

NATIONAL UNIVERSITY OF SINGAPORE
MATHEMATICS SOCIETY

PAST YEAR PAPER SOLUTIONS
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MA1101R Linear Algebra I
AY 2010/2011 Sem 2

Question 1

- (a) (i) Since the rows are linearly independent, $\{(1, 0, 1, 0, 1), (0, 0, 1, 0, 1), (0, 0, 0, 1, 1)\}$ is a basis for the row space of \mathbf{A} .
- (ii) From a(i), we know that the rank of \mathbf{A} is 3, so the dimension for the column space is 3. But the column space of $m \times n$ matrix is a subspace of m -dimensional Euclidean space, and a subspace of \mathbb{R}^3 with dimension 3 is the whole space, hence column space of $\mathbf{A} = \mathbb{R}^3$, with basis vectors $\{\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3\}$.
- (iii) $\{(0, 1, 0, 0, 0), (0, 0, 0, 0, 1)\}$.
- (iv) $\{(0, 1, 0, 0, 0), (0, 0, 1, 1, -1)\}$. By the rank-nullity theorem, $\text{nullspace}(\mathbf{R})$ has dimension 2, thus there are two basis vectors. The two vectors $(0, 1, 0, 0, 0), (0, 0, 1, 1, -1)$ are linearly independent. Since $\mathbf{R}(0, 1, 0, 0, 0)^T = \mathbf{0}$ and $\mathbf{R}(0, 0, 1, 1, -1)^T = \mathbf{0}$, $(0, 1, 0, 0, 0)$ and $(0, 0, 1, 1, -1)$ are basis vectors of the nullspace of \mathbf{R} .

$$(v) \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} + \lambda \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} + \mu \begin{pmatrix} 0 \\ 0 \\ 1 \\ 1 \\ -1 \end{pmatrix}, \lambda, \mu \in \mathbb{R}.$$

$$(b) \mathbf{B} = \begin{pmatrix} 1 & 1 & 1 \\ 2 & 2 & 2 \\ 3 & 3 & 3 \end{pmatrix},$$

$$\mathbf{C} = \begin{pmatrix} 1 & 1 & 1 \\ 2 & 2 & 2 \\ 3 & 3 & 4 \end{pmatrix}.$$

Using Gaussian elimination, $\{(1, 1, 1)\}$ is a basis for the row space of \mathbf{B} . Thus, $\text{rank}(\mathbf{B})=1$. Similarly, $\{(1, 1, 1), (0, 0, 1)\}$ is a basis for the row space of \mathbf{C} . Thus, $\text{rank}(\mathbf{C})=2$.

- (c) We show that $\text{rank}(\mathbf{PA}) \leq \text{rank}(\mathbf{A})$, and $\text{rank}(\mathbf{PA}) \geq \text{rank}(\mathbf{A})$.

1. $\text{rank}(\mathbf{PA}) \leq \text{rank}(\mathbf{A})$.

Proof: Given any vector \mathbf{x} such that $\mathbf{x} \neq \mathbf{0}$ and $\mathbf{Ax} = \mathbf{0}$, $\mathbf{PAx} = \mathbf{P}(\mathbf{Ax}) = \mathbf{P}(\mathbf{0}) = \mathbf{0}$. Thus, $\text{nullspace}(\mathbf{A}) \subseteq \text{nullspace}(\mathbf{PA})$ and $\text{nullity}(\mathbf{A}) \leq \text{nullity}(\mathbf{PA})$. Since both \mathbf{PA} and \mathbf{A} have p columns, by the rank-nullity theorem (Theorem 4.3.3), $\text{rank}(\mathbf{PA}) \leq \text{rank}(\mathbf{A})$.

2. $\text{rank}(\mathbf{PA}) \geq \text{rank}(\mathbf{A})$.

Proof: Assume to the contrary that $\text{rank}(\mathbf{PA}) < \text{rank}(\mathbf{A})$. Then by the rank-nullity theorem, $\text{nullity}(\mathbf{A}) < \text{nullity}(\mathbf{PA})$. Thus, there exists a vector \mathbf{v} such that $\mathbf{Av} = \mathbf{b}, \mathbf{b} \neq \mathbf{0}$ but $\mathbf{PAv} = \mathbf{Pb} = \mathbf{0}$. This means that some linear combination of the columns in \mathbf{P} gives $\mathbf{0}$, and that the columns are linearly dependent. However, $\text{rank}(\mathbf{P}) = n$, implying that all of the n columns in \mathbf{P} are linearly independent, which is a contradiction. Thus, $\text{rank}(\mathbf{PA}) \geq \text{rank}(\mathbf{A})$.

