



Linear Algebra Done Right Solution

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Date: June 7, 2024


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Chapter 2 Finite-dimensional vector space

A Span and Linear independence

B Bases

 **Exercise 2.B.1** Find all vector spaces that have exactly one basis.

Proof

Consider all lines passing through origin.

 **Exercise 2.B.2**

(a) Let U be the subspace of \mathbb{R}^5 defined by

$$U = \{(x_1, x_2, x_3, x_4, x_5) \in \mathbb{R}^5 : x_1 = 3x_2 \text{ and } x_3 = 7x_4\}$$

Find a basis of U .

(b) Extend the basis in part (a) to a basis of \mathbb{R}^5 .

(c) Find a subspace W of \mathbb{R}^5 such that $\mathbb{R}^5 = U \oplus W$.

Proof

(a) We can verify that $(3, 1, 0, 0, 0)$, $(0, 0, 7, 1, 0)$, $(0, 0, 0, 0, 1)$ is a basis of U , and it spans U .


Idea: We start from the basis of \mathbb{R}^5 and try to fit it into the given condition.

(b) $(3, 1, 0, 0, 0)$, $(0, 0, 7, 1, 0)$, $(0, 0, 0, 0, 1)$, $(0, 1, 0, 0, 0)$, $(0, 0, 1, 0, 0)$

Idea: Downgrade all vector to one dimensional (to obtain the basis of \mathbb{R}^5).

(c) $\text{span}\{(0, 0, 0, 0, 1), (0, 1, 0, 0, 0)\}$

Idea: Refer to the definition of direct sum.

 **Exercise 2.B.3** Prove or disprove: there exists a basis p_0, p_1, p_2, p_3 of $\mathcal{P}_3(\mathbb{F})$ such that none of the polynomials p_0, p_1, p_2, p_3 has a degree 2.

Proof Consider


$$p_0 = a_1$$

$$p_1 = a_2x$$

$$p_2 = a_3x^3$$

$$p_3 = a_4x^2 + a_5x^3$$

It is easy to verify that they are linearly independent, and span $\mathcal{P}_3(\mathbb{F})$

 **Exercise 2.B.4** Suppose v_1, v_2, v_3, v_4 is a basis of V . Prove that

$$v_1 + v_2, v_2 + v_3, v_3 + v_4, v_4$$

is also a basis of V .

Proof We could obtain v_1, v_2, v_3 with the following operation

$$v_3 + v_4 - v_4 = v_3 \tag{2.1}$$

$$v_2 + v_3 - (v_3 + v_4 - v_4) = v_2 \tag{2.2}$$

$$v_1 + v_2 - (v_2 + v_3 - (v_3 + v_4 - v_4)) = v_1 \tag{2.3}$$


Which suggests that $v_1 + v_2, v_2 + v_3, v_3 + v_4, v_4$ also spans V .

Next, we prove that they are linearly independent.

$$a(v_1 + v_2 + b(v_2 + v_3) + c(v_3 + v_4) + dv_4) \quad (2.4)$$

$$= av_1 + (a + b)v_2 + (b + c)v_3 + (c + d)v_4 \quad (2.5)$$

Since v_1, v_2, v_3, v_4 is a basis, we have $a = b = c = d = 0$. This implies that $v_1 + v_2, v_2 + v_3, v_3 + v_4, v_4$ is also linearly independent.


 **Exercise 2.B.5** Suppose U and W are subspaces of V such that $V = U \oplus W$. Suppose also that u_1, \dots, u_m is a basis of U and w_1, \dots, w_n is a basis of W . Prove that

$$u_1, \dots, u_m, w_1, \dots, w_n$$


is a basis of V .

Proof The linear independency of $u_1, \dots, u_m, w_1, \dots, w_n$ is directly come from the definition of direct sum since $U \cap W = 0$. Since u_1, \dots, u_m is a basis of U . We can write any $u \in U$ as a linear combination of u_1, \dots, u_m . Similarly, we can write any $w \in W$ as a linear combination of w_1, \dots, w_n . Therefore, we can write any $v \in V$ as a linear combination of $u_1, \dots, u_m, w_1, \dots, w_n$.

C Dimension

 **Exercise 2.C.1** Suppose V is finite-dimensional and U is a subspace of V such that $\dim U = \dim V$. Prove that $U = V$.

Proof Let u_1, \dots, u_n be a basis of U . Since U is a subspace of V , we can extend the basis of U to a basis of V . Since $\dim U = \dim V$, every independent list of right length is also a base suggests that u_1, \dots, u_n also spans V . Therefore, $U = V$.

 **Exercise 2.C.2** Show that the subspaces of \mathbb{R}^2 are precisely the zero subspace, all lines in \mathbb{R}^2 through the origin, and \mathbb{R}^2 itself.

Proof $\dim \mathbb{R}^2 = 2 \implies \dim \text{subspaces of } \mathbb{R}^2 \leq 2$


$$\text{When } \dim U = 0, \quad U = \{0\}. \quad (2.6)$$

$$\dim U = 1, \quad U \text{ is a line passing through origin.} \quad (2.7)$$

$$\dim U = 2, \quad U = \mathbb{R}^2. \quad (2.8)$$

Chapter 3 Linear maps

A The vector space of linear maps

 **Exercise 3.A.1** Suppose $b, c \in \mathbb{R}$. Define $T : \mathbb{R}^3 \rightarrow \mathbb{R}^2$ by

$$T(x, y, z) = (2x - 4y + 3z + b, 6x + cxyz).$$

Show that T is a linear map if and only if $b = 0$ and $c = 0$.

Proof Consider $T(1, 1, 1) = T(1, 0, 0) + T(0, 1, 1)$

$$T(1, 1, 1) = (1 + b, 6 + c)$$

$$T(1, 0, 0) = (2 + b, 6)$$


$$T(0, 1, 1) = (-1 + b, 0)$$

Therefore, $b = 0, c = 0$

B Null space and Range

 **Exercise 3.B.1** Give an example of a linear map T such that $\dim \text{null } T = 3$ and $\dim \text{range } T = 2$.

Proof Consider $T : \mathcal{P}(4) \mapsto \mathcal{P}(1)$, $T(az^4 + bz^3 + cz^2 + dz + e) = (dz + e)$. Then $\dim \text{null } T = 3$ and $\dim \text{range } T = 2$.

 **Exercise 3.B.2** Suppose v_1, \dots, v_m is a list of vectors in V . Define $T \in \mathcal{L}(\mathbb{F}^m, V)$ by

$$T(z_1, \dots, z_m) = z_1 v_1 + \dots + z_m v_m.$$

(a) What property of T corresponds to v_1, \dots, v_m spanning V .

(b) What property of T corresponds to v_1, \dots, v_m being linearly independent.

(a) **Proof** $\forall v \in V$, we have $T(z_1, \dots, z_m) = v$, which means v_1, \dots, v_m span V . This suggests that $\text{range } T$ is equal to V . Hence, T is surjective.

(b) **Proof** If v_1, \dots, v_m are linearly independent, then $T(z_1, \dots, z_m) = 0$ implies $z_1 = \dots = z_m = 0$. This suggests that $\text{null } T = \{0\}$, hence T is injective.

 **Exercise 3.B.3** Show that

$$T \in \mathcal{L}(\mathbb{R}^5, \mathbb{R}^4) : \dim \text{null } T > 2$$

is not a subspace of $\mathcal{L}(\mathbb{R}^5, \mathbb{R}^4)$


Proof Suppose $\dim \text{null } T > 2$, by F.T. of linear maps,

$$\dim T = 5 = \dim \text{null } T + \dim \text{range } T$$

$$> 2 + \dim \text{range } T$$


$$\dim \text{range } T < 3$$

Hence, $T \notin \mathcal{L}(\mathbb{R}^5, \mathbb{R}^4)$, and thus not a subspace of $\mathcal{L}(\mathbb{R}^5, \mathbb{R}^4)$.


 **Exercise 3.B.4** Give an example of a linear map $T : \mathbb{R}^4 \mapsto \mathbb{R}^4$ such that

$$\text{range } T = \text{null } T.$$

Proof Consider $T : \mathbb{R}^4 \mapsto \mathbb{R}^4$, $T(x_1, x_2, x_3, x_4) = (x_3, x_4, 0, 0)$. Then $\text{range } T = \text{null } T$.

 **Exercise 3.B.5** Prove that there does not exist a linear map $T : \mathbb{R}^5 \mapsto \mathbb{R}^5$ such that $\text{range } T = \text{null } T$.


Proof Suppose there exists a linear map $T : \mathbb{R}^5 \mapsto \mathbb{R}^5$ such that $\text{range } T = \text{null } T$. Then by F.T. of linear maps, we have $\dim \text{range } T = \dim \text{null } T$, which implies $\dim \text{range } T = 5 - \dim \text{range } T$, or $\dim \text{range } T = 2.5$, which is not an integer. Hence, such a linear map does not exist.

 **Exercise 3.B.6** Suppose V and W are finite-dimensional with $2 \leq \dim V \leq \dim W$. Show that $\{T \in \mathcal{L}(V, W) : T \text{ is not injective}\}$ is not a subspace of $\mathcal{L}(V, W)$.

