

## Solutions to Final 2010

(Total: 100 pts)

1. Let  $\mathbf{u}$ ,  $\mathbf{v}$ ,  $\mathbf{w}$  be as follows. (10 pts)

$$\mathbf{u} = (4, -8, 1), \quad \mathbf{v} = (2, 1, -2), \quad \mathbf{w} = (3, -4, 12).$$

- (a) The vector  $\mathbf{p} = \text{proj}_{\mathbf{v}}\mathbf{u}$  is a scalar multiple of  $\mathbf{v}$  such that  $\mathbf{u} - \mathbf{p}$  is orthogonal to  $\mathbf{v}$ . Find  $\mathbf{p}$ . (Show work.)

*Solution.*

$$\begin{aligned} \mathbf{p} &= \text{proj}_{\mathbf{v}}\mathbf{u} = \frac{\mathbf{u} \cdot \mathbf{v}}{\|\mathbf{v}\|^2} \mathbf{v} = \frac{4 \cdot 2 - 8 \cdot 1 + 1 \cdot (-2)}{2^2 + 1^2 + (-2)^2} (2, 1, -2) = -\frac{2}{9} (2, 1, -2) \\ &= \left( -\frac{4}{9}, -\frac{2}{9}, \frac{4}{9} \right). \end{aligned}$$

Alternatively, you can set  $\mathbf{p} = c\mathbf{v}$  and determine  $c$  by setting  $0 = (\mathbf{u} - \mathbf{p}) \cdot \mathbf{v}$ . So

$$\begin{aligned} 0 &= (\mathbf{u} - \mathbf{p}) \cdot \mathbf{v} = (\mathbf{u} - c\mathbf{v}) \cdot \mathbf{v} = ((4, -8, 1) - c(2, 1, -2)) \cdot (2, 1, -2) \\ &= (4, -8, 1) \cdot (2, 1, -2) - c(2, 1, -2) \cdot (2, 1, -2) = -2 - 9c. \end{aligned}$$

Thus  $c = -2/9$  and

$$\mathbf{p} = c\mathbf{v} = -\frac{2}{9} (2, 1, -2) = \left( -\frac{4}{9}, -\frac{2}{9}, \frac{4}{9} \right).$$

- (b) Compute  $\mathbf{u} \times \mathbf{v}$ , and find the volume of the parallelepiped (*heiko-6-mentai*) in 3-space determined by the vectors  $\mathbf{u}$ ,  $\mathbf{v}$ ,  $\mathbf{w}$ . (Show work.)

*Solution.*

$$\begin{aligned} \mathbf{u} \times \mathbf{v} &= \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ 4 & -8 & 1 \\ 2 & 1 & -2 \end{vmatrix} = \left( \begin{vmatrix} -8 & 1 \\ 1 & -2 \end{vmatrix}, -\begin{vmatrix} 4 & 1 \\ 2 & -2 \end{vmatrix}, \begin{vmatrix} 4 & -8 \\ 2 & 1 \end{vmatrix} \right) \\ &= (15, 10, 20). \end{aligned}$$

The volume is  $|(\mathbf{u} \times \mathbf{v}) \cdot \mathbf{w}|$ . Hence

$$|(\mathbf{u} \times \mathbf{v}) \cdot \mathbf{w}| = |(15, 10, 20) \cdot (3, -4, 12)| = 15 \cdot 3 + 10 \cdot (-4) + 20 \cdot 12 = 45 - 40 + 240 = 245.$$

2. Evaluate the following determinant. Write explanation in words in detail at each step. (10 pts)

$$\begin{vmatrix} \lambda - c_1 & -c_2 & \cdots & -c_n \\ -c_1 & \lambda - c_2 & \cdots & -c_n \\ \vdots & \vdots & & \vdots \\ -c_1 & -c_2 & \cdots & \lambda - c_n \end{vmatrix}$$

