

1 Sets, Maps, and Complex Numbers

1.1 Sets

Exercise 1.1. *Let*

$$A = \{x \in \mathbb{R} | x^2 - 4x + 3 \leq 0\}, B = \{x \in \mathbb{R} | |x - 1| \leq 1\},$$

and

$$C = \{x \in \mathbb{R} | x^2 - 5x + 6 \leq 0\}.$$

Compute $(A \cup B) \cap C$ and $(A \cap B) \cup C$.

Exercise 1.2. *Let A, B, C, D be arbitrary sets. Prove that*

- a) $A \cap (B \setminus C) = (A \cap B) \setminus (A \cap C).$
- b) $A \cup (B \setminus A) = A \cup B.$
- c) $(A \setminus B) \setminus C = A \setminus (B \cup C).$
- d) $A \setminus (A \setminus B) = A \cap B.$
- e) $(A \setminus B) \cup (B \setminus A) = (A \cup B) \setminus (A \cap B).$
- f) $(A \setminus B) \cap (C \setminus D) = (A \cap C) \setminus (B \cup D).$
- g) $(A \cup B) \times C = (A \times C) \cup (B \times C).$
- h) $(A \cap B) \times C = (A \times C) \cap (B \times C).$
- i) *Is it true that $(A \cup B) \times (C \cup D) = (A \times C) \cup (B \times D)$. If not, give a counterexample.*
- j) *If $(A \cap C) \subset (A \cap B)$ and $(A \cup C) \subset (A \cup B)$, then $C \subset B$.*

1.2 Maps

Exercise 1.3. *Let $f : X \rightarrow Y$ be a map and $A, B \subset X; C, D \subset Y$. Prove that*

- a) $f(A \cup B) = f(A) \cup f(B),$
- b) $f^{-1}(C \cup D) = f^{-1}(C) \cup f^{-1}(D),$
- c) $f^{-1}(C \cap D) = f^{-1}(C) \cap f^{-1}(D),$
- d) $f^{-1}(C \setminus D) = f^{-1}(C) \setminus f^{-1}(D),$
- e) $A \subset f^{-1}(f(A)),$
- f) $C \supset f(f^{-1}(C)).$
- g) $f(A \cap B) \subset f(A) \cap f(B).$ *Give an example to show that the converse is not true.*

Exercise 1.4. *Let $f : \mathbb{R}^2 \rightarrow \mathbb{R}^2, f(x, y) = (2x, 2y)$ and $A = \{(x, y) \in \mathbb{R}^2 | (x - 4)^2 + y^2 = 4\}$. Find $f(A), f^{-1}(A)$.*

Exercise 1.5. *Which of the following maps are injective, surjective, bijective?*

- a) $f : \mathbb{R} \rightarrow \mathbb{R}, f(x) = 3 - 2x,$
- e) $f : [4, 9] \rightarrow [21, 96], f(x) = x^2 + 2x - 3,$
- b) $f : (-\infty, 0] \rightarrow [4, +\infty), f(x) = x^2 + 4,$
- f) $f : \mathbb{R} \rightarrow \mathbb{R}, f(x) = 3x - 2|x|,$
- c) $f : (1, +\infty) \rightarrow (-1, +\infty), f(x) = x^2 - 2x,$
- g) $f : (-1, 1) \rightarrow \mathbb{R}, f(x) = \ln \frac{1+x}{1-x},$
- d) $f : \mathbb{R} \setminus \{1\} \rightarrow \mathbb{R} \setminus \{3\}, f(x) = \frac{3x+1}{x-1},$
- h) $f : \mathbb{R} \setminus \{0\} \rightarrow \mathbb{R}, f(x) = \frac{1}{x},$

Exercise 1.6. Let $f(x) = -x^2 - 2x + 3$.

- a) Find a such that $f : \mathbb{R} \rightarrow (-\infty, a]$ is surjective.
- b) Find b such that $f : [b, +\infty) \rightarrow (-\infty, 3]$ is injective.

Exercise 1.7. Let X, Y, Z be sets and $f : X \rightarrow Y, g : Y \rightarrow Z$ be maps. Prove that

- a) If f and g are injective, then $g \circ f$ is injective.
- b) If f and g are surjective, then $g \circ f$ is surjective.
- c) If f and g are bijective, then $g \circ f$ is bijective.
- d) If f is surjective and $g \circ f$ is injective, then g is injective.
- e) Give an example to show that $g \circ f$ is injective, but g is not.
- f) If g is injective and $g \circ f$ is surjective, then f is surjective.
- g) Give an example to show that $g \circ f$ is surjective but f is not.

1.3 Algebraic Structures

Exercise 1.8. Consider the commutativity, associativity of the following binary operator $*$ on \mathbb{R} and \circ on \mathbb{R}^2 and find the identity element, the inverse element.