Proof T is not injective suggests that $\dim \text{null } V > 0$. Then By the F.T. of linear maps, we have

$$\begin{aligned}\dim V &= \dim \text{null } V + \dim W \\ &\geq 1 + \dim W \geq 1 + \dim V\end{aligned}$$


Contradicts! Hence, $T \notin \mathcal{L}(V, W) \implies$ not a subspace.

 **Exercise 3.B.7** Suppose $T \in \mathcal{L}(V, W)$ is injective and v_1, \dots, v_n is linearly independent in V . Prove that Tv_1, \dots, Tv_n is linearly independent in W .

Proof T is injective $\implies \text{null } T = \{0\}$. Therefore, we have

$$T(\lambda_1 v_1 + \dots + \lambda_n v_n) \iff \lambda_j = 0$$


where $j \in \{1, \dots, n\}$. Since v_1, \dots, v_n are linearly independent. It follows that Tv_1, \dots, Tv_n are linearly independent.

 **Exercise 3.B.8** Suppose v_1, \dots, v_n spans V and $T \in \mathcal{L}(V, W)$. Prove that the list Tv_1, \dots, Tv_n spans $\text{range } T$.

Proof Suppose v_1, \dots, v_n spans V . Then $\forall v \in V$, we have $v = \lambda_1 v_1 + \dots + \lambda_n v_n$. Then

$$T(v) = T(\lambda_1 v_1 + \dots + \lambda_n v_n) = \lambda_1 Tv_1 + \dots + \lambda_n Tv_n.$$

This suggests that $\text{range}(T) \subset \text{span}(Tv_1, \dots, Tv_n)$. Also, $\text{span}(Tv_1, \dots, Tv_n)$ is the smallest containing subspace of W implying that it is a subset of $\text{range } W$, hence $\text{range } T = \text{span}(Tv_1, \dots, Tv_n)$.

 **Exercise 3.B.9** Suppose S_1, \dots, S_n are injective linear maps such that $S_1 S_2 \dots S_n$ makes sense. Prove that $S_1 S_2 \dots S_n$ is injective.


Proof By F.T. of linear maps, we have

$$\begin{aligned}\dim S_1 &= \dim \text{null } S_1 + \dim \text{range } S_1 \\ &= 0 + \dim \text{range } S_1 = \dim \text{range } S_1\end{aligned}$$


It follows that

$$\dim S_1 = \dim \text{range } S_1 = \dim S_2 = \dots = \dim S_n = \dim \text{range } S_n$$

Hence, $\dim \text{null } S_1 S_2 \dots S_n = 0 \iff S_1 S_2 \dots S_n$ is injective.

 **Exercise 3.B.10** Suppose that V is finite-dimensional and that $T \in \mathcal{L}(V, W)$. Prove that there exists a subspace U of V such that $\text{null } T = U$ and $U \cap \text{range } T = \{0\}$.

Proof Let u_1, \dots, u_n be a basis for $\text{null } T$. Then $\text{span}(u_1, \dots, u_n)$ is a subspace of V . Since it is linear independent, it can be extended to a basis of V , say $u_1, \dots, u_n, v_1, \dots, v_m$. Then V is the direct sum of the spanning of u_1, \dots, u_n and v_1, \dots, v_m . Take $U = \text{span}(v_1, \dots, v_m)$

 **Exercise 3.B.11** Suppose T is a linear map from \mathbb{F}^4 to \mathbb{F}^2 such that

$$\text{null } T = \{(x_1, x_2, x_3, x_4) \in \mathbb{F}^4 : x_1 = 5x_2 \text{ and } x_3 = 7x_4\}$$

Prove that T is surjective.


Proof A basis of $\text{null } T$ is

$$\{(5, 1, 0, 0), (0, 0, 7, 1)\}$$

Then by F.T. of linear maps, we have

$$\dim \text{range } T = 4 - \dim \text{null } T = 4 - 2 = 2$$


Therefore, $\text{range } T = \mathbb{R}^2 \implies T$ is surjective.

 **Exercise 3.B.12** Suppose U is a 3-dimensional subspace of \mathbb{R}^8 and that T is a linear map from \mathbb{R}^8 to \mathbb{R}^5 such that $\text{null } T = U$. Prove that T is surjective.

Proof By F.T. of linear maps, we have

$$\dim \text{range } T = 8 - \dim \text{null } T = 8 - 3 = 5$$

This suggests that $\text{range } T = \mathbb{R}^5 \implies T$ is surjective.


 **Exercise 3.B.13** Prove that there does not exist a linear map from \mathbb{F}^5 to \mathbb{F}^2 whose null space equals

$$\{(x_1, x_2, x_3, x_4, x_5) \in \mathbb{F}^5 : x_1 = 3x_2 \text{ and } x_3 = x_4 = x_5\}.$$

Proof Suppose there exists such a linear map, then, by F.T. of linear maps, we have


$$\dim \text{range } T = 5 - \dim \text{null } T = 5 - 2 = 2$$

Contradicts!

 **Exercise 3.B.14** Suppose there exists a linear map on V whose null space and range are both finite-dimensional. Prove that V is finite dimensional.

Proof WLOG, let $\dim \text{null } T = m$ and $\dim \text{range } T = n$. Then by F.T. of linear maps, we have


$$\dim V = \dim \text{null } T + \dim \text{range } T = m + n < \infty$$

 **Exercise 3.B.15** Suppose V and W are both finite-dimensional. Prove that there exists an injective linear map from V to W if and only if $\dim V \leq \dim W$.

Proof (\implies) Suppose there is an injective linear map $T : V \mapsto W$. By F.T. of linear maps, we have

$$\begin{aligned} \dim V &= \dim \text{null } T + \dim \text{range } T \\ &= 0 + \dim \text{range } T = \dim \text{range } T \end{aligned}$$

(\impliedby) Suppose $\dim V \leq \dim W$. Then there exists a basis of V that can be extended to a basis of W . Let v_1, \dots, v_n be a basis of V and w_1, \dots, w_n be a basis of W . Define $T : V \mapsto W$ by $T(v_i) = w_i$. Then T is injective.

 **Exercise 3.B.16** Suppose V and W are finite-dimensional and that U is a subspace of V . Prove that there exists

$$T \in \mathcal{L}(V, W)$$


such that $\text{null } T = U$ if and only if $\dim U \geq \dim V - \dim W$.

Proof (\implies) Suppose there exists $T \in \mathcal{L}(V, W)$ such that $\text{null } T = U$. Since $\text{range } T$ is a subspace of W , we have $\dim \text{Range} \leq \dim W$. The rest of the proof follows by the F.T. of linear maps.

(\impliedby) Suppose $\dim U \geq \dim V - \dim W$, we have

$$\dim U + \dim W \geq \dim V = \dim \text{null } T + \dim \text{range } T$$

Of course we could find such a T .


 **Exercise 3.B.17** Suppose W is finite-dimensional and $T \in \mathcal{L}(V, W)$. Prove that T is injective if and only if there exists $S \in \mathcal{L}(W, V)$ such that ST is the identity map on V .

Proof (\implies) T is injective $\iff \dim \text{null } T = 0$. Then there exists a basis of V that can be extended to a basis of W . Let v_1, \dots, v_n be a basis of V and w_1, \dots, w_n be a basis of W . Define $S : W \mapsto V$ by $S(w_i) = v_i$ and $T : V \mapsto W$ by $T(v_k) = w_k$. Then


$$\begin{aligned}
ST(v) &= ST(a_1v_1 + \cdots + a_nv_n) \\
&= S(a_1w_1 + \cdots + a_nw_n) \\
&= a_1v_1 + \cdots + a_nv_n \\
&= v
\end{aligned}$$

(\Leftarrow) Since v_k is a basis, $\text{null } T = \{0\}$. This suggests that T is injective.

C Matrix


 **Exercise 3.C.1** Suppose V and W are finite-dimensional and $T \in \mathcal{L}(V, W)$. Show that with respect to each choice of bases of V and W , the matrix of T has at least $\dim \text{range } T$ nonzero entries.

Proof Follows from the F.T. of linear maps, we have $\dim \text{range } T = \dim W - \dim \text{null } T$. Since $\text{null } T$ becomes all the zero entries, therefore the matrix of T has at least $\dim \text{range } T$ nonzero entries.


 **Exercise 3.C.2** Suppose $D \in \mathcal{L}(\mathcal{P}_3(\mathbb{R}), \mathcal{P}_2(\mathbb{R}))$ is the differentiation map defined by $Dp = p'$. Find a basis of $\mathcal{P}_3(\mathbb{R})$ and a basis of $\mathcal{P}_2(\mathbb{R})$ such that the matrix of D with respect to these bases is

$$\begin{pmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{pmatrix}$$


Proof Easy to verify that $\frac{1}{3}x^3, \frac{1}{2}x^2, x, 1$ is a list of basis of $\mathcal{P}_3(\mathbb{R})$, and its derivative is $x^2, x, 1$ which is a basis of $\mathcal{P}_2(\mathbb{R})$.

 **Exercise 3.C.3** Suppose V and W are finite-dimensional and $T \in \mathcal{L}(V, W)$. Prove that there exists a basis of V and a basis of W such that with respect to these bases, all entries of $\mathcal{M}(T)$ are zero except for the entries in row j , column j , equal 1 for $1 \leq j \leq \dim \text{range } T$.


Proof Let v_1, \dots, v_n be a basis of V such that $\forall i \in 1, \dots, k, Tv_i = v_i$, where $k = \dim \text{range } T$. Of course, it is a basis of $\text{range } T$. Expressing this as a matrix gives the desired result.