*Solution.* Let  $c = c_1 + c_2 + \cdots + c_n$ ,

$$\begin{vmatrix} \lambda - c_1 & -c_2 & \cdots & -c_n \\ -c_1 & \lambda - c_2 & \cdots & -c_n \\ \vdots & \vdots & & \vdots \\ -c_1 & -c_2 & \cdots & \lambda - c_n \end{vmatrix} = \begin{vmatrix} \lambda - c & -c_2 & \cdots & -c_n \\ \lambda - c & \lambda - c_2 & \cdots & -c_n \\ \vdots & \vdots & & \vdots \\ \lambda - c & -c_2 & \cdots & \lambda - c_n \end{vmatrix} \quad (1)$$

$$= (\lambda - c) \begin{vmatrix} 1 & -c_2 & \cdots & -c_n \\ 1 & \lambda - c_2 & \cdots & -c_n \\ \vdots & \vdots & & \vdots \\ 1 & -c_2 & \cdots & \lambda - c_n \end{vmatrix} \quad (2)$$

$$= (\lambda - c) \begin{vmatrix} 1 & -c_2 & \cdots & -c_n \\ 0 & \lambda & \cdots & 0 \\ \vdots & \vdots & & \vdots \\ 0 & 0 & \cdots & \lambda \end{vmatrix} \quad (3)$$

$$= \lambda^{n-1}(\lambda - c). \quad (4)$$

- (1) Column operations  $[2, 1; 1], [3, 1; 1], \dots, [n, 1; 1]$ .
- (2) Factor out  $\lambda - c$  from the first column.
- (3) Row operations  $[2, 1; -1], [3, 1; -1], \dots, [n, 1; -1]$ .
- (4) The determinant of a tridiagonal matrix is the product of the diagonal. One can obtain the same by expanding along the first column successively.

3. Let  $A$ ,  $\mathbf{x}$  and  $\mathbf{b}$  be the matrices below. Assume  $A\mathbf{x} = \mathbf{b}$ .

$$A = \begin{bmatrix} 1 & 0 & 2 & 3 \\ -2 & 1 & 4 & 12 \\ 2 & -2 & 1 & 1 \\ 2 & 1 & 1 & -3 \end{bmatrix}, \quad \mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix}, \quad \mathbf{b} = \begin{bmatrix} 1 \\ 2 \\ -2 \\ 3 \end{bmatrix}.$$

- (a) Evaluate  $\det(A)$ . Briefly explain each step. (10 pts)

*Solution.*

$$|A| = \begin{vmatrix} 1 & 0 & 2 & 3 \\ -2 & 1 & 4 & 12 \\ 2 & -2 & 1 & 1 \\ 2 & 1 & 1 & -3 \end{vmatrix} = \begin{vmatrix} 1 & 0 & 2 & 3 \\ 0 & 1 & 8 & 18 \\ 0 & -2 & -3 & -5 \\ 0 & 1 & -3 & -9 \end{vmatrix} = \begin{vmatrix} 1 & 8 & 18 \\ -2 & -3 & -5 \\ 1 & -3 & -9 \end{vmatrix} \quad (5)$$

$$= \begin{vmatrix} 1 & 8 & 18 \\ 0 & 13 & 31 \\ 0 & -11 & -27 \end{vmatrix} = \begin{vmatrix} 1 & 8 & 18 \\ 0 & 2 & 4 \\ 0 & -11 & -27 \end{vmatrix} = \begin{vmatrix} 2 & 4 \\ -11 & -27 \end{vmatrix} \quad (6)$$

$$= 2 \begin{vmatrix} 1 & 2 \\ -11 & -27 \end{vmatrix} = 2 \begin{vmatrix} 1 & 2 \\ 0 & -5 \end{vmatrix} = -10. \quad (7)$$

- (5) Row operations  $[2, 1; 2], [3, 1; -2], [4, 1; -2]$ , and expand along the first row.
- (6) Row operations  $[2, 1; 2], [3, 1; -1]$ , then  $[2, 3; 1]$  and expand along the first row.

