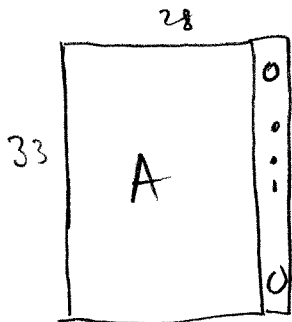


1. If the coefficient matrix  $A$  in a homogeneous system of 33 equations in 28 unknowns is known to have rank 12, how many parameters are there in the general solution?



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

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  $[A \ b] = \left[ \begin{array}{c|c} & \begin{matrix} 1 \\ 0 \\ \vdots \\ 0 \end{matrix} \end{array} \right]$ , the system is inconsistent.

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

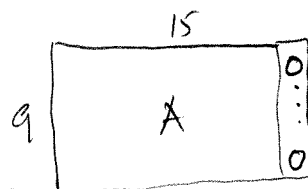
ANSWER

A

3. Let  $A$  be the  $9 \times 15$  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

$\sim 7 \left\{ \begin{array}{c|c} 1 & * \\ \vdots & \vdots \\ 0 & 1 \\ \vdots & \vdots \\ 0 & * \end{array} \right\}$ , 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 sol<sup>n</sup>  $(a, b, c) = (0, 0, 0)$ . Thus  $B_1$  is l.o.i., and hence is a basis.

$B_2$ : We use the method we discovered in the sol<sup>n</sup> 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 sol<sup>n</sup>  $(a, b, c) = (0, 0, 0)$ . 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,

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

and

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

(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,  $\Leftrightarrow \text{rank } A = \text{rank } [A \ b] = 3 = \# \text{ cols of } A$   
 $\Leftrightarrow e = 5$

$\frac{1}{2}$

(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.

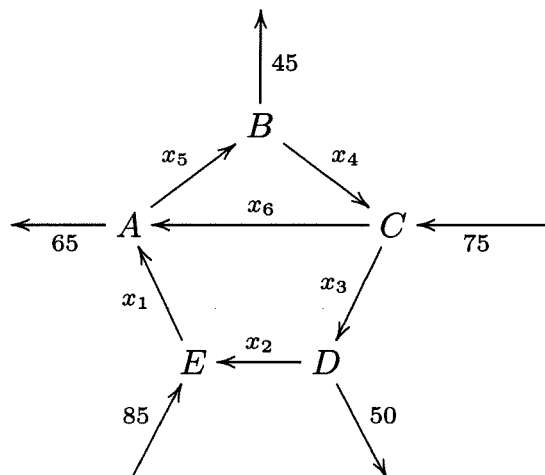
In b(ii),  $e=5$  and  $f=-5$ , so  $[A|b] \sim \left[ \begin{array}{cc|c} 1 & 0 & -1 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{array} \right]$

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

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

(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  $\frac{1}{2}$  (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  $\Delta$ .

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  $\Delta$ .

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  $2 \times 2$  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  $2 \times 2$  matrix with the property above, i.e. every  $2 \times 2$  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