

# NATIONAL UNIVERSITY OF SINGAPORE

SEMESTER 2, 2022/2023

MA2001 Linear Algebra

Homework Assignment 4

## ONLINE QUIZ

1. Suppose  $P^{-1}AP = \begin{pmatrix} 3 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 3 \end{pmatrix}$ .

Note that  $P$  is invertible, then  $\text{rank}(A) = \text{rank}(P^{-1}AP) = 3$ .

2. If  $A$  is orthogonal, then for any constant  $c$ ,

$$(cA)^T(cA) = c^2 A^T A = c^2 I.$$

So  $cA$  is orthogonal  $\Leftrightarrow c^2 = 1 \Leftrightarrow c = \pm 1$ .

3. If  $A, B, C$  are orthogonal matrices of the same order, then

$$(ABC)^T(ABC) = C^T B^T A^T ABC = I.$$

So  $ABC$  is orthogonal.

4. Let  $A = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$ . Then 0 is the only eigenvalue of  $A$  but  $A \neq 0$ .

5. If  $u$  is an eigenvector of  $A$ , then  $v = -u$  is also an eigenvector of  $A$ , but  $u + v = 0$  is not.

6. If  $u$  is an eigenvector of  $A$ , then  $v = -u$  is also an eigenvector of  $A$ , and  $u, v$  are linearly dependent.

7. Every symmetric matrix is orthogonally diagonalizable, in particular, it is diagonalizable.

8. Let  $A = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$ . Then  $A$  is invertible but not diagonalizable.

9. Suppose  $A$  is diagonalized by  $P$ . Let  $Q = (P^T)^{-1} = (P^{-1})^T$ . Then

$$Q^{-1}A^TQ = P^T A^T (P^{-1})^T = (P^{-1}AP)^T$$

is a diagonal matrix. Hence,  $A^T$  is diagonalizable.

10. Suppose  $A$  is diagonalized by  $P$ . Then

$$P^{-1}A^2P = (P^{-1}AP)^2$$

is a diagonal matrix. Hence,  $A^2$  is diagonalizable.

11. Let  $A = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$  and  $B = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$ . Then  $A$  and  $B$  are orthogonally diagonalizable (symmetric), but  $AB = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$  is not.

12. The least squares solutions to  $Ax = b$  are all solutions to  $A^T Ax = A^T b$ . These solutions form a vector space  $\Leftrightarrow A^T b = 0$ .

13. The distance from  $(x_0, y_0, z_0)$  to the plane  $ax + by + cz = 0$  is given by

$$\frac{|ax_0 + by_0 + cz_0|}{\|(a, b, c)\|}.$$

So the distance from  $(3\sqrt{2}, \sqrt{3}, 0)$  to  $x\sqrt{3} - y\sqrt{2} + z = 0$  is

$$d = \frac{|3\sqrt{2} \cdot \sqrt{3} + \sqrt{3} \cdot (-\sqrt{2}) + 0 \cdot 1|}{\sqrt{3+2+1}} = 2.$$

14. The least squares solution to  $Ax = b$  is the solution to  $A^T Ax = A^T b$ :

$$(A^T A \mid A^T b) = \left( \begin{array}{ccc|c} 10 & -2 & -4 & -1 \\ -2 & 7 & -2 & -12 \\ -4 & -2 & 4 & 6 \end{array} \right) \rightarrow \left( \begin{array}{ccc|c} 1 & 0 & 0 & -\frac{3}{10} \\ 0 & 1 & 0 & -\frac{17}{10} \\ 0 & 0 & 1 & \frac{7}{20} \end{array} \right).$$

So  $u = (-\frac{3}{10}, -\frac{17}{10}, \frac{7}{20})$ .

15.  $\|b - Au\|^2 = \|(0, 0, -\frac{8}{5}, -\frac{4}{5})\|^2 = 16/5$ .