 **Exercise 3.C.4** Suppose v_1, \dots, v_m is a basis of V and W is finite-dimensional. Suppose $T \in \mathcal{L}(V, W)$. Prove that there exists a basis w_1, \dots, w_n of W such that all entries in the first column of $\mathcal{M}(T)$ (with respect to the bases v_1, \dots, v_m and w_1, \dots, w_n) are 0 except for possibly a 1 in the first column.

Proof Let v_1, \dots, v_m be the trivial basis of V . Then Tv_1, \dots, Tv_m spans $\text{range } T$. After finite steps of procedure, we can obtain a list, Tv_1, \dots, Tv_m which is a basis of W , say w_1, \dots, w_m . Then the first column of $\mathcal{M}(T)$ is the desired result.


 **Exercise 3.C.5** Suppose w_1, \dots, w_n is a basis of W and V is finite-dimensional. Suppose $T \in \mathcal{L}(V, W)$. Prove that there exists a basis v_1, \dots, v_m of V such that all entries in the first row of $\mathcal{M}(T)$ (with respect to the bases v_1, \dots, v_m and w_1, \dots, w_n) are 0 except for possibly a 1 in the first row.

Proof We could always find a basis of V such that $\exists i \in \{1, \dots, n\}, v_i = (1, \dots, 0)$ For list v_1, \dots, v_m , if $m \leq n$, we obtain the desired result. Otherwise, we could let the v_{m+1}, \dots, v_n be the basis of $\text{null } T$.

 **Exercise 3.C.6** Suppose V and W are finite-dimensional and $T \in \mathcal{L}(V, W)$. Prove that $\dim \text{range } T = 1$ if and only if there exists a basis of V and a basis of W such that with respect to these bases, all entries of $\mathcal{M}(T)$ equal 1.

Proof (\Rightarrow) Suppose $\dim \text{range } T = 1$, then for v_1, \dots, v_n , a basis of V , $Tv_1, \dots, Tv_n \in \text{range } T$ suggests that they are linearly dependent to each other. Hence, we could obtain the desire by letting $Tv_1, \dots, Tv_n = (1, \dots, 1)$

(\Leftarrow) Suppose there exists a basis of V and a basis of W such that with respect to these bases, all entries of $\mathcal{M}(T)$ equal 1. Then, $\dim \text{range } T = 1$.

 **Exercise 3.C.7** Suppose A is an m -by- n matrix and C is an n by p matrix. Prove that


$$(AC)_{j,\cdot} = A_{j,\cdot}C$$

for $1 \leq j \leq m$. In other words, show that row j of AC equals (row j of A) times C .


Proof

$$(AC)_{j,i} = \sum_{k=1}^n A_{j,k}C_{k,i} = (A_{j,\cdot}C)_i$$


D Invertibility and Isomorphic Vector spaces

 **Exercise 3.D.1** Suppose $T \in \mathcal{L}(U, V)$ and $S \in \mathcal{L}(V, W)$ are both invertible linear maps. Prove that ST is invertible and that $(ST)^{-1} = T^{-1}S^{-1}$.

Proof The proof for the invertibility is trivial, since U, V, W are bijective to each other. Then we only have to prove the equation. It follows from the fact that $STT^{-1}S^{-1} = I = T^{-1}S^{-1}ST$


 **Exercise 3.D.2** Suppose V is finite-dimensional and $\dim V > 1$. Prove that the set of non-invertible operators on V is not a subspace of $\mathcal{L}(V)$.

Proof Suppose T, S are non-invertible operators on V . Then $\text{null } T \neq \{0\}$ and $\text{null } S \neq \{0\}$. Then $\text{null } T + \text{null } S \neq \{0\}$, which suggests that $T + S$ is not invertible.

 **Exercise 3.D.3** Suppose V is finite-dimensional, U is a subspace of V , and $S \in \mathcal{L}(U, V)$. Prove there exists an invertible operator $T \in \mathcal{L}(V)$ such that $Tu = Su$ for every $u \in U$ if and only if S is injective.


Proof (\implies) This is obvious since T is bijective.

(\impliedby) Suppose S is injective. Then we could extend u_1, \dots, u_n to a basis of V . Then we could define T by $Tu_i = Su_i$ for $i = 1, \dots, n$.

 **Exercise 3.D.4** Suppose W is finite-dimensional and $T_1, T_2 \in \mathcal{L}(V, W)$. Prove that $\text{null } T_1 = \text{null } T_2$ if and only if there exists an invertible operator $S \in \mathcal{L}(W)$ such that $T_1 = ST_2$


Proof (\implies) Suppose $\text{null } T_1 = \text{null } T_2$, this implies that $\text{range } T_1 = \text{range } T_2$. Let w_1, \dots, w_m be a basis of $\text{range } T_1$ and $\text{range } T_2$. Then we could define S by $Sw_i = T_1v_i$ for $i = 1, \dots, m$.

(\impliedby) Suppose there exists an invertible operator $S \in \mathcal{L}(W)$ such that $T_1 = ST_2$. Since S is invertible, this suggests that it has to be injective such that $\text{null } S = \{0\}$. Then $\text{null } T_1 = \text{null } T_2$.


 **Exercise 3.D.5** Suppose V is finite-dimensional and $T_1, T_2 \in \mathcal{L}(V, W)$. Prove that $\text{range } T_1 = \text{range } T_2$ if and only if there exists an invertible operator $S \in \mathcal{L}(V)$ such that $T_1 = T_2 S$

Proof (\implies) Suppose $\text{range } T_1 = \text{range } T_2$. This suggests that there exists a basis w_1, \dots, w_n of $\text{range } T_1$ and $\text{range } T_2$. For such a basis, we could always find a corresponding list v_1, \dots, v_m with which T_2 maps onto w_1, \dots, w_n we could define S by $Su_i = v_i$ for $i = 1, \dots, m$.

(\impliedby) Suppose there exists an invertible operator $S \in \mathcal{L}(V)$ such that $T_1 = T_2 S$. Since S is bijective, this implies that $\text{range } T_1 = \text{range } T_2$.

 **Exercise 3.D.6** Suppose V and W are finite-dimensional and $T_1, T_2 \in \mathcal{L}(V, W)$. Prove that there exist invertible operators $R \in \mathcal{L}(V)$ and $S \in \mathcal{L}(W)$ such that $T_1 = ST_2R$ if and only if $\dim \text{null } T_1 = \dim \text{null } T_2$.

Proof The same with question 4.

 **Exercise 3.D.7** Suppose V and W are finite-dimensional. Let $v \in V$. Let

$$E = \{T \in \mathcal{L}(V, W) : Tv = 0\}.$$

(a) Show that E is a subspace of $\mathcal{L}(V, W)$.

(b) Suppose $v \neq 0$. What is $\dim E$

(a) **Proof** $0(v) \in E$ therefore E is not empty, and $T_1 v = T_2 v = 0$ implies $(T_1 + T_2)v = 0$. $Tv = 0$ implies $\lambda Tv = 0$ for all $\lambda \in \mathbb{F}$. Hence, E is a subspace of $\mathcal{L}(V, W)$.

(b) **Proof** Suppose $v \neq 0$. Then there is a basis v_1, \dots, v_n of V extended from v , and we can choose a basis w_1, \dots, w_m of W . Since $\mathcal{L}(V, W)$ is isomorphic to $\mathbb{F}^{m,n}$ and $Tv = 0$ implies that the first column of $\mathcal{M}(T)$ is zero. Hence, $\dim E = m(n - 1)$.

Exercise 3.D.8 Suppose V is finite-dimensional and $T : V \rightarrow W$ is a surjective linear map of V onto W . Prove that there is a subspace U of V such that $T|_U$ is an isomorphism of U onto W .

Proof Since T is surjective, any $w \in W$ we could find a $v \in V$ such that $Tv = w$. Define $x_1 \sim x_2 : \iff T(x_1) = T(x_2)$. We could define $U = \{[v] : \forall v \in V\}$. As such $T|_U$ is bijective, henceforth an isomorphism.

Exercise 3.D.9 Suppose V is finite-dimensional and $S, T \in \mathcal{L}(V)$. Prove that ST is invertible if and only if both S and T are invertible.

Proof (\implies) Suppose ST is invertible. Then $(ST)^{-1} = T^{-1}S^{-1}$, this suggests that S and T are invertible.

(\impliedby) Suppose S and T are invertible. Then $S^{-1}T^{-1} = (ST)^{-1}$, this suggests that ST is invertible.

Exercise 3.D.10 Suppose V is finite-dimensional and $S, T \in \mathcal{L}(V)$. Prove that $ST = I$ if and only if $TS = I$

Proof Directly from the definition of inverse.

Exercise 3.D.11 Suppose V is finite-dimensional and $S, T, U \in \mathcal{L}(V)$ and $STU = I$. Show that T is invertible and that $T^{-1} = US$.

Proof The associativity implies that both S and U are invertible. Then $T = S^{-1}IU^{-1} = S^{-1}U^{-1}$. Hence, $T^{-1} = US$.

Exercise 3.D.12 Show that the result in the previous exercise can fail without the hypothesis that V is finite-dimensional.

Proof TODO: 3.D.12 Pending.

