Problem Set 9

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Contents

1	Problem 1	1
	1.1 Part 1	1
	1.2 Part 2	3
2	Problem 2	3
	2.1 Part 1	3
	2.2 Part 2	3
3	Problem 3	3
4	Problem 4	4
5	Problem 5	5
	5.1 Part 1	5
	5.2 Part 2	6
	5.3 Part 3	6
	5.4 Part 4	7

1 Problem 1

1.1 Part 1

Let $A = (a_{ij})$ and consider ϵ_{ij} , the matrix with a 1 in the *i*th row and *j*th column and zeros elsewhere.

Then, for a fixed (i,j), if we write $A=[\mathbf{a}_1^t,\mathbf{a}_2^t,\cdots,\mathbf{a}_n^t]$ as a matrix of column vectors, we have

$$A\mathbf{e}_{ij} = [0, 0, \cdots, \mathbf{a}_i^t, 0, \cdots, 0]$$

as a matrix where \mathbf{a}_i^t occurs as the jth entry. In other words, right-multiplication by \mathbf{e}_{ij} selects column i from A, placing it in column j of a matrix of zeros.

For example, for (i, j) = (3, 2) we have

$$A\mathbf{e}_{32} = \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{21} & a_{22} & a_{33} \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix} = \begin{pmatrix} 0 & a_{13} & 0 \\ 0 & a_{23} & 0 \\ 0 & a_{33} & 0 \end{pmatrix},$$

which is a matrix that contains column 3 of A (the i value) as its 2nd column (the j value).

On the other hand, left multiplication by e_{ij} selects the jth row of A and places it the ith row of a zero matrix, so for example we have

$$\mathbf{e}_{32}A = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{21} & a_{22} & a_{33} \end{pmatrix} = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ a_{21} & a_{22} & a_{23} \end{pmatrix}$$

In general, these two products will not be equal, since the first has a nontrivial column and the latter has a nontrivial row. If $A \in Z(M_n(R))$, these two must be equal, so we can equate corresponding entries to find that

- $a_{21} = 0$, from comparing entries in row 3, column 1,
- $a_{23} = 0$, from comparing entries in row 3, column 3
- $a_{22} = a_{33}$ by comparing entries in row 3, column 2.

Letting the multiplication run over all possibilities for \mathbf{e}_{ij} yields $a_{ii} = a_{jj}$ for every pair i, j and $a_{ij} = 0$ whenever $i \neq j$. Setting $r = a_{ii} = a_{jj}$ for all $1 \leq i, j \leq n$ forces A to be a matrix of the form

$$A = \begin{pmatrix} r & 0 & 0 & \cdots & 0 \\ 0 & r & 0 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & r \end{pmatrix} := rI_n.$$

To see that we must have $r \in Z(G)$, let $sI_n \in Z(M_n(R))$ be arbitrary, where s is not assumed to be in Z(R). Then $(rI_n)(sI_n) = (sI_n)(rI_n)$ by assumption, since these are matrices in the center of $M_n(R)$. But $M_n(R)$ is an R-module, and so the scalars r, s commute with the module elements I_n . This means that we in fact have

$$(rI_n)(sI_n) = (rs)I_n^2 = (rs)I_n,$$

$$(sI_n)(rI_n) = (sr)I_n^2 = (sr)I_n$$

$$\implies (rs)I_n = (sr)I_n$$

$$\implies (rs - sr)I_n = 0.$$

But then by equating (for example) the 1, 1 entry of the matrix $(rs - sr)I_n$, we find $rs - sr = 0_R$, which means $rs = sr \in R$.

Now since $s \in R$ was arbitrary, we find that $r \in Z(R)$ as desired.

1.2 Part 2

Define a map

$$\phi: Z(R) \to Z(M_n(R))$$
$$r \mapsto rI_n.$$

By part 1, this map is surjective. To see that it is also injective, we can consider $\ker \phi = \{r \in Z(r) \ni rI_n = 0_n\}$, which clearly forces r = 0. It is also a homomorphism of R-modules, since $\phi(rx + y) = (rx + y)I_n = r(xI_n) + yI_n$.

