

## Chapter 01

(1) a matrix  $A \in F^{m \times n}$  may

左反未必存在,右反未必存在,或皆不純在  $\rightarrow$  zero matrix

存在左反矩陣  $\rightarrow n \leq m$

存在右反矩陣  $\rightarrow m \leq n$

(2)  $(R_{ij})^{-1} = R_{ij}$ ,  $(R_i^k)^{-1} = R_i^{\frac{1}{k}}$ ,  $(R_{ij}^{(k)})^{-1} = R_{ij}^{(-k)}$

(3) 對  $A$  做列運算  $\Leftrightarrow$  把  $A$  乘上一個列基本矩陣

If  $A \in F^{m \times n}$ , 對  $A$  做某一型列運算  $r$  得到  $B$ , 則  $B = EA$ ,  $E = r(I_m)$  為列基本矩陣

(4)  $A \in F^{m \times n}$ ,  $F = R$  ( or  $C$ )

$Ax = 0$  有非 0 解  $\Leftrightarrow Ax = 0$  有無限多解

(5) **Row echelon form**

(a) 全部為零的列在矩陣最底下

(b) 不全為零的列, 其第一個非零元素(pivot)為 1

(c) 對兩相鄰的非零列而言, 較高列之領先 1 出現在較低列之領先 1 的左邊

### Reduced Row echelon form

A matrix be a Row echelon form and

在領先 1 的那一行除了領先 1 以外的位置全部為零

(6) make row echelon form be 
$$\left[ \begin{array}{ccc|c} a_{11} & a_{12} & a_{13} & b_1 \\ 0 & a_{22} & a_{23} & b_2 \\ 0 & 0 & M & N \end{array} \right]$$

(a) no solution  $\Rightarrow \begin{cases} M = 0 \\ N \neq 0 \end{cases}$

(b) unique solution  $\Rightarrow M \neq 0$

(c) infinite solution  $\Rightarrow \begin{cases} M = 0 \\ N = 0 \end{cases}$

(7)  $A \in F^{n \times n}$  following are equivalent statement

(1)  $A$ : 可逆

(2)  $\forall b \in F^{n \times 1}$ ,  $Ax = b$  具唯一解

(3)  $\forall b \in F^{n \times 1}$ ,  $Ax = b$  有解

Ex 1.1 10 間學校

$A \in F^{m \times n}, B \in F^{n \times m}$ prove $tr(AB) = tr(BA)$
suppose $C = AB \in F^{m \times m}, D = BA \in F^{n \times n}$
$tr(AB) = tr(C) = \sum_{i=1}^m c_{ii} = \sum_{i=1}^m \sum_{j=1}^n a_{ij} b_{ji} = \sum_{j=1}^n \sum_{i=1}^m b_{ji} a_{ij} = \sum_{j=1}^n d_{jj} = tr(D) = tr(BA)$

Ex 1.2 8 間學校

prove $\nexists A, B \in F^{m \times n} \ni AB - BA = I$
suppose exist $A, B \in F^{m \times n} \ni AB - BA = I$
$\Rightarrow n = tr(AB - BA) = tr(AB) - tr(BA) = 0 \rightarrow \leftarrow$

Ex 1.4

Prove $A, B$ : upper triangular matrix $\Rightarrow C=AB$ : upper triangular matrix ( $A, B$ : lower triangular matrix $\Rightarrow C=AB$ : low triangular matrix )
$\because A, B$ : upper triangular $\Rightarrow a_{ij} = b_{ij} = 0, \forall i > j$ claim: $c_{ij} = 0, \forall i > j$ given $i > j, c_{ij} = \sum_{k=1}^n a_{ik} b_{kj} = a_{i1} b_{1j} + \dots + a_{i(i-1)} b_{(i-1)j} + a_{ii} b_{ij} + \dots + a_{in} b_{nj}$ $\because a_{i1} = a_{i2} = \dots = a_{i(i-1)} = 0 \Rightarrow c_{ij} = a_{ii} b_{ij} + \dots + a_{in} b_{nj}$ and $b_{ij} = 0, \forall i > j, \therefore c_{ij} = a_{ii} b_{ij} + \dots + a_{in} b_{nj} = 0$

Ex 1.4

(1) $A$ 可逆 (2) $A\vec{x} = \vec{0}$ 只有零解 (3) $A \sim I$ (4) $A$ 能寫成若干個列基本矩陣
(1) $\Rightarrow$ (2) $A\vec{x} = \vec{0}$ , 因為 $A$ 可逆, $\therefore A^{-1}A\vec{x} = A^{-1}\vec{0} \Rightarrow \vec{x} = \vec{0}$ (2) $\Rightarrow$ (3) $A\vec{x} = \vec{0}$ 只有零解 $\Rightarrow A\vec{x} = \vec{0}$ 有唯一解 $\Rightarrow rank(A) = n$ $A$ 可化簡到列梯形矩陣 $R$ , 且 $R$ 有 $n$ 個非零列, 因為 $R: n \times n$ , 所以 $R$ 不具零列, $R = I_n$ (3) $\Rightarrow$ (4) $A \sim I$ 存在基本矩陣 $E_1, E_2, \dots, E_k, E_1, E_2, \dots, E_k \ni E_k \dots E_2 E_1 A = I$ $A = E_1^{-1} E_2^{-1} \dots E_k^{-1}$ (4) $\Rightarrow$ (1) 基本矩陣之 inverse 可逆, 且 $A$ 為數個列基本矩陣相乘, 所以 $A$ 可逆

Ex 1.5

$A \in F^{m \times m}, C \in F^{n \times n}$  prove  $X = \begin{bmatrix} A & B \\ O & C \end{bmatrix}, B \in F^{m \times n}, O \in F^{n \times m}$  invertable, and  $X^{-1} = ?$

let  $Y = \begin{bmatrix} P & Q \\ R & S \end{bmatrix}, P \in F^{m \times m}, Q \in F^{m \times n}, R \in F^{n \times m}, S \in F^{n \times n}$

suppose  $\begin{bmatrix} A & B \\ O & C \end{bmatrix} \begin{bmatrix} P & Q \\ R & S \end{bmatrix} = \begin{bmatrix} I_m & O \\ O & I_n \end{bmatrix}$

$\Rightarrow \begin{bmatrix} AP+BR & AQ+BS \\ CR & CS \end{bmatrix} = \begin{bmatrix} I_m & O \\ O & I_n \end{bmatrix}, \dots, \text{ pick } Y = \begin{bmatrix} A^{-1} & -A^{-1}BC^{-1} \\ O & C^{-1} \end{bmatrix} = X^{-1}$

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$$A = \begin{bmatrix} 1 & 2 & 2 & 3 & 1 & 4 \\ 2 & 4 & 5 & 5 & 4 & 9 \\ 3 & 6 & 7 & 8 & 5 & 9 \end{bmatrix}$$

(a) find the reduced echelon form of A

(b) find the reduced row echelon form of A

$$\begin{aligned} (a) \begin{bmatrix} 1 & 2 & 2 & 3 & 1 & 4 \\ 2 & 4 & 5 & 5 & 4 & 9 \\ 3 & 6 & 7 & 8 & 5 & 9 \end{bmatrix} & \xrightarrow{r_{12}^{-2} r_{13}^{-3}} \begin{bmatrix} 1 & 2 & 2 & 3 & 1 & 4 \\ 0 & 0 & 1 & -1 & 2 & 1 \\ 0 & 0 & 1 & -1 & 2 & -3 \end{bmatrix} \\ & \xrightarrow{r_{23}^{-1}} \begin{bmatrix} 1 & 2 & 2 & 3 & 1 & 4 \\ 0 & 0 & 1 & -1 & 2 & 1 \\ 0 & 0 & 0 & 0 & 0 & -4 \end{bmatrix} \xrightarrow{r_3^{-\frac{1}{4}}} \begin{bmatrix} 1 & 2 & 2 & 3 & 1 & 4 \\ 0 & 0 & 1 & -1 & 2 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix} \\ (b) \begin{bmatrix} 1 & 2 & 2 & 3 & 1 & 4 \\ 0 & 0 & 1 & -1 & 2 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix} & \xrightarrow{r_{21}^{-2} r_{31}^{-2} r_{32}^{-1}} \begin{bmatrix} 1 & 2 & 0 & 5 & -3 & 0 \\ 0 & 0 & 1 & -1 & 2 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix} \end{aligned}$$

Ex 1.12

solve linear system by  $Ax=b$   $A = \begin{bmatrix} 1 & -1 & -2 & -8 \\ -2 & 1 & 2 & 9 \\ 3 & 0 & 2 & 1 \end{bmatrix}, b = \begin{bmatrix} -3 \\ 5 \\ -8 \end{bmatrix}$

$$LU = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 3 & -3 & 1 \end{bmatrix} \begin{bmatrix} 1 & -1 & -2 & -8 \\ 0 & -1 & -2 & -7 \\ 0 & 0 & 2 & 4 \end{bmatrix}$$

$Ax = b \Rightarrow L U x = b$  , let  $Ux = y \Rightarrow Ly = b$  got  $y$  ,  $Ux = y \Rightarrow$  got  $x$

$$\begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 3 & -3 & 1 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} -3 \\ 5 \\ -8 \end{bmatrix} \Rightarrow \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} -3 \\ -1 \\ -2 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -1 & -2 & -8 \\ 0 & -1 & -2 & -7 \\ 0 & 0 & 2 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} -3 \\ -1 \\ -2 \end{bmatrix} \Rightarrow \begin{cases} x_1 = x_4 - 2 \\ x_2 = -3x_4 + 3 \\ x_3 = -2x_4 - 1 \end{cases}$$

Ex 1.9

$$\begin{cases} kx + y + z = 1 & (a) \text{no solution} \\ x + ky + z = 1 & k = ? \text{ when } (b) \text{unique solution} \\ x + y + kz = 1 & (c) \text{infinite solution} \end{cases}$$

$$(a) \text{no solution} \Rightarrow \begin{cases} -(k-1)(k+2) = 0 \\ 1-k \neq 0 \end{cases} \Rightarrow k = -2$$

$$(b) \text{unique solution} \Rightarrow -(k-1)(k+2) \neq 0 \Rightarrow k \notin \{1, -2\}$$

$$(c) \text{infinite solution} \Rightarrow \begin{cases} -(k-1)(k+2) = 0 \\ 1-k = 0 \end{cases} \Rightarrow k = 1$$

Use Gaussian elimination to solve the following system of linear equation

$$\begin{cases} 2x_1 - x_2 + 3x_3 + 4x_4 = 9 \\ x_1 - 2x_2 + 7x_4 = 11 \\ 3x_1 - 3x_2 + x_3 + 5x_4 = 8 \\ 2x_1 + x_2 + 4x_3 + 4x_4 = 10 \end{cases}$$

$$\begin{bmatrix} 2 & -1 & 3 & 4 & | & 9 \\ 1 & 0 & -2 & 7 & | & 11 \\ 3 & -3 & 1 & 5 & | & 8 \\ 2 & 1 & 4 & 4 & | & 10 \end{bmatrix} \xrightarrow{r_{21}^{-2}, r_{23}^{-3}, r_{24}^{-2}} \begin{bmatrix} 0 & -1 & 7 & -10 & | & -13 \\ 1 & 0 & -2 & 7 & | & 11 \\ 0 & -3 & 7 & -16 & | & -25 \\ 0 & 1 & 8 & -10 & | & -12 \end{bmatrix}$$

$$\xrightarrow{r_{41}^1, r_{43}^3} \begin{bmatrix} 0 & 0 & 15 & -20 & | & -25 \\ 1 & 0 & -2 & 7 & | & 11 \\ 0 & 0 & 31 & -46 & | & -61 \\ 0 & 1 & 8 & -10 & | & -12 \end{bmatrix} \rightarrow \begin{bmatrix} 0 & 0 & 3 & -4 & | & -5 \\ 1 & 0 & -2 & 7 & | & 11 \\ 0 & 0 & 0 & -14 & | & -28 \\ 0 & 1 & 8 & -10 & | & -12 \end{bmatrix}$$

然後硬么成 **Row echelon form**

$$\begin{bmatrix} 1 & 0 & -2 & 7 & | & 11 \\ 0 & 1 & 8 & 10 & | & -12 \\ 0 & 0 & 1 & -\frac{4}{3} & | & -\frac{5}{3} \\ 0 & 0 & 0 & 1 & | & 2 \end{bmatrix} \Rightarrow \begin{cases} x_1 = -1 \\ x_2 = 0 \\ x_3 = 1 \\ x_4 = 2 \end{cases}$$

$$\begin{cases} 2x_1 + 5x_2 + (2\alpha + 1)x_3 = 4 \\ x_1 + 3x_2 + \alpha x_3 = -1 \\ -3x_1 - 5x_2 - x_3 = \beta \end{cases} \quad \text{what condition of } \alpha, \beta$$

(a)unique solution (b)infinite solution (c)no solution

$$\begin{bmatrix} 1 & 3 & \alpha & | & -1 \\ 2 & 5 & 2\alpha + 1 & | & 4 \\ -3 & -5 & -1 & | & \beta \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 3 & \alpha & | & -1 \\ 0 & -1 & 1 & | & 6 \\ 0 & 4 & 3\alpha - 1 & | & \beta - 3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 3 & \alpha & | & -1 \\ 0 & -1 & 1 & | & 6 \\ 0 & 0 & 3\alpha + 3 & | & \beta + 21 \end{bmatrix}$$

(a) $\alpha \neq -1$  (b) $\alpha = -1, \beta = -21$  (c) $\alpha = -1, \beta \neq -21$

Example : 1-3 例 19

$$A = \begin{bmatrix} 0 & a \\ b & c \end{bmatrix}, abc \neq 0, \text{ find elementary matrices } E_1, E_2, E_3, E_4 \text{ such that}$$

$$A = E_4 E_3 E_2 E_1$$

$$\begin{bmatrix} 0 & a \\ b & c \end{bmatrix} \xrightarrow{r_{12}} \begin{bmatrix} b & c \\ 0 & a \end{bmatrix} \xrightarrow{r_{21} \cdot \frac{-c}{a}} \begin{bmatrix} b & 0 \\ 0 & a \end{bmatrix} \xrightarrow{r_1 \cdot \frac{1}{b}} \begin{bmatrix} 1 & 0 \\ 0 & a \end{bmatrix} \xrightarrow{r_2 \cdot \frac{1}{a}} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I$$

$$R_2^{\frac{1}{a}} R_1^{\frac{1}{b}} R_{21}^{\frac{-c}{a}} R_{12} A = I \Rightarrow (R_2^{\frac{1}{a}} R_1^{\frac{1}{b}} R_{21}^{\frac{-c}{a}} R_{12}) = A^{-1}$$

$$\Rightarrow (R_2^{\frac{1}{a}} R_1^{\frac{1}{b}} R_{21}^{\frac{-c}{a}} R_{12})^{-1} = A \Rightarrow A = R_{12} R_{21}^{\frac{c}{a}} R_1^b R_2^a$$

$$= \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & \frac{c}{a} \\ 0 & 1 \end{bmatrix} \begin{bmatrix} b & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & a \end{bmatrix} = E_4 E_3 E_2 E_1$$

Example : 1-2-6

$$A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -2 & 3 & 0 & 0 \\ 0 & -4 & 5 & 0 \\ 0 & 0 & -6 & 7 \end{bmatrix}, B = (I + A)^{-1}(I - A), \text{ find } (I + B)^{-1}$$

$$I + B = I + (I + A)^{-1}(I - A) = (I + A)^{-1}(I + A) + (I + A)^{-1}(I - A)$$

$$= (I + A)^{-1}(I + A + I - A) = 2I(I + A)^{-1} = 2(I + A)^{-1}$$

$$(I + B)^{-1} = (2(I + A)^{-1})^{-1} = \frac{1}{2}(I + A) = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -1 & 2 & 0 & 0 \\ 0 & -2 & 3 & 0 \\ 0 & 0 & -3 & 4 \end{bmatrix}$$

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$$A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -2 & 3 & 0 & 0 \\ 0 & -4 & 5 & 0 \\ 0 & 0 & -6 & 7 \end{bmatrix}, I = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}, B = (I + A)^{-1}(I - A), \text{ calculate } (I + B)^{-1}$$

$$\text{先算 } I + B = I + (I + A)^{-1}(I - A) = (I + A)^{-1}(I + A) + (I + A)^{-1}(I - A)$$

$$= (I + A)^{-1}(2I + A - A) = 2I(I + A)^{-1} = 2(I + A)^{-1}$$

$$(I + B)^{-1} = (2(I + A)^{-1})^{-1} = \frac{1}{2}(I + A) = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -1 & 2 & 0 & 0 \\ 0 & -2 & 3 & 0 \\ 0 & 0 & -3 & 4 \end{bmatrix}$$

Example : 1-7-2

Find elementary matrices  $E_1, E_2, \dots, E_k$  such that  $A = BE_1E_2 \dots E_k$  where

$$A = \begin{bmatrix} 0 & 3 & 1 \\ 0 & 1 & 0 \\ 4 & 0 & 0 \\ 4 & 0 & 0 \end{bmatrix}, B = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \end{bmatrix} \xrightarrow{C_{12}^3} \begin{bmatrix} 1 & 3 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \end{bmatrix} \xrightarrow{C_{13}} \begin{bmatrix} 0 & 3 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \\ 1 & 0 & 0 \end{bmatrix} \xrightarrow{C_1^4} \begin{bmatrix} 0 & 3 & 1 \\ 0 & 1 & 0 \\ 4 & 0 & 0 \\ 4 & 0 & 0 \end{bmatrix}$$

$$E_1 = C_{12}^3 = \begin{bmatrix} 1 & 3 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}, E_2 = C_{13} = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}, E_3 = C_1^4 = \begin{bmatrix} 4 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$A = BC_{12}^3 C_{13} C_1^4$$

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Show that the matrix  $\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$  has no LU decomposition

假設  $\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$  之 LU 存在  $L = \begin{bmatrix} a & 0 \\ b & c \end{bmatrix}, U = \begin{bmatrix} d & e \\ 0 & f \end{bmatrix}$

$$A = LU \Rightarrow \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} a & 0 \\ b & c \end{bmatrix} \begin{bmatrix} d & e \\ 0 & f \end{bmatrix} \Rightarrow \begin{cases} ad = 0, ae = 1 \\ bd = 1, be + cf = 0 \end{cases}$$

$$\begin{cases} ae = 1 \Rightarrow a \neq 0 \\ ad = 0 \Rightarrow d = 0 \quad \text{矛盾} \\ bd = 1 \Rightarrow d \neq 0 \end{cases}$$

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Find the LU factorization of  $A = \begin{bmatrix} 2 & 4 & -1 & 5 & -2 \\ -4 & -5 & 3 & -8 & 1 \\ 2 & -5 & -4 & 1 & 8 \\ -6 & 0 & 7 & -3 & 1 \end{bmatrix}$

$$A = \begin{bmatrix} 2 & 4 & -1 & 5 & -2 \\ -4 & -5 & 3 & -8 & 1 \\ 2 & -5 & -4 & 1 & 8 \\ -6 & 0 & 7 & -3 & 1 \end{bmatrix} \xrightarrow{r_{12}^2, r_{13}^{-1}, r_{14}^3} \begin{bmatrix} 2 & 4 & -1 & 5 & -2 \\ 0 & 3 & 1 & 2 & -3 \\ 0 & -9 & -3 & -4 & 10 \\ 0 & 12 & 4 & 12 & -5 \end{bmatrix}$$

$$\xrightarrow{r_{23}^3, r_{24}^{-4}} \begin{bmatrix} 2 & 4 & -1 & 5 & -2 \\ 0 & 3 & 1 & 2 & -3 \\ 0 & 0 & 0 & 2 & 1 \\ 0 & 0 & 0 & 4 & 7 \end{bmatrix} \xrightarrow{r_{34}^{-2}} \begin{bmatrix} 2 & 4 & -1 & 5 & -2 \\ 0 & 3 & 1 & 2 & -3 \\ 0 & 0 & 0 & 2 & 1 \\ 0 & 0 & 0 & 0 & 5 \end{bmatrix} = U$$

$$R_{34}^{-2} R_{24}^{-4} R_{23}^3 R_{14}^3 R_{13}^{-1} R_{12}^2 A = U \Rightarrow L = (R_{34}^{-2} R_{24}^{-4} R_{23}^3 R_{14}^3 R_{13}^{-1} R_{12}^2)^{-1}$$

$$L = R_{12}^{-2} R_{13}^1 R_{14}^{-3} R_{23}^{-3} R_{24}^4 R_{34}^2 = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -2 & 1 & 0 & 0 \\ 1 & -3 & 1 & 0 \\ -3 & 4 & 2 & 1 \end{bmatrix} \Rightarrow LU = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -2 & 1 & 0 & 0 \\ 1 & -3 & 1 & 0 \\ -3 & 4 & 2 & 1 \end{bmatrix} \begin{bmatrix} 2 & 4 & -1 & 5 & -2 \\ 0 & 3 & 1 & 2 & -3 \\ 0 & 0 & 0 & 2 & 1 \\ 0 & 0 & 0 & 0 & 5 \end{bmatrix}$$

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$LL^T$ , LDU decomposition for  $A = \begin{bmatrix} 4 & -4 & 8 \\ -4 & 13 & 1 \\ 8 & 1 & 26 \end{bmatrix}$

$$A = \begin{bmatrix} 4 & -4 & 8 \\ -4 & 13 & 1 \\ 8 & 1 & 26 \end{bmatrix} \xrightarrow{r_{12}^1, r_{13}^{-2}} \begin{bmatrix} 4 & -4 & 8 \\ 0 & 9 & 9 \\ 0 & 9 & 10 \end{bmatrix} \xrightarrow{r_{23}^{-1}} \begin{bmatrix} 4 & -4 & 8 \\ 0 & 9 & 9 \\ 0 & 0 & 1 \end{bmatrix} = U$$

$$LU = \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 2 & 1 & 1 \end{bmatrix} \begin{bmatrix} 4 & -4 & 8 \\ 0 & 9 & 9 \\ 0 & 0 & 1 \end{bmatrix} \Rightarrow LDU = \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 2 & 1 & 1 \end{bmatrix} \begin{bmatrix} 4 & 0 & 0 \\ 0 & 9 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & -1 & 2 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\Rightarrow L\sqrt{D}\sqrt{D}U = \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 2 & 1 & 1 \end{bmatrix} \begin{bmatrix} 2 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & -1 & 2 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\Rightarrow LL^T = \begin{bmatrix} -2 & 0 & 0 \\ -2 & 3 & 0 \\ 4 & 3 & 1 \end{bmatrix} \begin{bmatrix} 2 & -2 & 4 \\ 0 & 3 & 3 \\ 0 & 0 & 1 \end{bmatrix}$$



## Chapter 02

$$(1) A = [a_{ij}] \in F^{n \times n}$$

$$(1) \det(r_{ij}(A)) = \det(c_{ij}(A)) = -\det(A)$$

$$(2) \det(r_i^{(k)}(A)) = \det(c_i^{(k)}(A)) = k \det(A)$$

$$(3) \det(r_{ij}^{(k)}(A)) = \det(c_{ij}^{(k)}(A)) = \det(A)$$

$$\det(\alpha A) = (\det(r_i^{(\alpha)}(A)))^n = \alpha^n \det(A)$$

$$(2) E = R_{ij} = r_{ij}(I) \quad \det(E) \in \{-1, k, 1\}, \therefore \det(E) \neq 0$$

$$(3) A \in F^{n \times n} \quad A \times \text{adj}(A) = \text{adj}(A) \times A = \det(A) \times I_n$$

### Ex 2.5

$A \in F^{n \times n}$ <b>Prove</b> $A : \text{invertable} \Leftrightarrow \det(A) \neq 0$
$(\Rightarrow) \because A : \text{invertable} \Rightarrow A = E_1 E_2 \dots E_k$ ( <i>row elementary matrices</i> ) $\det(A) = \det(E_1 E_2 \dots E_k) = \det(E_1) \det(E_2 \dots E_k) = \dots$ $= \det(E_1) \det(E_2) \det(E_3 \dots E_k) = \det(E_1) \det(E_2) \dots \det(E_k)$ $\because \det(E) \in \{-1, 1, k\} \quad , \quad \therefore \det(A) \neq 0$ $(\Leftarrow) \text{if } A : \text{noninvertable} \Rightarrow \text{rank}(A) < n$ $A \sim_r R : \text{row echelon form} \Rightarrow \exists E_1, E_2, \dots, E_k \ni E_k \dots E_2 E_1 A = R$ $\because \text{rank}(A) < n \quad , \quad \therefore R \text{ contains unless 1 zero-row} \Rightarrow \det(R) = 0$ $0 = \det(R) = \det(E_k \dots E_2 E_1 A) = \det(E_k) \dots \det(E_1) \det(A)$ $\because \det(E) \in \{-1, 1, k\} \quad , \quad \therefore \det(A) = 0$

### Ex 2.6

<b>Prove</b> $A \in F^{n \times n} \quad , \quad \det(AB) = \det(A) \det(B)$
$(1) B : \text{noninvertable} \Rightarrow \exists x \neq 0 \ni Bx = 0$ $\Rightarrow ABx = A0 = 0 \Rightarrow AB : \text{noninvertable}$ $\Rightarrow \det(AB) = 0$ $\because B : \text{noninvertable} \Rightarrow \det(B) = 0 \quad \therefore \det(AB) = 0 = \det(A) \det(B)$ $(2) B : \text{invertable} \Rightarrow B = E_1 E_2 \dots E_k$ $\Rightarrow \det(AB) = \det(AE_1 E_2 \dots E_k) = \det(AE_1 E_2 \dots E_{k-1}) \det(E_k)$ $= \det(AE_1 E_2 \dots E_{k-2}) \det(E_{k-1}) \det(E_k) = \dots = \det(A) \det(E_1) \dots \det(E_{k-1}) \det(E_k)$ $= \det(A) \det(E_1 E_{k-1}) \dots \det(E_{k-1}) \det(E_k) = \det(A) \det(E_1 E_{k-1} \dots E_k)$ $= \det(A) \det(B)$

Find the determinant of  $A = \begin{bmatrix} 1 & a & a^2 & a^3 \\ 1 & b & b^2 & b^3 \\ 1 & c & c^2 & c^3 \\ 1 & x & x^2 & x^3 \end{bmatrix}$

$$\begin{aligned}
 & \begin{vmatrix} 1 & a & a^2 & a^3 \\ 1 & b & b^2 & b^3 \\ 1 & c & c^2 & c^3 \\ 1 & x & x^2 & x^3 \end{vmatrix} \xrightarrow{c_{34}^{-a}} \begin{vmatrix} 1 & a & a^2 & 0 \\ 1 & b & b^2 & b^2(b-a) \\ 1 & c & c^2 & c^2(c-a) \\ 1 & x & x^2 & x^2(x-a) \end{vmatrix} \xrightarrow{c_{23}^{-a}} \begin{vmatrix} 1 & a & 0 & 0 \\ 1 & b & b(b-a) & b^2(b-a) \\ 1 & c & c(c-a) & c^2(c-a) \\ 1 & x & x(x-a) & x^2(x-a) \end{vmatrix} \\
 & \xrightarrow{c_{12}^{-a}} \begin{vmatrix} 1 & 0 & 0 & 0 \\ 1 & b-a & b(b-a) & b^2(b-a) \\ 1 & c-a & c(c-a) & c^2(c-a) \\ 1 & x-a & x(x-a) & x^2(x-a) \end{vmatrix} = \begin{vmatrix} b-a & b(b-a) & b^2(b-a) \\ c-a & c(c-a) & c^2(c-a) \\ x-a & x(x-a) & x^2(x-a) \end{vmatrix} \\
 & = (b-a)(c-a)(x-a) \begin{vmatrix} 1 & b & b^2 \\ 1 & c & c^2 \\ 1 & x & x^2 \end{vmatrix} \xrightarrow{c_{23}^{-b}, c_{12}^{-b}} (b-a)(c-a)(x-a) \begin{vmatrix} 1 & 0 & 0 \\ 1 & c-b & c(c-b) \\ 1 & x-b & x(x-b) \end{vmatrix} \\
 & = (b-a)(c-a)(x-a) \begin{vmatrix} c-b & c(c-b) \\ x-b & x(x-b) \end{vmatrix} = (b-a)(c-a)(x-a)(c-b)(x-b) \begin{vmatrix} 1 & c \\ 1 & x \end{vmatrix} \\
 & = (b-a)(c-a)(x-a)(c-b)(x-b)(x-c)
 \end{aligned}$$

## Ex 2.12

(a)  $\det(\text{adj}(A)) = ?$  (b)  $\text{adj}(\text{adj}(A)) = ?$

(a)  $\because A \times \text{adj}(A) = \det(A) \times I$

$\Rightarrow \det(A \times \text{adj}(A)) = \det(\det(A) \times I)$

$\Rightarrow \det(A) \times \det(\text{adj}(A)) = \det(\det(A) \times \det(I))$

$\Rightarrow \det(A) \times \det(\text{adj}(A)) = \det(\det(A)) = \begin{bmatrix} \det(A) & & \\ & \ddots & \\ & & \det(A) \end{bmatrix} = \det(A)^n$

$\Rightarrow \det(\text{adj}(A)) = \frac{\det(A)^n}{\det(A)} = \det(A)^{n-1}$

(b)

$A \times \text{adj}(A) = \det(A) \times I$

$\Rightarrow A \text{ replace by } \text{adj}(A) \Rightarrow \text{adj}(A) \times \text{adj}(\text{adj}(A)) = \det(\text{adj}(A)) \times I$

