Linear Algebra Worksheet 4

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Workshop 4

Exercise 4.1. Find the determinants of the following matrices by using the inductive formula.

$$A = \begin{pmatrix} 3 & 2 & 1 \\ 1 & 0 & 7 \\ 0 & 1 & 0 \end{pmatrix}, \quad B = \begin{pmatrix} 1 & 2 & 5 & 13 \\ 0 & 1 & 2 & 1 \\ 1 & 0 & 1 & 3 \\ 1 & 1 & 1 & 1 \end{pmatrix}, \quad C = \begin{pmatrix} 1 & 1 & 1 & 1 & 1 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 & 0 \end{pmatrix}.$$

Exercise 4.2. Compute the determinant of the matrix

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

For which value of t does this matrix fail to be invertible? For this value of t, find an element of $\ker(A)$.

Exercise 4.3. For each matrix below, find its characteristic polynomial, its eigenvalues and its eigenvectors.

$$A = \begin{pmatrix} 1 & 5 \\ 2 & 4 \end{pmatrix}, \quad B = \begin{pmatrix} 3 & -2 \\ 1 & 3 \end{pmatrix}, \quad C = \begin{pmatrix} 0 & i \\ i & 0 \end{pmatrix}$$

$$D = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix}, \quad E = \begin{pmatrix} 1 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{pmatrix}, \quad F = \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}$$

$$G = \begin{pmatrix} -1 & -2 & 2 \\ -1 & 1 & 1 \\ -5 & -4 & 6 \end{pmatrix}, \quad H = \begin{pmatrix} -2 & 3 & -3 \\ -6 & 7 & -6 \\ -6 & 6 & -5 \end{pmatrix}, \quad J = \begin{pmatrix} 18 & -5 & -6 \\ 81 & -20 & -18 \\ -22 & 6 & 7 \end{pmatrix}$$

Exercise 4.4. Write down two 2-by-2 matrices A, B with $\det(A) = \det(B) = 1$. Find $\det(A + B)$. Repeat twice more with different matrices. Can you get any value for $\det(A + B)$?

Exercise 4.5. Suppose that A has an eigenvector v with eigenvalue λ . Show that $\exp(A)$ has v as an eigenvector and find the eigenvalue.

Exercise 4.6. The *Jacobian* of a differentiable map $F: \mathbb{R}^n \to \mathbb{R}^m$ is the m-by-n matrix

$$Jac(F) = \begin{pmatrix} \frac{\partial F_1}{\partial x_1} & \frac{\partial F_1}{\partial x_2} & \cdots & \frac{\partial F_1}{\partial x_{n-1}} & \frac{\partial F_1}{\partial x_n} \\ \frac{\partial F_2}{\partial x_1} & \frac{\partial F_2}{\partial x_2} & \cdots & \frac{\partial F_2}{\partial x_{n-1}} & \frac{\partial F_2}{\partial x_n} \\ \vdots & \vdots & & \vdots & \vdots \\ \frac{\partial F_m}{\partial x_1} & \frac{\partial F_m}{\partial x_2} & \cdots & \frac{\partial F_m}{\partial x_{n-1}} & \frac{\partial F_m}{\partial x_n} \end{pmatrix},$$

where
$$F(x_1, \dots, x_n) = \begin{pmatrix} F_1(x_1, \dots, x_n) \\ \vdots \\ F_m(x_1, \dots, x_n) \end{pmatrix}$$
.

Find $\det(Jac(F))$ in the following examples:

1.
$$m = n = 2$$
, $F(r, \phi) = \begin{pmatrix} r \cos \phi \\ r \sin \phi \end{pmatrix}$.

2.
$$m = n = 3$$
, $F(r, \theta, \phi) = \begin{pmatrix} r \sin \theta \cos \phi \\ r \sin \theta \sin \phi \\ r \cos \theta \end{pmatrix}$

If m=n and F is a change of coordinates $\mathbb{R}^n \to \mathbb{R}^n$ then the determinant of the Jacobian matrix is an important quantity: if y=F(x) then the volume element $dy_1 \cdots dy_n$ is equal to $\det(Jac(F))dx_1 \cdots dx_n$. In the examples we've just computed the volume element in polar and spherical coordinates.

Exercise 4.7. Suppose that A is an n-by-n orthogonal matrix $(AA^T = I)$.

- 1. Show that $det(A) = \pm 1$.
- 2. If det(A) = 1, show that $det(A-I) = (-1)^n det(A-I)$. (Hint: Use the fact that $A-I = A(I-A^T)$.)
- 3. Deduce that if n is odd then any orthogonal matrix with determinant one has a fixed vector.

