Module 1

Vector Spaces, Bases, Linear Maps

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Problem 1: 10 points

Let A_4 be the following matrix:

$$A_4 = \begin{pmatrix} 1 & 2 & 1 & 1 \\ 2 & 3 & 2 & 3 \\ -1 & 0 & 1 & -1 \\ -2 & -1 & 4 & 0 \end{pmatrix}.$$

Prove that the columns of A_4 are linearly independent. Find the coordinates of the vector x = (7, 14, -1, 2) over the basis consisting of the column vectors of A_4 .

$$\begin{array}{l} a(1,2,-1,-2)+b(2,3,0,-1)+c(1,2,1,4)+d(1,3,-1,0)=(0,0,0,0)\\ a(1,2,-1,-2)=0, \ \text{iff a=0}\\ b(2,3,0,-1)=0, \ \text{iff b=0}\\ c(1,2,1,4)=0 \ \text{iff c=0}\\ d(1,3,-1,0)=0 \ \text{iff d=0}\\ a(1,2,-1,-2)+b(2,3,0,-1)+c(1,2,1,4)+d(1,3,-1,0)=(7,14,-1,2)\\ a=0\\ b=2\\ c=1\\ d=2\\ (a,b,c,d)=(0,2,1,2) \end{array}$$

Problem 2: 10 points

Consider the following Haar matrix

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

Prove that the columns of H are linearly independent.

Hint. Compute the product $H^{\top}H$.

$$H^{\top}H = \begin{pmatrix} 1 & 1 & 1 & 0 \\ 1 & 1 & -1 & 0 \\ 1 & -1 & 0 & 1 \\ 1 & -1 & 0 & -1 \end{pmatrix} \cdot \begin{pmatrix} 1 & 1 & 1 & 0 \\ 1 & 1 & -1 & -1 \\ 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & -1 \end{pmatrix} = \begin{pmatrix} 3 & 1 & 0 & 0 \\ 1 & 3 & 0 & 0 \\ 0 & 0 & 3 & 1 \\ 0 & 0 & 1 & 3 \end{pmatrix} = M$$

M is a diagonal matrix, so it is invertible (there exists a matrix M^{-1})

so $M^{-1} \cdot H^{\top}H = M \cdot M^{-1} = I_4$, the identity matrix

so $M^{-1} \cdot H^{\top} = H^{-1}$ (H is invertible)

so the columns of H are linearly independent

Problem 3: 10 points

Let $E = \mathbb{R} \times \mathbb{R}$, and define the addition operation

$$(x_1, y_1) + (x_2, y_2) = (x_1 + x_2, y_1 + y_2), \quad x_1, x_2, y_1, y_2 \in \mathbb{R},$$

and the multiplication operation $: \mathbb{R} \times E \to E$ by

$$\lambda \cdot (x, y) = (\lambda x, y), \quad \lambda, x, y \in \mathbb{R}.$$

Show that E with the above operations + and \cdot is not a vector space. Which of the axioms is violated?

associativity u + (v + w) = (u + v) + w is violated because there is no w axiom (V1) $\alpha(u + v) = (\alpha \cdot u) + (\alpha \cdot v)$ is violated because $\lambda \cdot (x, y) = (\lambda x, y) \neq (\lambda x, \lambda y)$

Problem 4: 15 points total

(1) (5 points) Let A be an $n \times n$ matrix. If A is invertible, prove that for any $x \in \mathbb{R}^n$, if Ax = 0, then x = 0.

$$A^{-1}Ax = 0 \cdot A^{-1}$$

so $x = 0 \cdot A^{-1} = 0$

(2) (10 points) Let A be an $m \times n$ matrix and let B be an $n \times m$ matrix. Prove that $I_m - AB$ is invertible iff $I_n - BA$ is invertible.

Hint. If for all $x \in \mathbb{R}^n$, Mx = 0 implies that x = 0, then M is invertible.

$$B(I_m - AB) = (I_n - BA)B$$

$$B^{-1}(I_m - AB)^{-1} = (I_n - BA)^{-1}B^{-1}$$

$$B \cdot B^{-1}(I_m - AB)^{-1} = B \cdot (I_n - BA)^{-1}B^{-1}$$

$$(I_m - AB)^{-1} = B \cdot (I_n - BA)^{-1}B^{-1}$$

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so an inverse exists if B and (I_m - AB) are invertible if (I_n - BA) is not invertible, then BAx \neq 0 so ABAx = Ax \neq 0 so (I_m - AB) is not invertible
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Problem 5: 10 points

Let $f: E \to F$ be a linear map which is also a bijection (it is injective and surjective). Prove that the inverse function $f^{-1}: E \to F$ is linear.

$$\begin{split} f^{-1}\lambda(x) &= \lambda \cdot f^{-1}(x) \\ \lambda \cdot f^{-1}(x) &= f^{-1}(f(\lambda \cdot f^{-1}(x))) \text{ because } f \text{ is bijective } \\ f^{-1}(f(\lambda \cdot f^{-1}(x))) &= f^{-1}\lambda(x) \\ \text{since } \lambda \text{ is a scalar } f^{-1} \text{ is linear } \\ \text{also, } f^{-1}(x+y) &= f^{-1}(x) + f^{-1}(y) \\ f^{-1}(x) + f^{-1}(y) &= f^{-1}(f(f^{-1}(x) + f^{-1}(y))) \\ f^{-1}(f(f^{-1}(x) + f^{-1}(y))) &= f^{-1}(x+y) \end{split}$$

Total: 55 points