Since $\text{rank}(\mathbf{PA}) \leq \text{rank}(\mathbf{A})$, and $\text{rank}(\mathbf{PA}) \geq \text{rank}(\mathbf{A})$, $\text{rank}(\mathbf{PA}) = \text{rank}(\mathbf{A})$.

Question 2

- (a) (i) $\det(\mathbf{A} - \lambda\mathbf{I}) = (1 - \lambda)^3 - (1 - \lambda) = 1 + 3\lambda^2 - 3\lambda - \lambda^3 + \lambda - 1 = 3\lambda^2 - 2\lambda - \lambda^3$.
 $3\lambda^2 - 2\lambda - \lambda^3 = 0 \Rightarrow$ the eigenvalues $\lambda = 0, 1, 2$.

(ii) For $\lambda = 0$, $(\lambda\mathbf{I} - \mathbf{A})\mathbf{x} = 0$

$$\Leftrightarrow \begin{pmatrix} 0-1 & 0 & 1 \\ 0 & 0-1 & 0 \\ 1 & 0 & 0-1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\Leftrightarrow \begin{pmatrix} x \\ y \\ z \end{pmatrix} = t \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}, t \in \mathbb{R}.$$

Hence the basis for the eigenspace of \mathbf{A} associated with the eigenvalue 0 is $\begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}$.

For $\lambda = 1$, $(\lambda\mathbf{I} - \mathbf{A})\mathbf{x} = 0$

$$\Leftrightarrow \begin{pmatrix} 1-1 & 0 & 1 \\ 0 & 1-1 & 0 \\ 1 & 0 & 1-1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\Leftrightarrow \begin{pmatrix} x \\ y \\ z \end{pmatrix} = t \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, t \in \mathbb{R}.$$

Hence the basis for the eigenspace of \mathbf{A} associated with the eigenvalue 1 is $\begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$.

For $\lambda = 2$, $(\lambda\mathbf{I} - \mathbf{A})\mathbf{x} = 0$

$$\Leftrightarrow \begin{pmatrix} 2-1 & 0 & 1 \\ 0 & 2-1 & 0 \\ 1 & 0 & 2-1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\Leftrightarrow \begin{pmatrix} x \\ y \\ z \end{pmatrix} = t \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, t \in \mathbb{R}.$$

Hence the basis for the eigenspace of \mathbf{A} associated with the eigenvalue 2 is $\begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$.

(iii) $\mathbf{P} = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & 0 & 1 \\ 0 & \sqrt{2} & 0 \\ -1 & 0 & 1 \end{pmatrix}, \mathbf{D} = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix}.$

\mathbf{P} can be obtained by noticing that $\begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}$, $\begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$, and $\begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$ are orthogonal. To make \mathbf{P} an orthogonal matrix, the columns must be orthonormal, thus we need to make all the columns have norm 1 by using a scaling factor.

- (b) Since \mathbf{B} is a triangular matrix, its eigenvalues are a, a, b .

For $\lambda = a$, $(\lambda\mathbf{I} - \mathbf{B})\mathbf{x} = 0$

$$\Leftrightarrow \begin{pmatrix} a-a & 1 & 0 \\ 0 & a-b & 1 \\ 0 & 0 & a-a \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\Leftrightarrow \begin{pmatrix} x \\ y \\ z \end{pmatrix} = t \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, t \in \mathbb{R}.$$

Hence the basis for the eigenspace of \mathbf{B} associated with the eigenvalue a is $\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$.

For $\lambda = b$, $(\lambda \mathbf{I} - \mathbf{B})\mathbf{x} = 0$

$$\Leftrightarrow \begin{pmatrix} b-a & 1 & 0 \\ 0 & b-b & 1 \\ 0 & 0 & b-a \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\Leftrightarrow \begin{pmatrix} x \\ y \\ z \end{pmatrix} = t \begin{pmatrix} 1 \\ a-b \\ 0 \end{pmatrix}, t \in \mathbb{R}.$$

Hence the basis for the eigenspace of \mathbf{B} associated with the eigenvalue b is $\begin{pmatrix} 1 \\ a-b \\ 0 \end{pmatrix}$.

