



Norwegian University of
Science and Technology

Department of Mathematical Sciences

Examination paper for **TMA4145 Linear Methods**

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Examination date:

Examination time (from–to):

Permitted examination support material: D: No written or handwritten material. Calculator Casio fx-82ES PLUS, Citizen SR-270X, Hewlett Packard HP30S

Other information:

There are 5 problems on the exam and each problem counts for 20 points. All solutions should be stated in a precise and rigorous way, with any assumptions written down and arguments justified.

Language: English

Number of pages: 3

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Checked by:

Informasjon om trykking av eksamensoppgave	
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Problem 1

a) (5 points)

Let A be an $m \times n$ matrix. State the singular value decomposition of A and describe all its building blocks.

b) (15 points)

Determine the singular value decomposition of

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

and express the inverse of A in terms of its singular value decomposition.

Problem 2 Let T be a bounded linear operator on a Hilbert space X and we denote the operator norm of T by $\|T\|$.

a) (10 points) Show that $\|T\| = \|T^*\|$, where T^* is the adjoint of T .

b) (10 points)

Show that $\|T^*T\| = \|T\|^2$.

Problem 3

a) (10 points)

- (1) Suppose $(X, \|\cdot\|_X)$ and $(Y, \|\cdot\|_Y)$ are normed spaces. Define for a linear transformation $T : X \rightarrow Y$ the *operator norm* of T .
- (2) Let X be a vector space and let $\|\cdot\|_a$ and $\|\cdot\|_b$ be two norms on X . Define when the norms $\|\cdot\|_a$ and $\|\cdot\|_b$ are *equivalent* on X .
- (3) Suppose $(x_n)_{n \in \mathbb{N}}$ is a sequence in a normed space $(X, \|\cdot\|_X)$. Define the *series* $\sum_{n=1}^{\infty} x_n$ of $(x_n)_{n \in \mathbb{N}}$.
- (4) Let M be a subset of an innerproduct space $(X, \langle \cdot, \cdot \rangle)$. Define the *orthogonal complement* of M .
- (5) Let T be a linear transformation on a finite-dimensional vector space X . Define the *characteristic polynomial* and the *minimal polynomial* of T .

b) (10 points)

Determine if the following statements are true or false and if the statement is not true, give a counterexample.

- (1) A linear transformation T between the normed spaces $(X, \|\cdot\|_X)$ and $(Y, \|\cdot\|_Y)$ is continuous if and only if T is a bounded operator.
- (2) Any linear transformation on a finite-dimensional vector space is unitarily equivalent to an upper-triangular matrix.
- (3) Any Cauchy sequence in a normed space $(X, \|\cdot\|_X)$ converges to an element in X .
- (4) Let X be an infinite-dimensional Hilbert space. Then any isometric linear operator on X is a unitary operator on X .
- (5) The kernel of any bounded linear map on an infinite-dimensional normed space $(X, \|\cdot\|_X)$ is closed.

Problem 4

a) (10 points)

Let $T : (C[1, 3], \|\cdot\|_\infty) \rightarrow (C[1, 3], \|\cdot\|_\infty)$ be given by $Tf(x) = \int_1^3 \alpha e^{-(x-y)} f(y) dy$ for some positive real number α .

- (1) Show that T is a bounded operator.
- (2) Determine the operator norm of T .
- (3) Determine the set of α 's for which T is a contraction.

b) (10 points)

- (1) Give an example of a linear operator on a normed space that is not bounded.
- (2) Let T be a linear operator on $(X, \|\cdot\|)$ that is not bounded. Show that then X has to be infinite-dimensional.

Problem 5 (20 points)

Let $M_e = \{f \in L^2[-2, 2] : f(-x) = f(x)\}$ be the subspace of even functions of $L^2[-2, 2]$ and $M_o = \{f \in L^2[-2, 2] : f(-x) = -f(x)\}$ be the subspace of odd functions of $L^2[-2, 2]$.

- (1) Show that M_e is closed.

- (2) Determine the orthogonal complement of M_o .
- (3) Find the projection onto M_o^\perp .
- (4) Show that $M_o \cap M_o^\perp = \{0\}$.