PSETs Landing Page*

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^{*}Note that PDF here is referring to Portable Document Format, not to be confused with the veritable Probability Density Function.

Math 226- HW 10 Due: November 22 by Midnight

1. a) By definition, $[T]_{\beta}$ and $[T]_{\gamma}$ represent the same linear operator T across different bases. Thus, that means that we can establish the following relationship between $[T]_{\beta}$ and $[T]_{\gamma}$, where $Q = [I_V]_{\beta}^{\gamma}$:

$$[T]_{\beta} = Q^{-1}[T]_{\gamma}Q$$

Applying the determinant on each side we get:

$$det([T]_{\beta}) = det(Q^{-1}[T]_{\gamma}Q)$$
$$det([T]_{\beta}) = det(Q^{-1})det([T]_{\gamma})det(Q)$$
$$det([T]_{\beta}) = det(Q^{-1})det(Q)det([T]_{\gamma})$$

Because Q and Q^{-1} are inverses, $QQ^{-1}=I\Rightarrow det(QQ^{-1})=det(I)\Rightarrow det(Q)det(Q^{-1})=1$. Thus,

$$det([T]_{\beta}) = det([T]_{\gamma})$$

b) We reuse the relationship $[T]_{\beta} = Q^{-1}[T]_{\gamma}Q$ from part (a). We compute $det([T]_{\beta} - \lambda I)$ below:

$$det([T]_{\beta} - \lambda I) = det(Q^{-1}[T]_{\gamma}Q - \lambda I)$$

Note that $I = Q^{-1}Q = Q^{-1}IQ$ and so we have that $\lambda I = \lambda(Q^{-1}IQ) = Q^{-1}\lambda IQ$. Thus, we have that:

$$det([T]_{\beta} - \lambda I) = det(Q^{-1}[T]_{\gamma}Q - Q^{-1}\lambda IQ) = det(Q^{-1}([T]_{\gamma} - \lambda I)Q) = det(Q^{-1})det([T]_{\gamma} - \lambda I)det(Q) = det(Q)det(Q^{-1})det([T]_{\gamma} - \lambda I) = det([T]_{\gamma} - \lambda I)$$

- c) Two matrices $A, B \in M_{n \times n}(\mathbb{R})$ are similar if $\exists P \in M_{n \times n}(\mathbb{R})$ s.t. $PAP^{-1} = B$. For example, $[T]_{\gamma}$ and $[T]_{\beta}$ are similar matrices as $\exists Q$ (defined in part (a)) s.t. $[T]_{\beta} = Q^{-1}[T]_{\gamma}Q$. We can generalize the proof in (b) from two matrices representing the same transformation in different bases to two similar matrices. Thus, we have that for two similar matrices A and B, $det(A \lambda I) = det(B \lambda I) \Rightarrow$ two similar matrices A and B have the same characteristic polynomial.
- d) We first define g(t) as an nth degree polynomial given by $g(t) = \sum_{i=0}^{n} a_i t^n$, where coefficient $a_i \in \mathbb{R}$. This question asks us to prove that if x is an eigenvector for T with corresponding eigenvalue λ (i.e. $Tx = \lambda x$), then x is an eigenvector for g(T) with corresponding eigenvalue $g(\lambda)$ (i.e. $g(T)x = g(\lambda)x$). To prove that $g(T)x = g(\lambda)x$, we compute LHS and RHS and show that they are equal. We first compute the LHS:

$$g(T)x = (\sum_{i=0}^{n} a_i T^i)x = \sum_{i=0}^{n} a_i T^i(x)$$

To understand the value of $T^i(x)$ we show an example with i=2: $T^2(x)=T(T(x))=T(\lambda x)=\lambda T(x)=\lambda^2 x$. Thus, we can see that $T^i(x)$ represents applying T i times, sequentially, on x and so $T^i(x)=\lambda^i x$. Thus, we can simplify the LHS as:

$$g(T)x = \sum_{i=0}^{n} a_i T^i(x) = \sum_{i=0}^{n} a_i \lambda^i x = (\sum_{i=0}^{n} a_i \lambda^i) x$$

We now compute the RHS:

$$g(\lambda)x = (\sum_{i=0}^{n} a_i \lambda^i)x$$

Thus, we can clearly see that the LHS = RHS and so we have proven that if $Tx = \lambda x$, then $g(T)x = g(\lambda)x$.