- (7) Factor out 2 from the first row. Row operation  $[2, 1; 11]$  and multiply the diagonal of a triangular matrix.
- (b) Applying the Cramer's rule and express  $x_1$  and  $x_4$  as quotients of determinants. Do not evaluate determinants. (5 pts)

*Solution.*

$$x_1 = \frac{\begin{vmatrix} 1 & 0 & 2 & 3 \\ 2 & 1 & 4 & 12 \\ -2 & -2 & 1 & 1 \\ 3 & 1 & 1 & -3 \end{vmatrix}}{\begin{vmatrix} 1 & 0 & 2 & 3 \\ -2 & 1 & 4 & 12 \\ 2 & -2 & 1 & 1 \\ 2 & 1 & 1 & -3 \end{vmatrix}}, \quad x_4 = \frac{\begin{vmatrix} 1 & 0 & 2 & 1 \\ -2 & 1 & 4 & 2 \\ 2 & -2 & 1 & -2 \\ 2 & 1 & 1 & 3 \end{vmatrix}}{\begin{vmatrix} 1 & 0 & 2 & 3 \\ -2 & 1 & 4 & 12 \\ 2 & -2 & 1 & 1 \\ 2 & 1 & 1 & -3 \end{vmatrix}}$$

- (c) Explain that the following system of linear equations with unknowns  $y_1, y_2, y_3, y_4, y_5, y_6$  is always consistent and the solution can be written with two free parameters for any  $a, b, c, d, e, f, g$  and  $h$ . (5 pts)

$$\begin{cases} y_1 & & + 2y_3 & + 3y_4 & + ay_5 & + ey_6 & = 1 \\ -2y_1 & + y_2 & + 4y_3 & + 12y_4 & + by_5 & + fy_6 & = 2 \\ 2y_1 & - 2y_2 & + y_3 & + y_4 & + cy_5 & + gy_6 & = -2 \\ 2y_1 & + y_2 & + y_3 & - 3y_4 & + dy_5 & + hy_6 & = 3 \end{cases}$$

*Solution.* The augmented matrix  $B$  is as follows, where  $H$  and  $H'$  are the matrices in (d).

$$B = \begin{bmatrix} 1 & 0 & 2 & 3 & a & e & 1 \\ -2 & 1 & 4 & 12 & b & f & 2 \\ 2 & -2 & 1 & 1 & c & g & -2 \\ 2 & 1 & 1 & -3 & d & h & 3 \end{bmatrix} = [A, H, \mathbf{b}].$$

Since  $\det(A) \neq 0$ ,  $A$  is invertible. Since  $A\mathbf{x} = \mathbf{b}$ ,  $A^{-1}\mathbf{b} = \mathbf{x}$ .

$$A^{-1}B = [A^{-1}A, A^{-1}H, A^{-1}\mathbf{b}] = [I, H', \mathbf{x}].$$

Since  $A^{-1}$  is a product of elementary matrices, after performing corresponding elementary row operations  $B$  becomes

$$\begin{bmatrix} 1 & 0 & 0 & 0 & a' & e' & x_1 \\ 0 & 1 & 0 & 0 & b' & f' & x_2 \\ 0 & 0 & 1 & 0 & c' & g' & x_3 \\ 0 & 0 & 0 & 1 & d' & h' & x_4 \end{bmatrix}$$

This is a reduced row echelon form and rank is 4, no leading 1's in the last column. Thus the system is consistent and the solution can be written with two free parameters.

- (d) Let  $H$  and  $H'$  be as below. Suppose  $A^{-1}H = H'$ . Explain that the solutions to the system of linear equations in (c) can be expressed as follows, where  $s$  and  $t$  are free parameters. (5 pts)

$$H = \begin{bmatrix} a & e \\ b & f \\ c & g \\ d & h \end{bmatrix}, \quad H' = \begin{bmatrix} a' & e' \\ b' & f' \\ c' & g' \\ d' & h' \end{bmatrix}, \quad \begin{bmatrix} y_1 \\ y_2 \\ y_3 \\ y_4 \\ y_5 \\ y_6 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ 0 \\ 0 \end{bmatrix} - s \cdot \begin{bmatrix} a' \\ b' \\ c' \\ d' \\ -1 \\ 0 \end{bmatrix} - t \cdot \begin{bmatrix} e' \\ f' \\ g' \\ h' \\ 0 \\ -1 \end{bmatrix}.$$

*Solution.* Using the reduced row echelon form in (c), we have the solution above by setting  $x_5 = s$  and  $x_6 = t$ .

