

國立成功大學

113學年度碩士班招生考試試題

編 號：174

系 所：電機工程學系

科 目：線性代數

日 期：0201

節 次：第 3 節

備 註：不可使用計算機

※ 考生請注意：本試題不可使用計算機。請於答案卷(卡)作答，於本試題紙上作答者，不予計分。

1. (30 pts, 3 pts each) Mark each statement True or False (2 pts for correct answer). Justify each answer (1 pts).
 - a. If \mathbf{U} is $m \times n$ with orthogonal columns, then $\mathbf{U}\mathbf{U}^T\mathbf{x}$ is the orthogonal projection of \mathbf{x} onto $\text{Col } \mathbf{U}$.
 - b. If \mathbf{B} is $m \times n$ and \mathbf{x} is a unit vector in \mathcal{R}^n , then $\|\mathbf{B}\mathbf{x}\| \leq \sigma_1$, where σ_1 is the first singular value of \mathbf{B} .
 - c. A singular value decomposition of an $m \times n$ matrix \mathbf{B} can be written as $\mathbf{B} = \mathbf{P}\mathbf{\Sigma}\mathbf{Q}$, where \mathbf{P} is an $m \times m$ orthogonal matrix, \mathbf{Q} is an $n \times n$ orthogonal matrix, and $\mathbf{\Sigma}$ is an $m \times n$ "diagonal" matrix.
 - d. If \mathcal{W} is a subspace, then $\|\text{proj}_{\mathcal{W}} \mathbf{v}\|^2 + \|\mathbf{v} - \text{proj}_{\mathcal{W}} \mathbf{v}\|^2 = \|\mathbf{v}\|^2$.
 - e. A least-squares solution of $\mathbf{A}\mathbf{x} = \mathbf{b}$ is the vector $\mathbf{A}\hat{\mathbf{x}}$ in $\text{Col } \mathbf{A}$ closest to \mathbf{b} , so that $\|\mathbf{b} - \mathbf{A}\hat{\mathbf{x}}\| \leq \|\mathbf{b} - \mathbf{A}\mathbf{x}\|$ for all \mathbf{x} .
 - f. The normal equations for a least-squares solution of $\mathbf{A}\mathbf{x} = \mathbf{b}$ are given by $\hat{\mathbf{x}} = (\mathbf{A}^T\mathbf{A})^{-1}\mathbf{A}^T\mathbf{b}$.
 - g. If \mathbf{A} is row equivalent to the identity matrix \mathbf{I} , then \mathbf{A} is diagonalizable.
 - h. Each eigenvector of an invertible matrix \mathbf{A} is also an eigenvector of \mathbf{A}^{-1} .
 - i. If \mathbf{A} is $m \times n$ and the linear transformation $\mathbf{x} \mapsto \mathbf{A}\mathbf{x}$ is onto, then $\text{rank } \mathbf{A} = m$.
 - j. A change-of-coordinates matrix is always invertible.
2. (16 pts, 8 pts each) Let $T: \mathcal{R}^n \rightarrow \mathcal{R}^m$ be a linear transformation.
 - a. What is the dimension of the range of T if T is a one-to-one mapping? Explain.
 - b. What is the dimension of the kernel of T if T maps \mathcal{R}^n onto \mathcal{R}^m ? Explain.
3. (16 pts, 8 pts each)
 - a. In the vector space of all real-valued functions, find a basis for the subspace spanned by $\{\sin t, \sin 2t, \sin t \cos t\}$.
 - b. The set $B = \{1 - t^2, t - t^2, 2 - 2t - 6t^2\}$ is a basis for P_2 . Find the coordinate vector of $\mathbf{p}(t) = 3 + t - 6t^2$ relative to B .
4. (20 pts) Find the Singular Value Decomposition of $\mathbf{A} = \begin{bmatrix} 1 & 1 \\ 0 & 1 \\ -1 & 1 \end{bmatrix}$. That is, write $\mathbf{A} = \mathbf{U}\mathbf{\Sigma}\mathbf{V}^T$.
5. (18 pts) Find a least-squares solution (8 pts) and its least-squares error (10 pts) of $\mathbf{A}\mathbf{x} = \mathbf{b}$, where $\mathbf{A} = \begin{bmatrix} 1 & -2 \\ -1 & 2 \\ 0 & 3 \\ 2 & 5 \end{bmatrix}$ and $\mathbf{b} = \begin{bmatrix} 3 \\ 1 \\ -4 \\ 2 \end{bmatrix}$.