

## FALL 2024: MATH 790 HOMEWORK

Homework problems from *Linear Algebra Done Right* will be labelled LADR.

**HW 1.** Let  $V$  be a vector space over the field  $F$ . Note that we are not assuming that  $V$  is finite dimensional.

- (i) Prove the following version of the exchange property. Let  $\{u_1, \dots, u_n\} \subseteq V$  and set  $U := \langle u_1, \dots, u_n \rangle$ . Suppose  $v_1, \dots, v_m \in U$  are linearly independent. Prove that  $m \leq n$ .
- (ii) Give a detailed prove using Zorn's lemma to show that any vector space has a basis.
- (iii) Assume that  $F = \mathbb{C}$ . Prove that  $V$  is also a vector space over  $\mathbb{R}$ , and assuming  $V$  is finite dimensional over  $\mathbb{C}$ , find the dimension of  $V$  as a vector space over  $\mathbb{R}$  in terms of the dimension of  $V$  over  $\mathbb{C}$ .
- (iv) Let  $W \subseteq V$  be a subspace. Use Zorn's lemma to prove there exists a subspace  $U \subseteq V$  maximal with respect to the property that  $W \cap U = 0$ .

**HW 2.** Let  $V$  be a vector space over the field  $F$ .

- (i) Suppose  $T : V \rightarrow W$  is a linear transformation between finite dimensional vectors spaces. Assume  $\alpha_1, \alpha_2$  are bases for  $V$  and  $\beta_1, \beta_2$  are bases for  $W$ . Use the crucial formula from the lecture of August 28 to write a formula relating the matrices  $[T]_{\alpha_1}^{\beta_1}$  and  $[T]_{\alpha_2}^{\beta_2}$ .
- (ii) Prove that if the dimension of  $V$  equals  $n$ , with  $n > 0$ , then there cannot exist a chain of subspaces  $(0) \subsetneq W_1 \subsetneq \dots \subsetneq W_n \subsetneq V$ . Conclude that if  $U_1 \subseteq U_2 \subseteq U_3 \subseteq \dots$  is an ascending chain of subspaces of  $V$ , then there exists  $n_0 \geq 1$  such that  $U_s = U_{n_0}$ , for all  $s \geq n_0$ .
- (iii) Suppose  $F$  is infinite. Prove that  $V$  is not the union of finitely many proper subspaces of  $V$ .

**HW 3.** This homework uses the notation from the second day of class, as it appears in the Daily Update from August 28. Let  $A$  be an  $n \times n$  matrix with coefficients in the field  $F$ .

- (i) Let  $T : V \rightarrow W$  be a linear transformation and set  $A = [T]_{\alpha}^{\beta}$ . For  $v \in V$  let  $[v]_{\alpha}$  denote the  $n \times 1$  column vector in  $F^n$  obtained as follows: If  $v = a_1v_1 + \dots + a_nv_n$ , then  $[v]_{\alpha} = \begin{pmatrix} a_1 \\ \vdots \\ a_n \end{pmatrix}$ . The vector  $[T(v)]_{\beta}$  in  $W$  is defined similarly. Prove that  $[T(v)]_{\beta} = A \cdot [v]_{\alpha}$ .
- (ii) Show that if  $B$  is obtained from  $A$  by interchanging two rows, then  $|B| = -|A|$ .
- (iii) Let  $E$  be an elementary matrix, i.e., an  $n \times n$  matrix obtained from  $I_n$  by applying an elementary row operation. Prove that  $EA$  is obtained from  $A$  by apply the same elementary row operation to  $A$ .
- (iii) Prove that if  $A$  is any matrix, then there is a sequence of elementary row operations that put  $A$  into *reduced row echelon form*.
- (iv) Show that if  $E$  is an elementary matrix corresponding to an elementary row operation of a given type, then  $E^t$  is an elementary matrix corresponding to a row operation of the same type.

