線性代數 (二) MATH 104A / GEAI 1209A: Linear Algebra II

期末考 May 29, 2023 Final Exam

姓名 Name : _____

學號 Student ID # : _____

Lecturer: Jephian Lin 林晉宏

Contents: cover page,

6 pages of questions, score page at the end

To be answered: on the test paper

Duration: 110 minutes

Total points: 20 points + 7 extra points

Do not open this packet until instructed to do so.

Instructions:

- Enter your Name and Student ID # before you start.
- Using the calculator is not allowed (and not necessary) for this exam.
- Any work necessary to arrive at an answer must be shown on the examination paper. Marks will not be given for final answers that are not supported by appropriate work.
- Clearly indicate your final answer to each question either by **underlining** it or circling it. If multiple answers are shown then no marks will be awarded.
- Please answer the problems in English.

1. [1pt] Find a real matrix that is not diagonalizable. Provide your reasons.

2. [1pt] Find a real matrix that is diagonalizable but some of its eigenvalue is not real. Provide your reasons.

3. [1pt] Find a real matrix that is diagonalizable but its eigenbasis is not mutually orthogonal. Provide your reasons.

- 4. [2pt] Find the spectral decomposition of
 - $\lceil 2 \mid 3 \rceil$
 - 3 2

5. [5pt] Let

$$A = \begin{bmatrix} -18 & 1 & 2 & 3 \\ -45 & 3 & 5 & 7 \\ -63 & 4 & 7 & 10 \\ -81 & 5 & 9 & 13 \end{bmatrix} \text{ and } \mathbf{v} = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}.$$

It is known that \mathbf{v} is an eigenvector of A. Find the spectrum of A.

6. [5pt] Let

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

Find the spectrum of A. You may also give some partial information of the spectrum of A to get some partial credits, e.g., $\lambda_1 \geq 10$.

- 7. Let A be an $m \times n$ matrix and $A = U \Sigma V^{\top}$ its singular value decomposition. Suppose you are talking to people who have never learned linear algebra. Follow the guidelines below and try to explain the concept of the singular value decomposition as clear as possible.
 - (a) [2pt] Explain what U, Σ and V are, including their sizes and properties.

(b) [2pt] Let \mathbf{u}_i 's and \mathbf{v}_i 's be the columns of U and V, respectively. Describe their relations.

(c) [1pt] Give some reasons about why the singular value decomposition is important.

8. [extra 5pt] Let A be the 9×9 matrix

$$\begin{bmatrix} 1 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & -1 \end{bmatrix}.$$

Find the inertia of A.

9. [extra 2pt] Let

$$f(x,y) = x^2 + 4xy + 4y^2.$$

Find the maximum value of f(x,y) subject to $x^2 + y^2 = 1$.

Page	Points	Score
1	5	
2	5	
3	5	
4	5	
5	5	
6	2	
Total	20 (+7)	