Thus by the first isomorphism theorem, we have $Z(R) \cong Z(M_n(R))$.

2 Problem 2

2.1 Part 1

If A, B are (skew)-symmetric, then $A^t = \pm A$ and $B^t = \pm B$ respectively. But then

$$(A+B)^t = A^t + B^t = \pm A + \pm B = \pm (A+B),$$

which shows that A + B is (skew)-symmetric.

2.2 Part 2

 \implies : Suppose that whenever A, B are symmetric then AB is symmetric as well.

We then have $(AB)^t = AB$ by assumption, and then by calculation we have $(AB^t) = B^t A^t = BA$, so AB = BA.

 \Leftarrow : Suppose that AB = BA and A, B are symmetric. We want to show that AB is also symmetric, so we compute

$$(AB)^t = B^t A^t = BA = BA.$$

Now let $B \in M_n(R)$ be arbitrary. We have

- $(BB^t)^t = (B^t)^t B^t = BB^t$, so BB^t is symmetric,
- $(B + B^t)^t = B^t + (B^t)^t = B^t + B^t = B^t + B^t$, so $B + B^t$ is symmetric,
- $(B B^t)^t = B^t B = -(B + B^t)$, so $B B^t$ is skew-symmetric

3 Problem 3

Definition: We say $A \sim B$ in $M_n(R) \iff$ there exists an invertible P such that $B = PAP^{-1}$.

• Reflexive, $A \sim A$:

Take $P = I_n$ the identity matrix.

- Symmetric, $A \sim B \implies B \sim A$: $B = PAP^{-1} \implies BP = PA \implies P^{-1}BP = A, \text{ so we can take } Q = P^{-1} \text{ to yield } A = QBQ^{-1}.$
- Transitive, $A \sim B \& B \sim C \implies A \sim C$: If $B = PAP^{-1}$, $C = QBQ^{-1}$, then $C = Q(PAP^{-1})Q^{-1} = (QP)A(QP)^{-1}$, so take L = QP to yield $C = LAL^{-1}$.

Definition: We say $A \sim B$ in $M(n \times n, R) \iff B = PAQ$ with $P \in GL(n, R), Q \in GL(m, R)$.

- Reflexive, $A \sim A$:

 Take $P = I_{m,n}$ the matrix with 1s on the diagonal and zeros elsewhere, and $Q = P^t$.
- Symmetric, $A \sim B \implies B \sim A$: $B = PAQ \implies BQ^{-1} = PA \implies P^{-1}BQ^{-1} = A, \text{ so we can take } S = P^{-1}, T = Q^{-1} \text{ to yield } A = QBT.$
- Transitive, $A \sim B \& B \sim C \implies A \sim C$: If B = PAQ, C = RBS, then C = R(PAQ)S = (RP)A(QS), so take L = RP, M = QS to yield C = LAM.

4 Problem 4

- 1. $A \in M(n \times m, D)$ has a left inverse $B \iff \operatorname{rank}(A) = m$:
- \implies : Suppose toward the contrapositive that $\operatorname{rank}(A) < m$, so A has at least one pair of linearly dependent columns. So wlog write $A = [\mathbf{a}_1, \mathbf{a}_2, \cdots, \mathbf{a}_m]$ in block form with each \mathbf{a}_i a column vector, and we can assume that $\mathbf{a}_1, \mathbf{a}_2$ are linearly dependent.

Now suppose such a left inverse B were to exists. Write it in block form as $B = [\mathbf{b}_1, \mathbf{b}_2, \cdots, \mathbf{b}_n]^t$, so each \mathbf{b}_i is a row of B.

