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Linear Algebra I 2005 Exam Solutions  
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This is a core second-year course. All questions are mainly bookwork; only the details are unseen.

← Marks  
SECTION A

[1] A1. (a)  $5A = \begin{pmatrix} 5 & 10 \\ 15 & 20 \end{pmatrix}$

[1]  $A^2 = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} = \begin{pmatrix} 7 & 10 \\ 15 & 22 \end{pmatrix}$

[1]  $AX = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x + 2y \\ 3x + 4y \end{pmatrix}$

[1] (b)  $AB = \begin{pmatrix} 1 & 2 \end{pmatrix} \begin{pmatrix} 3 \\ 4 \end{pmatrix} = 11$

[1]  $BA = \begin{pmatrix} 3 \\ 4 \end{pmatrix} \begin{pmatrix} 1 & 2 \end{pmatrix} = \begin{pmatrix} 3 & 6 \\ 4 & 8 \end{pmatrix}$

[1] (c)  $AA^T = \begin{pmatrix} 1 & 0 & 3 \\ 0 & 2 & 0 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 2 \\ 3 & 0 \end{pmatrix} = \begin{pmatrix} 10 & 0 \\ 0 & 4 \end{pmatrix}$

[1]  $A^T A = \begin{pmatrix} 1 & 0 \\ 0 & 2 \\ 3 & 0 \end{pmatrix} \begin{pmatrix} 1 & 0 & 3 \\ 0 & 2 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 3 \\ 0 & 4 & 0 \\ 3 & 0 & 9 \end{pmatrix}$

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A2.  $\det A = (1 + 12 + 12) - (9 + 4 + 4)$   
 [3]  $= 25 - 17 = 8$

Matrix of minors of A is  $\begin{pmatrix} -3 & -4 & 1 \\ -4 & -8 & -4 \\ 1 & -4 & -3 \end{pmatrix}$   
 (use symmetry to avoid some calculation.)

Hence  $A^{-1} = \frac{1}{8} \begin{pmatrix} -3 & 4 & 1 \\ 4 & -8 & 4 \\ 1 & 4 & -3 \end{pmatrix}$ .

[4]

Check:  $AA^{-1} = \begin{pmatrix} 1 & 2 & 3 \\ 2 & 1 & 2 \\ 3 & 2 & 1 \end{pmatrix} \frac{1}{8} \begin{pmatrix} -3 & 4 & 1 \\ 4 & -8 & 4 \\ 1 & 4 & -3 \end{pmatrix} = \frac{1}{8} \begin{pmatrix} 8 & 0 & 0 \\ 0 & 8 & 0 \\ 0 & 0 & 8 \end{pmatrix}$   
 (optional).

A3.  $\begin{pmatrix} 0 & 1 & 2 & 3 \\ 1 & 1 & 1 & 1 \\ 0 & 1 & 0 & 2 \\ 2 & 3 & 0 & 1 \end{pmatrix} \xrightarrow{\text{swap}} \begin{pmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 2 & 3 \\ 0 & 1 & 0 & 2 \\ 2 & 3 & 0 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 2 & 3 \\ 0 & 1 & 0 & 2 \\ 0 & 1 & -2 & -1 \end{pmatrix} \rightarrow$

[5]  $\begin{pmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & -2 & -1 \\ 0 & 0 & -4 & -4 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & -2 & -1 \\ 0 & 0 & 0 & -2 \end{pmatrix}$

[1] Hence rank = 4.

[1] One row swap  $\Rightarrow \det = -(1)(1)(-2)(-2)$   
 $= -4$

A4. A linear combination of vectors in  $S$  is a vector of the form  $\sum_{i=1}^n k_i v_i$  where the  $k_i$  are scalars.

[2]

The vector space spanned by  $S$  is the set of all linear combinations of vectors in  $S$ .

