

Math 20580
Final Exam
December 13, 2023

Name: _____
Instructor: _____
Section: _____

Calculators are NOT allowed. You will be allowed 2 hours to do the test.

There are 20 multiple choice questions worth 7 points each. You will receive 10 points for following the instructions. Record your answers by placing an \times through one letter for each problem on this answer sheet.

Sign the pledge. "On my honor, I have neither given nor received unauthorized aid on this Exam":

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1. Let W be the column space of a 23×2023 matrix of rank 3. What is the dimension of W^\perp (the orthogonal complement of W)?

(a) 3

(b) 20

(c) 23

(d) 2020

(e) 2023

W subspace of \mathbb{R}^{23} of dimension 3

$$\Rightarrow \dim W^\perp = 23 - 3 \\ = 20$$

2. Let M be the following matrix

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

Which of the following are eigenvalues of M ?

I. 0 II. 1 III. 2 IV. 3

(a) I, II, and IV only

(b) I, II, and III only

(c) II, III, and IV only

(d) I and IV only

(e) II and IV only

$$\det \begin{bmatrix} 1-\lambda & 1 & 1 \\ 1 & 1-\lambda & 1 \\ 1 & 1 & 1-\lambda \end{bmatrix} = -\lambda^3 + 3\lambda^2 \\ = \lambda^2(3-\lambda)$$

eigenvalues $\lambda=0$
 $\lambda=3$

3. Consider the bases $\mathcal{B} = \left\{ \begin{bmatrix} 2 \\ 4 \end{bmatrix}, \begin{bmatrix} 1 \\ 3 \end{bmatrix} \right\}$ and $\mathcal{C} = \left\{ \begin{bmatrix} 1 \\ 3 \end{bmatrix}, \begin{bmatrix} -4 \\ -10 \end{bmatrix} \right\}$ for \mathbb{R}^2 .

Find $\mathcal{P}_{\mathcal{C} \leftarrow \mathcal{B}}$, the change of coordinate matrix from \mathcal{B} to \mathcal{C} .

- (a) $\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$ (b) $\begin{bmatrix} 2 & -1 \\ 0 & 1 \end{bmatrix}$ (c) $\begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix}$ (d) $\begin{bmatrix} 1/2 & 1 \\ 0 & 1 \end{bmatrix}$ (e) $\begin{bmatrix} -2 & 1 \\ -1 & 0 \end{bmatrix}$

$$\begin{bmatrix} 1 & -4 & : & 2 & 1 \\ 3 & -10 & : & 4 & 3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -4 & : & 2 & 1 \\ 0 & 2 & : & -2 & 0 \end{bmatrix}$$

$$\rightarrow \begin{bmatrix} 1 & -4 & : & 2 & 1 \\ 0 & 1 & : & -1 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & : & -2 & 1 \\ 0 & 1 & : & -1 & 0 \end{bmatrix}$$

4. Describe the implicit solution of the exact equation

$$(e^x \sin(y) + 2y)dx + (2x + e^x \cos(y))dy = 0.$$

- (a) $e^x \sin(y) = x^2 + y^2 + C$ (b) $e^x \sin(y) + 2xy + g(y) = C$ (c) $2xy + e^x \sin(y) = C$
 (d) $y = \frac{e^x + x^2}{\sin(y)} + C$ (e) $e^x \tan(y) = C$

$$f(x, y) = \int M(x, y) dx = e^x \sin y + 2xy + g(y)$$

$$\frac{\partial f}{\partial y} = e^x \cos y + 2x + \underbrace{g'(y)}_N = 2x + e^x \cos y$$