Exercise 3.D.13 Suppose V is a finite-dimensional vector space and $R, S, T \in \mathcal{L}(V)$ are such that RST is surjective. Prove that S is injective.

Proof Since RST is surjective, this suggests that R is surjective. Then R is injective, hence S is injective.

Exercise 3.D.14 Suppose v_1, \dots, v_n is a basis of V . Prove that the map $T : V \rightarrow \mathbb{F}^{n,1}$ defined by

$$Tv = \mathcal{M}(v)$$

is an isomorphism of V onto $\mathbb{F}^{n,1}$; here $\mathcal{M}(v)$ is the matrix of $v \in V$ with respect to the basis v_1, \dots, v_n .

Proof T is injective: $\forall v_i \in V, Tv = 0 \iff v = 0 \iff v = (0, \dots, 0)$

T is surjective: $\forall (w_1, \dots, w_n) \in \mathbb{F}^{n,1}, T(a_1v_1 + \dots + a_nv_n) = (a_1, \dots, a_n)$ since v_1, \dots, v_n is a basis of V . Henceforth, T is an isomorphism.

Exercise 3.D.15 Prove that every linear map from $\mathbb{F}^{n,1}$ to $\mathbb{F}^{m,1}$ is given by a matrix multiplication. In other words, prove that if $T \in \mathcal{L}(\mathbb{F}^{n,1}, \mathbb{F}^{m,1})$, then there exists an m -by- n matrix A such that $Tx = Ax$ for every $x \in \mathbb{F}^{n,1}$

Proof Let e_1, \dots, e_n be the standard basis of $\mathbb{F}^{n,1}$ and w_1, \dots, w_m be the standard basis of $\mathbb{F}^{m,1}$. Then $T(e_i) = a_{1i}w_1 + \dots + a_{mi}w_m$. Then $T(x) = Ax$.

Exercise 3.D.16 Suppose V is finite-dimensional and \mathcal{E} is a subspace of $\mathcal{L}(V)$ such that $ST \in \mathcal{E}, TS \in \mathcal{L}(V)$ for all $S \in \mathcal{L}(V)$ and all $T \in \mathcal{E}$. Prove that $\mathcal{E} = \{0\}$ or $\mathcal{E} = \mathcal{L}(V)$

Proof


Exercise 3.D.17 Suppose V is finite-dimensional and \mathcal{E} is a subspace of $\mathcal{L}(V)$ such that $ST \in \mathcal{E}$ for all $S \in \mathcal{L}(V)$ and all $T \in \mathcal{E}$. Prove that $\mathcal{E} = \{0\}$ or $\mathcal{E} = \mathcal{L}(V)$

Proof Suppose $\mathcal{E} \neq \mathcal{L}(V)$. The supposition suggests that there exists some linear mapping in $\mathcal{L}(V)$ which is not in \mathcal{E} . We denote it by φ . Now, note that $\varphi \in \mathcal{L}(V)$, we have $\varphi T \in \mathcal{E}$

Suppose $\mathcal{E} \neq \{0\}$, we will show that $\mathcal{E} = \mathcal{L}(V)$. Suppose \mathcal{E} contains the identity map, then the prove is completed, so we assume identity map is not in \mathcal{E} .

Exercise 3.D.18 Show that V and $\mathcal{L}(\mathbb{F}, V)$ are isomorphic vector spaces.

Proof $\dim \mathcal{L}(\mathbb{F}, V) = \dim \mathbb{F} * \dim V = 1 * \dim V = \dim V$

 **Exercise 3.D.19** Suppose $T \in \mathcal{L}(\mathcal{P}(\mathbb{R}))$ is such that T is injective and $\deg Tp \leq \deg p$ for every nonzero polynomial $p \in \mathcal{P}(\mathbb{R})$.

(a) Prove that T is surjective.

(b) Prove that $\deg Tp = \deg p$ for every nonzero $p \in \mathcal{P}(\mathbb{R})$

(a) **Proof** $\deg Tp = \deg p$ implies that $\dim T = \dim \mathcal{P}(\mathbb{R})$. Hence, T is surjective.

(b) **Proof** We prove it by induction: $\deg Tp = \deg p$ for $\dim p = 1$ (T is injective). Suppose it holds for $\dim p = n$, then, due to T is surjective, every $p \in \mathcal{P}(\mathbb{R})$ can be expressed as $T(p)$ uniquely. For $p = n + 1$, suppose that $\deg Tp < \deg p$, then this implies that T is not injective, which is a contradiction. Hence, $\deg Tp = \deg p$ for all $n \in \mathbb{N}$.


E Products and Quotients of Vector Spaces

 **Exercise 3.E.1** Suppose T is a function from V to W . The **graph** of T is the subset of $V \times W$ defined by


$$\text{graph } T = \{(v, Tv) : v \in V\}.$$

Prove that T is a linear map if and only if the graph of T is a subspace of $V \times W$.


Proof Since T is a well-defined function, the graph of T is not empty. Then, due to the properties of linear maps and vector space, T is also a subspace of $V \times W$. Hence, the graph of T is a subspace of $V \times W$.

 **Exercise 3.E.2** Suppose V_1, \dots, V_m are vector spaces such that $V_1 \times \dots \times V_m$ is finite-dimensional. Prove that each V_i is finite-dimensional.

Proof Suppose $\exists \dim V_i = \infty (i \in \{1, \dots, m\})$. Then it follows that $\dim(V_1 \times \dots \times V_m) = \sum \dim V_i = \infty$. This is a contradiction. Hence, each V_i is finite-dimensional.

 **Exercise 3.E.3** Give an example of a vector space V and subspaces U_1, U_2 of V such that $U_1 \times U_2$ is isomorphic to $U_1 + U_2$ but $U_1 + U_2$ is not a direct sum.

Proof TODO: 3.E.3 Give an example Pending.


 **Exercise 3.E.4** Suppose V_1, \dots, V_m are vector spaces. Prove that $\mathcal{L}(V_1 \times \dots \times V_m, W)$ and $\mathcal{L}(V_1, W) \times \dots \times \mathcal{L}(V_m, W)$ are isomorphic.

Proof Clearly, for all $T(v_1, \dots, v_m) = w (w \in W)$, $T \in \mathcal{L}(V_1 \times \dots \times V_m, W)$. Then we could define a map $S : \mathcal{L}(V_1 \times \dots \times V_m, W) \rightarrow \mathcal{L}(V_1, W) \times \dots \times \mathcal{L}(V_m, W)$ by $S(T) = (T_1, \dots, T_m)$ where $T_i(v_i) = T(0, \dots, v_i, \dots, 0)$. We will verify that S is an isomorphism.

First we show that S is injective: Suppose $S(T) = 0$, then $T_i = 0$ for all $i \in \{1, \dots, m\}$. Then $T = 0$.


Then we show that S is surjective: This is obvious since for every $(T_1, \dots, T_m) \in \mathcal{L}(V_1, W) \times \dots \times \mathcal{L}(V_m, W)$, we could define $T(v_1, \dots, v_m) = (T_1 v_1, \dots, T_m v_m)$, where $S(T) = (T_1, \dots, T_m)$.

Hence, S is an isomorphism and $\mathcal{L}(V_1 \times \dots \times V_m, W)$ is isomorphic to $\mathcal{L}(V_1, W) \times \dots \times \mathcal{L}(V_m, W)$.

 **Exercise 3.E.5** Suppose W_1, \dots, W_m are vector spaces. Prove that $\mathcal{L}(V, W_1 \times \dots \times W_m)$ is isomorphic to $\mathcal{L}(V, W_1) \times \dots \times \mathcal{L}(V, W_m)$.

Proof Define $S : \mathcal{L}(V, W_1 \times \dots \times W_m) \mapsto \mathcal{L}(V, W_m)$ by $S(T) = (T_1, \dots, T_m)$ where $T_i(v) = (0, \dots, T(v), \dots, 0)$.


We will verify that S is an isomorphism by constructing an inverse function of S : define $S^{-1}(T_1(v), \dots, T_m(v)) = T_1(v) + \dots + T_m(v)$. $S \circ S^{-1} = \text{id}(T)$

 **Exercise 3.E.6** For n a positive integer, define V^n by

$$V^n = \underbrace{V \times \dots \times V}_n$$

Prove that V^n and $\mathcal{L}(\mathbb{F}^n, V)$ are isomorphic vector spaces.

Proof Define $S(v_1, \dots, v_n) = T(\lambda_1, \dots, \lambda_n)$ where $T \in \mathcal{L}(\mathbb{F}^n, V)$, we will show that S is an isomorphism by constructing an inverse function of S . Let $S^{-1}(T(\lambda_1, \dots, \lambda_n)) = (T_1(\lambda), \dots, T_n(\lambda))$ where $T_i(\lambda) = (0, \dots, T(\lambda), \dots, 0)$. $S \circ S^{-1} = \text{id}$. Hence, They are isomorphic.


 **Exercise 3.E.7** Suppose v, x are vectors in V and U, W are subspaces of V such that $v + U = x + W$. Prove that $U = W$

Proof Rearrange the equation,

$$v + U = x + W$$

$$v - x + U = W$$


This implies that $U = W$.

