

# Linear Algebra I: Practice Final solution

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**Problem 1.** Compute the determinant of the following matrix (show your work):

$$A = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 1 & 2 & 2 & 2 & 2 \\ 1 & 0 & 3 & 0 & 0 \\ 1 & 0 & 3 & 4 & 4 \\ 1 & 0 & 3 & 0 & 5 \end{pmatrix}.$$

*Proof.* Expand along the first row, we have

$$\det(A) = 1 \cdot \det \begin{pmatrix} 2 & 2 & 2 & 2 \\ 0 & 3 & 0 & 0 \\ 0 & 3 & 4 & 4 \\ 0 & 3 & 0 & 5 \end{pmatrix}.$$

Expand along the first column we get

$$\det(A) = 1 \cdot 2 \cdot \det \begin{pmatrix} 3 & 0 & 0 \\ 3 & 4 & 4 \\ 3 & 0 & 5 \end{pmatrix}.$$

Expand along the first row, we have

$$\det(A) = 1 \cdot 2 \cdot 3 \cdot \det \begin{pmatrix} 4 & 4 \\ 0 & 5 \end{pmatrix} = 1 \cdot 2 \cdot 3 \cdot 4 \cdot 5 = 120.$$

□

**Problem 2.** Let

$$A = \begin{pmatrix} 1 & 1 \\ -3 & 1 \end{pmatrix} \in M_{2 \times 2}(\mathbb{R}),$$

Is  $A$  diagonalizable over  $\mathbb{R}$ ? over  $\mathbb{C}$ ? In any case, find the real canonical form of  $A$ . That is find  $P \in M_{2 \times 2}(\mathbb{R})$  invertible such that  $P^{-1}AP$  is of one of the following form  $\begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix}$ ,  $\begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix}$  or  $\begin{pmatrix} a & b \\ -b & a \end{pmatrix}$ .

*Proof.*

$$p_A(x) = \det(xI - A) = \det \begin{pmatrix} x-1 & -1 \\ 3 & x-1 \end{pmatrix} = (x-1)^2 + 3 = (x-1-\sqrt{3}i)(x-1+\sqrt{3}i).$$

$p_A(x)$  does not split in  $\mathbb{R}$ , hence  $A$  is not diagonalizable over  $\mathbb{R}$ .  $p_A(x)$  splits in  $\mathbb{C}$  with distinct linear factors,  $A$  is diagonalizable over  $\mathbb{C}$ .

To find the real canonical form, we consider an eigenvalue of  $A$   $\lambda = 1 + \sqrt{3}i$ . We solve

$$0 = (\lambda I - A)v = \begin{pmatrix} \sqrt{3}i & -1 \\ 3 & \sqrt{3}i \end{pmatrix} v = 0$$

to get  $v = c \begin{pmatrix} 1 \\ \sqrt{3}i \end{pmatrix}$ . Thus with  $P = (\operatorname{Re} v, \operatorname{Im} v) = \begin{pmatrix} 1 & 0 \\ 0 & \sqrt{3} \end{pmatrix}$  we have

$$P^{-1}AP = \begin{pmatrix} 1 & \sqrt{3} \\ -\sqrt{3} & 1 \end{pmatrix}.$$

□

**Problem 3.** Let

$$A = \frac{1}{2} \begin{pmatrix} -1 & -4 \\ 1 & 3 \end{pmatrix},$$

and

$$f(x) = \log(1-x) = -x - \frac{x^2}{2} - \frac{x^3}{3} - \cdots = -\sum_{k=1}^{\infty} \frac{x^k}{k}.$$

(i) Find an invertible matrix  $P$  such that  $P^{-1}AP = J$  gives the Jordan canonical form of  $A$ .

(ii) Find  $f(A)$ .

