MATH 235 HOMEWORK 11

JINWOO PARK

Problem 1

Question 0.1. Let $\beta = \{v_1, ..., v_n\}$ be a basis for \mathbb{R}^n , and let $A \in \mathcal{M}_{n \times n}(\mathbb{R})$. Show that A is invertible iff the set $\{Av_1, ..., Av_n\}$ is a basis.

Let \mathcal{L}_A be the left-multiplication transformation associated with A. Assume that A is invertible (iff \mathcal{L}_A is invertible). By its surjectivity, $V = span(\mathcal{L}_A(\beta))$. Thus $\{Av_1,...,Av_n\}$ generates V. Now, suppose that $\sum f_i\mathcal{L}_A(v_i) = 0$. Then $\sum f_i\mathcal{L}_A(v_i) = \mathcal{L}_A(\sum f_iv_i) = 0$ and it follows that $\sum f_iv_i \in ker(\mathcal{L}_A)$. By its injectivity, $\sum f_iv_i = 0$ and $f_1 = \cdots = f_n = 0$. Hence, there exists only the trivial representation of 0 as a linear combination of $Av_1,...,Av_n$. Thus, $\{Av_1,...,Av_n\}$ is a basis for V. Conversely, assume that $\{Av_1,...,Av_n\}$ is a basis for V. We want to show that T is bijective. Since \mathcal{L}_A is a linear operator on \mathbb{R}^n , it suffices to show that is is surjective. $Im(\mathcal{L}_A) = span(\mathcal{L}_A(\beta)) = span(\{Av_1,...,Av_n\}) = V(i.e.,\mathcal{L}_A \text{ is surjective})$. Thus, \mathcal{L}_A is bijective and A is invertible.

Problem 2

Let $n \geq 2$ and $V = \mathcal{P}_n(\mathbb{R})$. Choose two distinct scalars $a, b \in \mathbb{R}$ and define the set $W_1 = \{p(x) \in V \mid p(a) = p(b) = 0\}$ and $W_2 = \{(x - a)(x - b)q(x) \in V \mid q(x) \in \mathcal{P}_{n-2}(\mathbb{R})\}$.

Question 0.2. Show that W_1 and W_2 are subspaces of V.

- i) Clearly, $0 \in W_1$. Let $p, q \in W_1$; let $c \in \mathbb{R}$. Then $p + cq \in W_1$ since $(p + cq)(a) = p(a) + cq(a) = 0 + c \cdot 0 = 0$ and $(p + cq)(b) = p(b) + cq(b) = 0 + c \cdot 0 = 0$. Thus, W_1 is a subspace of V.
- ii) (x-a)(x-b)0 = 0 and $0 \in \mathcal{P}_{n-2}(\mathbb{R})$. Hence, $0 \in W_2$. Let $r, s \in W_2$; let $c \in \mathbb{R}$. Then r = (x-a)(x-b)p(x) and s = (x-a)(x-b)q(x), for some $p, q \in \mathcal{P}_{n-2}(\mathbb{R})$. Also, $r + cs \in W_2$ since (p+cq)(x) = (x-a)(x-b)p(x) + c(x-a)(x-b)q(x) = (x-a)(x-b)p(x) + (x-a)(x-b)(cq)(x) = (x-a)(x-b)(p+cq)(x) and $p+cq \in \mathcal{P}_{n-2}(\mathbb{R})$ by the closure of $\mathcal{P}_{n-2}(\mathbb{R})$. Thus, W_2 is a subspace of V.

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Question 0.3. Show that $W_1 = W_2$.

For $p(x) \in \mathcal{P}_n(\mathbb{R})$, $p(x) \in W_1$ iff a and b are roots of p iff (x-a) and (x-b) divide p iff p(x) = (x-a)(x-b)q(x) for some $q(x) \in \mathcal{P}_{n-2}(\mathbb{R})$ iff $p(x) \in W_2$.