Exercise 4.8. Let A be an n-by-n matrix with characteristic polynomial $\chi_A(t)$; suppose that $\chi_A(t)$ has n distinct roots. By considering $\chi_A(0)$, prove that $\det(A)$ is the product of the eigenvalues of A. One of the coefficients in the polynomial $\chi_A(t)$ is equal to minus the sum of the eigenvalues of A: which coefficient? (Hint: Recall that if a polynomial p(t) of degree n has roots $\lambda_1, \ldots, \lambda_n$ and the coefficient of t^n is 1 then $p(t) = (t - \lambda_1)(t - \lambda_2) \cdots (t - \lambda_n)$).

4 Solutions

Solution 4.1. (a) We start with the matrix $A = \begin{pmatrix} 3 & 2 & 1 \\ 1 & 0 & 7 \\ 0 & 1 & 0 \end{pmatrix}$. Note that the final row only has one nonzero entry, so we should expand around that. There is only one term that contributes:

$$-\det\begin{pmatrix} 3 & 1\\ 1 & 7 \end{pmatrix} = -(21 - 1) = -20.$$

(b) We start with the matrix $B = \begin{pmatrix} 1 & 2 & 5 & 13 \\ 0 & 1 & 2 & 1 \\ 1 & 0 & 1 & 3 \\ 1 & 1 & 1 & 1 \end{pmatrix}$. Expanding down the leftmost column, we get

$$\det(B) = \det\begin{pmatrix} 1 & 2 & 1 \\ 0 & 1 & 3 \\ 1 & 1 & 1 \end{pmatrix} - 0 + \det\begin{pmatrix} 2 & 5 & 13 \\ 1 & 2 & 1 \\ 1 & 1 & 1 \end{pmatrix} - \det\begin{pmatrix} 2 & 5 & 13 \\ 1 & 2 & 1 \\ 0 & 1 & 3 \end{pmatrix}.$$

We have

$$\det\begin{pmatrix} 1 & 2 & 1 \\ 0 & 1 & 3 \\ 1 & 1 & 1 \end{pmatrix} = 1(1 \times 1 - 3 \times 1) - 0 + 1(2 \times 3 - 1 \times 1)$$

$$= 3,$$

$$\det\begin{pmatrix} 2 & 5 & 13 \\ 1 & 2 & 1 \\ 1 & 1 & 1 \end{pmatrix} = 2(2 \times 1 - 1 \times 1) - 5(1 \times 1 - 1 \times 1) + 13(1 \times 1 - 2 \times 1)$$

$$= -11,$$

$$\det\begin{pmatrix} 2 & 5 & 13 \\ 1 & 2 & 1 \\ 0 & 1 & 3 \end{pmatrix} = 2(2 \times 3 - 1 \times 1) - (5 \times 3 - 1 \times 13) + 0$$

$$= 8,$$

so det(B) = -16.

(c) We start with the matrix $C = \begin{pmatrix} 1 & 1 & 1 & 1 & 1 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 & 0 \end{pmatrix}$. Expanding down the second column gives

$$\det(C) = -\det\begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \end{pmatrix}.$$

Expanding this subdeterminant down the first column gives

$$\det(C) = -\left(-\det\begin{pmatrix} 1 & 0 & 0\\ 0 & 1 & 0\\ 0 & 0 & 1 \end{pmatrix}\right) = 1.$$

Solution 4.2. We have

$$\det\begin{pmatrix} 1 & t & 1 \\ 2 & 3 & 1 \\ 1 & 0 & 2 \end{pmatrix} = \det\begin{pmatrix} t & 1 \\ 3 & 1 \end{pmatrix} - 0 + 2 \begin{pmatrix} 1 & t \\ 2 & 3 \end{pmatrix},$$

by expanding along the bottom row, which gives

$$\det \begin{pmatrix} 1 & t & 1 \\ 2 & 3 & 1 \\ 1 & 0 & 2 \end{pmatrix} = 3 - 3t.$$

This is zero (i.e. the matrix is not invertible) if and only if t = 1. If we set t = 1, an element of $\ker(A)$ is then a solution to Av = 0, that is a vector $v = \begin{pmatrix} x \\ y \\ z \end{pmatrix}$ such that

$$\begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} = Av = \begin{pmatrix} x+y+z \\ 2x+3y+z \\ x+2z \end{pmatrix}.$$

These equations imply that x = -2z and y = -x - z = z, so the vector $\begin{pmatrix} -2\\1\\1 \end{pmatrix}$ is in (in fact spans) the kernel of A when t = 1.

