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Linear Algebra Exercises

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Chapter 1

Vector Spaces

1.1 Linear Dependence and Linear Independence

Exercise 1.5.1

Label the following statements as true or false.

(a) If S is a linearly dependent set, then each vector in S is a linear combination of other vector in S.

Proof. True

(b) Any set containing the zero vector is linearly dependent.

Proof. True

(c) The empty set is linearly dependent.

Proof. False. It is linearly independent.

(d) Subsets of linearly dependent sets are linearly dependent. True by Theorem 6.

(e) Subsets of linearly independent sets are linearly independent.

Proof. True by corollary to Theorem 6.

(f) If $a_1x_1 + a_2x_2 + \cdots + a_nx_n = 0$ and x_1, x_2, \ldots, x_n are linearly independent, then all the scalars a_i are zero.

Proof. True this is by definition.

Exercise 1.5.4

In F^n , let e_j denote the vector whose jth coordinate is 1 and whose other coordinates are 0. Prove that $\{e_1, e_2, \ldots, e_n\}$ is linearly independent.

Proof. Choose a finite amount of scalars $a_1, a_2, \ldots, a_n \in F$ to create the following linear combination:

$$a_1e_1 + a_2e_2 + \dots + a_ne_n = (0, 0, \dots, 0).$$
 (1)

To show that the set $\{e_1, e_2, \ldots, e_n\}$ is linearly independent, we need to show that the scalars $a_1, a_2, \ldots, a_n \in F$ have the trivial representation; that is, $a_1 = a_2 = \cdots = a_n = 0$. Since the jth coordinate of e_j is 1 but 0 in all the other entries, we have that

$$a_1(1,0,\ldots,0) + a_2(0,1,\ldots,0) + \cdots + a_n(0,0,\ldots,1)$$

= $(a_1,0,\ldots,0) + (0,a_2,\ldots,0) + \cdots + (0,0,\ldots,a_n)$
= (a_1,a_2,\ldots,a_n) .

Hence, we have

$$(a_1, a_2, \dots, a_n) = (0, 0, \dots, 0).$$

Equating each entry of the left side of the equation above to 0, we find that $a_i = 0$ for all $1 \le j \le n$. Hence, the set $\{e_1, e_2, \dots, e_n\}$ is linearly independent.

Exercise 1.5.4

Show that the set $\{1, x, x^2, \dots, x^n\}$ is linearly independent in $P_n(F)$.

Proof. Just like the prior exercise, we need to show that we can find scalars $a_0, a_1, \ldots, a_n \in F$ such that

$$a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n = 0$$

where $a_i = 0$ for all $0 \le i \le n$. Note that the 0 polynomial is just

$$0 + 0x + 0x^2 + \dots + 0x^n = 0.$$

Hence, equating coefficients we immediately get that $a_i = 0$ for all $0 \le i \le n$. Thus, the set $\{1, x, x^2, \dots, x^n\}$ is linearly independent.

Exercise 1.5.6

In $M_{m\times n}(F)$, let E^{ij} denote the matrix whose only nonzero entry is 1 in the *i*th row and *j*th column. Prove that $\{E^{ij}: 1 \leq i \leq m, 1 \leq j \leq n\}$ is linearly independent.

Proof. First, we create a linear combination of a finite amount vectors in $E = \{E^{ij} : 1 \le i \le m, 1 \le j \le n\}$ with scalars δ_k for $1 \le k \le N$ with N = mn as the number of total entries in each matrix in $\{E^{ij} : 1 \le i \le m, 1 \le j \le n\}$. Note that after doing our scalar multiplication and summing up each term, we find that each $\delta_k E_{ij} = \delta_k$ in our linear combination can equated with a corresponding i and j entry in the zero matrix such that $\delta_k = 0$ for all $1 \le k \le N$. Hence, E is a linearly independent set.

Exercise 1.5.7

Recall from Example 3 in Section 1.3 that the set of diagonal matrices in $M_{2\times 2}(F)$ is a subspace. Find a linearly independent set that generates this subspace.

