NATIONAL UNIVERSITY OF SINGAPORE MATHEMATICS SOCIETY

PAST YEAR PAPER SOLUTIONS with credits to Lau Tze Siong

MA2101 Linear Algebra II AY 2004/2005 Sem 1

SECTION A

Question 1

- (a) W is not a subspace of \mathbb{R}^3 since $(0,0,0) \notin W$.
- (b) Non-empty Subset

For any $\boldsymbol{w} \in W$, $\boldsymbol{w} \in M_{22}(\mathbb{R}) = V$. Hence $W \subseteq V$. Also $\boldsymbol{0} \in W$.

Closure under Linear Combination.

For any
$$\begin{pmatrix} a_1 & a_1 + b_1 \\ a_1 - b_1 & b_1 \end{pmatrix}$$
, $\begin{pmatrix} a_2 & a_2 + b_2 \\ a_2 - b_2 & b_2 \end{pmatrix} \in W$, and $r \in \mathbb{R}$, we have,
$$\begin{pmatrix} a_1 & a_1 + b_1 \\ a_1 - b_1 & b_1 \end{pmatrix} + r \begin{pmatrix} a_2 & a_2 + b_2 \\ a_2 - b_2 & b_2 \end{pmatrix} = \begin{pmatrix} a_1 + ra_2 & a_1 + b_1 + ra_2 + rb_2 \\ a_1 - b_1 + ra_2 - rb_2 & b_1 + rb_2 \end{pmatrix}$$

$$= \begin{pmatrix} a_1 + ra_2 & (a_1 + a_2) + r(b_1 + b_2) \\ (a_1 + a_2) - r(b_1 + b_2) & b_1 + rb_2 \end{pmatrix}$$

Hence W is a vector subspace of V.

Question 2

(a) (i) Since

$$p_1(x) + 2p_2(x) - p_3(x) = 1 + x^3 + 2(x + 2x^3) - (x^2 - 3x^3)$$
$$= 1 + 2x - x^2 + 8x^3.$$

 $q_1(x)$ can be expressed as a linear combination of $p_1(x), p_2(x), p_3(x)$. Therefore $q_1(x) \in W$.

(ii) Claim: $q_2(x) \notin \text{span}(\{p_1(x), p_2(x), p_3(x)\})$

Proof:

Suppose there exist $a, b, c \in \mathbb{R}$ such that $ap_1(x) + bp_2(x) + cp_3(x) = q_2(x)$. By comparing the coefficients of x^0 and x^2 , we have a = 0 = c. Hence $q_2(x) = b(x + 2x^2)$ for some $b \in \mathbb{R}$, which is a contradiction.

- (b) Let $ap_1(x) + bp_2(x) + cp_3(x) = 0$ where $a, b, c \in \mathbb{R}$. By comparing coefficients of x^0 , x and x^2 , we have a = b = c = 0. Hence $\{p_1(x), p_2(x), p_3(x)\}$ is a linearly independent set. Since span $\{p_1(x), p_2(x), p_3(x)\}$ = W and $\{p_1(x), p_2(x), p_3(x)\}$ is a linearly independent set, $\{p_1(x), p_2(x), p_3(x)\}$ is a basis for W.
- (c) Since $\dim(W) = 3$, we have $\dim(U) = 1$. Let $U = \operatorname{span}(\{q_2(x)\})$. Since $q_2(x) \notin W$, we have $U \cap W = \{0_{P_3(\mathbb{R})}\}$. Hence $U \oplus W = P_3(\mathbb{R})$.