- a) $x * y := xy + 1,$
- b) $x * y := \frac{1}{2}xy,$
- c) $(x_1, x_2) \circ (y_1, y_2) := \left(\frac{x_1+y_1}{2}, \frac{x_2+y_2}{2} \right).$

Exercise 1.9. Let X, Y be sets, $*$: $Y \times Y \rightarrow Y$ is a commutative, associative binary operator with identity element e and $f : X \rightarrow Y$ be an bijection. Consider the binary operator on X as follow: $x_1 \circ x_2 = f^{-1}(f(x_1) * f(x_2))$. Prove that \circ is a commutative, associative binary operator with identity element.

Exercise 1.10. Which of the following sets is a group?

- a) $(m\mathbb{Z}, +)$, where $m\mathbb{Z} = \{n \in \mathbb{Z} | n \text{ is divisible by } m\}.$
- b) $(2^{\mathbb{Z}}, \times)$, where $2^{\mathbb{Z}} = \{2^n, n \in \mathbb{Z}\}.$

c) $(P_n(X), +)$, where $P_n(X)$ is the all real polynomials of degree not exceeding n .

Exercise 1.11. Let X be arbitrary set and consider the binary operator $x * y = x, \forall x, y \in X$. Prove that $(X, *)$ is a semigroup.

Exercise 1.12. Let X be a semigroup with the multiplication.

a) Prove that if $ab = ba, \forall a, b \in X$, then $(ab)^n = a^n b^n, n > 1$.

b) Let $a, b \in X$ such that $(ab)^2 = a^2 b^2$. Can we conclude that $ab = ba$?

Exercise 1.13. Prove that

a) $(\mathbb{Q}, +, \times)$ is a field.

b) The $(\mathbb{Z}, +, \times)$ is a ring but not a field.

Exercise 1.14. Which of the following sets is a ring? a field?

a) $X = \{a + b\sqrt{2} | a, b \in \mathbb{Z}\}$,

b) $Y = \{a + b\sqrt{2} | a, b \in \mathbb{Q}\}$

where the addition and multiplication are the common addition and multiplication

$$(a + b\sqrt{2}) + (c + d\sqrt{2}) = (a + c) + (b + d)\sqrt{2},$$

$$(a + b\sqrt{2})(c + d\sqrt{2}) = (ac + 2bd) + (ad + bc)\sqrt{2}.$$

1.4 Complex Numbers

Exercise 1.15. Find the canonical forms of the following complex numbers.

a) $(1 + i\sqrt{3})^9$,

c) $(2 + i\sqrt{12})^5(\sqrt{3} - i)^{11}$,

b) $\frac{(1+i)^{21}}{(1-i)^{13}}$,

d) $\frac{2+3i}{5+4i}$.

Exercise 1.16. Solve the following equations in the field of complex numbers.

a) $z^2 + z + 1 = 0$,

e) $\frac{(z+i)^4}{(z-i)^4} = 1$,

b) $z^2 + 2iz - 5 = 0$,

f) $z^8(\sqrt{3} + i) = 1 - i$,

c) $z^4 - 3iz^2 + 4 = 0$,

g) $\overline{z^7} = \frac{1}{z^3}$,

d) $z^6 - 7z^3 - 8 = 0$,

h) $z^4 = z + \overline{z}$.

2 Matrices

2.1 Matrix Operations

Exercise 2.1. Let $A = \begin{bmatrix} 1 & -3 & 2 \\ 2 & 1 & -1 \\ 0 & 3 & -2 \end{bmatrix}$, $B = \begin{bmatrix} 2 & 1 & 1 \\ -2 & 3 & 0 \\ 1 & 2 & 4 \end{bmatrix}$, $C = \begin{bmatrix} -1 & 2 & 1 \\ 3 & 4 & 1 \\ 2 & 0 & 2 \end{bmatrix}$.

Compute $A + BC, A^T B - C, A(BC), (A + 3B)(B - C)$.

Exercise 2.2. Let $A = \begin{bmatrix} 1 & 3 \\ -1 & 2 \end{bmatrix}$, $B = \begin{bmatrix} -1 & 0 \\ 1 & 1 \end{bmatrix}$.

a) Compute $F = A^2 - 3A$,

b) Find the matrix X satisfies $(A^2 + 5I)X = B^T(3A - A^2)$.

Exercise 2.3. Find the matrix X such that:

a) $\begin{bmatrix} 1 & 2 \\ -3 & 4 \end{bmatrix} \begin{bmatrix} 3 & 0 \\ 2 & 1 \end{bmatrix} + 2X = \begin{bmatrix} 1 & -2 \\ 5 & 7 \end{bmatrix}$.

b) $\frac{1}{2}X - \begin{bmatrix} 1 & -3 & 2 \\ 3 & -4 & 1 \\ 2 & -5 & 3 \end{bmatrix} \begin{bmatrix} 2 & 5 & 6 \\ 1 & 2 & 5 \\ 1 & 3 & 2 \end{bmatrix} = \begin{bmatrix} 0 & -6 & 6 \\ -2 & 9 & 2 \\ -4 & -8 & 6 \end{bmatrix}$.

Exercise 2.4. Find all 2×2 matrices such that

a) $A^2 = I$.

b) $A^2 = 0$.