Proof. Define W as the linearly independent spanning set of the set of diagonal matrices in $M_{2\times 2}$ where

$$W = \left\{ \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} \right\}.$$

To see why W is a linearly independent set, choose scalars $\delta_1, \delta_2 \in F$ such that

$$\delta_1 \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} + \delta_2 \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}.$$

Performing scalar multiplication and vector addition gives us the following equation

$$\begin{pmatrix} \delta_1 & 0 \\ 0 & \delta_2 \end{pmatrix} = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}.$$

Since the zero matrix is a diagonal matrix, we know that equation entries where i = j yields $\delta_1 = \delta_2 = 0$. Hence, W is a linearly independent set that generates the set of diagonal matrices of $M_{2\times 2}(F)$.

Exercise 1.5.8

Let $S = \{(1, 1, 0), (1, 0, 1), (0, 1, 1)\}$ be a subset of the vector space F^3 .

(a) Prove that if $F = \mathbb{R}$, then S is linearly independent.

Proof.

(b) Prove that if F has characteristic two, then S is linearly dependent.

Proof.

Exercise 1.5.9

Let u and v be distinct vectors in a vector space V. Show that $\{u,v\}$ is linearly dependent if and only if u or v is a multiple of the other. I have written two proofs for this:

Proof. Let u and v be distinct vectors in a vector space V.

 (\Rightarrow) Since $\{u,v\}$ is a linearly dependent set, we can find scalars $a_1,a_2\in F$ such that

$$a_1 u + a_2 v = 0 \tag{1}$$

Suppose v is not a multiple of u and choose $a_1 \neq 0$ since $\{u, v\}$ is linearly dependent. We need to show that u is a multiple of v. Solving for u, we get that

$$u = -\frac{a_2}{a_1}v.$$

Hence, u is a multiple of v.

(\Leftarrow) Suppose u or v is a scalar multiple of the other. Assume u is the scalar multiple of v. Then for some $c \neq 0 \in F$, we have u = cv. Hence, we have u - cv = 1u - cv = 0. This tells us that $\{u, v\}$ is linearly dependent.

Exercise 1.5.12

Prove Theorem 1.6 and its corollary.

Proof. See proof in notes.

Exercise 1.5.13

Let V be a vector space over a field of characteristic not equal to two.

(a) Let u and v be distinct vectors in V. Prove that $\{u,v\}$ is linearly independent if and only if $\{u+v,u-v\}$ is linearly independent.

Proof. Let u and v be distinct vectors in V.

For the forwards direction, assume $\{u, v\}$ is a linearly independent set. We need to show that $\{u+v, u-v\}$ is linearly independent. Hence, we need to find $a, b \in F$ such that

$$a(u+v) + b(u-v) = 0. (1)$$

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Note that (1) leads to

$$a(u+v) + b(u-v) = au + av + bu - bv$$
$$= au - bv + av + bu.$$

Since $\{u, v\}$ is a linearly independent set, we have that

$$au - bv = 0$$

and

$$av + bu = 0$$

for a = b = 0. Hence,

$$a(u+v) + b(u-v) = 0$$

for a=b=0 and so $\{u-v,u+v\}$ is a linearly independent set.

For the backwards direction, suppose $\{u+v, u-v\}$ is linearly independent. We need to show that $\{u,v\}$ is linearly independent. Note that $a,b\in F$ such that

$$a(u+v) + b(u-v) = 0$$

for a = b = 0 since $\{u - v, u + v\}$ is linearly independent. Note that

$$a(u+v) + b(u-v) = au + av + bu - bv$$
$$= au - bv + av + bu$$
$$= 0 + av + bu$$
$$= 0$$

Thus, av + bu = 0 where a, b both zero. Thus, the set $\{u, v\}$ is linearly independent.

(b) Let u, v, and w be distinct vectors in V. Prove that $\{u, v, w\}$ is linearly independent if and only if $\{u + v, u + w, v + w\}$ is linearly independent.