[1]

$(1, 2, 3, 4)$  is a linear combination of the vectors in  $S$  if

$$(1, 2, 3, 4) = a(1, 0, 1, 0) + b(0, 1, 0, 1) + c(0, 1, 1, 0) + d(1, 0, 0, 1)$$

can be solved for the scalars  $a, b, c, d$ . Then

$$\begin{array}{lcl} 1 = a + d & \rightarrow & 1 = a - b \\ 2 = b + c & \rightarrow & 3 = b - a \\ 3 = a + c & & \end{array} \quad \begin{array}{l} \text{These equations} \\ \text{are inconsistent.} \end{array}$$

[3]

$$4 = b + d$$

Therefore  $(1, 2, 3, 4) \notin \langle S \rangle$ .

Moreover,  $\langle S \rangle \neq \mathbb{R}^4$ , since  $(1, 2, 3, 4) \in \mathbb{R}^4$  but  $(1, 2, 3, 4) \notin \langle S \rangle$ .

[1]

A5. A basis for  $V$  is a linearly independent subset of  $V$  that spans  $V$ .

[2]

The dimension of  $V$  is the number of vectors in any basis for  $V$ .

[1]

$$\text{Suppose } v = \sum_{i=1}^n c_i v_i = \sum_{i=1}^n d_i v_i.$$

$$\text{Then } \sum_{i=1}^n (c_i - d_i) v_i = 0. \text{ But } \{v_i\} \text{ is a}$$

linearly independent set since it is a basis, so  $c_i - d_i = 0 \forall i$ , i.e.  $c_i = d_i \forall i$  and

[4]

the representation is unique.

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A6. A map  $\alpha: U \rightarrow V$  between two vector spaces  $U, V$  with the same field of scalars  $\mathbb{K}$  is a map such that  $\alpha(k_1 u_1 + k_2 u_2) = k_1 \alpha(u_1) + k_2 \alpha(u_2)$  for all  $u_1, u_2 \in U$  and all  $k_1, k_2 \in \mathbb{K}$ .

[2]

$$\begin{aligned} \text{Let } u_1 &= (x_1, y_1, z_1), u_2 = (x_2, y_2, z_2) \\ \text{Then } \alpha(k_1 u_1 + k_2 u_2) &= \alpha(k_1 x_1 + k_2 x_2, k_1 y_1 + k_2 y_2, k_1 z_1 + k_2 z_2) \\ &= ((k_1 x_1 + k_2 x_2) + (k_1 y_1 + k_2 y_2), (k_1 y_1 + k_2 y_2) + (k_1 z_1 + k_2 z_2), \\ &\quad (k_1 z_1 + k_2 z_2) + (k_1 x_1 + k_2 x_2)) \\ &= k_1 (x_1 + y_1, y_1 + z_1, z_1 + x_1) + k_2 (x_2 + y_2, y_2 + z_2, z_2 + x_2) \\ &= k_1 \alpha(u_1) + k_2 \alpha(u_2). \end{aligned}$$

Thus holds  $\forall u_1, u_2 \in U, k_1, k_2 \in \mathbb{K}$ .

[3]

Hence  $\alpha$  is linear.

$$\left. \begin{aligned} \alpha(1, 0, 0) &= (1, 0, 1) \\ \alpha(0, 1, 0) &= (1, 1, 0) \\ \alpha(0, 0, 1) &= (0, 1, 1) \end{aligned} \right\} \Rightarrow A = \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \end{pmatrix}$$

[2]

A7. If  $x$  is a nonzero vector in  $V$  such that  $\alpha(x) = \lambda x$  for some  $\lambda \in \mathbb{K}$  then  $\lambda$  is an eigenvalue of  $\alpha$  with eigenvector  $x$ .

[2]

If  $\alpha(x) = \lambda x$  then by linearity

$$\alpha(kx) = k\alpha(x) = \lambda(kx).$$

Therefore  $kx$  is also an eigenvector (with the same eigenvalue).

[2]

$$\alpha(x) = \lambda x \Rightarrow \alpha^{(2)}(x) = \alpha(\lambda x) = \lambda \alpha(x) = \lambda^2 x$$

Suppose  $\alpha^{(k)}(x) = \lambda^k x$ , which is true for  $k=1$ .

$$\text{Then } \alpha^{(k+1)}(x) = \alpha(\lambda^k x) = \lambda^k \alpha(x) = \lambda^{k+1} x.$$

By induction,  $\alpha^{(n)}(x) = \lambda^n x$ , so  $x$  is an eigenvector of  $\alpha^{(n)}$  with eigenvalue  $\lambda^n$ , where

$\lambda$  is the corresponding eigenvalue of  $\alpha$ .

