

MATH 223 Practice 1 — September, 2024, Duration: 2.5 hours*This document has **6 questions** on **X pages**, for a total of 80 points.*

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12 Marks

1. Carefully define each of the following:

(a) A subspace U of a vector space V over F **Solution:**

A subspace $U \subseteq V$ is a vector space over F such that for all $u \in U, u \in V$.

(b) A linearly independent set of vectors $\{v_1, v_2, \dots, v_n\} \subset V$ (You may assume V is finite dimensional and over a field F)**Solution:**

A set of vectors $\{v_1, v_2, \dots, v_n\}$ is linearly independent if there exists only the trivial solution $c_1, c_2, \dots, c_n = 0 \in F$ to the equation $0 \in V = c_1v_1 + c_2v_2 + \dots + c_nv_n$.

(c) A linear transformation $T : U \mapsto V$ where U, V are over the field F **Solution:**

A linear transformation is a function $T : U \mapsto V$ such that for all $a, b \in U$ and $c \in F$, $T(a + b) = T(a) + T(b)$ and $T(ca) = cT(a)$.

(d) The null space of a matrix A **Solution:**

The null space of a matrix A is the set of vectors v such that $Av = 0$, v is in the domain of the linear transformation represented by A and 0 is in the image.

(e) Similar matrices $A \sim B$ **Solution:**

We say $A \sim B$ if A and B are both $n \times n$ and there exists an $n \times n$ invertible matrix P such that $A = PBP^{-1}$.

(f) An inner product $\langle \cdot, \cdot \rangle : V \times V \mapsto F$ where V is a vector space over $F = \mathbb{R}$ or \mathbb{C} **Solution:**

An inner product is a map $\langle \cdot, \cdot \rangle : V \times V \mapsto F$ where V is a vector space over $F = \mathbb{R}$ or \mathbb{C} such that for all $x, y, z \in V$ and $a, b \in F$, $\langle x, y \rangle = \overline{\langle y, x \rangle}$, $\langle ax + by, z \rangle = a\langle x, z \rangle + b\langle y, z \rangle$ and if $x \neq 0 \in V$, $\langle x, x \rangle > 0 \in \mathbb{R}$.

20 Marks

2. This following section will ask you to prove some basic results about vector spaces.

- (a) Prove that for any finite dimensional vector space V, W with the same dimension n over the same field F , there exists a bijective linear transformation $T : V \mapsto W$.

Solution 1:

Proof. Let V, W be over the same field F with dimension n . If $n = 0$, we can trivially map $0 \in V$ to $0 \in W$. If $n \neq 0$, we know V and W have bases $\{v_1, v_2, \dots, v_n\}$ and $\{w_1, w_2, \dots, w_n\}$. Let $T : V \mapsto W$ be the transformation that maps every v_i to w_i for $0 \leq i \leq n$ and define $T(c_1v_1 + c_2v_2 + \dots + c_nv_n) = c_1T(v_1) + c_2T(v_2) + \dots + c_nT(v_n)$. We show that this is well-defined. Given any $v \in V$, we note that v can only be uniquely represented as a linear combination of the basis vectors of V . Notice then $T(v) = c_1T(v_1) + c_2T(v_2) + \dots + c_nT(v_n) = c_1w_1 + c_2w_2 + \dots + c_nw_n$ which is a linear combination of the basis vectors of W , and thus $T(v)$ can only be expressed as a unique linear combination of the basis vectors of W . Thus, T is well-defined. By our definition of T , T is linear. Now we show that T is bijective.

- For injectivity, assume for the sake of contradiction that T is not injective. Then, there exists $v_\alpha \neq v_\beta$ such that $T(v_\alpha) = T(v_\beta)$. It follows that

$$v_\alpha = \alpha_1v_1 + \alpha_2v_2 + \dots + \alpha_nv_n \neq \beta_1v_1 + \beta_2v_2 + \dots + \beta_nv_n = v_\beta$$

Now, obtain the expression $(\alpha_1 - \beta_1)v_1 + (\alpha_2 - \beta_2)v_2 + \dots + (\alpha_n - \beta_n)v_n = v_\alpha - v_\beta$ and note that $v_\alpha - v_\beta \neq 0$, so there exists i where $0 \leq i \leq n$ such that $(\alpha_i - \beta_i) \neq 0$. Then, applying the transformation on both sides gives

$$\begin{aligned} (\alpha_1 - \beta_1)T(v_1) + (\alpha_2 - \beta_2)T(v_2) + \dots + (\alpha_n - \beta_n)T(v_n) &= T(v_\alpha - v_\beta) \\ (\alpha_1 - \beta_1)w_1 + (\alpha_2 - \beta_2)w_2 + \dots + (\alpha_n - \beta_n)w_n &= 0 \end{aligned}$$

And since there exists $(\alpha_i - \beta_i) \neq 0$, it follows that this is a linear dependence relation on $\{w_1, w_2, \dots, w_n\}$, contradicting the linear independence of a basis. Hence, T is injective.