Proof. For the forwards direction, suppose $\{u,v,w\}$ is linearly independent. Then choose scalars $a_1,a_2,a_3\in F$ such that

$$a_1 u + a_2 v + a_3 w = 0$$

with $a_1 = a_2 = a_3 = 0$. We need to show that $\{u + v, u + w, v + w\}$ is linearly independent; that is, we need to show that we can find scalars $a_1, a_2, a_3 \in F$ such that

$$a_1(u+v) + a_2(u+w) + a_3(v+w) = 0 (1)$$

for $a_1 = a_2 = a_3 = 0$. Observe that (1) can be written in the following way

$$(a_1u + a_3v + a_2w) + (a_1v + a_2u + a_3w) = 0 (2)$$

Since $\{u, v, w\}$ is linearly independent, we know that $a_1 = a_2 = a_3 = 0$. But this also has to mean that $\{u + v, u + w, v + w\}$ is a linearly independent set.

For the backwards direction, suppose $\{u+v, u+w, v+w\}$ is linearly independent. Then choose scalars $a_1, a_2, a_3 \in F$ such that

$$a_1(u+v) + a_2(u+w) + a_3(v+w) = 0. (1)$$

We need to show that $\{u, v, w\}$ is linearly independent. Observe that (1) can be re-written as

$$(a_1u + a_3v + a_2w) + (a_1v + a_2u + a_3w) = 0$$

$$\Rightarrow 0 + (a_1v + a_2u + a_3w) = 0$$

$$\Rightarrow a_1v + a_2u + a_3w = 0$$

where $a_1 = a_2 = a_3 = 0$. Hence, $\{u, v, w\}$ is linearly independent.

Exercise 1.5.14

Prove that a set S is linearly dependent if and only if $S = \{0\}$ or there exists distinct vectors $v, u_1, u_2, \dots, u_n \in S$ such that v is a linear combination of u_1, u_2, \dots, u_n .

Proof. For the forwards direction, Let S be a linearly dependent. Then we need to show that either $S = \{0\}$ or S contains distinct vectors $v, u_1, u_2, \ldots, u_n \in S$ such that $v \in \operatorname{span}(S)$. Suppose there does not exists distinct vectors $v, u_1, u_2, \ldots, u_n \in S$ such that $v \in \operatorname{span}(S)$. This tells us that S only contains the singleton $S = \{v\}$. Furthermore, we must require v = 0 since S is linearly dependent. Otherwise, $v \neq 0$ would imply that S is linearly independent. Hence, we have $S = \{0\}$. Now suppose $S \neq \{0\}$. Since S is linearly dependent, there exists scalars $a_1, a_2, \ldots, a_{n+1}$ and vectors v, u_1, u_2, \ldots, u_n such that

$$a_1v + a_2u_1 + a_3u_2 + \dots + a_{n+1}u_n = 0$$

with all $a_1, a_2, \ldots, a_n, a_{n+1}$ not all equal to zero. Solving for v, we get that

$$v = -(a_1^{-1}a_2)u_1 - (a_1^{-1}a_3)u_2 - \dots - (a_1^{-1}a_{n+1})u_n.$$

Since v is a linear combination of u_1, u_2, \ldots, u_n , we have that $v \in \text{span}(S)$.

Conversely, suppose that either $S=\{0\}$ or there exists distinct vectors $v,u_1,u_2,\ldots,u_n\in S$ such that v is a linear combination of u_1,u_2,\ldots,u_n . Assume $S=\{0\}$. Then S is linearly dependent because the singleton is the zero vector. Now suppose v is a linear combination of vectors u_1,u_2,\ldots,u_n . Then there exists scalars $a_1,a_2,\ldots,a_n\in F$ and distinct vectors $u_1,u_2,\ldots,u_n\in S$ such that

$$v = a_1 u_1 + a_2 u_2 + \dots + a_n u_n.$$

Subtracting v from both sides of this equation yields the following equation

$$a_1u_1 + a_2u_2 + \dots + a_nu_n - 1v = 0.$$

Since not all scalars in the equation above are zero and $v, u_1, u_2, \ldots, u_n \in S$, we must have that S is a linearly dependent set.

