

LINEAR ALGEBRA

~~ESF~~

: IFO S-2013:

- ① Find the dimension and a basis of the solution space W of the system

$$\begin{aligned} x+2y+2z-s+3t &= 0 \\ x+2y+3z+s+t &= 0 \\ 3x+6y+8z+s+5t &= 0 \end{aligned}$$

∴ The given system can be written as $AX=0$ where $A = \begin{bmatrix} 1 & 2 & 2 & -1 & 3 \\ 1 & 2 & 3 & 1 & 1 \\ 3 & 6 & 8 & 1 & 5 \end{bmatrix}$ and

$$X = \begin{bmatrix} x \\ y \\ z \\ s \\ t \end{bmatrix}$$

Converting the system into echelon form:

$$\begin{bmatrix} 1 & 2 & 2 & -1 & 3 \\ 1 & 2 & 3 & 1 & 1 \\ 3 & 6 & 8 & 1 & 5 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \\ s \\ t \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - R_1, \quad R_3 \rightarrow R_3 - 3R_1$$

$$\begin{bmatrix} 1 & 2 & 2 & -1 & 3 \\ 0 & 0 & 1 & 2 & -2 \\ 0 & 0 & 2 & 4 & -4 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \\ s \\ t \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \Rightarrow$$

$$R_3 \rightarrow R_3 - 2R_2$$

$$\begin{bmatrix} 1 & 2 & 2 & -1 & 3 \\ 0 & 0 & 1 & 2 & -2 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \\ s \\ t \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Clearly, the system is in echelon form. Now,

$$z + 2s - 2t = 0 \quad \& \quad x + 2y + 2z - s + 3t = 0$$

$$z = -2s + 2t$$

$$\begin{aligned} x &= -2y - 2z + s - 3t \\ &= -2y - 2(-2s + 2t) + s - 3t \\ &= -2y + 5s - 7t \end{aligned}$$

$$\therefore \begin{bmatrix} x \\ y \\ z \\ s \\ t \end{bmatrix} = \begin{bmatrix} -2y + 5s - 7t \\ y \\ -2s + 2t \\ s \\ t \end{bmatrix} = y \begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + s \begin{bmatrix} 5 \\ 0 \\ -2 \\ 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} -7 \\ 0 \\ 2 \\ 0 \\ 1 \end{bmatrix}$$

∴ Basis of solution space is $\{(-2 \ 1 \ 0 \ 0 \ 0)^T, (5 \ 0 \ -2 \ 1 \ 0)^T, (-7 \ 0 \ 2 \ 0 \ 1)^T\}$

Dim. of solution space = 3.

- ② Find the characteristic eqⁿ of the matrix $A = \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix}$ and hence find the matrix represented by

$$A^8 - 5A^7 + 7A^6 - 3A^5 + A^4 - 5A^3 + 8A^2 - 2A + I.$$

$$\rightarrow \text{Char. eqⁿ of } A \text{ is given by } |A - \lambda I| = 0 \Rightarrow \begin{vmatrix} 2-\lambda & 1 & 1 \\ 0 & 1-\lambda & 0 \\ 1 & 1 & 2-\lambda \end{vmatrix} = 0$$

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

$$\Rightarrow \lambda^3 - 5\lambda^2 + 7\lambda - 3 = 0 \quad \text{which is the required char. equation.} \quad \textcircled{1}$$

By Cayley Hamilton's Theorem, A satisfies its char. equation ①.

$$\text{Therefore } \lambda^3 - 5\lambda^2 + 7\lambda - 3I = 0 \Rightarrow A^3 = 5A^2 - 7A + 3I$$