- For surjectivity, let $w \in W$, so $w = c_1w_1 + c_2w_2 + \dots + c_nw_n$. Then,

$$\begin{aligned} w &= c_1T(v_1) + c_2T(v_2) + \dots + c_nT(v_n) \\ &= T(c_1v_1 + c_2v_2 + \dots + c_nv_n) \end{aligned}$$

and $c_1v_1 + c_2v_2 + \dots + c_nv_n \in V$, so every $w \in W$ has a non-empty preimage as required.

Thus, there exists a bijective linear transformation between V and W as required. \square

Solution 2:

Proof. Let V, W be over the same field F with dimension n . If $n = 0$, we can trivially map $0 \in V$ to $0 \in W$. If $n \neq 0$, we know V and W have bases $\{v_1, v_2, \dots, v_n\}$ and $\{w_1, w_2, \dots, w_n\}$. Let $T : V \mapsto W$ be the transformation that maps every v_i to w_i for $0 \leq i \leq n$ and define $T(c_1v_1 + c_2v_2 + \dots + c_nv_n) = c_1T(v_1) + c_2T(v_2) + \dots + c_nT(v_n)$. We show that this is well-defined. Given any $v \in V$, we note that v can only be uniquely represented as a linear combination of the basis vectors of V . Notice then $T(v) = c_1T(v_1) + c_2T(v_2) + \dots + c_nT(v_n) = c_1w_1 + c_2w_2 + \dots + c_nw_n$ which is a linear combination of the basis vectors of W , and thus $T(v)$ can only be expressed as a unique linear combination of the basis vectors of W . Thus, T is well-defined. By our definition of T , T is linear. Now we show that T is bijective by constructing an explicit inverse. Let $T^{-1} : W \mapsto V$ be the transformation that maps every w_i to v_i for $0 \leq i \leq n$ and define $T^{-1}(c_1w_1 + c_2w_2 + \dots + c_nw_n) = c_1T^{-1}(w_1) + c_2T^{-1}(w_2) + \dots + c_nT^{-1}(w_n)$. Let $v \in V$ so $v = c_1v_1 + c_2v_2 + \dots + c_nv_n$. Then,

$$\begin{aligned} T^{-1}T(v) &= T^{-1}(c_1w_1 + c_2w_2 + \dots + c_nw_n) \\ &= c_1T^{-1}(w_1) + c_2T^{-1}(w_2) + \dots + c_nT^{-1}(w_n) \\ &= c_1v_1 + c_2v_2 + \dots + c_nv_n \\ &= v \end{aligned}$$

So T^{-1} is an inverse for T as required. Thus, there exists a bijective linear transformation between V and W . \square

- (b) Let A be an $n \times n$ -matrix with complex entries. Prove that $1 \leq \text{geo. multi. of } \lambda \leq \text{alg. multi. of } \lambda$ where λ is an eigenvalue of A . (Hint: Jordan normal form)

Solution:

Proof. Let A be an $n \times n$ -matrix with complex entries. Suppose the eigenspace of λ is 0 dimensional, so it is $\{0\}$. Then, there are no non-zero eigenvectors for λ , a contradiction to λ being an eigenvalue. Hence, the geometric and algebraic multiplicity of λ must be at least 1. All that remains is to show that the geometric multiplicity must be lesser than or equal to the algebraic multiplicity. Now, we know since A admits complex entries, then $A \sim B$ for some upper triangular matrix B , namely, the Jordan normal form of A , which has eigenvalues of A on the diagonal. Let λ be an eigenvalue with algebraic multiplicity k . Then, apply $-\lambda I$ to B . For all diagonal entries that are not λ , the diagonal entries become non-zero. Thus, $\text{rank}(B - \lambda I)$ is at least $n - k$. By rank theorem, $\text{nullity}(B - \lambda I)$ is at most k , so the result follows. \square

- (c) Let $\lambda_1, \lambda_2, \dots, \lambda_n$ be distinct eigenvalues for eigenvectors $v_1, v_2, \dots, v_n \in \mathbb{R}^n$ for some $n \times n$ -matrix A . Prove that $\{v_1, v_2, \dots, v_n\}$ is linearly independent.