Exercise 2.5. Compute A^n , where

a) $A = \begin{bmatrix} \cos a & -\sin a \\ \sin a & \cos a \end{bmatrix}$

b) $A = \begin{bmatrix} a & 1 & 0 \\ 0 & a & 1 \\ 0 & 0 & a \end{bmatrix}$

Exercise 2.6. Show that the linear transformation $y = Ax$ with matrix

$$A = \begin{bmatrix} \cos a & -\sin a \\ \sin a & \cos a \end{bmatrix}, \text{ and } x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}, \quad y = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$$

is a counterclockwise rotation in the Cartesian x_1x_2 -coordinate system in the plane about the origin, where a is angle of rotation.

2.2 Determinants

Exercise 2.7. Compute the following determinants

a) $A = \begin{vmatrix} 1 & 0 & 2 & -1 \\ 3 & 0 & 0 & 5 \\ 2 & 1 & 4 & -3 \\ 1 & 0 & 5 & 0 \end{vmatrix}$

c) $C = \begin{vmatrix} 1 & 1 & 2 & 3 \\ 1 & 2 - x^2 & 2 & 3 \\ 2 & 3 & 1 & 5 \\ 2 & 3 & 1 & 9 - x^2 \end{vmatrix}$

b) $B = \begin{vmatrix} a & b & c & d \\ b & a & d & c \\ c & d & a & b \\ d & c & b & a \end{vmatrix}$

d) $D = \begin{vmatrix} 1+x & 1 & 1 & 1 \\ 1 & 1-x & 1 & 1 \\ 1 & 1 & 1+z & 1 \\ 1 & 1 & 1 & 1-z \end{vmatrix}$.

Exercise 2.8. Prove that if A is a skew-symmetric (or antisymmetric or antimetric) matrix of order n , where n is odd, then $\det(A) = 0$.

Exercise 2.9. Let A be a square matrix of order 2017. Prove that

$$\det(A - A^T)^{2017} = 2017(\det A - \det A^T).$$

Exercise 2.10. Let A, B be square matrices of order 2017 satisfy $AB + B^T A^T = 0$. Prove that $\det A = 0$ or $\det B = 0$.

Exercise 2.11. Let A, B be real square matrices of the same order. Prove that

$$\det(A^2 + B^2) \geq 0.$$

Exercise 2.12. Let $A = [a_{ij}]_{n \times n}$ be a complex matrix such that $a_{ij} = -\overline{a_{ji}}$. Prove that $\det(A)$ is a real number.

Exercise 2.13. Let A be an $n \times n$ square matrix satisfies $A^2 + 2017I = 0$. Prove that $\det A > 0$.

Exercise 2.14. Prove that if A is a real square matrix satisfies $A^3 = A + I$, then $\det A > 0$.

2.3 Rank of matrices

Exercise 2.15. Find the rank of the following matrices

$$a) A = \begin{bmatrix} 1 & 3 & 5 & -1 \\ 2 & -1 & -1 & 4 \\ 5 & 1 & -1 & 7 \\ 7 & 7 & 9 & 1 \end{bmatrix}.$$

$$b) B = \begin{bmatrix} 4 & 3 & -5 & 2 & 3 \\ 8 & 6 & -7 & 4 & 2 \\ 4 & 3 & -8 & 2 & 7 \\ 4 & 3 & 1 & 2 & -5 \\ 8 & 6 & -1 & 4 & -6 \end{bmatrix}.$$

2.4 Inverse of a Matrix

Exercise 2.16. Find the inverses of the matrices

$$a) A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix},$$

$$c) C = \begin{bmatrix} 3 & -4 & 5 \\ 2 & -3 & 1 \\ 3 & -5 & 1 \end{bmatrix}$$

$$b) B = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 9 & 8 & 7 \end{bmatrix},$$

$$d) D = \begin{bmatrix} 1 & -a & 0 & 0 \\ 0 & 1 & -a & 0 \\ 0 & 0 & 1 & -a \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

Exercise 2.17. Let A, B be square matrices of the same order satisfy $AB = A + B$. Prove that $AB = BA$.

2.5 Systems of Linear Equations

Exercise 2.18. Solve the following systems of linear equations

$$a) \begin{cases} x_1 - 2x_2 + x_3 = 4 \\ 2x_1 + x_2 - x_3 = 0 \\ -x_1 + x_2 + x_3 = -1 \end{cases}$$

$$b) \begin{cases} 3x_1 - 5x_2 - 7x_3 = 1 \\ x_1 + 2x_2 + 3x_3 = 2 \\ -2x_1 + x_2 + 5x_3 = 2. \end{cases}$$

$$c) \begin{cases} ax_1 + x_2 + x_3 + x_4 = 1 \\ x_1 + ax_2 + x_3 + x_4 = a \\ x_1 + x_2 + ax_3 + x_4 = a^2 \end{cases}$$

$$d) \begin{cases} (2-a)x_1 + x_2 + x_3 = 0 \\ x_1 + (2-a)x_2 + x_3 = 0 \\ x_1 + x_2 + (2-a)x_3 = 0 \end{cases}$$

$$e) \begin{cases} 3x_1 - 5x_2 + 2x_3 + 4x_4 = 2 \\ 7x_1 - 4x_2 + x_3 + 3x_4 = 5 \\ 5x_1 + 7x_2 - 4x_3 - 6x_4 = 3 \end{cases}$$

$$f) \begin{cases} 3x_1 - x_2 + 3x_3 = 1 \\ -4x_1 + 2x_2 + x_3 = 3 \\ -2x_1 + x_2 + 4x_3 = 4 \\ 10x_1 - 5x_2 - 6x_3 = -10. \end{cases}$$