Question 0.4. Show that $dim(W_1) = n - 1$ and find an explicit basis for it. Since $W_1 = W_2$, $dim(W_1) = dim(W_2)$. Define $T \in \mathcal{L}(\mathcal{P}_{n-2}(\mathbb{R}), \mathcal{P}_n(\mathbb{R}))$ by T(p(x)) = (x - a)(x - b)p(x). Notice that $Im(T) = W_2$. We want to show that $ker(T) = \{0\}$ so that $dim(W_2) = dim(\mathcal{P}_{n-2}(\mathbb{R})) - dim(ker(T)) = n - 1$. $\forall r(x) \in \mathcal{P}_{n-2}(\mathbb{R})$, T(r(x)) = (x - a)(x - b)r(x) = 0 iff r(x) = 0. Thus, $ker(T) = \{0\}$, as desired. Now, $Im(T) = W_2 = span(T(\beta))$, where β is the standard ordered basis for $\mathcal{P}_{n-2}(\mathbb{R})$. Then $S = \{T(1), T(x), T(x^2), ..., T(x^{n-2})\} = \{x^2 - (a + b)x + ab, x^3 - (a + b)x^2 + abx, ..., x^n - (a + b)x^{n-1} + abx^{n-2}\}$ generates W_2 . Also, since T is injective, by Section 2.1 Exercise 14(b), S is linearly independent. Thus, $\{x^2 - (a + b)x + ab, x^3 - (a + b)x^2 + abx, ..., x^n - (a + b)x^{n-1} + abx^{n-2}\}$ is a basis.

Problem 3

Question 0.5. Let $a \in \mathbb{R}$ be a fixed scalar and let $T \in \mathcal{L}(\mathcal{P}_n(\mathbb{R}), \mathbb{R})$ given by T(p(x)) = p(a). Show that T is a linear transformation, find bases and dimension for ker(T) and Im(T).

Let $p, q \in \mathcal{P}_n(\mathbb{R})$; let $c \in \mathbb{R}$. Then T((p+cq)(x)) = (p+cq)(a) = p(a) + cq(a) =T(p(x))+cT(q(x)). Thus, T is linear. $r \in ker(T)$ iff r(p) = 0 iff (x-a) divides r(x). Similar to Problem 2, $ker(T) = \{(x-a)q(x) : q(x) \in \mathcal{P}_{n-1}(\mathbb{R})\}$ and dim(ker(T)) =(n-1+1)-0=n, from which it follows that dim(Im(T))=(n+1)-n=1. Define $S \in \mathcal{L}(\mathcal{P}_{n-1}(\mathbb{R}), \mathcal{P}_n(\mathbb{R}))$ by S(p) = (x-a)p. Then $ker(T) = Im(S) = span(S(\gamma))$, where $\gamma = \{1, x, ..., x^{n-1}\}$. Then $\{S(1), S(x), ..., S(x^{n-1})\} = \{x - a, x^2 - ax, x^3 - ax, x^3$ $ax^2,...,x^n-ax^{n-1}$ } generates ker(T). Notice that if a=0, then it is immediate that the set is linearly independent. Suppose that $a \neq 0$ and that the set is linearly dependent. Then $\exists f_i \in \mathbb{R}$, not all zero, such that $f_1(x-a)+\cdots+f_{n-1}(x^n-ax^{n-1})=$ 0. Combining like terms, we have $-af_1 + (f_1 - af_2)x + \cdots + (f_{n-2} - af_{n-1})x^{n-1} + \cdots + (f_{n-2}$ $f_{n-1}x^n=0$. It follows that $f_1=f_{n-1}=0$, which forces $f_2=\cdots=f_{n-2}=0$. Thus, $\{x-a, x^2-ax, x^3-ax^2, ..., x^n-ax^{n-1}\}\$ is a basis for ker(T). Now, $q \in Im(T)$ iff q is relatively prime to the vectors in ker(T). That is, $\forall p \in ker(T), \exists r, s \text{ such}$ that p(x)r(x) + q(x)s(x) = 1. At x = a, q(a)s(a) = 1 and it follows that s(x) is a multiplicative inverse of q(x). The existence of inverse of q(x) implies that q(x) is of degree 0. Then $Im(T) = \mathbb{R}$ and a basis for Im(T) is $\{1\}$.

Question 0.6. Let $T \in \mathcal{L}(V)$ such that T^2 is the zero transformation. Assume $dim(V) \geq 1$. Explain why T cannot be invertible. Show that the transformation $S \in \mathcal{L}(V)$ defined by S(v) = v + T(v) is an isomorphism.

Let $v \in Im(T)$ and suppose that T(w) = v, for some $w \in V$. Then T(v) =

 $T(T(w)) = T^2(w) = 0$ and $v \in ker(T)$. Thus, $Im(T) \subseteq ker(T)$ and T is injective iff $Im(T) = \{0\}$. Hence, T is not invertible since T is injective iff T is the zero transformation, which is singular. Now, to show that S is an isomorphism, we need to show that it has an inverse. I claim that $S^{-1} \in \mathcal{L}(V)$ defined by $S^{-1}(v) = v - T(v)$, $\forall v \in V$ is the inverse of S. To verify the claim, $S^{-1}(S(v)) = S^{-1}(v + T(v)) = v + T(v) - T(v + T(v)) = v + T(v) - T(v) = v + 0 - 0 = v$. Also, $\forall v \in V$, $SS^{-1}(v) = S(v - T(v)) = S(v) - ST(v) = v + T(v) - S(T(v)) = v + T(v) - T(v) + T^2(v) = v + 0 + 0 = v$. Thus, $S^{-1}S = SS^{-1} = I_V$ and the existence of S^{-1} implies that S is an isomorphism.

