

## LINEAR ALGEBRA

: IFO8-2011 :

①(b) Find the linear transformation from  $\mathbb{R}^3$  into  $\mathbb{R}^3$  which has its range the subspace spanned by  $(1, 0, -1)$ ,  $(1, 2, 2)$ .

→ The standard basis of  $\mathbb{R}^3$  is  $S = \{e_1, e_2, e_3\}$  where  $e_1 = (1, 0, 0)$ ,  $e_2 = (0, 1, 0)$  &  $e_3 = (0, 0, 1)$ .

Let  $T$  be the required linear transformation such that the range is spanned by  $(1, 0, -1)$  and  $(1, 2, 2)$ .

Let us assume that

$$\begin{aligned} T(e_1) &= (1, 0, -1) \\ T(e_2) &= (1, 2, 2) \\ T(e_3) &= (0, 0, 0) \end{aligned}$$

$$T(x, y, z) = T(xe_1 + ye_2 + ze_3) = xT(e_1) + yT(e_2) + zT(e_3)$$

$$T(x, y, z) = x(1, 0, -1) + y(1, 2, 2) + z(0, 0, 0)$$

$$T(x, y, z) = (x+y, 2y, -x+2y)$$

which is the required linear transformation.

①(a) Let  $V$  be the vector space of  $2 \times 2$  matrices over the field of real numbers  $\mathbb{R}$ . Let  $W = \{A \in V \mid \text{Trace } A = 0\}$ . Show that  $W$  is a subspace of  $V$ . Find a basis of  $W$  and dimension of  $W$ .

Let  $A_1 = \begin{bmatrix} x_1 & y_1 \\ z_1 & w_1 \end{bmatrix}$  and  $A_2 = \begin{bmatrix} x_2 & y_2 \\ z_2 & w_2 \end{bmatrix}$  be any two elts of  $W$ . Then  $x_1 + w_1 = 0$  &  $x_2 + w_2 = 0$

Let  $a, b \in \mathbb{R}$ .

$$aA_1 + bA_2 = \begin{bmatrix} ax_1 + bx_2 & ay_1 + by_2 \\ az_1 + bz_2 & aw_1 + bw_2 \end{bmatrix} \text{ where } ax_1 + bx_2 + aw_1 + bw_2 = 0 \text{ as } a(x_1 + w_1) + b(x_2 + w_2) = 0.$$

$\therefore aA_1 + bA_2 \in W$ .

$\therefore W$  is a subspace of  $V$ .

Now: Let  $\begin{bmatrix} x & y \\ z & w \end{bmatrix} \in W$ . Then  $x + w = 0$ . Therefore, there  $x = -w$ .

are three free variables.

Hence  $\dim W = 3$ .  $\begin{bmatrix} x & y \\ z & w \end{bmatrix} = \begin{bmatrix} x & y \\ z & -x \end{bmatrix} = x \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix} + y \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} + z \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}$ .

Basis can be given by  $S = \left\{ \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} \right\}$ .

② Let  $V = \{(x, y, z, u) \in \mathbb{R}^4 : y + z + u = 0\}$ ,  $W = \{(x, y, z, u) \in \mathbb{R}^4 : x + y = 0, z = 2u\}$  be two subspaces of  $\mathbb{R}^4$ . Find bases for  $V, W, V+W$  &  $V \cap W$ .

$\rightarrow$   $V$ :  $\{(x, y, z, u) \in \mathbb{R}^4 \mid y + z + u = 0\}$ .

$\Rightarrow x$  can take any value and  $y + z + u = 0$  for  $\forall (x, y, z, u) \in V$

Now  $y + z = -u$

$$\therefore (x, y, z, u) = (x, y, z, -(y+z)) = x(1, 0, 0, 0) + y(0, 1, 0, -1) + z(0, 0, 1, -1)$$

clearly:  $(1, 0, 0, 0)$ ,  $(0, 1, 0, -1)$  and  $(0, 0, 1, -1)$  are L.I. vectors.

$\therefore$  Basis of  $V = \{(1, 0, 0, 0), (0, 1, 0, -1), (0, 0, 1, -1)\}$ .

$W$ :  $\{(x, y, z, u) \in \mathbb{R}^4 \mid x + y = 0, z = 2u\}$ .

$\forall (x, y, z, u) \in W$ ,  $x = -y$ ,  $z = 2u$ .

$$\therefore (x, y, z, u) = (x, -x, 2u, u) = x(1, -1, 0, 0) + u(0, 0, 2, 1)$$

clearly  $(1, -1, 0, 0)$ ,  $(0, 0, 2, 1)$  are linearly independent vectors.