Now if $BA = I_m$ is to hold, noting that $(BA)_{ij} = \langle \mathbf{b}_i, \mathbf{a}_j \rangle$, we must have

$$\begin{split} I_{1,1} &= \langle \mathbf{b}_1, \ \mathbf{a}_1 \rangle = 1 \\ I_{1,2} &= \langle \mathbf{b}_1, \ \mathbf{a}_2 \rangle = 0 \\ I_{1,3} &= \langle \mathbf{b}_1, \ \mathbf{a}_3 \rangle = 0 \\ &\vdots \\ I_{2,1} &= \langle \mathbf{b}_2, \ \mathbf{a}_1 \rangle = 0 \\ I_{2,2} &= \langle \mathbf{b}_2, \ \mathbf{a}_2 \rangle = 1 \\ I_{2,3} &= \langle \mathbf{b}_2, \ \mathbf{a}_3 \rangle = 0 \\ &\vdots \\ \end{split}$$

But the claim is that this can *not* happen if $\mathbf{a}_1, \mathbf{a}_2$ are linearly dependent. To see why, note that the linear dependence supplies elements $d_1, d_2 \neq 0 \in D$ such that $d_1\mathbf{a}_1 + d_2\mathbf{a}_2 = \mathbf{0}$. But then taking inner products against, for example, \mathbf{b}_1 , we obtain

$$c_{1}\mathbf{a}_{1} + c_{2}\mathbf{a}_{2} = \mathbf{0} \implies d_{1}\langle \mathbf{b}_{1}, \ \mathbf{a}_{1} \rangle + d_{2}\langle \mathbf{b}_{1}, \ \mathbf{a}_{2} \rangle = \langle \mathbf{b}_{1}, \ \mathbf{0} \rangle = 0$$

$$\implies d_{1}\langle \mathbf{b}_{1}, \ \mathbf{a}_{1} \rangle + d_{2}\langle \mathbf{b}_{1}, \ \mathbf{a}_{2} \rangle = 0$$

$$\implies d_{1} + d_{2}\langle \mathbf{b}_{1}, \ \mathbf{a}_{2} \rangle = 0$$

$$\implies \langle \mathbf{b}_{1}, \ \mathbf{a}_{2} \rangle = -\frac{d_{1}}{d_{2}} \neq 0,$$

which contradicts $\langle \mathbf{b}_1, \mathbf{a}_2 \rangle = 0$ as required by the previous equations.

 \iff : Suppose rank(A) = m, so A has m linearly independent columns – note that this is all of its columns. Since row ranks equal column ranks, this also says that A has m linearly independent rows, so we must have $n \ge m$. Then viewing A as a map from $D^m \to D^n$, we find that rank im $A = m \le n$. In particular, ker $A = \{0\}$; otherwise this would force rank im A < m. So A represents an injective map $f_A : D^m \to D^n$.

But any injective set map $f: S_1 \to S_2$ has a left-inverse g such that $g \circ f = \mathrm{id}_{S_1}$. So $f_A: D^m \to D^n$ as a set map has a left inverse $g_B: D^n \to D^m$ set map satisfying $g_B \circ f_A = \mathrm{id}_{D^m}$. But then taking the matrix associated to g_B yields a matrix $B \in M(m \times n, D)$ such that $BA = I_m$ as desired. \square

2. A has a right inverse $B \iff \operatorname{rank}(A) = n$:

 \implies : By a similar argument, supposing that rank A < n but $AB = I_n$ for some B, we find that A has at least two linearly dependent *rows* this time, say $\mathbf{a}_1, \mathbf{a}_2$, whereas we obtain a system of equations of the form $\langle a_i, \mathbf{b}_k \rangle = \delta_{ik}$ where \mathbf{b}_i are now the columns of B.

In a similar manner, the linear dependence forces, say, $\langle \mathbf{a}_2, \mathbf{b}_1 \rangle \neq 0$, which is a contradiction.