Exercise 1.5.15

Prove that a set $S = \{u_1, u_2, \dots, u_n\}$ be a finite set of vectors. Prove that S is linearly dependent if and only if $u_1 = 0$ or $u_{k+1} \in \text{span}(\{u_1, u_2, \dots, u_k\})$ for some k where $1 \le k < n$.

Proof. Suppose $u_{k+1} \notin \operatorname{span}(\{u_1, u_2, \dots, u_k\})$ for all $1 \leq k < n$. Since S is linearly dependent, we know that the zero vector is contained in S. Choose k = 1 such that $u_1 = 0$ and we are done. On the other hand, suppose $u_1 \neq 0$. We need to show that $u_{k+1} \in \operatorname{span}(\{u_1, u_2, \dots, u_k\})$. Choose k = n - 1. Then clearly n = k + 1. Since S is linear independent, choose scalars $a_1, a_2, \dots, a_n \in F$ such that

$$a_1u_1 + a_2u_2 + \dots + a_ku_k + a_{k+1}u_{k+1} = 0.$$
 (1)

where $a_1, a_2, \ldots, a_k, a_{k+1}$ not all zero. Solving for u_{k+1} by subtracting $a_{k+1}u_{k+1}$ on both sides of (1) and multiplying $-a_{k+1}^{-1}$ on both sides of (1), we end up with the following equation:

$$u_{k+1} = -(a_{k+1}^{-1}a_1)u_1 - (a_{k+1}^{-1}a_2)u_2 - \dots - (a_{k+1}^{-1}a_k)u_k.$$

This tells us that u_{k+1} can be written as a linear combination of vectors u_1, u_2, \ldots, u_k . Hence, $u_{k+1} \in \text{span}(\{u_1, u_2, \ldots u_k\})$.

Conversely, either $u_1 = 0$ or $u_{k+1} \in \text{span}(u_1, u_2, \dots, u_k)$. Suppose $u_1 = 0$. Then S contains the zero vector so S must be linearly dependent. On the other hand, choose k = n - 1 where $1 \le k < n$ such that $u_{k+1} \in \text{span}(\{u_1, u_2, \dots, u_k\})$ implies that there exists scalars a_1, a_2, \dots, a_k such that

$$u_{k+1} = a_1 u_1 + a_2 u_2 + \dots + a_k u_k$$

$$\Rightarrow u_n = a_1 u_1 + a_2 u_2 + \dots + a_{n-1} u_{n-1}.$$
(1)

Subtracting u_n on both sides of (1) implies that

$$(a_1u_1 + a_2u_2 + \dots + a_{n-1}u_{n-1}) - 1u_n = 0.$$

Since not all scalars in the linear combination above are zero, we know that S must be linearly dependent.

Exercise 1.5.16

Prove that a set S of vectors is linearly independent if and only if each finite subset of S is linearly independent.

Proof. (\Rightarrow) Suppose S is a linearly independent set. Let S' be any finite subset of S. By corollary to Theorem 6, we can see that $S' \subseteq S$ implies that S' is also linearly independent. (\Leftarrow) We will proceed by proving the contrapositive. Let $S' \subseteq S$ be a finite subset that is linearly dependent set.

We will prove that S is a linearly dependent set. Since $S' \subseteq S$, we have that S must be a linearly dependent set by Theorem 6.

Exercise 1.5.17

Let M be a square upper triangular matrix (as defined in Section 1.3) with nonzero diagonal entries. Prove that the columns of M are linearly independent.

Proof. Let M be a square upper triangular matrix. Note that M have the following form:

$$\begin{pmatrix} a_{11} & a_{12} & a_{13} & \cdots & a_{1n} \\ 0 & a_{22} & a_{23} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \ddots & \vdots \\ \vdots & \vdots & \cdots & \ddots & a_{n-1n} \\ 0 & 0 & \cdots & \cdots & a_{nn} \end{pmatrix}.$$