Exercise 2.19. Let A be a $m \times n$ matrix. Prove that the dimension of the set of solutions of the homogeneous system $Ax = 0$ is

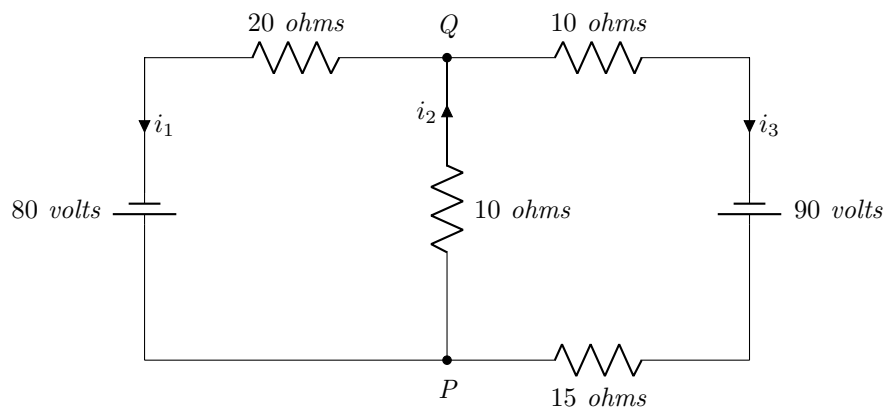
$$n - \text{rank } A.$$

Exercise 2.20. Find the dimension and a basis of the set of solutions of the homogeneous system

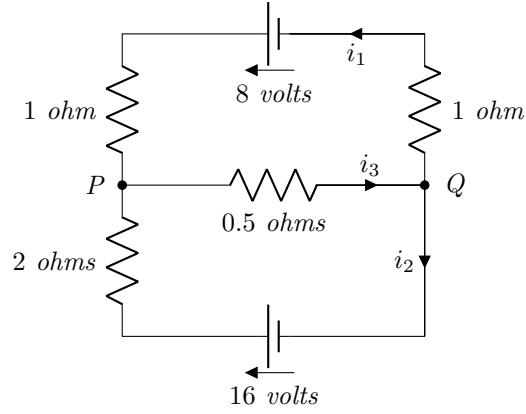
$$\begin{cases} x_1 - x_2 + 2x_3 + 2x_4 - x_5 = 0 \\ x_1 - 2x_2 + 3x_3 - x_4 + 5x_5 = 0 \\ 2x_1 + x_2 + x_3 + x_4 + 3x_5 = 0 \\ 3x_1 - x_2 - 2x_3 - x_4 + x_5 = 0 \end{cases}$$

Exercise 2.21. Using Kirchhoff's laws and Gauss elimination method, find the currents in the following networks.

a)



b)



3 Vector Space

3.1 Basic concepts

Exercise 3.1. Determine whether V is a vector space?

a) $V = \{(x, y, z) \mid x, y, z \in \mathbb{R}\}$, the operations are defined as

$$(x, y, z) + (x', y', z') = (x + x', y + y', z + z')$$

$$k(x, y, z) = (|k|x, |k|y, |k|z), \quad k \in \mathbb{R}.$$

b) $V = \{x = (x_1, x_2) \mid x_1 > 0, x_2 > 0\} \subset \mathbb{R}^2$, the operations are defined as

$$(x_1, x_2) + (y_1, y_2) = (x_1 y_1, x_2 y_2)$$

$$k(x_1, x_2) = (x_1^k, x_2^k), \quad k \in \mathbb{R}.$$

3.2 Subspaces

Exercise 3.2. Let V_1, V_2 be linear subspaces of V and $V_1 + V_2 := \{x_1 + x_2 \mid x_1 \in V_1, x_2 \in V_2\}$.

Prove that:

a) $V_1 \cap V_2$ is a linear subspace of V .

b) $V_1 + V_2$ is a linear subspace of V .

Exercise 3.3. Let V_1, V_2 be subspaces of V . Assume that

i) $\{v_1, v_2, \dots, v_m\}$ be a generator of V_1 , and

ii) $\{u_1, u_2, \dots, u_n\}$ be a generator of V_2 .

Prove that $\{v_1, \dots, v_m, u_1, u_2, \dots, u_n\}$ is a generator of $V_1 + V_2$.

Exercise 3.4. Prove that $V = V_1 \oplus V_2$ ¹ if and only if each $v \in V$ has a unique representation

$$v = v_1 + v_2, \quad (v_1 \in V_1, v_2 \in V_2).$$

¹We say that V is a direct sum of V_1 and V_2 and write $V = V_1 \oplus V_2$ if $V_1 + V_2 = V, V_1 \cap V_2 = \{0\}$.