 \Leftarrow : By another similar argument, we find that A represents a map $f_A: D^m \to D^n$, and since rank $A = \dim \operatorname{im} A = n$, we find that A represents a surjective map f_A . Surjective set maps have right inverses, so there is some $g_B: D^n \to D^m$ such that $f_A \circ g_B = \operatorname{id}_{D^n}$, and when translated to matrices this yields $AB = I_n$. \square

5 Problem 5

5.1 Part 1

 \Leftarrow : Suppose that $A\mathbf{x} = \mathbf{b}$ has a solution \mathbf{x} .

Write $A = [\mathbf{a}_i]$ in block form with each \mathbf{a}_i a row of A. By definition, a solution to this equation is a $\mathbf{x} = (x_i)$ such that for each i, we have $\langle \mathbf{a}_i, \mathbf{x} \rangle = b_i$ (by carrying out the matrix multiplication).

But

$$\langle \mathbf{a}_i, \ \mathbf{x} \rangle = b_i$$

$$\implies \sum_{j=1}^m a_{ij} x_j = b_i,$$

which says that the collection x_1, \dots, x_n solves the equation

$$a_{i1}x_1 + a_{i2}x_2 + \cdots + a_{im} = b_i$$

for every i, which is exactly the statement that the x_i simultaneously solve the given system.

 \implies : Suppose that the given system has a simultaneous solutions x_1, x_2, \dots, x_n , and consider the matrix equation $A\mathbf{x} = \mathbf{b}$.

Letting $\mathbf{x} = [x_1, x_2, \cdots, x_n]$, we can rewrite

$$b_i = a_{i1}x_1 + a_{i2}x_2 + \dots + a_{im}x_m = \langle \mathbf{a}_i, \ \mathbf{x} \rangle,$$

where $\mathbf{a}_{i} = [a_{i1}, a_{i2}, \cdots, a_{im}].$

But then \mathbf{a}_i is the *i*th row of A, and $A\mathbf{x} = \mathbf{b}$ has a solution iff there is a \mathbf{x} such that $\langle \mathbf{a}_i, \mathbf{x} \rangle = b_i$ for all i, which is exactly what we've constructed.

5.2 Part 2

Noting that applying a row operation to A is the same as taking the product EA for some elementary matrix E, we can write $A_1 = \left(\prod_{i=1}^{\ell} E_i\right) A$ and $B_1 = \left(\prod_{i=1}^{\ell} E_i\right) B$,

thus

$$A\mathbf{x} = \mathbf{b}$$

$$\Rightarrow E_{\ell}A\mathbf{x} = E_{\ell}\mathbf{b}$$

$$\Rightarrow E_{\ell-1}E_{\ell}A\mathbf{x} = E_{\ell-1}E_{\ell}\mathbf{b}$$

$$\vdots$$

$$\Rightarrow E_{1}E_{2}\cdots E_{\ell}A\mathbf{x} = E_{1}E_{2}\cdots E_{\ell}A\mathbf{b}$$

$$\Rightarrow A_{1}\mathbf{x} = B_{1}$$

5.3 Part 3

1. AX = B has a solution \iff rank(A) = rank(C):

Note that we can only have rank $C \ge \operatorname{rank} A$.

 \Longrightarrow :

Suppose that AX = B has a solution; then **b** is in the column space of A. But this says that

$$\mathrm{span}(\{\mathbf{a}_i\}) = \mathrm{span}(\{\mathbf{a}_i\} \bigcup \{\mathbf{b}\}),$$

where \mathbf{a}_i are the columns of A. But then taking dimensions on both sides yields rank $A = \operatorname{rank} C$, since the rank of the dimension of the column space.

⇐=:

Suppose rank $A = \operatorname{rank} C$; then the

$$\dim \operatorname{span}(\{\mathbf{a}_i\}) = \dim \operatorname{span}(\{\mathbf{a}_i\} \bigcup \{\mathbf{b}\}),$$

which says that \mathbf{b}_i is in the column space of A, and thus AX = B has a solution.

2. The solution is unique \iff rank(A) = m.

⇐=:

Suppose that rank(A) = m and a solution to AX = B exists. Then rank(C) = m as well

5.4 Part 4

Todo

6 Problem 6