 **Exercise 3.E.8** Prove that a nonempty subset A of V is an affine subset of V if and only if $\lambda v + (1 - \lambda)w \in A$ for all $v, w \in A$ and all $\lambda \in \mathbb{F}$

Proof (\implies) For all affine subset in the form $t + S$, every element can be expressed as $t + s$. Then for all $t + s_1, t + s_2 \in t + S$, $\lambda(t + s_1) + (1 - \lambda)(t + s_2) = t + \lambda s_1 + (1 - \lambda)s_2 \in t + S$ for all $t, s_1, s_2 \in t + S$ and all $\lambda \in \mathbb{F}$ since S is a subspace.


(\impliedby) If $\lambda v + (1 - \lambda)w \in A$ holds for all $v, w \in A$ and all $\lambda \in \mathbb{F}$. Rearrange the formula we get $\lambda v + (1 - \lambda)w = v + (1 - \lambda)(v + w)$. This implies that A is an affine subset.

F Duality


 **Exercise 3.F.1** Explain why every linear functional is either surjective or the zero map.

Proof Suppose f is not surjective, the $\dim \text{range } f < \dim \mathbb{F}$ which could only be 0. Therefore, f is the zero map.


Suppose f is not the zero map, then $\dim \text{range } f = \dim \mathbb{F}$, which implies that f is surjective.

 **Exercise 3.F.2** Give three distinct examples of linear functional on $\mathbb{R}^{[0,1]}$.


Proof TODO: 3.F.2 Give three distinct examples Pending.

 **Exercise 3.F.3** Suppose V is finite-dimensional and $v \in V$ with $v \neq 0$. Prove that there exists $\varphi \in V'$ such that $\varphi(v) = 1$.


Proof Since $v \neq 0$, we could extend v to a basis v_1, \dots, v_n of V . Define $\varphi(v) = 1$ and $\varphi(v_i) = 0$ for $i \neq 1$. Then φ is a linear functional.

 **Exercise 3.F.4** Suppose V is finite-dimensional and U is a subspace of V such that $U \neq V$. Prove that there exists $\varphi \in V'$ such that $\varphi(u) = 0$ for every $u \in U$ but $\varphi \neq 0$.

Proof Let u_1, \dots, u_m be a basis of U and extend to $u_1, \dots, u_m, v_1, \dots, v_n$ a basis of V . Define $\varphi(u_i) = 0$ for $i = 1, \dots, m$ and $\varphi(v_i) = 1$ for $i = 1, \dots, n$. Then φ is a linear functional.

 **Exercise 3.F.5** Suppose V_1, \dots, V_m are vector spaces. Prove that $(V_1 \times \dots \times V_m)'$ and $V_1' \times \dots \times V_m'$ are isomorphic vector spaces.

Proof Define $S(f) = (f_1, \dots, f_m)$ where $f_i(v_1, \dots, v_m) = (0, \dots, f_i, \dots, 0)$. And let $S^{-1}(f_1, \dots, f_m) = f_1 + \dots + f_m$. Then S is an isomorphism.

 **Exercise 3.F.6** Suppose V is finite-dimensional and $v_1, \dots, v_m \in V$. Define a linear map $\Gamma : V' \mapsto \mathbb{F}^m$ by

$$\Gamma(\varphi) = (\varphi(v_1), \dots, \varphi(v_m)).$$

(a) Prove that v_1, \dots, v_m spans V if and only if Γ is injective.


(b) Prove that v_1, \dots, v_m is linearly independent if and only if Γ is surjective.

(a) **Proof** (\implies) Suppose v_1, \dots, v_m spans V , then for all $\varphi \in V'$, $\Gamma(\varphi) = 0$ implies that $\varphi(v_1) = \dots = \varphi(v_m) = 0$, that is, $\varphi = 0$. Hence, Γ is injective.

(\impliedby) Suppose Γ is injective, then $\varphi(v_1) = \dots = \varphi(v_m) = 0$ implies that $\varphi = 0$. Hence, v_1, \dots, v_m is surjective, that is, spanning V .

(b) **Proof** (\implies) Suppose v_1, \dots, v_m is linearly independent. Then for all $(\lambda_1, \dots, \lambda_m) \in \mathbb{F}^m$, $\lambda_1\varphi(v_1) + \dots + \lambda_m\varphi(v_m) = 0$ implies that $\lambda_1 = \dots = \lambda_m = 0$ or $\forall v_i = 0$. Therefore, for each $\varphi(v_i)$, φ spans \mathbb{F} . Hence, Γ is surjective.

(\impliedby) Suppose Γ is surjective, then for all v_i , $\varphi \neq 0$. That is, v_1, \dots, v_m is linearly independent. Otherwise, suppose v_1, \dots, v_m is linearly dependent. Let v_k be the one can be expressed by all other v 's. Then $\dim \Gamma(\varphi) < m = \dim \mathbb{F}^m$, suggesting that Γ is not surjective, contradiction! Therefore, v_1, \dots, v_m is linearly independent.

 **Exercise 3.F.7** Suppose m is a positive integer. Show that the dual basis of the basis $1, x, \dots, x^m$ of $\mathcal{P}_m(\mathbb{R})$ is $\varphi_0, \varphi_1, \dots, \varphi_m$, where $\varphi_j(p) = \frac{p^{(j)}(0)}{j!}$. Here $p^{(j)}$ denotes the j^{th} derivative of p , with the understanding that the 0^{th} derivative of p is p .

Proof Since $1, x, \dots, x^m$ is a basis of $\mathcal{P}_m(\mathbb{R})$, let $p = a_1 + a_2x + \dots + a_mx^m$. Note that $\frac{p^{(j)}(0)}{j!} = a_j$, then $\varphi_j(p) = a_j$ if and only if $i = j$. Hence, $\varphi_0, \varphi_1, \dots, \varphi_m$ is the dual basis of $1, x, \dots, x^m$.


 **Exercise 3.F.8** Suppose m is a positive integer.

(a) Show that $1, x - 5, \dots, (x - 5)^m$ is a basis of $\mathcal{P}_m(\mathbb{R})$.

(b) What is the dual basis of the basis in part(a)?

(a) **Proof** This is obvious since we can generate an upper-triangle matrix with $1, x - 5, \dots, (x - 5)^m$

(b) **Proof** The dual basis is $\varphi_0, \varphi_1, \dots, \varphi_m$ where $\varphi_j(p) = \frac{p^{(j)}(5)}{j!}$


 **Exercise 3.F.9** Suppose v_1, \dots, v_n is a basis of V and $\varphi_1, \dots, \varphi_n$ is the corresponding dual basis of V' . Suppose $\psi \in V'$. Prove that

$$\psi = \psi(v_1)\varphi_1 + \dots + \psi(v_n)\varphi_n$$


Proof Notice that

$$\begin{aligned} (\psi(v_1)\varphi_1 + \cdots + \psi(v_n)\varphi_n)(v_1) &= \psi(v_1) \\ &\vdots \\ (\psi(v_1)\varphi_1 + \cdots + \psi(v_n)\varphi_n)(v_n) &= \psi(v_n) \end{aligned}$$

Therefore, $\psi = \psi(v_1)\varphi_1 + \cdots + \psi(v_n)\varphi_n$ as they coincide at a basis of V .

 **Exercise 3.F.10** Suppose A is an m -by- n matrix with $A \neq 0$. Prove that the rank of A is 1 if and only if there exist $(c_1, \dots, c_m) \in \mathbb{F}^m$ and $(d_1, \dots, d_n) \in \mathbb{F}^n$ such that $A_{j,k} = c_j d_k$ for every $j = 1, \dots, m$ and every $k = 1, \dots, n$.

Proof (\implies) Suppose the rank of A is 1. Then there exists a


 **Exercise 3.F.11** Show that the dual map of the identity map on V is the identity map on V' .

Proof Let $\text{id}_V : V \mapsto V$ be the identity map on V . Then the dual map of id_V is the linear map $\text{id}'_V(\varphi) := \varphi \circ \text{id}_V = \varphi$ where $\varphi \in \mathcal{L}(V, \mathbb{F})$. Hence, the dual map of the identity map on V is the identity map on V' .

 **Exercise 3.F.12** Suppose W is finite-dimensional and $T \in \mathcal{L}(V, W)$. Prove that $T' = 0$ if and only if $T = 0$.

Proof (\implies) Suppose $T' = 0$. By definition, it suggests that $T'(\varphi) = \varphi(T(v)) = 0$ for all $\varphi \in \mathcal{L}(V, \mathbb{F})$ and $v \in V$. Therefore, it implies that $T = 0$.


(\impliedby) Suppose $T = 0$. By definition and with the fact that all linear maps map 0 to 0, it suggests that $T' = 0$.

 **Exercise 3.F.13** Suppose V and W are finite-dimensional. Prove that the map that takes $T \in \mathcal{L}(V, W)$ to $T' \in \mathcal{L}(W', V')$ is an isomorphism.

Proof Since $\dim \mathcal{L}(V, W) = \dim(W', V')$, the identity map is bijective. Hence, the map is an isomorphism.


 **Exercise 3.F.14** Suppose $U \subset V$. Explain why $U^0 = \{\varphi \in V' : U \subset \text{null } \varphi\}$

Proof By definition, of course that the zero map 0 is in null space.

 **Exercise 3.F.15** Suppose V is finite-dimensional and $U \subset V$. Show that $U = \{0\}$ if and only if $U^0 = V'$.


Proof (\implies) Suppose $U = \{0\}$. Then it suggests that $\forall \varphi \in \mathcal{L}(U, \mathbb{F}), \varphi(u) = 0$. That is, $U^0 = V'$.