$\Rightarrow \text{adj}(\text{adj}(A)) = \det(\text{adj}(A)) \times \text{adj}(A)^{-1} = \det(\text{adj}(A)) \times \frac{A}{\det(A)}$

$= \det(A)^{n-1} \times \frac{A}{\det(A)} = A \det(A)^{n-2}$

Ex 2.7

$A: 2 \times 2,  A  = 4$ , (a) $\det(3A) = ?$ , (b) $\det(A^2) = ?$ , (c) $\det(5A^T A^{-1}) = ?$
$(a) 3^2 \det(A) = 36$ $(b) \det(A^2) = \det(A)^2 = 16$ $(c) 5^2 \det(A) \det(A)^{-1} = 25$

$A, B: 4 \times 4$ , $\det(A) = 2, \det(B) = -1$ , $\det(3A^T A^{-2} B A^T B^{-1})$
$\det(3A^T A^{-2} B A^T B^{-1}) = 3^4 \det(A^T) \det(A^{-1}) \det(A^{-1}) \det(B) \det(A^T) \det(B^{-1}) = 81$

<p>Compute determine of <math>A =</math></p> $\begin{bmatrix} 8 & 4 & 0 & 0 & 0 & 0 \\ -6 & 2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 3 & 1 & 0 & 0 \\ 0 & 0 & 1 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 & -4 & 8 \\ 0 & 0 & 0 & 0 & 12 & 14 \end{bmatrix}$
$A = \begin{bmatrix} B & O \\ C & D \end{bmatrix}, \det(A) = \det(B) \det(C) \det(D)$ $\det(A) = \det \begin{bmatrix} 8 & 4 \\ -6 & 2 \end{bmatrix} \det \begin{bmatrix} 3 & 1 \\ 1 & 2 \end{bmatrix} \det \begin{bmatrix} -4 & 8 \\ 12 & 14 \end{bmatrix} = 40 \times 5 \times (-152)$

Example 2-2-7

$A = \begin{bmatrix} -1 & -1 & 1 & 0 \\ 2 & 1 & 1 & 3 \\ 0 & 1 & 1 & 2 \\ 1 & 3 & -1 & 2 \end{bmatrix}$
Evaluate the determinant of A by expanding along the second column
$(-1)(-1) \det \begin{bmatrix} 2 & 1 & 3 \\ 0 & 1 & 2 \\ 1 & -1 & 2 \end{bmatrix} + \det \begin{bmatrix} -1 & 1 & 0 \\ 0 & 1 & 2 \\ 1 & -1 & 2 \end{bmatrix} + (-1) \det \begin{bmatrix} -1 & 1 & 0 \\ 2 & 1 & 3 \\ 1 & -1 & 2 \end{bmatrix}$ $+ 3 \det \begin{bmatrix} -1 & 1 & 0 \\ 2 & 1 & 3 \\ 0 & 1 & 2 \end{bmatrix} = 7 + (-2) - (-6) + 3(-3) = 2$

Example 2-3-21

$A = \begin{bmatrix} 2 & 1 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 20 & 20 & 3 & 1 \\ 20 & 20 & 1 & 1 \end{bmatrix}, \det(A) = ?$
<p><math>\because A, B, C \in F^{n \times n}</math></p> <p>(1) <math>\det \begin{bmatrix} A &amp; C \\ O &amp; B \end{bmatrix} = \det(A) \det(B)</math>    (2) <math>\det \begin{bmatrix} A &amp; O \\ C &amp; B \end{bmatrix} = \det(A) \det(B)</math></p> <p><math>\det(A) = \det \begin{bmatrix} 2 &amp; 1 \\ 0 &amp; 2 \end{bmatrix} \det \begin{bmatrix} 3 &amp; 1 \\ 1 &amp; 1 \end{bmatrix} = 4 * 2 = 8</math></p>

Example 2-3-8

$D_n = \begin{bmatrix} 10 & 1 & 0 & 0 & \cdots & 0 \\ 25 & 10 & 1 & 0 & \cdots & 0 \\ 0 & 25 & 10 & 1 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & 25 & 10 & 1 \\ 0 & 0 & 0 & 0 & 25 & 10 \end{bmatrix}, \det(D_n) = ?$	
<p>令 <math>a_n = \det(D_n)</math></p> <p><math>\det(D_n) = 10\det(D_{n-1}) - 25\det(D_{n-2})</math></p> <p><math>\Rightarrow a_n = 10a_{n-1} - 25a_{n-2}</math></p> <p><math>a_1 = \det[10] = 10, a_2 = \det \begin{bmatrix} 10 &amp; 1 \\ 25 &amp; 10 \end{bmatrix} = 75</math></p> <p>遞迴關係式 <math>\begin{cases} a_n = 10a_{n-1} - 25a_{n-2} \\ a_1 = 10, a_2 = 75 \end{cases}</math></p> <p>特徵方程式:</p> <p>let <math>a_n = (c_1 n + c_2)5^n</math> , <math>a_1 = 10, a_2 = 75</math> 代入</p> <p><math>\Rightarrow a_n = (n+1)5^n</math></p>	$a_n = 10 \det \begin{bmatrix} 10 & 1 & 0 & \cdots & 0 \\ 25 & 10 & 1 & \cdots & 0 \\ 0 & 25 & 10 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & 10 \end{bmatrix}$ $- \det \begin{bmatrix} 25 & 1 & 0 & \cdots & 0 \\ 0 & 10 & 1 & \cdots & 0 \\ 0 & 25 & 10 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & 10 \end{bmatrix}$ <p>因為對第一列展開</p>

$$\det \begin{bmatrix} 1 & 1 & 1 \\ a & b & c \\ a^2 & b^2 & c^2 \end{bmatrix} = (b-a)(c-a)(c-b)$$

$$\det \begin{bmatrix} 1 & 2 & 2^2 & 2^3 \\ 1 & 3 & 3^2 & 3^3 \\ 1 & 4 & 4^2 & 4^3 \\ 1 & 5 & 5^2 & 5^3 \end{bmatrix} = [(2-1)(3-1)(4-1)(5-1)][(3-2)(4-2)(5-2)][(4-3)(5-3)](5-4)$$

Ex 2.11

$$A = \begin{bmatrix} 3 & -2 & 1 \\ 5 & 6 & 2 \\ 1 & 0 & -3 \end{bmatrix}, \text{adj}(A) = ?, A^{-1} = ?$$

$$\text{cof}(a_{11}) = \det \begin{bmatrix} 6 & 2 \\ 0 & -3 \end{bmatrix} = -18, \text{cof}(a_{12}) = -\det \begin{bmatrix} 5 & 2 \\ 1 & -3 \end{bmatrix} = 17$$

$$\text{cof}(a_{13}) = \det \begin{bmatrix} 5 & 6 \\ 1 & 0 \end{bmatrix} = -6, \text{cof}(a_{21}) = -\det \begin{bmatrix} -2 & 1 \\ 0 & -3 \end{bmatrix} = -6$$

$$\text{cof}(a_{22}) = \det \begin{bmatrix} 3 & 1 \\ 1 & -3 \end{bmatrix} = -10, \text{cof}(a_{23}) = -\det \begin{bmatrix} 3 & -2 \\ 1 & 0 \end{bmatrix} = -2$$

$$\text{cof}(a_{31}) = \det \begin{bmatrix} -2 & 1 \\ 6 & 2 \end{bmatrix} = -10, \text{cof}(a_{32}) = -\det \begin{bmatrix} 3 & 1 \\ 5 & 2 \end{bmatrix} = -1$$

$$\text{cof}(a_{33}) = \det \begin{bmatrix} 3 & -2 \\ 5 & 6 \end{bmatrix} = 28$$

$$\text{adj}(A) = \begin{bmatrix} -18 & -6 & -10 \\ 17 & -10 & -1 \\ -6 & -2 & 28 \end{bmatrix}, A^{-1} = \frac{\text{adj}(A)}{\det(A)} = \frac{1}{-94} \begin{bmatrix} -18 & -6 & -10 \\ 17 & -10 & -1 \\ -6 & -2 & 28 \end{bmatrix}$$

Use Cramer-Rule to solve 
$$\begin{cases} 4x_1 + 5x_2 = 2 \\ 11x_1 + x_2 + x_3 = 3 \\ x_1 + 5x_2 + x_3 = 1 \end{cases}$$

$$\Delta = \det \begin{bmatrix} 4 & 5 & 0 \\ 11 & 1 & 1 \\ 1 & 5 & 1 \end{bmatrix} = \det \begin{bmatrix} 1 & 5 & 1 \\ 4 & 5 & 0 \\ 11 & 1 & 1 \end{bmatrix} = \det \begin{bmatrix} 1 & 5 & 1 \\ 0 & -15 & -4 \\ 0 & -54 & -10 \end{bmatrix} = -66$$

$$\Delta_1 = \det \begin{bmatrix} 2 & 5 & 0 \\ 3 & 1 & 1 \\ 1 & 5 & 1 \end{bmatrix} = \det \begin{bmatrix} 1 & 5 & 1 \\ 2 & 5 & 0 \\ 3 & 1 & 1 \end{bmatrix} = \det \begin{bmatrix} 1 & 5 & 1 \\ 0 & -5 & -2 \\ 0 & -14 & -2 \end{bmatrix} = -18$$

$$\Delta_2 = \det \begin{bmatrix} 4 & 2 & 0 \\ 11 & 3 & 1 \\ 1 & 1 & 1 \end{bmatrix} = \det \begin{bmatrix} 1 & 1 & 1 \\ 4 & 2 & 0 \\ 11 & 3 & 1 \end{bmatrix} = \det \begin{bmatrix} 1 & 1 & 1 \\ 0 & -2 & -4 \\ 0 & -8 & -10 \end{bmatrix} = -22$$

$$\Delta_3 = \det \begin{bmatrix} 4 & 5 & 2 \\ 11 & 1 & 3 \\ 1 & 5 & 1 \end{bmatrix} = \det \begin{bmatrix} 1 & 5 & 1 \\ 4 & 5 & 2 \\ 11 & 1 & 3 \end{bmatrix} = \det \begin{bmatrix} 1 & 5 & 1 \\ 0 & -15 & -2 \\ 0 & -54 & -8 \end{bmatrix} = 12$$

$$x_1 = \frac{\Delta_1}{\Delta} = \frac{3}{11}, x_2 = \frac{\Delta_2}{\Delta} = \frac{2}{11}, x_3 = \frac{\Delta_3}{\Delta} = \frac{-2}{11}$$

## Chapter 03

(1) necessary condition for subspace (用來舉反例不是 subspace)

$W$  be subspace of  $V$

$$(1) \{\vec{0}\} \in W$$

$$(2) \text{if } v \in W \Rightarrow -v \in W$$

(2)  $V = F^{n \times n}, W_1, W_2$  be subspace of  $V$

(a)  $W_1 \cap W_2$  be subspace of  $V$

(b)  $W_1 \subseteq W_2$  or  $W_2 \subseteq W_1 \Leftrightarrow W_1 \cup W_2$  be subspace of  $V$

(3) 4 subspace

$$A \in F^{m \times n}$$

column space:  $CS(A) = \{Ax \mid x \in F^{n \times 1}\}$

$CS(A)$  be subspace of  $F^{m \times 1}$

row space:  $RS(A) = \{xA \mid x \in F^{1 \times m}\}$

$RS(A)$  be subspace of  $F^{1 \times n}$

kernel space:  $\ker(A) = \{x \in F^{n \times 1} \mid Ax = 0\}$

$\ker(A)$  be subspace of  $F^{n \times 1}$

left kernel space:  $Lker(A) = \{x \in F^{1 \times m} \mid xA = 0\}$

$Lker(A)$  be subspace of  $F^{1 \times m}$

(4)  $S = \{v_1, v_2, \dots, v_k\}$  is finite set

(1)  $S$  linear dependent set  $\Leftrightarrow \exists \alpha_1, \alpha_2, \dots, \alpha_k \in F$ : not all zero  $\exists \alpha_1 v_1 + \alpha_2 v_2 + \dots + \alpha_k v_k = 0$

(2)  $S$  linear independent set  $\Leftrightarrow$  if  $\alpha_1 v_1 + \alpha_2 v_2 + \dots + \alpha_k v_k = 0 \Rightarrow \alpha_1 = \alpha_2 = \dots = \alpha_k = 0$

(5)  $V$ : vector space over  $F$ ,  $S \subseteq V$

(a)  $S$  生成  $V$  ( $\text{span}(S) = V$ )

(b)  $S$ : linear independent set 稱  $S$  為  $V$  之 basis

(a) basis 未必惟一 (b) basis 之元素個數稱 dimension, denoted  $\dim(S)$

(c)  $S$  為  $V$  之 basis  $\Leftrightarrow S$  為最小生成集

(d)  $S$  為  $V$  之 basis  $\Leftrightarrow S$  為最大獨立集

(6)  $V$ : vector space over  $F$ ,  $\dim(V) = n, S \subseteq V$

$|S| > n \Rightarrow S$  not LI set,  $|S| < n \Rightarrow S$  not span  $V$

$n$  為最大獨立集 element 個數, 所以  $> n$  不可能為獨立集

$n$  為最小生成集 element 個數, 所以  $< n$  不可能生成  $V$

(7)  $V$ : vector space over  $F$ ,  $|S| = n, \dim(V) = n$

(1) 若  $S$  生成  $V$ , 則  $S$  為  $V$  之基底

(2) 若  $S$  為獨立集, 則  $S$  為  $V$  之基底

Ex 3.1

$V = F^{n \times n}, W_1 = \{A \in V \mid A^T = A\}$   
*prove  $W_1$  be subspace of  $V$*

(1)  $\forall \alpha, \beta \in F, A, B \in W_1$   
 $\Rightarrow \begin{cases} A^T = A \\ B^T = B \end{cases} \Rightarrow (\alpha A + \beta B)^T = \alpha A^T + \beta B^T = \alpha A + \beta B$   
 $\alpha A + \beta B \in W_1, \therefore W_1$  be subspace of  $V$

Ex 3.2

*prove following be subspace of  $R^3$*

$$W_2 = \{(x_1, x_2, x_3)^T \mid x_1 + x_3 = 1\}$$

$0 = (0, 0, 0)^T \notin W_2 \Rightarrow W_2$  not be subspace of  $R^3$

Ex 3.3

*prove  $W_1, W_2$  be subspace of  $V \Rightarrow W_1 \cap W_2$  be subspace of  $V$*

$\because W_1 \subseteq_s V, W_2 \subseteq_s V \Rightarrow W_1 \cap W_2 \subseteq V$   
 $\because 0 \in W_1, 0 \in W_2 \Rightarrow 0 \in W_1 \cap W_2 \Rightarrow W_1 \cap W_2 \neq \emptyset$   
 $\forall u, v \in W_1 \cap W_2, \alpha, \beta \in R \Rightarrow u, v \in W_1, u, v \in W_2$   
 $\because W_1 \subseteq_s V, W_2 \subseteq_s V$   
 $\Rightarrow \alpha u + \beta v \in W_1, \alpha u + \beta v \in W_2$   
 $\Rightarrow \alpha u + \beta v \in W_1 \cap W_2$

所以  $W_1 \cap W_2$  be subspace of  $V$



Ex 3.22

$V = F^{n \times n}$ ,  $W_1 = \{A \in V \mid A^T = A\}$ ,  $W_2 = \{A \in V \mid A^T = -A\}$ ,  $W_1, W_2$  be subspace of  $V$   
 prove  $V = W_1 \oplus W_2$

(1)claim:  $V = W_1 + W_2$

$$\forall A \in V, A = \frac{A + A^T}{2} + \frac{A - A^T}{2} = B + C, B = \frac{A + A^T}{2}, C = \frac{A - A^T}{2}$$

$$\because B^T = \left(\frac{A + A^T}{2}\right)^T = \frac{A + A^T}{2} = B \Rightarrow B \in W_1$$

$$\because C^T = \left(\frac{A - A^T}{2}\right)^T = \frac{-A + A^T}{2} = -C \Rightarrow C \in W_2$$

$$\Rightarrow A = B + C \in W_1 + W_2$$

(2)欲證  $W_1, W_2$  爲獨立子空間,只需證  $W_1 \cap W_2 = \{0\}$

$$\forall A \in W_1 \cap W_2 \Rightarrow A \in W_1, A \in W_2 \Rightarrow A^T = A, A^T = -A$$

$$\Rightarrow A = -A \Rightarrow 2A = 0 \Rightarrow A = 0 \Rightarrow W_1 \cap W_2 = \{0\}$$

Ex 3.4

Determine the following be vector space or not on  $R^{2 \times 2}$

- (a) the set of all  $2 \times 2$  singular matrices
- (b) the set of all  $2 \times 2$  nonsingular matrices
- (c) the set of all  $2 \times 2$  diagonal matrices
- (d) the set of all  $2 \times 2$  with integer entry
- (e) the set of all  $2 \times 2$  such that  $\det(A) = 0$

$$(a) A = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, B = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}, A + B = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \quad (b) A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \alpha = 0, \alpha A = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

(c) true

$$(d) A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \alpha = \frac{1}{2} \Rightarrow \alpha A \notin R^{2 \times 2}$$

$$(e) A = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, B = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$$

Ex 3.6

$W = \{A: 2 \times 2 \mid A^T = A\}, M_1 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, M_2 = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}, M_3 = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$
<p>Show <math>W = \text{span}\{M_1, M_2, M_3\}</math></p>
$\forall A = \begin{bmatrix} a & b \\ b & c \end{bmatrix} \in W, \text{ 令 } \begin{bmatrix} a & b \\ b & c \end{bmatrix} = x \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} + y \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix} + z \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$ $\begin{cases} a = x + y \\ b = z \\ c = x - y \end{cases} \Rightarrow \begin{cases} x = \frac{a+c}{2} \\ y = \frac{a-c}{2} \\ z = b \end{cases} \text{ 所以 } W = \text{span}\{M_1, M_2, M_3\}$

Ex 3.7

<p>Show <math>\{u, v, w\} = \{(1, 2, 3), (0, 1, 2), (0, 0, 1)\} \text{ span } R^3</math></p>
$\forall v = (a, b, c) \in R^3, (a, b, c) = \alpha(1, 2, 3) + \beta(0, 1, 2) + \gamma(0, 0, 1)$ $\begin{cases} a = \alpha \\ b = 2\alpha + \beta \\ c = 3\alpha + 2\beta + \gamma \end{cases} \Rightarrow \begin{cases} \alpha = a \\ \beta = -2a + b \\ \gamma = a - 2b + c \end{cases}$

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<p>Let <math>U</math> be the subspace of <math>R^3</math> generated by the vector <math>(1, 2, 0), (-3, 1, 2)</math></p> <p>Let <math>V</math> be the subspace of <math>R^3</math> generated by the vector <math>(-1, 5, 2), (4, 1, -2)</math></p> <p>Show that <math>U = V</math></p>
$\begin{bmatrix} 1 & 2 & 0 \\ -3 & 1 & 2 \\ -1 & 5 & 2 \\ 4 & 1 & -2 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 0 \\ -3 & 1 & 2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow \text{span}(V) \subseteq_s \text{span}(U)$ $\begin{bmatrix} -1 & 5 & 2 \\ 4 & 1 & -2 \\ 1 & 2 & 0 \\ -3 & 1 & 2 \end{bmatrix} \sim \begin{bmatrix} -1 & 5 & 2 \\ 4 & 1 & -2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow \text{span}(U) \subseteq_s \text{span}(V)$ <p><math>\therefore \text{span}(U) = \text{span}(V)</math></p>

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$$S_1 = \left\{ \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \right\}, S_2 = \left\{ \begin{bmatrix} 2 \\ 1 \\ -1 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} \right\},$$

Prove  $S_1$  and  $S_2$  span the same subspace of  $R^3$

$$\begin{bmatrix} 1 & 0 & -1 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \\ 2 & 1 & -1 \\ 1 & 2 & 1 \end{bmatrix} \rightarrow r \dots \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow \text{span}(S_2) \subseteq \text{span}(S_1)$$

$$\begin{bmatrix} 1 & 2 & 1 \\ 2 & 1 & -1 \\ 1 & 0 & -1 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix} \rightarrow r \dots \begin{bmatrix} 1 & 2 & 1 \\ 0 & -3 & -3 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow \text{span}(S_1) \subseteq \text{span}(S_2)$$

$$\therefore \text{span}(S_1) = \text{span}(S_2)$$

Ex 3.8

$u, v, w \in R_3[x], \{u, v, w\}$  be LI or LD ?

$$u = x^3 - 3x^2 + 5x + 1, v = x^3 - x^2 + 8x + 2, w = 2x^3 - 4x^2 + 9x + 5$$

$$\begin{bmatrix} 1 & -3 & 5 & 1 \\ 1 & -1 & 8 & 2 \\ 2 & -4 & 9 & 5 \end{bmatrix} \rightarrow r \dots \begin{bmatrix} 1 & -3 & 5 & 1 \\ 0 & 2 & 3 & 1 \\ 0 & 0 & -4 & 2 \end{bmatrix} \quad \text{nonzero row} \rightarrow \text{LI}$$

Ex 3.9

$\{u, v, w\} : LI$  prove  $\{u, u+v, u+v+w\} : LI$

$$\text{Let } \alpha u + \beta(u+v) + \gamma(u+v+w) = 0$$

$$\Rightarrow (\alpha + \beta + \gamma)u + (\beta + \gamma)v + \gamma w = 0$$

$$\because \{u, v, w\} : LI$$

$$\therefore \begin{cases} \alpha + \beta + \gamma = 0 \\ \beta + \gamma = 0 \\ \gamma = 0 \end{cases} \Rightarrow \alpha = \beta = \gamma = 0 \Rightarrow \{u, u+v, u+v+w\} : LI$$

Ex 3.14 96 中原應數 台大電機

$V = R^{3 \times 3}$ ,  $W_1 = \{A \in V \mid A^T = A\}$ ,  $W_2 = \{A \in V \mid A^T = -A\}$ , find a basis and dimension of

$W_1, W_2$   $W_1$ :symmetric matrix  $W_2$ :skew-symmetric matrix

$$(1) \forall A = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} \in W_1, A^T = A \Rightarrow \begin{bmatrix} a & d & g \\ b & e & h \\ c & f & i \end{bmatrix} = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix}$$

$$\Rightarrow b = d, c = g, f = h \Rightarrow A = \begin{bmatrix} a & b & c \\ b & e & f \\ c & f & i \end{bmatrix}$$

$$\beta = \left\{ \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 1 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \right\}$$

$$\dim(W_1) = 6$$

$$(2) \forall A = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} \in W_2, A^T = -A \Rightarrow \begin{bmatrix} a & d & g \\ b & e & h \\ c & f & i \end{bmatrix} = -\begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix}$$

$$\Rightarrow a = e = i = 0, b = -d, c = -g, f = -h \Rightarrow A = \begin{bmatrix} 0 & b & c \\ -b & 0 & f \\ -c & -f & 0 \end{bmatrix}$$

$$\beta = \left\{ \begin{bmatrix} 0 & 1 & 0 \\ -1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ -1 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & -1 & 0 \end{bmatrix} \right\}$$

$$\dim(W_2) = 3$$

Ex 3.16

(1)  $V = R^2$ ,  $S = \{(1,0), (1,1), (2,3), (3,4)\}$   $S$  生成  $V$ , 但不 LI

$S_1 = S - \{(2,3)\}$ , 依然  $S_1$  生成  $V$ , 但不 LI

$S_2 = S_1 - \{(3,4)\} = \{(1,0), (1,1)\}$ , LI 所以取  $\{(1,0), (1,1)\}$  為  $V$  之 1 組 basis

(2)  $V = R^3$ ,  $S = \{(1,0,0), (1,1,0)\}$   $S$ : LI 但不生成  $V$

$S_1 = S \cup \{(0,0,1)\} = \{(1,0,0), (1,1,0), (0,0,1)\}$  生成  $V$

所以取  $\{(1,0,0), (1,1,0), (0,0,1)\}$  為  $V$  之 1 組 basis

Ex 3.15

Find a basis of  $R^4$  spanned by  $v_1 = \begin{bmatrix} 1 \\ -1 \\ 2 \\ 1 \end{bmatrix}, v_2 = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 3 \end{bmatrix}, v_3 = \begin{bmatrix} -1 \\ 3 \\ -3 \\ 1 \end{bmatrix}, v_4 = \begin{bmatrix} 2 \\ 1 \\ 2 \\ 6 \end{bmatrix}$

let  $W = \text{span}\{v_1, v_2, v_3, v_4\}$

$$\begin{bmatrix} 1 & -1 & 2 & 1 \\ 1 & 1 & 1 & 3 \\ -1 & 3 & -3 & 1 \\ 2 & 1 & 2 & 6 \end{bmatrix} \rightarrow r \dots \begin{bmatrix} 1 & -1 & 2 & 1 \\ 0 & 2 & -1 & 2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & -\frac{1}{2} & 1 \end{bmatrix}$$

let  $W = \text{span}\{v_1, v_2, v_3, v_4\}$   
 $\Rightarrow W = \text{span}\{v_1, v_2, v_4\}$   
 $\because \{v_1, v_2, v_4\} : LI$   
 $\Rightarrow \text{pick } \{v_1, v_2, v_4\} \text{ be a basis of } W$

Ex 3.17

$V = R^3$  很強那個定理的應用

$S_1 = \{(1, 2, 3), (2, 1, 4), (3, 1, 4), (4, 4, 9)\} : \text{not } LI, \because |S_1| > \dim(V) = 3$

$S_2 = \{(1, 1, 1), (2, 1, 4)\} : \text{not span } V, \because |S_2| < \dim(V) = 3$

Ex 3.18

(a) find a basis for the subspace  $W_1$  of the vector  $\begin{bmatrix} a & b & c & d \end{bmatrix}^T$  with  $a+c+d=0$

(b) find a basis for the subspace  $W_2$  of the vector  $\begin{bmatrix} a & b & c & d \end{bmatrix}^T$  with  $a+b=0, c=2d$

(a)

$\forall v \in \begin{bmatrix} a & b & c & d \end{bmatrix}^T \in W_1 \Rightarrow a+c+d=0, d=-a-c \Rightarrow v = \begin{bmatrix} a & b & c & -a-c \end{bmatrix}^T$

pick  $\left\{ \begin{bmatrix} 1 & 0 & 0 & -1 \end{bmatrix}^T, \begin{bmatrix} 0 & 1 & 0 & 0 \end{bmatrix}^T, \begin{bmatrix} 0 & 0 & 1 & -1 \end{bmatrix}^T \right\}$  be a basis of  $W_1$

(b)  $\forall v \in \begin{bmatrix} a & b & c & d \end{bmatrix}^T \in W_2 \Rightarrow \begin{cases} a+b=0 \\ c=2d \end{cases} \Rightarrow \begin{cases} a=-b \\ c=2d \end{cases} \Rightarrow v = \begin{bmatrix} -b & b & 2d & d \end{bmatrix}^T$

pick  $\left\{ \begin{bmatrix} -1 & 1 & 0 & 0 \end{bmatrix}^T, \begin{bmatrix} 0 & 0 & 2 & 1 \end{bmatrix}^T \right\}$  be a basis of  $W_2$

(15)

Find a basis for the plane  $3x-2y+7z=0$  ?

