

This exam has 8 questions

QUESTION 1.

Consider a homogeneous linear system $A \cdot \mathbf{x} = \mathbf{0}$, where the coefficient matrix A has a pivot position in every column. **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 $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$, given by

$$\mathbf{v}_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \quad \mathbf{v}_2 = \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}, \quad \mathbf{v}_3 = \begin{pmatrix} 1 \\ 4 \\ t \end{pmatrix}$$

Which statement is true?

- (a) The vectors $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$ are linearly independent for all t
- (b) The vectors $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$ are linearly independent exactly when $t = 6$
- (c) The vectors $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$ are linearly dependent exactly when $t = 6$
- (d) The vectors $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3\}$ are linearly dependent exactly when $t = 7$
- (e) I prefer not to answer.

QUESTION 3.

Consider the matrix

$$A = \begin{pmatrix} t & 1 & t \\ 1 & t & 1 \end{pmatrix}$$

Which statement is true?

- (a) There is exactly one value of t such that $\text{rk}(A) = 2$
- (b) There are exactly two values of t such that $\text{rk}(A) = 2$
- (c) There are no values of t such that $\text{rk}(A) = 2$
- (d) There are infinitely many values of t such that $\text{rk}(A) = 2$
- (e) I prefer not to answer.

QUESTION 4.

Consider the matrix

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

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

$$A = \begin{pmatrix} 1 & s & -s^2 \\ 0 & 0 & s \\ 0 & 0 & 1 \end{pmatrix}$$

Which statement is true?

- (a) A is diagonalizable for all s
- (b) A is diagonalizable exactly when $s = 1$
- (c) A is diagonalizable exactly when $s = 0$
- (d) A is not diagonalizable for any s
- (e) I prefer not to answer.

QUESTION 6.

Consider the quadratic form

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

Which statement is true?

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

QUESTION 7.

Consider the function $f(x, y, z) = 1 - x^4 - 2x^2 - 4xz - y^2 - z^4 - 2z^2$. Which statement is true?

- (a) f has a saddle point at $(x, y, z) = (0, 0, 0)$.
- (b) f has a global maximum point at $(x, y, z) = (0, 0, 0)$.
- (c) f has a global minimum point at $(x, y, z) = (0, 0, 0)$.
- (d) f has a local maximum point at $(x, y, z) = (0, 0, 0)$, but no global maximum value.
- (e) I prefer not to answer.

QUESTION 8.

Two firms compete in a market. Initially, Firm A has 60% of the market, leaving Firm B with 40%. We model quarter-to-quarter changes in market shares as a Markov chain $\mathbf{x}_{t+1} = A\mathbf{x}_t$, where

$$\mathbf{x}_{t+1} = \begin{pmatrix} x_{t+1} \\ y_{t+1} \end{pmatrix} = \begin{pmatrix} 0.77 & 0.17 \\ 0.23 & 0.83 \end{pmatrix} \cdot \begin{pmatrix} x_t \\ y_t \end{pmatrix} = A \cdot \mathbf{x}_t$$

and where x_t and y_t are the market shares of Firm A and Firm B after t quarters. In the long run, the equilibrium market shares are given by

$$\mathbf{x} = \begin{pmatrix} x \\ y \end{pmatrix} = \lim_{t \rightarrow \infty} \mathbf{x}_t = \lim_{t \rightarrow \infty} \begin{pmatrix} x_t \\ y_t \end{pmatrix}$$

Which statement is true?

- (a) Equilibrium market share x of Firm A is at least 75%.
- (b) Equilibrium market share x of Firm A is between 50% and 75%.
- (c) Equilibrium market share x of Firm A is between 25% and 50%.
- (d) Equilibrium market share x of Firm A is less than 25%.
- (e) I prefer not to answer.