There are at most 2 linearly independent eigenvectors, but \mathbf{B} is of order 3, hence \mathbf{B} is not diagonalizable.

- (c) Consider an orthogonal matrix \mathbf{Q} with eigenvalue(s) λ and corresponding eigenvector(s) \mathbf{x} . Then $\mathbf{Q}\mathbf{x} = \lambda\mathbf{x}$.

Since \mathbf{Q} is orthogonal,

$$\mathbf{I}\mathbf{x} = \mathbf{Q}^T \mathbf{Q}\mathbf{x} = \mathbf{Q}^T (\lambda\mathbf{x}) = \lambda(\mathbf{Q}^T \mathbf{x}) = \lambda^2 \mathbf{x}.$$

$$\Rightarrow \lambda^2 = 1$$

$$\Rightarrow \lambda = \pm 1.$$

Question 3

- (a) (i) The reduced row echelon form of $\begin{pmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 0 \\ 1 & 1 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$, whose rows are the vectors in \mathbf{U} , is \mathbf{I} , thus

the vectors in \mathbf{U} are linearly independent.

- (ii) \mathbf{V} is the set of all possible vectors of the form $\begin{pmatrix} 1 & 1 & -2 \\ 0 & 0 & 0 \\ -1 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix}$, $a, b, c \in \mathbb{R}$ or the column

$$\text{space of } \begin{pmatrix} 1 & 1 & -2 \\ 0 & 0 & 0 \\ -1 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}, \text{ which is } \text{span}(\mathbf{S}), \text{ where } \mathbf{S} = \left\{ \begin{pmatrix} 1 \\ 0 \\ -1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} -2 \\ 0 \\ 1 \\ 0 \end{pmatrix} \right\}.$$

Since $\mathbf{V} = \text{span}(\mathbf{S})$ and every vector in $\mathbf{S} \in \mathbb{R}^4$, \mathbf{V} is a subspace of \mathbb{R}^4 .

- (iii) $\begin{pmatrix} 1 \\ 1 \\ 2 \\ 1 \end{pmatrix} \in \mathbf{W}$ but $\begin{pmatrix} 2 \\ 2 \\ 4 \\ 2 \end{pmatrix}$ is not. If $\begin{pmatrix} 2 \\ 2 \\ 4 \\ 2 \end{pmatrix}$ were in \mathbf{W} , we would obtain an inconsistent system of

linear equations, which is a contradiction.

- (b) (i) $\begin{pmatrix} 1 & 2 \\ -2 & 1 \end{pmatrix}$.

$$(ii) \frac{1}{5} \begin{pmatrix} 1 & -2 \\ 2 & 1 \end{pmatrix}.$$

$$(iii) (\mathbf{w})_S = \begin{pmatrix} 1 & -2 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 3 \\ -1 \end{pmatrix}.$$

(c) 2, 3, or 4.

As in Exercise 3.10, we define the subspace $U + V = \{\mathbf{u} + \mathbf{v} | \mathbf{u} \in U \text{ and } \mathbf{v} \in V\}$.

If $W = U + V$, it is the smallest subspace of \mathbb{R}^5 that contains U and V .

The subspace W contains the subspaces U and V .

Proof: We show that W contains U . The proof that W contains V is similar. Let \mathbf{u} be a vector in U . Then $\mathbf{u} = \mathbf{u} + \mathbf{0}$, where $\mathbf{u} \in U$, $\mathbf{0} \in V$, so $\mathbf{u} \in W$. Thus, every vector in U is contained in W .

The subspace W is the smallest subspace of \mathbb{R}^5 that contains U and V because if W^* is another subspace which contains U and V , then $W \subseteq W^*$. Let $\mathbf{w} \in W$. Then $\mathbf{w} = \mathbf{u} + \mathbf{v}$, $\mathbf{u} \in U \subseteq W^*$, $\mathbf{v} \in V \subseteq W^*$. Since W^* is a subspace, $\mathbf{w} \in W^*$. Thus, $W \subseteq W^*$.

From Exercise 3.36, $\dim(\mathbf{U} + \mathbf{V}) = \dim(\mathbf{U}) + \dim(\mathbf{V}) - \dim(\mathbf{U} \cap \mathbf{V}) \leq 3 + 3 - 2 = 4$.

