## MATH 1853 Tutorial

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## **Tutorial 1: Matrix Operation**

**Tips**: The following exercises are provided **for reference only** and as a supplement to the tutorial material.

1. Please calculate 
$$\begin{bmatrix} 1 & 3 \\ 5 & 2 \\ -1 & 0 \end{bmatrix} - \begin{bmatrix} 1 & 1 \\ 3 & 0 \\ 0 & 1 \end{bmatrix}.$$

**Hints:** 
$$\begin{bmatrix} 1 & 3 \\ 5 & 2 \\ -1 & 0 \end{bmatrix} - \begin{bmatrix} 1 & 1 \\ 3 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 2 \\ 2 & 2 \\ -1 & -1 \end{bmatrix}.$$

2. Please calculate 
$$3 \cdot \begin{bmatrix} 1 & 1 \\ 3 & 0 \\ 0 & 1 \end{bmatrix}$$
.

**Hints:** 
$$3 \cdot \begin{bmatrix} 1 & 1 \\ 3 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 3 & 3 \\ 9 & 0 \\ 0 & 3 \end{bmatrix}.$$

3. Assume 
$$\mathbf{A} = \begin{bmatrix} 1 & 0 & 1 \\ 2 & 1 & 0 \end{bmatrix}$$
 and  $\mathbf{B} = \begin{bmatrix} 1 & 0 & 1 & 1 \\ 1 & 1 & 2 & -1 \\ -1 & 0 & -1 & 0 \end{bmatrix}$ . Please calculate

AB

**Hints:** 
$$\begin{bmatrix} 1 & 0 & 1 \\ 2 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 & 1 \\ 1 & 1 & 2 & -1 \\ -1 & 0 & -1 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 & 1 \\ 3 & 1 & 4 & 1 \end{bmatrix}$$

4. Assume 
$$\mathbf{A} = \begin{bmatrix} 1 & 0 & 4 \end{bmatrix}$$
 and  $\mathbf{B} = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$ . Please calculate  $\mathbf{AB}$  and  $\mathbf{BA}$ .

**Hints:** 
$$\mathbf{AB} = \begin{bmatrix} 1 & 0 & 4 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} = 1. \ \mathbf{BA} = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} \begin{bmatrix} 1 & 0 & 4 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 4 \\ 1 & 0 & 4 \\ 0 & 0 & 0 \end{bmatrix}$$

5. Assume  $\mathbf{A} = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$  and  $\mathbf{B} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$ . Please calculate  $\mathbf{AB}$  and  $\mathbf{BA}$ .

$$\mathbf{Hints:\ AB} = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}.\ \mathbf{BA} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$$

odd number, then  $\mathbf{A}^n = 4^{\frac{n-1}{2}} \mathbf{A}$ .

# Tutorial 2: Solving Linear Equations

**Tips**: The following exercises are provided for reference only and as a supplement to the tutorial material.

1. Please solving the linear equations  $\begin{cases} 2x_1 - x_2 - x_3 + x_4 = 2\\ x_1 + x_2 - 2x_3 + x_4 = 4\\ 4x_1 - 6x_2 + 2x_3 - 2x_4 = 4\\ 3x_1 + 6x_2 - 9x_3 + 7x_4 = 9 \end{cases}$ 

$$(3x_1 + 6x_2 - 9x_3 + 7x_4 = 9)$$
**Hints:**

$$\begin{bmatrix} 2 & -1 & -1 & 1 & 2 \\ 1 & 1 & -2 & 1 & 4 \\ 4 & -6 & 2 & -2 & 4 \\ 3 & 6 & -9 & 7 & 9 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 & -2 & 1 & 4 \\ 2 & -1 & -1 & 1 & 2 \\ 2 & -3 & 1 & -1 & 2 \\ 3 & 6 & -9 & 7 & 9 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 & -2 & 1 & 4 \\ 0 & 2 & -2 & 2 & 0 \\ 0 & -5 & 5 & -3 & -6 \\ 0 & 3 & -3 & 4 & -3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 & -2 & 1 & 4 \\ 0 & 1 & -1 & 1 & 0 \\ 0 & 0 & 0 & 2 & -6 \\ 0 & 0 & 0 & 1 & -3 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & -1 & 0 & 4 \\ 0 & 1 & -1 & 0 & 3 \\ 0 & 0 & 0 & 1 & -3 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} .$$