Question 3

(a) Since $T_1(1) = 1 + 2x^2$, $T_1(x) = x + x^2$ and $T_1(x^2) = x + 2x^2$, we have

$$[T_1]_{\mathcal{B}_1} = \left(\begin{array}{ccc} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 2 & 1 & 2 \end{array}\right).$$

Since $T_2(1)=\begin{pmatrix}1&1\\1&1\end{pmatrix}$, $T_2(x)=\begin{pmatrix}0&1\\1&0\end{pmatrix}$, $T_3(x)=\begin{pmatrix}2&3\\3&2\end{pmatrix}$, we have

$$[T_2]_{\mathcal{B}_2,\mathcal{B}_1} = \begin{pmatrix} 1 & 0 & 2 \\ 1 & 1 & 3 \\ 1 & 1 & 3 \\ 1 & 0 & 2 \end{pmatrix}.$$

Hence

$$[T_2 \circ T_1]_{\mathcal{B}_2,\mathcal{B}_1} = [T_2]_{\mathcal{B}_2,\mathcal{B}_1}[T_1]_{\mathcal{B}_1}$$

$$= \begin{pmatrix} 1 & 0 & 2 \\ 1 & 1 & 3 \\ 1 & 1 & 3 \\ 1 & 0 & 2 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 2 & 1 & 2 \end{pmatrix}$$

$$= \begin{pmatrix} 5 & 2 & 4 \\ 7 & 4 & 7 \\ 7 & 4 & 7 \\ 5 & 2 & 4 \end{pmatrix}.$$

(b) Hence

$$T_2 \circ T_1(a+bx+cx^2) = \begin{pmatrix} 5a+2b+4c & 7a+4b+7c \\ 7a+4b+7c & 5a+2b+4c \end{pmatrix}.$$

(c) Since $\det([T_1]_{\mathcal{B}_1}) = 1 \neq 0$, T_1 is invertible. This give us

$$\left(\begin{array}{cc|ccc} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 & 1 & 0 \\ 2 & 1 & 2 & 0 & 0 & 1 \end{array}\right) \rightarrow \left(\begin{array}{cccc|ccc} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 2 & 2 & -1 \\ 0 & 0 & 1 & -2 & -1 & 1 \end{array}\right).$$

Hence

$$[T_1^{-1}]_{\mathcal{B}_1} = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 2 & -1 \\ -2 & -1 & 1 \end{pmatrix}.$$

(d) For $x \in \ker(T_2)$,

$$x = \begin{pmatrix} a_0 + 2a_2 & a_0 + a_1 + 3a_2 \\ a_0 + a_1 + 3a_2 & a_0 + 2a_2 \end{pmatrix} = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}.$$

Hence we arrive at the following set of equations,

$$a_0 + 0a_1 + 2a_2 = 0;$$

 $a_0 + 1a_1 + 3a_2 = 0;$
 $a_0 + 1a_1 + 3a_2 = 0;$
 $a_0 + 0a_1 + 2a_2 = 0.$

Solving them, we have

$$a_0 = -2t$$

$$a_1 = -t$$

$$a_2 = t$$

Hence a basis for $ker(T_2)$ is $\{2 + x - x^2\}$.

- (e) Since T_1 is invertible, $\text{null}(T_1) = 0$. Hence, by Rank-Nullity Theorem, $\text{rank}(T_1) = 3$. Since $\text{null}(T_2) = 1$, by Rank-Nullity Theorem, $\text{rank}(T_2) = 2$.
- (f) No. Consider $T_1^{-1}(2+x-x^2) \in P_2(\mathbb{R}) \setminus \{0\}$. Since $T_2 \circ T_1(T_1^{-1}(2+x-x^2)) = T_2(2+x-x^2) = 0$, we have $T_1^{-1}(2+x-x^2) \in \ker(T_2 \circ T_1)$, i.e. $T_2 \circ T_1$ is not injective. Hence $T_2 \circ T_1$ is singular.

Question 4

- (i) $\dim(V) = \deg(c_T(x)) = \deg(x^3(x-1)^4) = 7.$
- (ii) The possible Jordan Canonical Forms are,

(iii) For either of the above Jordan Canonical Form, we may label the ordered basis that produce them, as $\mathcal{B} = \{v_1, v_2, v_3, v_4, v_5, v_6, v_7\}$. Notice that $T(v_3) = v_2 \neq 0$. We can also see that $T^2(v_3) = T(v_2) = 0$, and we are done.