Solution:

Proof. Assume for the sake of contradiction that $\{v_1, v_2, \dots, v_n\}$ is linearly dependent. Then, pick $v_i \in \{v_1, v_2, \dots, v_n\}$ such that $v_i = c_1 v_1 + c_2 v_2 + \dots + c_{i-1} v_{i-1} + c_{i+1} v_{i+1} + \dots + c_n v_n$, $\{v_1, v_2, \dots, v_n\} \setminus \{v_i\}$ is linearly independent. Now, apply A to both sides of the equation and obtain

$$\lambda_i v_i = c_1 \lambda_1 v_1 + c_2 \lambda_2 v_2 + \dots + c_{i-1} \lambda_{i-1} v_{i-1} + c_{i+1} \lambda_{i+1} v_{i+1} + \dots + c_n \lambda_n v_n$$

Subtract λ_i times $v_i = c_1 v_1 + c_2 v_2 + \dots + c_{i-1} v_{i-1} + c_{i+1} v_{i+1} + \dots + c_n v_n$ and obtain the following equation:

$$0 = c_1 (\lambda_1 - \lambda_i) v_1 + \dots + c_{i-1} (\lambda_{i-1} - \lambda_i) v_{i-1} + c_{i+1} (\lambda_{i+1} - \lambda_i) v_{i+1} + \dots + c_n (\lambda_n - \lambda_i) v_n$$

Since $\lambda_i \neq \lambda_{j \neq i}$, this is a linear dependence relation for $\{v_1, v_2, \dots, v_n\} \setminus \{v_i\}$ which is a contradiction to this set being linearly independent. Hence, we have that $\{v_1, v_2, \dots, v_n\}$ is linearly independent as required. \square

- (d) Prove that a matrix A has an eigenvalue $\lambda = 0$ if and only if $\det(A) = 0$.

Solution:

Proof. We prove each direction in turn.

- For one direction, assume A has an eigenvalue $\lambda = 0$. Then, consider the characteristic polynomial for A when $\lambda = 0$, so

$$\begin{aligned} 0 = p(\lambda) &= a_n \cdot 0^n + a_{n-1} \cdot 0^{n-1} + \dots + a_1 \cdot 0 + \det(A) \\ &= \det(A) \end{aligned}$$

so $\det(A) = 0$ as required.

- For the other direction, assume $\det(A) = 0$ and consider the characteristic polynomial for λ . Then,

$$\begin{aligned} 0 = p(\lambda) &= a_n \lambda^n + a_{n-1} \lambda^{n-1} + \dots + a_1 \lambda \\ &= \lambda(a_n \lambda^{n-1} + a_{n-1} \lambda^{n-2} + \dots + a_1) \end{aligned}$$

so $\lambda = 0$ is a solution to the characteristic polynomial, $\lambda = 0$ is an eigenvalue for A as required.

This proves both directions and hence the result follows. □

12 Marks

3. Let $O_2(\mathbb{R})$ denote the set of $n \times n$ -matrices that preserve the norm of vectors and angle between vectors, identically, the set of matrices such that $A^T = A^{-1}$.

(a) Prove that for all $A \in O_2(\mathbb{R})$, $\det(A) = \pm 1$.

Solution:

Proof. Let $A \in O_2(\mathbb{R})$, so $A^T = A^{-1}$. It follows that

$$AA^T = I$$

$$\det(A)\det(A^T) = \det(I)$$

$$\det(A)\det(A) = 1$$

$$(\det(A))^2 = 1$$

so $\det(A) = \pm 1$ as required. □

- (b) Let $SO_2(\mathbb{R})$ be the set of matrices in $O_n(\mathbb{R})$ such that they have a determinant of 1. Prove that $SO_2(\mathbb{R})$ is the set of rotation matrices for \mathbb{R}^2 . (Hint: Consider what any $A \in SO_2(\mathbb{R})$ does to e_1 and e_2)

Solution:

Proof. Let $A \in SO_2(\mathbb{R})$. We prove both inclusions in turn.