$$(x_1 = x_2 + 4)$$

$$\begin{bmatrix} 1 & 1 & -2 & 1 & 4 \\ 0 & 1 & -1 & 1 & 0 \\ 0 & 0 & 0 & 2 & -6 \\ 0 & 0 & 0 & 1 & -3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 & -2 & 1 & 4 \\ 0 & 1 & -1 & 1 & 0 \\ 0 & 0 & 0 & 1 & -3 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & -1 & 0 & 4 \\ 0 & 1 & -1 & 0 & 3 \\ 0 & 0 & 0 & 1 & -3 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}.$$

2. Please solving the linear equations  $\begin{cases} x_1 + 2x_2 + 2x_3 + x_4 = 0 \\ 2x_1 + x_2 - 2x_3 - 2x_4 = 0 \\ x_1 - x_2 - 4x_3 - 3x_4 = 0 \end{cases}$ .

Hints: 
$$\begin{bmatrix} 1 & 2 & 2 & 1 \\ 2 & 1 & -2 & -2 \\ 1 & -1 & -4 & -3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 2 & 1 \\ 0 & -3 & -6 & -4 \\ 0 & -3 & -6 & -4 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 2 & 1 \\ 0 & 1 & 2 & \frac{4}{3} \\ 0 & 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & -2 & -\frac{5}{3} \\ 0 & 1 & 2 & \frac{4}{3} \\ 0 & 0 & 0 & 0 \end{bmatrix}.$$
 Therefore, 
$$\begin{cases} x_1 = 2x_3 + \frac{5}{3}x_4 \\ x_2 = -2x_3 - \frac{4}{3}x_4 \end{cases}$$
.

3. Please solving the linear equations  $\begin{cases} x_1 - 2x_2 + 3x_3 - x_4 = 1\\ 3x_1 - x_2 + 5x_3 - 3x_4 = 2\\ 2x_1 + x_2 + 2x_3 - 2x_4 = 3 \end{cases}$ 

Hints: 
$$\begin{bmatrix} 1 & -2 & 3 & -1 & 1 \\ 3 & -1 & 5 & -3 & 2 \\ 2 & 1 & 2 & -2 & 3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -2 & 3 & -1 & 1 \\ 0 & 5 & -4 & 0 & -1 \\ 0 & 5 & -4 & 0 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -2 & 3 & -1 & 1 \\ 0 & 5 & -4 & 0 & -1 \\ 0 & 0 & 0 & 0 & 2 \end{bmatrix}.$$
Therefore there is no solution for original linear equations.

4. Please solving the linear equations  $\begin{cases} x_1 + x_2 - 3x_3 - x_4 = 1\\ 3x_1 - x_2 - 3x_3 + 4x_4 = 4\\ x_1 + 5x_2 - 9x_3 - 8x_4 = 0 \end{cases}$ 

5. Please solving the linear equations  $\begin{cases} x_1 - x_2 - x_3 = 2\\ 2x_1 - x_2 - 3x_3 = 1\\ 3x_1 + 2x_2 - 5x_3 = 0 \end{cases}$ .

6. Please solving the equation:  $\mathbf{AX} = \mathbf{B}$ , where  $\mathbf{A} = \begin{bmatrix} 2 & 1 & -3 \\ 1 & 2 & -2 \\ -1 & 3 & 2 \end{bmatrix}$  and

$$\mathbf{B} = \begin{bmatrix} 1 & -1 \\ 2 & 0 \\ -2 & 5 \end{bmatrix}.$$

Hints: 
$$\mathbf{A}, \mathbf{B} = \begin{bmatrix} 2 & 1 & -3 & 1 & -1 \\ 1 & 2 & -2 & 2 & 0 \\ -1 & 3 & 2 & -2 & 5 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & -2 & 2 & 0 \\ 0 & -3 & 1 & -3 & -1 \\ 0 & 5 & 0 & 0 & 5 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 0 & -4 & 2 \\ 0 & 1 & 0 & 0 & 1 \\ 0 & 0 & 1 & -3 & 2 \end{bmatrix}$$
. Therefore,  $\mathbf{X} = \mathbf{A}^{-1}\mathbf{B} = \begin{bmatrix} -4 & 2 \\ 0 & 1 \\ -3 & 2 \end{bmatrix}$  is the solution.