**HW 4.** For problems these you may use any of the properties of the determinant discussed in class.

- (i) For an  $n \times n$  matrix  $A$ , verify the Laplace expansion along the  $k$ th row:  $|A| = \sum_{j=1}^n (-1)^{j+k} a_{kj} |A_{kj}|$ .
- (ii) Let  $A$  be an  $n \times n$  invertible matrix such that every entry is  $\pm 1$ . Prove that  $|A|$  is an integer divisible by  $2^{n-1}$ .
- (iii) Suppose that  $A$  and  $B$  are  $(2k+1) \times (2k+1)$  matrices over  $\mathbb{R}$  such that  $AB = -BA$ . Prove that  $A$  and  $B$  cannot both be invertible.

**HW 5.** Let  $V$  be a vector space of dimension  $n$  over the field  $F$ .

- (i) Prove that the vector spaces  $\mathcal{L}(V, V)$  and  $M_n(F)$  are isomorphic.
- (ii) Using the Cayley-Hamilton theorem for matrices, prove that  $\chi_T(T) = 0$ , for  $T \in \mathcal{L}(V, V)$ .
- (iii) For  $f(x) \in F[x]$ , with  $s$  the degree of  $f(x)$ , prove that  $|xI_s - C(f(x))| = f(x)$ , where  $C(f(x))$  is the companion matrix of  $f(x)$ . In other words  $\chi_{C(f(x))}(x) = f(x)$ .

**HW 6.** In the first two problems below,  $V$  is a vector space of dimension  $n$  and  $B := \{v_1, \dots, v_n\} \subseteq V$  is a basis for  $V$ .

1. For  $v \in V$ , write  $v = a_1v_1 + \dots + a_nv_n$ . Define  $[v]_B := \begin{bmatrix} a_1 \\ \vdots \\ a_n \end{bmatrix}$ , a column vector in  $F^n$ .

- (i) For  $\alpha, \beta \in F$  and  $v, w \in V$ , show that  $[\alpha v + \beta w]_B = \alpha[v]_B + \beta[w]_B$ .
- (ii) For  $T \in \mathcal{L}(V, V)$  and  $v \in V$ , show that  $[T(v)]_B = [T]_B^B \cdot [v]_B$ .

2. Suppose  $\lambda \in F$  and  $T \in \mathcal{L}(V, V)$ . Using the corresponding result for matrices, prove that  $\lambda$  is an eigenvalue of  $T$  if and only if  $\chi_T(\lambda) = 0$ .

3. Prove a uniqueness statement for the division algorithm in  $F[x]$ , i.e., prove that if  $f(x), g(x), h(x), r(x), h_0(x), r_0(x)$  are in  $F[x]$  and

$$g(x) = f(x)h(x) + r(x) = f(x)h_0(x) + r_0(x),$$

where  $r(x), r_0(x)$  are either zero or have degree less than the degree of  $f(x)$ , then  $h(x) = h_0(x)$  and  $r(x) = r_0(x)$ .

**HW 7.** 1. Let  $W \subseteq \mathbb{R}$  be a plane through the origin and  $L \subseteq \mathbb{R}^3$  a line through the origin, with  $L \not\subseteq W$ . Prove that  $\mathbb{R}^3 = W \oplus L$ .

2. Suppose  $V = W_1 + W_2$ , for proper non-zero subspaces  $W_1, W_2 \subseteq V$ . Prove there exists a subspace  $U_2 \subseteq W_2$  such that  $V = W_1 \oplus U_2$ .

3. Suppose  $D$  is an  $n \times n$  diagonal matrix with diagonal entries  $\lambda_1, \dots, \lambda_n$ . Prove that  $\lambda_1, \dots, \lambda_n$  are the only eigenvalues of  $D$ .

**HW 8.** 1. Suppose  $B' = \{v'_1, \dots, v'_n\}$  is a basis for  $V$  and  $P = (p_{ij})$  an  $n \times n$  matrix over  $F$ . Consider  $B = \{v_1, \dots, v_n\}$ , where each  $v_i = p_{i1}v'_1 + \dots + p_{in}v'_n$ . Show that  $B$  is a basis for  $V$  if and only if  $P$  is an invertible matrix.

2. Transcribe the main theorem concerning diagonalizability of linear transformations presented at the end of the lecture on September 13 to a statement about diagonalizability for matrices, and then use the linear transformation form of the theorem to prove the matrix form of the theorem.

