

NATIONAL UNIVERSITY OF SINGAPORE  
MATHEMATICS SOCIETY

PAST YEAR PAPER SOLUTIONS  
with credits to Kenny Sng, Ho Chin Fung

**MA2101 Linear Algebra II**  
AY 2007/2008 Semester 2

## SECTION A

### Question 1

(a) Since  $W_2 = \text{span}\{\mathbf{v}_1\}$ ,  $\dim(W_2) = 1$ .

$W_1 = \text{span}\{\mathbf{v}_1 + \mathbf{v}_2, \mathbf{v}_2 + \mathbf{v}_3, \mathbf{v}_3 + \mathbf{v}_4, \mathbf{v}_1 + \mathbf{v}_4\}$ . Observe that

$$\mathbf{v}_1 + \mathbf{v}_4 = (\mathbf{v}_1 + \mathbf{v}_2) - (\mathbf{v}_2 + \mathbf{v}_3) + (\mathbf{v}_3 + \mathbf{v}_4).$$

Thus,  $W_1 = \text{span}\{\mathbf{v}_1 + \mathbf{v}_2, \mathbf{v}_2 + \mathbf{v}_3, \mathbf{v}_3 + \mathbf{v}_4\}$ .

We suppose that for some scalars  $a_1, a_2$  and  $a_3$ ,

$$\begin{aligned} a_1(\mathbf{v}_1 + \mathbf{v}_2) + a_2(\mathbf{v}_2 + \mathbf{v}_3) + a_3(\mathbf{v}_3 + \mathbf{v}_4) &= \mathbf{0} \\ \Rightarrow a_1\mathbf{v}_1 + (a_1 + a_2)\mathbf{v}_2 + (a_2 + a_3)\mathbf{v}_3 + a_3\mathbf{v}_4 &= \mathbf{0}. \end{aligned}$$

Since  $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4\}$  forms a basis for  $V$ ,  $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4\}$  is linearly independent.

Solving for  $a_1, a_2$  and  $a_3$ , we obtain  $a_1 = a_2 = a_3 = 0$ .

Hence,  $\{\mathbf{v}_1 + \mathbf{v}_2, \mathbf{v}_2 + \mathbf{v}_3, \mathbf{v}_3 + \mathbf{v}_4\}$  forms a basis for  $W_1$ , and  $\dim(W_1) = 3$ .

Let  $\mathbf{u} \in W_1 \cap W_2$ . Then,

$$\mathbf{u} = b_1(\mathbf{v}_1 + \mathbf{v}_2) + b_2(\mathbf{v}_2 + \mathbf{v}_3) + b_3(\mathbf{v}_3 + \mathbf{v}_4) = b_4\mathbf{v}_1$$

for some scalars  $b_1, b_2, b_3$  and  $b_4$ . We proceed to solve for the scalars.

$$(b_1 - b_4)\mathbf{v}_1 + b_1\mathbf{v}_2 + (b_2 + b_1)\mathbf{v}_3 + b_3\mathbf{v}_4 = \mathbf{0}.$$

Since  $\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4\}$  is linearly independent, we obtain the following system of equations:

$$\begin{cases} b_1 = b_4 \\ b_1 = -b_2 \\ b_2 = -b_3 \\ b_3 = 0 \end{cases}$$

which yields  $b_1 = b_2 = b_3 = b_4 = 0$ .

Hence,  $\forall \mathbf{u} \in W_2$ ,  $\mathbf{u} = \mathbf{0}$ , which implies that  $W_1 \cap W_2 = \{\mathbf{0}\}$ .

Therefore,  $\dim(W_1 \cap W_2) = 0$ .

Thus,

$$\begin{aligned} \dim(W_1 + W_2) &= \dim(W_1) + \dim(W_2) - \dim(W_1 \cap W_2) \\ &= 3 + 1 - 0 \\ &= 4. \end{aligned}$$

(b)  $W_1 + W_2$  is a direct sum as  $\dim(W_1 \cap W_2) = 0$ .

Clearly,  $W_1 + W_2 \subseteq V$ .

Since  $\dim(W_1 + W_2) = 4 = \dim(V)$  from (a),  $W_1 + W_2 = V$ .

(c) A basis for  $V/W_2$  is  $\{\mathbf{v}_2 + W_2, \mathbf{v}_3 + W_2, \mathbf{v}_4 + W_2\}$ .

## Question 2

(a) Let  $\mathbf{A} \in \text{Ker}(T)$ . Then,

$$\begin{aligned} T(\mathbf{A}) &= \mathbf{0} \\ \iff \mathbf{A} - \mathbf{A}^T &= \mathbf{0} \\ \iff \mathbf{A} &= \mathbf{A}^T. \end{aligned}$$

Hence,  $\text{Ker}(T) = \{\mathbf{A} \in \mathcal{M}_{nn}(\mathbb{R}) \mid \mathbf{A} = \mathbf{A}^T\} = \mathcal{R}$ , the set of all  $n$  by  $n$  symmetric matrices.

Let  $\mathbf{B} \in \text{R}(T)$ . Then,  $\mathbf{B} = \mathbf{P} - \mathbf{P}^T$  for some  $\mathbf{P} \in \mathcal{M}_{nn}(\mathbb{R})$ .