### **Tutorial 3: Vector Spaces and Linear Spaces**

**Tips**: The following exercises are provided **for reference only** and as a supplement to the tutorial material.

1. For what values of a are the following vectors linearly dependent?

$$\mathbf{a}_1 = \begin{pmatrix} a \\ 1 \\ 1 \end{pmatrix}, \mathbf{a}_2 = \begin{pmatrix} 1 \\ a \\ -1 \end{pmatrix}, \mathbf{a}_3 = \begin{pmatrix} 1 \\ -1 \\ a \end{pmatrix}$$

**Hints:** Vectors  $\mathbf{a}_1$ ,  $\mathbf{a}_2$ ,  $\mathbf{a}_3$  are linearly dependent if and only if  $R(\mathbf{a}_1, \mathbf{a}_2, \mathbf{a}_3) < 3$ , that is,  $|\mathbf{A}| = 0$ , where  $\mathbf{A} = (\mathbf{a}_1, \mathbf{a}_2, \mathbf{a}_3)$ .

$$|\mathbf{A}| = \begin{vmatrix} a & 1 & 1 \\ 1 & a & -1 \\ 1 & -1 & a \end{vmatrix} = \begin{vmatrix} 0 & a+1 & 1-a^2 \\ 0 & a+1 & -1-a \\ 1 & -1 & a \end{vmatrix} = (a+1)^2(a-2).$$

Therefore, the vectors are linearly dependent when a = -1 or a = 2.

Given that vectors a<sub>1</sub>, a<sub>2</sub> are linearly independent, and a<sub>1</sub> + b, a<sub>2</sub> + b are linearly dependent, find the linear representation of vector b using a<sub>1</sub>, a<sub>2</sub>.
 Hints: Let b = k<sub>1</sub>a<sub>1</sub> + k<sub>2</sub>a<sub>2</sub>. Since a<sub>1</sub> + b, a<sub>2</sub> + b are linearly dependent, there exist non-zero x<sub>1</sub>, x<sub>2</sub> such that

$$x_1(\mathbf{a}_1 + \mathbf{b}) + x_2(\mathbf{a}_2 + \mathbf{b}) = \mathbf{0}.$$

Substituting  $\mathbf{b} = k_1 \mathbf{a}_1 + k_2 \mathbf{a}_2$ , we get

$$[x_1(k_1+1) + x_2k_1]\mathbf{a}_1 + [x_1k_2 + x_2(k_2+1)]\mathbf{a}_2 = \mathbf{0}.$$
 (2.1)

Since  $\mathbf{a}_1$ ,  $\mathbf{a}_2$  are linearly independent, we have

$$\begin{cases} x_1(k_1+1) + x_2k_1 = 0, \\ x_1k_2 + x_2(k_2+1) = 0. \end{cases}$$
 (2.2)

For non-zero  $x_1$ ,  $x_2$ , the coefficient matrix of system (4.2) must have zero determinant, thus

$$\begin{vmatrix} k_1 + 1 & k_1 \\ k_2 & k_2 + 1 \end{vmatrix} = k_1 + k_2 + 1 = 0.$$

Therefore,

$$\mathbf{b} = k_1 \mathbf{a}_1 + k_2 \mathbf{a}_2 = k_1 \mathbf{a}_1 - (1 + k_1) \mathbf{a}_2,$$

or equivalently

$$\mathbf{b} = c\mathbf{a}_1 - (1+c)\mathbf{a}_2, \quad (c \in \mathbb{R}).$$

3. Let  $\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n$  be a group of *n*-dimensional vectors. Given that *n* unit coordinate vectors  $\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n$  can be linearly represented by them, prove that  $\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n$  are linearly independent.