- For one inclusion, Since $A \in O_n(\mathbb{R})$, A must preserve the norm of v for any $v \in \mathbb{R}^2$. Let e_1, e_2 be the basis vectors of \mathbb{R}^2 . Then, the possible points of Ae_1 and Ae_2 must lie on the unit circle. Since $A \in SO_2(\mathbb{R})$, $\det(A) = 1$ so the orientation of e_1 relative to e_2 is preserved. Since the angle between e_1 and e_2 is also preserved from $A \in O_n(\mathbb{R})$, it follows that A must be a rotation matrix as required, so $SO_2(\mathbb{R}) \subseteq \{\text{rotation matrices}\}$.
- For the other inclusion, let A be a rotation matrix. Then,

$$\begin{aligned} AA^T &= \begin{pmatrix} \cos x & -\sin x \\ \sin x & \cos x \end{pmatrix} \cdot \begin{pmatrix} \cos x & \sin x \\ -\sin x & \cos x \end{pmatrix} \\ &= \begin{pmatrix} \cos^2 x + \sin^2 x & \sin \cos x - \sin \cos x \\ \cos \sin x - \cos \sin x & \sin^2 x + \cos^2 x \end{pmatrix} \\ &= I \end{aligned}$$

So $A^T = A^{-1}$, $A \in O_2(\mathbb{R})$. Also notice that

$$\begin{aligned} \begin{vmatrix} \cos x & -\sin x \\ \sin x & \cos x \end{vmatrix} &= \cos^2 x + \sin^2 x \\ &= 1 \end{aligned}$$

so $\det(A) = 1$, $A \in SO_2(\mathbb{R})$ as required. \square

This proves both inclusions so $SO_2(\mathbb{R})$ must be the set of rotation matrices in \mathbb{R}^2 as required.

- (c) Prove that for all $A \in O_2(\mathbb{R}) \setminus SO_2(\mathbb{R})$, one of the eigenvalues of A is 1 and the other is -1 .

Solution:

Proof. Let $A \in O_2(\mathbb{R}) \setminus SO_2(\mathbb{R})$ so $\det(A) = -1$. Now assume for the sake of contradiction that the eigenvalues of A are not real, so the roots of the characteristic polynomial are not real. Then, by the fundamental theorem of algebra, the roots of the characteristic polynomial, i.e. eigenvalues of A , are complex conjugates z, \bar{z} . Notice, $z\bar{z} \geq 0$, and we know the product of eigenvalues will yield the determinant, but the determinant is -1 , a contradiction. Hence, the eigenvalues of A must be real. It follows that $\lambda_1 = \pm 1, \lambda_2 = \pm 1$ since $A \in O_2(\mathbb{R})$ and thus A must preserve the norm of the vectors. Once again, since the product of eigenvalues will yield the determinant, $\lambda_1\lambda_2 = -1$ so one of λ_1, λ_2 must be 1 and the other must be -1 . Hence, the result follows. \square

10 Marks4. Let $GL_n(\mathbb{R})$ denote the set of $n \times n$ invertible matrices.

- (a) Let \sim be a relation on $GL_n(\mathbb{R})$ where $A \sim B$ if and only if $\det(A) = \det(B)$. Prove that \sim is an equivalence relation.

Solution:

Proof. We prove that \sim is reflexive, symmetric, and transitive.

- For reflexivity, we have $\det(A) = \det(A)$ so $A \sim A$.
- For symmetry, assume $A \sim B$, so $\det(A) = \det(B)$. Then, $\det(B) = \det(A)$ so $B \sim A$ as required,
- For transitivity, assume $A \sim B$ and $B \sim C$, so $\det(A) = \det(B)$ and $\det(B) = \det(C)$. It follows that $\det(A) = \det(C)$ so $A \sim C$.

This proves that \sim is reflexive, symmetric, and transitive so \sim is an equivalence relation on $GL_n(\mathbb{R})$ as required. \square

- (b) Prove that $O_n(\mathbb{R}) \subseteq GL_n(\mathbb{R})$ and $O_n(\mathbb{R})$ is closed under matrix multiplication. Prove or disprove that for all $A \in GL_n(\mathbb{R})$ and for all $B \in O_n(\mathbb{R})$, $ABA^{-1} \in O_n(\mathbb{R})$.

