## Homework 7 by Jingmin Sun Apr.17 2020

## 1. Page 160,1

Since T is diagonalizable, so by 5.41 d, we have

$$V = E(\lambda_1, T) \oplus \cdots \oplus E(\lambda_m, T)$$

So, if T is invertible, then all  $\lambda_i \neq 0$ , so null T = 0, we can get  $V = \text{range } T = \text{null } T \oplus \text{range } T$ .

And if T is not invertible, then there exists j such that  $\lambda_j = 0$ , for all  $j \in J$  and it corresponds a set of eigenvectors  $v_j$ , such that  $T(v_j) = 0$  for all  $j \in J$ . And

$$V = E(\lambda_1, T) \oplus \cdots E(\lambda_i, T) \oplus E(\lambda_m, T)$$
  
=  $E(\lambda_I, T) \oplus E(\lambda_J, T)$   
=  $E(\lambda_I, T)$ 

and index I represents the union of all index not in J. So, we can get  $V = \text{range } T = \text{null } T \oplus \text{range } T$  in this case as well.

#### 2. Page 160,2

Let V be any infinite dimensional vector space. And T be any matrix with full rank in dimension V.

#### 3. Page 160,3

- $(a) \implies (b)$  is obvious.
- $(b) \implies (c)$ :

Since V = null T + range T, we can get  $\dim V = \dim \text{null } T + \dim \text{range } T$ .

But we have  $\dim V = \dim \text{ null } T + \dim \text{ range } T - \dim (\text{ null } T \cap \text{ range } T).$ 

So we can get (c).

(c)  $\implies$  (a) Since dim  $V = \dim$  null  $T + \dim$  range  $T - \dim$  (null  $T \cap$  range T). and dim( null  $T \cap$  range T) = 0, we can have V = null T + range T, so together with (c), we can get a.

### 4. Page 160,5

Since  $\lambda I$  is diagonal matrix, so if T is diagonalizable, then  $T - \lambda I$  is diagonalizable. so by Problem 1, we can get the answer.

Conversely, since V is finite dimensional, T has only finite many eigenvalues.  $\lambda_i : i = 1 \cdots m$ 

Since 
$$V = \text{null } (T - \lambda_1 I) \oplus \text{ range } (T - \lambda_1 I) = \text{null } (T - \lambda_2 I) \oplus \text{ range } (T - \lambda_2 I)$$

Since null  $(T - aI) \subset \text{range } (T - bI)$  for any  $a \neq b$ . (This can be shown by let  $v \in \text{null } (T - aI)$ , and  $(T - bI) \left(\frac{v}{a - b}\right) = v$ .

So we can get range $(T - \lambda_1) = \text{null } (T - \lambda_2 I) \oplus \text{ range } (T - \lambda_2 I) \cap \text{ range} (T - \lambda_1).$ 

And by induction we can have  $V = \text{null } (T - \lambda_1 I) \oplus \cdots \oplus \text{null } (T - \lambda_m I) + \bigcap_i \text{ range } (T - \lambda_i I)$ 

If there exists  $x \in X = \bigcap_i$  range  $(T - \lambda_i I)$ , then we can have  $(T - \lambda_i I)T = T(T - \lambda_i I)$ , which means range  $(T - \lambda_i I)$  is in an invariant subspace under T, and so does X. So there exists an eigenvalue  $\tilde{\lambda}$  and corresponding eigenvector  $\phi$  in X. Since  $\tilde{\lambda}$  is also an eigenvalue of T, so  $\phi \in \text{null } (T - \lambda_i I)$  for some i, and there is an contradiction, so  $X = \{0\}$ , which means  $V = \text{null } (T - \lambda_1 I) \oplus \cdots \oplus \text{null } (T - \lambda_m I)$ , and it is diagnolizable.