Exercise 3.5. Express $v = (1, 2, 5) \in \mathbb{R}^3$ as a linear combination of the vectors u_1, u_2, u_3 where $u_1 = (1, -3, 2), u_2 = (2, -4, -1), u_3 = (1, -5, 7)$.

Exercise 3.6. Express the polynomial $v = t^2 + 4t - 3$ over \mathbb{R} as a linear combination of the polynomials $p_1 = t^2 - 2t + 5, p_2 = 2t^2 - 3t, p_3 = t + 3$.

3.3 Linear Dependence and Independence

Exercise 3.7. Determine whether the following vectors are linearly dependent or linearly independent.

a) $v_1 = (1, 2, 3), v_2 = (3, 6, 7)$.

b) $v_1 = (4, -2, 6), v_2 = (-6, 3, -9)$.

c) $v_1 = (2, 3, -1), v_2 = (3, -1, 5), v_3 = (-1, 3, -4)$.

d) $u = t^3 + 4t^2 - 2t + 3, v = t^3 + 6t^2 - t + 4, w = 3t^3 + 8t^2 - 8t + 7$.

3.4 Bases and dimension

Exercise 3.8. Let $v_1 = (2, 0, 1, 3, -1), v_2 = (1, 1, 0, -1, 1), v_3 = (0, -2, 1, 5, -3), v_4 = (1, -3, 2, 9, -5)$.

a) Find the dimension and a basis of $\text{span}(v_1, v_2, v_3, v_4)$.

b) Let $V_1 = \text{span}(v_1, v_2), V_2 = \text{span}(v_3, v_4)$. Find the dimension and a basis of $V_1 + V_2, V_1 \cap V_2$.

Exercise 3.9. Let $u_1 = (1, 3, -2, 1), u_2 = (-2, 3, 1, 1), u_3 = (2, 1, 0, 1), u = (1, -1, -3, m)$. Find m such that $u \in \text{span}(u_1, u_2, u_3)$.

Exercise 3.10. Let V_1, V_2 be finite dimensional spaces. Then

$$\dim(V_1 + V_2) = \dim V_1 + \dim V_2 - \dim(V_1 \cap V_2).$$

Exercise 3.11. Let

$$v_1 = 1 + x^2 + x^3, v_2 = x - x^2 + 2x^3, v_3 = 2 + x + 3x^3, v_4 = -1 + x - x^2 + 2x^3$$

be vectors on $P_3[x]$.

a) Find the rank of $\{v_1, v_2, v_3, v_4\}$.

b) Find the dimension and a basis of $\text{span}(v_1, v_2, v_3, v_4)$.

Exercise 3.12. Let $v_1 = 1, v_2 = 1 + x, v_3 = x + x^2, v_4 = x^2 + x^3$ be vectors on $P_3[x]$.

a) Prove that $\mathbb{B} = \{v_1, v_2, v_3, v_4\}$ is a basis of $P_3[x]$.

b) Find the coordinates of $v = 2 + 3x - x^2 + 2x^3$ with respect to this basis.

c) Find the coordinates of $v = a_0 + a_1x + a_2x^2 + a_3x^3$ with respect to this basis.

Exercise 3.13. Let $E = \{1, x, x^2, x^3\}$ be the standard basis of $P_3[x]$ and $B = \{1, 1 + x, (1 + x)^2, (1 + x)^3\}$.

- a) Prove that B is a basis of $P_3[x]$.
- b) Find the transformation matrix from E to B and B to E .
- c) Find the coordinates of $v = 2 + 2x - x^2 + 3x^3$ with respect to the basis B .

4 Linear Transformation

4.1 Kernel, Image

Exercise 4.1. Let $T : V \rightarrow W$ be a linear map. Prove that

- a) $\text{Ker}(T)$ is a subspace of V .
- b) $\text{Im}(T)$ is a subspace of W .
- c) f is injective if and only if $\text{Ker } f = \{0\}$.
- d) f is surjective if and only if $\text{Im } f = W$.
- e) $\dim \text{Ker}(T) + \dim \text{Im}(T) = \dim V$ (the rank-nullity theorem).

Exercise 4.2. Let $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a linear map. Prove that the following are equivalent

- a) f is injective.
- b) f is surjective.
- c) f is bijective.

4.2 Matrices and Linear Mappings

Exercise 4.3. Let $f : \mathbb{R}^3 \rightarrow \mathbb{R}^2$ be a function defined by $f(x_1, x_2, x_3) = (3x_1 + x_2 - x_3, 2x_1 + x_3)$.

- a) Prove that f is a linear transformation.
- b) Find the matrix of f with respect to the standard bases.
- c) Find a basis of $\text{Ker } f$.