### WRITTEN QUIZ

1. Suppose  $\{u_1, u_2, u_3\}$  is an orthonormal set of vectors in  $\mathbb{R}^4$ . Define

$$\begin{aligned} v_1 &= \frac{2}{3}u_1 + \frac{2}{3}u_2 + \frac{1}{3}u_3 \\ v_2 &= -\frac{1}{\sqrt{2}}u_1 + \frac{1}{\sqrt{2}}u_2 \\ v_3 &= -\frac{\sqrt{2}}{6}u_1 - \frac{\sqrt{2}}{6}u_2 + \frac{2\sqrt{2}}{3}u_3 \end{aligned}$$

- (i) Prove that  $\{v_1, v_2, v_3\}$  is an orthonormal set of vectors.  
(ii) Prove that  $\text{span}\{u_1, u_2, u_3\} = \text{span}\{v_1, v_2, v_3\}$ .

*Proof.* (i) View all vectors as column vectors and let  $A = \begin{pmatrix} u_1 & u_2 & u_3 \end{pmatrix}$ . Then  $A^T A = I_3$ .  
We can write

$$B = \begin{pmatrix} v_1 & v_2 & v_3 \end{pmatrix} = A \begin{pmatrix} \frac{2}{3} & -\frac{1}{\sqrt{2}} & -\frac{\sqrt{2}}{6} \\ \frac{2}{3} & \frac{1}{\sqrt{2}} & -\frac{\sqrt{2}}{6} \\ \frac{1}{3} & 0 & \frac{2\sqrt{2}}{3} \end{pmatrix}.$$

Then

$$\begin{aligned} B^T B &= \begin{pmatrix} \frac{2}{3} & -\frac{1}{\sqrt{2}} & -\frac{\sqrt{2}}{6} \\ \frac{2}{3} & \frac{1}{\sqrt{2}} & -\frac{\sqrt{2}}{6} \\ \frac{1}{3} & 0 & \frac{2\sqrt{2}}{3} \end{pmatrix}^T \begin{pmatrix} \frac{2}{3} & -\frac{1}{\sqrt{2}} & -\frac{\sqrt{2}}{6} \\ \frac{2}{3} & \frac{1}{\sqrt{2}} & -\frac{\sqrt{2}}{6} \\ \frac{1}{3} & 0 & \frac{2\sqrt{2}}{3} \end{pmatrix} \\ &= \begin{pmatrix} \frac{2}{3} & -\frac{1}{\sqrt{2}} & -\frac{\sqrt{2}}{6} \\ \frac{2}{3} & \frac{1}{\sqrt{2}} & -\frac{\sqrt{2}}{6} \\ \frac{1}{3} & 0 & \frac{2\sqrt{2}}{3} \end{pmatrix} \begin{pmatrix} \frac{2}{3} & -\frac{1}{\sqrt{2}} & -\frac{\sqrt{2}}{6} \\ \frac{2}{3} & \frac{1}{\sqrt{2}} & -\frac{\sqrt{2}}{6} \\ \frac{1}{3} & 0 & \frac{2\sqrt{2}}{3} \end{pmatrix} = I_3. \end{aligned}$$

It follows that  $\{v_1, v_2, v_3\}$  is an orthonormal set of vectors.

- (ii) Each  $v_i$  is a linear combination of  $\{u_1, u_2, u_3\}$ ; so  $\text{span}\{v_1, v_2, v_3\} \subseteq \text{span}\{u_1, u_2, u_3\}$ .

Since  $\{v_1, v_2, v_3\}$  and  $\{u_1, u_2, u_3\}$  are orthonormal sets, they are linearly independent.

Then

$$\dim(\text{span}\{v_1, v_2, v_3\}) = \dim(\text{span}\{u_1, u_2, u_3\}) = 3.$$

Hence,  $\text{span}\{v_1, v_2, v_3\} = \text{span}\{u_1, u_2, u_3\}$ .

**2.** Suppose  $V$  is a subspace of  $\mathbb{R}^n$  with  $\dim(V) = k$ .

- (i) Prove that there is a  $k \times n$  matrix  $A$  such that  $AA^T = I_k$  and for each  $w \in \mathbb{R}^n$ , the projection of  $w$  onto  $V$  is  $A^T A w$ .