$\therefore$  Basis of  $W = \{(1, -1, 0, 0), (0, 0, 2, 1)\}$

V+W:

Consider

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & -1 \\ 0 & 0 & 2 & 1 \end{bmatrix} \sim$$

$R_4 \rightarrow R_4 - R_1$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & -1 \\ 0 & 0 & 2 & 1 \end{bmatrix} \sim$$

$R_3 \rightarrow R_3 + R_5$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 3 & 0 \\ 0 & 0 & 2 & 1 \end{bmatrix}$$

$R_5 \rightarrow 3R_5 - 2R_3$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 3 \end{bmatrix} \sim$$

$R_2 \rightarrow 3R_2 + R_5$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 \\ 0 & 0 & 3 & 0 \\ 0 & -1 & 0 & 0 \\ 0 & 0 & 0 & 3 \end{bmatrix} \sim$$

$R_2 \rightarrow R_2 + 3R_4$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 3 & 0 \\ 0 & -1 & 0 & 0 \\ 0 & 0 & 0 & 3 \end{bmatrix}$$

$R_2 \leftrightarrow R_4$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 \\ 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 3 \end{bmatrix} \sim$$

$R_4 \leftrightarrow R_5$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 \\ 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 3 \end{bmatrix}$$

Clearly the vectors  $\{(1, 0, 0, 0), (0, -1, 0, 0), (0, 0, 3, 0), (0, 0, 0, 3)\}$  are l.i. & hence form the basis of  $V+W$ .

$V \cap W$ :  $\{(x, y, z, u) \in \mathbb{R}^4 \mid y+z+u=0, x+y=0, z=2u\}$ .

$$\forall (x, y, z, u) \in V \cap W, \quad x = -y, \quad z = 2u \quad \& \quad \begin{cases} y+z+u=0 \\ y+2u+u=0 \\ y = -3u \end{cases}$$

$$\therefore x = 3u, \quad y = -3u, \quad z = 2u, \quad u = u,$$

$$\therefore (x, y, z, u) = (3u, -3u, 2u, u) = u(3, -3, 2, 1)$$

$$\therefore \text{Basis of } V \cap W = \{(3, -3, 2, 1)\}$$

③ Find the characteristic polynomial of  $A = \begin{bmatrix} 3 & 1 & 1 \\ 2 & 4 & 2 \\ -1 & -1 & 1 \end{bmatrix}$  & hence compute  $A^{10}$ .

→ Char polynomial of  $A$  is given by  $|A - \lambda I| = 0$ .

$$\begin{vmatrix} 3-\lambda & 1 & 1 \\ 2 & 4-\lambda & 2 \\ -1 & -1 & 1-\lambda \end{vmatrix} = (3-\lambda) [(4-\lambda)(1-\lambda) + 2] + 1[-2 - 2(1-\lambda)] + 1[-2 + (4-\lambda)] = 0$$

$$\Rightarrow (3-\lambda) [6 - 5\lambda + \lambda^2] - 4 + 2\lambda + 2 - \lambda = 0$$

$$\Rightarrow 18 - 6\lambda - 15\lambda + 5\lambda^2 + 3\lambda^2 - \lambda^3 + \lambda - 2 = 0$$

$$\Rightarrow \lambda^3 - 8\lambda^2 + 20\lambda - 16 = 0 \quad \text{which is the req'd char.}$$

