

homework1

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1. Problem 3.(2) of Page 25

yes. Call the set of all real symmetric matrix “ S ”.

- obviously zero matrix $\mathbf{O} \in S$;
- $\forall \mathbf{A} \in S, \forall \alpha \in \mathbf{R}, (\alpha \mathbf{A})^T = \alpha \mathbf{A}$, $\alpha \mathbf{A}$ is still symmetric, so $\alpha \mathbf{A} \in S$;
- $\forall \mathbf{A}, \mathbf{B} \in S, (\mathbf{A} + \mathbf{B})^T = (\mathbf{A} + \mathbf{B})$, $(\mathbf{A} + \mathbf{B})$ is symmetric, $(\mathbf{A} + \mathbf{B}) \in S$

in summary, the set of all real symmetric matrix is closed under addition and scalar multiplication, so it's a linear space.

2. Problem 4 of Page 25

Proof:

Let $a_1 \cdot 1 + a_2 \cdot \cos^2 t + a_3 \cdot \cos 2t = 0$, $a_1, a_2, a_3 \in \mathbf{R}$. Suppose that $1, \cos^2 t, \cos 2t$ is linear independent, then it must has $a_1 = a_2 = a_3 = 0$. But as we all know, $\cos 2t = 2\cos^2 t - 1$, if $a_1 = 1, a_2 = -2, a_3 = 1$, it also has $a_1 \cdot 1 + a_2 \cdot \cos^2 t + a_3 \cdot \cos 2t = 0$, which is contrary to the hypothesis. So $1, \cos^2 t, \cos 2t$ is linear dependent.

3. Problem 6 of Page 25

let $(\eta_1, \eta_2, \eta_3)^T$ be the new coordinates of vector \mathbf{x} , then $\mathbf{x} = \eta_1 \mathbf{x}_1 + \eta_2 \mathbf{x}_2 + \eta_3 \mathbf{x}_3$, which equals to

$$(\mathbf{x}_1^T, \mathbf{x}_2^T, \mathbf{x}_3^T)(\eta_1, \eta_2, \eta_3)^T = \mathbf{x}^T$$

so $(\eta_1, \eta_2, \eta_3)^T = (\mathbf{x}_1^T, \mathbf{x}_2^T, \mathbf{x}_3^T)^{-1} \mathbf{x}^T = (33, -82, 154)^T$.

new coordinates of \mathbf{x} : $(33, -82, 154)^T$

4. Problem 8 of Page 25

(1) the original equation is equivalent to

$$\begin{cases} (\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \mathbf{x}_4)(1, 2, 0, 0)^T = (\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3, \mathbf{y}_4)(0, 0, 1, 0)^T & (1) \\ (\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \mathbf{x}_4)(0, 1, 2, 0)^T = (\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3, \mathbf{y}_4)(0, 0, 0, 1)^T & (2) \\ (\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3, \mathbf{y}_4)(1, 2, 0, 0)^T = (\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \mathbf{x}_4)(0, 0, 1, 0)^T & (3) \\ (\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3, \mathbf{y}_4)(0, 1, 2, 0)^T = (\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \mathbf{x}_4)(0, 0, 0, 1)^T & (4) \end{cases}$$

combining equation(1),(2),(3) and (4),we have

$$\begin{cases} (\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3, \mathbf{y}_4)(1, 0, 0, 0)^T = (\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \mathbf{x}_4)(4, 8, 1, -2)^T & (5) \\ (\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3, \mathbf{y}_4)(0, 1, 0, 0)^T = (\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \mathbf{x}_4)(-2, -4, 0, 1)^T & (6) \\ (\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3, \mathbf{y}_4)(0, 0, 1, 0)^T = (\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \mathbf{x}_4)(1, 2, 0, 0)^T & (7) \\ (\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3, \mathbf{y}_4)(0, 0, 0, 1)^T = (\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \mathbf{x}_4)(0, 1, 2, 0)^T & (8) \end{cases}$$

thus the transformation matrix $((\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3, \mathbf{y}_4) = (\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \mathbf{x}_4)\mathbf{C})$:

$$\mathbf{C} = \begin{pmatrix} 4 & -2 & 1 & 0 \\ 8 & -4 & 2 & 1 \\ 1 & 0 & 0 & 2 \\ -2 & 1 & 0 & 0 \end{pmatrix}$$

