# Linear Algebra

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CONTENTS

*Abstract*—This book provides solved examples on Linear Algebra.

1

1.1. Consider the vector space $\mathbb{P}_n$ of real polynomials in $x$ of degree $\leq n$. Define

$$T : \mathbb{P}_2 \to \mathbb{P}_3 \qquad (1.1.1)$$

by

$$(Tf)(x) = \int_0^x f(t)\,dt + f'(x). \qquad (1.1.2)$$

Then find the matrix representation of $T$ with respect to the bases

$$\left\{1, x, x^2\right\} \text{ and } \left\{1, x, x^2, x^3\right\} \qquad (1.1.3)$$

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1.2. Let $P_A(x)$ denote the characteristic polynomial of a matrix $A$. Then for which of the following matrices is

$$P_A(x) - P_{A^{-1}}(x) \qquad (1.2.1)$$

a constant?

a) $\begin{pmatrix} 3 & 3 \\ 2 & 4 \end{pmatrix}$     c) $\begin{pmatrix} 3 & 2 \\ 4 & 3 \end{pmatrix}$

b) $\begin{pmatrix} 4 & 3 \\ 2 & 3 \end{pmatrix}$     d) $\begin{pmatrix} 2 & 3 \\ 3 & 4 \end{pmatrix}$

1.3. Which of the following matrices is not diagonalizable over $\mathbb{R}$?

a) $\begin{pmatrix} 2 & 0 & 1 \\ 0 & 3 & 0 \\ 0 & 0 & 2 \end{pmatrix}$     c) $\begin{pmatrix} 2 & 0 & 1 \\ 0 & 3 & 0 \\ 0 & 0 & 3 \end{pmatrix}$

b) $\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}$     d) $\begin{pmatrix} 1 & -1 \\ 2 & 4 \end{pmatrix}$

1.4. What is the rank of the following matrix?

$$\begin{pmatrix} 1 & 1 & 1 & 1 & 1 \\ 1 & 2 & 2 & 2 & 2 \\ 1 & 2 & 3 & 3 & 3 \\ 1 & 2 & 3 & 4 & 4 \\ 1 & 2 & 3 & 4 & 5 \end{pmatrix} \qquad (1.4.1)$$

1.5. Let $V$ denote the vector space of real valued continuous functions on the close interval $[0, 1]$. Let $W$ be the subspace of $V$ spanned by $\{\sin x, \cos x, \tan x\}$. Find the dimension of $W$ over $\mathbb{R}$.

1.6. Let $V$ be the vector space of polynomials in the variable $t$ of degree at most 2 over $\mathbb{R}$. An inner product on $V$ is defined by

$$f^T g = \int_0^1 f(t)g(t)\, dt, \quad f, g \in V. \quad (1.6.1)$$

Let

$$W = span\left\{1 - t^2, 1 + t^2\right\} \quad (1.6.2)$$

and $W^\perp$ be the orthogonal complement of $W$ in $V$. Which of the following conditions is satisfied for all $h \in W^\perp$?

a) $h$ is an even function
b) $h$ is an odd function
c) $h(t) = 0$ has a real solution
d) $h(0) = 0$

1.7. Consider solving the following system by Jacobi iteration scheme

$$\begin{pmatrix} 1 & 2m & -2m \\ n & 1 & n \\ 2m & 2m & 1 \end{pmatrix}(x) = \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix} \quad (1.7.1)$$

where $m, n \in \mathbb{Z}$. With any initial vector, the scheme converges provided $m, n$ satisfy

a) $m + n = 3$        c) $m < n$
b) $m > n$            d) $m = n$

1.8. Consider a Markov Chain with state space $\{0, 1, 2, 3, 4\}$ and transition matrix

$$
\begin{array}{c}
\phantom{P=} \quad 0 \quad 1 \quad 2 \quad 3 \quad 4 \\
P = \begin{array}{c} 0 \\ 1 \\ 2 \\ 3 \\ 4 \end{array}
\begin{pmatrix}
1 & 0 & 0 & 0 & 0 \\
\frac{1}{3} & \frac{1}{3} & \frac{1}{3} & 0 & 0 \\
0 & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & 0 \\
0 & 0 & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\
0 & 0 & 0 & 0 & 1
\end{pmatrix}
\end{array} \quad (1.8.1)
$$

