

# Midterm #2

Please print your name:

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No notes, calculators or tools of any kind are permitted. There are 35 points in total. You need to show work to receive full credit.

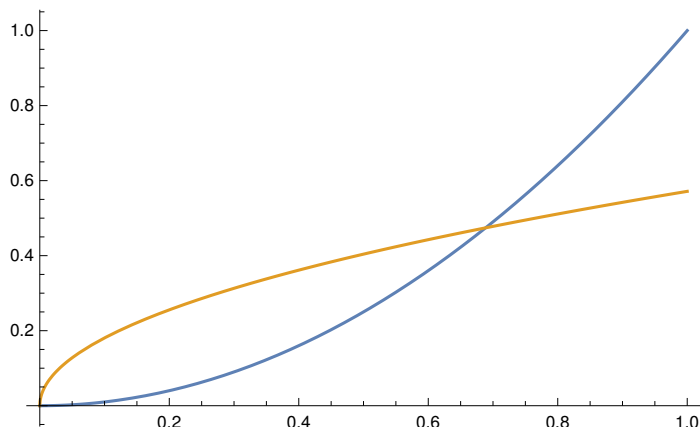
Good luck!

**Problem 1. (5 points)** Find the best approximation (in the  $L^2$  sense) of  $f(x) = x^2$  on the interval  $[0, 1]$  using a function of the form  $y(x) = a\sqrt{x}$ .

**Solution.** The orthogonal projection of  $f: [0, 1] \rightarrow \mathbb{R}$  onto  $\text{span}\{\sqrt{x}\}$  is

$$\frac{\langle f, \sqrt{x} \rangle}{\langle \sqrt{x}, \sqrt{x} \rangle} \sqrt{x} = \frac{\int_0^1 f(t)\sqrt{t} dt}{\int_0^1 t dt} \sqrt{x} = 2\sqrt{x} \int_0^1 t^{5/2} dt = 2\sqrt{x} \left[ \frac{1}{7/2} t^{7/2} \right]_0^1 = \frac{4}{7} \sqrt{x}.$$

Not an impressive approximation, but the best possible given the constraints:



**Problem 2. (4 points)** Consider the following system of initial value problems:

$$\begin{aligned} y_1'' &= 5y_1' + 2y_2' + 4y_1 & y_1(0) &= 1, \quad y_1'(0) = 4, \quad y_2(0) = 0, \quad y_2'(0) = 2 \\ y_2'' &= y_1' - y_2' - 3y_2 \end{aligned}$$

Write it as a first-order initial value problem in the form  $\mathbf{y}' = M\mathbf{y}$ ,  $\mathbf{y}(0) = \mathbf{y}_0$ .

**Solution.** Introduce  $y_3 = y_1'$  and  $y_4 = y_2'$ . Then, the given system translates into

$$\mathbf{y}' = \begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 4 & 0 & 5 & 2 \\ 0 & -3 & 1 & -1 \end{bmatrix} \mathbf{y}, \quad \mathbf{y}(0) = \begin{bmatrix} 1 \\ 0 \\ 4 \\ 2 \end{bmatrix}.$$

**Problem 3. (8 points)** Solve the initial value problem  $\mathbf{y}' = \begin{bmatrix} -1 & 5 \\ 1 & 3 \end{bmatrix} \mathbf{y}$ ,  $\mathbf{y}(0) = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$ .

**Solution.**

- If  $A = \begin{bmatrix} -1 & 5 \\ 1 & 3 \end{bmatrix}$ , then  $\det(A - \lambda I) = (-1 - \lambda)(3 - \lambda) - 5 = \lambda^2 - 2\lambda - 8 = (\lambda - 4)(\lambda + 2)$ . The eigenvalues are 4, -2.

The 4-eigenspace  $\text{null}\left(\begin{bmatrix} -5 & 5 \\ 1 & -1 \end{bmatrix}\right)$  has basis  $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$ .

The -2-eigenspace  $\text{null}\left(\begin{bmatrix} 1 & 5 \\ 1 & 5 \end{bmatrix}\right)$  has basis  $\begin{bmatrix} -5 \\ 1 \end{bmatrix}$ .

Hence,  $A = PDP^{-1}$  with  $P = \begin{bmatrix} 1 & -5 \\ 1 & 1 \end{bmatrix}$  and  $D = \begin{bmatrix} 4 & \\ & -2 \end{bmatrix}$ .

- Finally, we compute the solution  $\mathbf{y}(t) = e^{At}\mathbf{y}_0$ :

$$\begin{aligned} \mathbf{y}(t) &= Pe^{Dt}P^{-1}\mathbf{y}_0 \\ &= \underbrace{\begin{bmatrix} 1 & -5 \\ 1 & 1 \end{bmatrix}}_{\begin{bmatrix} e^{4t} & -5e^{-2t} \\ e^{4t} & e^{-2t} \end{bmatrix}} \begin{bmatrix} e^{4t} & \\ & e^{-2t} \end{bmatrix} \underbrace{\frac{1}{6} \begin{bmatrix} 1 & 5 \\ -1 & 1 \end{bmatrix}}_{\frac{1}{6} \begin{bmatrix} 5 \\ 1 \end{bmatrix}} \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \frac{1}{6} \begin{bmatrix} 5e^{4t} - 5e^{-2t} \\ 5e^{4t} + e^{-2t} \end{bmatrix} \end{aligned}$$

**Problem 4. (4 points)** Fill in the blanks.

- (a) Let  $A$  be a  $4 \times 4$  matrix for orthogonally projecting onto a 3-dimensional subspace.