Observe that

$$\begin{aligned} \mathbf{B}^T &= (\mathbf{P} - \mathbf{P}^T)^T \\ &= \mathbf{P}^T - \mathbf{P} \\ &= -\mathbf{B}. \end{aligned}$$

Thus,  $\mathbf{B} \in \{\mathbf{A} \in \mathcal{M}_{nn}(\mathbb{R}) \mid \mathbf{A} = -\mathbf{A}^T\} = \mathcal{S}$ , the set of all  $n$  by  $n$  skew symmetric matrices.

Hence, we have  $\text{R}(T) \subseteq \mathcal{S}$ .

Let  $\mathbf{C} \in \mathcal{S}$ . Then,

$$\begin{aligned} \mathbf{C} &= \frac{1}{2}\mathbf{C} + \frac{1}{2}\mathbf{C} \\ &= \frac{1}{2}\mathbf{C} - \frac{1}{2}\mathbf{C}^T. \end{aligned}$$

We thus have  $\mathbf{C} = T(\frac{1}{2}\mathbf{C})$ , which implies that  $\mathcal{S} \subseteq \text{R}(T)$ .

Hence,  $\text{R}(T) = \mathcal{S}$ .

(b) We let  $\mathbf{E}_{ij}$  denote the matrix which has the entry 1 in its  $i$ th row and  $j$ th column, and zero everywhere else.

For all  $\mathbf{A} = (a_{ij}) \in \mathcal{R} = \text{Ker}(T)$ , since  $\mathbf{A}$  is symmetric,  $a_{ij} = a_{ji}$  for all  $i$  and  $j$ , and

$$\begin{aligned} \mathbf{A} &= \sum_{i=1}^n \sum_{j=1}^n a_{ij} \mathbf{E}_{ij} \\ &= \sum_{i=1}^n a_{ii} \mathbf{E}_{ii} + \sum_{i=1}^{n-1} \sum_{j=i+1}^n a_{ij} (\mathbf{E}_{ij} + \mathbf{E}_{ji}). \end{aligned}$$

Let  $B = \{\mathbf{E}_{ii} \mid 1 \leq i \leq n\} \cup \{\mathbf{E}_{ij} + \mathbf{E}_{ji} \mid 1 \leq i < j \leq n\}$ . Then,  $\text{Ker}(T) = \text{span}(B)$ .

It is easy to verify that  $B$  is linearly independent.

Hence,  $B$  is a basis for  $\text{Ker}(T)$ , and

$$\begin{aligned} \dim(\text{Ker}(T)) &= |B| \\ &= \sum_{k=1}^n k \\ &= \frac{n(n+1)}{2}. \end{aligned}$$

For all  $\mathbf{A} = (a_{ij}) \in \mathcal{S} = \mathcal{R}(T)$ , since  $\mathbf{A}$  is anti-symmetric,  $a_{ij} = -a_{ji}$  for all  $i$  and  $j$ ,  $a_{ii} = 0$  for all  $i$ , and

$$\begin{aligned}\mathbf{A} &= \sum_{i=1}^n \sum_{j=1}^n a_{ij} \mathbf{E}_{ij} \\ &= \sum_{i=1}^{n-1} \sum_{j=i+1}^n a_{ij} (\mathbf{E}_{ij} - \mathbf{E}_{ji}).\end{aligned}$$

Let  $C = \{\mathbf{E}_{ij} - \mathbf{E}_{ji} | 1 \leq i < j \leq n\}$ . Then,  $\mathcal{R}(T) = \text{span}(C)$ .

It is easy to verify that  $C$  is linearly independent.

Hence,  $C$  is a basis for  $\mathcal{R}(T)$ , and

$$\begin{aligned}\text{rank}(T) &= |C| \\ &= \frac{n(n-1)}{2} \\ &= \frac{n(n-1)}{2}.\end{aligned}$$

(c) We have that

$$\begin{aligned}\left[T \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}\right]_B &= \left[\begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}\right]_B \\ &= \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}. \\ \left[T \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}\right]_B &= \left[\begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}\right]_B \\ &= \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}. \\ \left[T \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}\right]_B &= \left[\begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}\right]_B \\ &= \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}. \\ \left[T \begin{pmatrix} 1 & 1 \\ -1 & 1 \end{pmatrix}\right]_B &= \left[\begin{pmatrix} 0 & 2 \\ -2 & 0 \end{pmatrix}\right]_B \\ &= \left[0 \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} + (-2) \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} + 0 \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} + 2 \begin{pmatrix} 1 & 1 \\ -1 & 1 \end{pmatrix}\right]_B \\ &= \begin{pmatrix} 0 \\ -2 \\ 0 \\ 2 \end{pmatrix}.\end{aligned}$$

Hence,

$$[T]_B = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & -2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 2 \end{pmatrix}.$$

### Question 3

(a) The characteristic polynomial is given by

$$\begin{aligned} c_{\mathbf{A}}(x) &= \begin{vmatrix} -x & 0 & 1 & -1 \\ 2 & 2-x & -1 & 1 \\ 0 & 0 & -1-x & 1 \\ 0 & 0 & -1 & 1-x \end{vmatrix} \\ &= (2-x) \begin{vmatrix} -x & 1 & -1 \\ 0 & -1-x & 1 \\ 0 & -1 & 1-x \end{vmatrix} \\ &= (2-x)(-x((-1-x)(1-x) + 1)) \\ &= -x(2-x)(x^2) \\ &= x^3(x-2). \end{aligned}$$

To find the eigenvalues of  $\mathbf{A}$ , we solve  $c_{\mathbf{A}}(x) = 0$ , which yields  $x = 0$  or  $x = 2$ .  
Hence, the eigenvalues of  $\mathbf{A}$  are 0 and 2.

