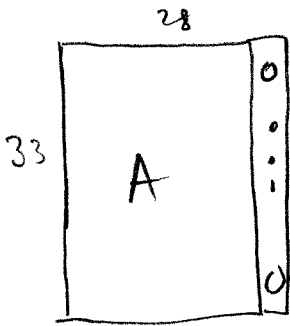


1. If the coefficient matrix A in a homogeneous system of 33 equations in 28 unknowns is known to have rank 12, how many parameters are there in the general solution?



$$\begin{aligned} \# \text{ parameters in gen'l soln} &= \# \text{ cols } A - \text{rank } A \\ &= 28 - 12 \\ &= 16 \end{aligned}$$

ANSWER

16

2. For a *nonhomogeneous* system of 2013 equations in 3012 unknowns, answer the following three questions:

$$[A \ b], \quad b \neq 0$$

- (I) Can the system be inconsistent? Yes - see below
 (II) Can the system have infinitely many solutions? Yes - see below
 Can the system have a unique solution? No - rank $A \leq 2013 < 3012$,

so it's impossible to have

$$\text{rank } A = \text{rank } [A \ b] = \# \text{ cols } A = 3012$$

- A. Yes, Yes, No.
 B. No, No, Yes.
 C. Yes, No, Yes.
 D. No, Yes, Yes.
 E. Yes, Yes, Yes.
 F. No, No, No.

(I) If $[A \ b] = \left[0 \mid \begin{smallmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{smallmatrix} \right]$, the system is inconsistent.

(II) If $[A \ b] = \left[\begin{smallmatrix} 1 & 0 & \dots & 0 & \mid & 1 \\ 0 & & & & \mid & 0 \\ \vdots & & & & \mid & \vdots \\ 0 & \dots & 0 & & \mid & 0 \end{smallmatrix} \right]$, the system has only many solns (with 3011 parameters).

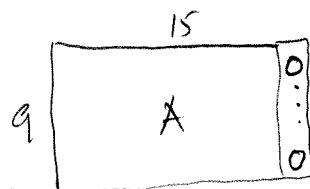
ANSWER

A

3. Let A be the 9×15 coefficient matrix of a homogeneous linear system, and suppose that this system has infinitely many solutions with 8 parameters.

- What is the rank of A ? (7 - see below)
- Do the columns of A , considered as vectors in \mathbb{R}^9 , span \mathbb{R}^9 ?
(No - see below)

- A. 0, Yes
- B. 7, Yes
- C. 7, No
- D. 6, Yes
- E. 6, No
- F. 9, No



$$\begin{aligned} \# \text{ parameters} &= \# \text{ cols } A - \text{rank } A, \text{ so} \\ \text{rank } A &= \# \text{ cols } A - \# \text{ parameters} \\ &= 15 - 8 \\ &= 7 \end{aligned}$$

Do cols of A span \mathbb{R}^9 ?

This would mean that $[A|b]$ is consistent

for every $b \in \mathbb{R}^9$. But $[A|b]$

ANSWER

C

$\sim 7 \left\{ \begin{array}{c|c} 1 & * \\ \vdots & \vdots \\ 0 & * \end{array} \right\}$, so it's possible that $*$ or $*$'s will not be zero.
Thus, no, the columns cannot span \mathbb{R}^9 .

4. Find a basis for the solution space of the equation $2x - 5y + 3z = 0$.

$$\left[\begin{array}{ccc|c} 2 & -5 & 3 & 0 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & -\frac{5}{2} & \frac{3}{2} & 0 \end{array} \right]$$

$$x = \frac{5}{2}r - \frac{3}{2}s$$

$$y = r$$

$$z = s$$

; $r, s \in \mathbb{R}$ \therefore genl solution is

$$S = \left\{ \left(\frac{5}{2}r - \frac{3}{2}s, r, s \right) \mid r, s \in \mathbb{R} \right\}$$

$$= \text{span} \left\{ \left(\frac{5}{2}, 1, 0 \right), \left(-\frac{3}{2}, 0, 1 \right) \right\} = \text{span} \left\{ \overset{v_1}{\left(5, 2, 0 \right)}, \overset{v_2}{\left(-3, 0, 2 \right)} \right\}$$

Moreover neither of the 2 vectors v_1, v_2 are multiples of the other so $\{v_1, v_2\}$ is l.o.i.o. Hence $\{v_1, v_2\}$ is a basis for S

ANSWER

$\left\{ (5, 2, 0), (-3, 0, 2) \right\}$

5. Which of two the following three sets is a basis of \mathbb{R}^3 ?

$$B_1 = \{(1, 0, 1), (6, 4, 5), (-4, -4, 7)\}$$

$$B_2 = \{(2, 1, 3), (3, 1, -3), (1, 1, 9)\}$$

$$B_3 = \{(3, -1, 2), (5, 1, 1), (1, 1, 1)\}$$

Since each set has
 $3 = \dim \mathbb{R}^3$ vectors, we need

only check to see which sets are l.o.i., since by a theorem, they will then automatically (because of $(*)$) span \mathbb{R}^3 .