$3x-2y+7z=0 \Rightarrow 7z = -3x+2y$

$\Rightarrow \text{pick } \{(7, 0, -3), (0, 7, 2)\}$  be a basis

(17)

Let  $\{v_1, v_2\}$  be a basis for a vector space  $V$ , show that the vector  $\{u_1, u_2\}$  where  $u_1 = v_1 + v_2, u_2 = v_1 - v_2$  is also a basis for  $V$

Because  $\{v_1, v_2\}$  be a basis for a vector space  $V$

$$\therefore \dim(V) = 2$$

則  $\{u_1, u_2\}$  只需証 LI 即為 basis

$$\alpha u_1 + \beta u_2 = 0 \Rightarrow \alpha(v_1 + v_2) + \beta(v_1 - v_2) = 0$$

$$(\alpha + \beta)v_1 + (\alpha - \beta)v_2 = 0$$

$$\because \{v_1, v_2\}: \text{LI} \Rightarrow \begin{cases} \alpha + \beta = 0 \\ \alpha - \beta = 0 \end{cases} \Rightarrow \alpha = 0, \beta = 0$$

$$\Rightarrow \therefore \{u_1, u_2\}: \text{LI}$$

Ex 3.13

$$V = R^{2 \times 2}, W = \left\{ \begin{bmatrix} a & c \\ c & b \end{bmatrix} \mid a, b, c \in R \right\}, \text{ find a basis and dimension}$$

$$(a, b, c) = (1, 0, 0) \Rightarrow \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, (a, b, c) = (0, 1, 0) \Rightarrow \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}, (a, b, c) = (0, 0, 1) \Rightarrow \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$$

$$\therefore \begin{bmatrix} a & c \\ c & b \end{bmatrix} = a \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} + b \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} + c \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$$

$$\text{pick } \beta = \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \right\} \text{ be a basis, } \dim(W) = 3$$

(19)

$$V = U + W, U = \text{span}\{(1, 0, 1, 1), (2, 1, 1, 2)\} \in R^4$$

$$, W = \text{span}\{(0, 1, 1, 0), (2, 0, 1, 2)\} \in R^4$$

Determine the dimension of the subspace  $V$

$$\begin{bmatrix} 1 & 0 & 1 & 1 \\ 2 & 1 & 1 & 2 \\ 0 & 1 & 1 & 0 \\ 2 & 0 & 1 & 2 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & -1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & -1 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\text{pick } \{(1, 0, 1, 1), (0, 1, -1, 0), (0, 0, 2, 0)\} \text{ be a basis, } \dim(V) = 3$$

Ex 3.20

Let  $U$  be subspace of  $R_3[x]$  spanned by  $1+2x+x^3, 1-x-x^2$

Let  $V$  be subspace of  $R_3[x]$  spanned by  $x+x^2-3x^3, 2+2x-2x^3$

Find the dimension of  $U+V$

$$U = \text{span}\{1+2x+x^3, 1-x-x^2\}, V = \text{span}\{x+x^2-3x^3, 2+2x-2x^3\}$$

$$U+V = \text{span}\{1+2x+x^3, 1-x-x^2, x+x^2-3x^3, 2+2x-2x^3\}$$

$$\begin{bmatrix} 1 & 2 & 0 & 1 \\ 1 & -1 & -1 & 0 \\ 0 & 1 & 1 & -3 \\ 2 & 2 & 0 & -2 \end{bmatrix} \rightarrow r \dots \begin{bmatrix} 1 & 2 & 0 & 1 \\ 0 & -3 & -1 & -1 \\ 0 & 0 & 1 & -5 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

pick  $\{1+2x+x^3, -3x-x^2-x^3, x^2-5x^3\}$  be basis of  $U+V$

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$$W_1 = \left\{ \begin{bmatrix} a & b \\ c & a \end{bmatrix} \in V, a, b, c \in F \right\}, W_2 = \left\{ \begin{bmatrix} 0 & a \\ -a & b \end{bmatrix} \in V, a, b \in F \right\}$$

(a) prove  $W_1, W_2$  are subspace of  $V$

(b) find the dimension of  $W_1, W_2, W_1+W_2, W_1 \cap W_2$

(a)

$$\forall \alpha, \beta \in F, A = \begin{bmatrix} a_1 & b_1 \\ c_1 & a_1 \end{bmatrix}, B = \begin{bmatrix} a_2 & b_2 \\ c_2 & a_2 \end{bmatrix}, \alpha A + \beta B = \begin{bmatrix} \alpha a_1 + \beta a_2 & \alpha b_1 + \beta b_2 \\ \alpha c_1 + \beta c_2 & \alpha a_1 + \beta a_2 \end{bmatrix} \in W_1$$

$$\because 0 \in W_1, W_1 \neq \emptyset, W_1 \subseteq V \Rightarrow W_1 \subseteq_s V$$

$$\forall \alpha, \beta \in F, A = \begin{bmatrix} 0 & a_1 \\ -a_1 & b_1 \end{bmatrix}, B = \begin{bmatrix} 0 & a_2 \\ -a_2 & b_2 \end{bmatrix}, \alpha A + \beta B = \begin{bmatrix} 0 & \alpha a_1 + \beta a_2 \\ -(\alpha a_1 + \beta a_2) & \alpha b_1 + \beta b_2 \end{bmatrix} \in W_2$$

$$\because 0 \in W_2, W_2 \neq \emptyset, W_2 \subseteq V \Rightarrow W_2 \subseteq_s V$$

(b)

$$\text{pick } \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} \right\}, \left\{ \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\} \text{ be basis of } W_1, W_2$$

$$W_1 \cap W_2 = \text{span} \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\}$$

$$\text{pick } \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \text{ be basis of } W_1 \cap W_2$$

$$\dim(W_1) = 3, \dim(W_2) = 2, \dim(W_1 + W_2) = 4$$

$$\dim(W_1 \cap W_2) = \dim(W_1) + \dim(W_2) - \dim(W_1 + W_2) = 1$$

## Chapter 04

(1) linear transformation 必要條件 (用此來說明不是 linear transformation)

$$T \in L(V, V')$$

$$(1) T(0) = 0$$

$$(2) \forall v \in V, T(-v) = -T(v)$$

$$(3) \forall u, v \in V, T(u - v) = T(u) - T(v)$$

(2) rotation axis on  $R^3$

$$\text{rotation } x: \begin{bmatrix} 1 & 0 & 0 \\ 0 & \cos \theta & -\sin \theta \\ 0 & \sin \theta & \cos \theta \end{bmatrix}, \text{rotation } y: \begin{bmatrix} \cos \theta & 0 & \sin \theta \\ 0 & 1 & 0 \\ -\sin \theta & 0 & \cos \theta \end{bmatrix}, \text{rotation } z: \begin{bmatrix} \cos \theta & -\sin \theta & 0 \\ \sin \theta & \cos \theta & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

(3)  $T \in L(V, V'), \beta = \{v_1, v_2, \dots, v_n\}$  be span set or basis of  $V$

$$\text{Im}(T) = \text{span}(T(\beta)) = \text{span}\{T(v_1), T(v_2), \dots, T(v_n)\} \quad \text{未必 LI}$$

(4)  $T \in L(V, V'), \dim(V) = n < \infty$

$$\dim(V) = \dim(\ker(T)) + \dim(\text{Im}(T)) = \text{nullity}(T) + \text{rank}(T)$$

(5)  $T \in L(V, V')$

$$T: \text{one-to-one} \Leftrightarrow \ker(T) = \{0\} \Leftrightarrow \text{nullity}(T) = 0 \Leftrightarrow \dim(V) = \text{rank}(T)$$

$$T: \text{onto} \Leftrightarrow \text{Im}(T) = V' \Leftrightarrow \text{rank}(T) = \dim(V') \Leftrightarrow \text{nullity}(T) = \dim(V) - \dim(V')$$

(6)  $T \in L(V, V')$

$$(1) T: \text{one-to-one} \Rightarrow \dim(V) \leq \dim(V') \quad \text{左邊爲度較小, 不可能 1-1}$$

$$(2) T: \text{onto} \Rightarrow \dim(V) \geq \dim(V') \quad \text{右邊爲度較小, 不可能 onto}$$

$$(3) T: \text{one-to-one, onto} \Rightarrow \dim(V) = \dim(V') \quad \text{同構及同維 (限有限維)}$$

(7)  $T \in L(V, V'), \dim(V) = \dim(V') = n < \infty$

$$T: \text{one-to-one} \Leftrightarrow T: \text{onto} \quad (\text{若左右維度相同, 則 1-1 iff onto})$$

(8)  $T \in L(V, V')$

$$(1) T \text{ 保相依}$$

$$(2) T \text{ 保獨立} \Leftrightarrow T: \text{one-to-one}$$

$$(3) T \text{ 保生成} \Leftrightarrow T: \text{onto}$$



(9)  $A, B \in F^{m \times n}$

(1)  $A$  具左反矩陣  $\Leftrightarrow n = \text{rank}(A) \leq m$

$$\Leftrightarrow \dim(\text{CS}(A)) = n \Leftrightarrow A \text{ 行獨立於 } F^{m \times 1}$$

$$\Leftrightarrow \dim(\text{RS}(A)) = n \Leftrightarrow A \text{ 列生成 } F^{1 \times n}$$

$$\Leftrightarrow A\bar{x} = \bar{b} \text{ 至多一解}$$

(2)  $A$  具右反矩陣  $\Leftrightarrow m = \text{rank}(A) \leq n$

$$\Leftrightarrow \dim(\text{CS}(A)) = m \Leftrightarrow A \text{ 行生成 } F^{m \times 1}$$

$$\Leftrightarrow \dim(\text{RS}(A)) = m \Leftrightarrow A \text{ 列獨立於 } F^{1 \times n}$$

$$\Leftrightarrow A\bar{x} = \bar{b} \text{ 至少一解}$$

(10)  $A\bar{x} = \bar{b}$  有解  $\Leftrightarrow \bar{b} \in \text{CS}(A)$

Ex 4.1

$T: R^3 \rightarrow R^2$  define by be  $T(a_1, a_2, a_3) = (a_1 - a_2, 2a_3)$

show  $T$  is a linear transformation

$$\forall \alpha \in F, u = (a_1, a_2, a_3), v = (b_1, b_2, b_3) \in R^3$$

$$(a) T(u+v) = T(a_1+b_1, a_2+b_2, a_3+b_3) = ((a_1+b_1) - (a_2+b_2), 2(a_3+b_3))$$

$$= (a_1 - a_2, 2a_3) + (b_1 - b_2, 2b_3) = T(u) + T(v)$$

$$(b) \forall \alpha \in F, T(\alpha v) = (\alpha a_1 - \alpha a_2, 2\alpha a_3) = \alpha(a_1 - a_2, 2a_3) = \alpha T(v)$$

Ex 4.2

$T: F^{n \times n} \rightarrow F^{n \times n}$  define by be  $T(A) = A^T$

show  $T$  is a linear operator

$$\forall \alpha \in F, A, B \in F^{n \times n}$$

$$(a) T(A+B) = (A+B)^T = A^T + B^T = T(A) + T(B)$$

$$(b) T(\alpha A) = (\alpha A)^T = \alpha A^T = \alpha T(A)$$

Ex 4.15

Prove

$$A \in F^{m \times n}, B \in F^{n \times p} \quad \text{rank}(A+B) \leq \text{rank}(A) + \text{rank}(B)$$

$$\begin{aligned} CS(A+B) &\subseteq CS(A) + CS(B) \\ \Rightarrow \dim(CS(A+B)) &\leq \dim(CS(A) + CS(B)) \\ &= \dim(CS(A)) + \dim(CS(B)) - \dim(CS(A) \cap CS(B)) \\ &\leq \dim(CS(A)) + \dim(CS(B)) \\ \Rightarrow \text{rank}(A+B) &\leq \text{rank}(A) + \text{rank}(B) \end{aligned}$$

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Let  $T: R^n \rightarrow R^n$  be a linear transformation

Prove that  $T$  is one-to-one if and only if  $T$  is onto

$$\begin{aligned} T \text{ one-to-one} &\Leftrightarrow \ker(T) = \{\vec{0}\} \Leftrightarrow \text{nullity}(T) = 0 \\ &\Leftrightarrow \text{rank}(T) = \dim(V) \Leftrightarrow \text{Im}(T) = R^n \Leftrightarrow T \text{ onto} \end{aligned}$$

Ex 4.14

Prove

$$A \in F^{m \times n}, B \in F^{n \times p} \quad \text{rank}(AB) \leq \min\{\text{rank}(A), \text{rank}(B)\}$$

(a)

$$\begin{aligned} \text{prove } CS(AB) &\subseteq CS(A) \\ \forall \vec{y} &\in CS(AB) \\ \Rightarrow \exists \vec{x} \in R^n &= (AB)\vec{x} \\ \Rightarrow \vec{y} &= A(B\vec{x}) \in CS(A) \\ \therefore CS(AB) &\subseteq CS(A) \\ \Rightarrow \dim(CS(AB)) &\leq \dim(CS(A)) \\ \Rightarrow \text{rank}(AB) &\leq \text{rank}(A) \end{aligned}$$

(b)

$$\begin{aligned} \text{prove } RS(AB) &\subseteq RS(B) \\ \forall \vec{y} &\in RS(AB) \\ \Rightarrow \exists \vec{x} \in R^m &= \vec{x}(AB) \\ \Rightarrow \vec{y} &= (\vec{x}A)B \in RS(B) \\ \therefore RS(AB) &\subseteq RS(B) \\ \Rightarrow \dim(RS(AB)) &\leq \dim(RS(B)) \\ \Rightarrow \text{rank}(AB) &\leq \text{rank}(B) \end{aligned}$$

Let  $T$  be a linear transformation, show that if  $\{T(v_1), T(v_2), \dots, T(v_p)\}$  is linear independent, then  $\{v_1, v_2, \dots, v_p\}$  is linear independent

若  $\alpha_1 v_1 + \alpha_2 v_2 + \dots + \alpha_p v_p = 0$

$$T(\alpha_1 v_1 + \alpha_2 v_2 + \dots + \alpha_p v_p) = T(0) = 0$$

$$\alpha_1 T(v_1) + \alpha_2 T(v_2) + \dots + \alpha_p T(v_p) = 0$$

$\because T(v_1), T(v_2), \dots, T(v_p)$  be linear independent

$$\Rightarrow \alpha_1 = \alpha_2 = \dots = \alpha_p = 0$$

$\therefore v_1, v_2, \dots, v_p$  be linear independent

### Ex 4.3

Determine following be linear transformation or not

(1)  $T: R^{n \times n} \rightarrow R^n$  defined by  $T(A) = \det(A)$

(2)  $T: R^{n \times n} \rightarrow R^n$  defined by  $T(A) = \text{tr}(A)$

(3)  $T: R^{n \times n} \rightarrow R^{n \times n}$  defined by  $T(A) = A + A^T$

(4)  $T: R_2[x] \rightarrow R_3[x]$  defined by  $T(f(x)) = xf(x) + f^1(x)$

(5)  $T: R^2 \rightarrow R^2$  defined by  $T(a, b) = (|a|, b)$

(6)  $T: R^2 \rightarrow R^2$  defined by  $T(a, b) = (a, b + 3)$

(1)  $T(2 \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}) = T(\begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix}) = 4 \neq 2T(\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}) = 2$ , not LT

(2)  $\forall \alpha, \beta \in F, A, B \in R^{n \times n}$

$$T(\alpha A + \beta B) = \text{tr}(\alpha A + \beta B) = \alpha \text{tr}(A) + \beta \text{tr}(B) = T(\alpha A) + T(\beta B)$$

(3) LT

$$\begin{aligned} T(\alpha A + \beta B) &= (\alpha A + \beta B) + (\alpha A + \beta B)^T = (\alpha A + \beta B) + (\alpha A^T + \beta B^T) \\ &= \alpha(A + A^T) + \beta(B + B^T) = \alpha T(A) + \beta T(B) \end{aligned}$$

(4) LT

$$\begin{aligned} T(\alpha f(x) + \beta g(x)) &= \alpha xf(x) + \alpha f^1(x) + \beta xg(x) + \beta g^1(x) \\ &= \alpha(xf(x) + f^1(x)) + \beta(xg(x) + g^1(x)) = \alpha T(f(x)) + \beta T(g(x)) \end{aligned}$$

(5) not LT,  $T(\alpha A) = \alpha^2 A^2 \neq \alpha A^2 = \alpha T(A)$

(6) not LT,  $T(-v) \neq -T(v)$

(7) not LT,  $T(\vec{0}) \neq \vec{0}$

Find a linear transformation  $T: R^3 \rightarrow R^2$  such that

$$T \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}, T \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}, T \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\text{let } \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \alpha \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + \beta \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} + \gamma \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \Rightarrow \begin{cases} x = \alpha + \beta \\ y = \alpha + \gamma \\ z = \beta + \gamma \end{cases} \Rightarrow \begin{cases} \alpha = \frac{x+y-z}{2} \\ \beta = \frac{x-y+z}{2} \\ \gamma = \frac{-x+y+z}{2} \end{cases}$$

$$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \frac{x+y-z}{2} \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + \frac{x-y+z}{2} \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} + \frac{-x+y+z}{2} \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$$

$$\therefore T \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \frac{x+y-z}{2} \begin{bmatrix} 2 \\ 1 \end{bmatrix} + \frac{x-y+z}{2} \begin{bmatrix} 1 \\ -1 \end{bmatrix} + \frac{-x+y+z}{2} \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow T \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} \frac{3x+y-z}{2} \\ y-z \end{bmatrix}$$

Let  $T: R^3 \rightarrow R^3$  be linear transformation satisfy

$$T \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}, T \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix} = \begin{pmatrix} 2 \\ 1 \\ 2 \end{pmatrix}, T \begin{pmatrix} 0 \\ 1 \\ 2 \end{pmatrix} = \begin{pmatrix} 2 \\ 0 \\ 0 \end{pmatrix}, \text{ Find } T \begin{pmatrix} 3 \\ 1 \\ -5 \end{pmatrix} = ?$$

$$\text{let } \begin{bmatrix} 3 \\ 1 \\ -5 \end{bmatrix} = \alpha \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + \beta \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} + \gamma \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix} \Rightarrow \begin{cases} \alpha + \beta = 3 \\ \alpha + 2\beta + \gamma = 1 \\ \beta + 2\gamma = -5 \end{cases}$$

$$\Rightarrow \alpha = 2, \beta = 1, \gamma = -3$$

$$T \begin{pmatrix} 3 \\ 1 \\ -5 \end{pmatrix} = \alpha T \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + \beta T \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix} + \gamma T \begin{pmatrix} 0 \\ 1 \\ 2 \end{pmatrix}$$

$$= 2 \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} + \begin{bmatrix} 2 \\ 1 \\ 2 \end{bmatrix} - 3 \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} -4 \\ 3 \\ 4 \end{bmatrix}$$

Let  $V$  be the vector space of all polynomials  $p(x)$  with degree at most two, and let

$T: V \rightarrow V$  be the linear transformation  $T(p(x)) = \frac{d}{dx} p(x)$

Suppose  $p_1(x) = -x + 1, p_2(x) = x + 1, p_3(x) = x^2 + 1$  be a basis of  $V$ , find the matrix of  $T$  in the basis  $\{p_1, p_2, p_3\}$  of  $V$

$$T(p_1(x)) = -1 = -\frac{1}{2} p_1(x) - \frac{1}{2} p_2(x) + 0 p_3(x)$$

$$T(p_2(x)) = 1 = \frac{1}{2} p_1(x) + \frac{1}{2} p_2(x) + 0 p_3(x)$$

$$T(p_3(x)) = 2x = -p_1(x) + p_2(x) + 0 p_3(x)$$

$$[T]_{\beta} = \begin{bmatrix} -1/2 & 1/2 & -1 \\ -1/2 & 1/2 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$

Let the order basis for  $R_3[x]$  be  $B = \{x^3, x^2, x, 1\}$  and let  $T: R_3[x] \rightarrow R_3[x]$  be

Defined by  $T(p(x)) = \frac{d}{dx} p(x)$

(a) find the matrix representation

(b) Use  $A$  to find  $T(4x^3 - 5x^2 + 10x - 13)$

$$(a) \begin{cases} T(x^3) = 3x^2 = 0x^3 + 3x^2 + 0x + 0(1) \\ T(x^2) = 2x = 0x^3 + 0x^2 + 2x + 0(1) \\ T(x) = 1 = 0x^3 + 0x^2 + 0x + 1(1) \\ T(1) = 0 = 0x^3 + 0x^2 + 0x + 0(1) \end{cases} \Rightarrow A = [T]_B = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 3 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

$$(b) [T(4x^3 - 5x^2 + 10x - 13)]_B = [T]_B [(4x^3 - 5x^2 + 10x - 13)]_B$$

$$= A \begin{bmatrix} 4 \\ -5 \\ 10 \\ 13 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 3 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 4 \\ -5 \\ 10 \\ 13 \end{bmatrix} = \begin{bmatrix} 0 \\ 12 \\ -10 \\ 10 \end{bmatrix}$$

$$\therefore T(4x^3 - 5x^2 + 10x - 13) = 12x^2 - 10x + 10$$

Let  $T: R^2 \rightarrow R^2$  be a linear transformation defined by  $T \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} x_1 + x_2 \\ -2x_1 + 4x_2 \end{bmatrix}$

and let basis  $B = \left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \end{bmatrix} \right\}$

(a) find the matrix for T with respect to the basis B

(b) let  $x = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ , find  $[x]_B$  and  $[T(x)]_B$

$$(1) \begin{cases} T \left( \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right) = \begin{bmatrix} 2 \\ 2 \end{bmatrix} = 2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + 0 \begin{bmatrix} 1 \\ 2 \end{bmatrix} \\ T \left( \begin{bmatrix} 1 \\ 2 \end{bmatrix} \right) = \begin{bmatrix} 3 \\ 6 \end{bmatrix} = 0 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + 3 \begin{bmatrix} 1 \\ 2 \end{bmatrix} \end{cases} \Rightarrow [T]_B = \begin{bmatrix} 2 & 0 \\ 0 & 3 \end{bmatrix}$$

$$(2) [x]_B = \begin{bmatrix} 2 \\ -1 \end{bmatrix}, [T(x)]_B = [T]_B [x]_B = \begin{bmatrix} 2 & 0 \\ 0 & 3 \end{bmatrix} \begin{bmatrix} 2 \\ -1 \end{bmatrix} = \begin{bmatrix} 4 \\ -3 \end{bmatrix}$$

95 宜蘭電子

$T: R^2 \rightarrow R^3$  be defined by  $L(x) = \begin{bmatrix} x_1 + x_2 \\ x_1 - x_2 \\ 3x_1 + 2x_2 \end{bmatrix}$

find a matrix A such that  $L(x) = Ax$  for all  $x$  in  $R^2$

$$\because L(x) = \begin{bmatrix} x_1 + x_2 \\ x_1 - x_2 \\ 3x_1 + 2x_2 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & -1 \\ 3 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}, \therefore \text{pick } A = \begin{bmatrix} 1 & 1 \\ 1 & -1 \\ 3 & 2 \end{bmatrix} \ni L(x) = Ax$$

Let  $T: P_2 \rightarrow M_{2 \times 2}$  be a linear transformation such that

$$T(a + bx + cx^2) = \begin{bmatrix} a & b+c \\ a+b & c \end{bmatrix}, \text{ find the matrix representation of } T \text{ with respect to}$$

the standard bases of  $P_2 = \{1, x, x^2\}$  and  $M_{2 \times 2} = \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\}$

$$T(1) = \begin{bmatrix} 1 & 0 \\ 1 & 0 \end{bmatrix} = 1 \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} + 0 \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} + 1 \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} + 0 \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix},$$

$$T(x) = \begin{bmatrix} 1 & 0 \\ 1 & 0 \end{bmatrix} = 0 \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} + 1 \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} + 1 \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} + 0 \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$$

$$T(x^2) = \begin{bmatrix} 1 & 0 \\ 1 & 0 \end{bmatrix} = 0 \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} + 1 \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} + 0 \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} + 1 \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 1 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Let  $T$  be linear transformation on  $M_{2 \times 2}$  defined by  $T(A) = A^T$ , find the matrix representation of  $T$

$$\text{取 標準基底 } \beta = \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\}$$

$$T(\beta) = \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\}$$

$$[T]_{\beta} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$T(f) = f' + f''$  from  $P_2$  to  $P_2$ , find the matrix  $A$  for the linear transformation  $T$

pick  $\beta = \{1, x, x^2\}$   $T(1) = 0, T(x) = 1, T(x^2) = 2 + 2x \Rightarrow [T]_{\beta} = \begin{bmatrix} 0 & 1 & 2 \\ 0 & 0 & 2 \\ 0 & 0 & 0 \end{bmatrix}$

## Ex 4.10

let  $T\left(\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}\right) = \begin{bmatrix} x_2 \\ -5x_1 + 13x_2 \\ -7x_1 + 16x_2 \end{bmatrix}$  be linear transformation from  $R^2$  to  $R^3$

$\beta = \left\{ \begin{bmatrix} 3 \\ 1 \end{bmatrix}, \begin{bmatrix} 5 \\ 2 \end{bmatrix} \right\}, \gamma = \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \right\}$ , find the matrix for  $T$  respect  $\beta$  and  $\gamma$

法(1)

$$T\left(\begin{bmatrix} 3 \\ 1 \end{bmatrix}\right) = \begin{bmatrix} 1 \\ -2 \\ -5 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} - 2 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} - 5 \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \Rightarrow \left(T\left(\begin{bmatrix} 3 \\ 1 \end{bmatrix}\right)\right)_{\gamma} = \begin{bmatrix} 1 \\ -2 \\ -5 \end{bmatrix}$$

$$T\left(\begin{bmatrix} 5 \\ 2 \end{bmatrix}\right) = \begin{bmatrix} 2 \\ 1 \\ -3 \end{bmatrix} = 2 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} - 3 \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \Rightarrow \left(T\left(\begin{bmatrix} 5 \\ 2 \end{bmatrix}\right)\right)_{\gamma} = \begin{bmatrix} 2 \\ 1 \\ -3 \end{bmatrix}$$

$$[T]_{\beta}^{\gamma} = \begin{bmatrix} 1 & 2 \\ -2 & 1 \\ -5 & -3 \end{bmatrix}$$

法(2)

pick  $B = \{e_1, e_2\}$  in  $R^2$ ,  $C = \{e_1, e_2, e_3\}$  in  $R^3$

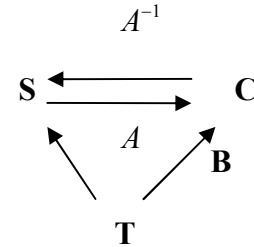
$$[T]_{\beta}^{\gamma} = [I]_C^{\gamma} [T]_B^C [I]_{\beta}^B = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ -5 & 13 \\ -7 & 16 \end{bmatrix} \begin{bmatrix} 3 & 5 \\ 1 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ -2 & 1 \\ -5 & -3 \end{bmatrix}$$



Ex 4.11

$$S = \left\{ \begin{bmatrix} -1 \\ 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} -2 \\ 2 \\ 1 \end{bmatrix} \right\}, T = \left\{ \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \right\}, (1) \text{find } [I]_T^S, (2) [\vec{v}]_T = \begin{bmatrix} 2 \\ 0 \\ 1 \end{bmatrix}, [\vec{v}]_S = ?$$

Pick  $C = \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \right\}$



$$[I]_T^S = A^{-1}B = [I]_C^S [I]_T^C = ([I]_S^C)^{-1} [I]_T^C$$

$$= \begin{bmatrix} -1 & 0 & -2 \\ 2 & 1 & 2 \\ 1 & 1 & 1 \end{bmatrix}^{-1} \begin{bmatrix} -1 & 0 & 0 \\ 1 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 2 & 0 \\ -1 & -1 & 1 \\ 0 & -1 & 0 \end{bmatrix}$$

$$[\vec{v}]_S = [I]_T^S [\vec{v}]_T = \begin{bmatrix} 1 & 2 & 0 \\ -1 & -1 & 1 \\ 0 & -1 & 0 \end{bmatrix} \begin{bmatrix} 2 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 2 \\ -1 \\ 0 \end{bmatrix}$$

Ex 4.12

$$T: R^2 \rightarrow R^3 \text{ by } T: R^2 \rightarrow R^3, T(\vec{x}) = A\vec{x}, A = \begin{bmatrix} 1 & -2 \\ 2 & 1 \\ 1 & 1 \end{bmatrix}$$

$$S = \left\{ \begin{bmatrix} 1 \\ -1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right\}, V = \left\{ \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix} \right\}, [T]_S^V = ?$$

$$\text{let } B = \{e_1, e_2\}, C = \{e_1, e_2, e_3\} \Rightarrow [T]_B^C = A$$

$$[T]_S^V = [I]_C^V [T]_B^C [I]_S^B = \begin{bmatrix} 1 & 0 & 1 \\ 1 & 1 & -1 \\ 0 & 1 & 1 \end{bmatrix}^{-1} \begin{bmatrix} 1 & -2 \\ 2 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ -1 & 1 \end{bmatrix}$$

$$B = \left\{ \begin{bmatrix} 7 \\ 5 \end{bmatrix}, \begin{bmatrix} -3 \\ -1 \end{bmatrix} \right\}, C = \left\{ \begin{bmatrix} 1 \\ -5 \end{bmatrix}, \begin{bmatrix} -2 \\ 2 \end{bmatrix} \right\}, \text{find the change-of coordinate matrix from}$$

"B to C" and "C to B"

$$\text{let } D = \left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right\} \Rightarrow [I]_B^D = \begin{bmatrix} 7 & -3 \\ 5 & -1 \end{bmatrix}, [I]_C^D = \begin{bmatrix} 1 & -2 \\ -5 & 2 \end{bmatrix}$$

$$[I]_B^C = [I]_D^C [I]_B^D = \begin{bmatrix} 1 & -2 \\ -5 & 2 \end{bmatrix}^{-1} \begin{bmatrix} 7 & -3 \\ 5 & -1 \end{bmatrix} = \begin{bmatrix} -3 & 1 \\ -5 & -2 \end{bmatrix}$$

$$[I]_C^B = ([I]_B^C)^{-1} = \begin{bmatrix} -2 & 1 \\ -5 & 3 \end{bmatrix}$$

Let  $f: R^3 \rightarrow R^2$  be defined by  $f(x, y, z) = (2x - y, 2y - z)$ , Determine the matrix of  $f$  relative to the order basis  $\{(1, 1, 1), (0, 1, 1), (0, 0, 1)\}$  and  $\{(0, 1), (1, 1)\}$

法(1)

$$\begin{aligned} f(1, 1, 1) &= (1, 1) = 0(0, 1) + 1(1, 1) \\ f(0, 1, 1) &= (-1, 1) = 2(0, 1) + (-1)(1, 1) \\ f(0, 0, 1) &= (0, -1) = (-1)(0, 1) + 0(1, 1) \end{aligned} \quad \rightarrow \quad \begin{bmatrix} 0 & 2 & -1 \\ 1 & -1 & 0 \end{bmatrix}$$

法(2)

pick  $B = \{e_1, e_2, e_3\}$  in  $R^3$ ,  $C = \{e_1, e_2\}$  in  $R^2$

$$[f]_\beta^\gamma = [I]_C^\gamma [f]_B^C [I]_B^\beta = \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix}^{-1} \begin{bmatrix} 2 & -1 & 0 \\ 0 & 2 & -1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 2 & 1 \\ 1 & -1 & 0 \end{bmatrix}$$