- (ii) Prove that  $(A^T A)^2 = A^T A$ .

*Proof.* (i) Let  $\{v_1, \dots, v_k\}$  be an orthonormal basis for  $V$ . View them as row vectors and form

$$A = \begin{pmatrix} v_1 \\ \vdots \\ v_k \end{pmatrix}. \text{ So } AA^T = I_k.$$

Note that  $V$  is the column space of  $B = A^T$ . For any  $w \in \mathbb{R}^n$ , its projection onto  $V$  is  $p = Bx$ , where  $x = B^T Bx = B^T w$ . Hence,

$$p = Bx = BB^T w = A^T A w.$$

Alternatively, we have

$$A^T A w = A^T \begin{pmatrix} v_1 \\ \vdots \\ v_k \end{pmatrix} w = A^T \begin{pmatrix} v_1 \cdot w \\ \vdots \\ v_k \cdot w \end{pmatrix} = \begin{pmatrix} v_1 & \dots & v_k \end{pmatrix} \begin{pmatrix} v_1 \cdot w \\ \vdots \\ v_k \cdot w \end{pmatrix} = (v_1 \cdot w)v_1 + \dots + (v_k \cdot w)v_k$$

which is the projection of  $w$  onto  $V = \text{span}\{v_1, \dots, v_k\}$ . (Let us emphasize that this formula for the projection assumes  $\{v_1, \dots, v_k\}$  is orthonormal, which is true by our choice.)

- (ii)  $(A^T A)^2 = A^T A A^T A = A^T A$ .

**3.** Let  $A = \begin{pmatrix} 1 & -2 & 0 \\ 1 & -1 & 0 \\ -2 & -1 & -2 \end{pmatrix}$ .

- (i) Find the characteristic polynomial of  $\mathbf{A}$ .
- (ii) Prove that  $\mathbf{A}$  is not diagonalizable.

*Proof.* (i) The characteristic polynomial

$$\begin{aligned}\det(\lambda \mathbf{I} - \mathbf{A}) &= \begin{vmatrix} \lambda - 1 & 2 & 0 \\ -1 & \lambda + 1 & 0 \\ 2 & 1 & \lambda + 2 \end{vmatrix} = (\lambda + 2) \begin{vmatrix} \lambda - 1 & 2 \\ -1 & \lambda + 1 \end{vmatrix} \\ &= (\lambda + 2)[(\lambda - 1)(\lambda + 1) - 2(-1)] = (\lambda + 2)(\lambda^2 + 1).\end{aligned}$$

- (ii) Since the characteristic polynomial of  $\mathbf{A}$  cannot be completely factorized in  $\mathbb{R}$ ,  $\mathbf{A}$  is not diagonalizable.

4. Let  $\mathbf{A} = \begin{pmatrix} -3 & 2 & -2 \\ 2 & -3 & 4 \\ 4 & -5 & 6 \end{pmatrix}$ .

- (i) Compute all eigenvalues of  $\mathbf{A}$ .
- (ii) For each eigenvalue  $\lambda$  of  $\mathbf{A}$ , compute a basis for the eigenspace  $E_\lambda$ .
- (iii) Prove that  $\mathbf{A}$  is not diagonalizable.