B_1 : $a(1, 0, 1) + b(6, 4, 5) + c(-4, -4, 7) = (0, 0, 0)$ is the linear system in variables a, b, c with augmented matrix

$$\left[\begin{array}{ccc|c} 1 & 6 & -4 & 0 \\ 0 & 4 & -4 & 0 \\ 1 & 5 & 7 & 0 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 6 & -4 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & -1 & 11 & 0 \end{array} \right]$$

$\sim \left[\begin{array}{ccc|c} 1 & 6 & -4 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 10 & 0 \end{array} \right]$, so $\text{rank } A = \text{rank}[A|b] = 3 = \# \text{ cols } A$; thus this system has a unique solⁿ $(a, b, c) = (0, 0, 0)$. Thus B_1 is l.o.i., and hence is a basis.

B_2 : We use the method we discovered in the solⁿ for B_1 : we solve

$\left[\begin{array}{ccc|c} 2 & 3 & 1 & 0 \\ 1 & 1 & 1 & 0 \\ 3 & -3 & 9 & 0 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & -6 & 6 & 0 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 1 & 0 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$. This system has only many solution, so $a(2, 1, 3) + b(3, 1, -3) + c(1, 1, 9) = (0, 0, 0) \Rightarrow (a, b, c) = (0, 0, 0)$
(e.g. $-(2, 1, 3) + (3, 1, -3) + (1, 1, 9) = (0, 0, 0)$). Hence B_2 is not l.o.i. and hence is not a basis for \mathbb{R}^3 .

B_3 Since we were told 2 of the sets were bases, B_3 must also be a basis.

Directly, as above

$\left[\begin{array}{ccc|c} 3 & 5 & 1 & 0 \\ -1 & 1 & 1 & 0 \\ 2 & 1 & 1 & 0 \end{array} \right] \sim \dots \left[\begin{array}{ccc|c} 1 & -1 & 1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & 0 \end{array} \right]$, so this system has a unique solⁿ $(a, b, c) = (0, 0, 0)$. Hence B_3 is l.o.i. and is thus a basis of \mathbb{R}^3 .

ANSWER

B_1 & B_3

6. Suppose $e, f \in \mathbf{R}$ and consider the linear system in x, y and z :

$$\begin{aligned} 3x - 2y + ez &= f \\ x + z &= -1 \\ 2x + y + z &= -1 \end{aligned}$$

(You must justify all your answers.)

2 1/2 a) If $[A|b]$ is the augmented matrix of the system above, find $\text{rank } A$ and $\text{rank}[A|b]$ for all values of e and f .

$$[A|b] \sim \left[\begin{array}{ccc|c} 1 & 0 & 1 & -1 \\ 2 & 1 & 1 & -1 \\ 3 & -2 & e & f \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 0 & 1 & -1 \\ 0 & 1 & -1 & 1 \\ 0 & -2 & e-3 & f+3 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 0 & 1 & -1 \\ 0 & 1 & -1 & 1 \\ 0 & 0 & e-5 & f+5 \end{array} \right] \begin{matrix} * \\ \\ \frac{1}{2} \end{matrix}$$

We can't proceed further without making assumption about e and/or f .

So we consider the cases:

(I) If $e-5 \neq 0$, we can obtain another leading one in row 3 of A , & that $\text{rank } A = 3 = \text{rank}[A|b]$ in this case.

(II) If $e-5=0$, $[A|b] \sim \left[\begin{array}{ccc|c} 1 & 0 & 1 & -1 \\ 0 & 1 & -1 & 1 \\ 0 & 0 & 0 & f+5 \end{array} \right]$ (i) If $f+5 \neq 0$,

$\text{rank } A = 2 < 3 = \text{rank}[A|b]$.

$\text{rank } A = 2 = \text{rank}[A|b]$.

(ii) If $f+5=0$,

In summary,

$$\text{rank } A = \begin{cases} 3 & \text{if } e \neq 5 \ (\forall f \in \mathbf{R}) \quad \frac{1}{2} \\ 2 & \text{if } e = 5 \ (\forall f \in \mathbf{R}) \quad \frac{1}{2} \end{cases}$$

and

$$\text{rank}[A|b] = \begin{cases} 3 & \text{if } e \neq 5 \text{ or } f \neq -5 \quad \frac{1}{2} \\ 2 & \text{if } e = 5 \text{ and } f = -5 \quad \frac{1}{2} \end{cases}$$

(As long as $\text{rank } A, \text{rank}[A|b]$ are consistent with $*$ - if incorrect, please give the marks in the summary) (Q.6 part (b) is on the next page...)