2. a) We first define $A \in M_{n \times n}(\mathbb{R})$. We first compute the eigenvalues of A by solving $det(A - \lambda I) = p(\lambda) = 0$. Because A is an upper (lower) triangular matrix, $A - \lambda I$ is also an upper (lower) triangular matrix and so its determinant is given by the product across the main diagonal. This means that the characteristic polynomial of A is given by:

$$p(\lambda) = det(A - \lambda I) = \prod_{i=1}^{n} (A_{ii} - \lambda)$$

and so the eigenvalues of A (i.e. the solutions to $p(\lambda) = 0$) are given by the values on the diagonal of A. In other words, λ_j , the jth eigenvalue of A, is given by A_{jj} . Thus, we compute tr(A) as:

$$tr(A) = \sum_{j=0}^{n} A_{jj} = \sum_{j=0}^{N} \lambda_j$$

Because the *i*th distinct eigenvalue λ_i has a multiplicity of m_i , λ_i is present m_i times across the diagonal of $A \Rightarrow tr(A) = \sum_{i=0}^k m_i \lambda_i$.

b) Because A is an upper (lower) triangular matrix, det(A) is given as the product of A along its main diagonal. Thus, we can compute det(A) as:

$$det(A) = \prod_{j=1}^{n} a_{jj} = \prod_{j=1}^{n} \lambda_j$$

Because the *i*th distinct eigenvalue λ_i has a multiplicity of m_i , λ_i is present m_i times across the diagonal of $A \Rightarrow det(A) = \prod_{i=1}^{k} (\lambda_i)^{m_i}$.

- 3. a) Please see end of this PDF for solution to 3(a).
 - b) Please see end of this PDF for solution to 3(b).
 - c) Please see end of this PDF for solution to 3(c).
 - d) We compute A^k below:

$$A^{k} = \underbrace{(Q^{-1}DQ)(Q^{-1}DQ), \dots (Q^{-1}DQ)}_{\text{k times}}$$

$$A^{k} = Q^{-1}\underbrace{D, \dots, D}_{\text{k times}} Q$$

$$A^{k} = Q^{-1}D^{k}Q$$

$$A^{k} = Q^{-1}\begin{bmatrix} \lambda_{1}^{k} & 0 & 0 \\ 0 & \lambda_{2}^{k} & 0 \\ 0 & 0 & \lambda_{3}^{k} \end{bmatrix} Q$$

where eigenvalues $\lambda_1 = 1$, $\lambda_2 = 2$, and $\lambda_3 = 2$ as computed in part(a).

e) We compute e^A below.

$$e^{A} = \Sigma_{n=0}^{\infty} \frac{A^{n}}{n!} = \Sigma_{n=0}^{\infty} \frac{Q^{-1}D^{n}Q}{n!} = Q^{-1}(\Sigma_{n=0}^{\infty} \frac{D^{n}}{n!})Q =$$

$$Q^{-1}(\Sigma_{n=0}^{\infty} \frac{1}{n!} \begin{bmatrix} \lambda_{1}^{n} & 0 & 0 \\ 0 & \lambda_{2}^{n} & 0 \\ 0 & 0 & \lambda_{3}^{n} \end{bmatrix})Q = Q^{-1}(\Sigma_{n=0}^{\infty} \begin{bmatrix} \frac{1}{n!} & 0 & 0 \\ 0 & \frac{2^{n}}{n!} & 0 \\ 0 & 0 & \frac{2^{n}}{n!} \end{bmatrix})Q = Q^{-1} \begin{bmatrix} e & 0 & 0 \\ 0 & e^{2} & 0 \\ 0 & 0 & e^{2} \end{bmatrix}$$

4. a) Let us define the characteristic polynomial of A as $det(A - \lambda I) = p(\lambda)$. We define this characteristic polynomial $p(\lambda) = (\lambda - \lambda_1)^{m_1} \dots (\lambda - \lambda_k)^{m_k}$, where k is the number of distinct eigenvalues of A and m_i is the multiplicity of the ith distinct eigenvalue. Thus, we can show that:

$$det(A) = det(A - 0I) = p(0) = (\lambda_1 - 0)^{m_1} \dots (\lambda_k - 0)^{m_k} = \prod_{i=1}^k \lambda_i^{m_i}$$

