

淡江大學九十三年學年度轉學生招生考試試題 <sup>11-1</sup>

系別：數學系二年級

科目：線性代數

准帶項目請打「○」否則打「×」	
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1. 20% For the matrix

$$M = \begin{bmatrix} 1 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 1 \end{bmatrix}$$

- (a) Find the eigenvalues and eigenvectors.  
(b) What is the answer of  $S^{-1}MS$ , where  $S$  is the matrix whose columns are the eigenvectors of  $M$ .

2. 30% For the matrix

$$A = \begin{bmatrix} 1 & 0 & 2 \\ 1 & 1 & 4 \end{bmatrix}$$

- (a) Find a basis for the nullspace  $N(A)$  and a basis for the row space  $\mathfrak{R}(A^T)$   
(b) Show that nullspace  $N(A)$  and the row space  $\mathfrak{R}(A^T)$  are orthogonal.  
(c) Prove that the nullspace and the row space of any matrix are orthogonal.

3. 20% Suppose  $A$  is a symmetric  $n \times n$  matrix with different eigenvalues  $\lambda_1, \dots, \lambda_n$  and normalized eigenvectors  $x_1, \dots, x_n$ .

- (a) Show that  $x_i^T x_j = 0, \forall i \neq j$ .  
(b) Prove that  $A = \lambda_1 x_1 x_1^T + \lambda_2 x_2 x_2^T + \dots + \lambda_n x_n x_n^T$ .

4. 20% For the matrix

$$A = \begin{bmatrix} 0 & 1 & 2 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$

We can find a nonsingular matrix  $M$  such that  $A$  is similar to  $J$ , where  $J = M^{-1}AM$  and  $J$  is in Jordan form. What is the matrix  $J$  and  $M$ ? (Hint: Solve  $AM = MJ$  for columns of  $M$ . You can find two columns of  $M$  in the columns of  $A$ .)

5. 10% Let  $A$  be a  $m \times n$  matrix with rank  $n$  and column space  $\mathfrak{R}(A)$ . For any vector  $b$  in  $R^m$ , we say that the projection of  $b$  onto the column space  $\mathfrak{R}(A)$  is  $Ax$  if the Euclidean distance  $\|b - Ax\|$  for any  $t$  in  $R^n$  is minimized when  $t = x$ .

- (a) Find the solution  $x$  such that  $Ax$  is the projection of  $b$  onto  $\mathfrak{R}(A)$ . (Hint: Differentiate  $(b - Ax)^T(b - Ax)$  with respect to the vector  $x$  to have an equation.)  
(b) The projection  $Ax$  in (a) can be represented as  $Hb$  where  $H$  is a  $m \times m$  projection matrix, argue that  $H^2 = H$ , and then show the eigenvalues of  $H$  are 0's or 1's. (Hint: The projection of  $Ax$  onto  $\mathfrak{R}(A)$  is itself.)