**Hints:** If vector group  $\mathbf{e}_1, \mathbf{e}_2, \cdots, \mathbf{e}_n$  can be linearly represented by vector group  $\mathbf{a}_1, \mathbf{a}_2, \cdots, \mathbf{a}_n$ , then

$$R(\mathbf{e}_1, \mathbf{e}_2, \cdots, \mathbf{e}_n) \le R(\mathbf{a}_1, \mathbf{a}_2, \cdots, \mathbf{a}_n).$$
 (1)

And since

$$R(\mathbf{e}_1, \mathbf{e}_2, \cdots, \mathbf{e}_n) = n$$
, and  $R(\mathbf{a}_1, \mathbf{a}_2, \cdots, \mathbf{a}_n) \leq n$ ,

therefore

$$R(\mathbf{a}_1, \mathbf{a}_2, \cdots, \mathbf{a}_n) = n.$$

Thus  $\mathbf{a}_1, \mathbf{a}_2, \cdots, \mathbf{a}_n$  are linearly independent.

4. Let  $\mathbf{b}_1 = \mathbf{a}_1$ ,  $\mathbf{b}_2 = \mathbf{a}_1 + \mathbf{a}_2$ ,  $\cdots$ ,  $\mathbf{b}_r = \mathbf{a}_1 + \mathbf{a}_2 + \cdots + \mathbf{a}_r$ , and vector group  $\mathbf{a}_1, \mathbf{a}_2, \cdots, \mathbf{a}_r$  is linearly independent. Prove that vector group  $\mathbf{b}_1, \mathbf{b}_2, \cdots, \mathbf{b}_r$  is linearly independent.

Hints: Let

$$k_1 \mathbf{b}_1 + k_2 \mathbf{b}_2 + \dots + k_r \mathbf{b}_r = \mathbf{0}, \tag{4.1}$$

then

$$(k_1 + \dots + k_r)\mathbf{a}_1 + (k_2 + \dots + k_r)\mathbf{a}_2 + \dots + (k_i + \dots + k_r)\mathbf{a}_i + \dots + k_r\mathbf{a}_r = \mathbf{0}.$$
(4.2)

Since vector group  $\mathbf{a}_1, \mathbf{a}_2, \cdots, \mathbf{a}_r$  is linearly independent, we have

$$\begin{cases} k_1 + k_2 + \dots + k_r = 0, \\ k_2 + \dots + k_r = 0, \\ \dots \\ k_r = 0. \end{cases}$$
(4.3)

By back substitution, we can directly solve to get  $k_1 = k_2 = \cdots = k_r = 0$ . Therefore, equation (4.1) holds if and only if  $k_1 = k_2 = \cdots = k_r = 0$ . Thus  $\mathbf{b}_1, \mathbf{b}_2, \cdots, \mathbf{b}_r$  are linearly independent. 5. Let vector group  $B: \mathbf{b}_1, \cdots, \mathbf{b}_r$  be linearly represented by vector group  $A: \mathbf{a}_1, \cdots, \mathbf{a}_s$  as

$$(\mathbf{b}_1, \cdots, \mathbf{b}_r) = (\mathbf{a}_1, \cdots, \mathbf{a}_s)\mathbf{K}$$

where **K** is an  $s \times r$  matrix, and vector group A is linearly independent. Please prove that the necessary and sufficient condition for vector group B to be linearly independent is that the rank  $R(\mathbf{K}) = r$ .

**Hints:** (Necessity) Suppose vector group B is linearly independent. Let  $\mathbf{B} = (\mathbf{b}_1, \dots, \mathbf{b}_r), \mathbf{A} = (\mathbf{a}_1, \dots, \mathbf{a}_s)$  then we have

$$\mathbf{B} = \mathbf{AK}.\tag{5.1}$$

From matrix properties, we know

$$R(\mathbf{B}) = R(\mathbf{AK}) \le R(\mathbf{K}). \tag{5.2}$$

Since vector group B is linearly independent, we know  $R(\mathbf{B}) = r$ , thus  $R(\mathbf{K}) \geq r$ .

Also, **K** is an  $r \times s$  matrix, so  $R(\mathbf{K}) \leq \min\{r, s\} \leq r$ .

Therefore, we know  $R(\mathbf{K}) = r$ .