Premultiplying with A,

$$A^4 = 5A^3 - 7A^2 + 3A$$

②

Similarly:

$$A^4 = 5A^3 - 7A^2 + 3A \Rightarrow A^4 - 5A^3 + 7A^2 - 3A = 0 \quad \textcircled{1}$$

$$A^5 = 5A^4 - 7A^3 + 3A^2$$

$$A^6 = 5A^5 - 7A^4 + 3A^3$$

$$A^7 = 5A^6 - 7A^5 + 3A^4$$

$$A^8 = 5A^7 - 7A^6 + 3A^5$$

① + ②

$$A^8 - 5A^7 + 7A^6 - 3A^5 + A^4 - 5A^3 + 8A^2 - 2A + I$$

$$\Rightarrow A^8 - 5A^7 + 7A^6 - 3A^5 = 0 \quad \textcircled{2}$$

$$= 0 + (-7)A^2 + 3A + 8A^2 - 2A + I$$

$$= A^2 + A + I$$

$$A^2 + A + I = \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} + \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} + \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 8 & 5 & 5 \\ 0 & 3 & 0 \\ 5 & 5 & 8 \end{bmatrix}$$

- ③ Let F be a subfield of complex numbers and T is a function from $F^3 \rightarrow F^3$ defined as $T(x_1, x_2, x_3) = (x_1 + x_2 + 3x_3, 2x_1 - x_2, -3x_1 + x_2 - x_3)$. What are the conditions on (a, b, c) such that (a, b, c) be in the nullspace of T ? Also, find the nullity of T .

$$\rightarrow N_A(T) = \{(x_1, x_2, x_3) \in F \mid T(x_1, x_2, x_3) = (0, 0, 0)\}$$

$$\text{Let } (a, b, c) \in N_A(T). \text{ Then, } T(a, b, c) = (0, 0, 0).$$

$$\text{i.e. } (a + b + 3c, 2a - b, -3a + b - c) = (0, 0, 0)$$

$$\Rightarrow a + b + 3c = 0, \quad 2a - b = 0, \quad -3a + b - c = 0.$$

$$\downarrow \quad 2a = b \rightarrow -3a + 2a - c = 0$$

$$\Rightarrow c = -a.$$

$$a + b + 3c = 0 \Rightarrow a + 2a - 3a = 0 \text{ hence it satisfies the values found.}$$

\therefore The required conditions are $b = 2a, c = -a$.

$$\text{i.e. } N_A(T) = \{(a, 2a, -a) \mid a \in F\}.$$

$$\text{Clearly, the basis of } N_A(T) = \{(1, 2, -1)\}.$$

$$\therefore \text{Nullity}(T) = \underline{1}.$$

- ④ Let V be the vector space of 2×2 matrices over \mathbb{R} and let $M = \begin{bmatrix} 1 & -1 \\ 2 & 2 \end{bmatrix}$. Let $F: V \rightarrow V$ be a linear map defined by

$$F(A) = MA. \text{ Find a basis and dimension of:}$$

(i) The kernel of W of F .

(ii) The image of U of F .

③

(i) Kernel $W = \{ A \in V \mid F(A) = 0 \}$.

Let $A \in V$, such that $F(A) = 0 \Rightarrow A \in W$. Let $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$.

Then $F(A) = 0 \Rightarrow MA = 0 \Rightarrow \begin{bmatrix} 1 & -1 \\ -2 & 2 \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$

$$\rightarrow \begin{bmatrix} a-c & b-d \\ -2a+2c & -2b+2d \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

On comparing: $a=c, b=d$.

$$\therefore A = \begin{bmatrix} a & b \\ a & b \end{bmatrix} = a \begin{bmatrix} 1 & 0 \\ 1 & 0 \end{bmatrix} + b \begin{bmatrix} 0 & 1 \\ 0 & 1 \end{bmatrix}.$$

\therefore Basis of Kernel $W = \left\{ \begin{bmatrix} 1 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 1 \end{bmatrix} \right\}$.

Hence $\dim W = 2$.

(ii) Image $U = \{ A \in V \mid F(X) = A, X \in V \}$.