$$\Rightarrow g'(y) = 0, \text{ can take } g(y) = 0$$

$$\text{so } f(x, y) = e^x \sin y + 2xy$$

$$\text{Implicit soln.: } f(x, y) = C$$

5. Describe the largest interval where a solution for the following initial value problem is guaranteed to exist:

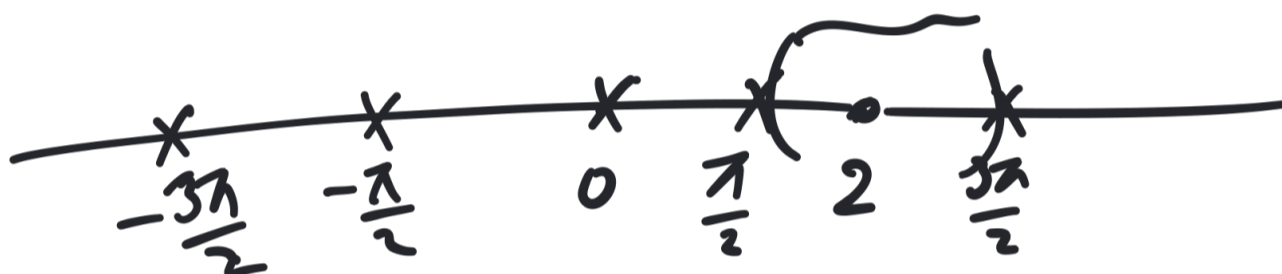
$$\begin{cases} (\cos x)y'' + y' + (\ln|x|)y = x^2 \\ y(2) = 1, y'(2) = -1 \end{cases}$$

- (a) $(0, \pi)$ (b) $(-\infty, \infty)$ (c) $(-\pi/2, \pi/2)$ (d) $(0, \infty)$ (e) $(\pi/2, 3\pi/2)$

$\cos x \neq 0$, so $x \neq \pm \frac{\pi}{2}, \pm \frac{3\pi}{2}, \dots$

$\ln|x|$ continuous so $x \neq 0$

Interval contains $x_0 = 2$



6. Let \mathcal{P}_2 be the vector space of polynomials of degree at most 2, and consider its basis $\mathcal{B} = \{1, 2-t, (2-t)^2\}$. The coordinate vector of $3t^2 - 8t + 6$ relative to the basis \mathcal{B} is:

- (a) $\begin{bmatrix} 1 \\ 2 \\ 4 \end{bmatrix}$ (b) $\begin{bmatrix} 2 \\ 2 \\ 2 \end{bmatrix}$ (c) $\begin{bmatrix} 3 \\ -8 \\ 6 \end{bmatrix}$ (d) $\begin{bmatrix} 2 \\ -4 \\ 3 \end{bmatrix}$ (e) $\begin{bmatrix} 1 \\ 1 \\ 3 \end{bmatrix}$

$$\left[\begin{array}{ccc|c} 1 & 2 & 4 & 6 \\ 0 & -1 & -4 & -8 \\ 0 & 0 & 1 & 3 \end{array} \right] \leftarrow \begin{array}{l} -c_2 - 4c_3 = -8 \Rightarrow \boxed{c_2 = -4} \\ c_3 = 3 \end{array}$$