(2) let \mathbf{z} be the new coordinates,

$$(\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3, \mathbf{y}_4)(2, -1, 1, 1)^T = (\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3, \mathbf{x}_4)\mathbf{C}(2, -1, 1, 1)^T$$

thus, $\mathbf{z} = \mathbf{C}(2, -1, 1, 1)^T = (11, 23, 4, -5)^T$.

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call the span space “ S ”,the linear combination of $\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3$ can be written as

$$\begin{aligned} & k_1(\mathbf{x}_1 - 2\mathbf{x}_2 + 3\mathbf{x}_3) + k_2(2\mathbf{x}_1 + 3\mathbf{x}_2 + 2\mathbf{x}_3) + k_3(4\mathbf{x}_1 + 13\mathbf{x}_2) \\ &= (k_1 + 2k_2 + 4k_3)\mathbf{x}_1 + (-2k_1 + 3k_2 + 13k_3)\mathbf{x}_2 + (3k_1 + 2k_2)\mathbf{x}_3 \end{aligned} \quad (9)$$

it's a linear combination of $\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3$, thus $\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3$ is one basis of space S .

6. Problem 11 of Page 26

$S = V_1 \cap V_2 = \{(\xi_1, \xi_2, \xi_3, \xi_4) | \xi_1 = -\xi_3, \xi_2 = -\xi_4\}$, let $\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3, \mathbf{e}_4$ be the standard basis of \mathbf{R}^4 . $\forall \mathbf{x} = (x_1, x_2, x_3, x_4) \in S$,

$$\begin{aligned} \mathbf{x} &= x_1\mathbf{e}_1 + x_2\mathbf{e}_2 + x_3\mathbf{e}_3 + x_4\mathbf{e}_4 \\ &= x_1(\mathbf{e}_1 - \mathbf{e}_3) + x_2(\mathbf{e}_2 - \mathbf{e}_4) \\ &= x_1(1, 0, -1, 0)^T + x_2(0, 1, 0, -1)^T \end{aligned} \quad (10)$$

any element in S can be derived from linear combination of $\mathbf{e}_1 - \mathbf{e}_3$ and $\mathbf{e}_2 - \mathbf{e}_4$, so $\mathbf{e}_1 - \mathbf{e}_3, \mathbf{e}_2 - \mathbf{e}_4$ is one basis of S .

7. Problem 12 of Page 26

(1) **Proof:**

- obviously zero matrix $\mathbf{O} \in V$
- $\forall \mathbf{A}, \mathbf{B} \in V, \forall \alpha, \beta \in \mathbf{R}, \alpha\mathbf{A} + \beta\mathbf{B} = \begin{pmatrix} \alpha a_{11} + \beta b_{11} & * \\ * & \alpha a_{22} + \beta b_{22} \end{pmatrix} \in V$

V is closed under addition and scalar multiplication, thus it is a subspace of $\mathbf{R}^{2 \times 2}$.

(2) let $e_1 = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$, $e_2 = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$, $e_3 = \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}$, $\forall A \in V$,

$$A = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & -a_{11} \end{pmatrix} = a_{11}e_1 + a_{12}e_2 + a_{21}e_3$$

e_1, e_2, e_3 is linear independent, so the dimension of subspace V is 3 and e_1, e_2, e_3 is one basis of V .

8. Additional Problem

Question:

if W_1, W_2, W_3 are subspaces of W , then $(W_1 \cap W_3) + (W_2 \cap W_3) \subset (W_1 + W_2) \cap W_3$. Can the left equal to the right under some circumstances?

