

NATIONAL UNIVERSITY OF SINGAPORE
MATHEMATICS SOCIETY

PAST YEAR PAPER SOLUTIONS
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MA1101R Linear Algebra I
AY 2006/2007 Sem 2

SECTION A

Question 1

(a) We shall label this row echelon form $\begin{pmatrix} 1 & 0 & 1 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$ of \mathbf{A} as \mathbf{R} .

- (i) Since \mathbf{A} and \mathbf{R} are row equivalent matrices, row space of \mathbf{A} = row space of \mathbf{R} .
So, the row space of \mathbf{A} can be given by $\text{span}\{(1, 0, 1, 0), (0, 0, 1, 1)\}$. Since the two vectors are linearly independent, $\{(1, 0, 1, 0), (0, 0, 1, 1)\}$ forms a basis for the row space of \mathbf{A} .

The dimension of the row space of \mathbf{A} is the number of vectors in a basis for the row space of \mathbf{A} . Thus, the dimension of the row space of \mathbf{A} is 2.

- (ii) The nullspace of \mathbf{A} is the solution space of the homogeneous system of equations $\mathbf{A}\mathbf{x} = \mathbf{0}$.
A row echelon form of the augmented matrix $(\mathbf{A} \mid \mathbf{0})$ of the homogeneous system of equations $\mathbf{A}\mathbf{x} = \mathbf{0}$ is given by $(\mathbf{R} \mid \mathbf{0})$.
We let

$$\mathbf{x} = \begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix}.$$

From $(\mathbf{R} \mid \mathbf{0})$, we have

$$\begin{cases} a + c = 0 \\ c + d = 0 \end{cases} \longrightarrow \begin{cases} a = d \\ c = -d. \end{cases}$$

Therefore, the general solution of the homogeneous system $\mathbf{A}\mathbf{x} = \mathbf{0}$ is

$$\begin{aligned} \mathbf{x} &= \begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix} = \begin{pmatrix} d \\ b \\ -d \\ d \end{pmatrix} = \begin{pmatrix} t \\ s \\ -t \\ t \end{pmatrix} \quad (\text{let } s = b, t = d) \\ &= s \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix} + t \begin{pmatrix} 1 \\ 0 \\ -1 \\ 1 \end{pmatrix}, \quad s, t \in \mathbb{R}. \end{aligned}$$

Hence, $\{(0, 1, 0, 0), (1, 0, -1, 1)\}$ forms a basis for the nullspace of \mathbf{A} .
Thus, the dimension of the nullspace of \mathbf{A} is 2.

(iii) Let \mathbf{u} be a vector belonging to the intersection of the row space and nullspace of \mathbf{A} . Then

$$\mathbf{u} = \alpha_1 \begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \end{pmatrix} + \alpha_2 \begin{pmatrix} 0 \\ 0 \\ 1 \\ 1 \end{pmatrix}, \text{ for some } \alpha_1, \alpha_2 \in \mathbb{R}$$

and

$$\mathbf{u} = \beta_1 \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix} + \beta_2 \begin{pmatrix} 1 \\ 0 \\ -1 \\ 1 \end{pmatrix}, \text{ for some } \beta_1, \beta_2 \in \mathbb{R}.$$

Equating the two expressions, we have

$$\begin{aligned} \alpha_1 \begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \end{pmatrix} + \alpha_2 \begin{pmatrix} 0 \\ 0 \\ 1 \\ 1 \end{pmatrix} &= \beta_1 \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix} + \beta_2 \begin{pmatrix} 1 \\ 0 \\ -1 \\ 1 \end{pmatrix} \\ \alpha_1 \begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \end{pmatrix} + \alpha_2 \begin{pmatrix} 0 \\ 0 \\ 1 \\ 1 \end{pmatrix} - \beta_1 \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix} - \beta_2 \begin{pmatrix} 1 \\ 0 \\ -1 \\ 1 \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix} \end{aligned}$$

$$\begin{cases} \alpha_1 & & -\beta_2 & = & 0 \\ & & -\beta_1 & = & 0 \\ \alpha_1 & +\alpha_2 & +\beta_2 & = & 0 \\ & \alpha_2 & -\beta_2 & = & 0 \end{cases}$$

Solving the system of homogenous equation, we have

$$\alpha_1 = \alpha_2 = \beta_1 = \beta_2 = 0.$$

Therefore, $\mathbf{u} = \mathbf{0}$. Hence the intersection of the row space and nullspace of \mathbf{A} is $\{\mathbf{0}\}$.

