This exam has 8 questions

QUESTION 1.

Consider a 5 × 6 linear system $A \cdot \mathbf{x} = \mathbf{b}$, where rk(A) = 5. Which statement is true?

- (a) The linear system has a unique solution
- (b) The linear system is inconsistent
- (c) The linear system has one degree of freedom
- (d) The linear system has two degrees of freedom
- (e) I prefer not to answer.

QUESTION 2.

Consider the vectors \mathbf{v}_1 and \mathbf{v}_2 given by

$$\mathbf{v}_1 = \begin{pmatrix} t \\ 2 \\ 3 \\ 5 \end{pmatrix}, \quad \mathbf{v}_2 = \begin{pmatrix} 3 \\ 6 \\ t \\ 9+t \end{pmatrix}$$

Which statement is true?

- (a) The vectors $\{\mathbf{v}_1, \mathbf{v}_2\}$ are linearly independent for all t
- (b) The vectors $\{\mathbf{v}_1, \mathbf{v}_2\}$ are linearly dependent when t = 1
- (c) The vectors $\{\mathbf{v}_1, \mathbf{v}_2\}$ are linearly dependent when t = 3
- (d) The vectors $\{\mathbf{v}_1, \mathbf{v}_2\}$ are linearly dependent when t = 6
- (e) I prefer not to answer.

QUESTION 3.

Consider the matrix

$$A = \begin{pmatrix} 1 & 3 & -1 & 4 \\ 2 & 4 & 0 & 6 \\ t & -1 & 5 & 3 \end{pmatrix}$$

Which statement is true?

- (a) For all values of t, we have that rk(A) = 3
- (b) There is one value of t such that rk(A) = 2, otherwise rk(A) = 3
- (c) There is one value of t such that rk(A) = 3, otherwise rk(A) = 2
- (d) For all values of t, we have that rk(A) = 2
- (e) I prefer not to answer.

QUESTION 4.

Consider the matrix

$$A = \begin{pmatrix} 3 & 0 & 1 \\ 0 & 2 & 0 \\ 1 & 0 & 3 \end{pmatrix}$$

Which statement is true?

(a) A has three distinct eigenvalues

- (b) A has an eigenvalue of multiplicity two, and another eigenvalue of multiplicity one
- (c) A has an eigenvalue of multiplicity three
- (d) A has one eigenvalues of multiplicity one, and no other eigenvalues
- (e) I prefer not to answer.

QUESTION 5.

Consider the matrix A given by

$$A = \begin{pmatrix} 3 & 0 & 1 \\ 0 & s & 0 \\ 1 & 0 & 3 \end{pmatrix}$$

Which statement is true?

- (a) A is diagonalizable for all s
- (b) A is diagonalizable exactly when $s \neq 2$ and $s \neq 4$
- (c) A is diagonalizable exactly when $s \neq 2$
- (d) A is diagonalizable exactly when $s \neq 4$
- (e) I prefer not to answer.

QUESTION 6.

A Markov chain $\mathbf{x}_{t+1} = A \cdot \mathbf{x}_t$ has transition matrix A and equilibrium state \mathbf{v} given by

$$A = \begin{pmatrix} 0.40 & 0.20 & 0.10 \\ 0.40 & 0.60 & 0.10 \\ 0.20 & 0.20 & 0.80 \end{pmatrix}, \qquad \mathbf{v} = \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix}$$

Which statement is true?

(a) $v_2 < 0.20$

- (b) $0.20 < v_2 < 0.25$
- (c) $0.25 < v_2 < 0.30$
- (d) $0.30 < v_2$
- (e) I prefer not to answer.

QUESTION 7.

Consider the quadratic form

$$f(x, y, z) = 3x^{2} + 4xy - 4xz + 3y^{2} + 4yz + 8z^{2}$$

Which statement is true?

- (a) f is positive semi-definite but not positive definite
- (b) f is positive definite
- (c) f is negative definite
- (d) f is indefinite
- (e) I prefer not to answer.

QUESTION 8.

Consider the function $f(x, y, z) = 1 - (x - y + z)^4$. Which statement is true?

- (a) The point (x, y, z) = (1, 1, 0) is not a local maximum point for f
- (b) The point (x, y, z) = (1, 1, 0) is a local maximum point for f, but not a global maximum
- (c) The point (x, y, z) = (1, 1, 0) is a global maximum point for f, but f is not concave
- (d) The point (x, y, z) = (1, 1, 0) is a global maximum point for f, and f is concave
- (e) I prefer not to answer.