*Proof.* (i)

$$\begin{aligned} p_A(x) &= \det(xI - A) = \det \begin{pmatrix} x + \frac{1}{2} & 2 \\ -\frac{1}{2} & x - \frac{3}{2} \end{pmatrix} = (x + \frac{1}{2})(x - \frac{3}{2}) + 1 \\ &= x^2 - x + \frac{1}{4} = (x - \frac{1}{2})^2. \end{aligned}$$

We compute  $\frac{1}{2}I - A = \begin{pmatrix} 1 & 2 \\ -\frac{1}{2} & -1 \end{pmatrix}$ . Since  $\text{rank}(\frac{1}{2}I - A) = 1$ ,  $\dim \ker(\frac{1}{2}I - A) = 1 < 2$ .

Let  $w = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$ , then  $(\frac{1}{2}I - A)w = \begin{pmatrix} 1 \\ -\frac{1}{2} \end{pmatrix}$ . We take  $v = (A - \frac{1}{2}I)w = \begin{pmatrix} -1 \\ \frac{1}{2} \end{pmatrix}$  and  $P = (v, w) = \begin{pmatrix} -1 & 1 \\ \frac{1}{2} & 0 \end{pmatrix}$ . Then we have

$$P^{-1}AP = \begin{pmatrix} \frac{1}{2} & 1 \\ 0 & \frac{1}{2} \end{pmatrix}.$$

(ii) We have  $P^{-1} = (-2) \begin{pmatrix} 0 & -1 \\ -\frac{1}{2} & -1 \end{pmatrix} = \begin{pmatrix} 0 & 2 \\ 1 & 2 \end{pmatrix}$ . Note that  $f'(x) = \frac{1}{x-1}$ . Then

$$\begin{aligned} f(A) &= Pf \begin{pmatrix} \frac{1}{2} & 1 \\ 0 & \frac{1}{2} \end{pmatrix} P^{-1} \\ &= P \begin{pmatrix} \log \frac{1}{2} & -2 \\ 0 & \log \frac{1}{2} \end{pmatrix} P^{-1} \\ &= \begin{pmatrix} -1 & 1 \\ \frac{1}{2} & 0 \end{pmatrix} \begin{pmatrix} -\log 2 & -2 \\ 0 & -\log 2 \end{pmatrix} \begin{pmatrix} 0 & 2 \\ 1 & 2 \end{pmatrix} \\ &= \begin{pmatrix} \log 2 & -\log 2 + 2 \\ -\frac{1}{2} \log 2 & -1 \end{pmatrix} \begin{pmatrix} 0 & 2 \\ 1 & 2 \end{pmatrix} \\ &= \begin{pmatrix} -\log 2 + 2 & 4 \\ -1 & -\log 2 - 2 \end{pmatrix} \end{aligned}$$

□

**Problem 4.** Let  $A, B \in M_{n \times n}(F)$ . If  $v$  is an eigenvector of  $AB$  with eigenvalue  $\lambda \neq 0$ , show that  $Bv$  is an eigenvector of  $BA$  with eigenvalue  $\lambda$ .

*Proof.* We have  $BA(Bv) = B((AB)v) = B\lambda v = \lambda(Bv)$ .

To show that  $Bv$  is an eigenvector, we show that  $Bv \neq 0$ . We have  $A(Bv) = (AB)v = \lambda v$  for  $\lambda \neq 0$ . Since  $v$  is an eigenvector, we have  $v \neq 0$  and hence  $A(Bv) = \lambda v \neq 0$ . Thus  $Bv \neq 0$  (since otherwise  $A(Bv) = 0$ ).  $\square$

**Problem 5.** Suppose that  $A \in M_{2 \times 2}(\mathbb{R})$  is symmetric. Prove that  $A$  is diagonalizable over  $\mathbb{R}$ .