Basis of 2×2 matrices over \mathbb{R} can be taken as

$$S = \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\}.$$

$$F\left(\begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}\right) = M \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 1 & -1 \\ -2 & 2 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ -2 & 0 \end{bmatrix}$$

$$F\left(\begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}\right) = M \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 1 & -1 \\ -2 & 2 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 0 & -2 \end{bmatrix}.$$

$$F\left(\begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}\right) = M \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & -1 \\ -2 & 2 \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} -2 & 0 \\ 2 & 0 \end{bmatrix}$$

$$F\left(\begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}\right) = M \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & -1 \\ -2 & 2 \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & -1 \\ 0 & 2 \end{bmatrix}.$$

$\therefore U = \text{Span of } \left\{ \begin{bmatrix} 1 & 0 \\ -2 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & -2 \end{bmatrix}, \begin{bmatrix} -2 & 0 \\ 2 & 0 \end{bmatrix}, \begin{bmatrix} 0 & -1 \\ 0 & 2 \end{bmatrix} \right\}.$

But U is L.D. set as $\begin{bmatrix} 1 & 0 \\ -2 & 0 \end{bmatrix} = -\begin{bmatrix} -2 & 0 \\ 2 & 0 \end{bmatrix}$ & $\begin{bmatrix} 0 & 1 \\ 0 & -2 \end{bmatrix} = -\begin{bmatrix} 0 & -1 \\ 0 & 2 \end{bmatrix}.$

The only L.D. matrices set in $U = \left\{ \begin{bmatrix} 1 & 0 \\ -2 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & -2 \end{bmatrix} \right\}$ or $\left\{ \begin{bmatrix} 0 & -1 \\ 0 & 2 \end{bmatrix}, \begin{bmatrix} -2 & 0 \\ 2 & 0 \end{bmatrix} \right\}.$

\therefore Basis of $U = \left\{ \begin{bmatrix} 0 & -1 \\ 0 & 2 \end{bmatrix}, \begin{bmatrix} -2 & 0 \\ 2 & 0 \end{bmatrix} \right\}.$

Hence $\dim U = 2$.

(ii) Inconsistency:

For inconsistency, $\text{Rank}(A) \neq \text{Rank}(A/B)$. This can only be possible when $\text{Rank}(A/B) > \text{Rank}(A)$. For this to happen,

$$a^2 - 4a + 4 = 0 \Rightarrow a = 2.$$

Then, $\text{Rank}(A) = 2 < 3 = \text{Rank}(A/B)$.

Hence, for $a = 2$, we have no solution.

2(c) (b) Let $H = \begin{bmatrix} 1 & i & 2+i \\ -i & 2 & 1-i \\ 2-i & 1+i & 2 \end{bmatrix}$ be a Hermitian matrix. Find a non-singular matrix P such that $P^T H P$ is a diagonal matrix.

$$\rightarrow [H|I] = \left[\begin{array}{ccc|ccc} 1 & i & 2+i & 1 & 0 & 0 \\ -i & 2 & 1-i & 0 & 1 & 0 \\ 2-i & 1+i & 2 & 0 & 0 & 1 \end{array} \right] \sim \left[\begin{array}{ccc|ccc} 1 & i & 2+i & 1 & 0 & 0 \\ 0 & 1 & i & i & 1 & 0 \\ 0 & -i & -3 & -(2-i) & 0 & 1 \end{array} \right]$$

$$\begin{array}{l} C_2 \rightarrow C_2 - iC_1 \\ C_3 \rightarrow C_3 - (2+i)C_1 \end{array} \sim \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & -i & -(2+i) \\ 0 & 1 & i & i & 2 & 1-2i \\ 0 & -i & -3 & -(2-i) & 2+i & 6 \end{array} \right]$$

$$R_3 \rightarrow R_3 + iR_2 \sim \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & -i & -(2+i) \\ 0 & 1 & i & i & 2 & 1-2i \\ 0 & 0 & -4 & 3+i & 4i+1 & 8+i \end{array} \right]$$

$$R_2 \rightarrow 4R_2 + iR_3 \sim \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & -i & -(2+i) \\ 0 & 4 & 0 & i-1 & 4+i & 3 \\ 0 & 0 & -4 & -3+i & 4i+1 & 8+i \end{array} \right]$$

$$\therefore P = \begin{bmatrix} 1 & -i & -(2+i) \\ i-1 & 4+i & 3 \\ -3+i & 4i+1 & 8+i \end{bmatrix} \quad \& \quad P^T H P = D = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & -4 \end{bmatrix}$$

Signature of H : No. of +ve values in diagonal form - No. of -ve values in diagonal form

$$\Rightarrow 2 - 1 = \underline{\underline{1}}$$