NATIONAL UNIVERSITY OF SINGAPORE MATHEMATICS SOCIETY

PAST YEAR PAPER SOLUTIONS with credits to Teo Wei Hao

$\begin{array}{ccc} \textbf{MA2101} & \textbf{Linear Algebra II} \\ & \text{AY } 2006/2007 \text{ Sem } 1 \end{array}$

Question 1

(a) True.

Let X = AB and Y = BA. Then we have,

$$\operatorname{tr}(X) = \sum_{i=1}^{n} x_{ii} = \sum_{i=1}^{n} \left(\sum_{j=1}^{n} a_{ij} b_{ji} \right)$$
$$= \sum_{j=1}^{n} \left(\sum_{i=1}^{n} b_{ji} a_{ij} \right)$$
$$= \sum_{j=1}^{n} y_{jj} = \operatorname{tr}(Y).$$

(b) True. Let X = BC. From (1a.), tr(ABC) = tr(AX) = tr(XA) = tr(BCA).

(c) False.

Let
$$A, B, C \in M_2(\mathbb{R})$$
 such that $A = \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}$, $B = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$, $C = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$. Then we have
$$\operatorname{tr}(ABC) = \operatorname{tr} \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} = 1, \qquad \operatorname{tr}(ACB) = \operatorname{tr} \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} = 0.$$

(d) True. Using result of (1a.), we have $\operatorname{tr}[(A)(BAB)] = \operatorname{tr}[(BAB)(A)]$, and $\operatorname{tr}[(BA)(AB)] = \operatorname{tr}[(AB)(BA)]$. Thus

$$tr[(AB - BA)(AB + BA)] = tr(ABAB - BAAB + ABBA - BABA)$$
$$= tr(ABAB) - tr(BAAB) + tr(ABBA) - tr(BABA)$$
$$= 0_F.$$

(e) True. Since A and B are similar, there exists $P \in M_{n \times n}(F)$ such that $A = PBP^{-1}$. Using result of (1b.), we have $\operatorname{tr}(A) = \operatorname{tr}(PBP^{-1}) = \operatorname{tr}(BP^{-1}P) = \operatorname{tr}(B)$.

(f) the vector space structure

- (g) distinction/uniqueness
- (h) A^T Notice that for all $\phi_U \in U^*$ of a vector space U, we have $[\phi_U]_{\mathcal{B}_{U^*}} = ([\phi_U]_{F,\mathcal{B}_U})^T$. Let us be given $T \in L(V, W)$ such that $[T]_{\mathcal{B}_W, \mathcal{B}_V} = A$. The dual map is defined to be a linear transformation $S: W^* \to V^*$, such that $S(\phi) = \phi \circ T$. This give us for all $\phi \in W^*$, we have $[S(\phi)]_{\mathcal{B}_{V^*}} = [\phi \circ T]_{\mathcal{B}_{V^*}}$. Thus $[S]_{\mathcal{B}_{V^*}, \mathcal{B}_{W^*}} [\phi]_{\mathcal{B}_{W^*}} = ([\phi \circ T]_{F,\mathcal{B}_V})^T = ([\phi]_{F,\mathcal{B}_W} [T]_{\mathcal{B}_W, \mathcal{B}_V})^T = A^T [\phi]_{\mathcal{B}_{W^*}}$. Therefore $[S]_{\mathcal{B}_{V^*}, \mathcal{B}_{W^*}} = A^T$.
- (i) inner product
- (j) determinant

Question 2

- (a) False. Let $A, B \in M_2(\mathbb{R})$ such that $A = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$, $B = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$. Then we have $AB = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$, $BA = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} = \mathbf{0}_2$. For all invertible $P \in M_2(\mathbb{R})$, we have $P(BA)P^{-1} = P\mathbf{0}_2P^{-1} = \mathbf{0}_2 \neq AB$. Therefore AB is not similar to BA.
- (b) True. If A is invertible, then A^{-1} exists. This give us $AB = ABI = AB(AA^{-1}) = A(BA)A^{-1}$. Therefore AB is similar to BA.

Question 3

(a) Since f(0)g(0) = f(1)g(1), we have

$$\langle D(f), g \rangle + \langle f, D(g) \rangle = \int_0^1 f'(t)g(t) dt + \int_0^1 f(t)g'(t) dt$$

$$= \int_0^1 \frac{d}{dt} (f(t)g(t)) dt$$

$$= [f(t)g(t)]_0^1$$

$$= f(1)g(1) - f(0)g(0) = 0.$$

Thus $\langle D(f), g \rangle = -\langle f, D(g) \rangle$.