$$c_1 + 2c_2 + 4c_3 = 6$$

$$\Rightarrow \boxed{c_1 = 2}$$

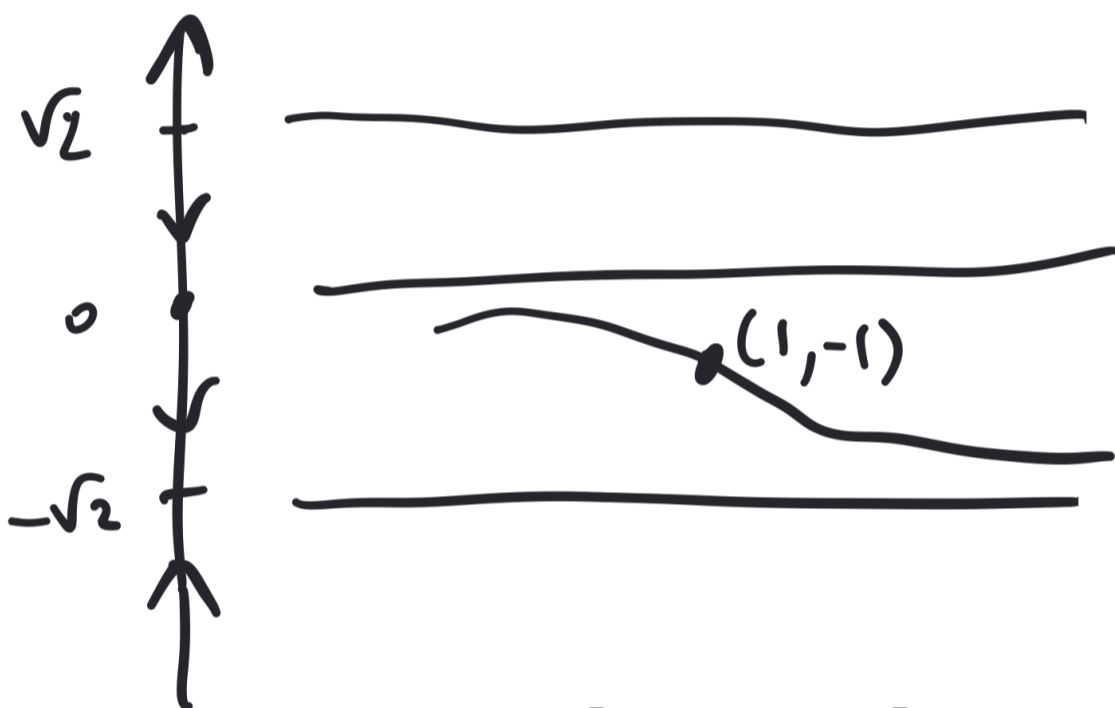
7. Consider the solution $y(x)$ of the autonomous equation

$$\frac{dy}{dx} = y^2 \cdot (y^2 - 2)$$

satisfying the initial condition $y(1) = -1$. Compute $\lim_{x \rightarrow \infty} y(x)$.

- (a) $\sqrt{2}$ (b) $-\infty$ (c) $-\sqrt{2}$ (d) 0 (e) ∞

critical points $y^2(y^2 - 2) = 0$ $y = 0, \pm\sqrt{2}$



8. Given the matrix $A = \begin{bmatrix} 1 & -2 & 0 & 1 \\ 0 & 0 & -2 & -3 \\ 0 & 0 & 2 & -3 \\ 0 & 0 & 0 & 1 \end{bmatrix}$, determine its nullity and rank.

- (a) nullity(A) = 1, rank(A) = 3 (b) nullity(A) = 2, rank(A) = 3
 (c) nullity(A) = 0, rank(A) = 5 (d) nullity(A) = 1, rank(A) = 4
 (e) nullity(A) = 2, rank(A) = 2

$A \xrightarrow{R_3 \rightarrow R_3 + R_2} \begin{bmatrix} 1 & -2 & 0 & 1 \\ 0 & 0 & -2 & -3 \\ 0 & 0 & 0 & -6 \\ 0 & 0 & 0 & -1 \end{bmatrix}$ rank = 3
 nullity = 4 - 3 = 1

$R_4 \rightarrow R_4 + \frac{1}{6}R_3$
 $R_5 \rightarrow R_4 - \frac{1}{6}R_3$

$$\begin{bmatrix} 1 & -2 & 0 & 1 \\ 0 & 0 & -2 & -3 \\ 0 & 0 & 0 & -6 \\ 0 & 0 & 0 & -5 \\ 0 & 0 & 0 & -6 \end{bmatrix}$$

9. The matrix $A = \begin{bmatrix} 1 & -2 & -1 & 2 \\ 0 & 1 & 2 & 3 \\ 2 & -3 & -1 & 9 \end{bmatrix}$ has reduced row echelon form $\begin{bmatrix} 1 & 0 & 0 & 14 \\ 0 & 1 & 0 & 7 \\ 0 & 0 & 1 & -2 \end{bmatrix}$.

For which value of the parameter t is the vector $[1 \quad -1 \quad t \quad 0]$ in the row space of A ?