**HW 9.** 1. Suppose  $B$  is a basis for the vector space  $V$  and  $B = B_1 \cup \dots \cup B_r$  is a partition of  $B$ . Set  $W_i := \text{Span}(B_i)$ , for each  $1 \leq i \leq r$ . Show that  $V = W_1 \oplus \dots \oplus W_r$ . Note:  $V$  need not be finite dimensional, though you can assume this initially, to get a feeling for how this works.

2. Let  $T : F^n \rightarrow F^n$  be a linear transformation, suppose  $E \subseteq F^n$  is the standard basis, and write  $A = [T]_E^E$ . Suppose  $P$  is an invertible matrix such that  $P^{-1}AP = D$ , where  $D$  is a diagonal matrix. Let  $C_1, \dots, C_n$  be the columns of  $P$ , and set  $B := \{C_1, \dots, C_n\}$ . Prove that  $B$  is a basis for  $F^n$  and  $[T]_B^B = D$ .

3. Let  $F$  be a field and  $T_A : F^2 \rightarrow F^2$  be the linear transformation whose matrix with respect to the standard basis is  $A = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$ . Determine if  $T_A$  is diagonalizable over the fields: (a)  $F = \mathbb{R}$ , (b)  $F = \mathbb{C}$ , (c)  $F = \mathbb{Z}_2$ , and (d)  $F = \mathbb{Z}_3$ .

4. Let  $T_B : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  be the linear transformation whose matrix with respect to the standard basis is  $B = \begin{pmatrix} 0 & -6 \\ 1 & -5 \end{pmatrix}$ . Show that  $T_B$  is diagonalizable. Find an invertible  $2 \times 2$  matrix  $P$  such that  $P^{-1}BP$  has the eigenvalues of  $B$  down its diagonal.

Henceforth, whenever we say that  $V$  is an inner product space, we assume that  $F = \mathbb{C}$  or  $\mathbb{R}$ .

**HW 10.** 1. Let  $V$  denote the vector space of complex polynomials having degree less than or equal to  $n$ . For  $f, g \in V$ , set  $\langle f(x), g(x) \rangle := \int_{-1}^1 f(x)\overline{g(x)} dx$ . Show that this defines an inner product on  $V$ .

2. Suppose  $V$  is an inner product space Show:

- (i)  $\|v\| = 0$  if and only if  $v = \vec{0}$ .
- (ii)  $\|\lambda v\| = |\lambda| \cdot \|v\|$ , for all  $v \in V$  and  $\lambda \in F$ . Here for the complex number  $\lambda$ ,  $|\lambda| := \sqrt{a^2 + b^2}$ , if  $\lambda = a + bi$ . Note if  $\lambda \in \mathbb{R}$ ,  $|\lambda|$  is just the absolute value of  $\lambda$ .

- (iii) If  $\vec{0} \neq v \in V$ , and  $\lambda = \frac{1}{\|v\|}$ , show that  $\|\lambda v\| = 1$ .
3. Suppose  $V$  is an inner product space defined over  $\mathbb{R}$ . Show:
- $\langle u+v, u-v \rangle = \|u\|^2 - \|v\|^2$ , for all  $u, v \in V$ .
  - If  $u, v \in V$  have the same length, then  $u+v$  is orthogonal to  $u-v$ .
  - The two diagonals of any rhombus are perpendicular to each other.

**HW 11.** 1. Let  $V$  be the vector space of real polynomials of degree less than or equal to two. Define  $\langle f(x), g(x) \rangle := \int_0^2 f(x)g(x)$ . Find an orthonormal basis for  $V$ .

2. Let  $W$  be a subspace of the finite dimensional inner product space  $V$ . Show that  $V = W \oplus W^\perp$ . Hence the name *orthogonal complement* for  $W^\perp$ . Hint: Start with an orthogonal basis for  $W$  and extend it to an orthogonal basis for  $V$ . Thus, every vector  $v \in V$  can be written uniquely as  $v = w + w'$ , with  $w \in W$  and  $w' \in W^\perp$ . The vector  $w$  is called the *orthogonal projection* of  $v$  onto  $W$ .