(iv) By result of (1iii.), we have $\{(1, 0, 1, 0), (0, 0, 1, 1), (0, 1, 0, 0), (1, 0, -1, 1)\}$ to be a linearly independent set in \mathbb{R}^4 . Thus it is a basis of \mathbb{R}^4 extended from a basis of the row space of \mathbf{A} .

(b) (i) According to Dimension Theorem for Matrices, we have

$$\begin{aligned} 5 + \text{nullity}(\mathbf{A}) &= 9 \\ \text{nullity}(\mathbf{A}) &= 4. \end{aligned}$$

(ii) Similarly, we have,

$$\begin{aligned} 5 + \text{nullity}(\mathbf{A}^T) &= 6 \quad (\because \text{rank}(\mathbf{A}^T) = \text{rank}(\mathbf{A})) \\ \text{nullity}(\mathbf{A}^T) &= 1. \end{aligned}$$

(iii) No.

$$6 = \text{rank}(\mathbf{A} \mid \mathbf{b}) \neq \text{rank}(\mathbf{A}) = 5.$$

The 6th row of the reduced row echelon form of $(\mathbf{A} \mid \mathbf{b})$ will be of the form

$$\underbrace{(0 \quad 0 \quad \cdots \quad 0)}_{9 \text{ zeros}} \mid 1).$$

Thus, the linear system $\mathbf{A}\mathbf{x} = \mathbf{b}$ is inconsistent.

Question 2

- (i) We see that S is a set of vectors in \mathbb{R}^3 such that $|S| = 3 = \dim(\mathbb{R}^3)$. It follows that to show S is an orthonormal basis for \mathbb{R}^3 , we just need to check S is orthogonal (i.e. $\mathbf{u}_i \cdot \mathbf{u}_j = 0$ for each $i \neq j$) and each vector in S is a unit vector. And so,

$$\begin{aligned} \mathbf{u}_1 \cdot \mathbf{u}_2 &= \left(\frac{1}{3}\right)\left(\frac{2}{3}\right) + \left(\frac{2}{3}\right)\left(-\frac{2}{3}\right) + \left(\frac{2}{3}\right)\left(\frac{1}{3}\right) = 0, \\ \mathbf{u}_2 \cdot \mathbf{u}_3 &= \left(\frac{2}{3}\right)\left(\frac{2}{3}\right) + \left(-\frac{2}{3}\right)\left(\frac{1}{3}\right) + \left(\frac{1}{3}\right)\left(-\frac{2}{3}\right) = 0, \\ \mathbf{u}_3 \cdot \mathbf{u}_1 &= \left(\frac{2}{3}\right)\left(\frac{1}{3}\right) + \left(\frac{1}{3}\right)\left(\frac{2}{3}\right) + \left(-\frac{2}{3}\right)\left(\frac{2}{3}\right) = 0, \\ \|\mathbf{u}_1\| &= \sqrt{\left(\frac{1}{3}\right)^2 + \left(\frac{2}{3}\right)^2 + \left(\frac{2}{3}\right)^2} = 1, \\ \|\mathbf{u}_2\| &= \sqrt{\left(\frac{2}{3}\right)^2 + \left(-\frac{2}{3}\right)^2 + \left(\frac{1}{3}\right)^2} = 1, \\ \|\mathbf{u}_3\| &= \sqrt{\left(\frac{2}{3}\right)^2 + \left(\frac{1}{3}\right)^2 + \left(-\frac{2}{3}\right)^2} = 1. \end{aligned}$$

$\therefore S$ is an orthonormal basis for \mathbb{R}^3 .