Then find

$$\lim_{n \to \infty} p_{23}^{(n)} \quad (1.8.2)$$

1.9. Let $L(\mathbb{R})^n$ be the space of $\mathbb{R}$−linear maps from $\mathbb{R}^n$ to $\mathbb{R}^n$. If $Ker(T)$ denotes the kernel of $T$ then which of the following are true?

a) There exists $T \in L\left(\mathbb{R}^5\right)$ {0} such that $Range(T) = Ker(T)$
b) There does not exist $T \in L\left(\mathbb{R}^5\right)$ {0} such that $Range(T) = Ker(T)$

c) There exists $T \in L\left(\mathbb{R}^6\right)$ {0} such that $Range(T) = Ker(T)$
d) There does not exist $T \in L\left(\mathbb{R}^6\right)$ {0} such that $Range(T) = Ker(T)$

1.10. Let $V$ be a finite dimensional vector space over $\mathbb{R}$ and $T : V \to V$ be a linear map. Can you always write $T = T_2 \circ T_1$ for some linear maps

$$T_1 : V \to W, T : W \to V, \quad (1.10.1)$$

where $W$ is some finite dimensional vector space such that

a) both $T_1$ and $T_2$ are onto
b) both $T_1$ and $T_2$ are one to one
c) $T_1$ is onto, $T_2$ is one to one
d) $T_1$ is one to one, $T_2$ is onto

1.11. Let $A = \left[a_{ij}\right]$ be a $3 \times 3$ complex matrix. Identify the correct statements

a) $det\left[(-1)^{i+j} a_{ij}\right] = det(A)$
b) $det\left[(-1)^{i+j} a_{ij}\right] = -det(A)$
c) $det\left[\left(\sqrt{-1}\right)^{i+j} a_{ij}\right] = det(A)$
d) $det\left[\left(\sqrt{-1}\right)^{i+j} a_{ij}\right] = -det(A)$

1.12. Let

$$p(x) = a_0 + a_1 x + \cdots + a_n x^n \quad (1.12.1)$$

be a non-constant polynomial of degree $n \geq 1$. Consider the polynomial

$$q(x) = \int_0^x p(t)\, dt, r(x) = \frac{d}{dx}p(x) \quad (1.12.2)$$

Let $V$ denote the real vector space of all polynomials in $x$. Then which of the following are true?

a) $q$ and $r$ are linearly independent in $V$
b) $q$ and $r$ are linearly dependent in $V$
c) $x^n$ belongs to the linear span of $q$ and $r$
d) $x^{n+1}$ belongs to the linear span of $q$ and $r$.

1.13. Let $M_n(\mathbb{R})$ be the ring of $n \times n$ matrices over $\mathbb{R}$. Which of the following are true for every $n \geq 2$?

a) there exist matrices $A, B \in M_n(\mathbb{R})$ such that $AB - BA = I_n$, where $I_n$ denotes the identity matrix.
b) If $A, B \in M_n(\mathbb{R})$ and $AB = BA$, then $A$ is diagonalisable over $\mathbb{R}$ if and only if $B$ is diagonalisable over $\mathbb{R}$.
c) If $A, B \in M_n(\mathbb{R})$, then $AB$ and $BA$ have the

same minimal polynomial.

d) If $A, B \in M_n(\mathbb{R})$, then $AB$ and $BA$ have the same eigenvalues in $\mathbb{R}$.

1.14. Consider a matrix

$$A = \left[ a_{ij} \right], 1 \le i, j \le 5 \qquad (1.14.1)$$

such that

$$a_{ij} = \frac{1}{n_i + n_j + 1}, \quad n_i, n_j \in \mathbb{N} \qquad (1.14.2)$$

Then in which of the following cases $A$ is a positive definite matrix?

a) $n_i = 1 \forall i = 1, 2, 3, 4, 5$.
b) $n_1 < n_2 < \cdots < n_5$.
c) $n_1 = n_2 = \cdots = n_5$.
d) $n_1 > n_2 > \cdots > n_5$.