Problem 4

Question 0.7. Suppose that $A \in \mathcal{M}_{n \times n}(\mathbb{R})$ has two distinct eigenvalues, λ_1 and λ_2 , and that $dim(E_{\lambda_1}) = n - 1$. Prove that A is diagonalizable. By Theorem 5.7, $dim(E_{\lambda_2}) \geq 1$. But $dim(E_{\lambda_1}) + dim(E_{\lambda_2}) = (n-1) + dim(E_{\lambda_2}) \leq n$, from which it follows that $dim(E_{\lambda_2}) = 1$. Since E_{λ_1} and E_{λ_2} are T-invariant subspaces of V such that $E_{\lambda_1} \cap E_{\lambda_2} = \{0\}$ and $dim(V) = n = dim(E_{\lambda_1}) + dim(E_{\lambda_2})$, $V = E_{\lambda_1} \bigoplus E_{\lambda_2}$. Thus, V is the direct sum of the eigenspaces of T and by Theorem 5.11, T is diagonalizable.

Question 0.8. Let $A \in \mathcal{M}_{n \times n}(\mathbb{R})$. Show that $p_{A^2}(t^2) = (-1)^n p_A(t) p_A(-t)$. By definition, $p_A(-t) = \det(A - (-t)I) = \det(A + tI)$. Then $p_{A^2}(t^2) = \det(A - t^2I) = \det(A - (tI)^2) = (-1)^n \det((A - tI)(A + tI)) = (-1)^n \det(A - tI) \det(A + tI) = (-1)^n p_A(t) p_A(-t)$, as desired. (since the leading coefficient of $\det(A - tI) \det(A + tI)$ is $(-1)^n (-1)^n = (-1)^{2n} = 1^n$, we need to multiply $\det(A - t^2I)$ by $(-1)^n$.)

Problem 5

Question 0.9. Let V be an inner product space and let W be a subspace of V. For any vector $v \in V$ and $u \in W$, show that $||v - Proj_W(v)|| \le ||v - u||$. If $d = ||v - Proj_W(v)||$, show that ||v - u|| = d only when $u = Proj_W(v)$. Let $u \in W$. Notice that $v = Proj_W(v) + (v - Proj_W(v))$ and $v - Proj_W(v) \in W^{\perp}$. Then $||v - u||^2 = ||(Proj_W(v) + (v - Proj_W(v))) - u||^2 = ||(Proj_W(v) - u) + (v - Proj_W(v))||^2 = ||Proj_W(v) - u||^2 + ||v - Proj_W(v)||^2 \ge ||v - Proj_W(v)||^2$. Thus $||v - Proj_W(v)|| \le ||v - u||$. Also, $||v - u||^2 = ||Proj_W(v) - u||^2 + ||v - Proj_W(v)||^2$ implies that $||v - Proj_W(v)|| = ||v - u||$ iff $u = Proj_W(v)$.

Question 0.10. Find the best polynomial p(x) approximation of degree 3 to the function $f(x) = \sin(x)$ in the interval $[-\pi, \pi]$. Use a graphing software to provide a graph for p(x) and $\sin(x)$

Define an inner product $\langle \cdot, \cdot \rangle$ on $\mathcal{P}_3(\mathbb{R})$ by $\langle p, q \rangle = \int_{-\pi}^{\pi} p(x)q(x) dx$, for any $p, q \in \mathcal{P}_3(\mathbb{R})$. We want to find an orthonormal basis for the inner product space endowed

with the inner product defined above. Applying the Gram-Schmidt process to the standard ordered basis for $\mathcal{P}_3(\mathbb{R})$, we have