- (ii) Since S is an orthonormal basis for \mathbb{R}^3 , we have

$$\begin{aligned} \mathbf{w} &= (\mathbf{w} \cdot \mathbf{u}_1)\mathbf{u}_1 + (\mathbf{w} \cdot \mathbf{u}_2)\mathbf{u}_2 + (\mathbf{w} \cdot \mathbf{u}_3)\mathbf{u}_3 \\ &= \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \cdot \begin{pmatrix} \frac{1}{3} \\ \frac{2}{3} \\ \frac{2}{3} \end{pmatrix} \mathbf{u}_1 + \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \cdot \begin{pmatrix} \frac{2}{3} \\ -\frac{2}{3} \\ \frac{1}{3} \end{pmatrix} \mathbf{u}_2 + \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \cdot \begin{pmatrix} \frac{2}{3} \\ \frac{1}{3} \\ -\frac{2}{3} \end{pmatrix} \mathbf{u}_3 \\ &= \left(\frac{1}{3} + \frac{2}{3} + \frac{2}{3}\right)\mathbf{u}_1 + \left(\frac{2}{3} - \frac{2}{3} + \frac{1}{3}\right)\mathbf{u}_2 + \left(\frac{2}{3} + \frac{1}{3} - \frac{2}{3}\right)\mathbf{u}_3 \\ &= \frac{5}{3}\mathbf{u}_1 + \frac{1}{3}\mathbf{u}_2 + \frac{1}{3}\mathbf{u}_3. \end{aligned}$$

- (iii) Since $\{\mathbf{u}_1, \mathbf{u}_2\}$ is an orthonormal basis for V , the orthogonal projection of \mathbf{v} onto V is given by

$$\mathbf{p} = (\mathbf{v} \cdot \mathbf{u}_1)\mathbf{u}_1 + (\mathbf{v} \cdot \mathbf{u}_2)\mathbf{u}_2.$$

So

$$\begin{aligned}
 \mathbf{p} &= \begin{pmatrix} 1 \\ 2 \\ -1 \end{pmatrix} \cdot \begin{pmatrix} \frac{1}{3} \\ \frac{2}{3} \\ \frac{2}{3} \end{pmatrix} \mathbf{u}_1 + \begin{pmatrix} 1 \\ 2 \\ -1 \end{pmatrix} \cdot \begin{pmatrix} \frac{2}{3} \\ -\frac{2}{3} \\ \frac{1}{3} \end{pmatrix} \mathbf{u}_2 \\
 &= \left(\frac{1}{3} + \frac{4}{3} - \frac{2}{3} \right) \mathbf{u}_1 + \left(\frac{2}{3} - \frac{4}{3} - \frac{1}{3} \right) \mathbf{u}_2 \\
 &= \mathbf{u}_1 - \mathbf{u}_2 \\
 &= \begin{pmatrix} \frac{1}{3} \\ \frac{2}{3} \\ \frac{2}{3} \end{pmatrix} - \begin{pmatrix} \frac{2}{3} \\ -\frac{2}{3} \\ \frac{1}{3} \end{pmatrix} = \begin{pmatrix} -\frac{1}{3} \\ \frac{4}{3} \\ \frac{1}{3} \end{pmatrix}.
 \end{aligned}$$

Then, the shortest distance from \mathbf{v} to V is given by

$$\begin{aligned}
 &\|\mathbf{v} - \mathbf{p}\| \\
 &= \left\| \begin{pmatrix} 1 \\ 2 \\ -1 \end{pmatrix} - \begin{pmatrix} -\frac{1}{3} \\ \frac{4}{3} \\ \frac{1}{3} \end{pmatrix} \right\| \\
 &= \left\| \begin{pmatrix} \frac{4}{3} \\ \frac{2}{3} \\ -\frac{4}{3} \end{pmatrix} \right\| \\
 &= \sqrt{\left(\frac{4}{3}\right)^2 + \left(\frac{2}{3}\right)^2 + \left(-\frac{4}{3}\right)^2} = 2.
 \end{aligned}$$

- (iv) Recall that the least squares solution to $\mathbf{Ax} = \mathbf{v}$ is when \mathbf{Ax} equals to the projection of \mathbf{v} onto the column space of \mathbf{A} .

Therefore we have the least squares solution to be

$$\begin{aligned}
 \mathbf{Ax} &= \mathbf{p} \\
 &= \mathbf{u}_1 - \mathbf{u}_2 \\
 &= \mathbf{A} \begin{pmatrix} 1 \\ -1 \end{pmatrix}.
 \end{aligned}$$

- (v) It is clear that the desired plane is $\text{span}\{\mathbf{p}, \mathbf{n}\}$ for some \mathbf{n} perpendicular to V . Since the set $\{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3\}$ is orthonormal, \mathbf{u}_3 is perpendicular to $\text{span}\{\mathbf{u}_1, \mathbf{u}_2\} = V$. Hence, the desired plane is $\text{span}\{\mathbf{p}, \mathbf{u}_3\}$.