(b) Let  $E_{\lambda}$  denote the eigenspace corresponding to eigenvalue of  $\lambda$ .

To solve for the eigenvectors corresponding to eigenvalue 0, we solve the system  $(\mathbf{A} - 0\mathbf{I})\mathbf{x} = \mathbf{0}$ :

$$\begin{aligned} &\left( \begin{array}{cccc|c} 0 & 0 & 1 & -1 & 0 \\ 2 & 2 & -1 & 1 & 0 \\ 0 & 0 & -1 & 1 & 0 \\ 0 & 0 & -1 & 1 & 0 \end{array} \right) \xrightarrow{R_4 - R_3} \left( \begin{array}{cccc|c} 0 & 0 & 1 & -1 & 0 \\ 2 & 2 & -1 & 1 & 0 \\ 0 & 0 & -1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right) \\ &\xrightarrow{R_1 \leftrightarrow R_2} \left( \begin{array}{cccc|c} 2 & 2 & -1 & 1 & 0 \\ 0 & 0 & 1 & -1 & 0 \\ 0 & 0 & -1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right) \xrightarrow{R_3 + R_2} \left( \begin{array}{cccc|c} 2 & 2 & -1 & 1 & 0 \\ 0 & 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right) \end{aligned}$$

Hence,  $\mathbf{x} = \begin{pmatrix} -s \\ s \\ t \\ t \end{pmatrix}$ , where  $s$  and  $t$  are arbitrary real constants.

Thus,  $E_0 = \text{span} \left\{ \begin{pmatrix} -1 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \\ 1 \end{pmatrix} \right\}$ , and it is clear that this spanning set is linearly independent.

Hence, this spanning set forms a basis for  $E_0$ , and  $\dim(E_0) = 2$ .

To solve for the eigenvectors corresponding to eigenvalue 2, we solve the system  $(\mathbf{A} - 2\mathbf{I})\mathbf{x} = \mathbf{0}$ :

$$\left( \begin{array}{cccc|c} -2 & 0 & 1 & -1 & 0 \\ 2 & 0 & -1 & 1 & 0 \\ 0 & 0 & -3 & 1 & 0 \\ 0 & 0 & -1 & -1 & 0 \end{array} \right) \xrightarrow[R_4 - \frac{1}{3}R_3]{R_2 + R_1} \left( \begin{array}{cccc|c} -2 & 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & -3 & 1 & 0 \\ 0 & 0 & 0 & -\frac{4}{3} & 0 \end{array} \right)$$

Hence, we obtain  $\mathbf{x} = \begin{pmatrix} 0 \\ r \\ 0 \\ 0 \end{pmatrix}$ , where  $r$  is an arbitrary real constant.

Thus,  $E_2 = \text{span} \left\{ \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix} \right\}$ .

It is then obvious that  $\left\{ \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix} \right\}$  forms a basis for  $E_2$ , and hence  $\dim(E_2) = 1$ .

(c) Since  $c_{\mathbf{A}}(x) = x^3(x - 2)$ , 0 must appear 3 times along the main diagonal of the Jordan canonical form, while 2 appears only once.

Furthermore, from (b),  $\dim(E_0) = 2$  and  $\dim(E_2) = 1$ , which implies that there will be two Jordan blocks associated with eigenvalue 0 and one Jordan block associated with eigenvalue 2.

Hence,  $\mathbf{A}$  must have the given Jordan canonical form  $\begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 2 \end{pmatrix}$ .

The minimal polynomial of  $\mathbf{A}$  is  $x^2(x - 2)$ .

#### Question 4

(a) For all  $\mathbf{u}, \mathbf{v} \in \mathbb{C}^n$ ,

$$\begin{aligned} \langle \mathbf{u}, \mathbf{v} \rangle &= \mathbf{v}^* \mathbf{A} \mathbf{u} \\ &= (\mathbf{v}^* \mathbf{A} \mathbf{u})^T && \text{since } \mathbf{v}^* \mathbf{A} \mathbf{u} \text{ is a complex number} \\ &= \mathbf{u}^T \mathbf{A}^T \overline{\mathbf{v}} \\ &= \overline{\mathbf{u}^* \mathbf{A}^* \mathbf{v}} \\ &= \overline{\mathbf{u}^* \mathbf{A} \mathbf{v}} && \text{since } \mathbf{A} = \mathbf{A}^* \\ &= \overline{\langle \mathbf{v}, \mathbf{u} \rangle}. \end{aligned}$$

Hence,  $\langle \cdot, \cdot \rangle$  satisfies (IP1).