$\frac{1}{2}$ 6b). Using part (a), find all values of e and f so that this system has

(i) a unique solution, $\Leftrightarrow \text{rank } A = \text{rank } [A \ b] = 3 = \# \text{ cols of } A$
 $\Leftrightarrow e \neq 5$

$\frac{1}{2}$

(ii) infinitely many solutions, or $\Leftrightarrow \text{rank } A = \text{rank } [A \ b] < \# \text{ cols of } A$
 $\Leftrightarrow e = 5$ and $f = -5$

$\frac{1}{2}$

(iii) no solutions. $\Leftrightarrow \text{rank } A < \text{rank } [A \ b]$
 $\Leftrightarrow e = 5$ and $f \neq -5$

$\frac{1}{2}$

(Answers in (b) need only be consistent with the answers in (a). However, if an error results in a considerable simplification, remove 2 pts.) (Q.6 part (c) is on the next page.)

- ② 6c). In case b(ii) above, give a complete geometric description of the set of solutions.

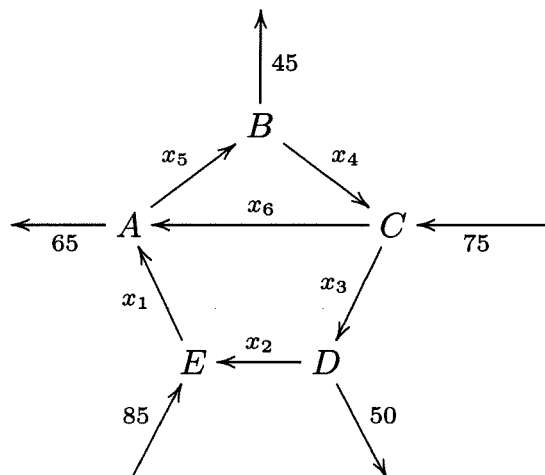
In b(ii), $e=5$ and $f=-5$, so $[A|b] \sim \left[\begin{array}{cc|c} 0 & 1 & -1 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{array} \right]$

So the general solution is $\left. \begin{array}{l} x = -1 + \Delta \\ y = 1 + \Delta \\ z = \Delta \end{array} \right\} \frac{1}{2}$

i.e. $\{ (-1 + \Delta, 1 + \Delta, \Delta) \mid \Delta \in \mathbb{R} \}$, This
 is the line $\frac{1}{2}$ in \mathbb{R}^3 through $(-1, 1, 0)$ with
 direction $(-1, 1, 1)$. $\frac{1}{2}$
 $\frac{1}{2}$

(The last $\frac{1}{2}$ marks can be given as long as the description is consistent with the general soln - even if the latter is incorrect, as long as the general solution given is not unique or all of \mathbb{R}^3 .)

7. Consider the network of streets with intersections A, B, C, D and E below. The arrows indicate the direction of traffic flow along the **one-way streets**, and the numbers refer to the **exact** number of cars observed to enter or leave A, B, C, D and E during one minute. Each x_i denotes the unknown number of cars which passed along the indicated streets during the same period.



(You must justify all your answers.)

2 1/2 a) Write down a system of linear equations which describes the traffic flow, **together with all the constraints** on the variables $x_i, i = 1, \dots, 6$.

(Do not perform any operations on your equations: this is done for you in (b).)

Do not simply copy out the equations implicit in (b). You will not get any marks if you do this.)

Intersection	Flow in	=	Flow out
A	$x_1 + x_6$	=	$65 + x_5$
B	x_5	=	$45 + x_4$
C	$x_4 + 75$	=	$x_3 + x_6$
D	x_3	=	$x_2 + 50$
E	$x_2 + 85$	=	x_1

} $5 @ \frac{1}{2} = 2 \frac{1}{2}$

Since the streets are one-way, $x_i \geq 0, i = 1, \dots, 6$, and $\frac{1}{2}$

as the number of cars is an integer, $x_i \in \mathbb{Z}, i = 1, \dots, 6$. $\frac{1}{2}$

These can be summarized by (Q.7 part (b) is on the next page.)

$$x_i \in \mathbb{N} = \{0, 1, 2, \dots\}, i = 1, \dots, 6$$

(x_6)

① 7(c). If \overline{ED} were closed due to roadwork, find the minimum flow along \overline{AC} , using your results from (b). \overline{ED} closed $\Leftrightarrow x_2 = 0$.