## 96 東吳數學

$$T(p(x)) = p(x) + (1+x)p'(x)$$

(a) find the matrix A representing T with respect to  $[1, x, x^2]$

(b) find the matrix B representing T with respect to  $[1, 1+x, 1+x+x^2]$

(c) find the matrix C such that  $B = C^{-1}AC$

$$\beta = [1, x, x^2] \quad , \quad \gamma = [1, 1+x, 1+x^2]$$

$$(a) A = [T]_\beta = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 2 & 2 \\ 0 & 0 & 3 \end{bmatrix} \quad (b) B = [T]_\gamma = \begin{bmatrix} 1 & 0 & -2 \\ 0 & 2 & 1 \\ 0 & 0 & 3 \end{bmatrix}$$

$$(c) B = [T]_\gamma = [I]_\beta^\gamma [T]_\beta^\beta [I]_\gamma^\beta = C^{-1}AC \Rightarrow C = [I]_\gamma^\beta = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}$$

Let  $D$  be differentiation operator on  $P_3$ , let matrix  $B$  representing  $D$  with respect to  $\beta = [1, x, x^2]$  and the matrix  $A$  representing  $D$  with respect to  $\gamma = [1, 2x, 4x^2 - 2]$

Find a matrix  $S$  and  $S^{-1}$   $\ni A = S^{-1}BS$

$$\begin{aligned}\beta &= [1, x, x^2], \gamma = [1, 2x, 4x^2 - 2] \Rightarrow B = [D]_\beta, A = [D]_\gamma \\ A &= [D]_\gamma = [I]_\gamma^\gamma [D]_\beta [I]_\beta^\beta = ([I]_\gamma^\beta)^{-1} [D]_\beta [I]_\beta^\beta = S^{-1}BS \\ S &= [I]_\gamma^\beta = \begin{bmatrix} 1 & 0 & -2 \\ 0 & 2 & 0 \\ 0 & 0 & 4 \end{bmatrix}, S^{-1} = ([I]_\gamma^\beta)^{-1} = \left( \begin{bmatrix} 1 & 0 & -2 \\ 0 & 2 & 0 \\ 0 & 0 & 4 \end{bmatrix} \right)^{-1} = \begin{bmatrix} 1 & 0 & \frac{1}{2} \\ 0 & \frac{1}{2} & 0 \\ 0 & 0 & \frac{1}{4} \end{bmatrix}\end{aligned}$$

Define  $T : R^{2 \times 2} \rightarrow T : R_2[x]$  by  $T \begin{bmatrix} a & b \\ c & d \end{bmatrix} = (a+b) + 2dx + bx^2$

$$B = \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\}, B^1 = \{1, x, x^2\} \text{ be basis}$$

Find matrix representation of  $T$  relative  $B$  and  $B^1$

$$\begin{aligned}T \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} &= 1 = 1 + 0x + 0x^2, T \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} = 1 + x^2 = 1 + 0x + 1x^2 \\ T \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} &= 0 = 0 + 0x + 0x^2, T \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} = 2x = 0 + 2x + 0x^2 \\ [T]_B^{B^1} &= \begin{bmatrix} 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 2 \\ 0 & 1 & 0 & 0 \end{bmatrix}\end{aligned}$$

Let  $L$  be the operator on  $P_3$  defined by  $L(p(x)) = xp'(x) + p''(x)$

- (a) find the matrix  $A$  representing  $L$  with respect to  $[1, x, x^2]$   
 (b) find the matrix  $B$  representing  $L$  with respect to  $[1, 1+x, 1+x^2]$   
 (c) find the matrix  $S$  such that  $B = S^{-1}AS$

$$L(1) = 0, L(x) = x, L(x^2) = 2 + 2x^2 \Rightarrow A = \begin{bmatrix} 0 & 0 & 2 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{bmatrix}$$

$$L(1) = 0, L(1+x) = x, L(1+x^2) = 2 + 2x^2 \Rightarrow B = \begin{bmatrix} 0 & -1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{bmatrix}$$

$$\beta = [1, x, x^2], \gamma = [1, 1+x, 1+x^2]$$

$$B = S^{-1}AS \Leftrightarrow [L]_{\gamma}^{\gamma} = [I]_{\beta}^{\gamma} [L]_{\beta}^{\beta} [I]_{\gamma}^{\beta}, \therefore S = [I]_{\gamma}^{\beta} = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$T \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} x_1 + x_2 \\ -2x_1 + 4x_2 \end{bmatrix}, \text{basis } B = \left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \end{bmatrix} \right\}$$

- (a) find the matrix for  $T$  with respect to the basis  $B$

(b) let  $x = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ , find  $[x]_B$  and  $[T(x)]_B$

$$(a) [T]_B = \begin{bmatrix} 2 & 0 \\ 0 & 3 \end{bmatrix}$$

$$(b) x = \begin{bmatrix} 1 \\ 0 \end{bmatrix} = a \begin{bmatrix} 1 \\ 1 \end{bmatrix} + b \begin{bmatrix} 1 \\ 2 \end{bmatrix}, a = 2, b = -1 \Rightarrow [x]_B = \begin{bmatrix} 2 \\ -1 \end{bmatrix}$$

$$[T(x)]_B = [T]_B [x]_B = \begin{bmatrix} 2 & 0 \\ 0 & 3 \end{bmatrix} \begin{bmatrix} 2 \\ -1 \end{bmatrix} = \begin{bmatrix} 4 \\ -3 \end{bmatrix}$$

94 台科電機

L be linear transformation

A represent L with respect to  $\beta = \{1, x, x^2, x^3\}$

B represent L with respect to  $\gamma = \{1-x, 1+x, x^2+x^3, x^3\}$

Find matrix  $S \ni B = SAS^{-1}$

$$[L]_{\gamma} = [I]_{\beta}^{\gamma} [L]_{\beta} [I]_{\gamma}^{\beta} \Rightarrow S = [I]_{\beta}^{\gamma} = \begin{bmatrix} \frac{1}{2} & -\frac{1}{2} & 0 & 0 \\ \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & -1 & 1 \end{bmatrix}$$

94 彰師資工

Let D be differentiation operator on  $P_3$ , let matrix B representing D with respect to

$[1, x, x^2]$  and the matrix A representing D with respect to  $[1, 2x, 4x^2 - 2]$

Find a matrix  $S$  and  $S^{-1} \ni A = S^{-1}BS$

$$\beta = [1, x, x^2], \gamma = [1, 2x, 4x^2 - 2] \Rightarrow B = [D]_{\beta}, A = [D]_{\gamma}$$

$$A = [D]_{\gamma} = [I]_{\beta}^{\gamma} [D]_{\beta} [I]_{\gamma}^{\beta} = ([I]_{\gamma}^{\beta})^{-1} [D]_{\beta} [I]_{\gamma}^{\beta} = S^{-1}BS$$

$$S = [I]_{\gamma}^{\beta} = \begin{bmatrix} 1 & 0 & -2 \\ 0 & 2 & 0 \\ 0 & 0 & 4 \end{bmatrix}, S^{-1} = ([I]_{\gamma}^{\beta})^{-1} = \left( \begin{bmatrix} 1 & 0 & -2 \\ 0 & 2 & 0 \\ 0 & 0 & 4 \end{bmatrix} \right)^{-1} = \begin{bmatrix} 1 & 0 & \frac{1}{2} \\ 0 & \frac{1}{2} & 0 \\ 0 & 0 & \frac{1}{4} \end{bmatrix}$$

Ex 4.10

$$T: L^T \text{ from } R^4 \text{ to } R^3, T \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \end{bmatrix} = \begin{bmatrix} 2u_1 + u_2 \\ u_1 - u_2 \\ 3u_3 + 2u_4 \end{bmatrix}$$

(a) find the null space of  $T$  by finding basis

(b) find the range of  $T$  by finding basis

(c) determine the nullity and rank of  $T$

$$(a) \forall \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \end{bmatrix} \in \ker(T) \Rightarrow T \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \end{bmatrix} = \begin{bmatrix} 2u_1 + u_2 \\ u_1 - u_2 \\ 3u_3 + 2u_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \text{pick } \left\{ \begin{bmatrix} 0 \\ 0 \\ -2 \\ 3 \end{bmatrix} \right\} \text{ be a basis of } \ker(T)$$

(b) pick  $\beta = \{e_1, e_2, e_3, e_4\}$ ,  $\text{Im}(T) = \text{span}(T(\beta)) = \text{span}\{T(e_1), T(e_2), T(e_3), T(e_4)\}$

$$\Rightarrow \text{Im}(T) = \text{span} \left\{ \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 3 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 2 \end{bmatrix} \right\}, \begin{bmatrix} 2 & 1 & 0 \\ 1 & -1 & 0 \\ 0 & 0 & 3 \\ 0 & 0 & 2 \end{bmatrix} \xrightarrow{r} \begin{bmatrix} 0 & 3 & 0 \\ 1 & -1 & 0 \\ 0 & 0 & 3 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\text{pick } \left\{ \begin{bmatrix} 0 \\ 3 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 3 \end{bmatrix} \right\} \text{ be a basis of } \text{Im}(T)$$

(c)  $\text{nullity}(T) = \dim(\ker(T)) = 1, \text{rank}(T) = \dim(\text{Im}(T)) = 3$

Ex 4.11

Let  $T: R^{2 \times 2} \rightarrow R^{2 \times 2}$  be linear operator defined by  $T(X) = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} X + X \begin{bmatrix} 0 & 0 \\ 1 & 1 \end{bmatrix}$

Find Image and nullity of  $T$ ?

$$\text{let } X = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \Rightarrow T(X) = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} + \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} a+b+c & 2b+d \\ d & d \end{bmatrix}$$

$$\text{Im}(T) = \text{span} \left\{ T \left( \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \right), T \left( \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \right), T \left( \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} \right), T \left( \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right) \right\} = \text{span} \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 2 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix} \right\}$$

$$\text{pick } \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 2 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix} \right\} \text{ be basis of } \text{Im}(T) \Rightarrow \text{rank}(T) = 3$$

$$\therefore \text{rank}(T) + \text{nullity}(T) = 4 \Rightarrow \text{nullity}(T) = 1$$

Let  $\{e_1, e_2, e_3, e_4\}$  be the standard basis for  $R^4$ , if  $T: R^4 \rightarrow R^3$  is a linear

transformation for which

$$T(e_1) = (1, 2, 1), T(e_2) = (0, 1, 0), T(e_3) = (1, 3, 0), T(e_4) = (1, 1, 1)$$

(a) find the basis for the range of T

(b) find the basis for the kernel of T

$$(a) \text{Im}(T) = \text{span}\{T(e_1), T(e_2), T(e_3), T(e_4)\}$$

$$\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 0 \\ 1 & 3 & 0 \\ 1 & 1 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & -1 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow \begin{cases} \text{pick } \{(1, 2, 1), (0, 1, 0), (0, 0, -1)\} \\ \text{be a basis of } \text{Im}(T) \end{cases}$$

$$(b) \forall x = (a, b, c, d) \in \ker(T)$$

$$\Rightarrow (0, 0, 0) = T(x) = aT(e_1) + bT(e_2) + cT(e_3) + dT(e_4)$$

$$= a(1, 2, 1) + b(0, 1, 0) + c(1, 3, 0) + d(1, 1, 1) = (a + c + d, 2a + b + 3c + d, a + d)$$

$$\Rightarrow \begin{cases} a + c + d = 0 \\ 2a + b + 3c + d = 0 \\ a + d = 0 \end{cases} \Rightarrow \begin{cases} c = 0 \\ b = d \\ a = -d \end{cases} \Rightarrow \begin{cases} \text{pick } \{(-1, 1, 0, 1)\} \\ \text{be a basis of } \ker(T) \end{cases}$$

Let T be linear transformation from  $R^3$  into  $R^2$

$$T(1, 1, 1) = (2, 2), T(0, 1, 1) = (0, 1), T(0, 0, 1) = (-1, 1)$$

Find the null space of T

$$\forall (a, b, c) \in \ker(T), (a, b, c) = \alpha(1, 1, 1) + \beta(0, 1, 1) + \gamma(0, 0, 1)$$

$$\alpha = a, \beta = -a + b, \gamma = -b + c$$

$$T(a, b, c) = a(2, 2) + (-a + b)(0, 1) + (-b + c)(-1, 1)$$

$$= (2a + b - c, a + c)$$

$$\begin{cases} 2a + b - c = 0 \\ a + c = 0 \end{cases} \Rightarrow \begin{cases} b = 3c \\ a = -c \end{cases} \Rightarrow \ker(T) = \{(-c, 3c, c) \mid c \in R\} = \text{span}\{(-1, 3, 1)\}$$

Let  $T: R^{2 \times 2} \rightarrow R^{2 \times 2}$  be the linear operator defined by  $T(X) = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} X + X \begin{bmatrix} 0 & 0 \\ 1 & 1 \end{bmatrix}$

- (a) find the range of T  
 (b) find the null space of T  
 (c) find the nullity(T) and dimension of range

(a) pick  $\left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\}$  be basis

$$T \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, T \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 0 & 0 \end{bmatrix}, T \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, T \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 2 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 \end{bmatrix} \Rightarrow \text{Im}(T) = \text{span} \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 2 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 1 \end{bmatrix} \right\}$$

$$(b) \forall \begin{bmatrix} a & b \\ c & d \end{bmatrix} \in \ker(T) \Rightarrow T \left( \begin{bmatrix} a & b \\ c & d \end{bmatrix} \right) = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} + \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

$$\begin{bmatrix} a+b+c & 2b+d \\ d & d \end{bmatrix} \Rightarrow \begin{cases} a+b+c=0 \\ 2b+d=0 \\ d=0 \end{cases} \Rightarrow b=0, d=0, a=-c$$

$$\ker(T) = \text{span} \left\{ \begin{bmatrix} 1 & 0 \\ -1 & 0 \end{bmatrix} \right\}$$

$$(c) \dim(\text{Im}(T)) = 3, \text{nullity}(T) = 1$$

## 96 成大電信

Let  $T: R^4 \rightarrow R^3$  be a linear transformation defined by

$T(x_1, x_2, x_3, x_4) = (x_1 + x_2, x_3 + x_4, x_1 + x_3)$ , find the kernel and range of T

$$(a) \forall \vec{x} = (x_1, x_2, x_3, x_4) \in \ker(T)$$

$$\Rightarrow T(\vec{x}) = T(x_1, x_2, x_3, x_4) = \vec{0}$$

$$\Rightarrow \begin{cases} x_1 + x_2 = 0 \\ x_3 + x_4 = 0 \\ x_1 + x_3 = 0 \end{cases} \Rightarrow \vec{x} = (x_4, -x_4, -x_4, x_4)$$

$$\therefore \ker(T) = \{(t, -t, -t, t) \mid t \in R\} = \text{span}\{(1, -1, -1, 1)\}$$

$$(b) \text{nullity}(T) = 1 \Rightarrow \text{rank}(T) = 3 \Rightarrow \text{Im}(T) = R^3$$



Ex 4.13

Let  $T: R^2 \rightarrow R^3$  be linear transformation defined by  $T\left(\begin{bmatrix} a \\ b \end{bmatrix}\right) = \begin{bmatrix} a-2b \\ 3a+b \\ a+b \end{bmatrix}$

(a) is  $T$  one-to-one? (b) is  $T$  onto?

(a)  $\text{nullity}(T) = \dim(V) - \text{rank}(T) = 2 - 0 = 2 \Rightarrow 1 - 1$  or

$$(a) \forall x = \begin{bmatrix} a \\ b \end{bmatrix} \in \ker(T) \Rightarrow T(x) = \begin{bmatrix} a-2b \\ 3a+b \\ a+b \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \begin{cases} a-2b=0 \\ 3a+b=0 \\ a+b=0 \end{cases} \Rightarrow \begin{cases} a=0 \\ b=0 \end{cases}$$

$x=0 \Rightarrow \ker(T) = \{0\} \Rightarrow T: \text{one-to-one}$

$$(b) \text{Im}(T) = \text{span}\left\{T\begin{bmatrix} 1 \\ 0 \end{bmatrix}, T\begin{bmatrix} 0 \\ 1 \end{bmatrix}\right\} = \text{span}\left\{\begin{bmatrix} 1 \\ 3 \\ 1 \end{bmatrix}, \begin{bmatrix} -2 \\ 1 \\ 1 \end{bmatrix}\right\} \quad \text{rank}(T) = 2$$

$\therefore \text{rank}(T) = 2 \neq 3 = \dim(V') \Rightarrow \text{not onto}$

96 暨大資工

$L: R^3 \rightarrow R^3$  be defined by  $L\left(\begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix}\right) = \begin{bmatrix} 1 & 0 & 1 \\ 1 & 1 & 2 \\ 2 & 1 & 3 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix}$

(a) Is  $L$  onto? (b) find a basis for range  $L$  (c) find a basis for  $\ker L$

$$L(\bar{x}) = A\bar{x} \Rightarrow R(L) = CS(A), \ker(L) = \ker(A)$$

$$(a) \begin{bmatrix} 1 & 0 & 1 \\ 1 & 1 & 2 \\ 2 & 1 & 3 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix}, \text{pick } \left\{\begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}\right\} \text{ be a basis of } R(L)$$

(b)  $\text{rank}(L) = 2 \neq 3 = \dim(R^3)$  not onto

$$(c) \text{solve } \begin{cases} x_1 + x_3 = 0 \\ x_2 + x_3 = 0 \end{cases} \Rightarrow \begin{cases} x_1 = -x_3 \\ x_2 = -x_3 \end{cases} \Rightarrow \ker(L) = \left\{\begin{bmatrix} -t \\ -t \\ t \end{bmatrix} \mid t \in R\right\}, \text{ 取 } \left\{\begin{bmatrix} -1 \\ -1 \\ 1 \end{bmatrix}\right\}$$

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$$T: \mathbb{R}^3 \rightarrow \mathbb{R}^3, \text{ defined by } T \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 3x - 2y \\ -2x + 3y \\ 5z \end{bmatrix}$$

(a) find a basis of  $\ker(T)$  (b) find a basis of  $R(T)$

(a)  $\ker(T) = 0 \Rightarrow$  pick  $\emptyset$  be a basis of  $\ker(T)$

(b) pick  $\{e_1, e_2, e_3\}$  be a basis of  $R(T)$

96 嘉大應數

$$\text{Define } T: M_{2 \times 2}(R) \rightarrow M_{2 \times 2}(R) \text{ by } T(A) = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} A \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$$

(a) find the nullspace  $N(T)$  of  $T$  and the dimension of  $N(T)$

(b) find the range  $R(T)$  of  $T$  and the dimension of  $R(T)$

$$(a) \forall A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \in N(T), T(A) = \begin{bmatrix} 0 & b \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \Rightarrow b = 0$$

$$\text{pick } \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\} \text{ be a basis of } N(T)$$

$$(b) R(T) = \text{span}\{T(e_{11}), T(e_{12}), T(e_{21}), T(e_{22})\}$$

$$= \text{span}\left\{ \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \right\} = \text{span}\left\{ \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \right\}$$

$$\text{pick } \left\{ \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \right\} \text{ be a basis of } R(T)$$

$$\dim(N(T)) = 3, \dim(R(T)) = 1$$

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$$T(X) = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} X + X \begin{bmatrix} 0 & 0 \\ 1 & 1 \end{bmatrix} \text{ find a basis of } \ker(T)$$

$$\text{let } X = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \Rightarrow T(X) = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} + \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} a+b+c & 2b+d \\ d & d \end{bmatrix}$$

$$\forall x = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \in \ker(T) \Rightarrow T(X) = \begin{bmatrix} a+b+c & 2b+d \\ d & d \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

$$\text{pick } \left\{ \begin{bmatrix} 1 & 0 \\ -1 & 0 \end{bmatrix} \right\} \text{ be a basis of } \ker(T)$$

Following every transformation ,which 1-1 ,onto ?

$$(a) T : R^2 \rightarrow R^3, T \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} a-2b \\ 3a+b \\ a+b \end{bmatrix}$$

$$(b) T : R^{2 \times 2} \rightarrow R_2[x], T \begin{bmatrix} a & b \\ c & d \end{bmatrix} = a + b + 2dx + bx^2$$

$$(a) \forall x = \begin{bmatrix} a \\ b \end{bmatrix} \in \ker(T), T \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} a-2b \\ 3a+b \\ a+b \end{bmatrix} \Rightarrow \begin{cases} a-2b=0 \\ 3a+b=0 \\ a+b=0 \end{cases} \Rightarrow a=0, b=0 \Rightarrow x = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$\therefore \ker(T) = \{0\} \Rightarrow \text{one-to-one}$

$$\text{Im}(T) = \text{span} \left\{ T \begin{bmatrix} 1 \\ 0 \end{bmatrix}, T \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right\} = \text{span} \left\{ \begin{bmatrix} 1 \\ 3 \\ 1 \end{bmatrix}, \begin{bmatrix} -2 \\ 1 \\ 1 \end{bmatrix} \right\} \Rightarrow \begin{bmatrix} 1 & 2 & 3 \\ -2 & 1 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 3 \\ 0 & 5 & 7 \end{bmatrix}$$

$$\text{pick } \left\{ \begin{bmatrix} 1 \\ 3 \\ 1 \end{bmatrix}, \begin{bmatrix} -2 \\ 1 \\ 1 \end{bmatrix} \right\} \text{ be a basis of } \text{Im}(T) \Rightarrow \text{rank}(T) = 2 \neq \dim(R^3) \Rightarrow \text{not onto}$$

$$(b) \text{Im}(T) = \text{span} \left\{ T \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, T \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, T \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, T \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\} a + b + 2dx + bx^2 = \text{span}\{1, 1+x^2, 0, 2x\}$$

$$\Rightarrow \begin{bmatrix} 1 & 0 & 0 \\ 1 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 2 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow \text{pick } \{1, 1+x^2, 2x\} \text{ be a basis of } \text{Im}(T)$$

$$\Rightarrow \text{rank}(T) = 3 = \dim(R_2[x]) \Rightarrow T \text{ onto}$$

$$\therefore \text{nullity}(T) = \dim(R^{2 \times 2}) - \text{rank}(T) = 4 - 3 = 1 \neq 0 \Rightarrow T \text{ not 1-1}$$

**Ex 4.13**

$T: R^2 \rightarrow R^2$  LT satisfy  $T(1,0) = (1,1), T(0,1) = (-1,1)$   
find direct image of  $S = \{(x,y) \mid ax+by=1\}$

$$\begin{aligned} \forall (x,y) \in S, \text{ let } T(x,y) &= (x', y') \\ \Rightarrow (x', y') &= T(x,y) = xT(1,0) + yT(0,1) = x(1,1) + y(-1,1) \\ \Rightarrow (x', y') &= (x-y, x+y) \Rightarrow \begin{cases} x' = x-y \\ y' = x+y \end{cases} \Rightarrow \begin{cases} x = \frac{x' + y'}{2} \\ y = \frac{-x' + y'}{2} \end{cases} \\ \because ax+by=1 &\Rightarrow a\left(\frac{x' + y'}{2}\right) + b\left(\frac{-x' + y'}{2}\right) = 1 \Rightarrow \left(\frac{-a+b}{2}\right)x' + \left(\frac{a+b}{2}\right)y' = 1 \\ T(S) &= \{(x', y') \mid \left(\frac{-a+b}{2}\right)x' + \left(\frac{a+b}{2}\right)y' = 1\} \end{aligned}$$

Suppose that  $T: R^3 \rightarrow R^3$  is linear such that

$$T(a_1, a_2, a_3) = [a_1 + 2a_2 + a_3, -a_1 + a_2 + 2a_3, a_1 + a_3]$$

Compute  $T^{-1}$  if it exist

$$\begin{aligned} \text{pick } \beta &= \{(1,0,0), (0,1,0), (0,0,1)\} \text{ be a standard basis of } R^3 \\ T(1,0,0) &= (1,-1,1), T(0,1,0) = (2,1,0), T(0,0,1) = (1,2,1) \\ \therefore A = [T]_{\beta} &= \begin{bmatrix} 1 & 2 & 1 \\ -1 & 1 & 2 \\ 1 & 0 & 1 \end{bmatrix}, \because \det(A) = 6 \neq 0 \Rightarrow A \text{ be invertable matrix} \\ [T^{-1}]_{\beta} &= A^{-1} = \begin{bmatrix} 1/6 & -1/3 & 1/2 \\ 1/2 & 0 & -1/2 \\ -1/6 & 1/3 & 1/2 \end{bmatrix} \Rightarrow \begin{cases} T^{-1}([1,0,0]) = (1/6, 1/2, -1/6) \\ T^{-1}([0,1,0]) = (-1/3, 0, 1/3) \\ T^{-1}([0,0,1]) = (1/2, -1/2, 1/2) \end{cases} \\ T^{-1}(a_1, a_2, a_3) &= a_1 T^{-1}(1,0,0) + a_2 T^{-1}(0,1,0) + a_3 T^{-1}(0,0,1) \\ &= a_1 \left( \frac{1}{6}, \frac{1}{2}, -\frac{1}{6} \right) + a_2 \left( -\frac{1}{3}, 0, \frac{1}{3} \right) + a_3 \left( \frac{1}{2}, -\frac{1}{2}, \frac{1}{2} \right) \\ &= \left( \frac{1}{6}a_1 - \frac{1}{3}a_2 + \frac{1}{2}a_3, \frac{1}{2}a_1 - \frac{1}{2}a_3, \frac{-1}{6}a_1 + \frac{1}{3}a_2 + \frac{1}{2}a_3 \right) \end{aligned}$$

Suppose that  $T:R^3 \rightarrow R^3$  is linear

$$T(1,0,0) = (2,3,2), T(0,1,0) = (3,3,4), T(0,0,1) = (1,1,1)$$

(a) find  $T(1,2,3)$  (b)  $T^{-1}(0,1,0)$  (c)  $T^{-1}(1,2,3)$

(a) pick  $\beta = \{(1,0,0), (0,1,0), (0,0,1)\}$  be a standard basis of  $R^3$

$$\therefore A = [T]_{\beta} = \begin{bmatrix} 2 & 3 & 1 \\ 3 & 3 & 1 \\ 2 & 4 & 1 \end{bmatrix} \Rightarrow [T(1,2,3)]_{\beta} = \begin{bmatrix} 2 & 3 & 1 \\ 3 & 3 & 1 \\ 2 & 4 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 11 \\ 12 \\ 13 \end{bmatrix}$$

$$\therefore T(1,2,3) = (11,12,13)$$

$$(b) [T^{-1}(0,1,0)]_{\beta} = \begin{bmatrix} 2 & 3 & 1 \\ 3 & 3 & 1 \\ 2 & 4 & 1 \end{bmatrix}^{-1} \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} -1 & 1 & 0 \\ -1 & 0 & 1 \\ 6 & -2 & -3 \end{bmatrix} \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix}$$

$$\therefore T^{-1}(0,1,0) = (1,0,-2)$$

$$(c) [T^{-1}(1,2,3)]_{\beta} = \begin{bmatrix} -1 & 1 & 0 \\ -1 & 0 & 1 \\ 6 & -2 & -3 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ -7 \end{bmatrix}$$

$$\therefore T^{-1}(1,2,3) = (1,2,-7)$$

$$T^{-1}(1,0,0) = (-1,-1,6), T^{-1}(0,1,0) = (1,0,-2), T^{-1}(0,0,1) = (0,1,-3)$$

$$T^{-1}(a,b,c) = a(-1,-1,6) + b(1,0,-2) + c(0,1,-3) = (-a+b, -a+c, 6a-2b-3c)$$

$$\text{Let } A = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -2 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & 4 & 6 \\ 0 & 0 & 4 \\ 0 & 0 & 2 \end{bmatrix}$$

(a) find a basis for the row space of  $A$

(b) find a basis for the column space of  $A$

$$(a) A = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -2 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & 4 & 6 \\ 0 & 0 & 4 \\ 0 & 0 & 2 \end{bmatrix}, \text{ let } U = \begin{bmatrix} 2 & 4 & 6 \\ 0 & 0 & 4 \\ 0 & 0 & 2 \end{bmatrix}$$

$$\Rightarrow A = R_{12} R_{13}^{(-2)} U \Rightarrow RS(A) = RS(U)$$

$$\begin{bmatrix} 2 & 4 & 6 \\ 0 & 0 & 4 \\ 0 & 0 & 2 \end{bmatrix} \sim \begin{bmatrix} 2 & 4 & 6 \\ 0 & 0 & 4 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow \left\{ \begin{array}{l} \text{pick } \{[2 \ 4 \ 6], [0 \ 0 \ 4]\} \\ \text{be a basis of } RS(A) = RS(U) \end{array} \right.$$

$$(b) A = \begin{bmatrix} 0 & 0 & 4 \\ 2 & 4 & 6 \\ -4 & -8 & -10 \end{bmatrix} \sim \begin{bmatrix} 0 & 0 & 4 \\ 2 & 4 & 6 \\ 0 & 0 & 2 \end{bmatrix}$$

$$\Rightarrow \text{pick } \left\{ \begin{bmatrix} 0 \\ 2 \\ -4 \end{bmatrix}, \begin{bmatrix} 4 \\ 6 \\ -10 \end{bmatrix} \right\} \text{ be a basis of } CS(A)$$