- (a) 2 (b) $\frac{7}{2}$ (c) 0 (d) -7 (e) -2

$$x_1 \cdot [1 \ 0 \ 0 \ 14] + x_2 [0 \ 1 \ 0 \ 7] + x_3 [0 \ 0 \ 1 \ -2]$$

$$= [x_1 \ x_2 \ x_3 \ 14x_1 + 7x_2 - 2x_3]$$

$$= [1 \ -1 \ t \ 0]$$

implies

$$x_1 = 1$$

$$x_2 = -1$$

$$x_3 = t$$

$$14x_1 + 7x_2 - 2x_3 = 0$$

$$7 - 2t = 0$$

$$t = \frac{7}{2}$$

10. If $A = \begin{bmatrix} 3 & -2 & 4 \\ 1 & 0 & 2 \\ 0 & 1 & 0 \end{bmatrix}$ and $A^{-1} = \begin{bmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{22} & b_{23} \\ b_{31} & b_{32} & b_{33} \end{bmatrix}$ then b_{21} is:

- (a) 0 (b) $-1/2$ (c) -2 (d) $3/2$ (e) 2

$$b_{21} = \frac{C_{12}}{\det A}$$

$$C_{12} = \begin{vmatrix} 1 & 2 \\ 0 & 0 \end{vmatrix} = 0$$

$$\approx \frac{0}{\det A} = 0$$

11. Find the solution of the initial value problem

$$\begin{cases} y'' - 6y' + 9y = 0, \\ y(0) = 0, y'(0) = 2. \end{cases}$$

- (a) $2e^{-3t} - 2$ (b) $e^{3t} - e^{-3t}$ (c) $2te^{3t}$ (d) $-6e^{3t} + 3$ (e) $-2e^t + e^{-2t}$

$m^2 - 6m + 9 = 0$ double root $m = 3$

FSS = $\{ e^{3t}, te^{3t} \}$, $y = (c_1 + c_2 t) e^{3t}$

$y(0) = 0 \Rightarrow \boxed{c_1 = 0} \Rightarrow y = c_2 t e^{3t}$

$\Rightarrow y' = c_2 (1 + 3t) e^{3t}$

$y'(0) = 2$

$\boxed{c_2 = 2}$

so $y = 2te^{3t}$

12. Find the Wronskian $W(f_1, f_2, f_3)$ where $f_1(x) = x$, $f_2(x) = x^2$ and $f_3(x) = 1/x$.

- (a) x^2 (b) 0 (c) $\frac{x^2 + x^3 + 1}{x}$ (d) $\frac{x^2}{2} + \frac{x^3}{3} + \ln(x)$ (e) $\frac{6}{x}$

$$\begin{vmatrix} x & x^2 & x^{-1} \\ 1 & 2x & -x^{-2} \\ 0 & 2 & 2x^{-3} \end{vmatrix} = x \begin{vmatrix} 2x & -x^{-2} \\ 2 & 2x^{-3} \end{vmatrix} - 1 \cdot \begin{vmatrix} x^2 & x^{-1} \\ 2 & 2x^{-3} \end{vmatrix}$$

$$= x \cdot (4x^{-2} + 2x^{-2}) - (2x^{-1} - 2x^{-1})$$

$$= \frac{6}{x}$$

13. Consider the differential equation $y'' + 4y = 4 \sin(2x)$. Use the method of undetermined coefficients to find a particular solution.

- (a) Ae^{4x} (b) $-x \cos(2x)$ (c) $e^{2x} \sin(2x)$ (d) $-2 \cos(2x)$
 (e) $x \sin(2x) + \cos(2x)$

$$y'' + 4y = 0 \rightarrow m^2 + 4 = 0 \text{ roots } m_{1/2} = \pm 2i$$

$$\Rightarrow \text{FSS} = \{ \cos(2x), \sin(2x) \}, y = x(A \cos 2x + B \sin 2x)$$

$$y' = (A + 2Bx) \cos 2x + (B - 2Ax) \sin 2x$$

$$y'' = (4B - 4Ax) \cos 2x + (-4A - 4Bx) \sin 2x$$

$$\Rightarrow 4B \cos 2x - 4A \sin 2x = 4 \sin 2x \Rightarrow \boxed{B=0, A=-1}$$