Then  $\det(A) = \boxed{\phantom{0}}$ , and the eigenvalues (indicate if repeated) of  $A$  are  $\boxed{\phantom{1, 1, 1, 0}}$ .

- (b) If  $A$  is the  $3 \times 3$  matrix for reflecting through the plane spanned by the vectors  $\begin{bmatrix} 3 \\ 1 \\ 0 \end{bmatrix}$  and  $\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$ , then  $A = PDP^{-1}$

with  $D = \boxed{\phantom{\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -1 \end{bmatrix}}}$  and  $P = \boxed{\phantom{\begin{bmatrix} 3 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}}}$ . Moreover,  $\det(A) = \boxed{\phantom{-1}}$ .

**Solution.**

- (a)  $\det(A) = 0$  and the eigenvalues of  $A$  are 1, 1, 1, 0.

- (b) Note that  $\begin{bmatrix} 3 \\ 1 \\ 0 \end{bmatrix}$  and  $\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$  are orthogonal and that the normal direction is spanned by  $\begin{bmatrix} -1 \\ 3 \\ 0 \end{bmatrix}$ .

Hence, we can choose  $P = \begin{bmatrix} 3 & 0 & -1 \\ 1 & 0 & 3 \\ 0 & 1 & 0 \end{bmatrix}$  and  $D = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -1 \end{bmatrix}$ .

We have  $\det(A) = \det(D) = -1$ .

**Comment.** If we normalize the columns of  $P$  so that  $P$  is orthogonal (which means  $P^{-1} = P^T$ ) then we would get a diagonalization of the type  $A = PDP^T$ .

**Problem 5. (6 points)** Consider the sequence  $a_n$  defined by  $a_{n+2} = a_{n+1} + 2a_n$  and  $a_0 = 1$ ,  $a_1 = 8$ .

- (a) Find an explicit (Binet-like) formula for  $a_n$ .
- (b) Determine  $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n}$ .

**Solution.**

(a) The recursion can be translated to  $\begin{bmatrix} a_{n+2} \\ a_{n+1} \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} a_{n+1} \\ a_n \end{bmatrix}$ .

The eigenvalues of  $\begin{bmatrix} 1 & 2 \\ 1 & 0 \end{bmatrix}$  are 2, -1.

Hence,  $a_n = \alpha_1 2^n + \alpha_2 (-1)^n$  and we only need to figure out the two unknowns  $\alpha_1, \alpha_2$ . We can do that using the two initial conditions:  $a_0 = \alpha_1 + \alpha_2 = 1$ ,  $a_1 = 2\alpha_1 - \alpha_2 = 8$ .

Solving, we find  $\alpha_1 = 3$  and  $\alpha_2 = -2$  so that, in conclusion,  $a_n = 3 \cdot 2^n - 2(-1)^n$ .

(b) It follows from the Binet-like formula that  $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = 2$ .

**Problem 6. (8 points)** Fill in the blanks.

(a) The norm of the vector  $\mathbf{v} = \begin{bmatrix} 2 - 3i \\ 1 \end{bmatrix}$  is  $\|\mathbf{v}\| =$

(b) If  $A$  is a projection matrix, then  $A^{2026} =$  . If  $B$  is a reflection matrix, then  $B^{2026} =$  .

(c) If  $A$  has eigenvalue 4, then  $3A$  has eigenvalue ,  $A^2$  eigenvalue , and  $A^T$  eigenvalue .

(d) If  $A = \begin{bmatrix} -2 & 0 \\ 0 & 4 \end{bmatrix}$ , then  $A^n =$   and  $e^{At} =$  .

(e) An example of a  $2 \times 2$  matrix with eigenvalue  $\lambda = 4$  that is not diagonalizable is .

(f) If  $N^3 = \mathbf{0}$ , then  $e^{Nt} =$  .

(g) How many different Jordan normal forms are there in the following cases?

- A  $5 \times 5$  matrix with eigenvalues 2, 2, 2, 4, 4?

- A  $7 \times 7$  matrix with eigenvalues 4, 4, 4, 4, 5, 5, 6?

**Solution.**

(a)  $\left\| \begin{bmatrix} 2 - 3i \\ 1 \end{bmatrix} \right\| = \sqrt{2^2 + 3^2 + 1} = \sqrt{14}$

(b) If  $A$  is a projection matrix, then  $A^{2026} = A$ . (Because  $A^2 = A$ .)

If  $B$  is a reflection matrix, then  $B^{2026} = I$ . (Because  $B^2 = I$ .)

(c) If  $A$  has eigenvalue 4, then  $3A$  has eigenvalue  $3 \cdot 4 = 12$ ,  $A^2$  eigenvalue  $4^2 = 16$ , and  $A^T$  eigenvalue 4.

(d) If  $A = \begin{bmatrix} -2 & 0 \\ 0 & 4 \end{bmatrix}$ , then  $A^n = \begin{bmatrix} (-2)^n & \\ & 4^n \end{bmatrix}$  and  $e^{At} = \begin{bmatrix} e^{-2t} & \\ & e^{4t} \end{bmatrix}$ .

(e) An example of a  $2 \times 2$  matrix with eigenvalue  $\lambda = 4$  that is not diagonalizable is  $\begin{bmatrix} 4 & 1 \\ 0 & 4 \end{bmatrix}$ . (This is a Jordan block!)

(f) If  $N^3 = \mathbf{0}$ , then  $e^{Nt} = I + Nt + \frac{1}{2}N^2t^2$ .

(g)  $3 \cdot 2 = 6$  and  $5 \cdot 2 \cdot 1 = 10$  different Jordan normal forms.

(extra scratch paper)