

1. Consider the plane in \mathbb{R}^3 that goes through the point $(2, 1, 3)$ and is perpendicular to the vector $(1, 1, 1)$.

[3] (a) Give a general equation of this plane.

[3] (b) Give a vector equation of this plane.

2. Consider the matrix $A = \begin{pmatrix} 2 & 1 & 0 \\ 4 & 0 & 1 \\ 0 & 0 & 3 \end{pmatrix}$.

[4] (a) Find elementary matrices E_1 and E_2 such that $E_2 E_1 A = I$.

[2] (b) Write A^{-1} as a product of two elementary matrices.

[3] (c) Write A as a product of two elementary matrices.

3. Let $w_1 = (1; 1; 0; 1)$; $w_2 = (1; 1; 0; 0)$; $w_3 = (1; 2; 0; 0)$. Let $W = \text{Span}(w_1; w_2; w_3)$.

- [5] 4. Let A and B be two square matrices of the same size. Suppose B is singular. Explain why AB is also singular.

5. For each of the linear transformations T below, determine two linearly independent eigenvectors of the transformation along with their corresponding eigenvalues.

[5] (a) Reflection about the line $y = x$.

6. Suppose the transition matrix for a Markov process is

$$\begin{array}{cc} & \begin{array}{cc} \text{State A} & \text{State B} \end{array} \\ \begin{array}{c} \text{State A} \\ \text{State B} \end{array} & \begin{array}{cc} 1-p & p \\ p & 0 \end{array} \end{array} ;$$

where $0 < p < 1$. So, for example, if the system is in state A at time 0 then the probability of being in state B at time 1 is p .

[4] (a) If the system is started in state A at time 0, what is the probability it is in state A at time 2?

[2] (b) The transition matrix is stochastic. Is it regular? Why or why not?

[4] (c) What is the steady-state probability vector?

7. Let $T : \mathbb{R}^6 \rightarrow \mathbb{R}^2$ be a linear operator such that

$$T(x_1; x_2; x_3; x_4; x_5; x_6) = \left(\frac{x_1 + x_2 + x_3}{3}, \frac{x_4 + x_5 + x_6}{3} \right)$$

[3] (a) What is $[T]$, the matrix of T ?

[2] (b) What is the rank of $[T]$?

[2] (c) Give a basis for the range of T .

9. Let $A = \begin{pmatrix} 2 & 1 & 0 & 0 \\ 4 & 0 & 1 & 2 \\ 0 & 0 & 1 & 3 \end{pmatrix}$. Let $P = \begin{pmatrix} 2 & p & 1 \\ 6 & p & 2 \\ 4 & p & 2 \\ 0 & 0 & 1 \end{pmatrix}$

[2] (d) Let $v = (1; 1; 1)$. Write v as a linear combination of eigenvectors of B .

[4] (e) What does $B^k v$ converge to as $k \rightarrow \infty$?

[4] (f) State the eigenvalues and corresponding eigenvectors of A .