4. Let  $B$  be the augmented matrix of a system of linear equations. Let  $C$  be a matrix obtained from  $B$  after a series of elementary row operation. (25 pts)

$$B = \begin{bmatrix} 1 & 0 & 2 & 3 & a \\ -2 & 1 & 4 & 12 & b \\ 2 & -2 & 1 & 1 & c \\ 2 & 1 & 1 & -3 & d \end{bmatrix}, \quad C = \begin{bmatrix} 1 & 0 & 2 & 3 & a' \\ 0 & 1 & -3 & -9 & b' \\ 0 & -2 & -3 & -5 & c' \\ 0 & 1 & 8 & 18 & d' \end{bmatrix}.$$

- (a) Express  $a'$ ,  $b'$ ,  $c'$  and  $d'$  in terms of  $a$ ,  $b$ ,  $c$ ,  $d$ . (Show work.)

*Solution.*

$$B = \begin{bmatrix} 1 & 0 & 2 & 3 & a \\ -2 & 1 & 4 & 12 & b \\ 2 & -2 & 1 & 1 & c \\ 2 & 1 & 1 & -3 & d \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 2 & 3 & a \\ 0 & 1 & 8 & 18 & 2a+b \\ 0 & -2 & -3 & -5 & -2a+c \\ 0 & 1 & -3 & -9 & -2a+d \end{bmatrix}$$

$$\rightarrow \begin{bmatrix} 1 & 0 & 2 & 3 & a \\ 0 & 1 & -3 & -9 & -2a+d \\ 0 & -2 & -3 & -5 & -2a+c \\ 0 & 1 & 8 & 18 & 2a+b \end{bmatrix}, \quad \begin{cases} a' = a \\ b' = -2a+d \\ c' = -2a+c \\ d' = 2a+b \end{cases}$$

- (b) Write the sequence of operations applied to  $B$  to obtain  $C$  using  $[i; c]$ ,  $[i, j]$ ,  $[i, j; c]$  notation.

*Solution.*  $[2, 1; 2] \rightarrow [3, 1; -2] \rightarrow [4, 1; -2] \rightarrow [2, 4]$ .

- (c) Let  $P$  be a  $4 \times 4$  matrix such that  $PB = C$ . Express each of  $P$  and  $P^{-1}$  as a product of elementary matrices using the notation  $P(i; c)$ ,  $P(i, j)$ ,  $P(i, j; c)$ .

*Solution.*

$$\begin{aligned} P &= P(2, 4)P(4, 1; -2)P(3, 1; -2)P(2, 1; 2), \\ P^{-1} &= P(2, 1; 2)^{-1}P(3, 1; -2)^{-1}P(4, 1; -2)^{-1}P(2, 4)^{-1} \\ &= P(2, 1; -2)P(3, 1; 2)P(4, 1; 2)P(2, 4). \end{aligned}$$

- (d) Determine  $P$  and  $P^{-1}$ . (Solution only.)

*Solution.*

$$P = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -2 & 0 & 0 & 1 \\ -2 & 0 & 1 & 0 \\ 2 & 1 & 0 & 0 \end{bmatrix}, \quad P^{-1} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -2 & 0 & 0 & 1 \\ 2 & 0 & 1 & 0 \\ 2 & 1 & 0 & 0 \end{bmatrix}.$$

- (e) Explain that  $P$  in (c) is uniquely determined.

*Solution.* The first four columns of  $B$  is the matrix  $A$  in 3. Since  $\det(A) = -10 \neq 0$ , it is invertible. Let  $C'$  be a  $4 \times 4$  matrix whose columns are the first four columns of  $C$ , then  $PA = C'$ . So  $P = C'A^{-1}$  and  $P$  is uniquely determined.