#### 94 中山電機

$$\text{Find the } N(A), R(A^T), N(A^T), R(A) \text{ of } A = \begin{bmatrix} 1 & 1 & 2 \\ 0 & 1 & 1 \\ 1 & 3 & 4 \end{bmatrix}$$

$$(1) \begin{cases} x_1 + x_2 + 2x_3 = 0 \\ x_2 + x_3 = 0 \end{cases} \Rightarrow \begin{cases} x_1 = -x_3 \\ x_2 = -x_3 \end{cases} \Rightarrow N(A) = \text{span} \left\{ \begin{bmatrix} -1 \\ -1 \\ 1 \end{bmatrix} \right\}$$

$$(2) R(A^T) = \text{span} \{[1 \ 1 \ 2], [0 \ 1 \ 1]\}$$

$$(3) N(A^T) = R(A)^\perp, \forall x = \begin{bmatrix} a \\ b \\ c \end{bmatrix} \in R(A)^\perp \Rightarrow \langle \begin{bmatrix} a \\ b \\ c \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \rangle = 0, \langle \begin{bmatrix} a \\ b \\ c \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 3 \end{bmatrix} \rangle = 0$$

$$\Rightarrow \begin{cases} a + c = 0 \\ a + b + 3c = 0 \end{cases} \Rightarrow N(A^T) = \text{span} \left\{ \begin{bmatrix} -1 \\ -2 \\ 1 \end{bmatrix} \right\} \quad (4) R(A^T) = \text{span} \left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 3 \end{bmatrix} \right\}$$

Let  $T: R^3 \rightarrow R^3$  be the linear transformation defined by

$$T(x) = (x_1 - x_3, -2x_1 + 3x_2 - x_3, 3x_1 - 3x_2)^T$$

- (a) find the standard matrix representation  $A$  for the linear operator  $T$   
 (b) find the LU decomposition  
 (c) find a basis for the column space of  $A$   
 (d) find a basis for the nullspace of  $A$

(a) Pick  $\beta = \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \right\}$  be a basis of  $R^3 \Rightarrow T(\beta) = \left\{ \begin{bmatrix} 1 \\ -2 \\ 3 \end{bmatrix}, \begin{bmatrix} 0 \\ 3 \\ -3 \end{bmatrix}, \begin{bmatrix} -1 \\ -1 \\ 0 \end{bmatrix} \right\}$

$$\Rightarrow [T]_{\beta} = A = \begin{bmatrix} 1 & 0 & -1 \\ -2 & 3 & -1 \\ 3 & -3 & 0 \end{bmatrix}$$

(b)  $\begin{bmatrix} 1 & 0 & -1 \\ -2 & 3 & -1 \\ 3 & -3 & 0 \end{bmatrix} \xrightarrow{r_{12}^2, r_{13}^{-3}, r_{23}^1} \begin{bmatrix} 1 & 0 & -1 \\ 0 & 3 & -3 \\ 0 & 0 & 0 \end{bmatrix} = U, L = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 3 & -1 & 1 \end{bmatrix}$

(c) pick  $\left\{ \begin{bmatrix} 1 \\ -2 \\ 3 \end{bmatrix}, \begin{bmatrix} 0 \\ 3 \\ -3 \end{bmatrix} \right\}$  be a basis of  $CS(A)$

(d)  $\forall x \in \ker(A) \Rightarrow \begin{cases} x_1 - x_3 = 0 \\ 3x_2 - 3x_3 = 0 \end{cases} \Rightarrow x = (x_3, x_3, x_3)$

pick  $\left\{ \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \right\}$  be a basis of  $\ker(A)$

## Chapter 05

(1) suppose  $A, B \in F^{n \times n}$  if  $A \sim B$

$$(1) \text{tr}(A) = \text{tr}(B)$$

$$(2) \det(A) = \det(B)$$

$$(3) \text{rank}(A) = \text{rank}(B)$$

$$(4) \text{nallity}(A) = \text{nallity}(B)$$

(2)  $A \in F^{n \times n}$

$$A: \text{invertable} \Leftrightarrow 0 \notin \lambda(A)$$

$$\text{證明: } A: \text{invertable} \Leftrightarrow \det(A - 0I) \neq 0 \Leftrightarrow 0 \notin \lambda(A)$$

(3)

$$(1) T \in L(V, V), \dim(V) = n$$

$T$  可對角化  $\Leftrightarrow T$  中存在  $n$  個 LI 之 eigenvectors

$$(2) A: n \times n, \dim(A) = n$$

$A$  可對角化  $\Leftrightarrow A$  中存在  $n$  個 LI 之 eigenvectors

(4)  $A \in F^{n \times n}, p_A(x)$  split over  $F$  and  $p_A(x) = (\lambda_1 - x)(\lambda_2 - x) \dots (\lambda_n - x)$

$$(1) \det(A) = p_A(x) = \lambda_1 \lambda_2 \dots \lambda_n, \text{determinant 爲所有 eigenvalue 乘積 (含重根)}$$

$$(2) \text{tr}(A) = \lambda_1 + \lambda_2 + \dots + \lambda_n, \text{trace 爲所有 eigenvalue 和 (含重根)}$$

(5)  $A \in F^{n \times n}$

$A$  有  $n$  個相異 eigenvalue  $\Rightarrow A$  可對角化

但  $A$  可對角化未必保證有  $n$  個相異 eigenvalue

### Ex 5.1

Prove  $A \sim B \Rightarrow B \sim A$  and  $A \sim B, B \sim C \Rightarrow A \sim C$

$$(a) \because A \sim B, \therefore \exists P \in F^{n \times n} \ni P^{-1}AP = B \Rightarrow A = PBP^{-1} \Rightarrow B \sim A$$

$$(b) \because A \sim B, B \sim C, \therefore \exists P \ni P^{-1}AP = B, \exists Q \ni Q^{-1}BQ = C$$

$$\Rightarrow Q^{-1}P^{-1}APQ = C \Rightarrow (PQ)^{-1}APQ = C \Rightarrow A \sim C$$



### Ex 5.3

Prove  $A, B \in F^{n \times n}$  if  $A \sim B$

$$(1) \text{tr}(A) = \text{tr}(B)$$

$$(2) \det(A) = \det(B)$$

$$(3) \text{rank}(A) = \text{rank}(B)$$

$$(4) \text{nullity}(A) = \text{nullity}(B)$$

$$A \sim B \Rightarrow \exists P \ni P^{-1}AP = B$$

$$(1) \text{tr}(B) = \text{tr}(P^{-1}AP) = \text{tr}(APP^{-1}) = \text{tr}(A)$$

$$(2) \det(B) = \det(P^{-1}AP) = \det(P)^{-1} \det(A) \det(P) = \det(A)$$

$$(3) \text{rank}(B) = \text{rank}(P^{-1}AP) = \text{rank}(AP) = \text{rank}(A)$$

$\therefore$  matrix  $\times$  invertible matrix, rank be same

$$(4) \text{nullity}(B) = n - \text{rank}(B) = n - \text{rank}(A) = \text{nullity}(A)$$

### Ex 5.17

$A, B \in F^{n \times n}$ , if  $A \sim B$  then prove

$$(1) p_A(x) = p_B(x)$$

$$(2) \lambda(A) = \lambda(B)$$

(a)

$$\therefore A \sim B \Rightarrow \exists P : \text{invertible} \ni P^{-1}AP = B$$

$$\begin{aligned} p_B(x) &= \det(B - xI) = \det(P^{-1}AP - xI) = \det(P^{-1}AP - xP^{-1}IP) = \det(P^{-1}AP - P^{-1}xIP) \\ &= \det(P^{-1}(A - xI)P) = \det(P^{-1}) \det(A - xI) \det(P) = \det(A - xI) = p_A(x) \end{aligned}$$

(b) by (a) 顯然成立

Ex 5.13

$$A = \begin{bmatrix} 5 & 4 & 2 \\ 4 & 5 & 2 \\ 2 & 2 & 2 \end{bmatrix} \text{ (1)characteristic polynomial (2)eigenvalue (3)eigenvector}$$

$$p_A(A) = \det(A - xI) = -(x-1)^2(x-10)$$

A 的 eigenvalue 爲 {1, 10}

$$V(1) = \ker(A - I) = \ker \begin{bmatrix} 4 & 4 & 2 \\ 4 & 4 & 2 \\ 2 & 2 & 1 \end{bmatrix} = \text{span} \left\{ \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ 2 \end{bmatrix} \right\} \text{ 爲 } A \text{ 相對於 } 1 \text{ 之 eigenspace}$$

$$V(10) = \ker(A - 10I) = \ker \begin{bmatrix} -5 & 4 & 2 \\ 4 & -5 & 2 \\ 2 & 2 & -8 \end{bmatrix} = \text{span} \left\{ \begin{bmatrix} 2 \\ 2 \\ 1 \end{bmatrix} \right\} \text{ 爲 } A \text{ 相對於 } 10 \text{ 之 eigenspace}$$

$$A \text{ 相對於 } 1 \text{ 之 eigenvector } r \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} + s \begin{bmatrix} -1 \\ 0 \\ 2 \end{bmatrix}, r, s \text{ 不全爲零}$$

$$A \text{ 相對於 } 10 \text{ 之 eigenvector } t \begin{bmatrix} 2 \\ 2 \\ 1 \end{bmatrix}, t \neq 0$$

Ex 5.12

find eigenvalue of  $T(x, y, z) = (2x + y, y - z, 2y + 4z)$

pick  $\beta = \{e_1, e_2, e_3\}$  be standard basis of  $R^3$

$$T(e_1) = (2, 0, 0), T(e_2) = (1, 1, 2), T(e_3) = (0, -1, 4)$$

$$A = [T]_{\beta} = \begin{bmatrix} 2 & 1 & 0 \\ 0 & 1 & -1 \\ 0 & 2 & 4 \end{bmatrix}$$

$$p_T(x) = p_A(x) = \det(A - xI) = -(x-2)^2(x-3) \Rightarrow \lambda(T) = \{2, 3\}$$

Ex 5.19

$$A = \begin{bmatrix} -3 & 1 & 0 \\ 1 & -3 & 0 \\ 0 & 0 & 3 \end{bmatrix} \left\{ \begin{array}{l} (1) \text{ find the eigenvalues and corresponding eigenvector of } A^5 \\ (2) \text{ find the eigenvalues and corresponding eigenvector of } A^{-1} \end{array} \right.$$

$$\lambda(A) = \{-2, -4, 3\}, V(-2) = \text{span} \left\{ \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} \right\}, V(3) = \text{span} \left\{ \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \right\}, V(-4) = \text{span} \left\{ \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} \right\}$$

eigenvalues of  $A^5 \Rightarrow \lambda(A) = \{(-2)^5, (-4)^5, 3^5\}$ , eigenvector same

eigenvalues of  $A^{-1} \Rightarrow \lambda(A) = \{-\frac{1}{2}, -\frac{1}{4}, \frac{1}{3}\}$ , eigenvector same

Ex 5.15

$$T: R^{2 \times 2} \rightarrow R^{2 \times 2}, T \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} a+b & b+c \\ c+d & d \end{bmatrix}, \text{ Find eigenvalue and eigenvectors of } T$$

pick  $\beta = \{E_{11}, E_{12}, E_{21}, E_{22}\}$

$$T(E_{11}) = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, T(E_{12}) = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix}, T(E_{21}) = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}, T(E_{22}) = \begin{bmatrix} 0 & 0 \\ 1 & 1 \end{bmatrix}$$

$$A = [T]_{\beta} = \begin{bmatrix} 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix} \Rightarrow p_T(x) = p_A(x) = (x-1)^4 \Rightarrow \lambda(T) = \{1\}$$

$$V(1) = \ker(A - I) = \ker \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} = \text{span} \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} \right\}$$

$T$  相對於  $1$  之 eigenvector 為  $t \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, t \neq 0$

$$A = \begin{bmatrix} 4 & -3 \\ 2 & -1 \end{bmatrix}$$

(a) find the eigenvalue of  $A$

(b) is  $\begin{bmatrix} 6 \\ 4 \end{bmatrix}$  an eigenvector of  $A$ ?

$$(a) p_A(x) = \det(A - xI) = \det \begin{bmatrix} 4-x & -3 \\ 2 & -1-x \end{bmatrix} = (x-1)(x-2) \Rightarrow \lambda(A) = \{1, 2\}$$

$$(b) \because \begin{bmatrix} 4 & -3 \\ 2 & -1 \end{bmatrix} \begin{bmatrix} 6 \\ 4 \end{bmatrix} = \begin{bmatrix} 12 \\ 8 \end{bmatrix} = 2 \begin{bmatrix} 6 \\ 4 \end{bmatrix}$$

所以  $\begin{bmatrix} 6 \\ 4 \end{bmatrix}$  為  $A$  相對於  $\lambda = 2$  的 eigenvector

Let  $T: R^3 \rightarrow R^3$  be given by  $T(x, y, z) = (x - 2z, 0, -2x + 4z)$

Find eigenvalue, eigenvector, characteristic polynomial of  $T$

pick  $\beta = \{e_1, e_2, e_3\}$  be standard basis of  $R^3$

$$\text{pick } A = [T]_{\beta} = \begin{bmatrix} 1 & 0 & -2 \\ 0 & 0 & 0 \\ -2 & 0 & 4 \end{bmatrix}, p_A(x) = -x^2(x-5)$$

$$\ker(A - 0I) = \text{span} \left\{ \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 2 \\ 0 \\ 1 \end{bmatrix} \right\}, \ker(A - 5I) = \text{span} \left\{ \begin{bmatrix} -1 \\ 0 \\ 2 \end{bmatrix} \right\}$$

$T$  對應於  $0$  之 eigenvector 為  $s(0, 1, 0) + t(2, 0, 1)$ ,  $s, t$  不全為零

$T$  對應於  $5$  為  $r(-1, 0, 2)$ ,  $r \neq 0$

## 96 交大電子

$T: M_{2 \times 2} \rightarrow M_{2 \times 2}$  be a linear transformation defined by  $T \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} a+b & b+c \\ c+d & d \end{bmatrix}$

Find the eigenvector and eigenvalues of this transformation

取  $\beta = \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\}$  爲  $M_{2 \times 2}$  一組 basis

$T \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, T \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix}, T \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}, T \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 1 & 1 \end{bmatrix}$

$A = [T]_{\beta} = \begin{bmatrix} 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix} \Rightarrow p_A(x) = (x-1)^4$

$\lambda(A) = \{1, 1, 1, 1\}$

$V(1) = \ker(A - I) = \ker \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} = \text{span} \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} \right\}$

取  $t \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, t \neq 0$  爲  $T$  相對於  $\lambda = 1$  的 eigenvector

## 96 中興應數

$T: P_2 \rightarrow P_2$  be a linear transformation defined by

$T(a_0 + a_1x + a_2x^2) = (2a_1 - 2a_2) + (2a_0 + 3a_2)x + 3a_2x^2$

Find the eigenvalue of  $T$

取  $\beta = \{1, x, x^2\}$  爲  $P_2$  之一組基底

$T(1) = 2x, T(x) = 2, T(x^2) = -2 + 3x + 3x^2$

$A = [T]_{\beta} = \begin{bmatrix} 0 & 2 & -2 \\ 2 & 0 & 3 \\ 0 & 0 & 3 \end{bmatrix} \Rightarrow p_A(x) = \det(A - xI) = -(x+2)(x-2)(x-3)$

$\Rightarrow \lambda(T) = \{-2, 2, 3\}$

Find eigenvalue of $A = \begin{bmatrix} 3 & 2 & 1 & 1 & 2 & 3 \\ 1 & 2 & 3 & 4 & 5 & 6 \\ 1 & 1 & 1 & 7 & 8 & 9 \\ 0 & 0 & 0 & 4 & 0 & 0 \\ 0 & 0 & 0 & 3 & 3 & 4 \\ 0 & 0 & 0 & 5 & 4 & 3 \end{bmatrix}$ , show the detail
<p>let <math>A = \begin{bmatrix} B &amp; C \\ O &amp; D \end{bmatrix}</math>, <math>B = \begin{bmatrix} 3 &amp; 2 &amp; 1 \\ 1 &amp; 2 &amp; 3 \\ 1 &amp; 1 &amp; 1 \end{bmatrix}</math>, <math>C = \begin{bmatrix} 1 &amp; 2 &amp; 3 \\ 4 &amp; 5 &amp; 6 \\ 7 &amp; 8 &amp; 9 \end{bmatrix}</math>, <math>D = \begin{bmatrix} 4 &amp; 0 &amp; 0 \\ 3 &amp; 3 &amp; 4 \\ 5 &amp; 4 &amp; 3 \end{bmatrix}</math></p> <p><math>Char_B(x) = -x(x-1)(x-5)</math>, <math>Char_D(x) = -(x+1)(x-4)(x-7)</math></p> <p><math>Char_A(x) = \det \begin{bmatrix} B-xI &amp; C \\ O &amp; D-xI \end{bmatrix} = \det(B-xI) \det(D-xI)</math></p> <p><math>= x(x-1)(x-5)(x+1)(x-4)(x-7)</math></p> <p><math>\lambda(A) = \{0, 1, 5, -1, 4, 7\}</math></p>

## Ex 5.20

Following matrix diagonalizable? (a) $A = \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & -1 & 2 \end{bmatrix}$ , (b) $B = \begin{bmatrix} -2 & 2 & -3 \\ 2 & 1 & -6 \\ -1 & -2 & 0 \end{bmatrix}$
<p>(a) <math>\lambda(A) = \{1, 3\}</math>, <math>V(1) = \text{span} \left\{ \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} \right\}</math>, <math>V(3) = \text{span} \left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \right\}</math></p> <p><math>A</math> has no 3 LI eigenvector <math>\Rightarrow</math> not diagonalizable</p> <p>(b) <math>\lambda(B) = \{-3, 5\}</math>, <math>V(1) = \text{span} \left\{ \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 3 \\ 0 \\ 1 \end{bmatrix} \right\}</math>, <math>V(3) = \text{span} \left\{ \begin{bmatrix} -1 \\ -2 \\ 1 \end{bmatrix} \right\}</math>,</p> <p><math>B</math> has no 3 LI eigenvector <math>\Rightarrow</math> diagonalizable</p>

Ex 5.23

Following matrix diagonalizable ? (a)  $A = \begin{bmatrix} 0 & 0 & -2 \\ 1 & 2 & 1 \\ 1 & 0 & 3 \end{bmatrix}$  , (b)  $B = \begin{bmatrix} 3 & 1 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 4 \end{bmatrix}$

$$(a) p_A(x) = -(x-1)(x-2)^2$$

$$am(1) = 1, am(2) = 2, gm(1) = 1, gm(2) = 2$$

$\therefore am(1) = gm(1) \& am(2) = gm(2) \Rightarrow A: \text{diagonalizable}$

$$(b) p_B(x) = -(x-3)^2(x-4)$$

$$am(3) = 2, am(4) = 1, gm(3) = 1$$

$\therefore am(3) = 2 \neq 1 = gm(3) \Rightarrow A: \text{not diagonalizable}$

Following matrix be  $n \times n$  matrix, under what condition matrix are defective

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 0 & 0 & \alpha \end{bmatrix}, B = \begin{bmatrix} 1 & 2 & 0 \\ 2 & 1 & 0 \\ 2 & -1 & \alpha \end{bmatrix}, C = \begin{bmatrix} 4 & 6 & -2 \\ -1 & -1 & 1 \\ 0 & 0 & \alpha \end{bmatrix}$$

$$p_A(x) = \det(A - xI) = -x(x-2)(x-\alpha)$$

(a)  $\alpha \notin \{0, 2\}$ ,  $A$  has 3 distinct eigenvalue  $A: \text{diagonalizable} \Rightarrow \text{not defective}$

(b)  $\alpha = 0$ ,  $nullity(A - 0I) = 2 \Rightarrow m(0) = gm(0) \Rightarrow A: \text{diagonalizable} \Rightarrow \text{not defective}$

(c)  $\alpha = 2$ ,  $nullity(A - 2I) = 1 \Rightarrow m(2) \neq gm(2) \Rightarrow A: \text{not diagonalizable} \Rightarrow \text{defective}$

$$p_B(x) = \det(A - xI) = -(x+1)(x-3)(x-\alpha)$$

(a)  $\alpha \notin \{-1, 3\}$ ,  $A$  has 3 distinct eigenvalue  $A: \text{diagonalizable} \Rightarrow \text{not defective}$

(b)  $\alpha = -1$ ,  $nullity(A + I) = 1 \Rightarrow m(1) = gm(1) \Rightarrow A: \text{not diagonalizable} \Rightarrow \text{defective}$

(c)  $\alpha = 3$ ,  $nullity(A - 3I) = 1 \Rightarrow m(3) \neq gm(3) \Rightarrow A: \text{not diagonalizable} \Rightarrow \text{defective}$

$$p_C(x) = \det(A - xI) = -(x-1)(x-2)(x-\alpha)$$

(a)  $\alpha \notin \{1, 2\}$ ,  $A$  has 3 distinct eigenvalue  $A: \text{diagonalizable} \Rightarrow \text{not defective}$

(b)  $\alpha = 1$ ,  $nullity(A - 1I) = 1 \Rightarrow m(1) \neq gm(1) \Rightarrow A: \text{not diagonalizable} \Rightarrow \text{defective}$

(c)  $\alpha = 2$ ,  $nullity(A - 2I) = 2 \Rightarrow m(2) = gm(2) \Rightarrow A: \text{diagonalizable} \Rightarrow \text{not defective}$

Ex 5.24

$$A = \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{bmatrix}, \text{ find } P \ni P^{-1}AP = D$$

$$p_A(x) = -(x+1)^2(x-2) \Rightarrow \lambda(A) = \{-1, 2\}$$

$$V(1) = \ker(A + I) = \ker \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} = \text{span} \left\{ \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} \right\}$$

$$V(-2) = \ker(A - 2I) = \ker \begin{bmatrix} -2 & 1 & 1 \\ 1 & -2 & 1 \\ 1 & 1 & -2 \end{bmatrix} = \text{span} \left\{ \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \right\}$$

$$\text{pick } P = \begin{bmatrix} -1 & -1 & 1 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{bmatrix} \ni P^{-1}AP = D = \begin{bmatrix} -1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 2 \end{bmatrix}$$

Let  $T$  be the linear operator on  $R^3$  be defined by  $T \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 4x + z \\ 2x + 3y + 2z \\ x + 4z \end{bmatrix}$

Find an order basis  $\gamma$  such that  $[T]_\gamma$  is a diagonal matrix

$$\text{pick } [T]_\beta = \begin{bmatrix} 4 & 0 & 1 \\ 2 & 3 & 2 \\ 1 & 0 & 4 \end{bmatrix}, p_A(x) = \det(A - xI) = -(x-3)^2(x-5)$$

$$V(3) = \ker(A - 3I) = \text{span} \left\{ \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} \right\}, \ker(A - 5I) = \text{span} \left\{ \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} \right\}$$

$$\text{pick } \gamma = \left\{ \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} \right\} \Rightarrow [T]_\gamma = \begin{bmatrix} 3 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 5 \end{bmatrix}$$



Ex 5.25

Consider the linear transformation  $T$  taking  $x$  in  $R^3$  to  $L(x)$  in  $R^3$  by

$$L(x) = (x_1 + x_2, 2x_2 + x_3, 3x_3)$$

Find an ordered basis for both the domain and range of  $T$  so that the corresponding matrix representation of  $L$  is diagonal, and find the matrix representation

取  $\beta = \{e_1, e_2, e_3\}$  爲  $R^3$  的一組 basis

$$T(e_1) = (1, 0, 0), T(e_2) = (1, 2, 0), T(e_3) = (0, 1, 3) \Rightarrow A = [T]_{\beta} = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 2 & 1 \\ 0 & 0 & 3 \end{bmatrix}$$

$$p_A(x) = \det(A - xI) = -(x-1)(x-2)(x-3) \Rightarrow \lambda(A) = \{1, 2, 3\}$$

$$V(1) = \ker(A - I) = \ker \begin{bmatrix} 0 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{bmatrix} = \text{span} \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \right\}$$

$$V(2) = \ker(A - 2I) = \ker \begin{bmatrix} -1 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \end{bmatrix} = \text{span} \left\{ \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} \right\}$$

$$V(3) = \ker(A - 3I) = \ker \begin{bmatrix} -2 & 1 & 0 \\ 0 & -1 & 1 \\ 0 & 0 & 0 \end{bmatrix} = \text{span} \left\{ \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} \right\}$$

$$\text{pick } \gamma = \{(1, 0, 0), (1, 1, 0), (1, 2, 2)\} \ni [T]_{\gamma} = D = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}$$

Ex 5.27

$$A = \begin{bmatrix} 0.4 & -0.3 \\ 0.4 & 1.2 \end{bmatrix}, \lim_{k \rightarrow \infty} A^k = ?$$

$$\text{pick } P = \begin{bmatrix} -1 & -3 \\ 2 & 2 \end{bmatrix} \ni P^{-1}AP = D = \begin{bmatrix} 1 & 0 \\ 0 & 0.6 \end{bmatrix}$$

$$\Rightarrow A = PDP^{-1}$$

$$\Rightarrow A^k = PD^kP^{-1} = \begin{bmatrix} -1 & -3 \\ 2 & 2 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 0.6^k \end{bmatrix} \begin{bmatrix} 1/2 & 3/4 \\ -1/2 & -1/4 \end{bmatrix}$$

$$\Rightarrow \lim_{k \rightarrow \infty} A^k = \begin{bmatrix} -1 & -3 \\ 2 & 2 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 1/2 & 3/4 \\ -1/2 & -1/4 \end{bmatrix} = \begin{bmatrix} -1/2 & -3/2 \\ 1 & 3/2 \end{bmatrix}$$

$$T \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 + 5x_3 - 10x_4 \\ x_1 + 5x_3 \\ x_1 + 3x_4 \end{bmatrix}$$

(a) find the matrix  $A$  represent  $T$

(b) find the eigenvalue and corresponding eigenspace of  $A$

(c) find a matrix  $P \ni P^{-1}AP = D$

$$(a) T \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 + 5x_3 - 10x_4 \\ x_1 + 5x_3 \\ x_1 + 3x_4 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 5 & -10 \\ 1 & 0 & 2 & 0 \\ 1 & 0 & 0 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} \Rightarrow \therefore A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 5 & -10 \\ 1 & 0 & 2 & 0 \\ 1 & 0 & 0 & 3 \end{bmatrix}$$

$$(b) \lambda(A) = \{1, 2, 3\}$$

$$V(1) = \ker(A - I) = \ker \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 5 & -10 \\ 1 & 0 & 1 & 0 \\ 1 & 0 & 0 & 2 \end{bmatrix} = \text{span} \left\{ \begin{bmatrix} -2 \\ 0 \\ 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} \right\} \text{ 爲 } A \text{ 相對於 } 1 \text{ 的 eigenspace}$$

$$V(2) = \ker(A - 2I) = \ker \begin{bmatrix} -1 & 0 & 0 & 0 \\ 0 & -1 & 5 & -10 \\ 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 1 \end{bmatrix} = \text{span} \left\{ \begin{bmatrix} 0 \\ 5 \\ 1 \\ 0 \end{bmatrix} \right\} \text{ 爲 } A \text{ 相對於 } 2 \text{ 的 eigenspace}$$

$$V(3) = \ker(A - 3I) = \ker \begin{bmatrix} -2 & 0 & 0 & 0 \\ 0 & -2 & 5 & -10 \\ 1 & 0 & -1 & 0 \\ 1 & 0 & 0 & 0 \end{bmatrix} = \text{span} \left\{ \begin{bmatrix} 0 \\ -5 \\ 0 \\ 1 \end{bmatrix} \right\} \text{ 爲 } A \text{ 相對於 } 3 \text{ 的 eigenspace}$$

$$(c) \text{pick } P = \begin{bmatrix} -2 & 0 & 0 & 0 \\ 0 & 1 & 5 & -5 \\ 2 & 0 & 1 & 0 \\ 1 & 0 & 0 & 1 \end{bmatrix} \ni P^{-1}AP = D = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 3 \end{bmatrix}$$