*Proof.* (i) The characteristic polynomial

$$\begin{aligned}\det(\lambda \mathbf{I} - \mathbf{A}) &= \begin{vmatrix} \lambda + 3 & -2 & 2 \\ -2 & \lambda + 3 & -4 \\ -4 & 5 & \lambda - 6 \end{vmatrix} \xrightarrow{R_3 - 2R_2} \begin{vmatrix} \lambda + 3 & -2 & 2 \\ -2 & \lambda + 3 & -4 \\ 0 & -2\lambda - 1 & \lambda + 2 \end{vmatrix} \\ &\xrightarrow{C_3 + C_2} \begin{vmatrix} \lambda + 3 & -2 & 0 \\ -2 & \lambda + 3 & \lambda - 1 \\ 0 & -2\lambda - 1 & -\lambda + 1 \end{vmatrix} \xrightarrow{R_3 + R_2} \begin{vmatrix} \lambda + 3 & -2 & 0 \\ -2 & \lambda + 3 & \lambda - 1 \\ -2 & -\lambda + 2 & 0 \end{vmatrix} \\ &= -(\lambda - 1) \begin{vmatrix} \lambda + 3 & -2 \\ -2 & -\lambda + 2 \end{vmatrix} = -(\lambda - 1)[(\lambda + 3)(-\lambda + 2) - 4] = (\lambda + 2)(\lambda - 1)^2.\end{aligned}$$

Then  $\det(\mathbf{I} - \lambda) = 0 \Leftrightarrow \lambda = -2$  or  $\lambda = 1$ .

- (ii) Let  $\lambda = 1$ . Then

$$\begin{aligned}\lambda \mathbf{I} - \mathbf{A} &= \begin{pmatrix} 4 & -2 & 2 \\ -2 & 4 & -4 \\ -4 & 5 & -5 \end{pmatrix} \xrightarrow[R_3 + R_1]{R_2 + \frac{1}{2}R_1} \begin{pmatrix} 4 & -2 & 2 \\ 0 & 3 & -3 \\ 0 & 3 & -3 \end{pmatrix} \xrightarrow{R_3 - R_2} \begin{pmatrix} 4 & -2 & 2 \\ 0 & 3 & -3 \\ 0 & 0 & 0 \end{pmatrix} \\ &\xrightarrow[\frac{1}{3}R_2]{\frac{1}{4}R_1} \begin{pmatrix} 1 & -\frac{1}{2} & \frac{1}{2} \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{R_1 + \frac{1}{2}R_2} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix}.\end{aligned}$$

Let  $y = t$ . Then  $x = 0$  and  $y = t$ . So  $\mathbf{x} = (0, t, t) = t(0, 1, 1)$  and  $E_1$  has a basis  $\{(0, 1, 1)\}$ .

Let  $\lambda = -2$ . Then

$$\begin{aligned} -2\mathbf{I} - \mathbf{A} &= \begin{pmatrix} 1 & -2 & 2 \\ -2 & 1 & -4 \\ -4 & 5 & -8 \end{pmatrix} \xrightarrow[R_3+4R_1]{R_2+2R_1} \begin{pmatrix} 1 & -2 & 2 \\ 0 & -3 & 0 \\ 0 & -3 & 0 \end{pmatrix} \xrightarrow{R_3-R_2} \begin{pmatrix} 1 & -2 & 2 \\ 0 & -3 & 0 \\ 0 & 0 & 0 \end{pmatrix} \\ &\xrightarrow{-\frac{1}{3}R_2} \begin{pmatrix} 1 & -2 & 2 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{R_1+2R_2} \begin{pmatrix} 1 & 0 & 2 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}. \end{aligned}$$

Let  $z = t$ . Then  $x = -2t$  and  $y = 0$ . So  $\mathbf{x} = (-2t, 0, t) = t(-2, 0, 1)$  and  $E_{-2}$  has a basis  $\{(-2, 0, 1)\}$ .

(iii) Since  $\mathbf{A}$  has only 2 linearly independent eigenvectors, it is not diagonalizable.

5. Define a sequence by real numbers  $\{a_n\}_{n=0}^{\infty}$  by

$$a_0 = 0, a_1 = 1, a_2 = 1, a_{n+3} = -a_{n+2} + 4a_{n+1} + 4a_n \quad \text{for all } n.$$

(i) Write down a  $3 \times 3$  matrix  $\mathbf{A}$  such that  $\begin{pmatrix} a_{n+1} \\ a_{n+2} \\ a_{n+3} \end{pmatrix} = \mathbf{A} \begin{pmatrix} a_n \\ a_{n+1} \\ a_{n+2} \end{pmatrix}$  for all  $n$ .