(\impliedby) Directly came from the definition.


 **Exercise 3.F.16** Suppose V is finite-dimensional and U is a subspace of V . Show that $U = V$ if and only if $U^0 = \{0\}$

Proof (\implies) Suppose $U = V$. Then $U^0 = V^0 := \mathcal{L}(V, \mathbb{F})$. For a vector space, this could only happen when $V = \{0\}$


(\impliedby) $U^0 = \{0\}$ suggests that $\dim U = \dim V$. That is, $U = V$

 **Exercise 3.F.17** Suppose U and W are subsets of V with $U \subset W$. Prove that $W^0 \subset U^0$.

Proof Since $U \subset W$, this suggests that $\forall \varphi \in W^0, \varphi(u) = 0$ for all $u \in U$. Hence, $W^0 \subset U^0$.

 **Exercise 3.F.18** Suppose V is finite-dimensional and U and W are subspaces of V with $W^0 \subset U^0$. Prove that $U \subset W$.

Proof Following from $W^0 \subset U^0$, it suggests that $\dim U > \dim W$. Henceforth, $U \subset W$.

 **Exercise 3.F.19** Suppose U, W are subspaces of V . Show that $(U + W)^0 = U^0 \cap W^0$

Proof Let u_1, \dots, u_m be a basis of U and $u_1, \dots, u_m, w_1, \dots, w_n$ be a basis of W . Then

Chapter 5 Eigenvalues, eigenvectors, and invariant subspaces

A Invariant Subspaces

✍ **Exercise 5.A.1** Suppose $T \in \mathcal{L}(V)$ and U is a subspace of V .

- (a) Prove that if $U \subset \text{null } T$, then U is invariant under T .
- (b) Prove that if $\text{range } T \subset U$, then U is invariant under T .

Proof

- (a) Let $u \in U$. Then $T(u) \in \text{null } T$ because $u \in \text{null } T$. Therefore, $T(u) \in U$.
- (b) Let $u \in U$. Then $T(u) \in U$ because $T(u) \in \text{range } T \subset U$.

✍ **Exercise 5.A.2** Suppose $S, T \in \mathcal{L}(V)$ are such that $ST = TS$. Prove that $\text{null } S$ is invariant under T .

Proof We have $ST(\text{null } S) = T(S(\text{null } S)) = T(0) = 0$. This implies that $T(\text{null } S) \subset \text{null } S$.

✍ **Exercise 5.A.3** Suppose $S, T \in \mathcal{L}(V)$ are such that $ST = TS$. Prove that $\text{range } S$ is invariant under T .

Proof TODO: 5.A.12 Pending.

✍ **Exercise 5.A.4** Suppose that $T \in \mathcal{L}(V)$ and U_1, \dots, U_m are subspaces of V invariant under T . Prove that $U_1 + \dots + U_m$ is invariant under T .

Proof


$$T(U_1 + \dots + U_m) = T(U_1) + \dots + T(U_m)$$

$$T(U_1) \subset U_1 \subset U_1 + \dots + U_m$$


...

$$T(U_m) \subset U_m \subset U_1 + \dots + U_m$$

Since $U_1 + \dots + U_m$ is still a subspace, $T(U_1 + \dots + U_m) \subset U_1 + \dots + U_m$.

 **Exercise 5.A.5** Suppose $T \in \mathcal{L}(V)$. Prove that the intersection of every collection of subspaces of V that are invariant under T is invariant under T .

Proof Every invariant subspace contains $\{0\}$, and also which is the smallest one. Hence, the intersection is $\{0\}$ and is trivially invariant under T .

 **Exercise 5.A.6** Prove or give a counterexample: if V is a finite-dimensional vector space and U is a subspace of V that is invariant under every operator on V , then $U = \{0\}$ or $U = V$.

Proof Because every operator on V leaves $\{0\}$ invariant, the question turns to prove the existence of an operator under which only $\{0\}$ and V is invariant.

The case where $\dim V \leq 1$ is trivial. Suppose $\dim V \geq 2$. We could always construct such an operator U . Suppose there exists an invariant subspace U_1 of V under an operator T that is neither $\{0\}$ nor V for which $\dim U_1 < \dim V$. Define T which rotates U_1 to W , where $W \oplus U_1 = V$. $\forall u \in U_1, T(u)$ have some component in W , which is not in U_1 . Thus, U is not invariant under U , which is a contradiction. Therefore, $U = \{0\}$ or $U = V$.

 **Exercise 5.A.7** Define $T \in \mathcal{L}(\mathbb{F}^n)$ by

$$T(x_1, x_2, x_3, \dots, x_n) = (x_1, 2x_2, 3x_3, \dots, nx_n)$$

- (a) Find all Eigenvalues and eigenvectors of T .
- (b) Find all invariant subspaces of T .

Proof

- (a) **Proof** the eigenvalues and the corresponding eigenvectors are i and $(0, \dots, x_i, \dots, 0)$
- (b) **Proof** The invariant subspaces are $\{0\}$, \mathbb{F}^n , and the subspaces spanned by the eigenvectors.

 **Exercise 5.A.8** Define $T \in \mathcal{L}(\mathcal{P}_4(\mathbb{R}))$ by


$$(Tp)(x) = xp'(x)$$

for all $x \in \mathbb{R}$. Find all eigenvalues and eigenvectors of T .


Proof

$$\begin{aligned}\lambda p(x) &= Tp(x) \\ \lambda a_4 x^4 + \lambda a_3 x^3 + \lambda a_2 x^2 + \lambda a_1 x + \lambda a_0 &= x(4a_4 x^3 + 3a_3 x^2 + 2a_2 x + a_1) \\ &= 4a_4 x^4 + 3a_3 x^3 + 2a_2 x^2 + a_1 x\end{aligned}$$


The eigenvalues and eigenvectors are i and ix^i respectively.

 **Exercise 5.A.9** Suppose V is finite-dimensional, $T \in \mathcal{L}(V)$, and $\lambda \in F$. Prove that there exists $\alpha \in \mathbb{F}$ such that $|\alpha - \lambda| < \frac{1}{1000}$ and $T - \alpha I$ is invertible.

Proof We only need to make α not be an eigenvalue of T . We could achieve this by the following procedure: suppose λ is an eigenvalue of T , then $T - \lambda I$ is not invertible. We could then choose $\alpha = \lambda + \frac{1}{1000+i}$, where $i \in \{1, \dots, \dim V + 1\}$, which is not an eigenvalue of T .

 **Exercise 5.A.10** Suppose $V = U \oplus W$, where U and W are nonzero subspaces of V . Define $P \in \mathcal{L}(V)$ by $P(u + w) = u$ for $u \in U$ and $w \in W$. Find all eigenvalues and eigenvectors of P .

Proof The eigenvalues are 1 and 0, and the eigenvectors are u and w respectively.

 **Exercise 5.A.11** Suppose $T \in \mathcal{L}(V)$. Suppose $S \in \mathcal{L}(V)$ is invertible.


(a) Prove that T and $S^{-1}TS$ have the same eigenvalues.

(b) What is the relationship between the eigenvectors of T and those of $S^{-1}TS$?


(a) **Proof** Let λ be an eigenvalue of T and v be the corresponding eigenvector. Then $T(v) = \lambda v$. Now we will verify that λ is also an eigenvalue of $S^{-1}TS$.

$S^{-1}(T)S(S^{-1}(v)) = S^{-1}(\lambda v) = \lambda S^{-1}(v)$ since S is invertible. Therefore, eigenvalue for T is also an eigenvalue of $S^{-1}TS$. Similarly, let λ be an eigenvalue of $S^{-1}TS$ and v be the corresponding eigenvector such that $S^{-1}TS(v) = \lambda v$. Notice that $S(S^{-1}TS)S^{-1} = T$. Hence, an eigenvalue for $S^{-1}TS$ is also an eigenvalue for T . Therefore, the eigenvalues are the same.

(b) **Proof** The eigenvectors of $S^{-1}TS$ are $S^{-1}v$.

 **Exercise 5.A.12** Suppose V is a complex vector space, $T \in \mathcal{L}(V)$, and the matrix of T with respect to some basis of V contains only real entries. Show that if λ is an eigenvalue of T , then so is $\bar{\lambda}$.


Proof Suppose λ is an eigenvalue of T ,

 **Exercise 5.A.13** Show that the operator $T \in \mathcal{L}(\mathbb{C}^\infty)$ defined by

$$T(z_1, z_2, \dots) = (0, z_1, z_2, \dots)$$

has no eigenvalues.

Proof Suppose λ is an eigenvalue of T , and $(0, z_1, z_2, \dots)$ be the corresponding eigenvector. Then $T(z_1, z_2, \dots) = \lambda(0, z_1, z_2, \dots)$. This implies that $z_1 = 0$, and $z_2 = \lambda z_1 = 0$, and so on. Therefore, the eigenvector is $(0, 0, 0, \dots)$, which is not an eigenvector.

 **Exercise 5.A.14** Suppose n is a positive integer and $T \in \mathcal{L}(\mathbb{F}^n)$ is defined by


$$T(x_1, \dots, x_n) = (x_1 + \dots + x_n, \dots, x_1 + \dots + x_n)$$

in other words, T is the operator whose matrix (with respect to the standard basis) consists of all 1's. Find all eigenvalues and eigenvectors of T .