Solution 4.3. (a) If $A = \begin{pmatrix} 1 & 5 \\ 2 & 4 \end{pmatrix}$ then the characteristic polynomial is

$$\det\begin{pmatrix} 1 - t & 5\\ 2 & 4 - t \end{pmatrix} = t^2 - 5t - 6.$$

The roots are $\frac{5\pm\sqrt{25+24}}{2} = -1, 6$. The corresponding eigenvectors are $\begin{pmatrix} 1 \\ -2/5 \end{pmatrix}$ and $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$. For example, you get the first one by solving

$$\begin{pmatrix} -x \\ -y \end{pmatrix} = \begin{pmatrix} 1 & 5 \\ 2 & 4 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x+5y \\ 2x+4y \end{pmatrix},$$

which gives y = -2x/5.

(b) If $B = \begin{pmatrix} 3 & -2 \\ 1 & 3 \end{pmatrix}$ then the characteristic polynomial is

$$\det \begin{pmatrix} 3 - t & -2 \\ 1 & 3 - t \end{pmatrix} = t^2 - 6t + 11.$$

The roots are $\frac{6\pm\sqrt{36-44}}{2}=3\pm i\sqrt{2}$. The corresponding eigenvectors are $\begin{pmatrix}1\\\pm i\sqrt{2}\end{pmatrix}$. To see this, you need to solve

$$\begin{pmatrix} (3\pm i\sqrt{2})x\\ (3\pm i\sqrt{2})y \end{pmatrix} = \begin{pmatrix} 3 & -2\\ 1 & 3 \end{pmatrix} \begin{pmatrix} x\\ y \end{pmatrix} = \begin{pmatrix} 3x-2y\\ x+3y \end{pmatrix},$$

which gives $y = \pm ix/\sqrt{2}$.

(c) If $C = \begin{pmatrix} 0 & i \\ i & 0 \end{pmatrix}$ then the characteristic polynomial is

$$\det\begin{pmatrix} -t & i\\ i & -t \end{pmatrix} = t^2 + 1,$$

so the roots are $t = \pm i$. The corresponding eigenvectors are $\begin{pmatrix} \pm 1 \\ 1 \end{pmatrix}$.

(d) If $D = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix}$ then we have

$$\det(D - tI) = \det\begin{pmatrix} -t & 1 & 0\\ 0 & -t & 1\\ 1 & 0 & -t \end{pmatrix} = -t^3 + 1.$$

The solutions of $t^3 = 1$ are $1, \mu, \mu^2$, where $\mu = e^{2\pi i/3}$. The corresponding eigenvectors are:

$$\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \quad \begin{pmatrix} 1 \\ \mu \\ \mu^2 \end{pmatrix}, \quad \begin{pmatrix} 1 \\ \mu^2 \\ \mu \end{pmatrix}.$$

For example, you can find the second one by solving

$$\begin{pmatrix} y \\ z \\ x \end{pmatrix} = D \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} \mu x \\ \mu y \\ \mu z \end{pmatrix},$$

which gives $y = \mu x$ and $z = \mu^2 x$.

(e) If
$$E = \begin{pmatrix} 1 & 1 & 0 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{pmatrix}$$
 then we have

$$\det(E - tI) = \det\begin{pmatrix} 1 - t & 1 & 0 \\ 1 & -t & 1 \\ 1 & 1 & -t \end{pmatrix} = (1 - t)(-t(1 - t) - 1) - (1 - t) = -t^3 + 2t^2 + t - 2.$$

It is easy to check that t=1 is a solution. By long division of polynomials, we get that $-t^3+2t^2+t-2=(t-1)(-t^2+t+2)$, and the roots of $-t^2+t+2=0$ are $\frac{-1\pm\sqrt{1+8}}{2}=-1,2$. Therefore the eigenvalues of

E are -1, 1, 2. The corresponding eigenvectors are $\begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix}$, $\begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$ and $\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$. For example, to find the

first one, we need to solve

$$\begin{pmatrix} x+y\\x+z\\y+z \end{pmatrix} = E \begin{pmatrix} x\\y\\z \end{pmatrix} = \begin{pmatrix} -x\\-y\\-z \end{pmatrix},$$

which means y = -2x = -2z, so $\begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix}$ works.

