Solutions to Selected Exercises - Week 5

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MAT246H1F: CONCEPTS IN ABSTRACT MATHEMATICS

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Exercises from [LNS16]

The following exercises are retrieved from Chapter 10 of the textbook [LNS16].

Calculational Exercises

Exercise 1. Consider \mathbb{R}^3 with two orthonormal bases: the canonical basis $e = (e_1, e_2, e_3)$ and the basis $f = (f_1, f_2, f_3)$ where:

$$f_1 = \frac{1}{\sqrt{3}}(1,1,1), f_2 = \frac{1}{\sqrt{6}}(1,-2,1), f_3 = \frac{1}{\sqrt{2}}(1,0,-1).$$

Find the matrix, S, of the change of basis transformation such that:

$$[v]_f = S[v]_e$$
, for all $v \in \mathbb{R}^3$,

where $[v]_b$ denotes the column vector of v with respect to the basis b.

Solution. Since e and f are orthonormal bases, we know that:

$$S = (s_{ij})_{i,j=1}^3$$
 with $s_{ij} = \langle e_j, f_i \rangle$.

Hence:

$$s_{11} = \langle e_1, f_1 \rangle = \langle (1, 0, 0), \frac{1}{\sqrt{3}} (1, 1, 1) \rangle = \frac{1}{\sqrt{3}},$$

$$s_{12} = \langle e_2, f_1 \rangle = \langle (0, 1, 0), \frac{1}{\sqrt{3}} (1, 1, 1) \rangle = \frac{1}{\sqrt{3}},$$

$$s_{13} = \langle e_3, f_1 \rangle = \langle (0, 0, 1), \frac{1}{\sqrt{3}} (1, 1, 1) \rangle = \frac{1}{\sqrt{3}},$$

$$s_{21} = \langle e_1, f_2 \rangle = \langle (1, 0, 0), \frac{1}{\sqrt{6}} (1, -2, 1) \rangle = \frac{1}{\sqrt{6}},$$

$$s_{22} = \langle e_2, f_2 \rangle = \langle (0, 1, 0), \frac{1}{\sqrt{6}} (1, -2, 1) \rangle = -\frac{2}{\sqrt{6}},$$

$$s_{23} = \langle e_3, f_2 \rangle = \langle (0, 0, 1), \frac{1}{\sqrt{6}} (1, -2, 1) \rangle = \frac{1}{\sqrt{6}},$$

$$s_{31} = \langle e_1, f_3 \rangle = \langle (0, 0, 1), \frac{1}{\sqrt{2}} (1, 0, -1) \rangle = \frac{1}{\sqrt{2}},$$

$$s_{32} = \langle e_2, f_3 \rangle = \langle (0, 1, 0), \frac{1}{\sqrt{2}} (1, 0, -1) \rangle = 0,$$

$$s_{33} = \langle e_3, f_3 \rangle = \langle (0, 0, 1), \frac{1}{\sqrt{2}} (1, 0, -1) \rangle = -\frac{1}{\sqrt{2}}.$$

Thus:

$$S = \begin{bmatrix} \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{6}} & -\frac{2}{\sqrt{6}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{2}} & 0 & -\frac{1}{\sqrt{2}} \end{bmatrix}.$$

Proof-Writing Exercises

Exercise 1. Let V be a finite-dimensional vector space over \mathbb{F} with dimension $n \in \mathbb{Z}_+$, and suppose that $b = (v_1, v_2, \dots, v_n)$ is a basis for V. Prove that the coordinate vectors $[v_1]_b, [v_2]_b, \dots, [v_n]_b$ with respect to b form a basis for \mathbb{F}^n .

Solution. Since b is a basis, for every $w \in V$ there exist unique coefficients $a_1, a_2, \ldots, a_n \in \mathbb{F}$ such that:

$$w = a_1 v_1 + a_2 v_2 + \dots + a_n v_n$$
.

Hence:

$$[w]_b = [a_1, a_2, \dots, a_n]^{\top}.$$

In the light of this:

$$[v_1]_b = (1, 0, \dots, 0)^\top;$$

 $[v_2]_b = (0, 1, \dots, 0)^\top;$
 $[v_n]_b = (0, 0, \dots, 1)^\top;$

that is, for all i = 1, ..., n $[v_i]_b = e_i$ where e_i is the *i*-th vector of the canonical basis e of \mathbb{F}^n . All in all, $[v_1]_b, [v_2]_b, ..., [v_n]_b$ are a basis for \mathbb{F}^n , as desired.

Exercise 2. Let V be a finite-dimensional vector space over \mathbb{F} , and suppose that $T \in \mathcal{L}(V)$ is a linear operator having the following property: given any two bases b and c for V, the matrix M(T,b) for T with respect to b is the same as the matrix M(T,c) for T with respect to c. Prove that there exists a scalar $a \in \mathbb{F}$ such that $T = aI_V$ where I_V denotes the identity map on V.