Ex 5.26

$$A = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}, (1) A^n = ?, n \in \mathbb{N} \quad (2) e^A \quad (3) \sin A = ? \quad (4) A^{\frac{1}{2}}$$

$$(1) A^n = PD^nP^{-1} = \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} 1^n & 0 \\ 0 & 3^n \end{bmatrix} \begin{bmatrix} \frac{1}{2} & -\frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} \end{bmatrix} = \begin{bmatrix} \frac{1+3^n}{2} & \frac{-1+3^n}{2} \\ \frac{-1+3^n}{2} & \frac{1+3^n}{2} \end{bmatrix}$$

$$(2) e^A = Pe^DP^{-1} = \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} e^1 & 0 \\ 0 & e^3 \end{bmatrix} \begin{bmatrix} \frac{1}{2} & -\frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} \end{bmatrix} = \begin{bmatrix} \frac{e+e^3}{2} & \frac{-e+e^3}{2} \\ \frac{-e+e^3}{2} & \frac{e+e^3}{2} \end{bmatrix}$$

$$(3) \sin(A) = P \sin(D) P^{-1} = \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} \sin 1 & 0 \\ 0 & \sin 3 \end{bmatrix} \begin{bmatrix} \frac{1}{2} & -\frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} \end{bmatrix}$$

$$= \begin{bmatrix} \frac{\sin 1 + \sin 3}{2} & \frac{-\sin 1 + \sin 3}{2} \\ \frac{-\sin 1 + \sin 3}{2} & \frac{\sin 1 + \sin 3}{2} \end{bmatrix}$$

$$(4) \text{pick } X = P \begin{bmatrix} \pm\sqrt{1} & 0 \\ 0 & \pm\sqrt{3} \end{bmatrix} P^{-1} \Rightarrow$$

$$X^2 = P \begin{bmatrix} \pm\sqrt{1} & 0 \\ 0 & \pm\sqrt{3} \end{bmatrix} P^{-1} P \begin{bmatrix} \pm\sqrt{1} & 0 \\ 0 & \pm\sqrt{3} \end{bmatrix} P^{-1} = P \begin{bmatrix} 1 & 0 \\ 0 & 3 \end{bmatrix} P^{-1} = A$$

$$A = \begin{bmatrix} 0.4 & -0.3 \\ 0.4 & 1.2 \end{bmatrix}, \text{find } \lim_{k \rightarrow \infty} A^k = ?$$

$$p_A(x) = \det(A - xI) = (x-1)(x-0.6)$$

$$V(1) = \ker(A - I) = \text{span} \left\{ \begin{bmatrix} -1 \\ 2 \end{bmatrix} \right\}, V(0.6) = \ker(A - 0.6I) = \text{span} \left\{ \begin{bmatrix} -3 \\ 2 \end{bmatrix} \right\}$$

$$\text{pick } P = \begin{bmatrix} -1 & 3 \\ 2 & -2 \end{bmatrix} \ni P^{-1}AP = D = \begin{bmatrix} 1 & 0 \\ 0 & 0.6 \end{bmatrix} \Rightarrow A = PDP^{-1}$$

$$\Rightarrow A^k = PD^kP^{-1} = \frac{1}{4} \begin{bmatrix} -1 & -3 \\ 2 & 2 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 0.6 \end{bmatrix}^k \begin{bmatrix} 2 & 3 \\ -2 & -1 \end{bmatrix}$$

$$\lim_{k \rightarrow \infty} A^k = P(\lim_{k \rightarrow \infty} D^k)P^{-1} = \frac{1}{4} \begin{bmatrix} -1 & -3 \\ 2 & 2 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 2 & 3 \\ -2 & -1 \end{bmatrix}$$

$$= \frac{1}{4} \begin{bmatrix} -1 & 0 \\ 2 & 0 \end{bmatrix} \begin{bmatrix} 2 & 3 \\ 2 & 1 \end{bmatrix} = \frac{1}{4} \begin{bmatrix} -2 & -3 \\ 4 & 6 \end{bmatrix}$$

$$A = \begin{bmatrix} 4 & -5 \\ -3 & 2 \end{bmatrix}$$

- (a) find the characteristic equation of the matrix  $A$   
 (b) find the eigenvalue of the matrix  $A^{10}$   
 (c) find a basis for each eigenspace of the matrix  $A^{10}$   
 (d) use diagonalization to compute  $A^{10}$

$$(a) p_A(x) = \det(A - xI) = \det \begin{bmatrix} 4-x & -5 \\ -3 & 2-x \end{bmatrix} = (x+1)(x-7)$$

$$(b) \lambda(A) = \{-1, 7\}, \lambda(A^{10}) = \{(-1)^{10}, 7^{10}\}$$

$$(c) \ker(A + I) = \ker \begin{bmatrix} 5 & -5 \\ -3 & 3 \end{bmatrix} = \text{span} \left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right\}$$

取  $\left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right\}$  為  $A^{10}$  相對於  $\lambda = -1$  的 eigenspace 之 1 basis

$$\ker(A - 7I) = \ker \begin{bmatrix} -3 & -5 \\ -3 & -5 \end{bmatrix} = \text{span} \left\{ \begin{bmatrix} -5 \\ 3 \end{bmatrix} \right\}$$

取  $\left\{ \begin{bmatrix} -5 \\ 3 \end{bmatrix} \right\}$  為  $A^{10}$  相對於  $\lambda = 7$  的 eigenspace 之 1 basis

(d)

$$P^{-1}AP = D \Rightarrow A = PDP^{-1} \Rightarrow A^{10} = PD^{10}P^{-1}$$

$$= \begin{bmatrix} 1 & -5 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} -1 & 0 \\ 0 & 7 \end{bmatrix}^{10} \begin{bmatrix} 1 & -5 \\ 1 & 3 \end{bmatrix}^{-1} = \begin{bmatrix} 1 & -5 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} (-1)^{10} & 0 \\ 0 & 7^{10} \end{bmatrix} \begin{bmatrix} 1 & -5 \\ 1 & 3 \end{bmatrix}^{-1}$$

$$A = \begin{bmatrix} 7 & 5 \\ 3 & -7 \end{bmatrix}, \text{find a matrix } B \ni B^3 = A$$

$$\text{pick } P = \begin{bmatrix} -1 & 5 \\ 3 & 1 \end{bmatrix} \ni P^{-1}AP = D = \begin{bmatrix} -8 & 0 \\ 0 & 8 \end{bmatrix}$$

$$\text{pick } B = PD^{1/3}P^{-1} = P \begin{bmatrix} -2 & 0 \\ 0 & 2 \end{bmatrix} P^{-1} = \frac{1}{4} \begin{bmatrix} 7 & 5 \\ 3 & -7 \end{bmatrix} \ni B^3 = P \begin{bmatrix} -2 & 0 \\ 0 & 2 \end{bmatrix}^3 P^{-1} = A$$

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Find $\cos(A)$ for $A = \begin{bmatrix} -2 & -6 \\ 1 & 3 \end{bmatrix}$
$p_A(x) = \det \begin{bmatrix} -2-x & -6 \\ 1 & 3-x \end{bmatrix} = x(x-1) \Rightarrow \lambda(A) = \{0, 1\}$ $V(0) = \ker(A) = \ker \begin{bmatrix} -2 & -6 \\ 1 & 3 \end{bmatrix} = \text{span} \left\{ \begin{bmatrix} -3 \\ 1 \end{bmatrix} \right\}$ $V(1) = \ker(A - I) = \ker \begin{bmatrix} -3 & -6 \\ 1 & 2 \end{bmatrix} = \text{span} \left\{ \begin{bmatrix} -2 \\ 1 \end{bmatrix} \right\}$ <p>pick <math>P = \begin{bmatrix} -3 &amp; -2 \\ 1 &amp; 1 \end{bmatrix} \ni P^{-1}AP = D = \begin{bmatrix} 0 &amp; 0 \\ 0 &amp; 1 \end{bmatrix} \Rightarrow A = PDP^{-1}</math></p> $\cos(A) = P \cos(D) P^{-1} = \begin{bmatrix} -3 & -2 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} \cos(0) & 0 \\ 0 & \cos(1) \end{bmatrix} \begin{bmatrix} -3 & -2 \\ 1 & 1 \end{bmatrix}^{-1}$

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Find a formula for $A^k$ for $A = \begin{bmatrix} 3 & 1 & 0 \\ 0 & 1 & 0 \\ 4 & 2 & 1 \end{bmatrix}$
<p>pick <math>P = \begin{bmatrix} -1 &amp; 0 &amp; 1 \\ 2 &amp; 0 &amp; 0 \\ 0 &amp; 1 &amp; 2 \end{bmatrix} \ni P^{-1}AP = D = \begin{bmatrix} 1 &amp; 0 &amp; 0 \\ 0 &amp; 1 &amp; 0 \\ 0 &amp; 0 &amp; 3 \end{bmatrix} \Rightarrow A = PDP^{-1}</math></p> $A^k = PD^k P^{-1} = \begin{bmatrix} -1 & 0 & 1 \\ 2 & 0 & 0 \\ 0 & 1 & 2 \end{bmatrix} \begin{bmatrix} 1^k & 0 & 0 \\ 0 & 1^k & 0 \\ 0 & 0 & 3^k \end{bmatrix} \begin{bmatrix} -1 & 0 & 1 \\ 2 & 0 & 0 \\ 0 & 1 & 2 \end{bmatrix}^{-1} = \begin{bmatrix} 3^k & \frac{1}{2}(3^k - 1) & 0 \\ 0 & 1 & 0 \\ 2(3^k) - 1 & 3^k - 1 & 1 \end{bmatrix}$

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$A = \begin{bmatrix} 2 & 5 \\ 1 & -2 \end{bmatrix}, A^k = ?$
$A^k = PD^k P^{-1} = \frac{1}{6} \begin{bmatrix} 1 & 5 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} (-3)^k & 0 \\ 0 & 3^k \end{bmatrix} \begin{bmatrix} 1 & -5 \\ 1 & 1 \end{bmatrix}$ $= \frac{1}{6} \begin{bmatrix} (-3)^k + 5 \times 3^k & (-5) \times (-3)^k + 5 \times 3^k \\ -(-3)^k + 3^k & 5(-3)^k + 3^k \end{bmatrix}$

Ex 5.22

$\text{find eigenvalue, determinant, trace of } A = \begin{bmatrix} 1 & 2 & 2 & 2 \\ 2 & 1 & 2 & 2 \\ 2 & 2 & 1 & 2 \\ 2 & 2 & 2 & 1 \end{bmatrix}$		
<p>第 1 個 eigenvalue <math>\lambda_1 = 1 - 2 = -1</math> ,重根數為 <math>n - 1 = 4 - 1 = 3</math></p> <p>另 1 個 eigenvalue <math>\lambda_4 = \text{tr}(A) - \lambda_1 * 3 = 7</math> 特徵多項式 <math>p_A(x) = -(-1 - x)^3(7 - x)</math></p>		
<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="padding: 10px; vertical-align: top;"> <math display="block">\begin{bmatrix} a &amp; b &amp; \cdots &amp; b \\ b &amp; a &amp; \vdots &amp; b \\ \vdots &amp; \cdots &amp; \ddots &amp; \vdots \\ b &amp; b &amp; \cdots &amp; a \end{bmatrix}</math> </td> <td style="padding: 10px; vertical-align: top;"> <p>第 1 個 eigenvalue (a-b) 有 n-1 個</p> <p>最後 1 個 eigenvalue</p> <p><math>\lambda_n = \text{tr}(A) - (n-1)(a-b) = na - (n-1)(a-b) = a + (n-1)b</math></p> </td> </tr> </table>	$\begin{bmatrix} a & b & \cdots & b \\ b & a & \vdots & b \\ \vdots & \cdots & \ddots & \vdots \\ b & b & \cdots & a \end{bmatrix}$	<p>第 1 個 eigenvalue (a-b) 有 n-1 個</p> <p>最後 1 個 eigenvalue</p> <p><math>\lambda_n = \text{tr}(A) - (n-1)(a-b) = na - (n-1)(a-b) = a + (n-1)b</math></p>
$\begin{bmatrix} a & b & \cdots & b \\ b & a & \vdots & b \\ \vdots & \cdots & \ddots & \vdots \\ b & b & \cdots & a \end{bmatrix}$	<p>第 1 個 eigenvalue (a-b) 有 n-1 個</p> <p>最後 1 個 eigenvalue</p> <p><math>\lambda_n = \text{tr}(A) - (n-1)(a-b) = na - (n-1)(a-b) = a + (n-1)b</math></p>	
$V(\lambda_1) = \left\{ \begin{bmatrix} -1 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \dots, \begin{bmatrix} -1 \\ 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix} \right\}, V(\lambda_n) = \text{span} \left\{ \begin{bmatrix} 1 \\ 1 \\ \vdots \\ 1 \end{bmatrix} \right\}$		

<p>Suppose A is <math>3 \times 3</math> matrix has eigenvalue 1,2,3</p> <p>(a) is a diagonalizable ? why ?</p> <p>(b) determine the eigenvalue of <math>2A^{-1} + I</math></p> <p>(c) determine the determinant of <math>A + I</math></p> <p>(d) determine the determinant of <math>2(A^T A)</math></p>
<p>(a) A 為 <math>3 \times 3</math> matrix 且具 3 相異 eigenvalue 故可對角化</p> <p>(b) <math>\left\{ 2 * \frac{1}{1} + 1, 2 * \frac{1}{2} + 1, 2 * \frac{1}{3} + 1 \right\} = \left\{ 3, 2, \frac{5}{3} \right\}</math></p> <p>(c) <math>(1+1)(2+1)(3+1) = 24</math></p> <p>(d) <math>2^3 \det(A)^2 = 8(1 * 2 * 3)^2 = 288</math></p>

$A = \begin{bmatrix} 0.6 & 0.4 & 0.3 \\ 0.4 & 0.9 & 0.2 \\ 0.3 & 0.2 & 0.8 \end{bmatrix}, \text{sum of A's eigenvalue ?}$
<p>sum of eigenvalue = <math>\text{tr}(A) = 0.6 + 0.9 + 0.8 = 2.3</math></p>

矩陣解微分方程

$$\vec{x}' = A\vec{x} = PDP^{-1}\vec{x}.....(1)$$

$$\text{let } P^{-1}\vec{x} = \vec{y}, \text{ then (1) be } \vec{x}' = PD\vec{y}.....(2)$$

$$\text{and } \vec{x} = P\vec{y}, \text{ differ both side } \vec{x}' = P\vec{y}'..(3)$$

$$\text{by (2)(3)} \Rightarrow \vec{y}' = D\vec{y} \Rightarrow \text{solve } \vec{y}$$

$$\text{then } \vec{x} = P\vec{y}$$

$$\text{Solve } \begin{bmatrix} x_1' \\ x_2' \\ x_3' \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & -2 & 1 \\ 0 & 0 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}, x_1(0) = 1, x_2(0) = 5, x_3(0) = 10$$

$$P = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 5 \end{bmatrix} \ni P^{-1}AP = \begin{bmatrix} 1 & 0 & 0 \\ 0 & -2 & 0 \\ 0 & 0 & 3 \end{bmatrix} \Rightarrow A = PDP^{-1}$$

$$x' = Ax = PDP^{-1}x, \text{ let } y = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = P^{-1}x \Rightarrow Py = x \Rightarrow (Py)' = x' = PDy \Rightarrow y' = Dy$$

$$\begin{bmatrix} y_1' \\ y_2' \\ y_3' \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & -2 & 0 \\ 0 & 0 & 3 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} \Rightarrow \begin{cases} y_1' = y_1 \\ y_2' = -2y_2 \\ y_3' = 3y_3 \end{cases} \Rightarrow \begin{cases} y_1 = c_1 e^t \\ y_2 = c_2 e^{-2t} \\ y_3 = c_3 e^{3t} \end{cases}$$

$$x = Py = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 5 \end{bmatrix} \begin{bmatrix} c_1 e^t \\ c_2 e^{-2t} \\ c_3 e^{3t} \end{bmatrix} = \begin{bmatrix} c_1 e^t \\ c_2 e^{-2t} + c_3 e^{3t} \\ 5c_3 e^{3t} \end{bmatrix}, \text{ put initial condition}$$

$$\begin{bmatrix} 1 \\ 5 \\ 10 \end{bmatrix} = x(0) = \begin{bmatrix} c_1 e^0 \\ c_2 + c_3 \\ 5c_3 \end{bmatrix} \Rightarrow \begin{cases} c_1 = 1 \\ c_2 = 3 \\ c_3 = 2 \end{cases} \Rightarrow x = \begin{bmatrix} c_1 e^t \\ 3e^{-2t} + 2e^{3t} \\ 10e^{3t} \end{bmatrix}$$

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$$A = \begin{bmatrix} 1 & 1 & 1 \\ a & b & c \\ d & e & f \end{bmatrix}, \text{eigenvector of } A \text{ be } (1, 2, 3), (1, 0, -1), (1, -1, 0)$$

$$\because (1, 2, 3), (1, 0, -1), (1, -1, 0) \text{ LI pick } P = \begin{bmatrix} 1 & 1 & 1 \\ 2 & 0 & -1 \\ 3 & -1 & 0 \end{bmatrix} \Rightarrow P^{-1}AP = D = \begin{bmatrix} \lambda_1 & 0 & 0 \\ 0 & \lambda_2 & 0 \\ 0 & 0 & \lambda_3 \end{bmatrix}$$

$$A = PDP^{-1} = \begin{bmatrix} 1 & 1 & 1 \\ 2 & 0 & -1 \\ 3 & -1 & 0 \end{bmatrix} \begin{bmatrix} \lambda_1 & 0 & 0 \\ 0 & \lambda_2 & 0 \\ 0 & 0 & \lambda_3 \end{bmatrix} \begin{bmatrix} \frac{1}{6} & \frac{1}{6} & \frac{1}{6} \\ \frac{1}{2} & \frac{1}{2} & \frac{-1}{2} \\ \frac{1}{3} & \frac{-2}{3} & \frac{1}{3} \end{bmatrix} \Rightarrow \begin{cases} \frac{\lambda_1 + 3\lambda_2 + 2\lambda_3}{6} = 1 \\ \frac{\lambda_1 + 3\lambda_2 - 4\lambda_3}{6} = 1 \\ \frac{\lambda_1 - 3\lambda_2 + 2\lambda_3}{6} = 1 \end{cases}$$

$$\Rightarrow \lambda_1 = 6, \lambda_2 = 0, \lambda_3 = 0 \Rightarrow A = \begin{bmatrix} 1 & 1 & 1 \\ 2 & 2 & 2 \\ 3 & 3 & 3 \end{bmatrix}$$

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$$A = \begin{bmatrix} 0 & -1 & -1 \\ x & y & z \\ -1 & -1 & 2 \end{bmatrix} \text{ we know}$$

(i) 2 is an eigenvalue of A (ii)  $[2, 1, 1]^T$  is an eigenvector (iii)  $\det(A) = -6$

Find x, y, z

$$(a) A \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} = \lambda \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} \Rightarrow \begin{bmatrix} 0 & -1 & -1 \\ x & y & z \\ -1 & -1 & 2 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} -2 \\ 2x + y + z \\ -1 \end{bmatrix} = \lambda \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}$$

$$\Rightarrow \begin{cases} \lambda = -1 \\ 2x + y + z = -1 \end{cases} \Rightarrow \det(A) = -6 = 2 * (-1) * \lambda_3 \Rightarrow \lambda_3 = 3$$

$$\therefore \lambda(A) = \{-1, 2, 3\}$$

$$(b) \text{tr}(A) = -1 + 2 + 3 = 4 = 0 + y + 2 \Rightarrow y = 2$$

$$\because 2x + y + z = -1 \Rightarrow z = -2x - 3$$

$$\det \begin{bmatrix} 0 & -1 & -1 \\ x & 2 & -2x - 3 \\ -1 & -1 & 2 \end{bmatrix} = -6 \Rightarrow x = -1, z = -1$$



## Chapter 07

### Ex 7.4

$$V = C[0,1], \langle f, g \rangle = \int_0^1 f(x)g(x)dx$$

$$(1) f(x) = 1+x, \|f\| = ?$$

$$(2) f(x) = x, g(x) = 4-3x-4x^2, \text{ prove } f \perp g$$

$$(1) \|f\|^2 = \langle f, f \rangle = \int_0^1 (1+x)^2 dx = \frac{7}{3} \Rightarrow \|f\| = \sqrt{\frac{7}{3}}$$

$$(2) \langle f, g \rangle = \int_0^1 x(4-3x-4x^2)dx = 0$$

### Ex 7.6

$$(a) \langle f, g \rangle = \int_{-1}^1 f(x)g(x)dx, \|1-x\| = ?$$

$$(b) \langle f, g \rangle = \int_0^1 f(x)g(x)dx, f(x) = x, g(x) = x^2, \|g(x)\| = ?, d(f, g) = ?$$

$$(a) \langle v, v \rangle = \int_{-1}^1 (1-x)^2 dx = \frac{1}{5}, \sqrt{\langle v, v \rangle} = \text{length} = \sqrt{\frac{8}{3}}$$

$$(b) \|g(x)\| = \sqrt{\langle g, g \rangle} = \sqrt{\frac{1}{5}}, d(f, g) = \sqrt{\langle f, g \rangle} = \sqrt{\frac{1}{30}}$$

### Ex 7.10

find orthonormal basis for  $v_1 = (1,1,1,1), v_2 = (1,2,3,4), v_3 = (4,3,2,1)$

$$u_1 = v_1 = (1,1,1,1), \langle u_1, u_1 \rangle = 4$$

$$u_2 = x_2 - \frac{\langle x_2, u_1 \rangle}{\langle u_1, u_1 \rangle} u_1 = (1,2,3,4) - \frac{10}{4}(1,1,1,1) = \left(\frac{-3}{2}, \frac{-1}{2}, \frac{1}{2}, \frac{3}{2}\right), \langle u_2, u_2 \rangle = 5$$

$$u_3 = x_3 - \frac{\langle x_3, u_1 \rangle}{\langle u_1, u_1 \rangle} u_1 - \frac{\langle x_3, u_2 \rangle}{\langle u_2, u_2 \rangle} u_2 =$$

$$(4,3,2,1) - \frac{10}{4}(1,1,1,1) - \frac{-5}{5}\left(\frac{-3}{2}, \frac{-1}{2}, \frac{1}{2}, \frac{3}{2}\right) = (0,0,0,0)$$

$$\text{pick } \left\{ \frac{u_1}{\|u_1\|} = \left(\frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{1}{2}\right), \frac{u_2}{\|u_2\|} = \left(\frac{-3}{2\sqrt{5}}, \frac{-1}{2\sqrt{5}}, \frac{1}{2\sqrt{5}}, \frac{3}{2\sqrt{5}}\right) \right\} \text{ be orthonormal basis}$$

陷阱: 會把  $(0,0,0,0)$  寫入 orthonormal set 中, 但 orthonormal set 不包含 0

Ex 7.11

$$V = C[-1, 1], \langle f, g \rangle = \int_{-1}^1 f(x)g(x)dx$$

$W = \text{span}\{1, x, x^2, x^3\}$ , find a orthonormal basis for  $W$

Sol :

$$h_1 = 1, \langle h_1, h_1 \rangle = \int_{-1}^1 1dx = 2$$

$$h_2 = x - \frac{\langle x, 1 \rangle}{2} \times 1 = x, \langle h_2, h_2 \rangle = \int_{-1}^1 x^2 dx = \frac{2}{3}$$

$$h_3 = x^2 - \frac{\langle x^2, 1 \rangle}{2} \times 1 - \frac{\langle x^2, x \rangle}{\frac{2}{3}} \times x = x^2 - \frac{1}{3}, \langle h_3, h_3 \rangle = \int_{-1}^1 (x^2 - \frac{1}{3})^2 dx = \frac{8}{45}$$

$$h_4 = x^3 - \frac{\langle x^3, 1 \rangle}{2} \times 1 - \frac{\langle x^3, x \rangle}{\frac{2}{3}} \times x - \frac{\langle x^3, x^2 - \frac{1}{3} \rangle}{\frac{8}{45}} (x^2 - \frac{1}{3}) = x^3 - \frac{3}{5}x$$

$$\langle h_4, h_4 \rangle = \int_{-1}^1 (x^3 - \frac{3}{5}x)^2 dx = \frac{8}{175} \Rightarrow \text{Ans : } \left\{ \frac{1}{\sqrt{2}}, \frac{x}{\sqrt{\frac{2}{3}}}, \frac{x^2 - \frac{1}{3}}{\sqrt{\frac{8}{45}}}, \frac{x^3 - \frac{3}{5}x}{\sqrt{\frac{8}{175}}} \right\}$$

$$u_1 = v_1 = 1, \langle u_1, u_1 \rangle = \int_0^1 1dx = 1$$

$$u_2 = v_2 - \frac{\langle v_2, u_1 \rangle}{\langle u_1, u_1 \rangle} u_1 = x - \frac{\int_0^1 x dx}{1} \times 1 = x - \frac{1}{2}, \langle u_2, u_2 \rangle = \int_0^1 (x - \frac{1}{2})^2 dx = \frac{1}{12}$$

$$u_3 = v_3 - \frac{\langle v_3, u_1 \rangle}{\langle u_1, u_1 \rangle} u_1 - \frac{\langle v_3, u_2 \rangle}{\langle u_2, u_2 \rangle} u_2 = x^2 - \frac{\int_0^1 x^2 dx}{1} - \frac{\int_0^1 x^2 (x - \frac{1}{2}) dx}{\frac{1}{12}} (x - \frac{1}{2})$$

$$= x^2 - \frac{1}{3} - 12(\frac{1}{4} - \frac{1}{6})(x - \frac{1}{2}) = x^2 - \frac{1}{3} - (x - \frac{1}{2}) = x^2 - x + \frac{1}{6}$$

$$\langle u_3, u_3 \rangle = \int_0^1 (x^2 - x + \frac{1}{6})^2 dx = \frac{1}{180} \quad \text{Ans : } \{1, \frac{x - \frac{1}{2}}{\sqrt{\frac{1}{12}}}, \frac{x^2 - x + \frac{1}{6}}{\sqrt{\frac{1}{180}}}\}$$

詩歌

<p><b>A 行獨立</b></p> <p><math>\Leftrightarrow A</math> 列生成</p> <p><math>\Leftrightarrow A</math> :具左反</p> <p><math>\Leftrightarrow \text{rank}(A)</math> 等於行數 <math>n</math></p> <p><math>\Leftrightarrow A^H A</math> 可逆</p> <p><math>\Leftrightarrow A</math> nonsingular</p> <p><math>\Leftrightarrow \ker(A) = \{0\}</math></p>	<p><b>A 列獨立</b></p> <p><math>\Leftrightarrow A</math> 行生成</p> <p><math>\Leftrightarrow A</math> :具右反</p> <p><math>\Leftrightarrow \text{rank}(A)</math> 等於列數 <math>m</math></p> <p><math>\Leftrightarrow AA^H</math> 可逆</p> <p><math>\Leftrightarrow A</math> nonsingular</p> <p><math>\Leftrightarrow \text{Lker}(A) = \{0\}</math></p>
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Ex 7.13

<p><math>W = \text{span}\{(1, 0, 1, 0), (1, 1, 1, 0), (1, -1, 0, 1)\} \in R^4, v = (1, 1, 1, 1), \text{proj}_w v = ?</math></p>
<p><b>正交投影向量求法 (1)</b></p> <p>對 basis 做 <b>Grad-schmidt</b> 代 <math>\text{proj}_w v = \frac{\langle v, u_1 \rangle}{\langle u_1, u_1 \rangle} u_1 + \frac{\langle v, u_2 \rangle}{\langle u_2, u_2 \rangle} u_2 + \frac{\langle v, u_3 \rangle}{\langle u_3, u_3 \rangle} u_3</math></p> <p>let <math>W = \text{span}\{v_1, v_2, v_3\}</math></p> <p><i>Grad-schmidt</i> for <math>W \Rightarrow \{(1, 0, 1, 0), (0, 1, 0, 0), (\frac{1}{2}, 0, -\frac{1}{2}, 1)\} = \{u_1, u_2, u_3\}</math></p> <p><math>\text{proj}_w v = \frac{\langle v, u_1 \rangle}{\langle u_1, u_1 \rangle} u_1 + \frac{\langle v, u_2 \rangle}{\langle u_2, u_2 \rangle} u_2 + \frac{\langle v, u_3 \rangle}{\langle u_3, u_3 \rangle} u_3 = (\frac{4}{3}, 1, \frac{2}{3}, \frac{2}{3})</math></p>

Ex 7.14

<p>let <math>v_1 = [1, 1, 0]^T, v_2 = [2, 3, 0]^T, b = [4, 5, 6]^T</math>, find the projection vector of <math>b</math> onto the plane that is spanned by the vevtor <math>v_1, v_2</math></p>
<p><b>正交投影向量求法 (2)</b></p> <p>確定行獨立代 <math>\text{proj}_w b = A(A^H A)^{-1} A^H b</math></p> <p>let <math>W = \text{span}\{v_1, v_2\}, A = \begin{bmatrix} 1 &amp; 2 \\ 1 &amp; 3 \\ 0 &amp; 0 \end{bmatrix}, W = \text{CS}(A) \Rightarrow \text{proj}_w b = A(A^H A)^{-1} A^H b = \begin{bmatrix} 4 \\ 5 \\ 0 \end{bmatrix}</math></p>

Ex 7.15 最小平方解,行相依

$$A = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 2 & 2 \\ 1 & 2 & 3 \end{bmatrix}, \bar{b} = \begin{bmatrix} 3 \\ 3 \\ 3 \end{bmatrix}$$

(a) Find least square solution for  $Ax = b$

(b)  $W = CS(A)$ , find  $proj_w \bar{b}$

$$(a) \text{ solve } A^T A \bar{x} = A^T \bar{b} \Rightarrow \begin{bmatrix} 1 & 0 & 1 \\ 0 & 2 & 2 \\ 1 & 2 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 6 \\ 12 \\ 18 \end{bmatrix} \Rightarrow \begin{cases} x_1 = 2 - x_3 \\ x_2 = 1 - x_3 \end{cases} \Rightarrow \text{Ans: } \begin{bmatrix} 2 - x_3 \\ 1 - x_3 \\ x_3 \end{bmatrix}$$

$$(b) proj_w \bar{b} = A \begin{bmatrix} 2 - x_3 \\ 1 - x_3 \\ x_3 \end{bmatrix} = \begin{bmatrix} 2 \\ 2 \\ 4 \end{bmatrix}$$

Ex 7.17 最小平方解,行獨立

Find least square solution for  $Ax = b$

$$(a) A = \begin{bmatrix} 1 & 5 \\ 3 & 1 \\ -2 & 4 \end{bmatrix}, b = \begin{bmatrix} 4 \\ -2 \\ -3 \end{bmatrix} \quad (b) A = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 2 & 2 \\ 1 & 2 & 3 \end{bmatrix}, b = \begin{bmatrix} 3 \\ 3 \\ 3 \end{bmatrix}$$

$$(a) \text{ column independent } \Rightarrow x = (A^T A)^{-1} A^T b = \begin{bmatrix} \frac{2}{7} \\ \frac{1}{7} \end{bmatrix}$$