$$\text{So } y = -x \cos(2x)$$

14. Find the solution of the initial value problem

$$\begin{cases} y' = \frac{2x}{y + x^2 y} \\ y(0) = 1 \end{cases}$$

- (a) $x^2 \ln(x) + 1$ (b) $\sqrt{2 \ln(x^2 + 1) + 1}$ (c) $(x - 1)^2$ (d) $\ln(x^2 + 1) + 1$
 (e) there is no solution

$$\frac{dy}{dx} = \frac{2x}{y(x^2+1)} \Leftrightarrow \int y \, dy = \int \frac{2x}{1+x^2} \, dx$$

$$\Leftrightarrow \begin{cases} \frac{y^2}{2} = \ln(1+x^2) + C \\ y(0) = 1 \end{cases}$$

$$\Rightarrow y^2 = 2 \ln(1+x^2) + 2 \cdot \frac{1}{2} = 2 \ln(1+x^2) + 1$$

$$\Rightarrow y = \sqrt{2 \ln(1+x^2) + 1}$$

(positive $\sqrt{\quad}$ because $y(0) = 1 > 0$)

15. Which of the following matrices is similar to $A = \begin{bmatrix} -3 & 41 \\ -1 & 7 \end{bmatrix}$.

(a) $\begin{bmatrix} -1 & -3 \\ 7 & 41 \end{bmatrix}$ (b) $\begin{bmatrix} 20 & 21 \\ -4 & -7 \end{bmatrix}$ (c) $\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$ (d) $\begin{bmatrix} 2 & 4 \\ -4 & 2 \end{bmatrix}$ (e) $\begin{bmatrix} -3 & 0 \\ 0 & 7 \end{bmatrix}$

eigenvalues : $\det \begin{bmatrix} -3-\lambda & 41 \\ -1 & 7-\lambda \end{bmatrix} = \lambda^2 - 4\lambda + 20$
 $= (\lambda - 2)^2 + 16 = 0$

$\Rightarrow \lambda = 2 \pm 4i \Rightarrow A$ similar to $\begin{bmatrix} 2 & 4 \\ -4 & 2 \end{bmatrix}$

16. Find the matrix R in the QR decomposition of $A = \begin{bmatrix} 0 & -1 & 2 \\ 1 & -1 & 2 \\ 1 & -1 & 0 \end{bmatrix}$, provided that

$$Q = \begin{bmatrix} 0 & -1 & 0 \\ \frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & 0 & -\frac{1}{\sqrt{2}} \end{bmatrix}.$$

(a) $\begin{bmatrix} \sqrt{2} & 0 & 0 \\ 0 & \sqrt{3} & 0 \\ 0 & 0 & \sqrt{8} \end{bmatrix}$ (b) $\begin{bmatrix} \sqrt{2} & -\sqrt{2} & \sqrt{2} \\ 0 & 1 & -2 \\ 0 & 0 & \sqrt{2} \end{bmatrix}$ (c) $\begin{bmatrix} -1 & 0 & 0 \\ 0 & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ 0 & \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{bmatrix}$

(d) $\begin{bmatrix} \sqrt{2} & -\sqrt{3} & -1 \\ 0 & \sqrt{3} & \sqrt{2} \\ 0 & 0 & \sqrt{8} \end{bmatrix}$ (e) none of the above

$$Q^T A = \begin{bmatrix} 0 & 1/\sqrt{2} & 1/\sqrt{2} \\ -1 & 0 & 0 \\ 0 & 1/\sqrt{2} & -1/\sqrt{2} \end{bmatrix} \begin{bmatrix} 0 & -1 & 2 \\ 1 & -1 & 2 \\ 1 & -1 & 0 \end{bmatrix} = \begin{bmatrix} \sqrt{2} & -\sqrt{2} & \sqrt{2} \\ 0 & 1 & -2 \\ 0 & 0 & \sqrt{2} \end{bmatrix}$$