Solution:

Proof. Let $A \in O_n(\mathbb{R})$. Then, $\det(A) = \pm 1 \neq 0$, so $A \in GL_n(\mathbb{R})$. Thus, $O_n(\mathbb{R}) \subseteq GL_n(\mathbb{R})$. Let $A, B \in O_n(\mathbb{R})$. Then, $(AB)^T = B^T A^T$ so $(AB)(AB)^T = AB B^T A^T = I$, so $(AB)^T = (AB)^{-1}$. Hence, $O_n(\mathbb{R})$ is closed under matrix multiplication. \square

We disprove that for all $A \in GL_n(\mathbb{R})$ and for all $B \in O_n(\mathbb{R})$, $ABA^{-1} \in O_n(\mathbb{R})$.

Disproof. Let $A = \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix}$ so $A^{-1} = \begin{pmatrix} 1 & 0 \\ 0 & 1/2 \end{pmatrix}$ and $B = \begin{pmatrix} 1/\sqrt{2} & -1/\sqrt{2} \\ 1/\sqrt{2} & 1/\sqrt{2} \end{pmatrix}$, which is the rotation matrix for rotating by $\pi/4$ radians counterclockwise. Then,

$$\begin{aligned} ABA^{-1} &= \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} \begin{pmatrix} 1/\sqrt{2} & -1/\sqrt{2} \\ 1/\sqrt{2} & 1/\sqrt{2} \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 1/2 \end{pmatrix} \\ &= \begin{pmatrix} 1/\sqrt{2} & -1/\sqrt{2} \\ \sqrt{2} & \sqrt{2} \end{pmatrix} \end{aligned}$$

However,

$$\begin{aligned} (ABA^{-1})(ABA^{-1})^T &= \begin{pmatrix} 1/\sqrt{2} & -1/\sqrt{2} \\ \sqrt{2} & \sqrt{2} \end{pmatrix} \begin{pmatrix} 1/\sqrt{2} & \sqrt{2} \\ -1/\sqrt{2} & \sqrt{2} \end{pmatrix} \\ &= \begin{pmatrix} 1 & 0 \\ 0 & 4 \end{pmatrix} \\ &\neq I \end{aligned}$$

so $ABA^{-1} \notin O_n(\mathbb{R})$. \square

12 Marks

5. Let $\langle A \rangle = \{B : B = A^k, \det(A) \neq 0, k \in \mathbb{Z}\}$ where A is an $n \times n$ -matrix and assume $\langle A \rangle$ is closed under matrix multiplication.

(a) Prove that for all $B, C \in \langle A \rangle$, $BC = CB$. Prove that if $\langle A \rangle$ is finite, $\langle A \rangle \subseteq O_n(\mathbb{R})$.

Solution:

Proof. Let $B, C \in \langle A \rangle$. Then, $B = A^k$ and $C = A^\ell$ for some $k, \ell \in \mathbb{Z}$. It follows that $BC = A^k A^\ell = A^{k+\ell} = A^\ell A^k = CB$ so $BC = CB$ as required. For the second part, notice A is invertible and $\langle A \rangle$ is finite. We prove the contrapositive, so we show that if $\langle A \rangle \not\subseteq O_n(\mathbb{R})$, then $\langle A \rangle$ is infinite. Pick $B \in \langle A \rangle$ such that $B \notin O_n(\mathbb{R})$, so B does not preserve the norm of the vectors and thus $\det(B) \neq \pm 1$. We know from the definition of $\langle A \rangle$ that $\det(B) \neq 0$. It follows that $\det(B) = \det(A^k) = (\det(A))^k$ so $\det(A) = \sqrt[k]{\det(B)} \neq \pm 1$. By definition of the set, we know any possible matrix such that it is a power of A will be in $\langle A \rangle$, and by closure under matrix multiplication, we know for all $m \in \mathbb{N}$, $B^m \in \langle A \rangle$ and $B^m \neq I$ since $\det(B^m) = (\det(B))^m = \left(\sqrt[k]{\det(B)}\right)^m \neq \pm 1 \neq 1$. Since there are infinite natural numbers, it follows that $\langle A \rangle$ has infinite elements as required. This proves the contrapositive and thus the original statement. \square

- (b) Prove that if m is the smallest positive integer such that $B^m = I$ for all $B \in \langle A \rangle$, then $\langle A \rangle$ has m elements.