1.15. For a nonzero $w \in \mathbb{R}^n$, define

$$T_w : \mathbb{R}^n \to \mathbb{R}^n \qquad (1.15.1)$$

by

$$T_w = v - \frac{2v^T w}{w^T w} w, \quad v \in \mathbb{R}^n \qquad (1.15.2)$$

Which of the following are true?

a) $det\,(T_w) = 1$
b) $T_w(v_1)^T_w(v_2) = v_1^T v_2 \forall v_1, v_2 \in \mathbb{R}^n$
c) $T_w = T_w^{-1}$
d) $T_{2w} = 2T_w$

1.16. Consider the matrix

$$A = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \qquad (1.16.1)$$

over the field $\mathbb{Q}$ of rationals. Which of the following matrices are of the form $P^T A P$ for suitable $2 \times 2$ invertible matrix $P$ over $\mathbb{Q}$?

a) $\begin{pmatrix} 2 & 0 \\ 0 & -2 \end{pmatrix}$
c) $\begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$

b) $\begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix}$
d) $\begin{pmatrix} 3 & 4 \\ 4 & 5 \end{pmatrix}$

1.17. Consider a Markov Chain with state space $\{0, 1, 2\}$ and transition matrix

$$P = \begin{array}{c} \\ 0 \\ 1 \\ 2 \end{array} \begin{array}{ccc} 0 & 1 & 2 \\ \begin{pmatrix} \frac{1}{4} & \frac{5}{8} & \frac{1}{8} \\ \frac{1}{4} & 0 & \frac{3}{4} \\ \frac{1}{2} & \frac{3}{8} & \frac{1}{8} \end{pmatrix} \end{array} \qquad (1.17.1)$$

Then which of the following are true?

a) $\lim_{n\to\infty} p_{12}^{(n)} = 0$
b) $\lim_{n\to\infty} p_{12}^{(n)} = \lim_{n\to\infty} p_{21}^{(n)}$
c) $\lim_{n\to\infty} p_{22}^{(n)} = \frac{1}{8}$
d) $\lim_{n\to\infty} p_{21}^{(n)} = \frac{1}{3}$

## 2

2.1. Consider the subspaces $W_1$ and $W_2$ of $\mathbb{R}^3$ given by

$$W_1 = \left\{ \mathbf{x} \in \mathbb{R}^3 : \begin{pmatrix} 1 & 1 & 1 \end{pmatrix} \mathbf{x} = 0 \right\} \qquad (2.1.1)$$
$$W_2 = \left\{ \mathbf{x} \in \mathbb{R}^3 : \begin{pmatrix} 1 & -1 & 1 \end{pmatrix} \mathbf{x} = 0 \right\}. \qquad (2.1.2)$$

If $W \subseteq \mathbb{R}^3$, such that

a) $W \cap W_2 = \text{span} \left\{ \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} \right\}$

b) $\{W \cap W_1\} \perp \{W \cap W_2\}$,

then

a) $W = \text{span} \left\{ \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} \right\}$

b) $W = \text{span} \left\{ \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} \right\}$

c) $W = \text{span} \left\{ \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} \right\}$

d) $W = \text{span} \left\{ \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} \right\}$

2.2. Let

$$C = \left\{ \begin{pmatrix} 1 \\ 2 \end{pmatrix}, \begin{pmatrix} 2 \\ 1 \end{pmatrix} \right\} \qquad (2.2.1)$$

be a basis of $\mathbb{R}^2$ and

$$T\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x + y \\ x - 2y \end{pmatrix}. \qquad (2.2.2)$$

If $T[C]$ represents the matrix of $T$ with respect to the basis C then which among the following is true?