[3]

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A8. The matrix  $A$  is symmetric if  $A^T = A$   
[2] and antisymmetric if  $A^T = -A$ .

[1]  $(AB)^T = B^T A^T$

Let  $A = x x^T$ . Then  $A^T = (x^T)^T x = x x^T$   
Hence  $A^T = A$  and  $A$  is symmetric.

[3] The dimension of  $A$  the row dimension of  $x$ , namely  $n$ , by the column dimension of  $x^T$ , also  $n$ . Hence  $A$  is an  $n \times n$  matrix.

As a simple example, let  $x = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$ .

[1] Then  $A = \begin{pmatrix} 1 \\ 2 \end{pmatrix} (1 \ 2) = \begin{pmatrix} 1 & 2 \\ 2 & 4 \end{pmatrix}$ .

SECTION B

- B1. (a)  $U$  is a vector subspace of  $V$  if  $U$  is a subset of  $V$  that is a vector space under the operations inherited from  $V$ .

It must satisfy the conditions that  $0_V \in U$  and  $au + bv \in U \forall u, v \in U$  and all scalars  $a, b$ .

- (b) The constraints on  $U \Rightarrow x = -2y, z = \frac{2}{3}y$   
 hence  $U = \{(-2, 1, \frac{2}{3})y \mid y \in \mathbb{R}\} = \langle (-6, 3, 2) \rangle$

$$(0, 0, 0) = 0(-6, 3, 2) \in U.$$

Let  $u = \alpha(-6, 3, 2), v = \beta(-6, 3, 2), \alpha, \beta \in \mathbb{R}$ .  
 Then  $au + bv = (a\alpha + b\beta)(-6, 3, 2) \in U$   
 since  $a\alpha + b\beta \in \mathbb{R}$ .

Hence  $U$  is a vector subspace of  $\mathbb{R}^3$

$\{(-6, 3, 2)\}$  spans  $U$  and is linearly independent,  
 so it is therefore a basis for  $U$  and  $\dim U = 1$ .

$$[1] \text{ (c) } S + T = \{s + t \mid s \in S, t \in T\}$$

$$[1] \quad S \oplus T = S + T \text{ such that } S \cap T = \{\emptyset\}.$$

$$[1] \quad \text{Choose } \{(1, 0, 0), (0, 1, 0)\} \text{ as a basis for } W \subseteq \mathbb{R}^3.$$

$$\text{Then } U \cap W = \{(-6, 3, 2)y \mid y = 0\} = \{\emptyset\}$$

$$[3] \quad \text{since } (-6, 3, 2)y \in \langle (1, 0, 0), (0, 1, 0) \rangle \Rightarrow y = 0.$$

$$\text{Moreover, } U + W = \{u + w \mid u = (-6, 3, 2)y, \\ w = a(1, 0, 0) + b(0, 1, 0), y, a, b \in \mathbb{R}\}$$

$$[3] \quad = \langle (-6, 3, 2), (1, 0, 0), (0, 1, 0) \rangle = \mathbb{R}^3.$$

\* Any 2D vector subspace of  $\mathbb{R}^3$  not containing  $(-6, 3, 2)$  will suffice.

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B2. (a)  $\ker(\alpha) = \{u \in U \mid \alpha(u) = 0\}$   
 [2]  $\operatorname{im}(\alpha) = \{\alpha(u) \mid u \in U\}$

$\alpha(0) = 0 \Rightarrow 0 \in \ker(\alpha)$   
 $u, v \in \ker(\alpha) \Rightarrow \alpha(u) = \alpha(v) = 0$   
 Then  $\alpha(au + bv) = a\alpha(u) + b\alpha(v) = 0$   
 $\Rightarrow au + bv \in \ker(\alpha) \forall u, v \in \ker \alpha$ , and  
 [3] all scalar  $a, b$ . So  $\ker \alpha$  is a vector subspace of  $U$ .