Solution:

Proof. Let m be as stated. Notice $I \in \langle A \rangle$ by definition. By Euclidean division, we know for all $B \in \langle A \rangle$, $B = A^k = A^{qm+r}$ for some $0 \leq r < m$ and thus $B = A^{qm}A^r = IA^r = A^r$. Since $A \in \langle A \rangle$, by closure under multiplication, we know that for all r such that $1 \leq r < m$, $A^r \in \langle A \rangle$, and also $I = A^0 \in \langle A \rangle$. Hence, there are at least m elements in $\langle A \rangle$. Notice $A^{m-1} \cdot A = A^m = I$ so by our choice of m , there can be at most m elements. It follows that there must be exactly m elements as required. \square

- (c) Prove that if $\langle A \rangle$ is finite with k elements, then every $\langle B \rangle \subseteq \langle A \rangle$ has d elements such that $d \mid k$, and that there could only be one $\langle B \rangle$ for each divisor of k . You may use the fact that $\langle A \rangle = \{I, A, A^2, \dots, A^{k-1}\}$ and that $|\langle A^s \rangle| = \frac{n}{\gcd(n,s)}$ for all $s \neq 0 \in \mathbb{Z}$. (Note $\langle B \rangle$ also has to be closed under multiplication)

Solution:

Proof. Assume $\langle A \rangle$ is finite with k elements and let $\langle B \rangle \subseteq \langle A \rangle$ be closed under multiplication. Notice if $\langle B \rangle = \{I\}$ then we are done. Hence, assume $\langle B \rangle \neq \{I\}$ and let m be the smallest natural number such that $A^m \in \langle B \rangle$ for some $A^p \in \langle B \rangle$, $0 \leq p < k$. Then, by Euclidean division, $A^p = A^{qm+r}$ where $0 \leq r < m$. Notice $A^r = A^{-qm+p}$ and $A^{-qm}, A^p \in \langle B \rangle$. By our choice of m , $r = 0$ as otherwise we have that $r < m$ and $A^r \in \langle B \rangle$. Hence, it follows that $A^p = A^{qm}$ for some $q \in \mathbb{Z}$ and thus $\langle B \rangle = \langle A^m \rangle$, which has m elements. Now we show $m \mid k$. For $A^k = I$, by Euclidean division, $A^k = A^{qm+r}$ where $0 \leq r < m$. Notice we have $A^{qm+r} \in \langle B \rangle$ so $A^r = A^{-qm} \in \langle B \rangle$. By our choice of m , $r = 0$ as otherwise we have an $r < m$ such that $A^r \in \langle B \rangle$. It follows that $k = qm$ so $m \mid k$. Finally, we show that $\langle B \rangle$ is unique for each divisor of k . Once again, if $\langle B \rangle = \{1\}$, we are done, so assume $\langle B \rangle \neq \{1\}$. Then, assume $p \mid k$ for some $p \in \mathbb{Z}$. Notice $|\langle A^{k/p} \rangle| = \frac{k}{\gcd(k, k/p)} = \frac{k}{k/p} = p$. We show that if we have another $\langle B \rangle$ with the same number of elements, $\langle B \rangle = \langle A^{k/p} \rangle$. Assume $|\langle A^q \rangle| = p$ for some $q \in \mathbb{Z}$ such that $q \mid k$. Then, $p = \frac{k}{\gcd(k, q)} = \frac{k}{q}$ so it follows that $q = \frac{k}{p}$ and thus $\langle A^{k/p} \rangle = \langle A^q \rangle$. Hence, for any divisor of k , we have one unique $\langle B \rangle$ as required. \square

14 Marks

6. Let A be a $n \times n$ permutation matrix, so every column of A has one entry that is 1 and every row of A has one entry that is 1, and the matrix is 0 everywhere else, and let A_n be the set of $n \times n$ permutation matrices.

(a) Prove that if $n \geq 2$, then there exists a permutation matrix $A \neq I \in A_n$ such that $A^k = I$ for some $k \in \mathbb{N}$.

Solution:

Proof. We proceed on induction for n .