a) $T[C] = \begin{pmatrix} -3 & -2 \\ 3 & 1 \end{pmatrix}$

b) $T[C] = \begin{pmatrix} 3 & -2 \\ -3 & 1 \end{pmatrix}$

c) $T[C] = \begin{pmatrix} -3 & -1 \\ 3 & 2 \end{pmatrix}$

d) $T[C] = \begin{pmatrix} 3 & -1 \\ -3 & 2 \end{pmatrix}$

2.3. Let $W_1 = \left\{ \mathbf{x} \in \mathbb{R}^4 : \right\}$

$$\begin{pmatrix} 1 & 1 & 1 & 0 \end{pmatrix} \mathbf{x} = 0 \qquad (2.3.1)$$

$$\begin{pmatrix} 0 & 2 & 0 & 1 \end{pmatrix} \mathbf{x} = 0 \qquad (2.3.2)$$

$$\begin{pmatrix} 2 & 0 & 2 & -1 \end{pmatrix} \mathbf{x} = 0 \qquad (2.3.3)$$

and $W_2 = \left\{ \mathbf{x} \in \mathbb{R}^4 : \right\}$

$$\begin{pmatrix} 1 & 1 & 0 & 1 \end{pmatrix} \mathbf{x} = 0 \qquad (2.3.4)$$

$$\begin{pmatrix} 1 & 0 & 1 & -2 \end{pmatrix} \mathbf{x} = 0 \qquad (2.3.5)$$

$$\begin{pmatrix} 0 & 1 & 0 & -1 \end{pmatrix} \mathbf{x} = 0. \qquad (2.3.6)$$

Then which among the following is true?
a) $\dim(W_1) = 1$
b) $\dim(W_2) = 2$
c) $\dim(W_1 \cap W_2) = 1$
d) $\dim(W_1 + W_2) = 3$

2.4. Let $A$ be an $n \times n$ complex matrix. Assume that $A$ is self-adjoint and let $B$ denote the inverse of $A + \jmath I$. Then all eigenvalues of $(A - \jmath I) B$ are
a) purely imaginary
b) of modulus one
c) real
d) of modulus less than one

2.5. Let $\{u_1, u_2, \ldots, u_n\}$ be an orthonormal basis of $\mathbb{C}^n$ as column vectors.Let

$$\mathbf{M} = \begin{pmatrix} \mathbf{u}_1 & \mathbf{u}_2 & \ldots & \mathbf{u}_k \end{pmatrix}, \qquad (2.5.1)$$

$$\mathbf{N} = \begin{pmatrix} \mathbf{u}_{k+1} & \mathbf{u}_{k+2} & \ldots & \mathbf{u}_n \end{pmatrix} \qquad (2.5.2)$$

and $\mathbf{P}$ be the diagonal $k \times k$ matrix with diagonal entries $\alpha_1, \alpha_2, \ldots, \alpha_k \in \mathbb{R}$. Then which of the following is true?
a) $\text{rank}(\mathbf{MPM}^*) = k$ whenever $\alpha_i \neq \alpha_j, 1 \leq i, j \leq k$.
b) $\text{tr}(\mathbf{MPM}^*) = \sum_{i=1}^{k} \alpha_i$
c) $\text{rank}(\mathbf{M}^* \mathbf{N}) = \min(k, n-k)$
d) $\text{rank}(\mathbf{MM}^* + \mathbf{NN}^*) < n$.

2.6. Let $B : \mathbb{R} \times \mathbb{R} \to \mathbb{R}$ be the function

$$B(a, b) = ab \qquad (2.6.1)$$

Which of the following is true?
a) $B$ is a linear transformation
b) $B$ is a positive definite bilinear form
c) $B$ is symmetric but not positive definite
d) $B$ is neither linear nor bilinear

2.7. Let $\mathbf{A}$ be an invertible real $n \times n$ matrix. Define a function

$$F : \mathbb{R}^n \times \mathbb{R}^n \to \mathbb{R} \qquad (2.7.1)$$

by

$$F(\mathbf{x}, \mathbf{y}) = (F\mathbf{x})^T \mathbf{y} \qquad (2.7.2)$$

Let $DF(\mathbf{x}, \mathbf{y})$ denote the derivate of $F$ at $(\mathbf{x}, \mathbf{y})$ which is a linear transformation from

$$\mathbb{R}^n \times \mathbb{R}^n \to \mathbb{R} \qquad (2.7.3)$$

Then, if
a) $\mathbf{x} \neq 0, DF(\mathbf{x}, \mathbf{0}) \neq 0$
b) $\mathbf{y} \neq 0, DF(\mathbf{0}, \mathbf{y}) \neq 0$
c) $(\mathbf{x}, \mathbf{y}) \neq (\mathbf{0}, \mathbf{0}), DF(\mathbf{x}, \mathbf{0}) \neq 0$
d) $\mathbf{x} = 0$ or $\mathbf{y} = 0, DF(\mathbf{x}, \mathbf{y}) = 0$

2.8. Let

$$T : \mathbb{R}^n \to \mathbb{R}^n \qquad (2.8.1)$$

be a linear map that satisfies

$$T^2 = T - I. \qquad (2.8.2)$$

Then which of the following is true?
a) $T$ is invertible.
b) $T - I$ is not invertible.
c) $T$ has a real eigenvalue.
d) $T^3 = -I$ .