Question 3

- (a) (i)

$$\begin{aligned}
 T\left(\begin{pmatrix} 1 \\ 0 \end{pmatrix}\right) &= T\left(\frac{1}{2}\begin{pmatrix} 1 \\ 1 \end{pmatrix} + \frac{1}{2}\begin{pmatrix} 1 \\ -1 \end{pmatrix}\right) \\
 &= \frac{1}{2}T\left(\begin{pmatrix} 1 \\ 1 \end{pmatrix}\right) + \frac{1}{2}T\left(\begin{pmatrix} 1 \\ -1 \end{pmatrix}\right) \\
 &= \frac{1}{2}\begin{pmatrix} 3 \\ 6 \\ 9 \end{pmatrix} + \frac{1}{2}\begin{pmatrix} -1 \\ -2 \\ -3 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}.
 \end{aligned}$$

$$\begin{aligned}
T\left(\begin{pmatrix} 0 \\ 1 \end{pmatrix}\right) &= T\left(\frac{1}{2}\begin{pmatrix} 1 \\ 1 \end{pmatrix} - \frac{1}{2}\begin{pmatrix} 1 \\ -1 \end{pmatrix}\right) \\
&= \frac{1}{2}T\left(\begin{pmatrix} 1 \\ 1 \end{pmatrix}\right) - \frac{1}{2}T\left(\begin{pmatrix} 1 \\ -1 \end{pmatrix}\right) \\
&= \frac{1}{2}\begin{pmatrix} 3 \\ 6 \\ 9 \end{pmatrix} - \frac{1}{2}\begin{pmatrix} -1 \\ -2 \\ -3 \end{pmatrix} = \begin{pmatrix} 2 \\ 4 \\ 6 \end{pmatrix}.
\end{aligned}$$

Thus the standard matrix of T is

$$[T] = (T(\mathbf{e}_1) \ T(\mathbf{e}_2)) = \begin{pmatrix} 1 & 2 \\ 2 & 4 \\ 3 & 6 \end{pmatrix}.$$

- (ii) Since $R(T)$ is the column space of $[T]$, we have $R(T) = \text{span}\{(1, 2, 3), (2, 4, 6)\}$. We observe that $(2, 4, 6)$ is a scalar multiple of $(1, 2, 3)$, and thus is a redundant vector. Therefore, we have $\{(1, 2, 3)\}$ to be a basis for $R(T)$.

- (iii) Let $\mathbf{u} = \begin{pmatrix} x \\ y \end{pmatrix} \in \ker(T)$.

Then

$$\begin{aligned}
T(\mathbf{u}) &= \mathbf{0} \\
\begin{pmatrix} 1 & 2 \\ 2 & 4 \\ 3 & 6 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}.
\end{aligned}$$

Since $\left(\begin{array}{cc|c} 1 & 2 & 0 \\ 2 & 4 & 0 \\ 3 & 6 & 0 \end{array}\right) \xrightarrow[R_3-3R_1]{R_2-2R_1} \left(\begin{array}{cc|c} 1 & 2 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{array}\right)$, we get $\mathbf{u} = s \begin{pmatrix} -2 \\ 1 \end{pmatrix}$, $s \in \mathbb{R}$.

Therefore $\{(-2, 1)\}$ forms a basis for $\text{Ker}(T)$.

- (iv) No.

Assume on the contrary that such a linear transformation S exists, with standard matrix $[S]$. Then since $[S \circ T]$, the standard matrix of $S \circ T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$, is invertible, by Dimension Theorem for Matrices, we have $\text{nullity}([S \circ T]) = 0$, and so $\ker([S \circ T]) = \{\mathbf{0}\}$.

Now let $\mathbf{u} = \begin{pmatrix} -2 \\ 1 \end{pmatrix}$. Since $\mathbf{u} \in \text{Ker}(T)$, we have

$$\begin{aligned}
[S \circ T]\mathbf{u} &= [S][T]\mathbf{u} \\
&= [S]\mathbf{0} = \mathbf{0},
\end{aligned}$$

a contradiction. Hence, such a linear transformation S does not exist.

