Matrix Theory Assignment 14

Ritesh Kumar EE20RESCH11005

Abstract—This problem is all about to introducing the concept of characteristic polynomial over a filed.

All the codes for this document can be found at

https://github.com/Ritesh622/ Assignment EE5609/tree/master/ Assignment 14

1 Problem

Let V be a real vector space and E an idempotent linear operator on V, i.e., a projection. Prove that (I + E) is invertible. Find $(I + E)^{-1}$.

2 solution

Since E is an idempotent matrix, that is:

$$\mathbf{E}^2 = \mathbf{E} \tag{2.0.1}$$

Hence it will satisfy the polynomial,

$$x^2 - x = 0 (2.0.2)$$

Thus minimal polynomial will be,

$$m_{\mathbf{E}}(x) = x^2 - x = 0 \tag{2.0.3}$$

$$\implies m_{\mathbf{E}}(x) = x(x-1) = 0$$
 (2.0.4)

Hence minimal polynomial $m_{\rm E}(x)$, of **E** divides x^2 – x that is,

$$m_{\mathbf{E}}(x) = x \tag{2.0.5}$$

or,

$$m_{\rm E}(x) = x - 1 \tag{2.0.6}$$

if

$$m_{\mathbf{E}}(x) = x \tag{2.0.7}$$

$$\implies \mathbf{E} = \mathbf{0} \tag{2.0.8}$$

if

$$m_{\mathbf{E}}(x) = x - 1 \tag{2.0.9}$$

$$\implies$$
 E = **I** (2.0.10)

Hence, if **E** is idempotent then, minimal polynomial of E is product of distinct polynomial of degree one. Thus matrix E is similar to diagonal matrix with diagonal entries consisting of characteristic value 0

Since E is diagonalizable, then there exist at least one basis such that:

$$\beta = \{\beta_1, \beta_2 \dots, \beta n\}$$
 (2.0.11)

Such that

$$\mathbf{E}\beta_i = \beta_i, \forall i = 1, 2 \dots k \qquad (2.0.12)$$

and,

$$\mathbf{E}\beta_i = 0, \forall i = k + 1, \dots n.$$
 (2.0.13)

$$\Longrightarrow (\mathbf{I} + \mathbf{E})\beta_i = 2\beta_i, \forall i = 1, 2 \dots k.$$
 (2.0.14)

$$\Longrightarrow (\mathbf{I} + \mathbf{E})\beta_i = \beta_i, \forall i = k + 1 \dots n.$$
 (2.0.15)

In matrix form we can write it as:

$$[\mathbf{I} + \mathbf{E}]_{\beta} = \begin{pmatrix} 2\mathbf{I}_1 & \mathbf{0} \\ \mathbf{0} & \mathbf{I}_2 \end{pmatrix} \tag{2.0.16}$$

Where, $\mathbf{I_1}$ is $k \times k$ and $\mathbf{I_2}$ is $(n-k) \times (n-k)$ identity matrices, and each 0 represents the zero matrix of appropriate dimension.

From 2.0.16 we can calculate the determinant as:

$$det\left(\mathbf{I} + \mathbf{E}\right) = 2^k \neq 0 \tag{2.0.17}$$

Since $[I + E]_{\beta}$ is combination of identity matrices. Hence, from (2.0.16), inverse of the matrix $[\mathbf{I} + \mathbf{E}]_{\beta}$ is given as:

$$([\mathbf{I} + \mathbf{E}]_{\beta})^{-1} = \begin{pmatrix} \frac{1}{2}\mathbf{I}_{1} & \mathbf{0} \\ \mathbf{0} & \mathbf{I}_{2} \end{pmatrix}$$
$$= \begin{pmatrix} \mathbf{I}_{1} & \mathbf{0} \\ \mathbf{0} & \mathbf{I}_{2} \end{pmatrix} + \begin{pmatrix} -\frac{1}{2}\mathbf{I}_{1} & \mathbf{0} \\ \mathbf{0} & \mathbf{I}_{2} \end{pmatrix} = \mathbf{I} - \frac{1}{2}[\mathbf{E}]_{\beta} \quad (2.0.18)$$

Hence,

$$\left([\mathbf{I} + \mathbf{E}]_{\text{B}} \right)^{-1} = \mathbf{I} - \frac{1}{2} [\mathbf{E}]_{\text{B}}$$
 (2.0.19)

we can also verify our results as:

$$\left(\mathbf{I} + \mathbf{E}\right)\left(\mathbf{I} - \frac{1}{2}\mathbf{E}\right) = \mathbf{I}^2 - \frac{1}{2}\mathbf{E} + \mathbf{E} - \frac{1}{2}\mathbf{E}^2 \quad (2.0.20)$$

From (2.0.1), We have $\mathbf{E}^2 = \mathbf{E}$, Hence (2.0.20) becomes,

$$\mathbf{I} - \frac{1}{2}\mathbf{E} + \mathbf{E} + \frac{1}{2}\mathbf{E} = \mathbf{I}$$
 (2.0.21)