SECTION B

Question 5

(a) (i) Applying the GramSchmidt Orthogonalisation process. We get

$$u_{1} = F_{1}$$

$$u_{2} = F_{2} - \frac{\langle F_{1}, F_{2} \rangle}{\langle F_{1}, F_{1} \rangle} F_{1} = F_{2} - \frac{3}{2} F_{1}$$

$$u_{2} = F_{3} - \frac{\langle F_{1}, F_{3} \rangle}{\langle F_{1}, F_{1} \rangle} F_{1} - \frac{\langle F_{2} - \frac{3}{2} F_{1}, F_{3} \rangle}{\langle F_{2} - \frac{3}{2} F_{1}, F_{2} - \frac{3}{2} F_{1} \rangle} F_{2} - \frac{3}{2} F_{1}$$

$$= F_{3} - 3F_{1} + 2(F_{2} - \frac{3}{2} F_{1})$$

$$= F_{3} - 6F_{1} + 2F_{2}.$$

Normalising $\{u_1, u_2, u_3\}$, we have

$$egin{array}{lcl} m{v}_1 &=& m{u}_1 &=& m{u}_1 &=& egin{pmatrix} m{u}_1 &=& m{u}_1 &=& m{\left(egin{array}{ccc} rac{1}{2} & rac{1}{2} & rac{1}{2} \ \hline 1 & 2 & rac{1}{2} & rac{1}{2} \ \hline -rac{1}{2} & rac{1}{2} & rac{1}{2} \ \end{pmatrix}} \ m{v}_2 &=& m{u}_2 &=& m{\left(egin{array}{ccc} rac{1}{2} & -rac{1}{2} & rac{1}{2} \ \hline -rac{1}{2} & rac{1}{2} & rac{1}{2} \ \end{pmatrix}} \ m{v}_3 &=& m{u}_3 &=& m{\left(m{-rac{2}{\sqrt{10}} & rac{1}{\sqrt{10}} \ -rac{1}{\sqrt{10}} & rac{2}{\sqrt{10}} \ \end{pmatrix}} \,. \end{array}$$

Hence $\{v_1, v_2, v_3\}$ is a orthonormal basis for W.

- (ii) Since dim V = 4 and dim W = 3, dim $W^{\perp} = 1$.
- (iii) We have,

$$Q = D - \langle \mathbf{v}_1, D \rangle \mathbf{v}_1 - \langle \mathbf{v}_2, D \rangle \mathbf{v}_2 - \langle D, \mathbf{v}_3 \rangle \mathbf{v}_3$$

$$= D - \frac{1}{2} \mathbf{v}_1 + \frac{1}{2} \mathbf{v}_2 - \frac{1}{\sqrt{10}} \mathbf{v}_3$$

$$= \begin{pmatrix} 0.2 & 0.4 \\ -0.4 & -0.2 \end{pmatrix},$$

and thus

$$P = D - Q$$

$$= \begin{pmatrix} -0.2 & 0.6 \\ 0.4 & 0.2 \end{pmatrix}.$$

(b) Since $\{v_1, v_2, v_3, ..., v_n\}$ is an orthonormal basis for V, we can express \boldsymbol{w} as $\boldsymbol{w} = \sum_{i=1}^{n} \langle \boldsymbol{w}, \boldsymbol{v}_j \rangle \boldsymbol{v}_j$. Hence,

$$\langle \mathbf{u}, \mathbf{w} \rangle = \langle \mathbf{u}, \sum_{j=1}^{n} \langle \mathbf{w}, \mathbf{v}_{j} \rangle \mathbf{v}_{j} \rangle$$