We can define the following columns as vectors $v_1, v_2, \dots v_n$ where

$$v_1 = \begin{pmatrix} a_{11} \\ 0 \\ \vdots \\ 0 \end{pmatrix}, v_2 = \begin{pmatrix} a_{12} \\ a_{22} \\ \vdots \\ 0 \end{pmatrix}, \dots, v_n = \begin{pmatrix} a_{1n} \\ a_{2n} \\ \vdots \\ a_{nn} \end{pmatrix}.$$

Choose scalars $\delta_1, \delta_2, \dots, \delta_n \in F$ such that

$$\delta_1 v_1 + \delta_2 v_2 + \dots + \delta_n v_n = 0$$

where the zero vector 0 is denoted as

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$$0 = \begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix}.$$

Using scalar multiplication and addition, we arrive at the following system of equations:

$$\delta_{1}a_{11} + \delta_{2}a_{12} + \dots + \delta_{n-1}a_{1n-1} + \delta_{n}a_{1n} = 0$$

$$\delta_{2}a_{22} + \delta_{3}a_{23} + \dots + \delta_{n}a_{2n} = 0$$

$$\vdots$$

$$\delta_{n-1}a_{n-1n-1} + \delta_{n}a_{n-1n} = 0$$

$$\delta_{n}a_{nn} = 0.$$

Since all the diagonal entries of M are non-zero, we can see from the equation above that $\delta_n=0$ which subsequently tells us that $\delta_{n-1}=0$. We claim that $\delta_1=\dots=\delta_{n-1}=\delta_n=0$ for all $n\geq 1$. We can prove this via induction. Let our base case be n=2. Then observe that we have an upper triangular 2×2 matrix such that the linear combination of the columns lead to the following system of linear equations:

$$\delta_1 a_{11} + \delta_2 a_{12} = 0$$
$$0 + \delta_2 a_{22} = 0.$$

Observe that $\delta_2 = 0$ which also implies that $\delta_1 = 0$. Now suppose our claim that $\delta_1 = \cdots = \delta_{n-1} = \delta_n = 0$ holds for all $n \ge 1$. We want to show that our claim still holds for the n+1 case. Observe that $\delta_{n+1} = 0$ derived from an $n+1 \times n+1$ matrix. Using the same process that proved the base case, we find that $\delta_n = \delta_{n+1} = 0$. By our inductive hypothesis, we know that $\delta_1 = \cdots = \delta_{n-1} = \delta_n = 0$ for all $n \ge 1$. This tells us that $\delta_1 = \cdots = \delta_{n+1}$ for all $n \ge 1$. Hence, the columns of M are linearly independent.

CHAPTER 1. VECTOR SPACES

Exercise 1.5.18

Let S be a set of nonzero polynomials in P(F) such that no two have the same degree. Prove that S is linearly independent.

Proof. TO DO.

Exercise 1.5.19

Prove that if $\{A_1, A_3, \ldots, A_k\}$ is a linearly independent subset of $M_{n \times n}(F)$, then $\{A_1^t, A_2^t, A_3^t, \ldots, A_k^t\}$ is also linearly independent.

Proof. TO DO.

Exercise 1.5.20

Let $f, g \in \mathcal{F}(\mathbb{R}, \mathbb{R})$ be the functions defined by $f(t) = e^{rt}$ and $g(t) = e^{st}$, where $r \neq s$. Prove that f and g are linearly independent in $\mathcal{F}(\mathbb{R}, \mathbb{R})$.

Proof. Let $f, g \in \mathcal{F}(\mathbb{R}, \mathbb{R})$ where f and g are defined by $f(t) = e^{rt}$ and $g(t) = e^{st}$ with $r \neq s$. Suppose for sake of contradiction that the set $\{f, g\}$ is a linearly dependent set of vectors. By Exercise 1.5.9, we know that either f is a multiple of g or g is a multiple of f. Assume f is a multiple of g. Hence, there exists a $c \in R$ such that f(t) = cg(t). In other words,

$$f(t) = cg(t) \Rightarrow e^{rt} = ce^{st}$$
.

This equality is valid only when r = s because otherwise f would not be a scalar multiple of g. But note that $r \neq s$ by assumption. Hence, we have a contradiction and thus $\{f,g\}$ must be linearly independent.