Proof The eigenvalues are n and 0, and the eigenvectors are $(1, \dots, 1)$, and $\{(x_1, \dots, x_n) \in \mathbb{F}^n / \{0\} : x_1 + \dots + x_n = 0\}$ respectively.

TODO: Sec.A 20 and beyond

B Eigenvectors and Upper-Triangular Matrices

 **Exercise 5.B.1** Suppose $T \in \mathcal{L}(V)$ and there exists a positive integer n such that $T^n = 0$

(a) Prove that $I - T$ is invertible and that


$$(I - T)^{-1} = I + T + \cdots + T^{n-1}.$$

(b) Explain how you would guess the formula above.


(a) **Proof** Notice that

$$(I - T)(I + T + \cdots + T^{n-1}) = (I + T + \cdots + T^{n-1})(I - T) = I - T^n = I$$


(b) **Proof**

 **Exercise 5.B.2** Suppose $T \in \mathcal{L}(V)$ and $(T - 2I)(T - 3I)(T - 4I) = 0$. Suppose λ is an eigenvalue of T . Prove that $\lambda = 2$ or $\lambda = 3$ or $\lambda = 4$


Proof Suppose $(T - 2I)(T - 3I)(T - 4I) = 0$, this implies that T is upper triangular. Therefore, the eigenvalues are either 2, 3, or 4.

 **Exercise 5.B.3** Suppose $T \in \mathcal{L}(V)$ and $T^2 = I$ and -1 is not an eigenvalue of T . Prove that $T = I$.

Proof Suppose $T^2 = I$. Following from $T^2 * T = T$, we have $T^{2n} = I$. Now if $T \neq I$, then a matrix of T with respect to some basis which is upper triangular has eigenvalues 1 and -1. This is a contradiction.

 **Exercise 5.B.4** Suppose $P \in \mathcal{L}(V)$ and $P^2 = P$. Prove that $V = \text{null } P \oplus \text{Range } P$.


Proof $P^2 = P$ implies that P is invariant under V . Therefore, $V = \text{null } P \oplus \text{Range } P$.

 **Exercise 5.B.5** Suppose $S, T \in \mathcal{L}(V)$ and S is invertible. Suppose $p \in \mathcal{P}(\mathbb{F})$ is a polynomial. Prove that

$$p(STS^{-1}) = Sp(T)S^{-1}$$


Proof From the properties of polynomials, we have

$$\begin{aligned} p(STS^{-1}) &= a_0I + a_1STS^{-1} + \cdots + a_n(STS^{-1})^n \\ &= a_0I + a_1STS^{-1} + \cdots + a_nSTS^{-1}STS^{-1} \cdots STS^{-1} \\ &= a_0I + a_1STS^{-1} + \cdots + a_nST^nS^{-1} \\ &= Sp(T)S^{-1} \end{aligned}$$


 **Exercise 5.B.6** Suppose $T \in \mathcal{L}(V)$ and U is a subspace of V invariant under T . Prove that U is invariant under $p(T)$ for every polynomial $p \in \mathcal{P}(\mathbb{F})$

Proof From the properties of polynomials, we have


$$\begin{aligned} p(T)(U) &= a_0I + a_1T + \cdots + a_nT^n(U) \\ &= a_0I(U) + a_1T(U) + \cdots + a_nT^n(U) \\ &= U \end{aligned}$$

 **Exercise 5.B.7** Suppose $T \in \mathcal{L}(V)$. Prove that 9 is an eigenvalue of T^2 if and only if 3 or -3 is an eigenvalue of T .


Proof The upper triangle matrix of T^2 with respect to some basis has 9 on the diagonal, namely eigenvalue, therefore, the eigenvalues of T are $\sqrt{9} = \pm 3$

 **Exercise 5.B.8** Give an example of $T \in \mathcal{L}(\mathbb{R}^2)$ such that $T^4 = -1$.

Proof


 **Exercise 5.B.9** Suppose V is finite-dimensional, $T \in \mathcal{L}(V)$, and $v \in V$ with $v \neq 0$. Let p be a nonzero polynomial of smallest degree such that $p(T)v = 0$. Prove that every zero of p is an eigenvalue of T .

Proof Suppose $\lambda \in \mathbb{F}$ is a zero of p . Then by the fundamental theorem of algebra, we have $p(x) = (x - \lambda)q(x)$, where $q(x)$ is a polynomial of degree $n - 1$. Therefore, $p(T)v = (T - \lambda I)q(T)v = 0$. Since p is of smallest degree, $q(T)v \neq 0$. Hence, λ is an eigenvalue of T .

 **Exercise 5.B.10** Suppose $T \in \mathcal{L}(V)$ and v is an eigenvector of T with eigenvalue λ . Suppose $p \in \mathcal{P}(\mathbb{F})$. Prove that $p(T)v = p(\lambda)v$.


Proof

$$\begin{aligned} p(T)v &= a_0v + a_1Tv + \cdots + a_nT^n v \\ &= a_0v + a_1\lambda v + \cdots + a_n\lambda^n v \\ &= p(\lambda)v \end{aligned}$$


 **Exercise 5.B.11** Suppose $\mathbb{F} = \mathbb{C}$, $T \in \mathcal{L}(V)$, $p \in \mathcal{P}(\mathbb{C})$ is a polynomial, and $\alpha \in \mathbb{C}$. Prove that α is an eigenvalue of $p(T)$ if and only if $\alpha = p(\lambda)$ for some eigenvalue λ of T .

Proof Suppose α is an eigenvalue of $p(T)$, we have $p(T) = (T - \lambda I)q(T)$.


C Eigenspaces and Diagonal Matrices

 **Exercise 5.C.1** Suppose $T \in \mathcal{L}(V)$ is diagonalizable. Prove that $V = \text{null } T \oplus \text{Range } T$.

Proof Since T is diagonalizable, V has a basis of eigenvectors of T . Therefore, $V = \text{null } T \oplus \text{Range } T$.

 **Exercise 5.C.2** Prove the converse of the statement in the exercise above or give a counterexample to the converse.

Proof


 **Exercise 5.C.3** Suppose V is finite-dimensional and $T \in \mathcal{L}(V)$. Prove that the following are equivalent:

- (a) $V = \text{null } T \oplus \text{range } T$
- (b) $V = \text{null } T + \text{range } T$
- (c) $\text{null } T \cap \text{range } T = \{0\}$


Proof (a) \iff (b): This is trivial.

(b) \rightarrow (c): Suppose $V = \text{null } T + \text{range } T$. By Theorem, we have

$$\begin{aligned} \dim V &= \dim(\text{null } T + \text{range } T) \\ &= \dim \text{null } T + \dim \text{range } T + \dim(\text{null } T \cap \text{range } T) \end{aligned}$$

 **Exercise 5.C.4** Give an example to show that the exercise above is false without the hypothesis that V is finite-dimensional.


Proof

 **Exercise 5.C.5** Suppose V is a finite-dimensional complex vector space and $T \in \mathcal{L}(V)$. Prove that T is diagonalizable if and only if


$$V = \text{null}(T - \lambda I) \oplus \text{range}(T - \lambda I)$$

for every $\lambda \in \mathbb{C}$

Proof Suppose T is diagonalizable, the eigenvectors of T form a basis of V . This implies that $T - \lambda I$ has same dimension to V . That is, $V = \text{null}(T - \lambda I) \oplus \text{range}(T - \lambda I)$.

 **Exercise 5.C.6** Suppose V is finite-dimensional, $T \in \mathcal{L}(V)$ has $\dim V$ distinct eigenvalues, and $S \in \mathcal{L}(V)$ has the same eigenvectors as T (not necessarily with the same eigenvalues). Prove that $ST = TS$.

Proof Since S and T have the same eigenvectors. Then S and T are diagonalizable, and this implies that $ST = TS$.


 **Exercise 5.C.7** Suppose $T \in \mathcal{L}(\mathbb{F}^5)$ and $\dim E(8, T) = 4$. Prove that $T - 2I$ or $T - 6I$ is invertible.

Proof Suppose $\dim E(8, T) = 4$, then we have 4 independent eigenvectors of T with eigenvalue 8. And the diagonal matrix will have 4 8's on the diagonal. Therefore, Suppose $T - 2I$ or $T - 6I$ is not invertible, that is, 2 or 6 is an eigenvalue of T . the upper-triangular matrix of T will have 2 or 6 on the diagonal since $\dim T \leq 5$, which is a contradiction.

 **Exercise 5.C.8** Suppose $T \in \mathcal{L}(V)$ is invertible. Prove that $E(\lambda T) = E(\frac{1}{\lambda}, T^{-1})$ for every $\lambda \in \mathbb{F}$ with $\lambda \neq 0$.

Chapter 6 Inner product spaces

A Inner products and Norms

 **Exercise 6.A.1** Show that the function that takes $((x_1, x_2), (y_1, y_2)) \in \mathbb{R}^2 \times \mathbb{R}^2$ to $|x_1 y_1| + |x_2 y_2|$ is not an inner product on \mathbb{R}^2


Proof For $((1, 1), (1, 1)), ((-1, -1), (1, 1)) \in \mathbb{R}^2 \times \mathbb{R}^2$, we have

$$|1 \cdot 1| + |1 \cdot 1| = 2$$


for both two vectors. But on the same hand, we also have

$$\begin{aligned} ((1, 1), (1, 1)) + ((-1, -1), (1, 1)) &= ((0, 0), (1, 1)) \\ &= |0 \cdot 1| + |0 \cdot 1| = 0 \end{aligned}$$

This could not be an inner product since it violates the additivity property of inner products.