(Sufficiency) If  $R(\mathbf{K}) = r$ . Let

$$x_1\mathbf{b}_1 + x_2\mathbf{b}_2 + \dots + x_r\mathbf{b}_r = \mathbf{0}. ag{5.3}$$

To prove equation (5.3) has only zero solution. Let equation (5.3) be written as

$$\mathbf{Bx} = \mathbf{0}.\tag{5.4}$$

Substituting (5.1) gives

$$\mathbf{AKx} = \mathbf{0}.\tag{5.5}$$

Since vector group  $A: \mathbf{a}_1, \dots, \mathbf{a}_s$  is linearly independent, we have  $R(\mathbf{A}) = r$ . Therefore, equation (5.5) has only zero solution:

$$\mathbf{K}\mathbf{x} = \mathbf{0}.\tag{5.6}$$

Also, since  $R(\mathbf{K}) = r$ , equation (4.13) has only zero solution:

$$\mathbf{x} = \mathbf{0}$$

Therefore,  $\mathbf{b}_1, \mathbf{b}_2, \cdots, \mathbf{b}_r$  are linearly independent.

6. Given a 3rd order matrix  $\mathbf{A}$  and a 3-dimensional vector  $\mathbf{x}$  satisfying  $\mathbf{A}^3\mathbf{x} = 3\mathbf{A}\mathbf{x} - \mathbf{A}^2\mathbf{x}$ , and vectors  $\mathbf{x}$ ,  $\mathbf{A}\mathbf{x}$ ,  $\mathbf{A}^2\mathbf{x}$  are linearly independent. Let  $\mathbf{P} = (\mathbf{x}, \mathbf{A}\mathbf{x}, \mathbf{A}^2\mathbf{x})$ , find a 3rd order matrix  $\mathbf{B}$  such that  $\mathbf{A}\mathbf{P} = \mathbf{P}\mathbf{B}$  and find  $|\mathbf{A}|$ .

**Hints:** (1) From  $\mathbf{P} = (\mathbf{x}, \mathbf{A}\mathbf{x}, \mathbf{A}^2\mathbf{x})$ , we have

$$\begin{split} \mathbf{AP} &= \mathbf{A}(\mathbf{x}, \mathbf{Ax}, \mathbf{A}^2 \mathbf{x}) \\ &= (\mathbf{Ax}, \mathbf{A}^2 \mathbf{x}, \mathbf{A}^3 \mathbf{x}) \\ &= (\mathbf{x}, \mathbf{Ax}, \mathbf{A}^2 \mathbf{x}) \begin{pmatrix} 0 & 0 & 0 \\ 1 & 0 & 3 \\ 0 & 1 & -1 \end{pmatrix} \quad \text{(since } \mathbf{A}^3 \mathbf{x} = 3\mathbf{Ax} - \mathbf{A}^2 \mathbf{x}) \\ &= \mathbf{P} \begin{pmatrix} 0 & 0 & 0 \\ 1 & 0 & 3 \\ 0 & 1 & -1 \end{pmatrix}. \end{split}$$

Note that matrix  $\mathbf{P}$  is a 3rd order matrix, and since vectors  $\mathbf{x}$ ,  $\mathbf{A}\mathbf{x}$ ,  $\mathbf{A}^2\mathbf{x}$  are linearly independent, matrix  $\mathbf{P}$  is invertible. Therefore,

$$\mathbf{B} = \mathbf{P}^{-1} \mathbf{A} \mathbf{P} = \mathbf{P}^{-1} \mathbf{P} \begin{pmatrix} 0 & 0 & 0 \\ 1 & 0 & 3 \\ 0 & 1 & -1 \end{pmatrix} = \begin{pmatrix} 0 & 0 & 0 \\ 1 & 0 & 3 \\ 0 & 1 & -1 \end{pmatrix}.$$

(2) From  $\mathbf{A} = \mathbf{P}\mathbf{B}\mathbf{P}^{-1}$ , taking determinants of both sides gives

$$|\mathbf{A}| = |\mathbf{B}| = 0.$$

### **Tutorial 4: Determinant**

**Tips**: The following exercises are provided **for reference only** and as a supplement to the tutorial material.

1. Please calculate  $\begin{vmatrix} 2 & 0 & 1 \\ 1 & -4 & -1 \\ -1 & 8 & 3 \end{vmatrix}$ .

Hints:

$$\begin{vmatrix} 2 & 0 & 1 \\ 1 & -4 & -1 \\ -1 & 8 & 3 \end{vmatrix} = 2 \times (-4) \times 3 + 0 \times (-1) \times 1 + 1 \times 8 - 0 \times 1 \times 3 - 2 \times (-1) \times 8 - 1 \times (-4) \times (-1)$$

$$= -24 + 8 + 16 - 4 = -4.$$

.