5. Let  $A$ ,  $\mathbf{x}$ ,  $\mathbf{b}_n$  ( $n = 0, 1, 2, \dots$ ) be as follows. (30 pts)

$$A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -6 & 5 & 2 \end{bmatrix}, \mathbf{b}_n = \begin{bmatrix} a_n \\ a_{n+1} \\ a_{n+2} \end{bmatrix} \text{ and } \begin{bmatrix} a_{n+1} \\ a_{n+2} \\ a_{n+3} \end{bmatrix} = \mathbf{b}_{n+1} = A\mathbf{b}_n = A \begin{bmatrix} a_n \\ a_{n+1} \\ a_{n+2} \end{bmatrix}.$$

- (a) Find the cofactor matrix  $\tilde{A}$ , the adjoint matrix  $\text{adj}(A)$  and the inverse of  $A$ . (Solution only.)

*Solution.*

$$\tilde{A} = \begin{bmatrix} -5 & -6 & 0 \\ -2 & 0 & -6 \\ 1 & 0 & 0 \end{bmatrix}, \text{adj}(A) = \begin{bmatrix} -5 & -2 & 1 \\ -6 & 0 & 0 \\ 0 & -6 & 0 \end{bmatrix}, A^{-1} = -\frac{1}{6} \begin{bmatrix} -5 & -2 & 1 \\ -6 & 0 & 0 \\ 0 & -6 & 0 \end{bmatrix}.$$

- (b) Find the characteristic polynomial and the eigenvalues of  $A$ . (Show work.)

*Solution.*

$$\begin{aligned} \det(\lambda I - A) &= \begin{vmatrix} \lambda & -1 & 0 \\ 0 & \lambda & -1 \\ 6 & -5 & \lambda - 2 \end{vmatrix} = \begin{vmatrix} \lambda - 1 & -1 & 0 \\ \lambda - 1 & \lambda & -1 \\ \lambda - 1 & -5 & \lambda - 2 \end{vmatrix} \\ &= (\lambda - 1) \begin{vmatrix} 1 & -1 & 0 \\ 1 & \lambda & -1 \\ 1 & -5 & \lambda - 2 \end{vmatrix} = (\lambda - 1) \begin{vmatrix} 1 & 0 & 0 \\ 1 & \lambda + 1 & -1 \\ 1 & -4 & \lambda - 2 \end{vmatrix} \\ &= (\lambda - 1)((\lambda + 1)(\lambda - 2) - 4) = (\lambda - 1)(\lambda^2 - \lambda - 6) \\ &= (\lambda - 3)(\lambda - 1)(\lambda + 2). \end{aligned}$$

The eigenvalues are the roots of the characteristic polynomial and so they are 3, 1 and  $-2$ .

- (c) Find an eigenvector corresponding to each of the eigenvalues of  $A$ . (Show work.)

*Solution.*

$\lambda = 3$ :

$$\begin{bmatrix} 3 & -1 & 0 & 0 \\ 0 & 3 & -1 & 0 \\ 6 & -5 & 3-2 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 3 & -1 & 0 & 0 \\ 0 & 3 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}, \mathbf{v}_1 = \begin{bmatrix} 1 \\ 3 \\ 9 \end{bmatrix}.$$

$\lambda = 1$ :

$$\begin{bmatrix} 1 & -1 & 0 & 0 \\ 0 & 1 & -1 & 0 \\ 6 & -5 & 1-2 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -1 & 0 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}, \mathbf{v}_2 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}.$$

$\lambda = -2$ :

$$\begin{bmatrix} -2 & -1 & 0 & 0 \\ 0 & -2 & -1 & 0 \\ 6 & -5 & -2 & -2 \\ 0 & 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 2 & 1 & 0 & 0 \\ 0 & 2 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}, \quad \mathbf{v}_3 = \begin{bmatrix} 1 \\ -2 \\ 4 \end{bmatrix}.$$

- (d) Find a  $3 \times 3$  matrix  $P$  and a diagonal matrix  $D$  such that  $AP = PD$ . (Give explanation.)