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Yes. $\forall X_1, X_2 \in \mathbf{R}^{n \times n}, \forall \alpha, \beta \in \mathbf{R}$

$$T(\alpha X_1 + \beta X_2) = B(\alpha X_1 + \beta X_2)C = \alpha BX_1C + \beta BX_2C = \alpha T(X_1) + \beta T(X_2)$$

thus T is linear transformation.

10. Problem 6 of Page 78

let $g = (x_1, x_2, \dots, x_6)$,

$$\begin{cases} \frac{\partial x_1}{\partial t} = ax_1 - bx_2 \\ \frac{\partial x_2}{\partial t} = bx_1 + ax_2 \\ \frac{\partial x_3}{\partial t} = x_1 + ax_3 - bx_4 \\ \frac{\partial x_4}{\partial t} = x_2 + bx_3 + ax_4 \\ \frac{\partial x_5}{\partial t} = x_3 + ax_5 - bx_6 \\ \frac{\partial x_6}{\partial t} = x_4 + bx_5 + ax_6 \end{cases}$$

thus

$$\begin{aligned} \nabla_t(g) &= \left(\frac{\partial x_1}{\partial t}, \frac{\partial x_2}{\partial t}, \dots, \frac{\partial x_6}{\partial t} \right) \\ &= g \begin{pmatrix} a & b & 1 & 0 & 0 & 0 \\ -b & a & 0 & 1 & 0 & 0 \\ 0 & 0 & a & b & 1 & 0 \\ 0 & 0 & -b & a & 0 & 1 \\ 0 & 0 & 0 & 0 & a & b \\ 0 & 0 & 0 & 0 & -b & a \end{pmatrix} \\ &= gD \end{aligned}$$

D is what we wanted.

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$$T_1 \mathbf{E}_{11} = \begin{pmatrix} a & 0 \\ c & 0 \end{pmatrix} = a\mathbf{E}_{11} + c\mathbf{E}_{21}, T_1 \mathbf{E}_{12} = \begin{pmatrix} 0 & a \\ 0 & c \end{pmatrix} = a\mathbf{E}_{12} + c\mathbf{E}_{22},$$

$$T_1 \mathbf{E}_{21} = \begin{pmatrix} b & 0 \\ d & 0 \end{pmatrix} = b\mathbf{E}_{11} + d\mathbf{E}_{21}, T_1 \mathbf{E}_{22} = \begin{pmatrix} 0 & b \\ 0 & d \end{pmatrix} = b\mathbf{E}_{12} + d\mathbf{E}_{22}$$

$$\begin{aligned} T_1(\mathbf{E}_{11}, \mathbf{E}_{12}, \mathbf{E}_{21}, \mathbf{E}_{22}) &= (T_1 \mathbf{E}_{11}, T_1 \mathbf{E}_{12}, T_1 \mathbf{E}_{21}, T_1 \mathbf{E}_{22}) \\ &= (\mathbf{E}_{11}, \mathbf{E}_{12}, \mathbf{E}_{21}, \mathbf{E}_{22}) \begin{pmatrix} a & 0 & b & 0 \\ 0 & a & 0 & b \\ c & 0 & d & 0 \\ 0 & c & 0 & d \end{pmatrix} \end{aligned}$$

$$\mathbf{A}_1 = \begin{pmatrix} a & 0 & b & 0 \\ 0 & a & 0 & b \\ c & 0 & d & 0 \\ 0 & c & 0 & d \end{pmatrix}$$

similarly, we can get

$$\mathbf{A}_2 = \begin{pmatrix} a & c & 0 & 0 \\ b & d & 0 & 0 \\ 0 & 0 & a & c \\ 0 & 0 & b & d \end{pmatrix}, \mathbf{A}_3 = \mathbf{A}_1 \mathbf{A}_2$$

