

1. Let $M \in \mathbb{R}^{m \times n}$ such that $M^t M \in \mathbb{R}^{n \times n}$ is invertible. Define the matrix $P \in \mathbb{R}^{m, m}$

$$P = I_m - M(M^t M)^{-1} M^t,$$

Show that

- $P^2 - P$ and $P \cdot M = 0$, where 0 is the nul matrix of dimension m.
 - The matrices $M^t M$ and P are symmetric. A matrix A is symmetric if and only if $A^t = A$.
 - P is not invertible.
2. Consider the linear system $Ax = b$ given by

$$A = \begin{bmatrix} -2 & 1 & (1 - 2\alpha) & (\beta + 1) \\ 0 & 1 & -1 & (\beta - \alpha) \\ 0 & -2 & 2 & (2 - 2\beta) \\ 2 & 0 & 2 & \alpha \\ 2 & 1 & 1 & (\alpha + \beta - 1) \end{bmatrix}, \text{ and let } \mathbf{b} = \begin{pmatrix} \beta - 3 \\ -1 \\ -2 \\ 4\beta - 3 \\ 0 \end{pmatrix}. \quad (1)$$

Find the conditions on α and β such that the system

- has a unique solution
 - has infinity number of solutions
 - has no solution
3. Let $B \in \mathbb{R}^{n \times n}$ such that $B^3 = 0$. For every $\lambda \in \mathbb{R}$ we define the matrix $M(\lambda) \in \mathbb{R}^n$ given by

$$M(\lambda) = I_n + \lambda B + \frac{\lambda^2}{2} B^2.$$

- (a) Show that

$$\forall \lambda, \beta \in \mathbb{R} \quad M(\lambda + \beta) = M(\lambda) \cdot M(\beta),$$

conclude that $M(\lambda) \cdot M(\beta) = M(\beta) \cdot M(\lambda)$

- (b) Show that $M(\lambda)$ is invertible and that $M(\lambda)^{-1} = M(-\lambda)$ (**Hint:** use $M(0)$)
4. Consider the following linear systems
- $$L1 \begin{cases} x_1 + x_3 = 1 \\ \alpha x_1 + x_2 + x_3 = 0 \end{cases} \quad L2 \begin{cases} 2\alpha x_1 + x_2 + x_3 = 1 \\ \alpha x_1 + x_2 + x_3 + 2 = 0 \end{cases} \quad (2)$$
- Solve the systems, and provide the conditions on α such that the solutions sets are lines,
 - Write the vectorial equations for $L1$ and $L2$
 - Suppose that th solution sets are straight lines, determine the value of α such that the solution sets of $L1$ and $L2$ do not intersect.
5. Let B be the set given by

$$B = \left\{ \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} \right\}$$

and the linear transformation $T : \mathbb{R}^4 \rightarrow \mathbb{R}^4$ given by

$$T \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 1 \\ 0 \end{pmatrix}, \quad T \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix}, \quad \text{and } Nul(T) = Col(T) \quad (3)$$

(a) Show that the B is a basis of \mathbb{R}^4 .

(b) Compute the standard (or associated) matrix of T using the canonical basis.

(c) Show that a basis of $Nul(T)$ is $\left\{ \begin{pmatrix} 1 \\ 1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} \right\}$.

(d) Compute the standard (or associated) matrix of T using B as basis in the domain and codomain.

6. Let S be the subspace given by

$$S = \text{span} \left\langle \left\{ \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 2 \\ 3 \\ 3 \\ 3 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} \right\} \right\rangle$$

(a) Find a basis of S

(b) Let $T : \mathbb{R}^4 \rightarrow \mathbb{R}^4$ be a linear transformation such that $Nul(T) = S$ and

$$T \begin{pmatrix} 0 \\ 0 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 1 \\ 0 \end{pmatrix}, \quad T \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \\ 1 \\ -1 \end{pmatrix} \quad (4)$$

(a) Find the rank of the T and find a basis of $Col(T)$.

(b) Provide an explicit formula for T .

7. For $c \in \mathbb{R}$, we define the matrix $\mathbf{A}_c \in \mathbb{R}^{3 \times 3}$ by

$$\mathbf{A}_c = \begin{bmatrix} 1 & -1 & 1 \\ 2 & 2 & 0 \\ 3 & c & 2 \end{bmatrix}. \quad (5)$$

(a) Compute $\det(\mathbf{A}_c)$, for which c is \mathbf{A}_c invertible

(b) Compute \mathbf{A}_0^{-1}

(c) Let $b = (2, -4, 1)^t$, find the solution $\mathbf{A}_0 x = b$