- (b) Let \mathbf{A} be the standard matrix that represents the linear transformation T .

Since $R(T)$ is given by the line through the origin and $(1, 1, 1)$, the column space of \mathbf{A} is $\text{span}\{(1, 1, 1)\}$. Let \mathbf{u} be in the row space of \mathbf{A} . Then $\forall \mathbf{v} \in \text{Ker}(\mathbf{A})$, $\mathbf{u}^T \mathbf{v} = 0$. Since $\text{Ker}(\mathbf{A})$ is represented by the plane perpendicular to $(1, -1, 1)$, \mathbf{u} is parallel to $(1, -1, 1)$. Therefore, the row space of \mathbf{A} is $\text{span}\{(1, -1, 1)\}$.

This led us to consider the matrix $\begin{pmatrix} 1 & -1 & 1 \\ 1 & -1 & 1 \\ 1 & -1 & 1 \end{pmatrix}$ as a possible candidate for \mathbf{A} . It can be easily checked that a linear transformation represented by such \mathbf{A} satisfies the required condition.

Question 4

- (a) (i) The characteristic polynomial of
- \mathbf{A}
- is

$$\begin{aligned}\det(\lambda \mathbf{I} - \mathbf{A}) &= \begin{vmatrix} \lambda - 2 & 0 & 2 \\ 0 & \lambda - 3 & 0 \\ 0 & 0 & \lambda - 3 \end{vmatrix} \\ &= (\lambda - 2)(\lambda - 3)^2.\end{aligned}$$

Hence, $\det(\lambda \mathbf{I} - \mathbf{A}) = 0$ if and only if $\lambda = 2$ or $\lambda = 3$. Thus the eigenvalues of \mathbf{A} are 2 and 3.

Note: Observe that \mathbf{A} is a triangular matrix. In this case, the eigenvalues of \mathbf{A} are just the diagonal entries of \mathbf{A} .

- (ii) Let
- $\mathbf{x} \in E_2$
- . Then,

$$\begin{aligned}(2\mathbf{I} - \mathbf{A})\mathbf{x} &= \mathbf{0} \\ \begin{pmatrix} 0 & 0 & 2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \mathbf{x} &= \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix},\end{aligned}$$

solving which, we get $\mathbf{x} = t \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$, $t \in \mathbb{R}$. So $\{(1, 0, 0)\}$ forms a basis for E_2 .

Let $\mathbf{y} \in E_3$. Then,

$$\begin{aligned}(3\mathbf{I} - \mathbf{A})\mathbf{y} &= \mathbf{0} \\ \begin{pmatrix} 1 & 0 & 2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \mathbf{y} &= \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix},\end{aligned}$$

solving which, we get $\mathbf{y} = s \begin{pmatrix} 2 \\ 0 \\ -1 \end{pmatrix} + t \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$, $s, t \in \mathbb{R}$. So $\{(2, 0, -1), (0, 1, 0)\}$ forms a basis for E_3 .

$$\text{Let } \mathbf{P} = \begin{pmatrix} 1 & 2 & 0 \\ 0 & 0 & 1 \\ 0 & -1 & 0 \end{pmatrix}.$$

Then $\mathbf{P}^{-1}\mathbf{A}\mathbf{P} = \begin{pmatrix} 2 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 3 \end{pmatrix}$ is diagonal.

- (b) (i) From the given information, it is clear that 2 and 0 are eigenvalues of
- \mathbf{B}
- . Next, we observe that,

$$\begin{aligned}\mathbf{B}(\mathbf{u}_3 + \mathbf{u}_4) &= \mathbf{B}(\mathbf{u}_3) + \mathbf{B}(\mathbf{u}_4) \\ &= \mathbf{u}_4 + \mathbf{u}_3 \\ &= 1(\mathbf{u}_3 + \mathbf{u}_4).\end{aligned}$$

Therefore, 1 is an eigenvalue of \mathbf{B} .