17. Which of the following describes the least-squares solutions of the equation $Ax = b$, where

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

(a) $\begin{bmatrix} 2 \\ 3 \end{bmatrix}$ only

(b) $\begin{bmatrix} 1/2 \\ -3 \end{bmatrix}$ only

(c) $\begin{bmatrix} 5/6 \\ 1/3 \end{bmatrix}$ only

(d) infinitely many solutions

(e) no solutions

$$A^T A = \begin{bmatrix} 6 & 6 \\ 6 & 27 \end{bmatrix}$$

$$\begin{bmatrix} 6 & 6 & : & 7 \\ 6 & 27 & : & 14 \end{bmatrix} \rightarrow \begin{bmatrix} 6 & 6 & : & 7 \\ 0 & 21 & : & 7 \end{bmatrix}$$

$$A^T b = \begin{bmatrix} 7 \\ 14 \end{bmatrix}$$

$$\rightarrow \begin{bmatrix} 1 & 1 & : & 7/6 \\ 0 & 1 & : & 1/3 \end{bmatrix}$$

$$\rightarrow \begin{bmatrix} 1 & 0 & : & 5/6 \\ 0 & 1 & : & 1/3 \end{bmatrix}$$

18. Which formula describes the general solution of the differential equation

$$ty'' - (1+t)y' + y = 0, \quad t > 0$$

given the fact that $y_1(t) = e^t$ is a solution of this equation.

(a) $c_1 + c_2 e^t$

(b) $c_1 e^t + c_2 t e^t$

(c) $c_1 e^t + c_2 \ln(t+1)$

(d) $c_1 e^t + c_2 e^{-t}$

(e) $c_1 e^t + c_2 (t+1)$

$$y'' - \frac{1+t}{t} y' + \frac{1}{t} y = 0$$

$$y_2 = e^t \int \frac{e^{\int \frac{1+t}{t} dt}}{e^{2t}} dt$$

$$\Rightarrow y_2 = e^t \int \frac{e^{t \ln t + t}}{e^{2t}} dt = e^t \cdot \int t e^{-t} dt = e^t \cdot (-t e^{-t} - e^{-t})$$

$$= -t - 1 = (-1) \cdot (t+1)$$

19. Consider the differential equation $x^2 y'' - 2y = 3x^2 - 1$. The functions

$$y_1 = x^2 \quad \text{and} \quad y_2 = x^{-1}$$

form a fundamental set of solutions for the associated homogeneous equation. Which of the following describes a particular solution of the non-homogeneous equation?

(a) $x^2 - \frac{1}{x}$ (b) $c_1 x^2 + c_2 x^{-1}$ (c) $x^2 \ln(x) + \frac{1}{2}$ (d) $\frac{x^2}{3x^2 - 1}$

(e) $\frac{x^3}{3} + \ln(x)$

$$W(y_1, y_2) = \begin{vmatrix} x^2 & x^{-1} \\ 2x & -x^{-2} \end{vmatrix} = -3$$

$$y = u_1 y_1 + u_2 y_2$$

$$y'' - \frac{2}{x^2} y = \underbrace{3 - x^{-2}}_{f(x)}$$

$$u_1 = \int \frac{-x^{-1}(3 - x^{-2})}{-3} dx = \ln x + \frac{x^{-2}}{6}$$

$$u_2 = \int \frac{x^2(3 - x^{-2})}{-3} dx = \frac{x - x^3}{3}$$

$$y = x^2 \ln x + \frac{1}{6} + \frac{1 - x^3}{3} = x^2 \ln x + \frac{1}{2} - \frac{x^3}{3}$$

20. Find the general solution of the equation

$$(4 + x^2) \frac{dy}{dx} + 2xy = 4x.$$

(a) $\frac{2x^2 + C}{4 + x^2}$

(b) $\ln(4 + x^2) + C$

(c) $\frac{C}{4 + x^2}$

(d) $\frac{2x}{4 + x^2} + C$

(e) cannot be found explicitly using methods we learned

$$\frac{dy}{dx} + \frac{2x}{4+x^2} \cdot y = \frac{4x}{4+x^2}$$

$$\begin{aligned} \mu(x) &= e^{\int \frac{2x}{4+x^2} dx} \\ &= e^{\ln(4+x^2)} = 4+x^2 \end{aligned}$$

$$y = \frac{\int (4+x^2) \cdot \frac{4x}{4+x^2} dx}{4+x^2} = \frac{2x^2 + C}{4+x^2}$$