① Here, $x_2 = -15 + \Delta - t$, so $\Delta - t = 15$. Thus $t = \Delta - 15$ (*)

$$x_1 = 70$$

$$x_2 = 0$$

$$x_3 = 40$$

$$x_4 = -35 + \Delta$$

$$x_5 = \Delta$$

$$x_6 = \Delta - 15.$$

We want to find the minimum flow along \overline{AC} , so we seek the smallest value of t , which occurs (by (*)) at the smallest value of Δ .

Implementing the constraints $x_i \geq 0, i=1, \dots, 6$

The relevant constraints are $x_4 \geq 0 \Leftrightarrow \Delta \geq 35$
 $x_5 \geq 0 \Leftrightarrow \Delta \geq 0$
 $x_6 \geq 0 \Leftrightarrow \Delta \geq 15$ } Since all must be satisfied, $\Delta \geq 35$

Hence, the smallest value for $x_6 = t = \Delta - 15$ is $35 - 15 = \underline{20}$

② Here $x_2 = -20 + \Delta - t$, so $\Delta - t = 20$. Thus $t = \Delta - 20$ (**)

and $x_1 = 85$

$$x_2 = 0$$

$$x_3 = 50$$

$$x_4 = -45 + \Delta$$

$$x_5 = \Delta$$

$$x_6 = \Delta - 20.$$

We seek the minimum value of $x_6 = t$, and hence (by (**)) the minimum value of Δ .

Implementing the constraints $x_i \geq 0, i=1, \dots, 6$, the relevant constraints are

$x_4 \geq 0 \Leftrightarrow \Delta \geq 45$
 $x_5 \geq 0 \Leftrightarrow \Delta \geq 0$
 $x_6 \geq 0 \Leftrightarrow \Delta \geq 20$ } To satisfy all of these, $\Delta \geq 45$.

Hence the smallest value for $x_6 = t = \Delta - 20 = \underline{25}$.

①/2 - correct + ②/2 - justification

8. [Bonus] If $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ is a 2×2 matrix such that the vectors $\begin{bmatrix} a \\ c \end{bmatrix}$ and $\begin{bmatrix} b \\ d \end{bmatrix}$ are linearly independent, prove carefully that $\text{rank } A = 2$. (You cannot choose the matrix A - your proof must work for every 2×2 matrix with the property above, i.e. every 2×2 matrix with independent columns.)

Since $\left\{ \begin{bmatrix} a \\ c \end{bmatrix}, \begin{bmatrix} b \\ d \end{bmatrix} \right\}$ is l.i., $\begin{bmatrix} a \\ c \end{bmatrix} \neq \begin{bmatrix} 0 \\ 0 \end{bmatrix}$. We treat 2 cases: $\textcircled{I} a \neq 0$
 $\textcircled{II} a = 0, c \neq 0$.

$\textcircled{I} a \neq 0$ Then $\begin{bmatrix} a & b \\ c & d \end{bmatrix} \sim \begin{bmatrix} 1 & b/a \\ 0 & d - \frac{bc}{a} \end{bmatrix}$. If $d = \frac{bc}{a}$,

then $\begin{bmatrix} b \\ d \end{bmatrix} = \frac{b}{a} \begin{bmatrix} a \\ c \end{bmatrix}$, a contradiction to the independence of $\begin{bmatrix} a \\ c \end{bmatrix}$

and $\begin{bmatrix} b \\ d \end{bmatrix}$. Hence $d \neq \frac{bc}{a}$, so $\begin{bmatrix} a & b \\ c & d \end{bmatrix} \sim \begin{bmatrix} 1 & b/a \\ 0 & 1 \end{bmatrix}$, and

thus $\text{rank } A = 2$.

$\textcircled{II} a = 0$ and $c \neq 0$. Then $\begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 0 & b \\ c & d \end{bmatrix} \sim \begin{bmatrix} c & d \\ 0 & b \end{bmatrix}$

$\sim \begin{bmatrix} 1 & d/c \\ 0 & b \end{bmatrix}$. If $b = 0$, then $\begin{bmatrix} b \\ d \end{bmatrix} = \begin{bmatrix} 0 \\ d \end{bmatrix} = \frac{d}{c} \begin{bmatrix} 0 \\ c \end{bmatrix} = \frac{d}{c} \begin{bmatrix} a \\ c \end{bmatrix}$,

a contradiction to the independence of $\begin{bmatrix} b \\ d \end{bmatrix}$ and $\begin{bmatrix} a \\ c \end{bmatrix}$. Hence

in this case $b \neq 0$ and so $A \sim \begin{bmatrix} 1 & d/c \\ 0 & 1 \end{bmatrix}$. Hence

$\text{rank } A = 2$.

$\textcircled{1}$ Some correct idea + $\textcircled{1}$ Some progress
 + $\textcircled{1}$ all cases considered + $\textcircled{1}$ clearly presented