

1. (14%) Let  $A = \begin{bmatrix} 1 & 0 & 2 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}$ . Compute  $\exp(A) = \sum_{k=0}^{\infty} \frac{A^k}{k!}$ .

2. (14%) Consider all  $3 \times 3$  matrices  $A$  satisfying

(a) The right (column) eigenvectors of  $A$  are  $\begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$ ,  $\begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$  and  $\begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$ .

(b) The eigenvalues of  $A$  are distinct.

Show that all such matrices  $A$  have the same left (row) eigenvectors (up to a constant multiplication).

3. (14%) Let  $g(\mathbf{x}) = ax_1^2 + bx_2^2 + cx_3^2 + dx_1x_2 + ex_2x_3 + fx_1x_3$ . Show that there exists  $\mathbf{y}, \mathbf{z} \in \mathbf{R}^3$  such that

(a)  $\|\mathbf{y}\| = \|\mathbf{z}\| = 1$ ,

(b)  $g(\mathbf{y}) \leq g(\mathbf{x}) \leq g(\mathbf{z})$  for all  $\mathbf{x} \in \mathbf{R}^3$  with  $\|\mathbf{x}\| = 1$  and

(c)  $\mathbf{y} \perp \mathbf{z}$ .

4. Let  $\mathcal{M}_2(\mathbf{R})$  be the vector space of all  $2 \times 2$  real matrices and let

$P = \begin{bmatrix} 1 & 3 \\ -3 & 7 \end{bmatrix}$ . Define  $T : \mathcal{M}_2(\mathbf{R}) \rightarrow \mathcal{M}_2(\mathbf{R})$  such that  $T(A) = PA$ .

(a) (7%) Find the minimal polynomial of  $T$ .

(b) (7%) Find the Jordan canonical form of  $T$ .

5. (14%) Let  $A = \begin{bmatrix} 1 & 1 \\ 1 & -1 \\ 0 & 1 \end{bmatrix}$  and  $\mathbf{y} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$ . Find  $\mathbf{u} \in \mathbf{R}^2$  such that  $\|A\mathbf{u} - \mathbf{y}\| \leq \|A\mathbf{x} - \mathbf{y}\|$

for all  $\mathbf{x} \in \mathbf{R}^2$ . Is the  $\mathbf{u}$  unique? Give your reason.

6. Let  $V$  be an inner product space and let  $A_j$  be the orthogonal projections to the subspace  $W_j$  for  $j = 1, 2$ .

(a) (10%) Show that  $A_1A_2 = A_2A_1$  if and only if  $W_1 = (W_1 \cap W_2) \oplus (W_1 \cap W_2^\perp)$ .

(b) (6%) In case (a) is true, show that  $A_1A_2$  is the orthogonal projection to  $W_1 \cap W_2$ .

7. A  $3 \times 3$  real matrix  $T$  is said to be in  $SO(\mathbf{R}, 3)$  if  $\det(T) = 1$  and  $\|T\mathbf{x}\| = \|\mathbf{x}\|$  for all  $\mathbf{x} \in \mathbf{R}^3$ .

(a) (7%) Show that for such  $T$  there is a nontrivial  $\mathbf{u} \in \mathbf{R}^3$  such that  $T\mathbf{u} = \mathbf{u}$ .

(b) (7%) Find the Jordan canonical form of such  $T$ .