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Question: Let

$$\mathbf{P_{1}} = \mathbf{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}, \quad \mathbf{P_{2}} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}, \quad \mathbf{P_{3}} = \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix},$$

$$\mathbf{P_{4}} = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix}, \quad \mathbf{P_{5}} = \begin{pmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}, \quad \mathbf{P_{6}} = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix}.$$
and
$$\mathbf{X} = \sum_{k=1}^{6} \mathbf{P_{k}} \begin{pmatrix} 2 & 1 & 3 \\ 1 & 0 & 2 \\ 3 & 2 & 1 \end{pmatrix} \mathbf{P_{k}}^{\top}.$$

Where $P_k^{\ }$ denotes the transpose of matrix P_k . Then which of the following options is/are correct?

- 1) **X** is a symmetric matrix
- 2) The sum of diagonal elements of X is 18
- 3) $\mathbf{X} 30\mathbf{I}$ is an invertible matrix

4) If
$$\mathbf{X} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = \alpha \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$
, then α is 30

Solution:

From the question, $\mathbf{P_1}^{\top} = \mathbf{P_1}$, $\mathbf{P_2}^{\top} = \mathbf{P_2}$, $\mathbf{P_3}^{\top} = \mathbf{P_3}$, $\mathbf{P_4}^{\top} = \mathbf{P_5}$, $\mathbf{P_5}^{\top} = \mathbf{P_4}$, $\mathbf{P_6}^{\top} = \mathbf{P_6}$ and Let

$$\mathbf{Q} = \begin{pmatrix} 2 & 1 & 3 \\ 1 & 0 & 2 \\ 3 & 2 & 1 \end{pmatrix} \tag{4.1}$$

and $\mathbf{Q}^{\mathsf{T}} = \mathbf{Q}$

Now,

$$\mathbf{X} = (\mathbf{P}_{1}Q\mathbf{P}_{1}^{\top}) + (\mathbf{P}_{2}Q\mathbf{P}_{2}^{\top}) + (\mathbf{P}_{3}Q\mathbf{P}_{3}^{\top}) + (\mathbf{P}_{4}Q\mathbf{P}_{4}^{\top}) + (\mathbf{P}_{5}Q\mathbf{P}_{5}^{\top}) + (\mathbf{P}_{6}Q\mathbf{P}_{6}^{\top})$$
(4.2)

So,

$$\mathbf{X}^{\top} = (\mathbf{P_1}Q\mathbf{P_1}^{\top})^{\top} + (\mathbf{P_2}Q\mathbf{P_2}^{\top})^{\top} + (\mathbf{P_3}Q\mathbf{P_3}^{\top})^{\top} + (\mathbf{P_4}Q\mathbf{P_4}^{\top})^{\top} + (\mathbf{P_5}Q\mathbf{P_5}^{\top})^{\top} + (\mathbf{P_6}Q\mathbf{P_6}^{\top})^{\top}$$
(4.3)

$$= \mathbf{P}_{1} Q \mathbf{P}_{1}^{\top} + \mathbf{P}_{2} Q \mathbf{P}_{2}^{\top} + \mathbf{P}_{3} Q \mathbf{P}_{3}^{\top} + \mathbf{P}_{4} Q \mathbf{P}_{4}^{\top} + \mathbf{P}_{5} Q \mathbf{P}_{5}^{\top} + \mathbf{P}_{6} Q \mathbf{P}_{6}^{\top}$$
(4.4)

$$\Rightarrow \mathbf{X}^{\top} = \mathbf{X} \tag{4.5}$$

 \Rightarrow **X** is a symmetric matrix.

The sum of diagonal entries of X = Tr(X):

$$\operatorname{Tr}(\mathbf{X}) = \sum_{i=1}^{6} \operatorname{Tr}(\mathbf{P}_{i} \mathbf{Q} \mathbf{P}_{i}^{\top}) = \sum_{i=1}^{6} \operatorname{Tr}(\mathbf{Q} \mathbf{P}_{i}^{\top} \mathbf{P}_{i})$$
(4.6)

 $(: \operatorname{Tr}(ABC) = \operatorname{Tr}(BCA))$

$$=\sum_{i=1}^{6} \operatorname{Tr}(\mathbf{QI}) \tag{4.7}$$

 $(:: \mathbf{P_i}'s)$ are orthogonal matrices)

$$=\sum_{i=1}^{6} \operatorname{Tr}(\mathbf{Q}) \tag{4.8}$$

$$= 6 \operatorname{Tr}(\mathbf{Q}) \tag{4.9}$$

$$= 6 \times 3 \tag{4.10}$$

$$= 18$$
 (4.11)

Now, let

$$\mathbf{R} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \text{ then} \tag{4.12}$$

$$\mathbf{X}\mathbf{R} = \sum_{k=1}^{6} \mathbf{P}_{k} \mathbf{Q} \mathbf{P}_{k}^{\mathsf{T}} \mathbf{R} = \sum_{k=1}^{6} \mathbf{P}_{k} \mathbf{Q} \mathbf{P}_{k}^{\mathsf{T}} \mathbf{R}$$
(4.13)

$$= \sum_{k=1}^{6} \mathbf{P}_{k}(\mathbf{Q}\mathbf{R}) \qquad [:: \mathbf{P}_{k}^{\mathsf{T}}\mathbf{R} = \mathbf{R}]$$
 (4.14)

$$=\sum_{k=1}^{6} \mathbf{P_k} \begin{pmatrix} 6\\3\\6 \end{pmatrix} \tag{4.15}$$

$$=\sum_{k=1}^{6} \mathbf{P_k} \begin{pmatrix} 6\\3\\6 \end{pmatrix} \tag{4.16}$$

$$= \begin{pmatrix} 2 & 2 & 2 \\ 2 & 2 & 2 \\ 2 & 2 & 2 \end{pmatrix} \begin{pmatrix} 6 \\ 3 \\ 6 \end{pmatrix} \tag{4.17}$$

$$\implies \mathbf{XR} = \begin{pmatrix} 30 \\ 30 \\ 30 \end{pmatrix} \tag{4.18}$$

$$\implies \mathbf{XR} = 30\mathbf{R} \tag{4.19}$$

$$\implies \mathbf{X} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = 30 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \tag{4.20}$$

Thus, the value of $\alpha = 30$. From (4.19),

$$(\mathbf{X} - 30\mathbf{I})\mathbf{R} = 0 \implies |\mathbf{X} - 30\mathbf{I}| = 0 \tag{4.21}$$

So,
$$(\mathbf{X} - 30\mathbf{I})$$
 is not invertible (4.22)

Hence, options (a), (b) and (d) are correct.