$\alpha(0) = 0 \Rightarrow 0 \in \operatorname{im}(\alpha)$  since  $0 \in U$ .  
 $u, v \in \operatorname{im}(\alpha) \Rightarrow \exists u', v' \in U$  s.t.  $u = \alpha(u')$ ,  
 $v = \alpha(v')$ . Then  $au' + bv' \in U$   
 $\Rightarrow \alpha(au' + bv') = au + bv \in \operatorname{im}(\alpha)$   
 $\forall u, v \in \operatorname{im}(\alpha)$  and all scalars  $a, b$ .  
 [3] So  $\operatorname{im}(\alpha)$  is a vector subspace of  $V$

(b) Let  $\{u_1, \dots, u_n\}$  be a spanning set for  $U$ .  
 Then  $u = \sum_{i=1}^n k_i u_i$  for any  $u \in U$  and scalars  $k_i$ .  
 Any  $v \in \operatorname{im}(\alpha)$  is the image of some  $u \in U$ , i.e.  
 $v = \alpha(u) = \sum_{i=1}^n k_i \alpha(u_i)$  by linearity.  
 [3] Therefore  $\{\alpha(u_1), \dots, \alpha(u_n)\}$  is a spanning set for  $\operatorname{im}(\alpha)$ .

[1] (c)  $\dim U = \dim \ker(\alpha) + \dim \operatorname{im}(\alpha)$ .

Proof. Let  $\{v_1, \dots, v_m\}$  be a basis for  $\ker(\alpha)$  and  
 extend this to a basis  $\{v_1, \dots, v_m, u_1, \dots, u_n\}$  for  $U$ .  
 Then  $\dim U = m + n = \dim \ker \alpha + n$ .  
 By part (b),  $\{\alpha(v_1), \dots, \alpha(v_m), \alpha(u_1), \dots, \alpha(u_n)\}$  is  
 a spanning set for  $\operatorname{im}(\alpha)$ . But  $\alpha(v_i) = 0$   
 since  $v_i \in \ker(\alpha)$ . Hence  $\{\alpha(u_1), \dots, \alpha(u_n)\}$  is  
 [2] a spanning set for  $\operatorname{im}(\alpha)$ .

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Suppose  $k_1 \alpha(u_1) + \dots + k_n \alpha(u_n) = 0$

Then  $\alpha(k_1 u_1 + \dots + k_n u_n) = 0$  by linearity  
 $\Rightarrow k_1 u_1 + \dots + k_n u_n \in \ker(\alpha)$ .

But  $u_i \notin \ker(\alpha)$ , hence  $k_1 = \dots = k_n = 0$  is the only solution. Therefore  $\{\alpha(u_1), \dots, \alpha(u_n)\}$  is a linearly independent set and so is a basis for  $\text{im}(\alpha)$  and  $\dim \text{im}(\alpha) = n$ .

[2] Therefore  $\dim U = \dim \ker(\alpha) + \dim \text{im}(\alpha)$ .

(d)  $\ker(\alpha) = \{(x, y, z) \mid x+y=0, y+z=0\} \subseteq \mathbb{R}^3$

The constraints imply  $x = -y, z = -y$ , hence  
 $\ker(\alpha) = \{(-1, 1, -1)y \mid y \in \mathbb{R}\} = \langle (-1, 1, -1) \rangle$

This set is clearly linearly independent, so

[2] a basis for  $\ker(\alpha)$  is  $\{(-1, 1, -1)\}$  and  $\dim \ker(\alpha) = 1$ .

$\text{im}(\alpha) = \{(x+y, y+z) \mid x, y, z \in \mathbb{R}\}$

$= \{x(1, 0) + y(1, 1) + z(0, 1) \mid x, y, z \in \mathbb{R}\}$

$= \langle (1, 0), (0, 1) \rangle$ . Clearly linearly independent

[2] so a basis for  $\text{im}(\alpha)$  is  $\{(1, 0), (0, 1)\}$  and  $\dim \text{im}(\alpha) = 2$ .