Exercise 4.4. Let $f : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ be a function defined by

$$f(x_1, x_2, x_3) = (x_1 + x_2 - x_3, x_1 - x_2 + x_3, -x_1 + x_2 + x_3).$$

Find the matrix of f with respect to the basis $B = \{v_1 = (1, 0, 0), v_2 = (1, 1, 0), v_3 = (1, 1, 1)\}$.

Exercise 4.5. Let the function $f : P_2[x] \rightarrow P_4[x]$ be a map defined as: $f(p) = p + x^2p, \forall p \in P_2$.

- a) Prove that f is a linear map.
- b) Find the matrix of f with respect to the bases $E_1 = \{1, x, x^2\}$ of $P_2[x]$ and $E_2 = \{1, x, x^2, x^3, x^4\}$ of $P_4[x]$.
- c) Find the matrix of f with respect to the bases $E'_1 = \{1 + x, 2x, 1 + x^2\}$ of $P_2[x]$ and $E_2 = \{1, x, x^2, x^3, x^4\}$ of $P_4[x]$.

Exercise 4.6. Let $A = \begin{bmatrix} 1 & 3 & -1 \\ 2 & 0 & 5 \\ 6 & -2 & 4 \end{bmatrix}$ be the matrix of the linear transformation $f : P_2[x] \rightarrow P_2[x]$ with respect to the basis $B = \{v_1, v_2, v_3\}$, where

$$v_1 = 3x + 3x^2, v_2 = -1 + 3x + 2x^2, v_3 = 3 + 7x + 2x^2.$$

a) Find $f(v_1), f(v_2), f(v_3)$.

b) Find $f(1 + x^2)$.

Exercise 4.7. Let A be an $m \times n$ matrix and B be an $n \times p$ matrix. Prove that $\text{rank}(AB) \leq \min \{\text{rank } A, \text{rank } B\}$.

Exercise 4.8. Let A, B be $m \times n$ matrices. Prove that $\text{rank}(A + B) \leq \text{rank}(A) + \text{rank}(B)$.

4.3 Eigenvalues and Eigenvectors

Exercise 4.9. Find eigenvalues and a basis for each eigenspace of the following matrices:

a) $A = \begin{bmatrix} 3 & 0 \\ 8 & -1 \end{bmatrix}$

c) $C = \begin{bmatrix} 2 & -1 & 0 \\ 5 & -3 & 3 \\ -1 & 0 & -2 \end{bmatrix}$

e) $E = \begin{bmatrix} 4 & -5 & 2 \\ 5 & -7 & 3 \\ 6 & -9 & 4 \end{bmatrix}$

b) $B = \begin{bmatrix} 10 & -9 \\ 4 & -2 \end{bmatrix}$

d) $D = \begin{bmatrix} 0 & 1 & 0 \\ -4 & 4 & 0 \\ -2 & 1 & 2 \end{bmatrix}$

f) $F = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 1 \end{bmatrix}$

Exercise 4.10. Let $f : P_2[x] \rightarrow P_2[x]$ be a linear transformation defined by

$$f(a_0 + a_1x + a_2x^2) = (5a_0 + 6a_1 + 2a_2) - (a_1 + 8a_2)x + (a_0 - 2a_2)x^2$$

Find eigenvalues and eigenvectors of f .

4.4 Diagonalizations

Exercise 4.11. Diagonalization the following matrices

a) $A = \begin{bmatrix} -14 & 12 \\ -20 & 17 \end{bmatrix}$

d) $D = \begin{bmatrix} 2 & 1 & -2 \\ 0 & 3 & 1 \\ 0 & 0 & 3 \end{bmatrix}$

b) $B = \begin{bmatrix} 1 & 0 \\ 6 & -1 \end{bmatrix}$

c) $C = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 1 & 1 \end{bmatrix}$

e) $E = \begin{bmatrix} -1 & 4 & -2 \\ -3 & 4 & 0 \\ -3 & 1 & 3 \end{bmatrix}.$

$$f) \quad F = \begin{bmatrix} 5 & 0 & 0 \\ 1 & 5 & 0 \\ 0 & 1 & 5 \end{bmatrix} \qquad g) \quad G = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 3 & 0 & 1 \end{bmatrix}$$

Exercise 4.12. Let $f : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ be a function defined as

$$f(x_1, x_2, x_3) = (2x_1 - x_2 - x_3, x_1 - x_2, -x_1 + x_2 + 2x_3).$$

Diagonalization the transformation f .

Exercise 4.13. Find a basis of \mathbb{R}^3 such that the matrix of $f : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ with respect to this basis is a diagonal matrix, where

$$f(x_1, x_2, x_3) = (2x_1 + x_2 + x_3, x_1 + 2x_2 + x_3, x_1 + x_2 + 2x_3).$$

Exercise 4.14. Prove that if A is an n -by- n matrix with real or complex entries and if $\lambda_1, \dots, \lambda_n$ are the eigenvalues of A (with multiplicities), then

a) The eigenvalues of A^{-1} (assume that A is invertible) are $\frac{1}{\lambda_1}, \dots, \frac{1}{\lambda_n}$ (with multiplicities),

b) The eigenvalues of A^2 are $\lambda_1^2, \dots, \lambda_n^2$ (with multiplicities),

c) The eigenvalues of A^p are $\lambda_1^p, \dots, \lambda_n^p$ (with multiplicities), where $1 \leq p \in \mathbb{N}$.