- b) By the Fundamental Theorem of Algebra, if A is defined in \mathbb{C} , then the characteristic polynomial $p(\lambda)$ of A with complex-valued coefficients will split into a product of linear factors, where each linear factor will have the form $(\lambda_i \lambda)$. Thus, our proof in part (a) applies to show that $det(A) = \prod_{i=1}^k \lambda_i^{m_i}$, even if A is defined in \mathbb{C} .
- c) Let us define λ as any given eigenvalue of A corresponding to eigenvector v. Thus, we can show:

$$A^{3} = A + I_{n}$$

$$A^{3}v = (A + I_{n})v = Av + I_{n}v$$

$$\lambda^{3}v - \lambda v - v = 0$$

$$(\lambda^{3} - \lambda - 1)v = 0$$

Note that because v is an eigenvector, $v \neq 0$. Thus we have that any eigenvalue λ of A must satisfy:

$$\lambda^3 - \lambda - 1 = 0$$

From part (a) and (b), we know that $det(A) = \prod_{i=1}^{k} (\lambda_i)^{m_i}$. We show below that for the following cases that cover the entirety of the possible values of λ :

- (1) eigenvalue λ is complex-valued
- (2) eigenvalue λ is real-valued and positive
- (3) eigenvalue λ is equal to zero
- (4) eigenvalue λ is real-valued and negative

the only possible cases are (1) and (2) and so we are guaranteed that $det(A) = \prod_{i=1}^{k} \lambda_{i}^{m_{i}} > 0$.

Case 1 Eigenvalue λ is complex-valued

By the Conjugate Zeroes Theorem, complex roots (e.g. eigenvalues) of polynomials with real coefficients (i.e. $\lambda^3 - \lambda - 1$) always come in pairs. Let us define two unique complex eigenvalue roots as Z and \bar{Z} with multiplicities of m_Z and $m_{\bar{Z}}$ respectively. Because complex eigenvalue roots always come in pairs, $m_Z = m_{\bar{Z}}$. Thus, in the computation of $det(A) = \prod_i^k \lambda_i^{m_i}$, we will have $Z^{m_Z} \bar{Z}^{m_{\bar{Z}}} = (Z\bar{Z})^{2m_Z}$. Because the product of two complex conjugates is always a positive real number, $(Z\bar{Z})^{2m_Z}$ is equal to a positive number raised to $2m_Z$ th power and thus this resulting quantity is positive. This means that we have shown that if a given eigenvalue is complex-valued, it is guaranteed to have a positive contribution to det(A).

- Case 2 Eigenvalue λ is real-valued and positive If this given eigenvalue is positive and real-valued, its contribution to the product of eigenvalues (i.e. det(A)) is positive.
- Case 3 Eigenvalue λ is equal to zero This is an impossible case. $\lambda=0$ is not a solution to $\lambda^3-\lambda-1=0$ as $0^3-0-1=-1\neq 0$.
- Case 4 Eigenvalue λ is real-valued and negative

We consider three subcases that cover all the possible values of λ for this case: (a) $-1 < \lambda < 0$; (b) $\lambda = -1$; (c) $\lambda < -1$.

For subcase (a), $\lambda^3 - \lambda - 1 = 0$ can be expressed as $\lambda^3 - c = 0$ where c > 0. This gives us that $\lambda^3 = c$, however this is not possible as the cube of a negative number cannot be positive. Thus λ cannot be from (-1,0].

For subcase (b), the equation $\lambda^3 - \lambda - 1 = 0$ simplifies to $(-1)^3 - (-1) - 1 = -1 \neq 0$. Thus, λ cannot be equal to -1.

For subcase (c), the equation $\lambda^3 - \lambda - 1 = 0$ can be expressed as $\lambda^3 + c = 0$, where $c = -\lambda - 1 > 0$. This means that $\lambda^3 = -c$. Note that there is no solution to this equation because λ^3 grows in magnitude at a much faster rate than c, which is linear to λ . Thus, λ cannot be from $(-\infty, 1)$.

Thus, we have shown that any eigenvalue λ can only be complex-valued or real-valued & positive. Because we have shown in both of these cases that the contribution to det(A) is positive, we can guarantee that det(A) is overall positive as well.