2.9. Let

$$\mathbf{M} = \begin{pmatrix} 2 & 0 & 3 & 2 & 0 & -2 \\ 0 & 1 & 0 & -1 & 3 & 4 \\ 0 & 0 & 1 & 0 & 4 & 4 \\ 1 & 1 & 1 & 0 & 1 & 1 \end{pmatrix} \qquad (2.9.1)$$

$$\mathbf{b}_1 = \begin{pmatrix} 5 \\ 1 \\ 1 \\ 4 \end{pmatrix}, \mathbf{b}_2 = \begin{pmatrix} 5 \\ 1 \\ 3 \\ 3 \end{pmatrix}. \qquad (2.9.2)$$

Then which of the following are true?
a) both systems $\mathbf{Mx} = \mathbf{b}_1$ and $\mathbf{Mx} = \mathbf{b}_2$ are inconsistent.
b) both systems $\mathbf{Mx} = \mathbf{b}_1$ and $\mathbf{Mx} = \mathbf{b}_2$ are consistent.
c) the system $\mathbf{Mx} = \mathbf{b}_1 - \mathbf{b}_2$ is consistent.
d) the system $\mathbf{Mx} = \mathbf{b}_1 - \mathbf{b}_2$ is inconsistent.

2.10. Let

$$\mathbf{M} = \begin{pmatrix} 1 & -1 & 1 \\ 2 & 1 & 4 \\ -2 & 1 & -4 \end{pmatrix}. \qquad (2.10.1)$$

Given that 1 is an eigenvalue of $\mathbf{M}$, then which among the following are correct?

a) The minimal polynomial of $\mathbf{M}$ is $(x - 1)(x + 4)$

b) The minimal polynomial of $\mathbf{M}$ is $(x - 1)^2 (x + 4)$

c) $\mathbf{M}$ is not diagonalizable.

d) $\mathbf{M}^{-1} = \frac{1}{4}(\mathbf{M} + 3\mathbf{I})$.

2.11. Let $\mathbf{A}$ be a real matrix with characteristic polynomial $(x - 1)^3$. Pick the correct statements from below:

a) $\mathbf{A}$ is necessarily diagonalizable.

b) If the minimal polynomial of $\mathbf{A}$ is $(x - 1)^3$, then $\mathbf{A}$ is diagonalizable.

c) The characteristic polynomial of $\mathbf{A}^2$ is $(x - 1)^3$

d) If $\mathbf{A}$ has exactly two Jordan blocks, then $(\mathbf{A} - \mathbf{I})^2$ is diagonalizable.

2.12. Let $P_3$ be the vector space of polynomails with real coefficients and of degree at most 3. Consider the linear map

$$T : P_3 \rightarrow P_3 \qquad (2.12.1)$$

defined by

$$T(p(x)) = p(x - 1) + p(x + 1) \qquad (2.12.2)$$

Which of the following properties does the matrix of $T$ with respect to the standard basis $B = \left\{1, x, x^2, x^3\right\}$ of $P_3$ satisfy?

a) $det T = 0$.

b) $(T - 2I)^4 = 0$ but $(T - 2I)^3 \neq 0$.

c) $(T - 2I)^3 = 0$ but $(T - 2I)^2 \neq 0$.

d) 2 is an eigenvalue with multiplicity 4.

2.13. Let $\mathbf{M}$ be an $n \times n$ Hermitian matrix of rank $k, k \neq n$. If $\lambda \neq= 0$is an eigenvalue of $\mathbf{M}$ with corresponding unit column vector $\mathbf{u}$, then which of the following are true?

a) rank$(\mathbf{M} - \lambda \mathbf{u}\mathbf{u}^*) = k - 1$.

b) rank$(\mathbf{M} - \lambda \mathbf{u}\mathbf{u}^*) = k$.

c) rank$(\mathbf{M} - \lambda \mathbf{u}\mathbf{u}^*) = k + 1$.

d) $(\mathbf{M} - \lambda \mathbf{u}\mathbf{u}^*)^n = \mathbf{M}^n - \lambda^n \mathbf{u}\mathbf{u}^*$.