Exercise 4.15. Let $A = \begin{pmatrix} 4 & -12 \\ -12 & 11 \end{pmatrix}$. Compute A^n .

Exercise 4.16. The Fibonacci sequence is defined by: $F_0 = 0, F_1 = 1$ and $F_{n+1} = F_n + F_{n-1}$ if $n \geq 1$. Prove the following Cauchy-Binet formula

$$F_n = \frac{1}{\sqrt{5}} \left[\left(\frac{1+\sqrt{5}}{2} \right)^n - \left(\frac{1-\sqrt{5}}{2} \right)^n \right].$$

5 Quadratic Form- Euclidean Space

5.1 Inner product spaces

Exercise 5.1. Determine if the following are inner products on $P_3[x]$?

a) $p \cdot q = p(0)q(0) + p(1)q(1) + p(2)q(2)$

b) $p \cdot q = p(0)q(0) + p(1)q(1) + p(2)q(2) + p(3)q(3)$

c) $p \cdot q = \int_{-1}^1 p(x)q(x)dx.$

In case it is, compute $p \cdot q$, where $p = 2 - 3x + 5x^2 - x^3, q = 4 + x - 3x^2 + 2x^3$.

Exercise 5.2. Let $\mathbb{B} = \{e_1, e_2, \dots, e_n\}$ be a basis of an n -dimensional vector space V . If $u, v \in V$, then

let $\begin{cases} [u]_{\mathbb{B}} = (a_1, a_2, \dots, a_n), \\ [v]_{\mathbb{B}} = (b_1, b_2, \dots, b_n) \end{cases}$ be the coordinate columns of u and v . We define

$$u \cdot v = a_1b_1 + a_2b_2 + \dots + a_nb_n.$$

- a) Prove that this is an inner product on V .
- b) Apply for $V = \mathbb{R}^3$, where $e_1 = (1, 0, 1)$, $e_2 = (1, 1, -1)$, $e_3 = (0, 1, 1)$, $u = (2, -1, -2)$, $v = (2, 0, 5)$ and compute $u \cdot v$.
- c) Apply for $V = P_2[x]$, where $\mathbb{B} = \{1, x, x^2\}$, $u = 2 + 3x^2$, $v = 6 - 3x - 3x^2$ and compute $u \cdot v$.
- d) Apply for $V = P_2[x]$, where $\mathbb{B} = \{1 + x, 2x, x - x^2\}$, $u = 2 + 3x^2$, $v = 6 - 3x - 3x^2$ and compute $u \cdot v$.

5.2 Length (Norm) of vectors

Exercise 5.3. Let V be an Euclidean space. Prove that for all $u, v \in V$,

$$\begin{cases} \|u + v\|^2 + \|u - v\|^2 = 2(\|u\|^2 + \|v\|^2), \\ u \perp v \Leftrightarrow \|u + v\|^2 = \|u\|^2 + \|v\|^2. \end{cases}$$

5.3 Orthogonality

Exercise 5.4. Apply the Gram-Schmidt process to the vectors $\{u_1, u_2, u_3, u_4\}$, where

$$u_1 = (1, 1, 1, 1), u_2 = (0, 1, 1, 1), u_3 = (0, 0, 1, 1), u_4 = (0, 0, 0, 1).$$

Exercise 5.5. Let the inner product on $P_2[x]$ be defined as $p \cdot q = \int_{-1}^1 p(x)q(x)dx$, where $p, q \in P_2[x]$.

- a) Apply the Gram-Schmidt process to the basis $\mathbb{B} = \{1, x, x^2\}$ to get an orthonormal basis \mathcal{A} .
- b) Find the change of basis matrix for converting the basis \mathbb{B} to the basis \mathcal{A} .
- c) Find the coordinate vector $[r]_{\mathcal{A}}$ if $r = 2 - 3x + 3x^2$.

Exercise 5.6. Let

$$v_1 = (1, 1, 0, 0, 0), v_2 = (0, 1, -1, 2, 1), v_3 = (2, 3, -1, 2, 1)$$

and $V = \{x \in \mathbb{R}^5 \mid x \perp v_i, i = 1, 2, 3\}$

- a) Prove that V is a subspace of \mathbb{R}^5 .
- b) Find $\dim V$.

5.4 Projection

Exercise 5.7. Let $v_1 = (6, 3, -3, 6)$, $v_2 = (5, 1, -3, 1)$. Find the projection of $v = (1, 2, 3, 4)$ onto $U = \text{span}(v_1, v_2)$.

Exercise 5.8. Find the projection of u on v , where

- a) $u = (1, 3, -2, 4)$ onto $v = (2, -2, 4, 5)$,
- b) $u = (4, 1, 2, 3, -3)$, $v = (-1, -2, 5, 1, 4)$.