$U = \mathbb{R}^3$  so  $\dim U = 3 = \dim \ker(\alpha)$

[2]  $+ \dim \text{im}(\alpha) = 1 + 2$ .



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B3. (a)  $P$  is the matrix of the identity map on  $V$  with basis  $B$  in its domain and  $\mathcal{C}$  in its codomain, i.e.  $P = (\text{Id}_V, B, \mathcal{C})$ .

$$\text{Id}(1, 0, 0) = (1, 0, 0) = -\frac{1}{2}(0, 1, 1) + \frac{1}{2}(1, 0, 1) + \frac{1}{2}(1, 1, 0)$$

$$\text{Id}(0, 1, 0) = (0, 1, 0) = \frac{1}{2}(0, 1, 1) - \frac{1}{2}(1, 0, 1) + \frac{1}{2}(1, 1, 0)$$

$$\text{Id}(0, 0, 1) = (0, 0, 1) = \frac{1}{2}(0, 1, 1) + \frac{1}{2}(1, 0, 1) - \frac{1}{2}(1, 1, 0)$$

Hence  $P = \frac{1}{2} \begin{pmatrix} -1 & 1 & 1 \\ 1 & -1 & 1 \\ 1 & 1 & -1 \end{pmatrix}$  by inspection

[4]

$$P^{-1} = (\text{Id}_V, \mathcal{C}, B)$$

$$\text{Id}(0, 1, 1) = (0, 1, 1) = 0(1, 0, 0) + 1(0, 1, 0) + 1(0, 0, 1)$$

$$\text{Id}(1, 0, 1) = (1, 0, 1) = 1(1, 0, 0) + 0(0, 1, 0) + 1(0, 0, 1)$$

$$\text{Id}(1, 1, 0) = (1, 1, 0) = 1(1, 0, 0) + 1(0, 1, 0) + 0(0, 0, 1)$$

Hence  $P^{-1} = \begin{pmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{pmatrix}$  [or invert  $P$  by any convenient method]

[4]

Check:  $PP^{-1} = \frac{1}{2} \begin{pmatrix} -1 & 1 & 1 \\ 1 & -1 & 1 \\ 1 & 1 & -1 \end{pmatrix} \begin{pmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 2 \end{pmatrix} \checkmark$   
(optional).

(b)  $v' = Pv = \frac{1}{2} \begin{pmatrix} -1 & 1 & 1 \\ 1 & -1 & 1 \\ 1 & 1 & -1 \end{pmatrix} \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 4 \\ 2 \\ 0 \end{pmatrix} = \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix}$

[3]

This satisfies the definition of the coordinate vector wrt basis  $\mathcal{C}$  because

[2]  $(1, 2, 3) = 2(0, 1, 1) + 1(1, 0, 1) + 0(1, 1, 0)$

(c)  $A' = PAP^{-1} = \frac{1}{2} \begin{pmatrix} -1 & 1 & 1 \\ 1 & -1 & 1 \\ 1 & 1 & -1 \end{pmatrix} \begin{pmatrix} 0 & 1 & -1 \\ 1 & 0 & -1 \\ 1 & -1 & 0 \end{pmatrix} \begin{pmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{pmatrix}$

$= \frac{1}{2} \begin{pmatrix} -1 & 1 & 1 \\ 1 & -1 & 1 \\ 1 & 1 & -1 \end{pmatrix} \begin{pmatrix} 0 & -1 & 1 \\ -1 & 0 & 1 \\ -1 & 1 & 0 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} -2 & 2 & 0 \\ 0 & 0 & 0 \\ 0 & -2 & 2 \end{pmatrix}$

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

[4]

$A'v' = \begin{pmatrix} -1 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & -1 & 1 \end{pmatrix} \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} -1 \\ 0 \\ -1 \end{pmatrix}$

$Av = \begin{pmatrix} 0 & 1 & -1 \\ 1 & 0 & -1 \\ 1 & -1 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} = \begin{pmatrix} -1 \\ -2 \\ -1 \end{pmatrix}$

Hence  $P(Av) = \frac{1}{2} \begin{pmatrix} -1 & 1 & 1 \\ 1 & -1 & 1 \\ 1 & 1 & -1 \end{pmatrix} \begin{pmatrix} -1 \\ -2 \\ -1 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} -2 \\ 0 \\ -2 \end{pmatrix} = \begin{pmatrix} -1 \\ 0 \\ -1 \end{pmatrix}$

[4] Thus  $A'v' = P(Av)$  (as it should!)