**HW 12.** 1. Let  $C = \begin{pmatrix} -4 & 2 & -2 \\ 2 & -7 & 4 \\ -2 & 4 & -7 \end{pmatrix}$ . Find an orthogonal matrix  $Q$  such that  $Q^{-1}CQ$  is diagonal. Now,

Let  $T_C : \mathbb{R}^3 \rightarrow \mathbb{R}^3$  be the linear transformation whose matrix with respect to the standard basis of  $\mathbb{R}^3$  is  $C$ . Find an orthonormal basis for  $\mathbb{R}^3$  consisting of eigenvectors for  $T$ .

2. Find a  $2 \times 2$  matrix over  $\mathbb{R}$  that is diagonalizable, but not orthogonally diagonalizable.

**HW 13.** Let  $V$  be a finite dimensional inner product space over  $\mathbb{C}$ .

1. For  $T \in \mathcal{L}(V, V)$ , using the definition of  $T^*$  from class, prove a version of the first spectral theorem over  $\mathbb{C}$  for  $T$ , using the corresponding result for matrices.

2. For  $T, S \in \mathcal{L}(V, V)$ , use the definition of  $T^*$  from class to prove the following properties:

- $(S+T)^* = S^* + T^*$ .
- $(ST)^* = T^*S^*$ .
- $(\lambda T)^* = \bar{\lambda}T^*$ .
- $(T^*)^* = T$ .
- If  $T$  is invertible,  $(T^{-1})^* = (T^*)^{-1}$ .

**HW 14.** Give an example of a matrix  $A \in M_2(\mathbb{C})$  that is not self-adjoint, but  $A$  is normal, and its entries are not in  $\mathbb{R}$ . Then show that, for your particular choice of  $A$ ,  $\|Av\| = \|A^*v\|$ , for all  $v \in \mathbb{C}^2$ .

**HW 15.** Consider the matrices

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

and

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

Show that these are normal matrices. Then show that when  $A$  acts on  $\mathbb{R}^4$  by multiplication, there are four invariant subspaces, whereas when  $B$  acts on  $\mathbb{R}^4$  by multiplication, there are infinitely many invariant subspaces. The difference here lies in the difference between  $\mu_A(x)$  and  $\mu_B(x)$ . Calculate these polynomials.

**HW 16.** 1. Let  $A$  be an  $m \times n$  matrix over  $\mathbb{R}$  or  $\mathbb{C}$ . Prove that: (a)  $A^*A$  and  $AA^*$  have the same eigenvalues, counted with multiplicity and (b)  $A^*A$  and  $A$  have the same rank.

2. Find the singular value decomposition for the following matrices: (a)  $A = \begin{pmatrix} i & 2i \\ 3i & 6i \end{pmatrix}$ ; (b)  $B = \begin{pmatrix} 0 & 0 & 0 & -5 \\ 0 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \end{pmatrix}$ .

**HW 17.** Let  $F[x]$  denote the ring of polynomials with coefficients in the field  $F$ .

- (i) Let  $p(x) \in F[x]$  be a non-constant irreducible polynomial. Prove that for any non-constant  $f(x)$  in  $F[x]$ , the GCD of  $p(x), f(x)$  is either  $p(x)$  or 1.
- (ii) Show that if  $p(x)$  is irreducible over  $F$  and  $p(x)$  divides  $f(x) \cdot g(x)$ , then  $p(x)$  divides  $f(x)$  or  $p(x)$  divides  $g(x)$ . (Hint: Use (i) and Bezout's Principle.)
- (iii) Prove that if  $p_1(x) \cdots p_r(x) = q_1(x) \cdots q_s(x)$ , and each  $p_i(x), q_j(x)$  is monic and irreducible over  $F$ , then  $r = s$ , and after re-indexing,  $q_i(x) = p_i(x)$ . In other words, the factorization property for polynomials in  $F[x]$  is in fact a *unique factorization* property.