5.5 Orthogonal diagonalization

Exercise 5.9. Orthogonal diagonalization of the following symmetric matrices

$$a) A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 1 & 1 \end{bmatrix}$$

$$c) C = \begin{bmatrix} 1 & -1 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$b) B = \begin{bmatrix} -7 & 24 \\ 24 & 7 \end{bmatrix}$$

$$d) D = \begin{bmatrix} 7 & -2 & 0 \\ -2 & 6 & 2 \\ 0 & 2 & 5 \end{bmatrix}$$

5.6 Quadratic forms

Exercise 5.10. Determine the definiteness of the following quadratic form on \mathbb{R}^3 .

$$\begin{aligned} a) \omega_1(x_1, x_2, x_3) &= x_1^2 + 5x_2^2 - 4x_3^2 + 2x_1x_2 - 4x_1x_3, & c) 2x_1^2 + x_2^2 + 3x_3^2 + 2x_1x_2 + 2x_1x_3, \\ b) \omega_2(x_1, x_2, x_3) &= x_1x_2 + 4x_1x_3 + x_2x_3, & d) \omega_3 = 5x^2 + 2y^2 + z^2 - 6xy + 2xz - 2yz. \end{aligned}$$

Exercise 5.11. Find a such that the following quadratic forms are positive definite:

$$\begin{aligned} a) 5x_1^2 + x_2^2 + ax_3^2 + 4x_1x_2 - 2x_1x_3 - 2x_2x_3. & \quad c) x_1^2 + x_2^2 + 5x_3^2 + 2ax_1x_2 - 2x_1x_3 + 4x_2x_3. \\ b) 2x_1^2 + x_2^2 + 3x_3^2 + 2ax_1x_2 + 2x_1x_3. & \end{aligned}$$

Exercise 5.12. Lagrange reduction of quadratic forms to canonical (diagonal) form

$$\begin{aligned} a) \omega_1(x_1, x_2, x_3) &= x_1^2 + 5x_2^2 - 4x_3^2 + 2x_1x_2 - 4x_1x_3, & d) 5x_1^2 + x_2^2 + ax_3^2 + 4x_1x_2 - 2x_1x_3 - 2x_2x_3. \\ b) \omega_2(x_1, x_2, x_3) &= x_1x_2 + 4x_1x_3 + x_2x_3, & e) 2x_1^2 + x_2^2 + 3x_3^2 + 2ax_1x_2 + 2x_1x_3. \\ c) \omega_3 &= 5x^2 + 2y^2 + z^2 - 6xy + 2xz - 2yz. & f) x_1^2 + x_2^2 + 5x_3^2 + 2ax_1x_2 - 2x_1x_3 + 4x_2x_3. \end{aligned}$$

Exercise 5.13. Orthogonal diagonalization of the following quadratic forms

$$\begin{aligned} a) x_1^2 + x_2^2 + x_3^2 + 2x_1x_2 & \quad c) 2x_1^2 + 2x_2^2 + 3x_3^2 - 2x_1x_2 + 2x_2x_3 \\ b) 7x_1^2 - 7x_2^2 + 48x_1x_2 & \quad d) 5x_1^2 + x_2^2 + x_3^2 - 6x_1x_2 + 2x_1x_3 - 2x_2x_3. \end{aligned}$$

5.7 Quadratic lines and surfaces

Exercise 5.14. Classify the following quadratic curves

$$\begin{aligned} a) 2x^2 - 4xy - y^2 + 8 &= 0 & d) 2x^2 + 4xy + 5y^2 &= 24 \\ b) x^2 + 2xy + y^2 + 8x + y &= 0 & e) x^2 + xy - y^2 &= 18 \\ c) 11x^2 + 24xy + 4y^2 - 15 &= 0 & f) x^2 - 8xy + 10y^2 &= 10. \end{aligned}$$

Exercise 5.15. *Classify the following quadratic surfaces*

a) $x_1^2 + x_2^2 + x_3^2 + 2x_1x_2 = 4,$

c) $2x_1^2 + 2x_2^2 + 3x_3^2 - 2x_1x_2 - 2x_2x_3 = 16,$

b) $5x^2 + 2y^2 + z^2 - 6xy + 2xz - 2yz = 1,$

d) $7x^2 - 7y^2 + 24xy + 50x - 100y - 175 = 0,$

e) $7x^2 + 7y^2 + 10z^2 - 2xy - 4xz + 4yz - 12x + 12y + 60z = 24,$

f) $2xy + 2yz + 2xz - 6x - 6y - 4z = 0.$

Exercise 5.16. *Let $Q(x_1, x_2, x_3) = 9x_1^2 + 7x_2^2 + 11x_3^2 - 8x_1x_2 + 8x_1x_3.$*

a) *Find* $\max_{x_1^2+x_2^2+x_3^2=1} Q(x_1, x_2, x_3), \min_{x_1^2+x_2^2+x_3^2=1} Q(x_1, x_2, x_3).$

b) *Find* $\max_{x_1^2+x_2^2+x_3^2=16} Q(x_1, x_2, x_3), \min_{x_1^2+x_2^2+x_3^2=16} Q(x_1, x_2, x_3).$