(f) If $F = \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}$ then the characteristic polynomial is

$$\chi_F(t) = \det(F - tI) = \det\begin{pmatrix} -t & 1 & 0\\ 1 & -t & 1\\ 0 & 1 & -t \end{pmatrix} = -t(t^2 - 1) - (-t) = -t^3 + 2t.$$

This factors as $-t(t^2-2)$ so the eigenvalues are $0, \pm \sqrt{2}$. The eigenvectors are $\begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}, \begin{pmatrix} 1 \\ \sqrt{2} \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ -\sqrt{2} \\ 1 \end{pmatrix}$.

For example, the first one comes from solving the equation

$$\begin{pmatrix} y \\ x+z \\ y \end{pmatrix} = F \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix},$$

which implies y = 0 and x = -z.

Solution 4.4. If we use the matrix $A = \begin{pmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{pmatrix}$ and $v = \begin{pmatrix} x \\ y \\ z \end{pmatrix}$ then $v^T A v = 1$ is our ellipsoid. The characteristic polynomial of A is

$$\chi_A(t) = \det \begin{pmatrix} 2-t & -1 & 0 \\ -1 & 2-t & -1 \\ 0 & -1 & 2-t \end{pmatrix} = (2-t)((2-t)^2 - 1) - (2-t) = (2-t)(t^2 - 4t + 2).$$

The eigenvalues are therefore 2, $2\pm\sqrt{2}$, which are all positive. The corresponding eigenvectors are u,v,w solving $Au=2u,\ Av=(2+\sqrt{2})v$ and $Aw=(2-\sqrt{2})w$. For example, if $u=\begin{pmatrix} x\\y\\z \end{pmatrix}$ then

$$2u = \begin{pmatrix} 2x \\ 2y \\ 2z \end{pmatrix} = Au = \begin{pmatrix} 2x - y \\ -x + 2y - z \\ 2z - y \end{pmatrix},$$

so y=0 and x=-z, so $u=\begin{pmatrix}1\\0\\-1\end{pmatrix}$ up to scale. Similarly, we find $v=\begin{pmatrix}-1/\sqrt{2}\\1\\-1/\sqrt{2}\end{pmatrix}$ and $w=\begin{pmatrix}1/\sqrt{2}\\1\\1/\sqrt{2}\end{pmatrix}$. These are then the principal directions and the principal radii are $\frac{1}{\sqrt{2}},\frac{1}{\sqrt{2\pm\sqrt{2}}}$.

(g) If $G = \begin{pmatrix} -1 & -2 & 2 \\ -1 & 1 & 1 \\ -5 & -4 & 6 \end{pmatrix}$ then the characteristic polynomial is

$$\det\begin{pmatrix} -1-t & -2 & 2\\ -1 & 1-t & 1\\ -5 & -4 & 6-t \end{pmatrix} = -t^3 + 6t^2 - 11t + 6,$$

which has roots 1,2,3. You can guess that 1 is a root, and then find the other factors by polynomial long division. The eigenvectors are respectively $\begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$, $\begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$ and $\begin{pmatrix} 1 \\ 1 \\ 3 \end{pmatrix}$.

(h) If $H = \begin{pmatrix} -2 & 3 & -3 \\ -6 & 7 & -6 \\ -6 & 6 & -5 \end{pmatrix}$ then the characteristic polynomial turns out to be

$$-t^3 + 3t - 2$$

which has roots t = 1, 2 (1 is a repeated root). The eigenvector for 2 is $\begin{pmatrix} 1 \\ 2 \\ 2 \end{pmatrix}$. For the eigenvalue 1, we solve

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} -2 & 3 & -3 \\ -6 & 7 & -6 \\ -6 & 6 & -5 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} -2x + 3y - 3z \\ -6x + 7y - 6z \\ -6x + 6y - 5z \end{pmatrix}.$$

All three equations reduce to y=x+z, which cuts out a plane in \mathbb{R}^3 . In other words, any vector of the form $\begin{pmatrix} x \\ x+z \\ z \end{pmatrix}$ is an eigenvector. We can get away with specifying two linearly independent eigenvectors

spanning this plane, say $\begin{pmatrix} 1\\1\\0 \end{pmatrix}$ and a $\begin{pmatrix} 0\\1\\1 \end{pmatrix}$.