**HW 18.** 1. Consider  $f(x) = x^4 + x^3 + x + 1$  and  $x^4 + 2x$  in  $\mathbb{Z}_2[x]$ . Use the Euclidean algorithm to find the GCD of  $f(x)$  and  $g(x)$ , then write this GCD as  $a(x)f(x) + b(x)g(x)$ , for some  $a(x), b(x) \in \mathbb{Z}_2[x]$ .

- 2. Consider the matrix  $\begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \end{pmatrix}$  as an element of  $M_2(\mathbb{R})$  and  $T : \mathbb{R}^3 \rightarrow \mathbb{R}^3$  given by  $T(v) = Av$ . Find a basis  $B \subseteq \mathbb{R}^3$  such that the matrix of  $T$  with respect to  $B$  is block diagonal, with one block a  $2 \times 2$  companion matrix and the other block a  $1 \times 1$  matrix.
- 3. Suppose  $A$  is a  $3 \times 3$  matrix over  $\mathbb{R}$  whose minimal polynomial equals  $x^3$ . Show there is an invertible matrix  $P$  such that  $P^{-1}AP = \begin{pmatrix} 0 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}$ . Hint: What form must  $\mu_{A,v}(x)$  take, for  $v \in \mathbb{R}^3$ .

**HW 19.** 1. Let  $T : \mathbb{R}^3 \rightarrow \mathbb{R}^3$  be the linear transformation whose matrix with respect to the standard basis is  $A = \begin{pmatrix} 2 & -2 & 3 \\ 1 & 0 & 2 \\ -1 & 2 & 0 \end{pmatrix}$ .

- (i) For  $v = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$ , show that  $\langle T, v \rangle = \mathbb{R}^3$ .
- (ii) For  $w = (T^2 + I)(v)$ , find  $\mu_{T,w}(x)$  and determine  $\langle T, w \rangle$ ,

2. Suppose  $T \in \mathcal{L}(V, V)$  and there are non non-trivial  $T$ -invariant subspaces of  $V$ . Prove  $V$  is a  $T$ -cyclic vector space.

3. Assume  $T : \mathbb{R}^3 \rightarrow \mathbb{R}^3$  and  $\langle T, v \rangle = \mathbb{R}^3$ , for some  $v \in \mathbb{R}^3$ . Let  $N$  be the number of  $T$ -cyclic subspaces. Show that  $N = 2, 4$ , or 6.

**HW 20.** 1. Let  $A \in M_3(\mathbb{R})$ . Show that  $\mu_A(x)$  cannot be an irreducible polynomial of degree two.

2. Let  $E = \{e_1, e_2, e_3\} \subseteq \mathbb{R}^3$  be the standard basis and suppose  $T : \mathbb{R}^3 \rightarrow \mathbb{R}^3$  be such that  $[T]_E^E = \begin{pmatrix} -1 & 3 & -2 \\ -1 & 3 & -4 \\ -1 & 1 & -2 \end{pmatrix}$ .

- (i) Find  $\mu_{T,e_i}(x)$ , for each  $e_1, e_2, e_3$ .
- (ii) Compute  $\mu_T(x)$ .
- (iii) Find a maximal vector for  $\mathbb{R}^3$  with respect to  $T$ .

3. Do the same as in 3, for the matrix  $\begin{pmatrix} 2 & 0 & 0 & 0 \\ 2 & 0 & 0 & -1 \\ -1 & 1 & 0 & -1 \\ 0 & 0 & 1 & -1 \end{pmatrix}$ .

**HW 21.** 1. Use the invariant factor form of the RCF theorem to prove the elementary divisor form of the RCF theorem, as stated in the lecture of October 21.

2. Prove a matrix version of the elementary divisor form of the RCF theorem.

**HW 22.** For the two matrices given in HW 20, find their rational canonical forms and the corresponding change of basis matrices.

**HW 23.** 1. For  $p \geq 1$ , find  $p$  distinct  $p$ th roots of  $A = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$ .