### 5. Page 160,6

Suppose the common eigenvectors are  $v_1 \cdots v_m$ , and for any  $v \in V$ , we can get  $v = \sum_{i=1}^m a_i v_i$ Suppose the eigenvalue of T are  $\lambda_i^T$ , and those for S are  $\lambda_i^S$ , we can get

$$TS(v) = T(S(\sum_{i=1}^{m} a_i v_i))$$

$$= T(\sum_{i=1}^{m} a_i \lambda_i^S v_i)$$

$$= \sum_{i=1}^{m} a_i \lambda_i^S \lambda_i^T v_i$$

$$= S(\sum_{i=1}^{m} a_i \lambda_i^T v_i)$$

$$= S(T(\sum_{i=1}^{m} a_i v_i))$$

$$= S(T(v))$$

# 6. Page 160,7

If  $\lambda$  appears n times, and if we write T into its diagonal form, then there will be n zeros on the diagonal of  $T - \lambda I$ , so that is  $n = \dim \text{null } T - \lambda I$ .

## 7. Page 160,8

Since  $\dim(\mathbb{F}^5) = 5$ , and  $\mathbb{F}^5 = \sum E(\lambda_i, T)$ , (direct sum), then we can have  $\dim \mathbb{F}^5 = \sum \dim E(\lambda_i, T)$ , so there is at most one more eigenvalue.

#### 8. Page 161,10

If T is diagonalizable, we can get it easily, since range T = V, and the equation holds at equality.

But if T is not diagonalizable, so there is not invertible matrix P such that  $PDP^{-1} = A$ , so P is not invertible, so we do not have complete set of eigenvectors, which means we can get LHS is less than RHS.

$$\dim \operatorname{range} T = \dim V - \dim \operatorname{null} T$$

$$= \dim V - \dim E(0, T)$$

$$\geq E(0, T) + \sum_{i=1}^{m} E(\lambda_i, T) - E(0, T)$$

$$= \sum_{i=1}^{m} E(\lambda_i, T)$$

# 9. Page 161,13

$$R = \begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & 6 & 0 & 0 \\ 0 & 0 & 7 & 0 \\ 0 & 0 & 0 & 7 \end{bmatrix} \quad T = \begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & 6 & 0 & 1 \\ 0 & 0 & 7 & 0 \\ 0 & 0 & 0 & 7 \end{bmatrix}$$

## 10. Page 175,2

It violates definiteness, since  $\langle (0,1,0), (0,1,0) \rangle = 0$ .

# 11. Page 175,4

(a)

$$\begin{split} \langle u+v,u-v\rangle &= \langle u,u-v\rangle + \langle v,u-v\rangle \\ &= \langle u,u\rangle - \langle u,v\rangle + \langle v,u\rangle - \langle v,v\rangle \\ &= ||u||^2 - ||v||^2 \end{split}$$

(b) if they have the same norm,

$$\langle u + v, u - v \rangle = ||u||^2 - ||v||^2 = 0$$

so, u + v and u - v are orthogonal.

(c) As picture in page 174, and ||u|| = ||v||, so we can get the result.

# 12. Page 175,6

If  $\langle u, v \rangle = 0$ , then

$$||u + av||^2 = ||u||^2 + a^2||v||^2$$
  
 $\ge ||u||^2$   
 $||u|| \le ||u + av||$ 

And if  $||u|| \le ||u + av||$ , we have

$$||u + av||^{2} \ge ||u||^{2}$$
$$||u||^{2} + 2a\langle u, v \rangle + a^{2}||v||^{2} \ge ||u||^{2}$$
$$2a\langle u, v \rangle + a^{2}||v||^{2} \ge 0$$

so we can get  $\langle u, v \rangle = 0$ ,.

#### 13. Page 176,11

According to Cauchy-Schwartz:

$$(a+b+c+d)\left(\frac{1}{a}+\frac{1}{b}+\frac{1}{c}+\frac{1}{d}\right) \ge \left(\sqrt{\frac{a}{a}}+\sqrt{\frac{b}{b}}+\sqrt{\frac{c}{c}}+\sqrt{\frac{d}{d}}\right)$$
$$= 16$$

## 14. Page 176,15

$$\left(\sum_{j=1}^{n} j a_j^2\right) \left(\sum_{j=1}^{n} \frac{b_j^2}{j}\right) \ge \left|\sum_{j=1}^{n} \sqrt{j} a_j \frac{b_j}{\sqrt{j}}\right|^2$$
$$= \left(\sum_{j=1}^{n} a_j b_j\right)^2$$