Also we observe that,

$$\begin{aligned}\mathbf{B}(\mathbf{u}_3 - \mathbf{u}_4) &= \mathbf{B}(\mathbf{u}_3) - \mathbf{B}(\mathbf{u}_4) \\ &= \mathbf{u}_4 - \mathbf{u}_3 \\ &= (-1)(\mathbf{u}_3 - \mathbf{u}_4).\end{aligned}$$

Therefore, -1 is an eigenvalue of \mathbf{B} .

Since \mathbf{B} is a 4×4 matrix, it has at most 4 eigenvalues.

Therefore the eigenvalues of \mathbf{B} are $2, 0, 1$ and -1 .

(ii) From (4bi.), we can see that $\mathbf{u}_1, \mathbf{u}_2, (\mathbf{u}_3 + \mathbf{u}_4), (\mathbf{u}_3 - \mathbf{u}_4)$ are eigenvectors corresponding to eigenvalue $2, 0, 1, -1$ respectively.

(iii) Yes.

\mathbf{B} is a 4×4 matrix and has 4 distinct eigenvalues. Hence, \mathbf{B} is diagonalisable.

SECTION B

Question 5

(a) Suppose $\det(\mathbf{A}) = 1$.

Then,

$$\begin{aligned} \begin{vmatrix} 1 & 1 & 1 \\ a & 1 & 0 \\ b & b & 1 \end{vmatrix} &= 1 \\ 1(1-0) - 1(a-0) + 1(ab-b) &= 1 \\ 1 - a + ab - b &= 1 \\ ab - a - b &= 0 \\ b &= \frac{a}{a-1}, a \neq 1. \end{aligned}$$

Hence, $\{(a, b)\} = \left\{ \left(t, \frac{t}{t-1} \right) \mid t \in \mathbb{R} \setminus \{1\} \right\}$.

(b) Observe that $(1, 1, 1)$ is in the row space of \mathbf{A} but not in the row space of $\begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{pmatrix}$. Therefore,

\mathbf{A} and $\begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{pmatrix}$ are not row equivalent. Hence, $\{(a, b)\} = \emptyset$.

(c) The matrix \mathbf{A} can be row reduced to $\begin{pmatrix} 1 & 1 & 1 \\ 0 & 1-a & -a \\ 0 & 0 & 1-b \end{pmatrix}$. Let this matrix be \mathbf{R} .

Since $\text{rank}(\mathbf{A}) \neq 3$, we have

$$\begin{aligned} \det(\mathbf{A}) &= 0 \\ 1 - a + ab - b &= 0 \\ (1-a)(1-b) &= 0. \end{aligned}$$

Therefore, $a = 1$ or $b = 1$.

If $a = 1$, then,

$$\mathbf{R} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 0 & -1 \\ 0 & 0 & 1-b \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & 1 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}.$$

Here, $\text{rank}(\mathbf{A}) = 2$.

If $b = 1$, then,

$$\mathbf{R} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1-a & -a \\ 0 & 0 & 0 \end{pmatrix}.$$

Since $(0, 1-a, -a) \neq \mathbf{0}$ for any $a \in \mathbb{R}$, we have $\text{rank}(\mathbf{A}) = 2$.

Hence $\{(a, b)\} = \{(x, y) \in \mathbb{R}^2 \mid x = 1 \text{ or } y = 1\}$.

- (d) If $\det(\mathbf{A}) \neq 0$, then the column space of \mathbf{A} spans \mathbb{R}^3 , and thus will contain $(1, 2, 3)$. This corresponds to the case $a, b \in \mathbb{R}$ such that $a \neq 1, b \neq 1$.

Consider the following augmented matrix,

$$\left(\begin{array}{ccc|c} 1 & 1 & 1 & 1 \\ a & 1 & 0 & 2 \\ b & b & 1 & 3 \end{array} \right).$$

For $\begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}$ to belong to the column space of \mathbf{A} , the system of equations represented by the above augmented matrix must be consistent.

Consider the case when $b = 1$. Then the augmented matrix can be row reduced to

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

The system is not consistent.

Therefore, $(1, 2, 3)$ does not belong to the column space of \mathbf{A} when $b = 1$.

Consider the case when $a = 1$ and $b \neq 1$. Then the augmented matrix becomes

$$\left(\begin{array}{ccc|c} 1 & 1 & 1 & 1 \\ 0 & 0 & -1 & 1 \\ 0 & 0 & 1-b & 3-b \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 1 & 1 & 1 \\ 0 & 0 & -1 & 1 \\ 0 & 0 & 0 & 4-2b \end{array} \right).$$

The system is consistent if $4 - 2b = 0$ i.e. $b = 2$.