- For the base case, let $n = 2$. Then, notice $A = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$ is a permutation matrix and $A^2 = I$, so $A^k = I$ for some $k \in \mathbb{N}$.
- For the inductive step assume there exists a permutation matrix $A \neq I \in A_n$ such that $A^k = I$ for some $k \in \mathbb{N}$. Then, take such A and let B be the $(n+1) \times (n+1)$ -matrix where the top left corner of B is A , and everywhere else on the remaining row/column is 0 except for the bottom right entry, which is 1. Observe that B is a permutation matrix. It follows that

$$\begin{aligned}
 B^k &= \left(\begin{array}{c|c} A & \begin{smallmatrix} 0 \\ \vdots \\ 0 \end{smallmatrix} \\ \hline 0 \dots \dots 0 & 1 \end{array} \right)^k \\
 &= \left(\begin{array}{c|c} A^k & \begin{smallmatrix} 0 \\ \vdots \\ 0 \end{smallmatrix} \\ \hline 0 \dots \dots 0 & 1 \end{array} \right) = \left(\begin{array}{c|c} I & \begin{smallmatrix} 0 \\ \vdots \\ 0 \end{smallmatrix} \\ \hline 0 \dots \dots 0 & 1 \end{array} \right) = I
 \end{aligned}$$

so the inductive step holds.

By the principle of mathematical induction, the result follows for all $n \geq 2$. \square

- (b) Let S_n be the set of bijections from $\{1, 2, 3, \dots, n\}$ to itself. Construct a bijection $\varphi : S_n \mapsto A_n$ between the set of permutation matrices such that for all $\sigma, \tau \in S_n$, $\varphi(\sigma \circ \tau) = \varphi(\sigma)\varphi(\tau)$.

Solution:

Proof. Let S_n and A_n be as stated. Then, let each permuted element $j \mapsto i$ where $1 \leq i, j \leq n$ correspond to a 1 in the i -th row in the j -th column, and let the rest of the column be zero. Notice that since for all $\sigma \in S_n$, σ is bijective, it follows that σ is injective so there does not exist any rows with more than one 1. Since σ is also surjective, we know every column contains 1 and by the well-definition of a function, we know each column cannot contain more than one 1. It follows that this produces a permutation matrix A . Let φ be the function that maps every σ to its corresponding permutation matrix A_σ as shown above. Then, for all $\sigma, \tau \in S_n$, notice

$$\varphi(\sigma)\varphi(\tau)(x) = \varphi(\sigma)A_\tau(x) = A_\sigma A_\tau(x) = (A_\sigma A_\tau)(x)$$

and from the permutation of column vectors of τ by σ , we have $(A_\sigma A_\tau)(x) = A_{\sigma \circ \tau} = \varphi(\sigma \circ \tau)$ so $\varphi(\sigma \circ \tau) = \varphi(\sigma)\varphi(\tau)$ as required. As for bijections, notice we can find an inverse $\varphi^{-1} : A_n \mapsto S_n$ where for every j -th column, on the i -th row that contains a one, we map that to a permutation $j \mapsto i$. Since we constructed an inverse, this gives a bijection as required. \square

- (c) Prove that if G is a non-empty finite set of $m \times m$ -matrices with real entries such that for all $B, C \in G$, $BC^{-1} \in G$, then, there exists $n \in \mathbb{N}$ such that one can find an injection $f : G \mapsto A_n$ where for all $B, C \in G$, $f(BC) = f(B)f(C)$.

Solution:

Proof. We found a bijection $\varphi : S_n \mapsto A_n$ such that $\varphi(\sigma \circ \tau) = \varphi(\sigma)\varphi(\tau)$ for all $\sigma, \tau \in S_n$ so it suffices to find an injection $g : G \mapsto S_n$ where for all $B, C \in G$, $f(BC) = f(B)f(C)$, and we can just take the composition $f = \varphi \circ g$. Since G is non-empty, we know there exists $B \in G$ and notice by its definition, $BB^{-1} \in G$ so $I \in G$. Applying the definition again yields $IB^{-1} = B^{-1} \in G$ so we know G has an identity element and every element of G has an inverse. For all $B \in G$, construct the map $B_L : G \mapsto G$ such that for all $X \in G$, $B_L(X) = BX$. We show this map is a bijection from G to itself. This is clear since we can construct the inverse B^{-1}_L where $B^{-1}_L(B_L(X)) = B^{-1}_L(BX) = B^{-1}BX = X$. Let $f : G \mapsto S_n$ be the map that sends each B to B_L . We show g is injective. Notice if $B_L = C_L$, then $B_LX = C_LX$ for all $X \in G$ so $B = B_L \cdot 1 = C_L \cdot 1 = C$. Thus, g is injective. For checking $g(BC) = g(B)g(C)$, notice $g(BC)X = (BC)_LX = BCX = B(C(X)) = B_LC_LX = g(B)g(C)X$ so $g(BC) = g(B)g(C)$ as required. Taking the composition $f = \varphi \circ g$ gives an injection $f : G \mapsto A_n$ as required. \square