 $= \sum_{j=1}^{n} \langle \mathbf{w}, \mathbf{v}_{j} \rangle \langle \mathbf{u}, \mathbf{v}_{j} \rangle.$

Question 6

(a) (i) We have

$$[T]_{\mathcal{B}} = \begin{pmatrix} -3 & 1 & -1 \\ -7 & 5 & -1 \\ -6 & 6 & -2 \end{pmatrix}.$$

Hence the characteristic equation of T is

$$\det(xI - [T]_{\mathcal{B}}) = (x - 4)(x + 2)^{2}.$$

Since

$$([T]_{\mathcal{B}} - 4)([T]_{\mathcal{B}} + 2) = \begin{pmatrix} 6 & -6 & 6 \\ 6 & -6 & 6 \\ 0 & 0 & 0 \end{pmatrix} \neq \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix},$$

the minimal polynomial of T, $m_T(x) = (x-4)(x+2)^2$. Hence T is not diagonalisable.

(ii) Since $c_T(x) = (x-4)(x+2)^2$ and $m_T(x) = (x-4)(x+2)^2$, the Jordan Canonical Form for T is

$$\left(\begin{array}{ccc} 4 & 0 & 0 \\ 0 & -2 & 1 \\ 0 & 0 & -2 \end{array}\right).$$

(b) Let $\mathcal{B} = \left\{ \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} \right\}$ be a ordered basis for $M_{22}(\mathbb{R})$. Hence $[T]_{\mathcal{B}} = \begin{pmatrix} A & \mathbf{0} \\ \mathbf{0} & A \end{pmatrix}$. Therefore

$$c_T(x) = \det(xI_4 - [T]_{\mathfrak{B}}) = \det\begin{pmatrix} xI_2 - A & \mathbf{0} \\ \mathbf{0} & xI_2 - A \end{pmatrix}$$

= $(\det(xI_2 - A))^2$
= $(c_A(x))^2$

Hence if $c_T(x) = 0$, we have $(c_A(x))^2 = 0$ which implies that $c_A(x) = 0$. Also if $c_A(x) = 0$, then $c_T(x) = (c_A(x))^2 = 0$. Therefore T and A share the same eigenvalues.

Question 7

- (i) For $\mathbf{v} \in \ker(T)$, $T(\mathbf{v}) = 0_V$. Hence $ST(\mathbf{v}) = S(0_V) = 0_V$. Therefore $\mathbf{v} \in \ker(ST)$. Hence we have $\ker(T) \subseteq \ker(ST)$.
- (ii) For $\boldsymbol{v} \in \mathcal{R}(ST)$, $\boldsymbol{v} = ST(\boldsymbol{w})$ for some $\boldsymbol{w} \in V$. Hence $\boldsymbol{v} = S(T(\boldsymbol{w})) \in \mathcal{R}(S)$. Therefore $\mathcal{R}(ST) \subseteq \mathcal{R}(S)$.
- (iii) From the previous parts we have $n_T \leq n_{ST}$ and $\operatorname{rank}(ST) \leq \operatorname{rank}(S)$. Hence, by Rank Nullity Theorem, we have $n_S \leq n_{ST}$. This give us $\max(n_T, n_S) \leq n_{ST}$.

Notice that $\operatorname{rank}(ST) = \operatorname{rank}(S|_{\mathcal{R}(T)})$. By considering the linear operator $S|_{\mathcal{R}(T)} : \mathcal{R}(T) \to V$, we have $\operatorname{rank}(ST) = \dim(\mathcal{R}(T)) - \dim(\mathcal{R}(T) \cap \ker(S)) \ge \operatorname{rank}(T) - n_S$.

Hence, by Rank-Nullity Theorem, $n_{ST} = \dim V - \operatorname{rank}(ST) \leq \dim V - \operatorname{rank}(T) + n_S = n_T + n_S$.

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Therefore we have $\max(n_S, n_T) \leq n_{ST} \leq n_T + n_S$.