

國立交通大學 99 學年度碩士班考試入學試題

科目：線性代數(4042)

考試日期：99 年 3 月 14 日 第 2 節

系所班別：應用數學系 組別：應數系乙組

第 1 頁, 共 2 頁

【不可使用計算機】*作答前請先核對試題、答案卷(試卷)與准考證之所組別與考科是否相符!!

1. (10 points) Given a linear system

$$Ax = b, \text{ here } A = \begin{bmatrix} 1 & 0 & 0 & 1 \\ 1 & 1 & 1 & 4 \\ 1 & -2 & 4 & 1 \\ 1 & -1 & 1 & 0 \\ 1 & 2 & 4 & 9 \end{bmatrix} \text{ and } b = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \\ 0 \end{bmatrix},$$

Find all possible least square solutions.

2. (10 points) Find the inverse and the eigenvalues of the following matrix

$$A = \begin{bmatrix} 4 & -1 & -1 & -1 \\ -1 & 4 & -1 & -1 \\ -1 & -1 & 4 & -1 \\ -1 & -1 & -1 & 4 \end{bmatrix}.$$

3. Let T_a be a linear transformation from $R^3 \rightarrow R^3$ defined as following

$T_a(x) = a \times x$ where $x, a \in R^3$ and $a = (a_1, a_2, a_3)$ is a unit vector.

(i) (8 points) Find the matrix-representation A of T_a .

(ii) (7 points) Let

$$Q(t) = e^{At} = \sum_{k=0}^{\infty} \frac{1}{k!} A^k t^k \text{ for all } t \in R$$

and $Q^T(t)$ be the transport matrix of $Q(t)$. Prove that $Q^T(1) = e^{-A}$.

4. Given

$$A = \begin{bmatrix} 0 & 0.5 & 0.5 \\ 0.5 & 0.5 & 0 \\ 0.5 & 0 & 0.5 \end{bmatrix}$$

and a vector sequence $x_{n+1} = Ax_n, n = 0, 1, 2, \dots$.

(i) (10 points) Prove that the sequence converges for any given initial vector $x_0 \in R^3$.

(ii) (5 points) Given

$$x_0 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix},$$

find $\lim_{n \rightarrow \infty} x_n$.

國立交通大學 99 學年度碩士班考試入學試題

科目：線性代數(4042)

考試日期：99 年 3 月 14 日 第 2 節

系所班別：應用數學系 組別：應數系乙組

第 2 頁, 共 2 頁

【不可使用計算機】*作答前請先核對試題、答案卷(試卷)與准考證之所組別與考科是否相符!!

5. (10 points) Let A be the $n \times n$ matrix, $n \geq 3$,

$$A = \begin{bmatrix} 3 & 0 & 0 & 0 & \cdots & 0 & 5 \\ 5 & 3 & 0 & 0 & \cdots & 0 & 0 \\ 0 & 5 & 3 & 0 & \cdots & 0 & 0 \\ 0 & 0 & 5 & 3 & \cdots & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & 0 & \cdots & 3 & 0 \\ 0 & 0 & 0 & 0 & \cdots & 5 & 3 \end{bmatrix}$$

Find $\det A$.

6. (10 points) Suppose that A has the Jordan form

$$\begin{bmatrix} -1 & 1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$

Find the Jordan form of the matrix A^2 .

7. (10 points) Let A be a real $n \times n$ matrix, $\langle Ax, x \rangle \geq 0$ for all $x \in \mathbb{R}^n$. Show that

$Au = 0$ if and only if $A^T u = 0$, where A^T is the transpose of A .

8. Are the following statements true or false? Give clear explanations of your answers or show counterexamples.

- (i) (5 points) Every subset of \mathbb{R}^n with more than n elements is a spanning set for \mathbb{R}^n .
- (ii) (5 points) If A is a real $n \times n$ matrix such that $A^2 = I$ then A is either I or $-I$, where I is the identity matrix.
- (iii) (5 points) Let A be a 3×4 matrix, and B be a 4×3 matrix. Then $\det AB = 0$.
- (iv) (5 points) Let V be a vector space, and $T: V \rightarrow V$ be a linear transformation with T -invariant subspaces U, W . Then $U+W$ and $U \cap W$ are also T -invariant subspaces.