polynomial of  $A$



By Cayley-Hamilton Theorem, we get

$$A^3 - 8A^2 + 20A - 16I = 0$$

$$A^3 = 8A^2 - 20A + 16I$$

Premultiplying by A on both sides

$$A^4 = 8A^3 - 20A^2 + 16A = 8(8A^2 - 20A + 16I) - 20A^2 + 16A = 44A^2 - 144A + 128I$$

$$A^5 = 8A^4 - 20A^3 + 16A^2 = 8(44A^2 - 144A + 128I) - 20(8A^2 - 20A + 16I) + 16A^2$$

$$A^5 = 44A^3 - 144A^2 + 128A = 44(8A^2 - 20A + 16I) - 144A^2 + 128A$$

$$A^5 = 208A^2 - 752A + 704I$$

$$A^6 = 208A^3 - 752A^2 + 704A = 208(8A^2 - 20A + 16I) - 752A^2 + 704A$$

$$= 912A^2 - 3456A + 3328I$$

$$A^7 = 912A^3 - 3456A^2 + 3328A = 912(8A^2 - 20A + 16I) - 3456A^2 + 3328A$$

$$= 3840A^2 - 14912A + 14592I$$

$$A^8 = 3840A^3 - 14912A^2 + 14592A$$

$$A^8 = 3840(8A^2 - 20A + 16I) - 14912A^2 + 14592A$$

$$= 15808A^2 - 62208A + 61440I$$

$$A^9 = 15808A^3 - 62208A^2 + 61440A$$

$$= 15808(8A^2 - 20A + 16I) - 62208A^2 + 61440A$$

$$= 64256A^2 - 254720A + 252928I$$

$$A^{10} = 64256A^3 - 254720A^2 + 252928A$$

$$= 64256(8A^2 - 20A + 16I) - 254720A^2 + 252928A$$

$$A^{10} = 259328A^2 - 1032192A + 1028096I$$

$$A^{10} = 259328 \begin{bmatrix} 3 & 1 & 1 \\ 2 & 4 & 2 \\ -1 & -1 & 1 \end{bmatrix} \begin{bmatrix} 3 & 1 & 1 \\ 2 & 4 & 2 \\ -1 & -1 & 1 \end{bmatrix} - 1032192 \begin{bmatrix} 3 & 1 & 1 \\ 2 & 4 & 2 \\ -1 & -1 & 1 \end{bmatrix} + 1028096 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 524800 & 523776 & 523776 \\ 1047552 & 1048576 & 1047552 \\ -523776 & -523776 & -522752 \end{bmatrix}$$

2(c) Let  $A = \begin{bmatrix} 1 & -3 & 3 \\ 0 & -5 & 6 \\ 0 & -3 & 4 \end{bmatrix}$ . Find an invertible matrix  $P$  such that  $P^{-1}AP$  is a diagonal matrix.

→ Char. eqn of  $A$  is given by  $|A - \lambda I| = 0 \Rightarrow \begin{vmatrix} 1-\lambda & -3 & 3 \\ 0 & -5-\lambda & 6 \\ 0 & -3 & 4-\lambda \end{vmatrix} = 0$

$$\Rightarrow (1-\lambda) [-(5+\lambda)(4-\lambda) + 18] = 0$$

$$\Rightarrow (1-\lambda) [-2 + \lambda + \lambda^2] = 0 \Rightarrow (\lambda-1) (\lambda^2 + 2\lambda - \lambda - 2) = 0$$

$$\Rightarrow (\lambda-1)^2 (\lambda+2) = 0 \quad \lambda = 1, 1, -2.$$

Eigen values of  $A$  are  $1, 1, -2$ .

Eigen vectors of  $A$  corr. to eigen value

①  $\lambda = 1: (A - I)X = 0$

$$\begin{bmatrix} 0 & -3 & 3 \\ 0 & -6 & 6 \\ 0 & -3 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - 2R_1, R_3 \rightarrow R_3 - R_1$$

$$\begin{bmatrix} 0 & -3 & 3 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$-3y + 3z = 0 \Rightarrow y = z$$

$$\therefore X = \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} x \\ y \\ y \end{bmatrix} = x \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + y \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$$

$$\therefore X_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, X_2 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$$

②  $\lambda = -2: (A + 2I)X = 0$

$$\begin{bmatrix} 3 & -3 & 3 \\ 0 & -3 & 6 \\ 0 & -3 & 6 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_3 \rightarrow R_3 - R_2 \quad \begin{bmatrix} 3 & -3 & 3 \\ 0 & -3 & 6 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$-3y + 6z = 0 \Rightarrow y = 2z$$

$$3x - 3y + 3z = 0$$

$$x = y - z = z$$

$$X = \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} z \\ 2z \\ z \end{bmatrix} = z \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$$

$$\therefore X_3 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$$

$\therefore$  Eigen vectors of  $A$  corr. to eigen value  $\lambda = 1$  are  $\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$  &  $\begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$   
and corr. to eigen value of  $\lambda = -2$  are  $\begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$ .

Since algebraic multiplicity of both roots equals to their geometric multiplicity, the matrix  $A$  is diagonalizable

$$\text{Let } P = [X_1 \ X_2 \ X_3] \quad \& \quad D = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -2 \end{bmatrix}$$

$$P = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 2 \\ 0 & 1 & 1 \end{bmatrix}$$

$$\text{Then, } D = P^{-1}AP$$