

1a) The three points  $(1, 5)$ ,  $(2, 3)$ , and  $(3, -5)$  all lie on one parabola of the form  $y = a + bx + cx^2$ . What system of equations in the unknowns  $a$ ,  $b$  and  $c$  needs to be solved in order to find  $a$ ,  $b$ , and  $c$ ?

1b) Write the above system in augmented matrix form, and proceed to put that matrix in *row-reduced* echelon form.

1c) What are the values of  $a$ ,  $b$ , and  $c$ ? So, what is the parabola?

2a) Refer to problem 1. Now *set up* the design matrix  $X$ , observation vector  $\mathbf{y}$  and unknown-parameter vector  $\beta$  which corresponds to a best-fit parabola of the form  $y = \beta_1 x + \beta_2 x^2$  (ie, a parabola with no constant term) for those three data points  $(1, 5)$ ,  $(2, 3)$ , and  $(3, -5)$ .

2b) Find  $\beta_1$  and  $\beta_2$ . Show all steps, including any multiplications involving matrix transposes. Note: at the end of the work, you may find it easier to use the formula for the inverse of a  $2 \times 2$  matrix, rather than row reduction (to avoid working with fractions, keep the “1/det” outside; don’t multiply through by it.).

2c) In terms of the sum of residuals’ squares, how “far” is this best-fit parabola from the data? Show your work.

3a) Let  $A = \begin{bmatrix} 0 & 1 & 1 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix}$ . Do the columns of  $A$  form an orthogonal set? Explain.

3b) Is the vector  $\mathbf{b} = \begin{bmatrix} 2 \\ 2 \\ 5 \\ 4 \\ 5 \end{bmatrix}$  in  $\text{Col}(A)$ ? Explain why not.

3c) Find the least-squares solutions of  $A\mathbf{x} = \mathbf{b}$ . The answer works out nicely, so be careful. Show all your steps.

3) (*continued* from the previous page)

3d) Find both the projection  $\mathbf{p}$  of  $\mathbf{b}$  onto  $\text{Col}(A)$  and the vector  $\mathbf{z} \in \text{Col}(A)^\perp$  such that  $\mathbf{b} = \mathbf{p} + \mathbf{z}$ .

3e) Explain why finding a basis for  $\text{Col}(A)^\perp$  is the same as finding a basis for  $\text{Null}(\text{Col}(A^T))$ .

Hint:  $\text{Col}(A)^\perp$  consists of all vectors  $\mathbf{v}$  which are  $^\perp$  to all the column vectors of  $A$ . That means  $\mathbf{c} \cdot \mathbf{v} = 0$  for each column  $\mathbf{c}$  of  $A$ . Columns of  $A$  turn into rows of  $A^T$ . When you find the product  $A^T \mathbf{v}$ , you multiply the rows of  $A^T$  by the column  $\mathbf{v}$  — that is, you're finding dot products of *what* with *what*?

3f) Find a basis for  $\text{Col}(A)^\perp$ .

4) Let  $A = \begin{bmatrix} -1 & 1 & -1 \\ 0 & 1 & 1 \\ 1 & 1 & 0 \\ 1 & 0 & -1 \end{bmatrix}$ . Explain why the columns of  $A$  form an orthogonal set.

4b) Find the projection of  $\mathbf{b} = \begin{bmatrix} 2 \\ 0 \\ 5 \\ 0 \end{bmatrix}$  onto the column space of  $A$ . Use the appropriate dot product formula. Show all your work.

5) Recall  $M_{2 \times 2}$  is the set of all 2-by-2 matrices. Suppose  $H$  is the subset of  $M_{2 \times 2}$  consisting of all matrices of the form  $\mathbf{v} = \begin{bmatrix} a & 0 \\ 3a + 2b & b \end{bmatrix}$ . Prove  $H$  is a subspace of  $M_{2 \times 2}$  or show by counterexample that it is not.

6) Let  $V = M_{2 \times 2}$  and let  $W = \mathbf{P}_2$ . Let  $\mathcal{B} = \left\{ \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 1 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\}$  be a basis for  $V$ .

Call these basis elements  $\mathbf{b}_1, \mathbf{b}_2, \mathbf{b}_3$  and  $\mathbf{b}_4$ .

Let  $\mathcal{C} = \{t^2 + 1, t, t + 1\}$  be a basis for  $W$ ; name these basis elements  $\mathbf{c}_1, \mathbf{c}_2$  and  $\mathbf{c}_3$ . Let  $T : V \rightarrow W$  be the linear transformation defined by  $T(\mathbf{b}_1) = 2t^2 + 3t + 2$ ,  $T(\mathbf{b}_2) = 5t$ ,  $T(\mathbf{b}_3) = t^2 + 2t + 2$ , and  $T(\mathbf{b}_4) = 3t + 3$ .

6a) Find  $[T(\mathbf{b}_1)]_{\mathcal{C}}$ .

6b) Find the matrix  $P$  of  $T$  with respect to the bases  $\mathcal{B}$  and  $\mathcal{C}$ .

6c) Let  $\mathbf{v} = \begin{bmatrix} 5 & 4 \\ 3 & 2 \end{bmatrix}$ . Find  $[\mathbf{v}]_{\mathcal{B}}$ .

6d) Use the matrix  $P$  to find  $[T(\mathbf{v})]_{\mathcal{C}}$ .

6e) Explicitly, what polynomial is  $T(\mathbf{v})$ ?

7) Let  $A = \begin{bmatrix} 8 & -2 \\ 10 & -1 \end{bmatrix}$ .

7a) Find the characteristic polynomial of  $A$ .

7b) What are the eigenvalues of  $A$  and their multiplicities?

7c) Find bases for each of the two eigenspaces. Indicate which basis goes with which eigenvalue.

7d) Use the answers above to diagonalize  $A$ , that is, to write  $A = PDP^{-1}$  where  $D$  is a diagonal matrix.

8) Let  $A = \begin{bmatrix} 1 & 1 & 0 \\ a & b & 0 \\ b & b & 1 \end{bmatrix}$  Use simultaneous row-reduction on  $A$  and  $I_3$  to find  $A^{-1}$ . Under what condition(s) will  $A^{-1}$  not exist?



9) Suppose  $A$  is a  $6 \times 9$  matrix with at least 3 pivot columns. What are the maximum and minimum dimensions of each of the following?

9a)  $\text{Row}(A)$

9b)  $\text{Col}(A)$

9c)  $\text{Null}(A)$

9d)  $\text{Rank}(A)$

10) Let  $A = \begin{bmatrix} 0 & 2 & 0 & 0 \\ 5 & 11 & 13 & 7 \\ 6 & 8 & -16 & 9 \\ 0 & 14 & 3 & 0 \end{bmatrix}$ .

10a) Find  $\det(A)$ . Show your steps.

10b) Find  $\det(A^{-1})$ , or explain why it doesn't exist.

10c) Find  $\det(A^2)$ .