For all  $\mathbf{u}, \mathbf{v}, \mathbf{w} \in \mathbb{C}^n$ ,

$$\begin{aligned} \langle \mathbf{u} + \mathbf{v}, \mathbf{w} \rangle &= \mathbf{w}^* \mathbf{A} (\mathbf{u} + \mathbf{v}) \\ &= \mathbf{w}^* \mathbf{A} \mathbf{u} + \mathbf{w}^* \mathbf{A} \mathbf{v} \\ &= \langle \mathbf{u}, \mathbf{w} \rangle + \langle \mathbf{v}, \mathbf{w} \rangle. \end{aligned}$$

Hence,  $\langle \cdot, \cdot \rangle$  satisfies (IP2).

For all  $c \in \mathbb{C}$  and  $\mathbf{u}, \mathbf{v} \in \mathbb{C}^n$ ,

$$\begin{aligned}\langle c\mathbf{u}, \mathbf{v} \rangle &= \mathbf{v}^* \mathbf{A} c\mathbf{u} \\ &= c(\mathbf{v}^* \mathbf{A} \mathbf{u}) \\ &= c \langle \mathbf{u}, \mathbf{v} \rangle.\end{aligned}$$

Hence,  $\langle \cdot, \cdot \rangle$  satisfies (IP3).

- (b) For  $\langle \cdot, \cdot \rangle$  to be an inner product, a necessary and sufficient condition is that  $\langle \mathbf{0}, \mathbf{0} \rangle = 0$ , and that for all non-zero  $\mathbf{u} \in \mathbb{C}^n$ ,  $\langle \mathbf{u}, \mathbf{u} \rangle > 0$ .

Now,

$$\begin{aligned}\langle \mathbf{0}, \mathbf{0} \rangle &= \mathbf{0}^* \mathbf{A} \mathbf{0} \\ &= \mathbf{0}^* \mathbf{0} \\ &= 0.\end{aligned}$$

Hence it is necessary and sufficient for all non-zero  $\mathbf{u} \in \mathbb{C}^n$ ,  $\langle \mathbf{u}, \mathbf{u} \rangle > 0$  for  $\langle \cdot, \cdot \rangle$  to be an inner product.

Since  $\mathbf{A}$  is an Hermitian matrix, it is clearly normal, and is hence unitarily diagonalizable.

Let  $\mathbf{P}$  be a unitary matrix such that

$$\mathbf{P}^* \mathbf{A} \mathbf{P} = \begin{pmatrix} \lambda_1 & 0 & \cdots & \cdots & 0 \\ 0 & \lambda_2 & & & 0 \\ \vdots & & \ddots & & \vdots \\ \vdots & & & \ddots & \vdots \\ 0 & 0 & \cdots & \cdots & \lambda_n \end{pmatrix}$$

where  $\lambda_1, \lambda_2, \dots, \lambda_n$  are eigenvalues of  $\mathbf{A}$ . For all non-zero  $\mathbf{u} \in \mathbb{C}^n$ , let  $\mathbf{w} = \mathbf{P}^* \mathbf{u}$ .

Hence,  $\mathbf{w} = \begin{pmatrix} w_1 \\ w_2 \\ \vdots \\ w_n \end{pmatrix}$ , where  $w_1, w_2, \dots, w_n \in \mathbb{C}$ . Then,  $\mathbf{u} = \mathbf{P} \mathbf{w}$ , and

$$\begin{aligned}\langle \mathbf{u}, \mathbf{u} \rangle &= \mathbf{u}^* \mathbf{A} \mathbf{u} \\ &= \mathbf{w}^* \mathbf{P}^* \mathbf{A} \mathbf{P} \mathbf{w} \\ &= \mathbf{w}^* \begin{pmatrix} \lambda_1 & 0 & \cdots & \cdots & 0 \\ 0 & \lambda_2 & & & 0 \\ \vdots & & \ddots & & \vdots \\ \vdots & & & \ddots & \vdots \\ 0 & 0 & \cdots & \cdots & \lambda_n \end{pmatrix} \mathbf{w} \\ &= \mathbf{w}^* \begin{pmatrix} \lambda_1 w_1 \\ \lambda_2 w_2 \\ \vdots \\ \lambda_n w_n \end{pmatrix} \\ &= \lambda_1 |w_1|^2 + \lambda_2 |w_2|^2 + \dots + \lambda_n |w_n|^2\end{aligned}$$

which is greater than zero if and only if all the eigenvalues are positive real numbers.

Hence a necessary and sufficient condition on the eigenvalues of  $\mathbf{A}$  so that  $\langle \cdot, \cdot \rangle$  is an inner product is that all the eigenvalues must be positive real numbers.

## SECTION B

## Question 5

- (a) We have that  $\mathbf{A}\mathbf{0} = \mathbf{0}\mathbf{A} = \mathbf{0}$ . Hence,  $\mathbf{0} \in W$ .  
 Let  $\mathbf{C}, \mathbf{D} \in W$ . Then,  $\mathbf{AC} = \mathbf{CA}$  and  $\mathbf{AD} = \mathbf{DA}$ .

$$\begin{aligned} \mathbf{A}(\mathbf{C} + \mathbf{D}) &= \mathbf{AC} + \mathbf{AD} \\ &= \mathbf{CA} + \mathbf{CD} \\ &= (\mathbf{C} + \mathbf{D})\mathbf{A}. \end{aligned}$$

Hence,  $\mathbf{C} + \mathbf{D} \in W$ .