(ii) Without computing any eigenvectors, explain why  $\mathbf{A}$  is diagonalizable.

(iii) Diagonalize  $\mathbf{A}$ .

(iv) Use the previous parts to derive a general formula for  $a_n$ , i.e., express  $a_n$  in terms of  $n$ .

(v) Is  $\mathbf{A}$  orthogonally diagonalizable?

*Solution.* (i)  $\begin{pmatrix} a_{n+1} \\ a_{n+2} \\ a_{n+3} \end{pmatrix} = \begin{pmatrix} a_{n+1} \\ a_{n+2} \\ -a_{n+2} + 4a_{n+1} + 4a_n \end{pmatrix} = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 4 & 4 & -1 \end{pmatrix} \begin{pmatrix} a_n \\ a_{n+1} \\ a_{n+2} \end{pmatrix}$ . So  $\mathbf{A} = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 4 & 4 & -1 \end{pmatrix}$ .

(ii) The characteristic polynomial

$$\det(\lambda\mathbf{I} - \mathbf{A}) = \begin{vmatrix} \lambda & -1 & 0 \\ 0 & \lambda & -1 \\ -4 & -4 & \lambda+1 \end{vmatrix} = \lambda^2(\lambda+1) - 4 - 4\lambda = \lambda^3 + \lambda^2 - 4\lambda - 4 = (\lambda+2)(\lambda+1)(\lambda-2).$$

Then the eigenvalues of  $\mathbf{A}$  are  $\lambda = -2, \lambda = -1, \lambda = 2$ .

Since  $\mathbf{A}$  has 3 distinct eigenvalues, it is diagonalizable.

(iii) Let  $\lambda = -2$ . The

$$-2\mathbf{I} - \mathbf{A} = \begin{pmatrix} -2 & -1 & 0 \\ 0 & -2 & -1 \\ -4 & -4 & -1 \end{pmatrix} \xrightarrow{R_3-2R_1} \begin{pmatrix} -2 & -1 & 0 \\ 0 & -2 & -1 \\ 0 & -2 & -1 \end{pmatrix} \xrightarrow{R_3-R_2} \begin{pmatrix} -2 & -1 & 0 \\ 0 & -2 & -1 \\ 0 & 0 & 0 \end{pmatrix}.$$

Let  $z = t$ . Then  $y = -\frac{1}{2}t$  and  $x = \frac{1}{4}t$ . So  $\mathbf{x} = t(\frac{1}{4}, -\frac{1}{2}, 1)$  and  $E_{-2}$  has a basis  $\{(\frac{1}{4}, -\frac{1}{2}, 1)\}$ .

Let  $\lambda = -1$ . Then

$$-1\mathbf{I} - \mathbf{A} = \begin{pmatrix} -1 & -1 & 0 \\ 0 & -1 & -1 \\ -4 & -4 & 0 \end{pmatrix} \xrightarrow{R_3 - 4R_1} \begin{pmatrix} -1 & -1 & 0 \\ 0 & -1 & -1 \\ 0 & 0 & 0 \end{pmatrix}.$$

Let  $z = t$ . Then  $y = -t$  and  $x = t$ . So  $\mathbf{x} = t(1, -1, 1)$  and  $E_{-1}$  has a basis  $\{(1, -1, 1)\}$ .

Let  $\lambda = 2$ . Then

$$2\mathbf{I} - \mathbf{A} = \begin{pmatrix} 2 & -1 & 0 \\ 0 & 2 & -1 \\ -4 & -4 & 3 \end{pmatrix} \xrightarrow{R_3 + 2R_1} \begin{pmatrix} 2 & -1 & 0 \\ 0 & 2 & -1 \\ 0 & -6 & 3 \end{pmatrix} \xrightarrow{R_3 + 3R_2} \begin{pmatrix} 2 & -1 & 0 \\ 0 & 2 & -1 \\ 0 & 0 & 0 \end{pmatrix}.$$

