Linear Algebra - HCMUS - June 13rd, 2024 Semester 2 : Year 2023 - 2024 - Time Duration: 90 minutes

Question 1. (2.5 points) Do the following requests

- (a) Is the set χ comprising all matrices whose traces are 0 in $M_n(\mathbb{R})$ a subspace of $M_n(\mathbb{R})$? If valid, then find dim χ .
- (b) In \mathbb{R}^4 space, given $V = \langle (-7, -6, -1, 4), (-2, 3, 1, -1), (4, 5, 1, -3) \rangle$ and U is a solution space of linear system $\begin{cases} x_1 + 2x_2 + x_3 + 5x_4 &= 0 \\ 2x_1 2x_2 + 2x_3 + x_4 &= 0 \\ -4x_1 + 10x_2 4x_3 + 7x_4 &= 0 \end{cases}$ Find a basis for U + V and $U \cap V$.

Question 2. (2 points) In $\mathbb{R}_3[x]$, given the following polynomials

$$f_1 = (1+x)^2$$
, $f_2 = 1 - x^2 + x^3$ and $f_3 = 2x + 3x^2$

- (a) Show that linear set $\mathcal{B} = \{f_1, f_2, f_3\}$ is linearly independent. Find a polynomial $f_4 \in \mathbb{R}^3[x]$ to make $\mathcal{B} \cup \{f_4\}$ a basis for $\mathbb{R}_3[x]$.
- (b) Given $U = \langle f_1, f_2, f_3 \rangle$ and $f = a_0 + a_1 x + a_2 x^2 + a_3 x^3 \in \mathbb{R}_3^x$. Find the condition of coefficients a_0, a_1, a_2, a_3 such that $f \in U$. With that constraint, calculate $[f]_{\mathcal{B}}$.
- (c) Does there exist a basis \mathcal{B}' for U such that $(\mathcal{B} \to \mathcal{B}')^{2024} = \begin{pmatrix} 1 & 2 & -1 \\ 2 & 1 & 0 \\ -3 & 0 & -1 \end{pmatrix}$
- **Question 3.** (2.5 points) Let $\mathcal{B}_1 = \{u_1 = (1, 1, 2), u_2 = (2, 1, 0), u_3 = (-1, -3, 1)\}$ be a basis for \mathbb{R}^3 and $\mathcal{B}_2 = \{v_1 = (5, 2), v_2 = (4, 1)\}$ be a basis for \mathbb{R}^2 . Knowing that $f \in \mathcal{L}(\mathbb{R}^3, \mathbb{R}^2)$ satisfies $f(u_1) = v_1, f(u_2) = v_2, f(u_3) = 6v_1 9v_2$. Consequently, find dim Im(f), dim Ker(f), and $[f]_{\mathcal{B}_1, \mathcal{B}_2}$.
- Question 4. (2 points) Let $A = \begin{pmatrix} 5 & 4 & x \\ 0 & 2 & 0 \\ -3 & -4 & y \end{pmatrix}$ be isomorphic to $B = \begin{pmatrix} 17 & 5 & -80 \\ 6 & 4 & -32 \\ 3 & 1 & -14 \end{pmatrix}$. Find x, y and A^{2024}

Question 5. (1 point) Given $A = (a_{ij}) \in M_2(\mathbb{R}), B = (b_{ij}) \in M_3(\mathbb{R})$ and $C = (c_{ij}) \in M_4(\mathbb{R})$. Set

$$X = \begin{pmatrix} a_{11} & 0 & 0 & 0 & 0 & 0 & a_{12} & 0 \\ 0 & b_{11} & 0 & 0 & b_{12} & b_{13} & 0 & 0 \\ 0 & 0 & c_{11} & c_{12} & 0 & c_{13} & 0 & c_{14} \\ 0 & 0 & c_{21} & c_{22} & 0 & c_{23} & 0 & c_{24} \\ 0 & b_{21} & 0 & 0 & b_{22} & b_{23} & 0 & 0 \\ 0 & b_{31} & 0 & 0 & b_{32} & b_{33} & 0 & 0 \\ 0 & 0 & c_{31} & c_{32} & 0 & c_{33} & 0 & c_{34} \\ a_{21} & 0 & 0 & 0 & 0 & 0 & a_{22} & 0 \\ 0 & 0 & c_{41} & c_{42} & 0 & c_{43} & 0 & c_{44} \end{pmatrix}.$$

Prove that $P_X(\lambda) = P_A(\lambda)P_B(\lambda)P_C(\lambda)$ and if A, B, C are diagonalizable, then X is also diagonalizable.

