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Assignment 13

Yenigalla Samyuktha EE20MTECH14019

Abstract—This document explains a proof in linear transformations.

Download all latex-tikz codes from

https://github.com/EE20MTECH14019/EE5609/ tree/master/Assignment 13

1 Problem

Let **A** be an $m \times n$ matrix with real entries. Prove that $\mathbf{A} = \mathbf{0}$ is and only if $Trace(\mathbf{A}^T \mathbf{A}) = 0$.

2 Solution

1) Given $Trace(\mathbf{A}^T\mathbf{A}) = 0$, to prove $\mathbf{A} = \mathbf{0}$: Using Singular value decomposition of any $m \times n$ matrix with real entries, we can write

$$\mathbf{A} = \mathbf{U}\mathbf{\Sigma}\mathbf{V}^T \tag{2.0.1}$$

Now,

$$Trace(\mathbf{A}^T\mathbf{A})$$
 (2.0.2)

$$= Trace\left(\left(\mathbf{U}\boldsymbol{\Sigma}\mathbf{V}^{T}\right)^{T}\left(\mathbf{U}\boldsymbol{\Sigma}\mathbf{V}^{T}\right)\right) \qquad (2.0.3)$$

$$= Trace\left(\mathbf{V}\boldsymbol{\Sigma}^{T}\mathbf{U}^{T}\mathbf{U}\boldsymbol{\Sigma}\mathbf{V}^{T}\right) \qquad (2.0.4)$$

As **U** and **V** are unitary matrices, $\mathbf{V}^T\mathbf{V} = \mathbf{I}$, $\mathbf{U}^T\mathbf{U} = \mathbf{I}$ and Σ is a diagonal matrix, we can re-write equation (2.0.4) as,

$$Trace\left(\mathbf{V}\mathbf{\Sigma}^{2}\mathbf{V}^{T}\right) \tag{2.0.5}$$

From the Cyclic property of trace of product of matrices, (2.0.5) becomes

$$Trace\left(\mathbf{V}^{T}\mathbf{V}\boldsymbol{\Sigma}^{2}\right) \tag{2.0.6}$$

$$= \sum_{i=1}^{r} \sigma_i^2$$
 (2.0.7)

where σ_i 's are singular values of matrix **A** and **r** is the rank of matrix **A**. Considering $trace(\mathbf{A}^T\mathbf{A}) = 0$, from (2.0.7)

$$\sum_{i=1}^{r} \sigma_i^2 = 0 \qquad (2.0.8)$$

$$\implies \sigma_i^2 = 0 \ \forall i = 1, 2, \dots r$$
 (2.0.9)

As \mathbf{A} has real entries, from (2.0.9)

$$\implies \sigma_i = 0 \ \forall i = 1, 2, \dots r$$
 (2.0.10)

 \therefore Rank (**A**) = #non-zero singular values (2.0.11)

= #non-zero diagonal elements of Σ (2.0.12)

From (2.0.10) and (2.0.11),

$$Rank\left(\mathbf{A}\right) = 0\tag{2.0.13}$$

$$\implies \mathbf{A} = \mathbf{0} \tag{2.0.14}$$

2) Given $\mathbf{A} = \mathbf{0}$, to prove $Trace(\mathbf{A}^T \mathbf{A}) = 0$:

$$\mathbf{A} = 0 \tag{2.0.15}$$

$$\implies \mathbf{A}^T \mathbf{A} = \mathbf{0} \tag{2.0.16}$$

$$\implies Trace\left(\mathbf{A}^{T}\mathbf{A}\right) = 0 \tag{2.0.17}$$