$\dim(\mathbf{U} + \mathbf{V}) = \dim(\mathbf{U}) + \dim(\mathbf{V}) - \dim(\mathbf{U} \cap \mathbf{V}) \geq 2 + 2 - 2 = 2$.

Example where $\dim(\mathbf{W})=2$: $\mathbf{u}_1 = (1, 0, 0, 0, 0)^T$, $\mathbf{u}_2 = (0, 1, 0, 0, 0)^T$, $\mathbf{u}_3 = (2, 0, 0, 0, 0)^T$, $\mathbf{v}_1 = (1, 0, 0, 0, 0)^T$, $\mathbf{v}_2 = (0, 1, 0, 0, 0)^T$, $\mathbf{v}_3 = (2, 0, 0, 0, 0)^T$.

Example where $\dim(\mathbf{W})=3$: $\mathbf{u}_1 = (1, 0, 0, 0, 0)^T$, $\mathbf{u}_2 = (0, 1, 0, 0, 0)^T$, $\mathbf{u}_3 = (0, 0, 1, 0, 0)^T$, $\mathbf{v}_1 = (1, 0, 0, 0, 0)^T$, $\mathbf{v}_2 = (0, 1, 0, 0, 0)^T$, $\mathbf{v}_3 = (0, 0, 1, 0, 0)^T$.

Example where $\dim(\mathbf{W})=4$: $\mathbf{u}_1 = (1, 0, 0, 0, 0)^T$, $\mathbf{u}_2 = (0, 1, 0, 0, 0)^T$, $\mathbf{u}_3 = (0, 0, 1, 0, 0)^T$, $\mathbf{v}_1 = (1, 0, 0, 0, 0)^T$, $\mathbf{v}_2 = (0, 1, 0, 0, 0)^T$, $\mathbf{v}_3 = (0, 0, 0, 1, 0)^T$.

Question 4

(a) (i) A plane.

(ii) Denote the basis vectors of \mathbf{V} by \mathbf{v}_1 and \mathbf{v}_2 . Using the Gram-Schmidt process,

$$\mathbf{v}_1 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}.$$

$$\mathbf{v}_2 = \begin{pmatrix} 1 \\ 3 \\ 2 \end{pmatrix} - 2 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} -1 \\ 1 \\ 2 \end{pmatrix}.$$

$$(iii) \text{The projection of } \mathbf{w} \text{ onto } \mathbf{V} \text{ is } 1 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + \frac{1}{3} \begin{pmatrix} -1 \\ 1 \\ 2 \end{pmatrix} = \begin{pmatrix} 2/3 \\ 4/3 \\ 2/3 \end{pmatrix}.$$

(iv) The answer is $\begin{pmatrix} 1/3 \\ 5/3 \\ 1/3 \end{pmatrix}$. To obtain it, we find the reflection of \mathbf{w} about the space spanned by the basis vectors of \mathbf{v} .

$$\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} - \begin{pmatrix} 2/3 \\ 4/3 \\ 2/3 \end{pmatrix} = \begin{pmatrix} 1/3 \\ -1/3 \\ 1/3 \end{pmatrix},$$

$$\begin{pmatrix} 2/3 \\ 4/3 \\ 2/3 \end{pmatrix} - \begin{pmatrix} 1/3 \\ -1/3 \\ 1/3 \end{pmatrix} = \begin{pmatrix} 1/3 \\ 5/3 \\ 1/3 \end{pmatrix}.$$

(b) A least squares solution \mathbf{x} satisfies the equation $\mathbf{A}^T \mathbf{A} \mathbf{x} = \mathbf{A}^T \mathbf{b}$.

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

Simplifying,

$$\begin{pmatrix} 3 & 4 \\ 4 & 8 \end{pmatrix} \mathbf{x} = \begin{pmatrix} 6 \\ 8 \end{pmatrix}.$$

One value of \mathbf{x} that satisfies this equation is $\begin{pmatrix} 2 \\ 0 \end{pmatrix}$.