SUGGESTED ANSWER

Question 1. Given a set $\chi \in M_n(\mathbb{R})$, $\operatorname{tr}(\chi) = 0$

- (a) A valid subspace must satisfy two conditions: Closure under addition (zero vector) and multiplication
 - $\bullet \ v + w = \operatorname{tr}(v) + \operatorname{tr}(w) = 0$
 - $c \cdot v = c \cdot \operatorname{tr}(v) = 0$

Hence, χ is a subspace for $M_n(\mathbb{R})$. Therefore, the set of matrices are dependent, resulting from zero summation on the trace, and the domain for the set are off-diagonals $(n^2 - n)$. For the dimension of χ , by Rank - Nullity theorem:

$$\dim(\mathbf{D}) = \dim(\mathrm{Ker}(tr)) + \dim(\mathrm{Im}(tr)) \iff \dim(\mathbf{D}) = n^2 - n + n - 1$$
$$\implies \boxed{\dim(\mathbf{D}) = \dim(\chi) = n^2 - 1}$$

(b) Find the basis for separate sets, then find their general basis. Since the solution is only 0, thus we find no intersection and the dimension for $U \cup W$ is 0. Apply Rank - Nullity theorem once again to find their union space.

$$V = \begin{pmatrix} -7 & -6 & -1 & 4 \\ -2 & 3 & 1 & -1 \\ 4 & 5 & 1 & -3 \end{pmatrix} \longrightarrow \begin{pmatrix} -7 & -6 & -1 & 4 \\ 0 & \frac{33}{7} & \frac{9}{7} & -\frac{15}{7} \\ 0 & \frac{11}{7} & \frac{3}{7} & -\frac{5}{7} \end{pmatrix} \longrightarrow \begin{pmatrix} -7 & -6 & -1 & 4 \\ 0 & \frac{33}{7} & \frac{9}{7} & -\frac{15}{7} \\ 0 & 0 & 0 & 0 \end{pmatrix}$$
$$\longrightarrow \begin{pmatrix} 1 & 0 & -\frac{1}{11} & -\frac{2}{11} \\ 0 & 1 & \frac{3}{1} & -\frac{5}{11} \end{pmatrix} \Longrightarrow \begin{cases} x_1 = \frac{1}{3}t_2 - \frac{1}{3}t_1 \\ x_2 = t_1 \\ x_3 = \frac{5}{2}t_2 - \frac{11}{3}t_1 \end{cases}$$

The vector set for V is:

$$x \in \left\{ \begin{bmatrix} -\frac{1}{3} \\ 1 \\ -\frac{11}{3} \\ 0 \end{bmatrix}, \begin{bmatrix} \frac{1}{3} \\ 0 \\ \frac{5}{3} \\ 1 \end{bmatrix} \right\}, \operatorname{dim}(V) = 2$$

Check for linear independence

$$\alpha_1 \cdot c_1 + \alpha_2 \cdot c_2 = 0 \Longrightarrow \begin{cases} -\frac{1}{3}c_1 + \frac{1}{3}c_2 = 0 \\ -\frac{1}{3}c_1 + \frac{5}{3}c_2 = 0 \\ c_1 = 0 \\ c_2 = 0 \end{cases} \Longrightarrow c_1 = c_2 = 0$$

Hence, the vector set is a basis for V. Perform the similar process for subspace U

$$\begin{pmatrix} 1 & 2 & 1 & 5 \\ 2 & -2 & 2 & 1 \\ -4 & 10 & -4 & 7 \\ 1 & 0 & 1 & 2 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & 2 & 1 & 5 \\ 0 & -6 & 0 & -9 \\ 0 & 18 & 0 & 27 \\ 0 & -2 & 0 & -3 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & 2 & 1 & 5 \\ 0 & -6 & 0 & -9 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \Longrightarrow \begin{cases} x_1 = -\frac{7}{2}t_2 - t_1 \\ x_2 = -\frac{3}{2}t_2 \\ x_3 = t_1 \\ x_4 = t_2 \end{cases}$$