2. Please calculate  $\begin{vmatrix} a & b & c \\ b & c & a \\ c & a & b \end{vmatrix}$ .

Hints:

$$\begin{vmatrix} a & b & c \\ b & c & a \\ c & a & b \end{vmatrix} = acb + bac + cba - bbb - aaa - ccc = 3abc - a^3 - b^3 - c^3.$$

.

3. Please calculate  $\begin{vmatrix} 1 & 1 & 1 \\ a & b & c \\ a^2 & b^2 & c^2 \end{vmatrix}$ .

Hints:

$$\begin{vmatrix} 1 & 1 & 1 \\ a & b & c \\ a^2 & b^2 & c^2 \end{vmatrix} = bc^2 + ca^2 + ab^2 - ac^2 - ba^2 - cb^2 = (a-b)(b-c)(c-a).$$

.

4. Please calculate  $\begin{vmatrix} x & y & x+y \\ y & x+y & x \\ x+y & x & y \end{vmatrix}$ .

Hints:

$$\begin{vmatrix} x & y & x+y \\ y & x+y & x \\ x+y & x & y \end{vmatrix} = x(x+y)y + yx(x+y) + (x+y)yx - y^3 - (x+y)^3 - x^3$$

$$=3xy(x+y)-y^3-3x^2y-3y^2x-x^3-y^3=-2(x^3+y^3).$$

.

5. Please calculate 
$$\begin{vmatrix} a^2 & ab & b^2 \\ 2a & a+b & 2b \\ 1 & 1 & 1 \end{vmatrix}$$
.

#### Hints:

$$\begin{vmatrix} a^2 & ab & b^2 \\ 2a & a+b & 2b \\ 1 & 1 & 1 \end{vmatrix} = \begin{vmatrix} a^2 & ab-a^2 & b^2-a^2 \\ 2a & b-a & 2b-2a \\ 1 & 0 & 0 \end{vmatrix} = (-1)^{3+1} \begin{vmatrix} ab-a^2 & b^2-a^2 \\ b-a & 2b-2a \end{vmatrix}$$
$$= (b-a)(b-a) \begin{vmatrix} a & b+a \\ 1 & 2 \end{vmatrix} = (a-b)^3.$$

6. Please calculate 
$$\begin{vmatrix} ax + by & ay + bz & az + bx \\ ay + bz & az + bx & ax + by \\ az + bx & ax + by & ay + bz \end{vmatrix}$$

#### Hints:

$$\begin{vmatrix} ax+by & ay+bz & az+bx \\ ay+bz & az+bx & ax+by \\ az+bx & ax+by & ay+bz \end{vmatrix} = a \begin{vmatrix} x & ay+bz & az+bx \\ y & az+bx & ax+by \\ z & ax+by & ay+bz \end{vmatrix} + b \begin{vmatrix} y & ay+bz & az+bx \\ z & az+bx & ax+by \\ x & ax+by & ay+bz \end{vmatrix}.$$

$$= a^2 \begin{vmatrix} x & ay + bz & z \\ y & az + bx & x \\ z & ax + by & y \end{vmatrix} + b^2 \begin{vmatrix} y & z & az + bx \\ z & x & ax + by \\ x & y & ay + bx \end{vmatrix} = a^3 \begin{vmatrix} y & z & x \\ z & x & y \\ x & y & z \end{vmatrix} + b^3 \begin{vmatrix} x & y & z \\ y & z & x \\ z & x & y \end{vmatrix}.$$

$$= (a^3 + b^3) \begin{vmatrix} x & y & z \\ y & z & x \\ z & x & y \end{vmatrix}.$$

## Tutorial 5: Eigenvalue and Eigenvector

**Tips**: The following exercises are provided for reference only and as a supplement to the tutorial material.

1. Please find the eigenvalues and eigenvectors of  $\begin{pmatrix} 2 & -1 & 2 \\ 5 & -3 & 3 \\ -1 & 0 & -2 \end{pmatrix}$ .