Therefore, $(1, 2, 3)$ belongs to the column space of \mathbf{A} when $a = 1$ and $b = 2$.

Hence, $\{(a, b)\} = \{(x, y) \in \mathbb{R}^2 \mid x \neq 1, y \neq 1\} \cup \{(1, 2)\}$.

- (e) For the nullspace of \mathbf{A} to be orthogonal to $(0, 0, 1)$, we must have $(0, 0, 1)$ in the row space of \mathbf{A} . Now let us consider situations where $(0, 0, 1)$ is not in the row space of \mathbf{A} .

Since row space of \mathbf{A} does not span \mathbb{R}^3 , we must have $\det(\mathbf{A}) = 0$, i.e. $a = 1$ or $b = 1$.

Since we have,

$$\begin{pmatrix} 1 & 1 & 1 \\ a & 1 & 0 \\ b & b & 1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1-a & -a \\ 0 & 0 & 1-b \end{pmatrix},$$

we must have $a \neq 1$ to prevent the second row from giving a scalar multiple of $(0, 0, 1)$. This leaves us with $b = 1$.

Finally, we check that when $a \neq 1$ and $b = 1$, we get $\{(1, 1, 1), (0, 1-a, -a), (0, 0, 1)\}$ to be a

linearly independent set, and thus the row space of \mathbf{A} does not contain $(0, 0, 1)$.

Therefore $(0, 0, 1)$ is not in row space of \mathbf{A} iff $a \neq 1$ and $b = 1$.

Hence, for nullspace of \mathbf{A} to be orthogonal to $(0, 0, 1)$, we have $\{(a, b) \in \mathbb{R}^2 \mid a = 1 \text{ or } b \neq 1\}$.

(f) Suppose 1 is an eigenvalue of \mathbf{A} . Then,

$$\begin{aligned} \det(\mathbf{I} - \mathbf{A}) &= 0 \\ \begin{vmatrix} 0 & -1 & -1 \\ -a & 0 & 0 \\ -b & -b & 0 \end{vmatrix} &= 0 \\ ab &= 0. \end{aligned}$$

Hence, for 1 to be an eigenvalue of \mathbf{A} , $a = 0$ or $b = 0$.

Question 6

(a) Observe that each $\mathbf{A}\mathbf{u}_i$ belongs to $R(\mathbf{A})$ for $1 \leq i \leq n$. Since $\{\mathbf{A}\mathbf{u}_1, \mathbf{A}\mathbf{u}_2, \dots, \mathbf{A}\mathbf{u}_n\}$ is linearly independent, we have $\text{rank}(\mathbf{A}) \geq n$.
Since \mathbf{A} is an $n \times n$ matrix, we also have $\text{rank}(\mathbf{A}) \leq n$.
Therefore, $\text{rank}(\mathbf{A}) = n$ and hence, \mathbf{A} is invertible.

(b) Since \mathbf{p}_1 and \mathbf{p}_2 are the projections of \mathbf{u} and \mathbf{v} onto the vector space V , there exists $\mathbf{n}_1, \mathbf{n}_2$ with $\mathbf{n}_i \cdot \mathbf{w} = 0$ for all $\mathbf{w} \in V$, $i = 1, 2$, such that $\mathbf{u} = \mathbf{p}_1 + \mathbf{n}_1$ and $\mathbf{v} = \mathbf{p}_2 + \mathbf{n}_2$.
This gives us

$$\begin{aligned} \mathbf{u} + \mathbf{v} &= \mathbf{p}_1 + \mathbf{n}_1 + \mathbf{p}_2 + \mathbf{n}_2 \\ &= (\mathbf{p}_1 + \mathbf{p}_2) + (\mathbf{n}_1 + \mathbf{n}_2). \end{aligned}$$

It is clear that $\mathbf{p}_1 + \mathbf{p}_2$ lies in V .

Also, since $(\mathbf{n}_1 + \mathbf{n}_2) \cdot \mathbf{w} = \mathbf{n}_1 \cdot \mathbf{w} + \mathbf{n}_2 \cdot \mathbf{w} = 0$, therefore $\mathbf{n}_1 + \mathbf{n}_2$ is orthogonal to V .