(b) not column independent  $\Rightarrow$  solve  $A^T Ax = A^T b$

$$A^T A = \begin{bmatrix} 2 & 2 & 4 \\ 2 & 8 & 10 \\ 4 & 10 & 14 \end{bmatrix}, A^T b = \begin{bmatrix} 6 \\ 12 \\ 18 \end{bmatrix} \Rightarrow \begin{bmatrix} 2 & 2 & 4 \\ 2 & 8 & 10 \\ 4 & 10 & 14 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 6 \\ 12 \\ 18 \end{bmatrix} \Rightarrow \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 2 - z \\ 1 - z \\ z \end{bmatrix}, z \in R$$

Ex 7.16

(1)  $H = \text{span}\{(1,1,1,1), (1,0,1,1), (0,1,1,1)\}$ ,

find the orthogonal projection of the vector  $(2,3,3,1)$  on  $H$

(2) find the orthogonal projection matrix  $P_W$  for the subspace

$$W \text{ spanned by the column space of } A = \begin{bmatrix} 1 & 0 & 5 & -3 \\ 0 & 1 & 2 & 4 \\ -1 & -2 & -9 & -5 \\ 1 & 1 & 7 & 1 \end{bmatrix}$$

$$(3) A = \begin{bmatrix} 1 & 1 & 3 \\ 3 & 1 & 3 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, b = \begin{bmatrix} 0 \\ 3 \\ 1 \\ 0 \end{bmatrix}, \text{ find the orthogonal projection vector of } b \text{ on } W = \text{CS}(A)$$

$$(1) \text{ let } A = \begin{bmatrix} 1 & 1 & 0 \\ 1 & 0 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}, W = \text{CS}(A) \because A \text{ column independent}$$

$$\Rightarrow \text{proj}_W v = A(A^T A)^{-1} A^T b = (2, 3, 2, 2)$$

$$(2) W = \text{span} \left\{ \begin{bmatrix} 1 \\ 0 \\ -1 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ -2 \\ 1 \end{bmatrix}, \begin{bmatrix} 5 \\ 2 \\ -9 \\ 7 \end{bmatrix}, \begin{bmatrix} -3 \\ 4 \\ -5 \\ 1 \end{bmatrix} \right\}, \begin{bmatrix} 1 & 0 & -1 & 1 \\ 0 & 1 & -2 & 1 \\ 5 & 2 & -9 & 7 \\ -3 & 4 & -5 & 1 \end{bmatrix} \rightarrow r \begin{bmatrix} 1 & 0 & -1 & 1 \\ 0 & 1 & -2 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\Rightarrow W = \text{span} \left\{ \begin{bmatrix} 1 \\ 0 \\ -1 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ -2 \\ 1 \end{bmatrix} \right\}, \text{ let } B = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ -1 & -2 \\ 1 & 1 \end{bmatrix}, B(B^T B)^{-1} B^T b = \frac{1}{3} \begin{bmatrix} 2 & -1 & 0 & 1 \\ -1 & 1 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 1 & 0 & -1 & 1 \end{bmatrix}$$

$$(3) A^T A = \begin{bmatrix} 10 & 4 & 12 \\ 4 & 2 & 6 \\ 12 & 6 & 18 \end{bmatrix}, A^T b = \begin{bmatrix} 9 \\ 3 \\ 9 \end{bmatrix}, A^T A x = A^T b \Rightarrow x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} \frac{3}{2} \\ -\frac{3}{2} - 3x_3 \\ x_3 \end{bmatrix}$$

$$\text{proj}_W v = Ax = \begin{bmatrix} 1 & 1 & 3 \\ 3 & 1 & 3 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} \frac{3}{2} \\ -\frac{3}{2} - 3x_3 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 3 \\ 0 \\ 0 \end{bmatrix}$$

Ex 7.18 趨近線方程,代最小平方解

x	-2	-1	0	1
y	-3	-2	1	7

(a) Find least fit line to a linear function  $y = ax + b$

(b) Find least fit line to a quadratic function  $y = ax^2 + bx + c$

(a) let  $A = \begin{bmatrix} 1 & -2 \\ 1 & -1 \\ 1 & 0 \\ 1 & 1 \end{bmatrix}, x = \begin{bmatrix} b \\ a \end{bmatrix}, B = \begin{bmatrix} -3 \\ -2 \\ 1 \\ 7 \end{bmatrix}, x = (A^T A)^{-1} A^T B = \begin{bmatrix} \frac{12}{5} \\ \frac{33}{10} \end{bmatrix} \Rightarrow y = \frac{33}{10}x + \frac{12}{5}$

(b) let  $A = \begin{bmatrix} 1 & -2 & 4 \\ 1 & -1 & 1 \\ 1 & 0 & 0 \\ 1 & 1 & 1 \end{bmatrix}, x = \begin{bmatrix} c \\ b \\ a \end{bmatrix}, B = \begin{bmatrix} -3 \\ -2 \\ 1 \\ 7 \end{bmatrix}, x = (A^T A)^{-1} A^T B = \begin{bmatrix} \frac{33}{20} \\ \frac{91}{20} \\ \frac{5}{4} \end{bmatrix} \Rightarrow y = \frac{5}{4}x^2 + \frac{91}{20}x + \frac{33}{20}$

Ex 7.20

let $B = \left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ -1 \\ 1 \\ 0 \end{bmatrix} \right\}, W = \text{span}(B), \text{find an orthogonal basis for } W^\perp$
$\forall x \in \begin{bmatrix} a \\ b \\ c \\ d \end{bmatrix} \in W^\perp \Rightarrow \langle x, \begin{bmatrix} 1 \\ 0 \\ 1 \\ 0 \end{bmatrix} \rangle = 0, \langle x, \begin{bmatrix} 1 \\ -1 \\ 1 \\ 0 \end{bmatrix} \rangle = 0 \Rightarrow \begin{cases} a + c = 0 \\ a - b + c = 0 \end{cases} \Rightarrow \begin{cases} a = -c \\ b = 0 \end{cases} \Rightarrow \begin{bmatrix} -c \\ 0 \\ c \\ d \end{bmatrix}$ <p>pick <math>\left\{ \begin{bmatrix} -1 \\ 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \right\}</math> be orthogonal basis for <math>W^\perp</math></p>

Ex 7.22

let  $W$  be a subspace of  $R^5$  spanned by  $w_1 = (2, 2, -1, 0, 1)$

$w_2 = (-1, -1, 2, -3, 1), w_3 = (1, 1, -2, 0, -1), w_4 = (0, 0, 1, 1, 1)$

find the dimension of the orthogonal complement of  $W$

$$\begin{bmatrix} 2 & 2 & -1 & 0 & 1 \\ -1 & -1 & 2 & -3 & 1 \\ 1 & 1 & -2 & 0 & -1 \\ 0 & 0 & 1 & 1 & 1 \end{bmatrix} \rightarrow r \begin{bmatrix} 0 & 0 & 3 & 0 & 3 \\ 0 & 0 & 0 & -3 & 0 \\ 1 & 1 & -2 & 0 & -1 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \Rightarrow \dim(W) = 3$$

$$\therefore \dim(V) = \dim(W) + \dim(W^\perp) \Rightarrow \dim(W^\perp) = 2$$

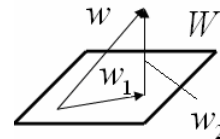
Ex 7.23

let  $R^4$  has the Euclidean inner product, Express  $w = [-1, 2, 6, 0]^T$

in the form  $w = w_1 + w_2$ , where  $w_1$  is in the space  $W$  spanned

by  $u_1 = [-1, 0, 1, 2]^T, u_2 = [0, 1, 0, 1]^T$ , and  $w_2$  orthogonal to  $W$

$$\text{let } A = \begin{bmatrix} -1 & 0 \\ 0 & 1 \\ 1 & 0 \\ 2 & 1 \end{bmatrix}, \text{proj}_W w = A(A^T A)^{-1} A^T w = \begin{bmatrix} -\frac{5}{4} \\ \frac{1}{4} \\ \frac{5}{4} \\ \frac{9}{4} \end{bmatrix}$$



$$\Rightarrow \text{pick } w_1 = \left[ -\frac{5}{4}, -\frac{1}{4}, \frac{5}{4}, \frac{9}{4} \right]^T, \quad w_2 = \left[ \frac{1}{4}, \frac{9}{4}, \frac{19}{4}, -\frac{9}{4} \right]^T$$

Ex 7.24

find a basis for  $R^3$  that include the vector  $\begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix}$ ,  $\begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix}$

$$\text{let } W = \text{span} \left\{ \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix} \right\}, \quad \forall x = \begin{bmatrix} a \\ b \\ c \end{bmatrix} \in W^\perp, \langle \begin{bmatrix} a \\ b \\ c \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix} \rangle = 0, \langle \begin{bmatrix} a \\ b \\ c \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix} \rangle = 0$$

$$\begin{cases} a + 2c = 0 \\ b + 3c = 0 \end{cases} \Rightarrow W^\perp = \text{span} \left\{ \begin{bmatrix} -2 \\ -3 \\ 1 \end{bmatrix} \right\}, \therefore R^3 = W \oplus W^\perp \Rightarrow R^3 = \text{span} \left\{ \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 3 \end{bmatrix}, \begin{bmatrix} -2 \\ -3 \\ 1 \end{bmatrix} \right\}$$

Ex 7.25

find a basis for orthogonal complement of column space of matrix

$$A = \begin{bmatrix} -2 & 2 & -3 \\ 4 & -6 & 8 \\ -2 & -3 & 2 \\ -4 & 1 & -3 \end{bmatrix}$$

$$\because R(A)^\perp = N(A^T) \Rightarrow \begin{bmatrix} -2 & 4 & -2 & -4 \\ 2 & -6 & -3 & 1 \\ -3 & 8 & 2 & -3 \end{bmatrix} \rightarrow r \begin{bmatrix} -2 & 4 & -2 & -4 \\ 0 & -2 & -5 & -3 \\ 0 & 2 & 5 & 3 \end{bmatrix}$$

$$\begin{cases} -2x_1 + 4x_2 - 2x_3 - 4x_4 = 0 \\ 2x_2 + 5x_3 + 3x_4 = 0 \end{cases} \Rightarrow \begin{cases} x_1 = -6x_3 - 5x_4 \\ x_2 = \frac{-5x_3 - 3x_4}{2} \end{cases} \Rightarrow R(A)^\perp = N(A^T) = \text{span} \left\{ \begin{bmatrix} -6 \\ -5 \\ 2 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -5 \\ -3 \\ 2 \\ 0 \\ 1 \end{bmatrix} \right\}$$

Ex 7.26

let  $A = \begin{bmatrix} 2 & 1 \\ 1 & 1 \\ 2 & 1 \end{bmatrix}$ , determine the projection matrix  $Q$  that

projects vectors in  $R^3$  onto the nullspace of  $A^T$

let  $A = \begin{bmatrix} 2 & 1 \\ 1 & 1 \\ 2 & 1 \end{bmatrix}$ , determine the projection matrix  $Q$  that

projects vectors in  $R^3$  onto the nullspace of  $A^T$

$$\because R(A)^\perp = N(A^T)$$

$$Q = I - A(A^T A)^{-1} A^T = \begin{bmatrix} \frac{1}{2} & 0 & -\frac{1}{2} \\ 0 & 0 & 0 \\ -\frac{1}{2} & 0 & \frac{1}{2} \end{bmatrix} \quad \text{be rejection matrix on } R(A)^\perp = N(A^T)$$



Ex 7.27

let  $W$  be the subspace of  $R^4$  containing all vectors with  $x_1 + x_2 + x_3 + x_4 = 0$  and  $x_1 + x_2 - x_3 - x_4 = 0$ , find a basis for  $W^\perp$

$$\begin{cases} x_1 + x_2 + x_3 + x_4 = 0 \\ x_1 + x_2 - x_3 - x_4 = 0 \end{cases} \Rightarrow W = \text{span} \left\{ \begin{bmatrix} 0 \\ 0 \\ -1 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \\ 0 \\ 0 \end{bmatrix} \right\} \Rightarrow \forall x = \begin{bmatrix} a \\ b \\ c \\ d \end{bmatrix} \in W^\perp$$

$$\left\langle \begin{bmatrix} a \\ b \\ c \\ d \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ -1 \\ 1 \end{bmatrix} \right\rangle = 0, \left\langle \begin{bmatrix} a \\ b \\ c \\ d \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \\ 0 \\ 0 \end{bmatrix} \right\rangle = 0 \Rightarrow \begin{cases} -c + d = 0 \\ -a + b = 0 \end{cases} \Rightarrow W = \text{span}\{(0, 0, 1, 1), (1, 1, 0, 0)\}$$

令解  $N(A)^\perp = R(A^T)$  所以  $W = \text{span}\{(1, 1, 1, 1), (1, 1, -1, -1)\}$

Ex 7.28

find the orthogonal complement of the following subspace of  $R^3$

(a)  $\{(x, y, z) \mid x + 2y + 3z = 0\}$

(b)  $\{(x, y, z) \mid x + y + z = 0, x - y + z = 0\}$

(a) let  $A = \begin{bmatrix} 1 & 2 & 3 \end{bmatrix}$ ,  $W = \{(x, y, z) \mid x + 2y + 3z = 0\} = N(A)$

$$\Rightarrow W^\perp = N(A)^\perp = R(A^T) = \text{span}\{(1, 2, 3)\}$$

(b) let  $A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & -1 & 1 \end{bmatrix}$ ,  $W = \{(x, y, z) \mid x + y + z = 0, x - y + z = 0\} = N(A)$

$$\Rightarrow W^\perp = N(A)^\perp = R(A^T) = \text{span}\{(1, 1, 1), (1, -1, 1)\}$$

Find the cosine of the angle between each pair of vector  $u$  and  $v$

(a)  $u = (2, 3, 1), v = (3, -2, 0)$

(b)  $u = (2, 0, 1), v = (2, 2, -1)$

(c)  $u = (0, 4, 2, 3), v = (0, -1, 2, 0)$

(a)  $\langle x, y \rangle = \|x\| \|y\| \cos \theta \Rightarrow 0 = \|x\| \|y\| \cos \theta \Rightarrow \cos \theta = 0$

(b)  $\langle x, y \rangle = \|x\| \|y\| \cos \theta \Rightarrow 3 = 3\sqrt{5} \cos \theta \Rightarrow \cos \theta = \frac{1}{\sqrt{5}}$

(c)  $\langle x, y \rangle = \|x\| \|y\| \cos \theta \Rightarrow 0 = \|x\| \|y\| \cos \theta \Rightarrow \cos \theta = 0$

### 傅立葉係數

The vector  $v_1, v_2, v_3$  form an orthonormal basis for  $R^3$  where

$$v_1 = (0, 0, -1)^T, v_2 = \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0\right)^T, v_3 = \left(\frac{-1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0\right)^T, \text{ what the coordinates of vectors}$$

$w = (1, -1, 1)^T$ , what respect to the basis vector  $v_1, v_2, v_3$  of  $R^3$ ?

$$w = \langle w, v_1 \rangle v_1 + \langle w, v_2 \rangle v_2 + \langle w, v_3 \rangle v_3 = -v_1 + 0v_2 - \frac{2}{\sqrt{2}}v_3$$

所以  $w$  在這組 basis 的 coordinate 爲

$$\begin{bmatrix} -1 \\ 0 \\ -\frac{2}{\sqrt{2}} \end{bmatrix}$$

Find an orthogonal basis for the solution set to  $2w + x + 3y - z = 0$

$$W = \{(w, x, y, z) \mid 2w + x + 3y - z = 0\}$$

$$\forall u = (w, x, y, z) \in W \Rightarrow 2w + x + 3y - z = 0$$

$$\Rightarrow z = 2w + x + 3y$$

$$W = \text{span}\{v_1 = (1, 0, 0, 2), v_2 = (0, 1, 0, 1), v_3 = (0, 0, 1, 3)\}$$

G.S. for  $v_1, v_2, v_3$

$$u_1 = v_1 = (1, 0, 0, 2), \langle u_1, u_1 \rangle = 5$$

$$u_2 = v_2 - \frac{\langle v_2, u_1 \rangle}{\langle u_1, u_1 \rangle} u_1 = (0, 1, 0, 1) - \frac{2}{5}(1, 0, 0, 2) = \left(-\frac{2}{5}, 1, 0, \frac{1}{5}\right), \langle u_2, u_2 \rangle = \frac{6}{5}$$

$$u_3 = v_3 - \frac{\langle v_3, u_1 \rangle}{\langle u_1, u_1 \rangle} u_1 - \frac{\langle v_3, u_2 \rangle}{\langle u_2, u_2 \rangle} u_2 = (0, 0, 1, 3) - \frac{6}{5}(1, 0, 0, 2) - \frac{1}{2}\left(-\frac{2}{5}, 1, 0, \frac{1}{5}\right)$$

$$= \left(-1, -\frac{1}{2}, 1, \frac{1}{2}\right)$$

pick  $\{(1, 0, 0, 2), \left(-\frac{2}{5}, 1, 0, \frac{1}{5}\right), \left(-1, -\frac{1}{2}, 1, \frac{1}{2}\right)\}$

Find an orthonormal basis for the null space of the matrix  $A = \begin{bmatrix} 1 & 2 & 1 & 1 \\ 0 & 1 & -1 & 2 \\ 2 & 5 & 1 & 4 \\ 1 & 1 & 2 & -1 \end{bmatrix}$

$$\forall x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} \in W \Rightarrow \begin{cases} x_1 + x_2 - x_3 = 0 \\ x_2 - x_4 = 0 \end{cases} \Rightarrow \begin{cases} x_1 = x_3 - x_4 \\ x_2 = x_4 \end{cases}$$

$$\begin{bmatrix} 1 & 2 & 1 & 1 \\ 0 & 1 & -1 & 2 \\ 2 & 5 & 1 & 4 \\ 1 & 1 & 2 & -1 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 1 & 1 \\ 0 & 1 & -1 & 2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \Rightarrow \begin{cases} x_1 + 2x_2 + x_3 + x_4 = 0 \\ x_2 - x_3 + 2x_4 = 0 \end{cases}$$

$$\Rightarrow \begin{cases} x_1 = -3x_3 + 3x_4 \\ x_2 = x_3 - 2x_4 \end{cases} \Rightarrow \ker(A) = \text{span} \left\{ v_1 = \begin{bmatrix} -3 \\ 1 \\ 1 \\ 0 \end{bmatrix}, v_2 = \begin{bmatrix} 3 \\ -2 \\ 0 \\ 1 \end{bmatrix} \right\}, \text{G.S. for } v_1, v_2$$

$$u_1 = v_1 = \begin{bmatrix} -3 \\ 1 \\ 1 \\ 0 \end{bmatrix}, \langle u_1, u_1 \rangle = 11, u_2 = v_2 - \frac{\langle v_2, u_1 \rangle}{\langle u_1, u_1 \rangle} u_1 = \begin{bmatrix} 3 \\ -2 \\ 0 \\ 1 \end{bmatrix} - \frac{-11}{11} \begin{bmatrix} -3 \\ 1 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ -1 \\ 1 \\ 1 \end{bmatrix}, \langle u_2, u_2 \rangle = 3$$

pick  $\left\{ \begin{bmatrix} \frac{-3}{\sqrt{11}} \\ \frac{1}{\sqrt{11}} \\ \frac{1}{\sqrt{11}} \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ \frac{-1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \end{bmatrix} \right\}$  be orthonormal basis for  $\ker(A)$

Find an orthonormal basis for the column space of  $D =$

$$D = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 4 & 0 \\ 1 & 4 & 6 \\ 1 & 4 & 6 \end{bmatrix}$$

$$v_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}, v_2 = \begin{bmatrix} 0 \\ 4 \\ 4 \\ 4 \end{bmatrix}, v_3 = \begin{bmatrix} 0 \\ 0 \\ 6 \\ 6 \end{bmatrix}, u_1 = v_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}, \langle u_1, u_1 \rangle = 4$$

$$u_2 = v_2 - \frac{\langle v_2, u_1 \rangle}{\langle u_1, u_1 \rangle} u_1 = \begin{bmatrix} 0 \\ 4 \\ 4 \\ 4 \end{bmatrix} - \frac{12}{4} \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} -3 \\ 1 \\ 1 \\ 1 \end{bmatrix}, \langle u_2, u_2 \rangle = 12$$

$$u_3 = v_3 - \frac{\langle v_3, u_1 \rangle}{\langle u_1, u_1 \rangle} u_1 - \frac{\langle v_3, u_2 \rangle}{\langle u_2, u_2 \rangle} u_2 = \begin{bmatrix} 0 \\ 0 \\ 6 \\ 6 \end{bmatrix} - \frac{12}{4} \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} - \frac{12}{12} \begin{bmatrix} -3 \\ 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ -4 \\ 2 \\ 2 \end{bmatrix}, \langle u_3, u_3 \rangle = 24$$

pick  $\left\{ \begin{bmatrix} \frac{1}{2} \\ \frac{1}{2} \\ \frac{1}{2} \\ \frac{1}{2} \end{bmatrix}, \begin{bmatrix} \frac{-3}{\sqrt{12}} \\ \frac{1}{\sqrt{12}} \\ \frac{1}{\sqrt{12}} \\ \frac{1}{\sqrt{12}} \end{bmatrix}, \begin{bmatrix} 0 \\ \frac{-2}{\sqrt{6}} \\ \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{6}} \end{bmatrix} \right\}$  be orthonormal basis for  $CS(D)$

$$A = \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{bmatrix}, \text{do } A = QR \text{ decomposition}$$

$$\text{let } v_1 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}, v_2 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, v_3 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$$

$$u_1 = v_1 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}, \langle u_1, u_1 \rangle = 2, u_2 = v_2 - \frac{\langle v_2, u_1 \rangle}{\langle u_1, u_1 \rangle} u_1 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} - \frac{1}{2} \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ -\frac{1}{2} \\ \frac{1}{2} \end{bmatrix}, \langle u_2, u_2 \rangle = \frac{3}{2}$$

$$u_3 = v_3 - \frac{\langle v_3, u_1 \rangle}{\langle u_1, u_1 \rangle} u_1 - \frac{\langle v_3, u_2 \rangle}{\langle u_2, u_2 \rangle} u_2 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} - \frac{1}{2} \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} - \frac{1}{3} \begin{bmatrix} 1 \\ -\frac{1}{2} \\ \frac{1}{2} \end{bmatrix} = \begin{bmatrix} \frac{2}{3} \\ \frac{2}{3} \\ -\frac{2}{3} \end{bmatrix}, \langle u_3, u_3 \rangle = \frac{4}{3}$$

$$\begin{cases} v_1 = u_1 \\ v_2 = \frac{1}{2}u_1 + u_2 \\ v_3 = \frac{1}{2}u_1 + \frac{1}{3}u_2 + u_3 \end{cases} \Rightarrow A = [u_1 \ u_2 \ u_3] \begin{bmatrix} 1 & \frac{1}{2} & \frac{1}{2} \\ 0 & 1 & \frac{1}{3} \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 1 & \frac{1}{3} \\ 1 & -\frac{1}{2} & \frac{1}{3} \\ 1 & \frac{1}{2} & -\frac{1}{3} \end{bmatrix} \begin{bmatrix} 1 & \frac{1}{2} & \frac{1}{2} \\ 0 & 1 & \frac{1}{3} \\ 0 & 0 & 1 \end{bmatrix}$$

$$\Rightarrow A = \begin{bmatrix} 0 & \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{3}} \end{bmatrix} \begin{bmatrix} \sqrt{2} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ 0 & \frac{3}{\sqrt{6}} & \frac{1}{\sqrt{6}} \\ 0 & 0 & \frac{2}{\sqrt{3}} \end{bmatrix} = QR$$

Define the inner product on  $R_1[x]$  as  $\langle f, g \rangle = \int_0^1 f(t)g(t)dt$ ,

Find the orthogonal projection of  $h(x) = 4 + 3x - 2x^2$

取  $\beta = \{1, x\}$  為  $R_1[x]$  的 basis

Gram-schmidt for  $\{1, x\} \Rightarrow \{h_1(x), h_2(x)\} = \{1, x - \frac{1}{2}\}$

正交投影公式

$$\frac{\langle h_1, h_1 \rangle}{\langle h_1, h_1 \rangle} h_1(x) + \frac{\langle h_1, h_2 \rangle}{\langle h_2, h_2 \rangle} h_2(x)$$

$$= \frac{\int_0^1 (4+3x-2x^2)dx}{\int_0^1 1dx} + \frac{\int_0^1 (4+3x-2x^2)(x-\frac{1}{2})dx}{\int_0^1 (x-\frac{1}{2})^2 dx} = x + \frac{13}{3}$$

Let  $W$  be the subspace of  $R^3$  having basis  $\{(1,1,2), (0,-1,3)\}$ , determine the projection of the following vectors onto  $W$

(a)  $(3, -1, 2)$  (b)  $(1, 1, 1)$

let  $A = \begin{bmatrix} 1 & 0 \\ 1 & -1 \\ 2 & 3 \end{bmatrix}$ ,  $W = CS(A)$

(a)  $\therefore A(A^T A)^{-1} A^T \begin{bmatrix} 3 \\ -1 \\ 2 \end{bmatrix} = \begin{bmatrix} 5/7 \\ 13/35 \\ 86/35 \end{bmatrix}$ , 所以  $(3, -1, 2)$  在  $W$  上的 projection 為  $\left(\frac{5}{7}, \frac{13}{35}, \frac{86}{35}\right)$

(b)  $\therefore A(A^T A)^{-1} A^T \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 6/7 \\ 38/35 \\ 36/35 \end{bmatrix}$ , 所以  $(1, 1, 1)$  在  $W$  上的 projection 為  $\left(\frac{6}{7}, \frac{38}{35}, \frac{36}{35}\right)$

Consider the inner product space  $C[0,1]$  with inner product defined by

$$\langle f, g \rangle = \int_0^1 f(x)g(x)dx, \text{ let } S \text{ be the subspace spanned by the vector } 1 \text{ and } x$$

Find the best least square approximation to  $x^{\frac{1}{3}}$  on  $[0,1]$  by a function from the subspace  $S$

Let  $W = \text{span}\{1, x\}$  use Gram-schmidt for 1 and  $x$

$$\left\{ u_1 = 1, u_2 = x - \frac{1}{2} \right\} \text{ be an orthogonal basis for } W$$

欲求  $x^{\frac{1}{3}}$  在  $W$  上的 **best least square approximation** 即求  $x^{\frac{1}{3}}$  在  $W$  上的正交投影向量

$$\begin{aligned} \text{proj}_W x^{\frac{1}{3}} &= \frac{\langle x^{\frac{1}{3}}, 1 \rangle}{\langle 1, 1 \rangle} 1 + \frac{\langle x^{\frac{1}{3}}, x - \frac{1}{2} \rangle}{\langle x - \frac{1}{2}, x - \frac{1}{2} \rangle} (x - \frac{1}{2}) \\ &= \frac{\int_0^1 x^{\frac{1}{3}} dx}{\int_0^1 1 dx} + \frac{\int_0^1 x^{\frac{1}{3}} (x - \frac{1}{2}) dx}{\int_0^1 (x - \frac{1}{2})^2 dx} (x - \frac{1}{2}) = \frac{9}{14}x + \frac{3}{7} \end{aligned}$$

Consider the inner product space  $C[0,1]$  with inner product defined by

$$\langle f, g \rangle = \int_0^1 f(x)g(x)dx, \text{ let } S \text{ be the subspace spanned by the vector } 1 \text{ and } 2x-1$$

Find the best least square approximation to  $\sqrt{x}$

$v_1 = 1, v_2 = 2x - 1$ , already orthogonal so no need G.S.

$$\langle u_1, u_1 \rangle = \int_0^1 1 dx = 1, \langle u_2, u_2 \rangle = \int_0^1 (2x-1)^2 dx = \frac{1}{3}$$

$$\frac{\langle \sqrt{x}, 1 \rangle}{\langle 1, 1 \rangle} 1 + \frac{\langle \sqrt{x}, 2x-1 \rangle}{\langle 2x-1, 2x-1 \rangle} (2x-1) = \frac{2}{3} + \frac{\sqrt{4x^3} - \sqrt{x}}{\frac{1}{3}} (2x-1)$$

$$= \frac{2}{3} + \frac{4}{5} - \frac{2}{3} (2x-1) = \frac{2}{3} + \frac{2}{5} (2x-1) = \frac{4}{5}x + \frac{4}{15}$$

Find the point on the plane spanned by two vector  $(1,1,1)$  and  $(-1,0,2)$  that is closest to the point  $(1,4,3)$

Let  $W = \text{span}\{(1,1,1), (-1,0,2)\}$  ,  $v = (1,4,3)$  ,

欲求  $W$  上與  $v = (1,4,3)$  最靠近的點相當於求  $v$  在  $W$  上的正交投影向量

$$A = \begin{bmatrix} 1 & -1 \\ 1 & 0 \\ 1 & 2 \end{bmatrix}, v = \begin{bmatrix} 1 \\ 4 \\ 3 \end{bmatrix}, A(A^T A)^{-1} A^T v = \begin{bmatrix} 2 \\ \frac{5}{2} \\ \frac{7}{2} \end{bmatrix}$$

Answer:  $(2, \frac{5}{2}, \frac{7}{2})$

$(x,y) = (0,1), (3,4), (6,5)$  , find the best squares fir by a linear function

$$\text{let } A = \begin{bmatrix} 1 & 0 \\ 1 & 3 \\ 1 & 6 \end{bmatrix}, X = \begin{bmatrix} a \\ b \end{bmatrix}, B = \begin{bmatrix} 1 \\ 4 \\ 5 \end{bmatrix}$$