Hints: By

$$|\mathbf{A} - \lambda \mathbf{E}| = \begin{vmatrix} 2 - \lambda & -1 & 2 \\ 5 & -3 - \lambda & 3 \\ -1 & 0 & -2 - \lambda \end{vmatrix} = -(\lambda + 1)^3,$$

Therefore, the eigenvalues of **A** are  $\lambda_1 = \lambda_2 = \lambda_3 = -1$ .

When  $\lambda_1 = \lambda_2 = \lambda_3 = -1$ , solve  $(\mathbf{A} + \mathbf{E})\mathbf{x} = \mathbf{0}$ . By

$$(\mathbf{A} + \mathbf{E}) = \begin{pmatrix} 3 & -1 & 2 \\ 5 & -2 & 3 \\ -1 & 0 & -1 \end{pmatrix} \sim \begin{pmatrix} 0 & -1 & -1 \\ 0 & -2 & -2 \\ -1 & 0 & -1 \end{pmatrix} \sim \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{pmatrix},$$

We get the basic solution  $\mathbf{p} = \begin{pmatrix} -1 \\ -1 \\ 1 \end{pmatrix}$ . Therefore,  $k\mathbf{p}$   $(k \neq 0)$  is the general eigenvector corresponding to  $\lambda_1 = \lambda_2 = \lambda_3 = -1$ .

2. Let **A**, **B** be *n*-th order matrices satisfying  $R(\mathbf{A}) + R(\mathbf{B}) < n$ . Prove that **A** and **B** have common eigenvalues and common eigenvectors.

**Hints:** Since  $R(\mathbf{A}) + R(\mathbf{B}) < n$ , we have  $R(\mathbf{A}) < n$ , and

$$R(\mathbf{A}) < n \Leftrightarrow |\mathbf{A}| = 0 \Leftrightarrow |\mathbf{A} - 0\mathbf{E}| = 0 \Leftrightarrow 0$$
 is an eigenvalue of  $\mathbf{A}$ .

Similarly, 0 is also an eigenvalue of **B**. Therefore, **A** and **B** have a common eigenvalue 0.

Now we prove **A** and **B** have common eigenvectors corresponding to  $\lambda = 0$ .

**A** and **B** have common eigenvectors corresponding to  $\lambda = 0$ 

- $\Leftrightarrow$  there exists a non-zero vector **p** simultaneously satisfying  $\mathbf{Ap} = \mathbf{0p}, \mathbf{Bp} = \mathbf{0p}$
- $\Leftrightarrow \text{ system of equations } \begin{cases} \mathbf{A}\mathbf{x} = \mathbf{0} \\ \mathbf{B}\mathbf{x} = \mathbf{0} \end{cases} \text{ has non-zero solutions}$   $\Leftrightarrow \text{ system of equations } \begin{pmatrix} \mathbf{A} \\ \mathbf{B} \end{pmatrix} \mathbf{x} = \mathbf{0} \text{ has non-zero solutions}$

And

$$R\begin{pmatrix} \mathbf{A} \\ \mathbf{B} \end{pmatrix} \le R(\mathbf{A}) + R(\mathbf{B}) < n.$$

Therefore,  $\mathbf{A}$  and  $\mathbf{B}$  have common eigenvectors.

3. Let  ${\bf A}$  be an n-th order matrix. Prove that  ${\bf A}^{\rm T}$  and  ${\bf A}$  have the same eigenvalues.

**Hints:** It suffices to prove that they have the same characteristic equation (or characteristic polynomial). By the property  $|\mathbf{A}^{T}| = |\mathbf{A}|$ , we know

$$|\mathbf{A}^{\mathrm{T}} - \lambda \mathbf{E}| = |(\mathbf{A} - \lambda \mathbf{E})^{\mathrm{T}}| = |\mathbf{A} - \lambda \mathbf{E}|.$$
 (2)

Therefore,  $\mathbf{A}^{\mathrm{T}}$  and  $\mathbf{A}$  have the same eigenvalues.