 **Exercise 6.A.2** Show that the function that takes $((x_1, x_2, x_3), (y_1, y_2, y_3)) \in \mathbb{R}^3 \times \mathbb{R}^3$ to $x_1 y_1 + x_3 y_3$ is not an inner product on \mathbb{R}^3

Proof It take $(0, 1, 0)$ to zero while $(0, 1, 0) \neq 0$

 **Exercise 6.A.3** Suppose $\mathbb{F} = \mathbb{R}$ and $V \neq \{0\}$. Replace the positivity condition (which states that $\langle v, v \rangle \geq 0$ for all $v \in V$) in the definition of an inner product with the condition that $\langle v, v \rangle > 0$ for some $v \in V$. Show that this new definition of an inner product does not change the set of functions from $V \times V$ to \mathbb{R} that are inner products on V .

Proof We show that the two condition are equivalent on the given space. Suppose the positivity condition is satisfied, then the new condition is obviously true for some $v \in V$.

Now we suppose the new condition is satisfied, then for all $v \in V$, we have

$$\langle v, v \rangle =$$

 **Exercise 6.A.4** aa

Chapter 7 Operators on inner product spaces

A Self-adjoint and Normal Operators

 **Exercise 7.A.1** Suppose n is a positive integer. Define $T \in \mathcal{L}(\mathbb{F}^n)$ by


$$T(z_1, \dots, z_n) = (0, z_1, \dots, z_{n-1}).$$

Find a formula for $T^*(z_1, \dots, z_n)$

Proof By definition, we have

$$\begin{aligned} & \langle T(z_1, \dots, z_n), (x_1, \dots, x_n) \rangle \\ &= \langle (0, z_1, \dots, z_{n-1}), (x_1, \dots, x_n) \rangle \\ &= 0 \cdot x_1 + z_1 \cdot x_2 + \dots + z_{n-1} \cdot x_n \\ &= z_1 \cdot 0 + z_1 \cdot x_2 + \dots + z_{n-1} \cdot x_n + z_n \cdot 0 \\ &= \langle (z_1, \dots, z_n), (x_2, x_3, \dots, 0) \rangle \end{aligned}$$


Therefore, $T^*(z_1, \dots, z_n) = (z_2, \dots, z_n, 0)$.

 **Exercise 7.A.2** Suppose $T \in \mathcal{L}(V)$ and $\lambda \in \mathbb{F}$. Prove that λ is an eigenvalue of T if and only if $\bar{\lambda}$ is an eigenvalue of T^* .

Proof Suppose λ is an eigenvalue of T , and choose $v \in V$ be the eigenvector. Then, we have

$$\begin{aligned} \langle T(v), v \rangle &= \langle \lambda v, v \rangle \\ &= \lambda \langle v, v \rangle \\ &= \langle v, \bar{\lambda} v \rangle \\ &= \langle v, T^*(v) \rangle \end{aligned}$$


Therefore, λ is an eigenvalue of T if and only if $\bar{\lambda}$ is an eigenvalue of T^* .

 **Exercise 7.A.3** Suppose $T \in \mathcal{L}(V)$ and U is a subspace of V . Prove that U is invariant under T if and only if U^\perp is invariant under T^* .

Proof Choose $v \in U$ and $w \in U^\perp$, suppose U is invariant under T . Then, since $T(v) \in U$, we have


$$0 = \langle T(v), w \rangle = \langle v, T^*(w) \rangle$$

. This implies that $T^*(w) \in U^\perp$. Therefore, T^* is invariant under U^\perp .

 **Exercise 7.A.4** Suppose $T \in \mathcal{L}(V, W)$. Prove that


- (a) T is injective if and only if T^* is surjective;
- (a) T is surjective if and only if T^* is injective.
- (a) **Proof** Suppose T is injective.

B The spectral theorem


 **Exercise 7.B.1** True or false (and give a proof of your answer): There exists $T \in \mathcal{L}(\mathbb{R}_b^3)$ such that T is not self-adjoint (with respect to the usual inner product) and such that there is a basis of \mathbb{R}^3 consisting of eigenvectors of T

Proof The statement is false: suppose there is a basis of \mathbb{R}^3 consisting of eigenvectors of T . Then we could find a diagonal matrix with respect to the basis consisting of eigenvectors of T . Clearly a diagonal matrix

equals its transpose. Hence, $T = T^*$, that is, T is self-adjoint.


 **Exercise 7.B.2** Suppose that T is a self-adjoint operator on a finite-dimensional inner product space and that 2 and 3 are the only eigenvalues of T . Prove that $T^2 - 5T + 6I = 0$

Proof Suppose T is self-adjoint, then we could find an eigenvector u of T with $\|u\| = 1$. Let $U = \text{span } u$, then U and U^\perp is invariant under T , $T|_U \in L(U)$ and $T|_{U^\perp} \in L(U^\perp)$ are self-adjoint. We could choose an orthonormal basis in both and the new list created by combining them is also an orthonormal basis consisting of eigenvectors. For any $v \in V$, we could decompose v onto the orthonormal basis. Then, following from $(T^2 - 5T + 6I)v = (T - 2I)(T - 3I)v$. Since $\lambda \in \{2, 3\}$, one of them must be zero. Therefore, $T^2 - 5T + 6I = 0$ as desired.

 **Exercise 7.B.3** Give an example of an operator $T \in \mathcal{L}(\mathbb{C}^3)$ such that 2 and 3 are the only eigenvalues of T and $T^2 - 5T + 6I \neq 0$.

Proof Consider T such that there doesn't exist an orthonormal basis consisting of eigenvectors of T . Then we could find a $v \in V$ such that v cannot be expressed as $a_1\lambda_1 + \dots + a_n\lambda_n$ where λ_n are eigenvectors of T . Then $T(v)$ does not equal to 0.

C Positive Operators and Isometries

 **Exercise 7.C.1** Prove or give a counterexample: If $T \in \mathcal{L}(V)$ is self-adjoint and there exists an orthonormal basis e_1, \dots, e_n of V such that $\langle Te_j, e_j \rangle \geq 0$ for each j , then T is a positive operator.

Proof TODO: Pending

 **Exercise 7.C.2** Suppose T is a positive operator on V . Suppose $v, w \in V$ are such that

$$Tv = w \text{ and } Tw = v$$

Prove that $v = w$.


Proof Suppose T is a positive operator. Then we have

$$\langle T(v - w), v - w \rangle \geq 0$$

On the other hand, we have

$$\begin{aligned} \langle T(v - w), v - w \rangle &= \langle Tv - Tw, v - w \rangle \\ &= -\langle v - w, v - w \rangle \leq 0 \end{aligned}$$

Therefore, $\langle v - w, v - w \rangle = 0$ implies $v = w$.


 **Exercise 7.C.3** Suppose T is a positive operator on V and U is a subspace of V invariant under T . Prove that $T|_U$ is a positive operator on U .

Proof Suppose T is a positive operator on V and U is invariant under T . Then, by definition, for any $u \in U$, $T|_U$ defines an operator in $\mathcal{L}(U)$ and for any $u \in U \subseteq V$, we have

$$\langle Tu, u \rangle \geq 0$$

. Therefore, $T|_U$ is a positive operator on U .

D Polar Decomposition and Singular Value Decomposition

 **Exercise 7.D.1** Fix $u, x \in V$ with $u \neq 0$. Define $T \in \mathcal{L}(V)$ by

$$Tv = \langle v, u \rangle x$$

for every $v \in V$. Prove that

$$\sqrt{T^*T}v = \frac{\|x\|}{\|u\|} \langle v, u \rangle u$$

for every $v \in V$.

Proof First we need to find the T^* . By definition, we have


$$\begin{aligned} \langle v, T^*w \rangle &= \langle Tv, w \rangle \\ &= \langle \langle v, u \rangle x, w \rangle \\ &= \langle v, u \rangle \langle x, w \rangle \\ &= \langle v, \langle w, x \rangle u \rangle \\ T^*v &= \langle v, x \rangle u \end{aligned}$$

Then

$$\begin{aligned} T^*Tv &= T^*\langle v, u \rangle x \\ &= \langle v, u \rangle T^*x \\ &= \langle v, u \rangle \langle x, x \rangle u \\ &= \langle v, u \rangle \|x\|^2 u \end{aligned}$$

Notice that the first two terms are scalars, the eigenvector could only be u and its eigenvalue is $\langle u, u \rangle \|x\|^2 = \|u\|^2 \|x\|^2$.

Thus, $\sqrt{T^*T}v = \frac{T^*Tv}{\sqrt{\lambda}} = \frac{\langle v, u \rangle \|x\|^2 u}{\|u\| \|x\|} = \frac{\|x\|}{\|u\|} \langle v, u \rangle u$

 **Exercise 7.D.2** Find a singular values of the differentiation operator $D \in \mathcal{P}(\mathbb{R}^2)$ defined by $Dp = p'$, where the inner product on $\mathcal{P}(\mathbb{R}^2)$ is $\langle p, q \rangle = \int_{-1}^1 p(x)q(x)dx$