Let  $\lambda \in \mathbb{F}$ . Then,

$$\begin{aligned} \mathbf{A}(\lambda\mathbf{C}) &= \lambda\mathbf{AC} \\ &= \lambda\mathbf{CA} \\ &= (\lambda\mathbf{C})\mathbf{A}. \end{aligned}$$

Hence,  $\lambda\mathbf{C} \in W$ .

Thus,  $W$  is a subspace of  $\mathcal{M}_{nn}(\mathbb{F})$ .

- (b) Now, for  $0 \leq i \leq n-1$ , we have

$$\begin{aligned} \mathbf{A}(\mathbf{A}^i) &= \mathbf{A}^{i+1} \\ &= (\mathbf{A}^i)\mathbf{A}. \end{aligned}$$

Hence,  $\mathbf{A}^i \in W$  for  $0 \leq i \leq n-1$ .

Suppose that  $\mathbf{I}, \mathbf{A}, \mathbf{A}^2, \dots, \mathbf{A}^{n-1}$  are not linearly independent, i.e. there exists scalars  $\lambda_0, \lambda_1, \dots, \lambda_{n-1} \in \mathbb{F}$ , not all zeros, such that

$$\lambda_0\mathbf{I} + \lambda_1\mathbf{A} + \dots + \lambda_{n-1}\mathbf{A}^{n-1} = \mathbf{0}.$$

Multiplying both sides of the equation by  $\mathbf{v}$ , we get the conclusion that there exists scalars  $\lambda_0, \lambda_1, \dots, \lambda_{n-1} \in \mathbb{F}$ , not all zeros, such that

$$\lambda_0\mathbf{I}\mathbf{v} + \lambda_1\mathbf{A}\mathbf{v} + \dots + \lambda_{n-1}\mathbf{A}^{n-1}\mathbf{v} = \mathbf{0}$$

which implies that the set of vectors  $\{\mathbf{v}, \mathbf{A}\mathbf{v}, \mathbf{A}^2\mathbf{v}, \dots, \mathbf{A}^{n-1}\mathbf{v}\}$  is linearly dependent, which contradicts the fact that  $\{\mathbf{v}, \mathbf{A}\mathbf{v}, \mathbf{A}^2\mathbf{v}, \dots, \mathbf{A}^{n-1}\mathbf{v}\}$  is a basis for  $\mathbb{F}^n$ .

Hence,  $\mathbf{I}, \mathbf{A}, \mathbf{A}^2, \dots, \mathbf{A}^{n-1}$  are linearly independent vectors contained in  $W$ .

- (c) Let  $\text{span}\{\mathbf{I}, \mathbf{A}, \mathbf{A}^2, \dots, \mathbf{A}^{n-1}\} = V$ .

Let  $\mathbf{X} \in V$ . Then,

$$\begin{aligned} \mathbf{X} &= a_0\mathbf{I} + a_1\mathbf{A} + \dots + a_{n-1}\mathbf{A}^{n-1} \quad \text{for some } a_0, a_1, \dots, a_{n-1} \in \mathbb{F} \\ \Rightarrow \mathbf{AX} &= \mathbf{A}(a_0\mathbf{I} + a_1\mathbf{A} + \dots + a_{n-1}\mathbf{A}^{n-1}) \\ &= a_0\mathbf{A} + a_1\mathbf{A}^2 + \dots + a_{n-1}\mathbf{A}^n \\ &= (a_0\mathbf{I} + a_1\mathbf{A} + \dots + a_{n-1}\mathbf{A}^{n-1})\mathbf{A}. \\ &= \mathbf{XA} \end{aligned}$$

Thus, we have  $\mathbf{X} \in W$ . Hence,  $V \subseteq W$ .

Let  $\mathbf{B} \in W$ .

Now,  $\mathbf{B}\mathbf{v} \in \mathbb{F}^n$ , and thus,

$$\mathbf{B}\mathbf{v} = b_0\mathbf{v} + b_1\mathbf{A}\mathbf{v} + b_2\mathbf{A}^2\mathbf{v} + \dots + b_{n-1}\mathbf{A}^{n-1}\mathbf{v} \quad (1)$$

for some  $b_0, b_1, \dots, b_{n-1} \in \mathbb{F}$ .

Since  $\mathbf{A}\mathbf{B} = \mathbf{B}\mathbf{A}$ , we have  $\mathbf{A}^i\mathbf{B} = \mathbf{B}\mathbf{A}^i$  for any  $i \in \mathbb{N}$  by induction.

Hence, we have  $\mathbf{A}^i\mathbf{B}\mathbf{v} = \mathbf{B}\mathbf{A}^i\mathbf{v}$ . From (1), we have

$$\begin{aligned} \mathbf{B}\mathbf{A}^i\mathbf{v} &= \mathbf{A}^i\mathbf{B}\mathbf{v} \\ &= (b_0\mathbf{A}^i + b_1\mathbf{A}^{i+1} + b_2\mathbf{A}^2 + \dots + b_{n-1}\mathbf{A}^{n+i-1})\mathbf{v} \\ &= (b_0\mathbf{I} + b_1\mathbf{A} + \dots + b_{n-1}\mathbf{A}^{n-1})\mathbf{A}^i\mathbf{v}. \end{aligned}$$

