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QUESTION

How many 3×3 matrices M , with entries from the set $\{0, 1, 2\}$, satisfy

$$\text{tr}(M^T M) = 5? \quad (1)$$

SOLUTION

Let the matrix $M \in \mathbb{R}^{3 \times 3}$ be represented column-wise as:

$$M = (\mathbf{c}_1 \quad \mathbf{c}_2 \quad \mathbf{c}_3) \quad (2)$$

where each column $\mathbf{c}_j \in \mathbb{R}^3$, and entries $c_{ij} \in \{0, 1, 2\}$.

Each column vector is of the form:

$$\mathbf{c}_j = \begin{pmatrix} c_{1j} \\ c_{2j} \\ c_{3j} \end{pmatrix}, \quad j = 1, 2, 3 \quad (3)$$

Since each entry in the vector is from $\{0, 1, 2\}$, the number of possible 3D vectors is:

$$3^3 = 27 \quad (4)$$

Step 1: Compute $M^T M$

$$M^T M = \begin{pmatrix} \mathbf{c}_1^T \mathbf{c}_1 & \mathbf{c}_1^T \mathbf{c}_2 & \mathbf{c}_1^T \mathbf{c}_3 \\ \mathbf{c}_2^T \mathbf{c}_1 & \mathbf{c}_2^T \mathbf{c}_2 & \mathbf{c}_2^T \mathbf{c}_3 \\ \mathbf{c}_3^T \mathbf{c}_1 & \mathbf{c}_3^T \mathbf{c}_2 & \mathbf{c}_3^T \mathbf{c}_3 \end{pmatrix} \quad (5)$$

The trace is the sum of diagonal entries:

$$\text{tr}(M^T M) = \mathbf{c}_1^T \mathbf{c}_1 + \mathbf{c}_2^T \mathbf{c}_2 + \mathbf{c}_3^T \mathbf{c}_3 = \|\mathbf{c}_1\|^2 + \|\mathbf{c}_2\|^2 + \|\mathbf{c}_3\|^2 \quad (6)$$

We are given:

$$\|\mathbf{c}_1\|^2 + \|\mathbf{c}_2\|^2 + \|\mathbf{c}_3\|^2 = 5 \quad (7)$$

Let:

$$n_1 = \|\mathbf{c}_1\|^2, \quad n_2 = \|\mathbf{c}_2\|^2, \quad n_3 = \|\mathbf{c}_3\|^2 \Rightarrow n_1 + n_2 + n_3 = 5 \quad (8)$$

Step 2: Count vectors with given norm

Let $N(n)$ be the number of vectors $\mathbf{v} \in \mathbb{R}^3$ with entries from $\{0, 1, 2\}$ and squared norm $\|\mathbf{v}\|^2 = n$.

By enumeration:

$$N(0) = 1 \quad \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$N(1) = 3 \quad (3 \text{ vectors with one } 1)$$

$$N(2) = 3 \quad (3 \text{ vectors with one } 2)$$

$$N(3) = 6 \quad (\text{e.g., } \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 2 \end{pmatrix}, \dots)$$

$$N(4) = 3 \quad (\text{e.g., } \begin{pmatrix} 2 \\ 0 \\ 0 \end{pmatrix}, \dots)$$

$$N(5) = 6$$

Step 3: Final Count Using Vector Norm Histogram

Each column $\mathbf{c}_i \in \mathbb{R}^3$ can take values from the set $\{0, 1, 2\}^3$, so total:

$$27 \text{ vectors} \tag{9}$$

We want to count all ordered triples of vectors $(\mathbf{c}_1, \mathbf{c}_2, \mathbf{c}_3)$ such that:

$$\|\mathbf{c}_1\|^2 + \|\mathbf{c}_2\|^2 + \|\mathbf{c}_3\|^2 = 5 \tag{10}$$

That is:

$$\text{Total} = \sum_{\substack{n_1+n_2+n_3=5 \\ 0 \leq n_i \leq 5}} N(n_1) \cdot N(n_2) \cdot N(n_3) \tag{11}$$

This is a bounded discrete sum over all integer solutions $(n_1, n_2, n_3) \in \{0, 1, \dots, 5\}$ such that $n_1 + n_2 + n_3 = 5$.

Using enumeration or a small program, we evaluate this sum:

$$\boxed{198} \tag{12}$$

FINAL ANSWER

$$\boxed{198} \tag{13}$$