$$\begin{aligned} v_1 &= 1 \\ v_2 &= x - \frac{\langle x, 1 \rangle}{\langle 1, 1 \rangle} \cdot 1 = x - \frac{\int_{-\pi}^{\pi} x \, dx}{\int_{-\pi}^{\pi} 1 \, dx} = x - \frac{0}{2\pi} = x \\ v_3 &= x^2 - \frac{\langle x^2, 1 \rangle}{\langle 1, 1 \rangle} - \frac{\langle x^2, x \rangle}{\langle x, x \rangle} x = x^2 - \frac{\int_{-\pi}^{\pi} x^2 \, dx}{\int_{-\pi}^{\pi} 1 \, dx} - \frac{\int_{-\pi}^{\pi} x^3 \, dx}{\int_{-\pi}^{\pi} x^2 \, dx} x = x^2 - \frac{\frac{2}{3}\pi^3}{2\pi} - \frac{0}{\frac{2}{3}\pi^3} x = x^2 - \frac{1}{3}\pi^2 \\ v_4 &= x^3 - \frac{\langle x^3, 1 \rangle}{\langle 1, 1 \rangle} - \frac{\langle x^3, x \rangle}{\langle x, x \rangle} x - \frac{\langle x^3, x^2 - \frac{1}{3}\pi^2 \rangle}{\langle x^2 - \frac{1}{3}\pi^2, x^2 - \frac{1}{3}\pi^2 \rangle} (x^2 - \frac{1}{3}\pi^2) = x^3 - \frac{\int_{-\pi}^{\pi} x^3 \, dx}{\int_{-\pi}^{\pi} 1 \, dx} - \frac{\int_{-\pi}^{\pi} x^4 \, dx}{\int_{-\pi}^{\pi} x^2 \, dx} x - \frac{\int_{-\pi}^{\pi} x^5 - \frac{1}{3}\pi^2 x^3 \, dx}{\int_{-\pi}^{\pi} (x^2 - \frac{1}{3}\pi^2)^2 \, dx} (x^2 - \frac{1}{3}\pi^2) = x^3 - \frac{0}{2\pi} - \frac{\frac{2}{5}\pi^5}{\frac{2}{3}\pi^3} x - \frac{0}{\frac{8}{15}\pi^5} (x^2 - \frac{1}{3}\pi^2) = x^3 - \frac{3}{5}\pi^2 x \end{aligned}$$

Now, we need to normalize the basis vectors.

$$e_{1} = \frac{1}{||1||} \cdot 1 = \frac{1}{\sqrt{2\pi}}$$

$$e_{2} = \frac{1}{||x||} x = \frac{1}{\sqrt{\frac{2\pi^{3}}{3}}} \cdot x = \sqrt{\frac{3}{2\pi^{3}}} x$$

$$e_{3} = \frac{1}{||x^{2} - \frac{1}{3}\pi^{2}||} (x^{2} - \frac{1}{3}\pi^{2}) = \frac{1}{\sqrt{\frac{8\pi^{5}}{45}}} (x^{2} - \frac{1}{3}\pi^{2}) = \sqrt{\frac{45}{8\pi^{5}}} (x^{2} - \frac{1}{3}\pi^{2})$$

$$e_{4} = \frac{1}{||x^{3} - \frac{3}{5}\pi^{2}x||} (x^{3} - \frac{3}{5}\pi^{2}x) = \frac{1}{\sqrt{\frac{8\pi^{7}}{125}}} (x^{3} - \frac{3}{5}\pi^{2}x) = \sqrt{\frac{175}{8\pi^{7}}} (x^{3} - \frac{3}{5}\pi^{2}x)$$

Thus, $\gamma = \{\frac{1}{\sqrt{2\pi}}, \sqrt{\frac{3}{2\pi^3}}x, \sqrt{\frac{45}{8\pi^5}}(x^2 - \frac{1}{3}\pi^2), \sqrt{\frac{175}{8\pi^7}}(x^3 - \frac{3}{5}\pi^2x)\}$ is an orthonormal basis for $\mathcal{P}_3(\mathbb{R})$. The best polynomial approximation of sin(x) of degree 3 is given by $sin(x) \approx \sum \langle sin(x), p_i \rangle p_i$, where $p_i \in \gamma$. Then $sin(x) \approx \langle sin(x), \frac{1}{\sqrt{2\pi}} \rangle \cdot \frac{1}{\sqrt{2\pi}} + \langle sin(x), \sqrt{\frac{3}{2\pi^3}}x \rangle \cdot \sqrt{\frac{3}{2\pi^3}}x + \langle sin(x), \sqrt{\frac{45}{8\pi^5}}(x^2 - \frac{1}{3}\pi^2) \rangle \cdot \sqrt{\frac{45}{8\pi^5}}(x^2 - \frac{1}{3}\pi^2) + \langle sin(x), \sqrt{\frac{175}{8\pi^7}}(x^3 - \frac{3}{5}\pi^2x) \rangle \cdot \sqrt{\frac{175}{8\pi^7}}(x^3 - \frac{3}{5}\pi^2x) = \frac{1}{2\pi}(\int_{-\pi}^{\pi} sin(x) \, dx) + \frac{3}{2\pi^3}(\int_{-\pi}^{\pi} x sin(x) \, dx) + \frac{45}{8\pi^5}(\int_{-\pi}^{\pi}(x^2 - \frac{1}{3}\pi^2) sin(x) \, dx) + \frac{175}{8\pi^7}(\int_{-\pi}^{\pi}(x^3 - \frac{3}{5}\pi^2x) \, dx) = 0 + \frac{3}{2\pi^3} \cdot 2\pi \cdot x + 0 + \frac{175}{8\pi^7} \cdot \frac{4}{5}\pi(\pi^2 - 15)(x^3 - \frac{3}{5}\pi^2x) = \frac{3}{\pi^2}x + \frac{35}{2\pi^6}(x^3 - \frac{3}{5}\pi^2x)$, since the integrands of the first and third integrals are odd. Thus, $sin(x) \approx \frac{3}{\pi^2}x + \frac{35}{2\pi^6}(\pi^2 - 15)(x^3 - \frac{3}{5}\pi^2x)$.