2.14. Define a real valued function $B$ on $\mathbb{R}^2 \times \mathbb{R}^2$ as

$$B(\mathbf{x}, \mathbf{y}) = x_1 y_1 - x_1 y_2 - x_2 y_1 + 4 x_2 y_2 \qquad (2.14.1)$$

Let $\mathbf{v}_0 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$ and

$$W = \left\{\mathbf{v} \in \mathbb{R}^2 : B(\mathbf{v}_0, \mathbf{v}) = 0\right\} \qquad (2.14.2)$$

Then $W$

a) is not a subspace of $\mathbb{R}^2$.

b) equals $\mathbf{0}$.

c) is the y axis

d) is the line passing through $\begin{pmatrix} 0 \\ 0 \end{pmatrix}$ and $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$.

2.15. Consider the Quadratic forms

$$Q_1(x, y) = xy \qquad (2.15.1)$$
$$Q_2(x, y) = x^2 + 2xy + y^2 \qquad (2.15.2)$$
$$Q_3(x, y) = x^2 + 3xy + 2y^2 \qquad (2.15.3)$$

on $\mathbb{R}^2$. Choose the correct statements from below

a) $Q_1$ and $Q_2$ are equivalent.

b) $Q_1$ and $Q_3$ are equivalent.

c) $Q_2$ and $Q_3$ are equivalent.

d) all are equivalent.

2.16. Consider a Markov Chain with state space $\{0, 1, 2\}$ and transition matrix

$$P = \begin{array}{c} \\ 0 \\ 1 \\ 2 \end{array} \begin{pmatrix} \frac{1}{2} & \frac{1}{2} & 0 \\ 0 & \frac{1}{2} & \frac{3}{4} \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \end{pmatrix} \qquad (2.16.1)$$

For any two states $i$ and $j$, let $p_{ij}^{(n)}$ denote the $n$-step transition probability of going from $i$ to $j$. Identify correct statements.

a) $\lim_{n \to \infty} p_{11}^{(n)} = \frac{2}{9}$

b) $\lim_{n \to \infty} p_{21}^{(n)} = 0$

c) $\lim_{n \to \infty} p_{32}^{(n)} = \frac{1}{3}$

d) $\lim_{n \to \infty} p_{13}^{(n)} = \frac{1}{3}$

# 3

3.1. Let $\mathbf{A}$ be a $(m \times n)$ matrix and $\mathbf{B}$ be a $(n \times m)$ matrix over real numbers with $m < n$. Then

a) $\mathbf{AB}$ is always nonsingular.

b) $\mathbf{AB}$ is always singular.

c) $\mathbf{BA}$ is always nonsingular.

d) $\mathbf{BA}$ is always singular.

3.2. If $\mathbf{A}$ is a $(2 \times 2)$ matrix over $\mathbb{R}$ with $det(\mathbf{A} + \mathbf{I}) = 1 + det(\mathbf{A})$. Then we can conclude that

a) $det(\mathbf{A}) = 0$.

b) $\mathbf{A} = 0$.

c) $tr(\mathbf{A}) = 0$.

d) $\mathbf{A}$ is nonsingular.

3.3. The system of equations

$$x + 2x^2 + 3xy = 6 \qquad (3.3.1)$$
$$x + x^2 + 3xy + y = 5 \qquad (3.3.2)$$
$$x - x^2 + y = 7 \qquad (3.3.3)$$

a) has solutions in rational numbers.
b) has solutions in real numbers.
c) has solutions in complex numbers.
d) has no solutions.

3.4. The trace of the matrix

$$\begin{pmatrix} 2 & 1 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{pmatrix}^{20} \qquad (3.4.1)$$

is

a) $7^{20}$.
b) $2^{20} + 3^{20}$.
c) $2^{21} + 3^{20}$.
d) $2^{20} + 3^{20} + 1$.