*Solution.* Let

$$P = [\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3] = \begin{bmatrix} 1 & 1 & 1 \\ 3 & 1 & -2 \\ 9 & 1 & 4 \end{bmatrix}, \quad \text{and} \quad D = \begin{bmatrix} 3 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -2 \end{bmatrix}.$$

Then

$$\begin{aligned} AP &= A[\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3] = [A\mathbf{v}_1, A\mathbf{v}_2, A\mathbf{v}_3] = [3\mathbf{v}_1, \mathbf{v}_2, -2\mathbf{v}_3] \\ &= [\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3] \begin{bmatrix} 3 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -2 \end{bmatrix} = PD. \end{aligned}$$

- (e) When  $a_0 = 1$ ,  $a_1 = -4$  and  $a_2 = -4$ , find  $a_n$ . (Show work.)

*Solution.* Since  $A\mathbf{v}_1 = 3\mathbf{v}_1$ ,  $A\mathbf{v}_2 = \mathbf{v}_2$ ,  $A\mathbf{v}_3 = -2\mathbf{v}_3$ , we have  $A^n\mathbf{v}_1 = 3^n\mathbf{v}_1$ ,  $A^n\mathbf{v}_2 = \mathbf{v}_2$ ,  $A^n\mathbf{v}_3 = (-2)^n\mathbf{v}_3$ . On the other hand  $\mathbf{b}_n = A^n\mathbf{b}_0$ .

Let  $\mathbf{b}_0 = x\mathbf{v}_1 + y\mathbf{v}_2 + z\mathbf{v}_3$ . Then

$$\begin{bmatrix} 1 \\ -4 \\ -4 \end{bmatrix} = x \begin{bmatrix} 1 \\ 3 \\ 9 \end{bmatrix} + y \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} + z \begin{bmatrix} 1 \\ -2 \\ 4 \end{bmatrix} = P \begin{bmatrix} x \\ y \\ z \end{bmatrix}.$$

Hence

$$\begin{bmatrix} 1 & 1 & 1 & 1 \\ 3 & 1 & -2 & -4 \\ 9 & 1 & 4 & -4 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & -2 & -5 & -7 \\ 0 & -8 & -5 & -13 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 2 & 5 & 7 \\ 0 & 0 & 15 & 15 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 0 & -1 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \end{bmatrix}$$

Thus  $x = -1$ ,  $y = 1$  and  $z = 1$ , or  $\mathbf{b}_0 = -\mathbf{v}_1 + \mathbf{v}_2 + \mathbf{v}_3$ . Now

$$\begin{aligned} \begin{bmatrix} a_n \\ a_{n+1} \\ a_{n+1} \end{bmatrix} &= \mathbf{b}_n = A^n\mathbf{b}_0 = A^n \begin{bmatrix} 1 \\ -4 \\ -4 \end{bmatrix} \\ &= A^n(-\mathbf{v}_1 + \mathbf{v}_2 + \mathbf{v}_3) = -3^n\mathbf{v}_1 + \mathbf{v}_2 + (-2)^n\mathbf{v}_3 \\ &= -3^n \begin{bmatrix} 1 \\ 3 \\ 9 \end{bmatrix} + \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} + (-2)^n \begin{bmatrix} 1 \\ -2 \\ 4 \end{bmatrix}. \end{aligned}$$

Therefore  $a_n = -3^n + (-2)^n + 1$ .

Alternatively, by finding  $P^{-1}$  and compute  $A^n = PD^nP^{-1}$  can give the following.