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Proof:

considering the linear combination of $\mathbf{x}, T\mathbf{x}, \dots, T^{k-1}\mathbf{x}$

$$\alpha_1 \mathbf{x} + \alpha_2 T\mathbf{x} + \dots + \alpha_k T^{k-1}\mathbf{x} = \mathbf{0},$$

apply transformation T for both sides, we have

$$\alpha_1 T\mathbf{x} + \alpha_2 T^2\mathbf{x} + \dots + \alpha_{k-1} T^{k-1}\mathbf{x} + \alpha_k T^k\mathbf{x} = \mathbf{0}$$

as $T^k\mathbf{x} = \mathbf{0}, T^{k-1}\mathbf{x} \neq \mathbf{0}$,

$$\alpha_1 T\mathbf{x} + \alpha_2 T^2\mathbf{x} + \dots + \alpha_{k-1} T^{k-1}\mathbf{x} = \mathbf{0}$$

repeat the transformation above until

$$\alpha_1 T^{k-1}\mathbf{x} = \mathbf{0}$$

so we get $\alpha_1 = 0$, then go back

$$\alpha_1 T^{k-2}\mathbf{x} + \alpha_2 T^{k-1}\mathbf{x} = \mathbf{0}$$

we get $\alpha_2 = 0$, then from

$$\alpha_1 T^{k-3}\mathbf{x} + \alpha_2 T^{k-2}\mathbf{x} + \alpha_3 T^{k-1}\mathbf{x} = \mathbf{0}$$

we get $\alpha_3 = 0$, similarly we can get $\alpha_1 = \alpha_2 = \dots = \alpha_k = 0$.

Thus $\mathbf{x}, T\mathbf{x}, \dots, T^{k-1}\mathbf{x}$ is linear independent.

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$$T\mathbf{x} = \mathbf{x} \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

thus,

$$T^2\mathbf{x} = \mathbf{x} \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$R(T^2) = \{\mathbf{y} | \mathbf{y} = T^2\mathbf{x}, \mathbf{x} \in \mathbf{R}^3\} = \{(0, 0, \xi_1) | \xi_1 \in \mathbf{R}\}$$

$$N(T^2) = \{\mathbf{x} | T^2\mathbf{x} = \mathbf{0}, \mathbf{x} \in \mathbf{R}^3\} = \{(0, \xi_2, \xi_3) | \xi_2, \xi_3 \in \mathbf{R}\}$$

for $R(T^2)$, its dimension is 1 and $(0, 0, 1)$ is one basis ;

for $N(T^2)$, its dimension is 2 and $(0, 1, 0), (0, 0, 1)$ is one basis.

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(1) $(\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3) = (\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3)\mathbf{C}$, thus

$$\begin{aligned} \mathbf{C} &= \begin{pmatrix} 1 & 2 & 1 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \end{pmatrix}^{-1} \begin{pmatrix} 1 & 2 & 2 \\ 2 & 2 & -1 \\ -1 & -1 & -1 \end{pmatrix} \\ &= \begin{pmatrix} -2 & -1.5 & 1.5 \\ 1 & 1.5 & 1.5 \\ 1 & 0.5 & -2.5 \end{pmatrix} \end{aligned}$$

(2) $T(\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3) = (\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3) = (\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3)\mathbf{C}$, thus the matrix is \mathbf{C}

(3) $T(\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3) = (\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3)\mathbf{C}$, thus the matrix is \mathbf{C}

15. Problem 12 of Page 79

$$\det(\mathbf{A} - \lambda\mathbf{I}) = 0 \quad (11)$$

we can get $\lambda_1 = -2, \lambda_2 = \lambda_3 = 1$ from equation(11).

for $\lambda_1 = -2$, solving the equation $(\mathbf{A} - \lambda_1\mathbf{I})\mathbf{x} = \mathbf{0}$, we get a basic solution: $(0, 0, 1)^T$. all eigenvectors of T are

$$k\mathbf{x}_3, k \in \mathbf{R}, k \neq 0$$

for $\lambda_2 = \lambda_3 = 1$, we get a basic solution: $(3, -6, 20)^T$, all eigenvectors of T are

$$k(3\mathbf{x}_1 - 6\mathbf{x}_2 + 20\mathbf{x}_3), k \in \mathbf{R}, k \neq 0$$

