}) = \frac{u \cdot v}{\|u\| \|v\|}$ .

- (a) (6 Pts) Find  $\cos(\theta_{u_1, u_2})$ ,  $\cos(\theta_{u_2, u_3})$  and  $\cos(\theta_{u_1, u_3})$ .

**Solution:** Since  $\mathbf{e}_i \cdot \mathbf{e}_j = \delta_{i,j}$  equals 1 when  $i = j$  and 0 when  $i \neq j$ , we see that  $u_1 \cdot u_2 = (\mathbf{e}_1 - \mathbf{e}_2) \cdot (\mathbf{e}_2 - \mathbf{e}_3) = -1$  and  $u_2 \cdot u_3 = (\mathbf{e}_2 - \mathbf{e}_3) \cdot (\mathbf{e}_3 - \mathbf{e}_4) = -1$  but  $u_1 \cdot u_3 = (\mathbf{e}_1 - \mathbf{e}_2) \cdot (\mathbf{e}_3 - \mathbf{e}_4) = 0$ . We also see that  $\|u_i\| = \sqrt{u_i \cdot u_i} = \sqrt{2}$  for  $i = 1, 2, 3$ , so  $\cos(\theta_{u_1, u_2}) = \frac{-1}{2} = \cos(\theta_{u_2, u_3})$  but  $\cos(\theta_{u_1, u_3}) = 0$ .

- (b) (9 Pts) Find  $T^\perp = \{v \in V \mid v \cdot u_i = 0, i = 1, 2, 3\}$ .

**Solution:** If  $v = [a \ b \ c \ d]^T$  then  $v \cdot u_1 = a - b$ ,  $v \cdot u_2 = b - c$  and  $v \cdot u_3 = c - d$  so the conditions for  $v \in T^\perp$  are that  $a = b = c = d$ . We get that  $T^\perp = \{[a \ a \ a \ a]^T \in \mathbf{R}^4 \mid a \in \mathbf{R}\} = \langle [1 \ 1 \ 1 \ 1]^T \rangle$ .

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3. (15 Points, 3 points each)

- (a) The relationship is  $AB = C$ , so  $C$  is the matrix product of  $A$  and  $B$ .

- (b) If  $A \in \mathbf{R}_4^7$  is not the zero matrix, the number of leading ones in its RREF could only be 1, 2, 3 or 4 since each leading one occupies a column, and there is at least one.

- (c) The relation  $n > m$  guarantees that the homogeneous linear system  $AX = \mathbf{0}$  has nontrivial solutions since there must be at least 1 free variable.

- (d) The non-homogeneous linear system  $AX = B$  is consistent iff  $\text{rank}(A) = m$ .

- (e) For  $u, v \in \mathbf{R}^n$  the statement of the Cauchy-Schwarz Inequality is  $|u \cdot v| \leq (\|u\|)(\|v\|)$ .
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4. (15 Points, 3 points each)  
(a)  $\text{Range}(L_A)$  consists of all vectors

$$AX = A \left( \sum_{j=1}^n x_j \mathbf{e}_j \right) = \sum_{j=1}^n x_j A\mathbf{e}_j = \sum_{j=1}^n x_j L_A(\mathbf{e}_j)$$

for all  $x_j \in \mathbf{R}$ . So  $\text{Range}(L_A)$  is the set of all linear combinations of the  $n$  vectors  $L_A(\mathbf{e}_j) = A\mathbf{e}_j = \text{Col}_j(A)$  for  $1 \leq j \leq n$ , the column vectors of matrix  $A$ .

- (b) If  $L_A$  is injective then  $n \leq m$  since more variables than equations would guarantee free variables.  
(c) If  $L_A$  is surjective then  $m \leq n$  since more equations than variables would guarantee a row of zeros in the RREF of  $A$ , giving a consistency condition for  $AX = B$ .  
(d) If  $\text{rank}(A) = m$  then  $L_A$  is surjective since  $m$  leading ones in the RREF means no zero rows so  $AX = B$  is always consistent.  
(e) If  $\text{rank}(A) = n$  then  $L_A$  is injective since  $n$  leading ones in the RREF means a leading one in each column and there are no free variables.
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5. (15 Points) Let  $L : \mathbf{R}^2 \rightarrow \mathbf{R}^2$  be linear, so  $L(aX + bY) = aL(X) + bL(Y)$ , with  $L(\mathbf{e}_1) = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$  and  $L(\mathbf{e}_2) = \begin{bmatrix} -3 \\ 4 \end{bmatrix}$ . The  $A \in \mathbf{R}_2^2$  such that  $L(X) = L_A(X) = AX$  for all  $X \in \mathbf{R}^2$  would have to satisfy

$A\mathbf{e}_1 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$  and  $A\mathbf{e}_2 = \begin{bmatrix} -3 \\ 4 \end{bmatrix}$ , but  $A\mathbf{e}_1 = \text{Col}_1(A)$  and  $A\mathbf{e}_2 = \text{Col}_2(A)$ , so

$A = \begin{bmatrix} 1 & -3 \\ 2 & 4 \end{bmatrix}$ . Then for all  $X \in \mathbf{R}^2$  we have

$$\begin{aligned} L(X) &= L \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = L(x_1\mathbf{e}_1 + x_2\mathbf{e}_2) = x_1L(\mathbf{e}_1) + x_2L(\mathbf{e}_2) \\ &= x_1 \begin{bmatrix} 1 \\ 2 \end{bmatrix} + x_2 \begin{bmatrix} -3 \\ 4 \end{bmatrix} = \begin{bmatrix} 1 & -3 \\ 2 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = AX. \end{aligned}$$

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