3.5. Given that there are real constants $a, b, c, d$ such that the identity

$$\lambda x^2 + 2xy + y^2 = (ax + by)^2 + (cx + dy)^2,$$
$$\forall x, y \in \mathbb{R} \quad (3.5.1)$$

This implies that

a) $\lambda = -5$
b) $\lambda \geq 1$
c) $0 < \lambda < 1$
d) There is no such $\lambda \in \mathbb{R}$

3.6. Let $\mathbb{R}, n \geq 2$, be equipped with the standard inner product. Let $\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_n$ be $n$ column vectors forming an orthonormal basis of $\mathbb{R}^n$. Let $A$ be the $n \times n$ matrix formed by the column vectors $\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_n$. Then

a) $\mathbf{A} = \mathbf{A}^{-1}$    c) $\mathbf{A}^{-1} = \mathbf{A}^\top$
b) $\mathbf{A} = \mathbf{A}^\top$    d) $det(\mathbf{A}) = 1$

3.7. Consider a Markov Chain with state space $\{1, 2, 3, 4\}$ and transition matrix

$$P = \begin{matrix} & 1 & 2 & 3 & 4 \\ 1 & \frac{1}{2} & 0 & \frac{1}{2} & 0 \\ 2 & \frac{1}{4} & \frac{1}{4} & \frac{1}{4} & \frac{1}{4} \\ 3 & \frac{1}{3} & 0 & \frac{1}{3} & \frac{1}{3} \\ 4 & \frac{1}{2} & 0 & \frac{1}{2} & 0 \end{matrix} \qquad (3.7.1)$$

Then,

a) $\lim_{n \to \infty} p_{22}^{(n)} = 0, \sum_{n=0}^{\infty} p_{22}^{(n)} = \infty$
b) $\lim_{n \to \infty} p_{22}^{(n)} = 0, \sum_{n=0}^{\infty} p_{22}^{(n)} < \infty$
c) $\lim_{n \to \infty} p_{22}^{(n)} = 1, \sum_{n=0}^{\infty} p_{22}^{(n)} = \infty$
d) $\lim_{n \to \infty} p_{22}^{(n)} = 1, \sum_{n=0}^{\infty} p_{22}^{(n)} < \infty$

3.8. Let $V$ denote the vector space of all sequences $\mathbf{a} = (a_1, a_2, \ldots)$ of real numbers such that

$$\sum_n 2^n |a|_n \qquad (3.8.1)$$

converges. Define

$$\|\cdot\| : V \to \mathbb{R} \qquad (3.8.2)$$

by

$$\|\mathbf{a}\| = \sum_n 2^n |a|_n. \qquad (3.8.3)$$

Which of the following are true?

a) $V$ contains onlythe sequence $(0, 0, \ldots)$
b) $V$ is finite dimensional
c) $V$ has a countable linear basis
d) $V$ is a complete normed space

3.9. Let $V$ be a vector space over $\mathbb{C}$ with dimension $n$. Let $T : V \to V$ be a linear transformation with only1 as eigenvalue. Then which of the following must be true?

a) $T - I = 0$
b) $(T - I)^{n-1} = 0$
c) $(T - I)^n = 0$
d) $(T - I)^{2n} = 0$

3.10. If $\mathbf{A}$ is a $5 \times 5$ matrix and the dimension of the solution space of $\mathbf{Ax} = 0$ is at least two, then

a) $\text{rank}(\mathbf{A}^2) \leq 3$
b) $\text{rank}(\mathbf{A}^2) \geq 3$
c) $\text{rank}(\mathbf{A}^2) = 3$
d) $\det(\mathbf{A}^2) = 0$

3.11. Let $\mathbf{A} \in M_3(\mathbb{R})$ be such that $\mathbf{A}^3 = \mathbf{I}_{3 \times 3}$. Then

a) minimal polynomial of $\mathbf{A}$ can only be of degree 2
b) minimal polynomial of $\mathbf{A}$ can only be of degree 3
c) either $\mathbf{A} = \mathbf{I}$ or $\mathbf{A} = -\mathbf{I}$
d) there can be uncountably many $\mathbf{A}$ satisfying the above.

3.12. Let $\mathbf{A}$ be an $n \times n, n > 1$ matrix satisfying

$$\mathbf{A}^2 - 7\mathbf{A} + 12\mathbf{I} = \mathbf{0} \qquad (3.12.1)$$

Then which of the following statements is true?

a) **A** is invertible
b) $t^2 - 7t + 12n = 0$ where $t = tr(\mathbf{A})$
c) $d^2 - 7d + 12 = 0$ where $d = det(\mathbf{A})$
d) $\lambda^2 - 7\lambda + 12 = 0$ where $\lambda$ is an eigenvalue of **A**