Problem 6

Let V be an inner product space. A linear transformation $T \in \mathcal{L}(V)$ is called isometry if for any $u, v \in V$, $\langle u, v \rangle = \langle T(u), T(v) \rangle$.

Question 0.11. Show that a linear transformation T is an isometry if and only if for any orthonormal basis β , $T(\beta)$ is orthonormal.

Suppose that T is an isometry and that β is an orthonormal basis for V. Then for any $v_i, v_j \in \beta, \langle T(v_i), T(v_j) \rangle = \langle v_i, T^*T(v_j) \rangle = \langle v_i, v_j \rangle = \delta_{ij}$, since T is an isometry iff $T^*T = I$. That is, $T(\beta)$ is orthonormal. Conversely, suppose that β is an orthonormal basis and $T(\beta)$ is an orthonormal subset of V. Then $\forall x \in V$, $x = \sum \langle x, v_i \rangle v_i$ and $\langle x, x \rangle = \langle \sum \langle x, v_i \rangle v_i, \sum \langle x, v_j \rangle v_j \rangle = \sum \langle x, v_i \rangle \sum \langle x, v_j \rangle \delta_{ij} = \sum_i |\langle x, v_i \rangle|^2$. Also, since $\langle T(v_i), T(v_j) \rangle = \delta_{ij}, \langle T(x), T(x) \rangle = \langle T(\sum \langle x, v_i \rangle v_i), T(\sum \langle x, v_j \rangle v_j) \rangle = \sum \langle x, v_i \rangle \sum \langle x, v_j \rangle \langle T(v_i), T(v_j) \rangle = \sum_j |\langle x, v_j \rangle|^2$. Thus, $||x||^2 = ||T(x)||^2$ iff T is an isometry, by Theorem 6.18.

Question 0.12. Show that an isometry is an isomorphism.

Let $v \in ker(T)$. Then $\langle v, v \rangle = \langle T(v), T(v) \rangle = \langle 0, 0 \rangle = 0$. By the property of inner products, it implies that v = 0. Thus, T is injective. Now, we need to show that T is surjective. For any orthonormal basis β for V, $Im(T) = span(T(\beta))$, but $span(T(\beta)) = V$, as shown in the preceding question. Thus, T is surjective, from which it follows that T is bijective iff T is invertible.

Question 0.13. If T is an isometry, show that $det(T) = \pm 1$.

By definition, if T is an isometry, then $TT^* = T^*T = I$. Then $det(I) = det(TT^*)$ = $det(T)det(T^*) = det(T)det(T) = (det(T))^2 = 1$, from which it follows that $det(T) = \pm 1$.

Question 0.14. If T is an isometry over a real vector space and $\lambda \in \mathbb{R}$ is an eigenvalue, show that $\lambda = \pm 1$

Let λ be an eigenvalue of an isometry T; let v be an eigenvector corresponding to λ . Then $\langle T(v), T(v) \rangle = \langle \lambda v, \lambda v \rangle = \lambda \bar{\lambda} \langle v, v \rangle = |\lambda|^2 \langle v, v \rangle$. But also $\langle T(v), T(v) \rangle = \langle v, v \rangle$. We have $|\lambda|^2 \langle v, v \rangle = \langle v, v \rangle$. Thus, $\lambda = \pm 1$.