欲求  $X$  最小使得  $\|AX - B\|$  為最小, 等價於解  $A^T A x = A^T b$  , 因為  $A$  行獨立  $\Rightarrow A^T A$  可逆

$$X = A(A^T A)^{-1} A^T = \begin{bmatrix} \frac{4}{3} \\ \frac{2}{3} \end{bmatrix}, \text{ least square line be } y = \frac{2}{3} + \frac{4}{3}x$$

Let  $W = \{(2t, -5t, 4t) \mid t \in R\}$  , find  $W^\perp$

pick  $\{(2, -5, 4)\}$  be a basis of  $W$

$$\forall v = (x, y, z) \in W^\perp \Rightarrow 2x - 5y + 4z = 0$$

$$\Rightarrow 2x = 5y - 4z$$

$\Rightarrow$  pick  $\{(5, 2, 0), (-2, 0, 1)\}$  be a basis of  $W^\perp$



Let  $W = \{(a, b, 0, 0, 0, a+b) : a, b \in R\}$  be subspace of  $R^6$ , please find  $W^\perp$

pick  $\{u = (1, 0, 0, 0, 0, 1), v = (0, 1, 0, 0, 0, 1)\}$  be a basis of  $W$

$$\forall x = (x_1, x_2, x_3, x_4, x_5, x_6) \in W^\perp \Rightarrow \langle x, u \rangle = 0, \langle x, v \rangle = 0$$

$$\begin{cases} x_1 + x_6 = 0 \\ x_2 + x_6 = 0 \end{cases} \Rightarrow \text{pick } \{(-1, -1, 0, 0, 0, 1), (0, 0, 1, 0, 0, 0), (0, 0, 0, 1, 0, 0), (0, 0, 0, 0, 1, 0)\}$$

be a basis of  $W^\perp$

Find all vectors in  $R^4$  that are perpendicular to the three vectors

$$\left\{ \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}, \begin{bmatrix} 1 \\ 9 \\ 9 \\ 7 \end{bmatrix} \right\}$$

$$\forall v = \begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix} \in W^\perp \Rightarrow \langle \begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} \rangle = 0, \langle \begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix} \rangle = 0, \langle \begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix}, \begin{bmatrix} 1 \\ 9 \\ 9 \\ 7 \end{bmatrix} \rangle = 0$$

$$\begin{cases} x + y + z + w = 0 \\ x + 2y + 3z + 4w = 0 \\ x + 9y + 9z + 7w = 0 \end{cases} \Rightarrow \begin{bmatrix} 1 & 1 & 1 & 1 & 0 \\ 1 & 2 & 3 & 4 & 0 \\ 1 & 9 & 9 & 7 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & 1 & 1 & 1 & 0 \\ 0 & 1 & 2 & 3 & 0 \\ 0 & 0 & -8 & -18 & 0 \end{bmatrix}$$

$$\Rightarrow \begin{cases} x + y + z + w = 0 \\ y + 2z + 3w = 0 \\ -8z - 18w = 0 \end{cases} \Rightarrow \begin{cases} x = -\frac{1}{4}w \\ y = \frac{6}{4}w \\ z = -\frac{9}{4}w \end{cases} \Rightarrow \text{pick } \left\{ \begin{bmatrix} -1 \\ 6 \\ -9 \\ 4 \end{bmatrix} \right\} \text{ be a basis of } W^\perp$$

Let  $V = \left\{ \begin{bmatrix} a-b & b-c & 0 \end{bmatrix}^T \mid a, b, c \in R \right\} \subseteq R^3$ , find  $\dim(W^\perp)$

$$\text{pick } \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \right\} \text{ be a basis} \Rightarrow \dim(W) = 2 \Rightarrow \dim(W^\perp) = 3 - \dim(W) = 1$$

Let  $P$  be the space spanned by  $u_1 = (-1, 0, 1, 2), u_2 = (0, 1, 0, 1)$ , if  $w = (-1, 2, 6, 0)$  can be expressed in the form  $w = w_1 + w_2$ , where  $w_1$  is in the space  $P$  and  $w_2$  is orthogonal to  $P$ , please find  $w_1, w_2$

pick  $A = \begin{bmatrix} -1 & 0 \\ 0 & 1 \\ 1 & 0 \\ 2 & 1 \end{bmatrix} \Rightarrow P = CS(A)$ ,  $w$  在  $P$  的正交投影向量为

$$A(A^T A)^{-1} A^T \begin{bmatrix} -1 \\ 2 \\ 6 \\ 0 \end{bmatrix} = \frac{1}{4} \begin{bmatrix} -5 \\ -1 \\ 5 \\ 9 \end{bmatrix} \Rightarrow w_1 = \frac{1}{4}(-5, -1, 5, 9), w_2 = w - w_1 = \frac{1}{4}(1, 9, 19, -9)$$

96 暨大資工

Use Gram-schmidt process to determine orthonormal basis for  $W = \left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \\ -2 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \right\}$

let  $W = \left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \\ -2 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \right\} = \{v_1, v_2, v_3\}$

$$u_1 = v_1 = \begin{bmatrix} 1 \\ 0 \\ 1 \\ 0 \end{bmatrix}, \langle u_1, u_1 \rangle = 2, u_2 = v_2 - \frac{\langle v_2, u_1 \rangle}{\langle u_1, u_1 \rangle} u_1 = \begin{bmatrix} 2 \\ 1 \\ -2 \\ 0 \end{bmatrix} - \frac{0}{2} \begin{bmatrix} 1 \\ 0 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \\ -2 \\ 0 \end{bmatrix}, \langle u_2, u_2 \rangle = 9$$

$$u_3 = v_3 - \frac{\langle v_3, u_1 \rangle}{\langle u_1, u_1 \rangle} u_1 - \frac{\langle v_3, u_2 \rangle}{\langle u_2, u_2 \rangle} u_2 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} - \frac{0}{2} \begin{bmatrix} 1 \\ 0 \\ 1 \\ 0 \end{bmatrix} - \frac{0}{9} \begin{bmatrix} 2 \\ 1 \\ -2 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}, \langle u_3, u_3 \rangle = 1$$

orthonormal basis  $= \left\{ \frac{u_1}{\|u_1\|}, \frac{u_2}{\|u_2\|}, \frac{u_3}{\|u_3\|} \right\} = \left\{ \begin{bmatrix} 1/\sqrt{2} \\ 0 \\ 1/\sqrt{2} \\ 0 \end{bmatrix}, \begin{bmatrix} 2/3 \\ 1/3 \\ -2/3 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \right\}$

Let  $S$  be the subspace of  $R^4$  spanned by  $\left\{ x_1 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 1 \end{bmatrix}, x_2 = \begin{bmatrix} 1 \\ 0 \\ -1 \\ 0 \end{bmatrix} \right\}$

(a) find  $\{x_3, x_4\}$  for  $S$  such that  $\{x_1, x_2, x_3, x_4\}$  is orthogonal basis for  $R^4$

(b) express  $y = (1, 2, 3, 4)^T$  into the combination of  $x_1, x_2, x_3, x_4$

(a)  $S = \{x_1, x_2\}, \because R^4 = S \oplus S^\perp \Rightarrow$  pick  $S^\perp = \text{span}\{x_3, x_4\}$

$$\forall v = \begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix} \in W^\perp \Rightarrow \left\langle \begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \\ 1 \end{bmatrix} \right\rangle = 0, \left\langle \begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ -1 \\ 0 \end{bmatrix} \right\rangle = 0$$

$$\begin{cases} y + w = 0 \\ x - z = 0 \end{cases} \Rightarrow \text{pick } \left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ -1 \\ 0 \\ 1 \end{bmatrix} \right\} \text{ be a basis of } W^\perp$$

$$\text{pick } \left\{ \begin{bmatrix} 0 \\ 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ -1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ -1 \\ 0 \\ 1 \end{bmatrix} \right\} \text{ be a orthogonal basis of } R^4$$

(b)

$$y = \frac{\langle y, x_1 \rangle}{\langle x_1, x_1 \rangle} x_1 + \frac{\langle y, x_2 \rangle}{\langle x_2, x_2 \rangle} x_2 + \frac{\langle y, x_3 \rangle}{\langle x_3, x_3 \rangle} x_3 + \frac{\langle y, x_4 \rangle}{\langle x_4, x_4 \rangle} x_4$$

$$= \frac{6}{2} x_1 + \frac{-2}{2} x_2 + \frac{4}{2} x_3 + \frac{2}{2} x_4 = 3x_1 - x_2 + 2x_3 + x_4$$

$$V = \text{span}\{(2, 0, -1, 1)^T, (1, 1, 0, 1)^T\}$$

(a) Find an orthonormal basis for V

(b)  $b = (1, 1, -3, 1)^T$ , use your answer (a) to find the projection p of b onto V

(c) Let  $A = \begin{bmatrix} 2 & 1 \\ 0 & 1 \\ -1 & 0 \\ 1 & 1 \end{bmatrix}$ , find the least square solution

$$(a) u_1 = v_1 = \begin{bmatrix} 2 \\ 0 \\ -1 \\ 1 \end{bmatrix}, \langle u_1, u_1 \rangle = 6, u_2 = v_2 - \frac{\langle v_2, v_1 \rangle}{\langle u_1, u_1 \rangle} v_1 = \begin{bmatrix} 1 \\ 1 \\ 0 \\ 1 \end{bmatrix} - \frac{3}{6} \begin{bmatrix} 2 \\ 0 \\ -1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \\ 1/2 \\ 1/2 \end{bmatrix}, \langle u_1, u_2 \rangle = \frac{3}{2}$$

$$\text{orthonormal basis } \{w_1 = \frac{u_1}{\|u_1\|}, w_2 = \frac{u_2}{\|u_2\|}\} = \left\{ \begin{bmatrix} \frac{2}{\sqrt{6}} \\ 0 \\ \frac{-1}{\sqrt{6}} \\ \frac{1}{\sqrt{6}} \end{bmatrix}, \begin{bmatrix} 0 \\ \frac{2}{\sqrt{6}} \\ \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{6}} \end{bmatrix} \right\}$$

$$(b) \bar{p} = \langle b, w_1 \rangle w_1 + \langle b, w_2 \rangle w_2 = \begin{bmatrix} 2 \\ 0 \\ -1 \\ 1 \end{bmatrix}$$

$$(c) \text{solve } A^T A \bar{x} = A^T \bar{b} \Rightarrow \bar{x} = (A^T A)^{-1} A^T \bar{b} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

Find the least-square linear approximation to  $f(x) = e^x$  over  $[-1, 1]$

$$W = \{a + bx \mid a, b \in \mathbb{R}\} = \text{span}\{1, x\} \quad \text{定義內積 } \langle f, g \rangle = \int_{-1}^1 f(x)g(x)dx$$

對  $\{1, x\}$  做 Gram-schmidt process 得  $\{1, x\}$

$$\text{proj}_W e^x = \frac{\langle e^x, 1 \rangle}{\langle 1, 1 \rangle} 1 + \frac{\langle e^x, x \rangle}{\langle x, x \rangle} x = \frac{\int_{-1}^1 e^x dx}{\int_{-1}^1 1 dx} + \frac{\int_{-1}^1 x e^x dx}{\int_{-1}^1 x^2 dx} x = \frac{1}{2}(e - e^{-1}) + 3e^{-1}x$$

96 高大電機

<p>Let <math>W</math> be the subspace of <math>R^4</math> spanned by <math>A_1 = \begin{bmatrix} 1 \\ 2 \\ 1 \\ 1 \end{bmatrix}, A_2 = \begin{bmatrix} 1 \\ 0 \\ 1 \\ 0 \end{bmatrix}</math></p> <p>Compute the projection of <math>B</math> onto <math>W</math> for <math>B = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}</math></p>	
<p>Let <math>A = \begin{bmatrix} 2 &amp; 1 \\ 0 &amp; 2 \\ -1 &amp; 1 \\ 1 &amp; 1 \end{bmatrix}, W = CS(A), proj_w \bar{B} = A(A^T A)^{-1} A^T \bar{B} = \begin{bmatrix} 2 \\ 16/5 \\ 2 \\ 8/5 \end{bmatrix}</math></p>	

96 中興資工

<p>Consider the vector <math>v = (3, 2, 6)</math> in <math>R^3</math> let <math>W = \{(a, b, b)   a, b \in R\}</math></p> <p>Find the projection of <math>v</math> onto <math>W</math></p>	
<p>法(一)</p> <p>Let <math>W = span\{(1, 0, 0), (0, 1, 1)\}</math></p> <p>Let <math>A = \begin{bmatrix} 1 &amp; 0 \\ 0 &amp; 1 \\ 0 &amp; 1 \end{bmatrix}, W = CS(A), proj_w \bar{v} = A(A^T A)^{-1} A^T \bar{v} = \begin{bmatrix} 3 \\ 4 \\ 4 \end{bmatrix}</math></p> <p>法(二)</p> <p>此題 <math>W = span\{(1, 0, 0), (0, 1, 1)\}</math> 已正交</p> <p>代 <math>\frac{\langle v, v_1 \rangle}{\langle v_1, v_1 \rangle} v_1 + \frac{\langle v, v_2 \rangle}{\langle v_2, v_2 \rangle} v_2 = (3, 0, 0) + (0, 4, 4) = (3, 4, 4)</math> 較快</p>	

## 95 中正資工

Give a plane  $x - y - 2z = 0$

Find the matrix  $P$  with projects any vector  $b \in R^3$  onto the plane

let  $W : x - y - 2z = 0$

$\Rightarrow W = \text{span}\{(1,1,0), (2,0,1)\}$

$$\text{let } A = \begin{bmatrix} 1 & 2 \\ 1 & 0 \\ 0 & 1 \end{bmatrix}, P = A(A^T A)^{-1} A^T = \frac{1}{6} \begin{bmatrix} 5 & 1 & 2 \\ 1 & 5 & -2 \\ 2 & -2 & 2 \end{bmatrix}$$

## 93 政大應數

Let  $S$  be the vector space in  $R^4$  spanned by  $\{(1,0,1,0), (0,1,0,1)\}$ ,  $v = (1,2,3,4)$

(1) find the orthogonal projection of  $v$  onto  $S$

(2) find the minimum distance from  $v$  to  $S$

(a) let  $v_1 = (1,0,1,0), v_2 = (0,1,0,1)$

$\because \langle v_1, v_2 \rangle = 0, \therefore \text{pick}\{v_1, v_2\}$  be orthogonal basis

$$\text{proj}_S v = \frac{\langle v, v_1 \rangle}{\langle v_1, v_1 \rangle} v_1 + \frac{\langle v, v_2 \rangle}{\langle v_2, v_2 \rangle} v_2 = (2, 3, 2, 3)$$

(b)  $\|v - \text{proj}_S v\| = \|(-1, -1, 1, 1)\| = 2$

## 92 輔大資工

Let  $S = \text{span}\{(3,1,-1,1), (1,-1,1,-1)\}$  be a subspace of  $R^4$  and  $b = (3,1,5,1)$

(a) find the projection of  $b$  onto  $S$

(b) compute the distance from  $b$  to  $S$

(a) 因爲  $\langle (3,1,-1,1), (1,-1,1,-1) \rangle = 0$

所以 pick  $\{w_1 = (3,1,-1,1), w_2 = (1,-1,1,-1)\}$  be a orthogonal basis

$$\text{proj}_S b = \frac{\langle b, w_1 \rangle}{\langle w_1, w_1 \rangle} w_1 + \frac{\langle b, w_2 \rangle}{\langle w_2, w_2 \rangle} w_2 = \frac{6}{12} (3,1,-1,1) + \frac{6}{4} (1,-1,1,-1) \\ = (3, -1, 1, -1)$$

(b) distance from  $b$  to  $S \Rightarrow \|b - \text{proj}_S b\| = \|(0, 2, 4, 2)\| = \sqrt{24}$

89 交大統計

Let  $S$  span by  $v_1 = (1, 2, 1, 2)^T, v_2 = (2, 3, 1, 2)^T, v_3 = (3, 4, -1, 0)^T, v_4 = (3, 4, 0, 1)^T$

Find the orthogonal projection of  $v = (1, 0, 0, 1)^T$  onto  $S$

$$\begin{bmatrix} 1 & 2 & 1 & 2 \\ 2 & 3 & 1 & 2 \\ 3 & 4 & -1 & 0 \\ 3 & 4 & 0 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad \text{陷阱: span 不表示為基底}$$

→ pick  $\{w_1 = (1, 0, 1, 0)^T, w_2 = (0, 1, 0, 1)^T, w_3 = (0, 0, 1, 1)^T\}$  be basis

Grad-schmidt for  $\{w_1, w_2, w_3\} \rightarrow \left\{ \left( \frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}}, 0 \right)^T, \left( 0, \frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}} \right)^T, \left( -\frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{1}{2} \right)^T \right\}$

$$proj_S b = \frac{\langle b, u_1 \rangle}{\langle u_1, u_1 \rangle} u_1 + \frac{\langle b, u_2 \rangle}{\langle u_2, u_2 \rangle} u_2 + \frac{\langle b, u_3 \rangle}{\langle u_3, u_3 \rangle} u_3 = \begin{bmatrix} 1/2 \\ 1/2 \\ 1/2 \\ 1/2 \end{bmatrix}$$

93 台科資工

find the projection of vector  $\begin{bmatrix} 2 \\ 1 \\ 4 \end{bmatrix}$  onto the subspace spanned by  $\beta = \left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 2 \\ 0 \end{bmatrix} \right\}$

$$\text{let } A = \begin{bmatrix} 1 & 0 \\ 0 & 2 \\ 1 & 0 \end{bmatrix}, b = \begin{bmatrix} 2 \\ 1 \\ 4 \end{bmatrix} \Rightarrow A \text{ column independent}$$

$$\Rightarrow proj_S b = A(A^T A)^{-1} A^T b = \begin{bmatrix} 3 \\ 1 \\ 3 \end{bmatrix}$$

92 台大電機

$$A = \begin{bmatrix} 1 & 1 \\ 1 & 0 \\ 1 & 1 \\ 1 & 1 \end{bmatrix}, b = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 3 \end{bmatrix}$$

find : (a) the normal equation  
 (b) the least squares solution (or solutions) of the system  
 (c) the projection of  $b$  onto the span of the columns of  $A$   
 (d) the orthogonal projection matrix for the span of the columns of  $A$ .

(a)  $A^T A x = A^T b$ , or  $\begin{bmatrix} 4 & 3 \\ 3 & 3 \end{bmatrix} x = \begin{bmatrix} 3 \\ 3 \end{bmatrix}$

(b) 因爲  $A$  行獨立  $\rightarrow A^T A x = A^T b \Rightarrow x = (A^T A)^{-1} A^T b = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$

(c)  $proj_{CS(A)} b = A(A^T A)^{-1} A^T b = \begin{bmatrix} 1 \\ 0 \\ 1 \\ 1 \end{bmatrix}$

(d)  $CS(A)$  上的 orthogonal projection matrix  $P = A(A^T A)^{-1} A^T = \frac{1}{3} \begin{bmatrix} 1 & 0 & 1 & 1 \\ 0 & 3 & 0 & 0 \\ 1 & 0 & 1 & 1 \\ 1 & 0 & 1 & 1 \end{bmatrix}$

93 交大資科

$S = \{(1,1,0), (1,1,1)\}$  , find the orthogonal projection of  $(1,0,0)$  onto the subspace  $S$

let  $A = \begin{bmatrix} 1 & 1 \\ 1 & 1 \\ 0 & 1 \end{bmatrix}, W = CS(A), b = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \Rightarrow A$  column independent

$\Rightarrow \therefore A(A^T A)^{-1} A^T b = \begin{bmatrix} \frac{1}{2} \\ \frac{1}{2} \\ 0 \end{bmatrix}, \therefore proj_W b = (\frac{1}{2}, \frac{1}{2}, 0)$



(a)  $A \in C^{n \times n}$   $A$  可正對角化  $\Leftrightarrow A$  :normal matrix

(b)  $A \in R^{n \times n}$   $A$  可正交對角化  $\Leftrightarrow A$  :symmetrix matrix

#### 六大算子

	T:self adjoint A:Hermitian	T: skew self adjoint A:skew Hermitian	T,A:positive definite
定義	$T^* = T$ $A^H = A$	$T^* = -T$ $A^H = -A$	$\langle T(\bar{x}), \bar{x} \rangle > 0$ $\bar{x}^H A \bar{x} > 0, \forall \bar{x} \neq 0$
eigenvalue	$\forall \lambda \in R$	$\lambda = 0$ or 純虛數	$\forall \lambda > 0$
對角項	$\forall a_{ii} \in R$	$\forall a_{ii} = 0$ or 純虛數	$\forall a_{ii} > 0$
行列式	$\det(A) \in R$	$\begin{cases} \in R, & \text{if } n \text{ even} \\ 0, & \text{純虛數, if } n \text{ odd} \end{cases}$	$\det(A) > 0$
$\lambda_1 \neq \lambda_2$ 之 eigenvector $x_1, x_2$	$x_1 \perp x_2$	$x_1 \perp x_2$	$x_1 \perp x_2$

	T,A:positive semidefinite	T,A: Unitary in $C$	T,A: Orthogonal in $R$
定義	$\langle T(\bar{x}), \bar{x} \rangle \geq 0$ $\bar{x}^H A \bar{x} \geq 0, \forall \bar{x} \neq 0$	$T^* T = I$ $A^H A = I$	$T^* T = I$ $A^T A = I$
eigenvalue	$\forall \lambda \geq 0$	$\forall  \lambda  = 1$	$\forall \lambda = \pm 1$
對角項	$\forall a_{ii} \geq 0$	?	?
行列式	$\det(A) \geq 0$	$ \det(A)  = 1$	$\det(A) = \pm 1$
$\lambda_1 \neq \lambda_2$ 之 eigenvector $x_1, x_2$	$x_1 \perp x_2$	$x_1 \perp x_2$	$x_1 \perp x_2$

Ex 8-1

$$A = \begin{bmatrix} 0 & 2 & -1 \\ 2 & 3 & -2 \\ -1 & -2 & 0 \end{bmatrix}, \text{ find a orthogonal matrix } U \ni A = UDU^T, D: \text{diagonal matrix}$$

$$\text{Char}_A(x) = -(x+1)^2(x-5) \Rightarrow \lambda(A) = \{-1, 5\}$$

$$V(-1) = \text{span} \left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix} \right\}, V(5) = \text{span} \left\{ \begin{bmatrix} -1 \\ -2 \\ 1 \end{bmatrix} \right\}$$

$$\text{Gram-schmidt for } \left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix} \right\} \Rightarrow \left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix} \right\}$$

$$\text{pick } U = \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{-1}{\sqrt{3}} & \frac{-1}{\sqrt{6}} \\ 0 & \frac{1}{\sqrt{3}} & \frac{-2}{\sqrt{6}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{6}} \end{bmatrix}, \text{ then } U^T A U = D = \begin{bmatrix} -1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 5 \end{bmatrix}$$

Ex 8-2

$$\text{find a unitary matrix } U \text{ that diagonalizes } A = \begin{bmatrix} 4 & 2 & 2 \\ 2 & 4 & 2 \\ 2 & 2 & 4 \end{bmatrix}$$

$$V(2) = \text{span} \left\{ v_1 = \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}, v_2 = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} \right\}, V(8) = \text{span} \left\{ \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} \right\}, \text{G.S } v_1, v_2 \Rightarrow \left\{ \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -\frac{1}{2} \\ -\frac{1}{2} \\ 1 \end{bmatrix} \right\}$$

$$\text{pick } U = \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{-1}{\sqrt{6}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & \frac{-1}{\sqrt{6}} & \frac{1}{\sqrt{3}} \\ 0 & \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{3}} \end{bmatrix}, \text{ then } U^T A U = D = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 8 \end{bmatrix}$$

Ex 8-4

Determine following matrices are positive definite, negative definite, or indefinite

$$(a) \begin{bmatrix} 3 & \sqrt{2} \\ \sqrt{2} & 4 \end{bmatrix} \quad (b) \begin{bmatrix} -2 & 0 & 1 \\ 0 & -1 & 0 \\ 1 & 0 & -2 \end{bmatrix} \quad (c) \begin{bmatrix} 6 & 4 & -2 \\ 4 & 5 & 3 \\ -2 & 3 & 6 \end{bmatrix}$$

(a)  $\text{Char}(x) = (x-2)(x-5) \Rightarrow \text{all eigenvalue} > 0 \Rightarrow \text{positive definite}$

(b)  $\text{Char}(x) = (x+3)(x+1)^2 \Rightarrow \text{all eigenvalue} < 0 \Rightarrow \text{negative definite}$

(c)  $\det[6] = 6 > 0, \det \begin{bmatrix} 6 & 4 \\ 4 & 5 \end{bmatrix} = 14 > 0, \det \begin{bmatrix} 6 & 4 & -2 \\ 4 & 5 & 3 \\ -2 & 3 & 6 \end{bmatrix} = -38 > 0, \Rightarrow \text{indefinite}$

Ex 8-5

Use 2 methods explain following is semidefinite matrix  $A = \begin{bmatrix} 2 & -1 & -1 \\ -1 & 2 & -1 \\ -1 & -1 & 2 \end{bmatrix}$

$$(1) \Delta_1(A) = 2 \geq 0, \Delta_2(A) = \det \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix} = 5 \geq 0$$

$$\Delta_3(A) = \det \begin{bmatrix} 2 & -1 & -1 \\ -1 & 2 & -1 \\ -1 & -1 & 2 \end{bmatrix} = 0 \geq 0$$

$$(2) p_A(x) = -x(x-3)^2, \lambda(A) = \{0, 3\} \geq 0$$

(1) Householder matrix

假設  $w \in R^{n \times 1}, w \neq 0, H = I - \frac{2}{w^T w} w w^T$  為相對於  $w$  的 Householder matrix

或 Householder transformation 或 elementary reflector

p.s. 當  $w$  為單位向量  $\rightarrow H = I - 2w w^T$

Ex 8-6

$w = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$ , 求相對於 $w$ 的 Householder matrix ,並說明幾何意義
$H = I - \frac{2}{w^T w} w w^T = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} - \frac{2}{5} \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix} = \begin{bmatrix} 3/5 & -4/5 \\ -4/5 & -3/5 \end{bmatrix}$ <p><math>w</math> 為 與直線 <math>x+2y=0</math> 正交的向量 所以 <math>H</math> 為對直線 <math>x+2y=0</math> 鏡射的算子</p>

Ex 8-7

<p>In <math>R^3</math>, let <math>W = \{(x, y, z) \mid x + 3y - 2z = 0\}</math>, <math>T</math> is a reflection of <math>R^3</math> about <math>W</math>, find <math>T(x, y, z)</math></p>
<p>pick <math>(1, 3, -2) \in W^\perp</math>, let <math>w = \begin{bmatrix} 1 \\ 3 \\ -2 \end{bmatrix}</math></p> $H = I - \frac{2}{w^T w} w w^T = \begin{bmatrix} 6/7 & -3/7 & 2/7 \\ -3/7 & -2/7 & 6/7 \\ 2/7 & 6/7 & 3/7 \end{bmatrix}, H \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} \frac{6x - 3y + 2z}{7} \\ \frac{-3x - 2y + 6z}{7} \\ \frac{2x + 6y + 3z}{7} \end{bmatrix}$ $T(x, y, z) = \left( \frac{6x - 3y + 2z}{7}, \frac{-3x - 2y + 6z}{7}, \frac{2x + 6y + 3z}{7} \right)$

Ex 8-8

<p>In <math>R^3</math>, let <math>W</math> be the plain <math>x+z=0</math>, find <math>T(x, y, z)</math> where <math>T</math> is reflection of about <math>W</math></p>
<p>pick <math>u = (1, 0, 1) \in W^\perp</math>, let <math>w = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}</math></p> $H = I - \frac{2}{w^T w} w w^T = \begin{bmatrix} 0 & 0 & -1 \\ 0 & 1 & 0 \\ -1 & 0 & 0 \end{bmatrix}, H \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -z \\ y \\ -x \end{bmatrix} \Rightarrow T(x, y, z) = (-z, y, -x)$

Ex 8-11

Find SVD of  $B = \begin{bmatrix} 3 & 0 & 0 \\ 0 & -3 & 1 \\ 0 & 1 & -3 \end{bmatrix}$

(4)

$$\ker(C - 16I) = \text{span} \left\{ \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix} \right\}, \text{pick } v_1 = \begin{bmatrix} 0 \\ \frac{-1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{bmatrix}$$

$$\ker(C - 9I) = \text{span} \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \right\}, \text{pick } v_2 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

$$\ker(C - 4I) = \text{span} \left\{ \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \right\}, \text{pick } v_3 = \begin{bmatrix} 0 \\ \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{bmatrix}$$

$$\text{let } u_1 = \frac{1}{\sigma_1} Bv_1 = \begin{bmatrix} 0 \\ \frac{1}{\sqrt{2}} \\ \frac{-1}{\sqrt{2}} \end{bmatrix}, u_2 = \frac{1}{\sigma_2} Bv_2 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, u_3 = \frac{1}{\sigma_3} Bv_3 = \begin{bmatrix} 0 \\ -\frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} \end{bmatrix}$$

$$\text{pick } U = \begin{bmatrix} 0 & 1 & 0 \\ \frac{1}{\sqrt{2}} & 0 & -\frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} & 0 & -\frac{1}{\sqrt{2}} \end{bmatrix}, \Sigma = \begin{bmatrix} 4 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 2 \end{bmatrix}$$

$B = U \Sigma V^T$  be singular value decomposition of  $B$