*Proof.* Since  $A$  is symmetric, we write  $A = \begin{pmatrix} a & b \\ b & c \end{pmatrix}$  for  $a, b, c \in \mathbb{R}$ . Then  $p_A(x) = \det \begin{pmatrix} x-a & -b \\ -b & x-c \end{pmatrix} = (x-a)(x-c) - b^2 = x^2 - (a+c)x + ac - b^2 = (x - \lambda_1)(x - \lambda_2)$  where with  $(a+c)^2 - 4(ac - b^2) = a^2 - 2ac + c^2 + 4b^2 = (a-c)^2 + 4b^2$  we have

$$\lambda_1 = \frac{a+c + \sqrt{(a-c)^2 + 4b^2}}{2}, \quad \lambda_2 = \frac{a+c - \sqrt{(a-c)^2 + 4b^2}}{2}.$$

If  $b = 0$ , then  $A = \text{diag}(a, c)$  is diagonalizable over  $\mathbb{R}$ .

If  $b \neq 0$ , then  $(a-c)^2 + 4b^2 > 0$  and  $\lambda_1, \lambda_2$  are distinct real numbers. Then  $p_A(x)$  splits as distinct linear factors in  $\mathbb{R}$ . Hence  $A$  is diagonalizable over  $\mathbb{R}$ .  $\square$

**Problem 6.** Let  $A \in M_{n \times n}(\mathbb{R})$  satisfy  $A^2 = -I$ .

- (i) Show that  $n = 2m$  is even and  $\det(A) = \pm 1$ .
- (ii) Show that  $i$  and  $-i$  are both eigenvalues of  $A$  in  $\mathbb{C}$ .
- (iii) Show that  $A$  is diagonalizable over  $\mathbb{C}$ .
- (iv) Show that  $\operatorname{tr}(A) = 0$  and that  $\dim E(i, A) = \dim E(-i, A) = m$ .
- (v) Find the characteristic polynomial  $p_A(x)$ .
- (vi) Show that  $\det(A) = 1$ .
- (vii) Find  $\det(I - A)$ .

*Proof.* (i)  $(\det(A))^2 = \det(A^2) = \det(-I) = (-1)^n$ . Since  $A \in M_{n \times n}(\mathbb{R})$  we have  $(-1)^n = (\det(A))^2 > 0$  and thus  $n = 2m$  is even. Since  $(\det(A))^2 = 1$ , we have  $\det(A) = \pm 1$ .

(ii) Let  $\lambda \in \mathbb{C}$  be an eigenvalue of  $A$ . Then  $\lambda^2 = -1$ . Thus  $\lambda = \pm i$ . Since  $A \in M_{n \times n}(\mathbb{R})$ , if  $\lambda$  is an eigenvalue of  $A$ , so is  $\bar{\lambda}$ . Thus both  $i$  and  $-i$  are eigenvalues of  $A$ .

(iii) Let  $f(x) = x^2 + 1$ . Since  $f(A) = A^2 + I = 0$ , we have  $m_A(x) \mid f(x)$ . Since  $f(x) = (x - i)(x + i)$  splits in  $\mathbb{C}$  as distinct linear factors, so is  $m_A(x)$ . Thus  $A$  is diagonalizable over  $\mathbb{C}$ .

(iv) We set  $\dim E(i, A) = k$ . Since  $A$  is diagonalizable,  $\dim E(-i, A) = n - k$  and there is  $P \in M_{n \times n}(\mathbb{C})$  invertible such that

$$P^{-1}AP = \operatorname{diag}(\underbrace{i, \dots, i}_{k \text{ times}}, \underbrace{-i, \dots, -i}_{n-k \text{ times}}).$$

We have  $\operatorname{tr}(A) = ki - (n - k)i = (n - 2k)i$ . Since  $A \in M_{n \times n}(\mathbb{R})$ , we have  $\operatorname{tr}(A) \in \mathbb{R}$ . Thus we must have  $n - 2k = 0$  i.e.  $k = m$ .

- (v)  $p_A(x) = (x - i)^m(x + i)^m = (x^2 + 1)^m$ .
- (vi)  $\det(A) = (-1)^n \det(A) = p_A(0) = 1$ .
- (vii)  $\det(I - A) = p_A(1) = 2^m$ . □