Thus,

$$\mathbf{B}\mathbf{A}^i\mathbf{v} = (b_0\mathbf{I} + b_1\mathbf{A} + \dots + b_{n-1}\mathbf{A}^{n-1})\mathbf{A}^i\mathbf{v} \quad \text{for all } i \in \mathbb{N}. \quad (2)$$

Now, suppose that  $\mathbf{u} \in \mathbb{F}^n$ . Then,

$$\mathbf{u} = c_0\mathbf{v} + c_1\mathbf{A}\mathbf{v} + \dots + c_{n-1}\mathbf{A}^{n-1}\mathbf{v}$$

for some  $c_0, c_1, \dots, c_{n-1} \in \mathbb{F}$ . Then,

$$\begin{aligned} \mathbf{B}\mathbf{u} &= \mathbf{B}(c_0\mathbf{v} + c_1\mathbf{A}\mathbf{v} + \dots + c_{n-1}\mathbf{A}^{n-1}\mathbf{v}) \\ &= c_0\mathbf{B}\mathbf{v} + c_1\mathbf{B}\mathbf{A}\mathbf{v} + \dots + c_{n-1}\mathbf{B}\mathbf{A}^{n-1}\mathbf{v} \\ &= c_0(\mathbf{B}\mathbf{A}^0\mathbf{v}) + c_1(\mathbf{B}\mathbf{A}\mathbf{v}) + \dots + c_{n-1}(\mathbf{B}\mathbf{A}^{n-1}\mathbf{v}) \\ &= \sum_{i=0}^{n-1} c_i \mathbf{B}\mathbf{A}^i\mathbf{v} \\ &= \sum_{i=0}^{n-1} c_i (b_0\mathbf{I} + b_1\mathbf{A} + \dots + b_{n-1}\mathbf{A}^{n-1})\mathbf{A}^i\mathbf{v} \quad \text{by (2)} \\ &= (b_0\mathbf{I} + b_1\mathbf{A} + \dots + b_{n-1}\mathbf{A}^{n-1}) \sum_{i=0}^{n-1} c_i \mathbf{A}^i\mathbf{v} \\ &= (b_0\mathbf{I} + b_1\mathbf{A} + \dots + b_{n-1}\mathbf{A}^{n-1})(c_0\mathbf{v} + c_1\mathbf{A}\mathbf{v} + \dots + c_{n-1}\mathbf{A}^{n-1}\mathbf{v}) \\ &= (b_0\mathbf{I} + b_1\mathbf{A} + \dots + b_{n-1}\mathbf{A}^{n-1})\mathbf{u}. \end{aligned}$$

Hence, for all  $\mathbf{u} \in \mathbb{F}^n$ , we have  $\mathbf{B}\mathbf{u} = (b_0\mathbf{I} + b_1\mathbf{A} + \dots + b_{n-1}\mathbf{A}^{n-1})\mathbf{u}$ .

This implies that  $\mathbf{B} = b_0\mathbf{I} + b_1\mathbf{A} + \dots + b_{n-1}\mathbf{A}^{n-1}$ , i.e.  $\mathbf{B} \in V$ .

Thus we have  $W \subseteq V$ . Combined with the fact that  $V \subseteq W$ , we have  $W = V$ .

In conclusion, we have  $W = \text{span}\{\mathbf{I}, \mathbf{A}, \mathbf{A}^2, \dots, \mathbf{A}^{n-1}\}$ . Combined with the result in 5(b), we have proven that  $\{\mathbf{I}, \mathbf{A}, \mathbf{A}^2, \dots, \mathbf{A}^{n-1}\}$  is a basis for  $W$ .

### Question 6

(a) Let  $\dim(V) = n$ , and let  $B = \{\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_k\}$  be a basis for  $\text{Ker}(T)$ .

Since  $\text{Ker}(T) \in V$ , we can extend  $B$  to a basis  $B_2$  for  $V$ , where

$$B_2 = \{\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_k, \mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_l\}$$

and  $k + l = n$ . Then,

$$\begin{aligned} \text{Range}(T) &= \text{span}\{T(\mathbf{u}_1), T(\mathbf{u}_2), \dots, T(\mathbf{u}_k), T(\mathbf{v}_1), T(\mathbf{v}_2), \dots, T(\mathbf{v}_l)\} \\ &= \text{span}\{T(\mathbf{v}_1), T(\mathbf{v}_2), \dots, T(\mathbf{v}_l)\}. \end{aligned}$$



Now, by the Dimension Theorem,  $\dim(V) = \text{Nullity}(T) + \text{Rank}(T)$ .

Hence,  $\text{Rank}(T) = n - k = l$ . Thus, we have that  $\{T(\mathbf{v}_1), T(\mathbf{v}_2), \dots, T(\mathbf{v}_l)\}$  forms a basis for  $\text{Range}(T)$ .

Let  $B_3 = \{\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_k, T(\mathbf{v}_1), T(\mathbf{v}_2), \dots, T(\mathbf{v}_l)\}$ . Then, we have that  $|B_3| = k + l = n$ .

We now proceed to show that  $B_3$  is a set of linearly independent vectors in  $V$ .