(b) We have

$$\langle f_1, f_1 \rangle = \int_0^1 1 \, dt = 1,$$

$$\langle f_1, f_2 \rangle = \langle f_2, f_1 \rangle$$

$$= \int_0^1 t \, dt = \frac{1}{2},$$

$$\langle f_2, f_2 \rangle = \int_0^1 t^2 \, dt = \frac{1}{3}.$$

Thus
$$\begin{bmatrix} \langle f_1, f_1 \rangle & \langle f_1, f_2 \rangle \\ \langle f_2, f_1 \rangle & \langle f_2, f_2 \rangle \end{bmatrix} = \begin{pmatrix} 1 & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{3} \end{pmatrix}.$$

(c) By Gram-Schmidt process and results of (3b.), we create an orthogonal basis $\{u_1, u_2\}$ of V with,

$$u_{1} = f_{1},$$

$$u_{2} = f_{2} - \left(\frac{\langle u_{1}, f_{2} \rangle}{\langle u_{1}, u_{1} \rangle}\right) u_{1}$$

$$= f_{2} - \left(\frac{\langle f_{1}, f_{2} \rangle}{\langle f_{1}, f_{1} \rangle}\right) f_{1}$$

$$= f_{2} - \frac{1}{2} f_{1}.$$

Then, we normalise it to get,

$$v_{1} = \left(\frac{1}{\sqrt{\langle u_{1}, u_{1} \rangle}}\right) u_{1}$$

$$= f_{1},$$

$$v_{2} = \left(\frac{1}{\sqrt{\langle u_{2}, u_{2} \rangle}}\right) u_{2}$$

$$= \left(\frac{1}{\sqrt{\langle f_{2} - \frac{1}{2}f_{1}, f_{2} - \frac{1}{2}f_{1} \rangle}}\right) \left(f_{2} - \frac{1}{2}f_{1}\right)$$

$$= \left(\frac{1}{\sqrt{\langle f_{2}, f_{2} \rangle - \langle f_{1}, f_{2} \rangle + \frac{1}{4}\langle f_{1}, f_{1} \rangle}}\right) \left(f_{2} - \frac{1}{2}f_{1}\right)$$

$$= 2\sqrt{3}f_{2} - \sqrt{3}f_{1}.$$

Thus an orthonormal basis of V is $\{f_1, 2\sqrt{3}f_2 - \sqrt{3}f_1\}$.

Question 4

(a) Let $e_1 = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$, $e_2 = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$, $e_3 = \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}$, $e_4 = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$, and $\mathcal{B}_V = \{e_1, e_2, e_3, e_4\}$. Then \mathcal{B}_V is a basis of V. By calculation, we get

$$L(e_1) = e_4,$$
 $L(e_2) = e_3,$ $L(e_3) = e_2,$ $L(e_4) = e_1,$

and thus
$$[L]_{\mathcal{B}_V} = \begin{pmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \end{pmatrix}$$
.

Thus the characteristic polynomial of L,

$$\chi_L(x) = \det(xI_4 - [L]_{\mathcal{B}_V})
= \begin{vmatrix} x & 0 & 0 & -1 \\ 0 & x & -1 & 0 \\ 0 & -1 & x & 0 \\ -1 & 0 & 0 & x \end{vmatrix}
= x^4 - 2x^2 + 1. mtext{(by cofactor expansion)}$$

- (b) By equating $\chi_L(\lambda) = 0$, we get $(\lambda 1)^2(\lambda + 1)^2 = 0$. Thus the eigenvalues of L are ± 1 .
- (c) Let $v \in E_{-1}$ with $[v]_{\mathcal{B}_V} = (a_1 \ a_2 \ a_3 \ a_4)^T$. Then we have $(-I_4 [L]_{\mathcal{B}_V})[v]_{\mathcal{B}_V} = 0_{F^4}$. Thus,

$$\begin{pmatrix} -1 & 0 & 0 & -1 \\ 0 & -1 & -1 & 0 \\ 0 & -1 & -1 & 0 \\ -1 & 0 & 0 & -1 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \\ a_3 \\ a_4 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}.$$

Solving this by Gaussian Elimination, we get $[v]_{\mathcal{B}_V} = s \begin{pmatrix} 1 \\ 0 \\ 0 \\ -1 \end{pmatrix} + t \begin{pmatrix} 0 \\ 1 \\ -1 \\ 0 \end{pmatrix}$, $s, t \in F$.

Thus $\left\{ \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}, \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \right\}$ is a basis of E_{-1} .

Next, instead let $v \in E_1$ with $[v]_{\mathcal{B}_V} = (a_1 \ a_2 \ a_3 \ a_4)^T$. Then we have $(I_4 - [L]_{\mathcal{B}_V})[v]_{\mathcal{B}_V} = 0_{F^4}$. Thus,

$$\begin{pmatrix} 1 & 0 & 0 & -1 \\ 0 & 1 & -1 & 0 \\ 0 & -1 & 1 & 0 \\ -1 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \\ a_3 \\ a_4 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}.$$

Solving this by Gaussian Elimination, we get $[v]_{\mathcal{B}_V} = s \begin{pmatrix} 1 \\ 0 \\ 0 \\ 1 \end{pmatrix} + t \begin{pmatrix} 0 \\ 1 \\ 1 \\ 0 \end{pmatrix}, s, t \in F.$

Thus $\left\{ \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \right\}$ is a basis of E_1 .

Question 5

Assume on the contrary that A is non-singular.

Then A^{-1} exists, which give us $ABA^{-1} - B = (AB - BA)A^{-1} = AA^{-1} = I_n$.

Now using result of traces established in (1b.), we have

$$tr(ABA^{-1} - B) = tr(ABA^{-1}) - tr(B)$$

$$= tr(BA^{-1}A) - tr(B)$$

$$= tr(B) - tr(B)$$

$$= 0.$$

However we have $tr(I_n) = n$, a contradiction.

Therefore A is singular.