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SEAT No. _____

No. of Printed Pages : 2

SARDAR PATEL UNIVERSITY
 M.Sc External Examination, Semester - I
 Friday Date : 22-3-2019
 Time : 10:00 am to 1:00 pm
 Subject/Course Code : PS01CSTA02
 Matrix Algebra

Q-1 Attempt following

08

- 1 In usual notation A^\perp denotes
 - a Orthogonal compliment of matrix A
 - b g-inverse of matrix A
 - c Inverse of matrix A
 - d Non-of-above.
- 2 In usual notation A^- denotes
 - a Orthogonal compliment of matrix A
 - b g-inverse of matrix A
 - c Inverse of matrix A
 - d Non-of-above.
- 3 In usual notation A^{-1} denotes
 - a Orthogonal compliment of matrix A
 - b g-inverse of matrix A
 - c Inverse of matrix A
 - d Non-of-above.
- 4 In usual notation length vector for vector $\underline{X}' = [1 \ 2 \ 3]$ is
 - a 14.
 - b $\sqrt{14}$.
 - c $1/\sqrt{14}$
 - d Non-of-above.
- 5 In usual notation λ denotes latent roots of matrix A then latent roots of $A \pm cI$ is
 - a $c\lambda$.
 - b $c\lambda^{-1}$.
 - c $c^{-1}\lambda$.
 - d Non-of-above.
- 6 In usual notation basis of vector space
 - a Always exist.
 - b Is unique.
 - c Not always exist.
 - d Non-of-above.
- 7 In usual notation matrix A is idempotent matrix
 - a $A = A'$.
 - b $A = A^-$.
 - c $A = A^\perp$.
 - d Non-of-above.
- 8 In usual notation rank of matrix $r_{A_{m \times n}}$ is
 - a $r_A \geq \text{Max}(m, n)$.
 - b $r_A \leq \text{Min}(m, n)$.
 - c $r_A > \text{Max}(m, n)$.
 - d $r_A < \text{Min}(m, n)$.

Q-2 Attempt any SEVEN

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- (1) In usual notation show that $A = AH$.

①

(P.T.O.)

- (2) Define Nilpotent matrix.
- (3) Write latent root of matrix $A = A^2$.
- (4) Let latent root of matrix A be 1 or 0 or -1 . Write property of matrix A .
- (5) React and justify : Matrix, $A = \begin{bmatrix} 1 & 2 & 5 \\ 2 & 4 & 10 \\ -1 & -2 & -5 \end{bmatrix}$ is 4-potent matrix.
- (6) Write system of homogeneous equation.
- (7) Write interpretation of dimension of vector space.
- (8) In usual notation write $\sum_{i=1}^n X_i$ in vector and matrix notation.
- (9) Write centering matrix.

Q-3 A In usual notation show that : For any matrix $A_{n \times m}$ A^- ; g-inverse of A always exist but not unique. 06

Q-3 B In usual notation prove : (1) λ^k is latent root of A^k ; $A^k \underline{u} = \lambda^k \underline{u}$ (2) $\left(\frac{1}{\lambda}\right)$ is latent root of A^{-1} for non-singular matrix A (3) $(c\lambda)$ is latent root of cA (4) $(\lambda \pm c)$ is latent root of $(A \pm cI)$ (5) $f(\lambda)$ polynomial in λ is latent root of $f(A)$ polynomial in A 06

OR

Q-3 B In usual notation prove that $X = XH$. 06

Q-4 A In usual notation discuss : ABS (Least Square Solution) of inconsistency system of equations. 06

Q-4 B In usual notation discuss Gram-Schmidt orthogonalization. 06

OR

Q-4 B In usual notation show that $P = XS^-X'$ is invariant to any choice of S^- of $S = X'X$. 06

Q-5 A In usual notation derive determinant of $(a_i + b_j)$. 06

Q-5 B State and two definition of g-inverse of matrix and establish equivalence between them. 06

OR

Q-5 B In usual notation state and prove Orthogonal projection of vector. 06

Q-6 A In usual notation state prove that $r_{X'X} = r_X$. 06

Q-6 B Explain : Equation of model (model equation), normal equation with solution. 06

OR

Q-6 B Write two definition of g-inverse of matrix A and establish equivalence. 06

— X —
 (2)