The vector set for U is:

$$x \in \left\{ \begin{bmatrix} -1\\0\\1\\0 \end{bmatrix}, \begin{bmatrix} -\frac{7}{2}\\-\frac{3}{2}\\0\\1 \end{bmatrix} \right\}$$

Check for linear independence

$$\alpha_1 \cdot c_1 + \alpha_2 \cdot c_2 = 0 \Longrightarrow \begin{cases} -t_1 - \frac{7}{2}t_2 = 0 \\ -\frac{3}{2}c_2 = 0 \\ c_1 = 0 \\ c_2 = 0 \end{cases} \Longrightarrow c_1 = c_2 = 0$$

Find the solution for the intersection $U \cap V$

$$\begin{bmatrix} -\frac{1}{3} & 1 & -\frac{11}{3} & 0 \\ \frac{1}{3} & 0 & \frac{5}{3} & 1 \\ -1 & 0 & 1 & 0 \\ -\frac{7}{2} & -\frac{3}{2} & 0 & 1 \end{bmatrix} \longrightarrow \begin{bmatrix} -\frac{1}{3} & 1 & -\frac{11}{3} & 0 \\ 0 & 1 & 2 & 1 \\ 0 & -3 & 12 & 0 \\ 0 & -12 & \frac{77}{2} & 0 \end{bmatrix} \longrightarrow \begin{bmatrix} -\frac{1}{3} & 1 & -\frac{11}{3} & 0 \\ 0 & 1 & 2 & 1 \\ 0 & -3 & 12 & 0 \\ 0 & 0 & -\frac{19}{2} & 0 \end{bmatrix} \Longrightarrow x = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

The unique solution for the intersection is zero vector, thus the dimension for $\dim(U \cap V) = 0$ and for the union of U, V: $\dim(U \cup V) = \dim(U) + \dim(V) - \dim(U \cap V) = 4$

Question 2. Observe that the degree for 3rd-order polynomial is 4, which is also the rank. We could rewrite the set \mathcal{B} under the vector form and likewise the procedures. Additionally the problem asks us to add another polynomial such that the nullspace is only zero vector (linearly independent), thereby forms a basis for $\mathbb{R}_3[x]$

(a)

$$f = \alpha_1 \cdot c_1 + \alpha_2 \cdot c_2 + \alpha_3 \cdot c_3 = \begin{bmatrix} 1 \\ 2 \\ 1 \\ 0 \end{bmatrix} \cdot c_1 + \begin{bmatrix} 1 \\ 0 \\ -1 \\ 1 \end{bmatrix} c_2 + \begin{bmatrix} 0 \\ 2 \\ 3 \\ 0 \end{bmatrix} \cdot c_3 \Longrightarrow \begin{cases} c_1 + c_2 = 0 \\ 2c_1 + 2c_3 = 0 \\ c_1 - c_2 + 3c_3 = 0 \\ c_2 = 0 \end{cases} \implies c_1 = c_2 = 0$$

Hence, $\mathcal{B} = \{f_1, f_2, f_3\}$ is linearly independent.

(b) If we try to add
$$f_4 = x^4$$
 or $f_4 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$. Then,
$$\begin{cases} c_1 + c_2 = 0 \\ 2c_1 + 2c_3 = 0 \\ c_1 - c_2 + 3c_3 = 0 \\ c_2 + c_4 = 0 \end{cases}$$

This indicates that vector added did not increase the span from initial linear combination (non-zero component on 4th coordinate). Therefore, $B \cup \{f_4\}$ is a basis for $\mathbb{R}_3[x]$

(c) Solve the combination with respect to a vector a

$$f = c_1 \cdot f_1 + c_2 \cdot f_2 + c_3 \cdot f_3 = a \Longrightarrow \begin{pmatrix} 1 & 1 & 0 & a_1 \\ 2 & 0 & 2 & a_2 \\ 0 & -2 & 3 & a_3 \\ 0 & 1 & 0 & a_3 \end{pmatrix} \longrightarrow \boxed{a_1 = 2a_3}$$