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B4. (a) A similarity transformation of a square matrix  $A$  is a transformation of the form  $PAP^{-1}$  where  $P$  is an invertible matrix.

[1]

If a square matrix  $A$  is  $n \times n$  and has  $n$  linearly independent eigenvectors  $x_i$ . Then  $Ax_i = \lambda_i x_i$ ,  $i = 1, \dots, n$ . This set of  $n$  equations can be written as  $AX = X\Lambda$  where the columns of the matrix  $X$  are the  $n$  eigenvectors  $x_i$ ,  $i = 1, \dots, n$ , and  $\Lambda$  is a diagonal matrix with the eigenvalues  $\lambda_i$ ,  $i = 1, \dots, n$ , on the diagonal. Since the columns of  $X$  are linearly independent,  $X$  has maximal rank and so is invertible. Therefore  $X^{-1}AX = \Lambda$  is diagonal and  $X^{-1}AX$  has the form  $PAP^{-1}$  where  $P = X^{-1}$  and so is a similarity transformation.

[5]

(b) A set  $\{v_i, i = 1, \dots, n\}$  of vectors is orthogonal if  $\langle v_i, v_j \rangle = 0$  for  $i \neq j$ , where  $\langle, \rangle$  denotes the inner product. The set of vectors is orthonormal if  $\langle v_i, v_j \rangle = 1$  if  $i = j$  and 0 otherwise.

[2]

If  $Ax = \lambda x$  then  $x^{*T}Ax = \lambda x^{*T}x$ , where  $*$  denotes complex conjugate. Transpose and conjugate to give  $x^{*T}A^{*T}x = \lambda^* x^{*T}x$ . But  $A$  is real symmetric so  $A^{*T} = A$ .

Subtracting  $\Rightarrow (\lambda - \lambda^*) x^{*T}x = 0$ .

$x^{*T}x = \sum_i |x_i|^2 \neq 0$  since  $x$  is an eigenvector

[3] Hence  $\lambda = \lambda^* \Rightarrow \lambda$  is real.

Suppose  $Ax = \lambda x$  and  $Ay = \mu y$

Then  $y^T Ax = \lambda y^T x$  and  $x^T Ay = \mu x^T y$

Transposing the second equation and subtracting give  $(\lambda - \mu) y^T x = 0$ . If  $\mu \neq \lambda$  Then

[3]  $y^T x = 0$ , i.e.  $\langle y, x \rangle = 0$ , so  $x$  &  $y$  are orthogonal

(c) An orthogonal matrix  $Q$  is a square matrix such that  $QQ^T = Q^T Q = I$  or

[1] equivalently  $Q^T = Q^{-1}$ .

Denote the  $i$ th column of  $Q$  by  $q_i$ .

Then  $Q^T Q = \begin{pmatrix} q_1^T \\ \vdots \\ q_i^T \end{pmatrix} \begin{pmatrix} \cdots q_j \cdots \end{pmatrix} = \begin{pmatrix} q_i^T q_j \end{pmatrix} = I$

$\Rightarrow q_i^T q_j = 1$  if  $i = j$  and 0 otherwise,

[3] i.e. the columns of  $Q$  are orthonormal.

(d) If an  $n \times n$  real symmetric matrix  $A$  has  $n$  distinct eigenvalues then it has  $n$  orthogonal eigenvectors. Normalize each eigenvector before constructing the matrix  $X$  as in part (a). Then  $X^T A X = \Lambda$  is diagonal since  $X^T = X^{-1}$  and  $X^T A X$  has the form  $P A P^T$  where  $P = X^T$  and so is a real

[4] orthogonal similarity transformation.