2. Find the solution to the system of first order linear differential equations given by the vector equation  $\mathbf{X}'(t) = A \cdot \mathbf{X}(t)$ , with initial condition  $\mathbf{X}(0) = \begin{pmatrix} 3 \\ 4 \end{pmatrix}$ . Here  $\mathbf{X}(t) = \begin{pmatrix} x_1(t) \\ x_2(t) \end{pmatrix}$ .

**HW 24.** Prove the third isomorphism theorem: Let  $U, W$  be subspaces of the vector space  $V$ . Prove that  $(U + W)/W$  is isomorphic to  $U/(U \cap W)$ . Hint: Find a well-defined surjective linear transformation from  $U \rightarrow (U + W)/W$  and then apply the First Isomorphism Theorem.

2. Let  $V$  and  $U$  be vector spaces and  $W \subseteq V$  a subspace. Set  $K := \{f \in \mathcal{L}(V, U) \mid W \subseteq \text{kerne}(f)\}$ . Show that  $K$  is a subspace of  $\mathcal{L}(V, U)$  and  $\mathcal{L}(V, U)/K \cong \mathcal{L}(V/W, U)$ .

**HW 25.** 1. Given vector spaces  $V, W$ , suppose  $(P, f)$  is a tensor product of  $V$  and  $W$ . Suppose  $\alpha : P \rightarrow P_1$  is an isomorphism of vector spaces. Set  $f_1 := \alpha \circ f$ . Show that  $(P_1, f_1)$  is a tensor product of  $V$  and  $W$ .

2. Let  $L, M$  be vector spaces over  $F$ . Suppose that  $T : L \rightarrow M$  and  $S : M \rightarrow L$  are linear transformations such that  $ST$  is the identity on  $L$  and  $TS$  is the identity on  $M$ . Prove that  $T$  is an isomorphism with inverse  $S$ .

3. For vector spaces  $V, W_1, W_2$  over  $F$  prove that  $V \otimes (W_1 \oplus W_2) \cong (V \otimes W_1) \oplus (V \otimes W_2)$ .

**HW 26.** Prove the properties (a), (b), (c) for direct sums stated at the end of the lecture on Friday, November 22.

**HW 27.** Let  $V$  be a vector space over  $F$ . Let  $L$  denote  $\text{Span}\{v \otimes v' - v' \otimes v \mid v, v' \in V\} \subseteq V \otimes V$ . Let  $v_1 * v_2$  denote the coset  $v_1 \otimes v_2 + L$  in the quotient space  $(V \otimes V)/L$ . Set  $S^2(V) := (V \otimes V)/L$ , the *symmetric square* of  $V$ .

- (i) Show that the same bilinear properties holding in  $V \otimes V$  hold with respect to the property  $*$  in  $S^2(V)$ .
- (ii) Show that  $v_1 * v_2 = v_2 * v_1$  in  $S^2(V)$ , for all  $v_1, v_2 \in V$ .
- (iii) Suppose  $v_1, \dots, v_n$  is a basis for  $V$ . Find a basis for  $S^2(V)$ .
- (iv) If  $\dim(V) = n$ , what is  $\dim(S^2(V))$ ?
- (v) Given a vector space  $U$ , a bilinear map  $h : V \times V \rightarrow U$  is *symmetric* if  $h(v_1, v_2) = h(v_2, v_1)$  for all  $v_1, v_2 \in V$ . Let  $\hat{f} : V \times V \rightarrow S^2(V)$  be the natural map i.e., the usual bilinear map  $f : V \times V \rightarrow V \otimes V$  followed by the quotient map from  $V \otimes V \rightarrow S^2(V)$ . Prove that  $\hat{f}$  is a symmetric bilinear map, and given any vector space  $U$  and a symmetric bilinear map  $g : V \times V \rightarrow U$ , there exists a unique linear transformation  $T : S^2(V) \rightarrow U$  such that  $T \circ \hat{f} = g$ .

**HW 28.** Let  $G$  be the matrix group of  $3 \times 3$  permutation matrices. A  $G$ -invariant subspace  $U \subseteq \mathbf{C}^3$  is *irreducible* if it has no proper  $G$ -invariant subspaces. Show that  $\mathbf{C}^3$  is the direct sum of two irreducible  $G$ -invariant subspaces.