(j) If $J = \begin{pmatrix} 18 & -5 & -6 \\ 81 & -20 & -18 \\ -22 & 6 & 7 \end{pmatrix}$ then the characteristic polynomial turns out to be

$$-t^3 + 5t^2 - 7t + 3$$
,

which has roots 1,3 (where 1 is repeated). The eigenvector for 3 is $\begin{pmatrix} -4 \\ -18 \\ 5 \end{pmatrix}$. The eigenvector for 1 is $\begin{pmatrix} -3 \\ -15 \\ 4 \end{pmatrix}$ (although the eigenvalue is repeated, there is only one eigenvector).

Solution 4.5. There are many possible answers, for example $A = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$, $B = \det \begin{pmatrix} 2 & 0 \\ 0 & 1/2 \end{pmatrix}$, or $A = \det \begin{pmatrix} 1 & 4 \\ 1 & 5 \end{pmatrix}$ $B = \det \begin{pmatrix} 2 & 1 \\ 5 & 3 \end{pmatrix} = 1$. These give $\det(A+B) = 9/2$ and $\det(A+B) = -6$ respectively. The point is, there is no way to predict $\det(A+B)$ just from knowing $\det(A)$ and $\det(B)$. For example, $\det \begin{pmatrix} t & 0 \\ 0 & 1/t \end{pmatrix} = 1$ so if you take $A = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$ and $B = \begin{pmatrix} t & 0 \\ 0 & 1/t \end{pmatrix}$ then you get $\det(A+B) = 2 + t + 1/t$ and this takes on every possible value as t varies. For example, if you want to get $\det(A+B) = D$ then you pick t satisfying 2 + t + 1/t = D (which is equivalent to $t^2 + (2 - D)t + 1 = 0$ or $t = \frac{2 - D \pm \sqrt{D^2 - 4D}}{2}$). Solution 4.6. If $Av = \lambda v$ then $\exp(A)v = \sum_{n \geq 0} \frac{1}{n!} A^n v = \sum_{n \geq 0} \frac{1}{n!} \lambda^n v = e^{\lambda} v$ so $\exp(A)$ has v as an eigenvector with eigenvalue e^{λ} .

Solution 4.7. 1. The Jacobian matrix is

$$\begin{pmatrix} \frac{\partial (r\cos\phi)}{\partial r} & \frac{\partial (r\cos\phi)}{\partial \phi} \\ \frac{\partial (r\sin\phi)}{\partial r} & \frac{\partial (r\sin\phi)}{\partial \phi} \end{pmatrix} = \begin{pmatrix} \cos\phi & -r\sin\phi \\ \sin\phi & r\cos\phi \end{pmatrix},$$

whose determinant is $r\cos^2\phi + r\sin^2\phi = r$. ! The Jacobian matrix is

$$\begin{pmatrix} \sin\theta\cos\phi & r\cos\theta\cos\phi & -r\sin\theta\sin\phi\\ \sin\theta\sin\phi & r\cos\theta\sin\phi & r\sin\theta\cos\phi\\ \cos\theta & -r\sin\theta & 0 \end{pmatrix},$$

whose determinant is (using the inductive formula, expanding along the bottom row):

$$\cos\theta(r^2\cos\theta\sin\theta\cos^2\phi + r^2\cos\theta\sin\theta\sin^2\phi) - (-r\sin\theta)(r\sin^2\theta\cos^2\phi + r\sin^2\theta\sin^2\phi),$$

which simplifies to $r^2 \sin \theta$.

Solution 4.8. 1. We have $1 = \det(I) = \det(AA^T) = \det(A)\det(A^T) = \det(A)^2$, so $\det(A) = \pm 1$.

2. We have

$$\det(A - I) = \det(A(I - A^T))$$

$$= \det(A) \det(I - A^T)$$

$$= \det(A) \det(I - A)$$

$$= \det(A) \det(-I) \det(A - I)$$

$$= (-1)^n \det(A - I),$$

so if n is odd then det(A - I) = -det(A - I), which means det(A - I) = 0.

3. Since det(A - I) = 0, 1 is a root of the characteristic polynomial, so A has an eigenvector with eigenvalue 1. Such a vector is a fixed vector.

Solution 4.9. The characteristic polynomial is both $\det(A-tI)$ and $(t-\lambda_1)\cdots(t-\lambda_n)$ where $\lambda_1,\ldots,\lambda_n$ are the eigenvalues. The constant coefficient is therefore both $\chi_A(0)$ and $\lambda_1\cdots\lambda_n$, so $\chi_A(0)=\lambda_1\cdots\lambda_n$, and the coefficient of t^{n-1} is $-\lambda_1-\cdots-\lambda_n$.