Suppose that

$$a_1\mathbf{u}_1 + a_2\mathbf{u}_2 + \dots + a_k\mathbf{u}_k + b_1T(\mathbf{v}_1) + b_2T(\mathbf{v}_2) + b_lT(\mathbf{v}_l) = \mathbf{0} \quad (3)$$

for some  $a_1, a_2, \dots, a_k, b_1, b_2, \dots, b_l \in \mathbb{F}$ . Rearranging, we obtain

$$a_1\mathbf{u}_1 + a_2\mathbf{u}_2 + \dots + a_k\mathbf{u}_k = -(b_1T(\mathbf{v}_1) + b_2T(\mathbf{v}_2) + b_lT(\mathbf{v}_l)).$$

Hence, we obtain that  $(a_1\mathbf{u}_1 + a_2\mathbf{u}_2 + \dots + a_k\mathbf{u}_k) \in \text{Ker}(T) \cap \text{Range}(T)$ . Since we are given that  $\text{Ker}(T) \cap \text{Range}(T) = \{\mathbf{0}\}$ , we obtain

$$a_1\mathbf{u}_1 + a_2\mathbf{u}_2 + \dots + a_k\mathbf{u}_k = \mathbf{0}.$$

Since  $B = \{\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_k\}$ , we must have  $a_1 = a_2 = \dots = a_k = 0$ .

From (3), we have

$$b_1T(\mathbf{v}_1) + b_2T(\mathbf{v}_2) + b_lT(\mathbf{v}_l) = \mathbf{0}.$$

Since  $\{T(\mathbf{v}_1), T(\mathbf{v}_2), \dots, T(\mathbf{v}_l)\}$  forms a basis for  $\text{Range}(T)$ , we have  $b_1 = b_2 = \dots = b_l = 0$ .

Hence, we conclude that  $B_3$  is a set of linearly independent vectors in  $V$ .

Combined with the fact that  $|B_3| = k + l = n$ ,  $B_3$  forms a basis for  $V$ .

Thus, for any  $\mathbf{v} \in V$ , we can express  $\mathbf{v}$  as

$$\mathbf{v} = c_1\mathbf{u}_1 + c_2\mathbf{u}_2 + \dots + c_k\mathbf{u}_k + d_1T(\mathbf{v}_1) + d_2T(\mathbf{v}_2) + d_lT(\mathbf{v}_l)$$

for some unique  $c_1, c_2, \dots, c_k, d_1, d_2, \dots, d_l \in \mathbb{F}$ .

Hence,

$$\mathbf{v} = \mathbf{x} + \mathbf{y}$$

for some unique  $\mathbf{x} = c_1\mathbf{u}_1 + c_2\mathbf{u}_2 + \dots + c_k\mathbf{u}_k \in \text{Ker}(T)$  and some unique  $\mathbf{y} = d_1T(\mathbf{v}_1) + d_2T(\mathbf{v}_2) + d_lT(\mathbf{v}_l) \in \text{Range}(T)$ .

Together with the fact that  $\text{Ker}(T) \cap \text{Range}(T) = \{\mathbf{0}\}$ , we have proven that  $V = \text{Ker}(T) \oplus \text{Range}(T)$ .

(b) Define  $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  by  $T(x, y) = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$  for all  $(x, y) \in \mathbb{R}^2$ .

Now,  $\text{Range}(T) = \text{Ker}(T) = \{(x, 0) | x \in \mathbb{R}\}$ , and hence we have  $\mathbb{R}^2 \neq \text{Ker}(T) + \text{R}(T)$ .

(c) For any  $i = 1, 2, 3, \dots$ , suppose we have  $\mathbf{u} \in \text{Ker}(T^i)$ . Then,

$$\begin{aligned} T^i(\mathbf{u}) &= \mathbf{0} \\ \Rightarrow T(T^i(\mathbf{u})) &= T(\mathbf{0}) \\ \Rightarrow T^{i+1}(\mathbf{u}) &= \mathbf{0}. \end{aligned}$$

Hence,  $\mathbf{u} \in \text{Ker}(T^{i+1})$ , and thus we have  $\text{Ker}(T^i) \subseteq \text{Ker}(T^{i+1})$  for  $i = 1, 2, 3, \dots$

- (d) From (c), we have  $\text{Ker}(T^i) \subseteq \text{Ker}(T^{i+1})$ , which implies that  $\text{Nullity}(T^i) \leq \text{Nullity}(T^{i+1})$  for all  $i \in \mathbb{N}$ . We also have that for all  $i \in \mathbb{N}$ , we have  $\text{Nullity}(T^i) \leq \dim(V)$ . Since  $V$  is finite dimensional, there must exist a positive integer  $m$  such that:  
 $\text{Nullity}(T^m) = \text{Nullity}(T^{m+1}) = \text{Nullity}(T^{m+2}) = \dots$ , otherwise  $V$  cannot be finite dimensional.

Combined with the fact that  $\text{Ker}(T^m) \subseteq \text{Ker}(T^{m+1}) \subseteq \text{Ker}(T^{m+2}) \subseteq \dots$ , we have the result that there exists a positive integer  $m$  such that  $\text{Ker}(T^m) = \text{Ker}(T^n)$  for all positive integers  $n \geq m$ . In particular, we have  $\text{Ker}(T^m) = \text{Ker}(T^{2m})$ .

Let  $\mathbf{u} \in \text{Ker}(T^m) \cap \text{R}(T^m)$ .

Then, we have  $T^m(\mathbf{u}) = \mathbf{0}$ , and  $\mathbf{u} = T^m(\mathbf{v})$  for some  $\mathbf{v} \in V$ .