$$\mathbf{b}_n = A^n\mathbf{b}_0 = PD^nP^{-1}\mathbf{b}_0$$

$$\begin{aligned}
&= \begin{bmatrix} 1 & 1 & 1 \\ 3 & 1 & -2 \\ 9 & 1 & 4 \end{bmatrix} \begin{bmatrix} 3^n & 0 & 0 \\ 0 & 1^n & 0 \\ 0 & 0 & (-2)^n \end{bmatrix} \begin{bmatrix} -\frac{1}{5} & \frac{1}{10} & \frac{1}{10} \\ 1 & \frac{1}{6} & -\frac{1}{6} \\ \frac{1}{5} & -\frac{4}{15} & \frac{1}{15} \end{bmatrix} \begin{bmatrix} 1 \\ -4 \\ -4 \end{bmatrix} \\
&= \begin{bmatrix} \frac{1}{5}(-2)^n - \frac{1}{5}3^n + 1 & -\frac{4}{15}(-2)^n + \frac{1}{10}3^n + \frac{1}{6} & \frac{1}{15}(-2)^n + \frac{1}{10}3^n - \frac{1}{6} \\ -\frac{2}{5}(-2)^n - \frac{3}{5}3^n + 1 & \frac{8}{15}(-2)^n + \frac{3}{10}3^n + \frac{1}{6} & -\frac{2}{15}(-2)^n + \frac{3}{10}3^n - \frac{1}{6} \\ \frac{4}{5}(-2)^n - \frac{9}{5}3^n + 1 & -\frac{16}{15}(-2)^n + \frac{9}{10}3^n + \frac{1}{6} & \frac{4}{15}(-2)^n + \frac{9}{10}3^n - \frac{1}{6} \end{bmatrix} \begin{bmatrix} 1 \\ -4 \\ -4 \end{bmatrix} \\
&= \begin{bmatrix} (-2)^n - 3^n + 1 \\ -2(-2)^n - 3 \cdot 3^n + 1 \\ 4(-2)^n - 9 \cdot 3^n + 1 \end{bmatrix}.
\end{aligned}$$

Therefore  $a_n = (-2)^n - 3^n + 1$ .

## Introduction to Linear Algebra 受講生の皆さんへ

ちょっと難しかったかな。ご苦労様。

明日の夕方には成績を出していると思います。土曜日、月曜日も一日大学にいますが、そのあとは、出張で不在です。試験は、理学館事務室 (N201 レポートボックスの前) で返してもらえるようにします。必ず取りに来て下さい。返却可能になった時点で、NetCommons に案内を出します。成績の表は、subsite のホームページに、出しますので、参照して下さい。詳細を知りたい方は、直接研究室に聞きにきてください。メールや電話では成績の情報はお伝えしません。

一学期間教えて反省点もたくさんありますが、それもホームページに書く予定です。皆さんが書いて下さった、改善点も無論、載せます。

Linear Algebra はこのあと、Linear Algebra (線形代数学) 春学期、Advanced Linear Algebra (線形代数学特論) 冬学期につながります。理学部で学ぶと、ここまでが線形代数学で、一年間で学びます。工学部だと、この三つのコースの内容をすこし縮めて、応用をこのあとに加えます。そのあと、数値解析や、線形計画法など、経済や、情報科学でも重要な科目へとつながります。このコースで満足せず、ぜひ、あと2コース履修して下さい。物理・化学・情報科学のひとは是非履修して下さい。経済で海外の大学院に留学したい人や、ミクロ経済学関連を専門に勉強したい人も、必須です。

Calculus (微分積分学) が冬学期にあります。Introduction to Linear Algebra の2章、3章で学んだことは出てきます。その微分積分学と、線形代数が統合されて利用されるのが、Advanced Calculus I (解析概論 I) となります。2年生では、この Advanced Calculus I, II, III と Basic Concepts in Mathematics I, II, III (数学通論 I, II, III) のシリーズが線形代数以外にあります。Advanced Calculus I, II, III は物理の専門科目にも指定されています。化学を学ぶ学生も履修することをお勧めします。Basic Concepts in Mathematics のシリーズは大学の数学入門です。ここからが、大学の数学だと思って下さい。大学の数学を少しは勉強したいという方は、是非履修して下さい。厳密な証明をともなった数学が始まります。特に I は情報科学の学生は是非履修して下さい。

他の分野の専門科目を履修できるのが、ICU の良さです。自分が専門とする分野でなくても、得意という科目でなくても、是非、数学に挑戦して、大学の数学を味わって下さい。私は次は、数学通論 I で皆さんとお目にかかると思います。よろしく。