Let  $z = t$ . Then  $y = \frac{1}{2}t$  and  $x = \frac{1}{4}t$ . So  $\mathbf{x} = t(\frac{1}{4}, \frac{1}{2}, 1)$  and  $E_2$  has a basis  $\{(\frac{1}{4}, \frac{1}{2}, 1)\}$ .

$$\text{Let } \mathbf{P} = \begin{pmatrix} \frac{1}{4} & 1 & \frac{1}{4} \\ -\frac{1}{2} & -1 & \frac{1}{2} \\ 1 & 1 & 1 \end{pmatrix}. \text{ Then } \mathbf{P}^{-1}\mathbf{A}\mathbf{P} = \begin{pmatrix} -2 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 2 \end{pmatrix} = \mathbf{D}.$$

(iv) Find inverse of  $\mathbf{P}$ :

$$\begin{aligned} (\mathbf{P} | \mathbf{I}) &= \left( \begin{array}{ccc|ccc} \frac{1}{4} & 1 & \frac{1}{4} & 1 & 0 & 0 \\ -\frac{1}{2} & -1 & \frac{1}{2} & 0 & 1 & 0 \\ 1 & 1 & 1 & 0 & 0 & 1 \end{array} \right) \xrightarrow[R_3 - 4R_1]{R_2 + 2R_1} \left( \begin{array}{ccc|ccc} \frac{1}{4} & 1 & \frac{1}{4} & 1 & 0 & 0 \\ 0 & 1 & 1 & 2 & 1 & 0 \\ 0 & -3 & 0 & -4 & 0 & 1 \end{array} \right) \\ &\xrightarrow{R_3 + 3R_2} \left( \begin{array}{ccc|ccc} \frac{1}{4} & 1 & \frac{1}{4} & 1 & 0 & 0 \\ 0 & 1 & 1 & 2 & 1 & 0 \\ 0 & 0 & 3 & 2 & 3 & 1 \end{array} \right) \xrightarrow{\frac{1}{3}R_3} \left( \begin{array}{ccc|ccc} 1 & 4 & 1 & 4 & 0 & 0 \\ 0 & 1 & 1 & 2 & 1 & 0 \\ 0 & 0 & 1 & \frac{2}{3} & 1 & \frac{1}{3} \end{array} \right) \\ &\xrightarrow[R_1 - R_3]{R_2 - R_3} \left( \begin{array}{ccc|ccc} 1 & 4 & 0 & \frac{10}{3} & -1 & -\frac{1}{3} \\ 0 & 1 & 0 & \frac{4}{3} & 0 & -\frac{1}{3} \\ 0 & 0 & 1 & \frac{2}{3} & 1 & \frac{1}{3} \end{array} \right) \xrightarrow{R_1 - 4R_2} \left( \begin{array}{ccc|ccc} 1 & 0 & 0 & -2 & -1 & 1 \\ 0 & 1 & 0 & \frac{4}{3} & 0 & -\frac{1}{3} \\ 0 & 0 & 1 & \frac{2}{3} & 1 & \frac{1}{3} \end{array} \right) = (\mathbf{I} | \mathbf{P}^{-1}). \end{aligned}$$

Let  $\mathbf{x}_0 = (a_0, a_1, a_2)^T = (0, 0, 1)^T$ . Then

$$\mathbf{x}_n = \mathbf{A}^n \mathbf{x}_0 = \mathbf{P} \mathbf{D}^n \mathbf{P}^{-1} \mathbf{x}_0 = \begin{pmatrix} \frac{1}{4}(-2)^n - \frac{1}{3}(-1)^n + \frac{1}{12}(2^n) \\ -\frac{1}{2}(-2)^n + \frac{1}{3}(-1)^n + \frac{1}{6}(2^n) \\ (-2)^n - \frac{1}{3}(-1)^n + \frac{1}{3}(2^n) \end{pmatrix}.$$

In particular, its first entry gives

$$a_n = \frac{1}{4}(-2)^n - \frac{1}{3}(-1)^n + \frac{1}{12}(2^n).$$

(v)  $\mathbf{A}$  is not symmetric; so it is not orthogonally diagonalizable.