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from $\det(\mathbf{A} - \lambda\mathbf{I}) = 0$ we can get $\lambda_1 = 2, \lambda_2 = \lambda_3 = 1$. for $\lambda_1 = 2$, we get a basic solution $(0, 0, 1)^T$; for $\lambda_2 = \lambda_3 = 1$, we get a basic solution $(-1, -2, 1)^T$. then we obtain a non-singular matrix:

$$\mathbf{P}_1 = \begin{pmatrix} 0 & -1 & 1 \\ 0 & -2 & 0 \\ 1 & 1 & 0 \end{pmatrix}$$

further,

$$P_1^{-1}AP_1 = \begin{pmatrix} 2 & 0 & -1 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{pmatrix}$$

17. Problem 15 of Page 79

let $\psi(\lambda) = (2\lambda^4 - 12\lambda^3 + 19\lambda^2 - 29\lambda + 37)$, the characteristic polynomial of A

$$\varphi(\lambda) = \det(A - \lambda I) = (\lambda - 1)(\lambda - 5) + 2 = \lambda^2 - 6\lambda + 7$$

so

$$\begin{aligned} \psi(\lambda) &= \varphi(\lambda)(2\lambda^2 + 5) + \lambda + 2 \\ \psi(A) &= \varphi(A)(2A^2 + 5I) + A + 2I \\ &= A + 2I \end{aligned}$$

the original problem is equivalent to solving $\psi(A)^{-1}$,

$$\psi(A)^{-1} = (A + 2I)^{-1} = \frac{1}{23} \begin{pmatrix} 7 & 1 \\ -2 & 3 \end{pmatrix}$$

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(1) the characteristic polynomial

$$\det(A - \lambda I) = (\lambda - 9)(\lambda + 9)^2$$

the minimum polynomial

$$m(\lambda) = (\lambda - 9)(\lambda + 9)$$

(2) the characteristic polynomial

$$\det(A - \lambda I) = (\lambda^2 - 2a_0\lambda + a_0^2 + a_1^2 + a_2^2 + a_3^2)^2$$

the minimum polynomial

$$m(\lambda) = \lambda^2 - 2a_0\lambda + a_0^2 + a_1^2 + a_2^2 + a_3^2$$

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Proof:

$\det(A - \lambda I) = \det(A^T - \lambda I)$, thus A and A^T have the same characteristic polynomial and same minimum polynomial.

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Proof:

$$V_{\lambda_0} = \{x | T_1x = \lambda_0x, x \in V^n\}, \forall x \in V_{\lambda_0},$$

$$T_1(T_2x) = T_2(T_1x) = T_2(\lambda_0x) = \lambda_0(T_2x), (T_2x) \in V^n$$

T_2x still belongs to V_{λ_0} , thus V_{λ_0} is the invariant subspace of T_2 .

21. Additional Problem

(1) Proof:

$N(f(T)) = \{\mathbf{x} | f(T)\mathbf{x} = \mathbf{0}, \mathbf{x} \in V^n\}$, $N(g(T)) = \{\mathbf{x} | g(T)\mathbf{x} = \mathbf{0}, \mathbf{x} \in V^n\}$.

two polynomials $f(\lambda)$ and $g(\lambda)$ are relatively prime, thus $f(\lambda) = 0$ and $g(\lambda) = 0$ have different roots. $\forall \mathbf{x} \in N(f(T)) \cap N(g(T))$,

$$\begin{cases} f(T)\mathbf{x} = \mathbf{0} \end{cases} \quad (12)$$

$$\begin{cases} g(T)\mathbf{x} = \mathbf{0} \end{cases} \quad (13)$$

equation(12) - equation(13),

$$(f(T) - g(T))\mathbf{x} = \mathbf{0}$$

the equation(1) only has a solution of 0.