From the condition of coefficients, place in the linear systems to uncover the sets

$$\Longrightarrow \begin{cases} x_1 = a_0 - \frac{1}{2}a_1 \\ x_2 = \frac{1}{2}a_1 \\ x_3 = a_0 \end{cases} \Longrightarrow \boxed{x \in \left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} -\frac{1}{2} \\ \frac{1}{2} \\ 0 \end{bmatrix} \right\}}$$

Check for linear independence, likewise the process which would give us $c_1 = c_2 = 0$. Hence, we

could derive the basis of f with respect to \mathcal{B}

$$[f]_{\mathcal{B}} = ([f_1]_{\mathcal{B}} [f_2]_{\mathcal{B}}) = \begin{pmatrix} 1 & -\frac{1}{2} \\ 0 & \frac{1}{2} \\ 1 & 0 \end{pmatrix}$$

(d) The linear basis transformation from \mathcal{B} to \mathcal{B}' would not be possible as the matrix is singular with $\det = 0$, so the basis \mathcal{B}' does not exist.

Question 3. The key detail is in the transformation of $f_{(\mathcal{B}_1)}$ regarding \mathcal{B}_2 , i.e the feasibility of forming linear combination of the latter over the former.

$$[f]_{\mathcal{B}_1,\mathcal{B}_2} = (f(u_1)_{\mathcal{B}_2} f(u_2)_{\mathcal{B}_2} f(u_3)_{\mathcal{B}_2}) = \begin{pmatrix} 1 & 0 & 6 \\ 0 & 1 & -9 \end{pmatrix}$$

Where,

 $[f(u_1)]_{\mathcal{B}_2} = {5 \choose 2} = \alpha_1 \cdot {5 \choose 2} + \alpha_2 \cdot {4 \choose 1} \Longrightarrow \vec{\alpha} = \begin{pmatrix} 1 & 0 \end{pmatrix}$

 $[f(u_2)]_{\mathcal{B}_2} = \begin{pmatrix} 4\\1 \end{pmatrix} = \alpha_1 \cdot \begin{pmatrix} 5\\2 \end{pmatrix} + \alpha_2 \cdot \begin{pmatrix} 4\\1 \end{pmatrix} \Longrightarrow \vec{\alpha} = \begin{pmatrix} 0 & 1 \end{pmatrix}$

 $[f(u_3)]_{\mathcal{B}_2} = \begin{pmatrix} -6\\3 \end{pmatrix} = \alpha_1 \cdot \begin{pmatrix} 5\\2 \end{pmatrix} + \alpha_2 \cdot \begin{pmatrix} 4\\1 \end{pmatrix} \Longrightarrow \vec{\alpha} = \begin{pmatrix} 6\\-9 \end{pmatrix}$

Remark: The image of the function spans the pivot of columns and the kernel spans the nullspace.

$$\operatorname{Ker}(f) \cong N(f) \Longrightarrow \dim(\operatorname{Ker}) = 1, \ \operatorname{Im}(f) \cong C(f) \Longrightarrow \dim(\operatorname{Im}(f)) = 2$$

Question 4. A is isomorphic to B if they contains the same trace, determinant and eigenvalues. A factorization to the power 2024th can be either the diagonals or Jordan's blocks (explicitly to say, happens when exists repeated eigenvalues).

• Find x, y

$$\operatorname{tr}(A) = \operatorname{tr}(B) \Longleftrightarrow 7 + y = 7 \Longrightarrow \boxed{y = 0}, \ \operatorname{det}(A) = \operatorname{det}(B) \Longleftrightarrow 6x = 12 \Longrightarrow \boxed{x = 2}$$

• Factorization of A

$$\det(A - \lambda I) = \begin{vmatrix} 5 - \lambda & 4 & 2 \\ 0 & 2 - \lambda & 0 \\ -3 & -4 & -\lambda \end{vmatrix} = \lambda^3 + 7\lambda^2 - 16\lambda + 12 = 0 \iff \lambda_1 = 3, \lambda_2 = 2$$
 (2)