(c) False.

$$\text{Let } \mathbf{A} = \begin{pmatrix} 1 & 1 \\ 1 & 3 \\ 0 & 2 \end{pmatrix}, \mathbf{b} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \mathbf{c} = \begin{pmatrix} 1/3 \\ 5/3 \\ 1/3 \end{pmatrix}.$$

We can verify that $\mathbf{A}\mathbf{x} = \mathbf{b}$ and $\mathbf{A}\mathbf{x} = \mathbf{c}$ are inconsistent systems. Alternatively, it follows for Q4(a) that both \mathbf{b} and \mathbf{c} do not lie in the column space of \mathbf{A} and hence are inconsistent. Note

$$\text{that } \mathbf{A}^T \mathbf{b} = \begin{pmatrix} 1 & 1 & 0 \\ 1 & 3 & 2 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 2 \\ 6 \end{pmatrix} \text{ and } \mathbf{A}^T \mathbf{c} = \begin{pmatrix} 1 & 1 & 0 \\ 1 & 3 & 2 \end{pmatrix} \begin{pmatrix} 1/3 \\ 5/3 \\ 1/3 \end{pmatrix} = \begin{pmatrix} 2 \\ 6 \end{pmatrix}.$$

Thus, both the least squares solutions to $\mathbf{A}\mathbf{x} = \mathbf{b}$ and $\mathbf{A}\mathbf{x} = \mathbf{c}$ are the same and work out to be $\begin{pmatrix} 1/3 \\ 1/3 \end{pmatrix}$.

Question 5

$$(a) (i) \begin{pmatrix} 1 & 1 \\ 1 & 0 \\ 0 & 1 \end{pmatrix}.$$

$$(ii) \text{Since } \begin{pmatrix} x+y \\ x \\ y \end{pmatrix} = x \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + y \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix},$$

$$R(T) = \text{span} \left\{ \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} \right\}.$$

(iii) The kernel of T corresponds to all vectors \mathbf{v} that satisfy $\begin{pmatrix} 1 & 1 \\ 1 & 0 \\ 0 & 1 \end{pmatrix} \mathbf{v} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$. Since $\begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$ and

$\begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$ are linearly independent, \mathbf{v} can only be the zero vector. Hence $\text{Ker}(T) = \{\mathbf{0}\}$.

$$\begin{aligned} (iv) (T \circ S) \begin{pmatrix} x \\ y \\ z \end{pmatrix} &\text{ corresponds to } \begin{pmatrix} 1 & 1 \\ 1 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} \\ &= \begin{pmatrix} 1 & 2 & 1 \\ 1 & 1 & 1 \\ 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} \\ &= \begin{pmatrix} x+2y+z \\ x+y+z \\ y \end{pmatrix}. \end{aligned}$$

(v) Yes.

Since $\begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 1 & 0 \\ 0 & 1 \end{pmatrix} = \mathbf{I}$, we can let the transformation T' correspond to $\begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$.

(vi) No.

Let \mathbf{A} be the matrix that corresponds to T and \mathbf{B} be the matrix corresponding to Q . The range of $T \circ Q$ is the column space of the matrix \mathbf{AB} . Since $\mathbf{AB} = (\mathbf{Ab}_1 \mathbf{Ab}_2 \mathbf{Ab}_3)$, each column of \mathbf{AB} is a combination of the columns of \mathbf{A} . Thus, column space $\mathbf{AB} \subseteq$ column space \mathbf{A} .

$\text{rref} \left(\begin{array}{cc|c} 1 & 1 & 1 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{array} \right) = \left(\begin{array}{cc|c} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & -1 \end{array} \right)$, implying that $\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ is not in the column space of \mathbf{A} . Thus, $\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ is not in the column space of \mathbf{AB} , so no such linear transformation exists.

(b) Let \mathbf{A} be the matrix that corresponds to the transformation P .

Using the reasoning in part (a), the column space of $\mathbf{A}^{\mathbf{m}+1} \subseteq$ the column space of $\mathbf{A}^{\mathbf{m}} \subseteq$ the column space of $\mathbf{A} \subseteq \mathbb{R}^n$. Thus, $\dim(\mathbf{A}^{\mathbf{m}+1}) \leq \dim(\mathbf{A}^{\mathbf{m}}) \leq n$.

Let us define a sequence of matrices starting with $\mathbf{A}^{\mathbf{m}_1} = \mathbf{A}$. If we assume to the contrary that there is no such integer k , given any $i \in \mathbb{N}, i \geq 2$, there exists m_i such that $\dim(\mathbf{A}^{\mathbf{m}_i}) < \dim(\mathbf{A}^{\mathbf{m}_{i-1}})$. In particular, $\dim(\mathbf{A}^{\mathbf{m}_{n+2}}) \leq n+1 - (n+2) < 0$, which is a contradiction since all matrices have a nonnegative dimension.