4. Let  $\lambda \neq 0$  be an eigenvalue of the  $m \times n$  matrix  $\mathbf{A}_{m \times n} \mathbf{B}_{n \times m}$ . Please prove that  $\lambda$  is also an eigenvalue of the  $n \times n$  matrix  $\mathbf{B}\mathbf{A}$ .

**Hints:** Let **p** be an eigenvector of  $\mathbf{A}_{m \times n} \mathbf{B}_{n \times m}$  corresponding to eigenvalue  $\lambda$ , then

$$(\mathbf{AB})\mathbf{p} = \lambda \mathbf{p}$$

Multiply both sides of the equation by **B** to get  $\mathbf{B}(\mathbf{AB})\mathbf{p} = \mathbf{B}\lambda\mathbf{p}$ , i.e.,

$$(\mathbf{B}\mathbf{A})(\mathbf{B}\mathbf{p}) = \lambda(\mathbf{B}\mathbf{p})$$

Now we prove that  $\mathbf{Bp}$  is non-zero. Because, if  $\mathbf{Bp} = \mathbf{0}$ , then from the first equation, the left side  $(\mathbf{AB})\mathbf{p} = \mathbf{A}(\mathbf{Bp}) = \mathbf{0}$ ; however, since  $\lambda \neq 0$  and eigenvector  $\mathbf{p}$  is non-zero, we have  $\lambda \mathbf{p} \neq \mathbf{0}$ . This leads to a contradiction.

Therefore,  $\lambda$  is also an eigenvalue of the  $n \times n$  matrix **BA**.

5. Let **A** be an orthogonal matrix, and  $|\mathbf{A}| = -1$ . Please prove that  $\lambda = -1$  is an eigenvalue of **A**.

**Hints:** We need to prove that  $\lambda = -1$  satisfies the characteristic equation  $|\mathbf{A} - \lambda \mathbf{E}| = 0$ , i.e.,  $|\mathbf{A} + \mathbf{E}| = 0$ . Because

$$|\mathbf{A} + \mathbf{E}| = |\mathbf{A} + \mathbf{A}^{T} \mathbf{A}|$$

$$= |\mathbf{E} + \mathbf{A}^{T}||\mathbf{A}|$$

$$= -|\mathbf{A}^{T} + \mathbf{E}|$$

$$= -|(\mathbf{A} + \mathbf{E})^{T}|$$

$$= -|\mathbf{A} + \mathbf{E}|$$
(A is orthogonal)
$$(|\mathbf{A}| = -1)$$

$$= -|\mathbf{A} + \mathbf{E}|$$

Therefore  $2|\mathbf{A} + \mathbf{E}| = 0$ , i.e.,  $|\mathbf{A} + \mathbf{E}| = 0$ . This proves that  $\lambda = -1$  is an eigenvalue of  $\mathbf{A}$ .

6. Let  $\mathbf{A}^2 - 3\mathbf{A} + 2\mathbf{E} = \mathbf{O}$ . Please prove that the eigenvalues of  $\mathbf{A}$  can only be 1 or 2

**Hints:** Let  $\lambda$  be an eigenvalue of  $\mathbf{A}$ , then  $\lambda^2 - 3\lambda + 2$  is an eigenvalue of  $\mathbf{A}^2 - 3\mathbf{A} + 2\mathbf{E}$ . Therefore, there exists a non-zero vector  $\mathbf{p}$  such that

$$(\mathbf{A}^2 - 3\mathbf{A} + 2\mathbf{E})\mathbf{p} = (\lambda^2 - 3\lambda + 2)\mathbf{p}$$

Also, since  $\mathbf{A}^2 - 3\mathbf{A} + 2\mathbf{E} = \mathbf{O}$ , substituting into the above equation yields

$$(\lambda^2 - 3\lambda + 2)\mathbf{p} = \mathbf{0}$$

Since the eigenvector  $\mathbf{p} \neq \mathbf{0}$ , we must have

$$\lambda^2 - 3\lambda + 2 = 0$$

Solving this equation gives  $\lambda = 1$  or 2.

Therefore, the eigenvalues of A can only be 1 or 2.