Now,

$$\begin{aligned} \mathbf{u} &= T^m(\mathbf{v}) \\ \Rightarrow T^m(\mathbf{u}) &= T^{2m}(\mathbf{v}) \\ \Rightarrow T^{2m}(\mathbf{v}) &= \mathbf{0}. \end{aligned}$$

Thus,  $\mathbf{v} \in \text{Ker}(T^{2m}) = \text{Ker}(T^m)$ , which implies that  $\mathbf{0} = \mathbf{u} = T^m(\mathbf{v})$ .

Hence,  $\text{Ker}(T^m) \cap \text{R}(T^m) = \{\mathbf{0}\}$ .

By (a), we conclude that  $V = \text{Ker}(T^m) \oplus \text{R}(T^m)$ , and we are done.

### Question 7

- (a) Since  $T$  is a self-adjoint operator on  $V$ , we have  $T = T^*$ . Hence, for all  $\mathbf{u} \in V$ ,

$$\begin{aligned} \langle T(\mathbf{u}), \mathbf{u} \rangle &= \langle \mathbf{u}, T^*(\mathbf{u}) \rangle \\ &= \langle \mathbf{u}, T(\mathbf{u}) \rangle \\ &= \overline{\langle T(\mathbf{u}), \mathbf{u} \rangle}. \end{aligned}$$

Hence,  $\langle T(\mathbf{u}), \mathbf{u} \rangle$  is a real number for all  $\mathbf{u} \in V$ .

- (b) (i)  $P$  is self-adjoint since  $P^* = (S^* \circ S)^* = S^* \circ S^{**} = S^* \circ S = P$ .  
 Let  $\mathbf{u} \in V$ . Then,

$$\begin{aligned} \langle P(\mathbf{u}), \mathbf{u} \rangle &= \langle S^* \circ S(\mathbf{u}), \mathbf{u} \rangle \\ &= \langle S(\mathbf{u}), S(\mathbf{u}) \rangle \geq 0 \end{aligned}$$

by the axioms of inner product spaces.

- (ii) Now,  $\langle \mathbf{u}, \mathbf{u} \rangle$  is a real number greater than or equal to zero for all  $\mathbf{u} \in V$ .  
 Let  $\mathbf{v}$  be an eigenvector of  $P$  associated with eigenvalue  $\lambda$ . Then,

$$\begin{aligned} \langle P(\mathbf{v}), \mathbf{v} \rangle &= \langle \lambda \mathbf{v}, \mathbf{v} \rangle \\ &= \lambda \langle \mathbf{v}, \mathbf{v} \rangle \end{aligned}$$

From (a) and (b), we know that  $\langle P(\mathbf{v}), \mathbf{v} \rangle$  is a positive real number for all  $\mathbf{v} \in V$ .

Since  $\langle \mathbf{v}, \mathbf{v} \rangle$  is a real number greater than or equal to zero, we must have  $\lambda$  to be a real number greater than or equal to zero.

Thus, we conclude that all eigenvalues of  $P$  are non-negative real numbers.

Since  $P$  is also self-adjoint and  $V$  is a finite dimensional inner product space over  $\mathbb{C}$ , it is normal, and hence is unitarily diagonalizable. We thus can find an orthonormal basis  $B$  such that

$$[P]_B = \begin{pmatrix} \lambda_1 & 0 & \cdots & \cdots & 0 \\ 0 & \lambda_2 & & & 0 \\ \vdots & & \ddots & & \vdots \\ \vdots & & & \ddots & \vdots \\ 0 & 0 & \cdots & \cdots & \lambda_n \end{pmatrix}$$

where  $\lambda_1, \lambda_2, \dots, \lambda_n$  are eigenvalues of  $P$ , and all of them are non-negative real numbers. We now construct a linear operator  $S$ , such that

$$\begin{aligned} [S]_B &= \begin{pmatrix} \sqrt{\lambda_1} & 0 & \cdots & \cdots & 0 \\ 0 & \sqrt{\lambda_2} & & & 0 \\ \vdots & & \ddots & & \vdots \\ \vdots & & & \ddots & \vdots \\ 0 & 0 & \cdots & \cdots & \sqrt{\lambda_n} \end{pmatrix} \\ &= ([S]_B)^* \\ &= [S^*]_B \end{aligned}$$

Then,

$$\begin{aligned} [S^* \circ S]_B &= [S^*]_B [S]_B \\ &= \begin{pmatrix} \sqrt{\lambda_1} & 0 & \cdots & \cdots & 0 \\ 0 & \sqrt{\lambda_2} & & & 0 \\ \vdots & & \ddots & & \vdots \\ \vdots & & & \ddots & \vdots \\ 0 & 0 & \cdots & \cdots & \sqrt{\lambda_n} \end{pmatrix}^2 \\ &= \begin{pmatrix} \lambda_1 & 0 & \cdots & \cdots & 0 \\ 0 & \lambda_2 & & & 0 \\ \vdots & & \ddots & & \vdots \\ \vdots & & & \ddots & \vdots \\ 0 & 0 & \cdots & \cdots & \lambda_n \end{pmatrix} \\ &= [P]_B \end{aligned}$$

which implies that  $P = S^* \circ S$ , and we are done.