3.13. Let **A** be a $6 \times 6$ matrix over $\mathbb{R}$ with characteristic polynomial

$$(x-3)^2 (x-2)^4 \qquad (3.13.1)$$

and minimal polynomial

$$(x-3)(x-2)^2 \qquad (3.13.2)$$

Then the Jordan canonical form of **A** can be

a) $\begin{pmatrix} 3 & 0 & 0 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 & 0 & 0 \\ 0 & 0 & 2 & 1 & 0 & 0 \\ 0 & 0 & 0 & 2 & 1 & 0 \\ 0 & 0 & 0 & 0 & 2 & 1 \\ 0 & 0 & 0 & 0 & 0 & 2 \end{pmatrix}$

b) $\begin{pmatrix} 3 & 0 & 0 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 & 0 & 0 \\ 0 & 0 & 2 & 1 & 0 & 0 \\ 0 & 0 & 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 0 & 0 & 2 \end{pmatrix}$

c) $\begin{pmatrix} 3 & 0 & 0 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 & 0 & 0 \\ 0 & 0 & 2 & 1 & 0 & 0 \\ 0 & 0 & 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 2 & 1 \\ 0 & 0 & 0 & 0 & 0 & 2 \end{pmatrix}$

d) $\begin{pmatrix} 3 & 1 & 0 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 & 0 & 0 \\ 0 & 0 & 2 & 1 & 0 & 0 \\ 0 & 0 & 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 2 & 1 \\ 0 & 0 & 0 & 0 & 0 & 2 \end{pmatrix}$

3.14. Let $V$ be an inner product space and $S$ be a subset of $V$. Let $\bar{S}$ denote the closure of $S$ in $V$ with respect to the topology induced by the metric given by the inner product. Which of the following statements is true?
a) $S = (S^\perp)^\perp$
b) $\bar{S} = (S^\perp)^\perp$
c) $\overline{span(S)} = (S^\perp)^\perp$
d) $S^\perp = ((S^\perp)^\perp)^\perp$

3.15. Let

$$\mathbf{A} = \begin{pmatrix} 1 & 2 & 0 \\ 0 & 0 & -2 \\ 0 & 0 & 1 \end{pmatrix} \qquad (3.15.1)$$

and

$$Q(\mathbf{x}) = \mathbf{x}^T \mathbf{A} \mathbf{x} \qquad (3.15.2)$$

Which of the following statements is true?
a) The matrix of second order partial derivatives of the quadratic form $Q$ is $2\mathbf{A}$
b) The rank of the quadratic form $Q$ is 2
c) The signature of the quadratic form $Q$ is $++0$
d) The quadratic form $Q$ take the value 0 for some non-zero vector **x**

3.16. Assume that a non-singular matrix

$$\mathbf{A} = \mathbf{L} + \mathbf{D} + \mathbf{U} \qquad (3.16.1)$$

where **L** and **U** are lower and upper triangular matrices respectively with all diagonal entries are zero, and **D** si a diagonal matrix. Let $\mathbf{x}^*$ be the solution of $\mathbf{A}\mathbf{x} = \mathbf{b}$. Then the Gauss-Seidel iteration method

$$\mathbf{x}_{k+1} = \mathbf{H}\mathbf{x}_k + \mathbf{c}, k = 0, 1, 2, \ldots \qquad (3.16.2)$$

with $\|\mathbf{H}\| < 1$ converges to $\mathbf{x}^*$ provided **H** is equal to
a) $-\mathbf{D}^{-1}(\mathbf{L} + \mathbf{U})$
b) $-(\mathbf{D} + \mathbf{L})^{-1}\mathbf{U}$
c) $-\mathbf{D}(\mathbf{L} + \mathbf{U})^{-1}$
d) $-(\mathbf{L} - \mathbf{D})^{-1}\mathbf{U}$

3.17. Consider a Markov Chain with state space $S = \{1, 2, 3\}$ and transition matrix

$$P = \begin{array}{c} \\ 1 \\ 2 \\ 3 \end{array} \begin{pmatrix} 0 & \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & 0 & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} & 0 \end{pmatrix} \qquad (3.17.1)$$

Let $\pi$ be a stationary distribution of the Markov chain and $d(1)$ denote the period of state 1. Which of the following statements are correct?
a) $d(1) = 1$
b) $d(1) = 2$
c) $\pi_1 = \frac{1}{2}$
d) $\pi_1 = \frac{1}{3}$