Hence, $\mathbf{p}_1 + \mathbf{p}_2$ is the projections of $\mathbf{u} + \mathbf{v}$ onto the vector space V .

(c) Suppose λ is an eigenvalue of \mathbf{A} . Then

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

Therefore, λ is also an eigenvalue of \mathbf{A}^T .

Applying dimension theorem on $(\lambda\mathbf{I} - \mathbf{A})$, we have

$$\text{rank}(\lambda\mathbf{I} - \mathbf{A}) + \text{nullity}(\lambda\mathbf{I} - \mathbf{A}) = n, \text{ where } n \text{ is the order of matrix } \mathbf{A}.$$

Since the dimension of $E_\lambda(\mathbf{A})$ and $E_\lambda(\mathbf{A}^T)$ are the nullity of $(\lambda\mathbf{I} - \mathbf{A})$ and $(\lambda\mathbf{I} - \mathbf{A}^T)$ respectively, we have

$$\begin{aligned} \text{rank}(\lambda\mathbf{I} - \mathbf{A}) + \dim(E_\lambda(\mathbf{A})) &= n \\ \text{rank}(\lambda\mathbf{I} - \mathbf{A}^T) + \dim(E_\lambda(\mathbf{A}^T)) &= n. \end{aligned}$$

Observe that

$$\begin{aligned}\text{rank}(\lambda \mathbf{I} - \mathbf{A}) &= \text{rank}((\lambda \mathbf{I} - \mathbf{A})^T) \\ &= \text{rank}((\lambda \mathbf{I})^T - \mathbf{A}^T) \\ &= \text{rank}(\lambda \mathbf{I} - \mathbf{A}^T).\end{aligned}$$

Therefore, we have

$$\begin{aligned}\dim(E_\lambda(\mathbf{A})) &= n - \text{rank}(\lambda \mathbf{I} - \mathbf{A}) \\ &= n - \text{rank}(\lambda \mathbf{I} - \mathbf{A}^T) \\ &= \dim(E_\lambda(\mathbf{A}^T)).\end{aligned}$$

(d) We are given that $\|T(\mathbf{u})\| = 1$ for any unit vector \mathbf{u} .

This implies that for any $\mathbf{x} \in \mathbb{R}^n$ with $\|\mathbf{x}\| = x$, we have

$$\begin{aligned}\|T(\mathbf{x})\| &= \|T(x \frac{\mathbf{x}}{x})\| \\ &= \|xT(\frac{\mathbf{x}}{x})\| \\ &= x\|T(\frac{\mathbf{x}}{x})\| \quad (\text{since } x \geq 0) \\ &= x = \|\mathbf{x}\|.\end{aligned}$$

We also have,

$$\|\mathbf{v} + \mathbf{w}\|^2 = \|\mathbf{v}\|^2 + 2\mathbf{v} \cdot \mathbf{w} + \|\mathbf{w}\|^2.$$

Next,

$$\begin{aligned}\|T(\mathbf{v} + \mathbf{w})\|^2 &= \|T(\mathbf{v}) + T(\mathbf{w})\|^2 \\ &= \|T(\mathbf{v})\|^2 + 2T(\mathbf{v}) \cdot T(\mathbf{w}) + \|T(\mathbf{w})\|^2.\end{aligned}$$

Since $\|T(\mathbf{v})\| = \|\mathbf{v}\|$, $\|T(\mathbf{w})\| = \|\mathbf{w}\|$ and $\|T(\mathbf{v} + \mathbf{w})\| = \|\mathbf{v} + \mathbf{w}\|$, we conclude that

$$\begin{aligned}\mathbf{v} \cdot \mathbf{w} &= \frac{1}{2}(\|\mathbf{v} + \mathbf{w}\|^2 - \|\mathbf{v}\|^2 - \|\mathbf{w}\|^2) \\ &= \frac{1}{2}(\|T(\mathbf{v} + \mathbf{w})\|^2 - \|T(\mathbf{v})\|^2 - \|T(\mathbf{w})\|^2) \\ &= T(\mathbf{v}) \cdot T(\mathbf{w}).\end{aligned}$$