• Obviously there exist repeated eigenvalues with respective eigenvectors $\vec{x} = \left\{ \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix} \right\}$, which forms Jordan factorization J:

$$J_3 = \begin{pmatrix} 2 & 1 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{pmatrix} \Longrightarrow J_3 = \lambda I_3 + N = \begin{pmatrix} J_2 \\ & J_1 \end{pmatrix} + \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

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• The Jordan matrix to the power of n is expressed as binomial coefficient of $(\lambda I_3 + N)$

$$J_3^n = (\lambda I_3 + N)^n = \binom{n}{0} \lambda^n I_3^n N^0 + \binom{n}{1} \lambda^{n-1} I_3^{n-1} N + \dots + \binom{n-1}{n} \lambda I_3 N^{n-1} + N^n$$

$$\implies J_2^{2024} = \sum_{n=0}^{2024} \binom{2024}{n} (\lambda I_2 + N)^n = 2^{2024} \cdot I_2^{2024} \cdot N^0 + 2024 \cdot 2^{2023} I_2^{2023} \cdot N = \begin{pmatrix} 2^{2024} & 2024 \cdot 2^{2023} & 0 \\ 0 & 2^{2024} & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

• J_1 is simply the power to the other eigenvalue: 3^{2024} . Therefore, we obtain the 2024th power Jordan matrix and matrix with corresponding eigenvectors

$$A^{2024} = XJX^{-1} = \begin{pmatrix} 0 & -2 & -2 \\ 0 & 1 & 1 \\ 0 & 1 & 1 \end{pmatrix} \begin{pmatrix} 2^{2024} & 2024 \cdot 2^{2023} & 0 \\ 0 & 2^{2024} & 0 \\ 0 & 0 & 3^{2024} \end{pmatrix} \begin{pmatrix} 0 & -2 & -2 \\ 0 & 1 & 1 \\ 0 & 1 & 1 \end{pmatrix}^{-1}$$

Question 5. Rearrange the X matrix into ordered diagonal of sub matrices A, B and C.

$$X = \begin{pmatrix} a_{11} & a_{12} & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ a_{21} & a_{22} & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & b_{11} & b_{12} & b_{13} & 0 & 0 & 0 & 0 \\ 0 & 0 & b_{21} & b_{22} & b_{23} & 0 & 0 & 0 & 0 \\ 0 & 0 & b_{31} & b_{32} & b_{33} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & c_{11} & c_{12} & c_{13} & c_{14} \\ 0 & 0 & 0 & 0 & 0 & c_{21} & c_{22} & c_{23} & c_{24} \\ 0 & 0 & 0 & 0 & 0 & c_{31} & c_{32} & c_{33} & c_{34} \\ 0 & 0 & 0 & 0 & 0 & c_{41} & c_{42} & c_{43} & c_{44} \end{pmatrix} \longrightarrow \begin{pmatrix} A & 0 & 0 \\ 0 & B & 0 \\ 0 & 0 & C \end{pmatrix}$$

The general determinant for eigenvalues, and characteristic equation is

$$\det(A - \lambda I) = \det(A - \lambda I) \det(B - \lambda I) \det(C - \lambda I) \iff P_X(\lambda) = P_A(\lambda) P_B(\lambda) P_C(\lambda)$$

Since A, B, C are diagonalizable:

$$A = S\Lambda_1 S^{-1}, \ B = S\Lambda_2 S^{-1}, \ C = S\Lambda_3 S^{-1} \implies \Lambda_1 = S^{-1} A S, \quad \Lambda_2 = S^{-1} B S, \quad \Lambda_3 = S^{-1} C S$$

Thereby, the factorization of X matrix:

$$X = S\Lambda S^{-1} \Longrightarrow \Lambda = S^{-1}XS = \begin{pmatrix} \Lambda_1 & 0 & 0 \\ 0 & \Lambda_2 & 0 \\ 0 & 0 & \Lambda_3 \end{pmatrix} = \begin{pmatrix} D_1 & 0 & 0 \\ 0 & D_2 & 0 \\ 0 & 0 & D_3 \end{pmatrix}$$

As a result, X is diagonalizable. (Q.E.D)

END