Solution. If dim V=1, there is nothing to prove. Hence, in the following, $n=\dim V\geq 2$ will be assumed. Let $v\in V\setminus\{0\}$. Define w=Tv. Assume that v and w are linearly independent. Then $w\neq 0$ and the lists (v,w) and (w,v) can be extended to two bases b and c for V as follows:

$$b=(v,w,u_3,\ldots,u_n);$$

$$c = (w, v, u_3, \dots, u_n).$$

By assumption M(T, b) = M(T, c). As a consequence:

$$[Tw]_c = \text{ first column of } M(T, c)$$

$$= \text{ first column of } M(T, b)$$

$$= [0, 1, \dots, 0]^{\top}$$

$$= [v]_c;$$

Hence: Tw = v. Since v and w are independent, also:

$$d = (v + w, v, u_3, \dots, u_n);$$

is a basis for V and by assumption M(T,d) = M(T,b) = M(T,c). But:

$$T(v+w) = Tv + Tw = w + v = v + w$$

 $^{^{1}}$ See Lemma 5.2.6 p. 51.

Hence the first column of M(T,d) will be $[1,0,\ldots,0]^{\top}$. This is different from the first column of M(T,b). This contradicts the hypotheses of the exercise. As a consequence, w=Tv and v are linearly dependent and there exists $\lambda_v \in \mathbb{F}$ such that $w=Tv=\lambda_v v$. Recalling that $v\neq 0$, there exists n-1 vectors g_2,g_3,\ldots,g_n such that $e=(v,g_2,g_3,\ldots,g_n)$ is a basis for V. Clearly the first column of M(T,e) is $[\lambda_v,0,\ldots,0]^{\top}$. Let $e_2=(g_2,v,g_3,\ldots,g_n)$. This is another basis for V. Then $M(T,e)=M(T,e_2)$ by assumption, and hence the second column of M(T,e) is equal to the second column of M(T,e) that is $[0,\lambda_v,0,\ldots,0]^{\top}$. Iterating this procedure one finds that $M(T,e)=\lambda_v I_n$, where I_n is the identity $n\times n$ matrix. This implies that for every $u\in V$, $Tu=\lambda_v u$. Choosing $\alpha=\lambda_v$ the exercise is done.

Exercises from [DD10]

The following exercises are retrieved from Section 7.4 of the textbook [DD10].

Exercise J. Let $\operatorname{Tr}(A) = \sum_{i=1}^n a_{ii}$ denote the trace on the space \mathcal{M}_n of all $n \times n$ matrices. Show that there is an inner product on \mathcal{M}_n given by $\langle A, B \rangle = \operatorname{Tr}(AB^t) = \sum_{i=1}^n \sum_{j=1}^n a_{ij}b_{ij}$. The norm $||A||_2 = \langle A, A \rangle^{1/2}$ is called the **Hilbert-Schmidt** norm.

Solution. To avoid confusion, denote Z the zero matrix, i.e the matrix whose entries are all 0.

1. Let $A \in \mathcal{M}_n$ be arbitrarily chosen. Then:

$$\langle A, A \rangle = \text{Tr}(AA^t) = \sum_{i=1}^n \sum_{j=1}^n a_{ij} a_{ij} = \sum_{i=1}^n \sum_{j=1}^n a_{ij}^2 \ge 0;$$

indeed in the last term, all summands are non-negative. Hence, for every $A \in \mathcal{M}_n$, $\langle A, A \rangle \geq 0$. If $A \in \mathcal{M}_n$ is such that $\langle A, A \rangle = 0$, then from the above chain of equalities:

$$0 = \langle A, A \rangle = \sum_{i=1}^{n} \sum_{j=1}^{n} a_{ij}^2$$

Hence $a_{ij}^2 = 0$ for all i = 1, ..., n and all j = 1, ..., n; and hence $a_{ij} = 0$ for all i = 1, ..., n and all j = 1, ..., n. Thus A = Z, i.e. A is the zero-matrix. Conversely, $\langle Z, Z \rangle = 0$. All in all, $\langle A, A \rangle = 0$ if and only if A = Z i.e. A is the zero matrix.

2. Let $A, B \in \mathcal{M}_n$ be arbitrarily chosen, then:

$$\langle A, B \rangle = \operatorname{Tr}(AB^t) = \sum_{i=1}^n \sum_{j=1}^n a_{ij} b_{ij} = \sum_{i=1}^n \sum_{j=1}^n b_{ij} a_{ij} = \operatorname{Tr}(BA^t) = \langle B, A \rangle.$$

All in all, for every $A, B \in \mathcal{M}_n$, $\langle A, B \rangle = \langle B, A \rangle$.

3. Let $A, B, C \in \mathcal{M}_n$, $\lambda, \mu \in \mathbb{R}$ be arbitrarily chosen, then:

$$\langle \lambda A + \mu B, C \rangle = \text{Tr}((\lambda A + \mu B)C^t) = \sum_{i=1}^n \sum_{j=1}^n (\lambda A + \mu B)_{ij} c_{ij}$$

$$= \sum_{i=1}^n \sum_{j=1}^n (\lambda a_{ij} + \mu b_{ij}) c_{ij}$$

$$= \sum_{i=1}^n \sum_{j=1}^n \lambda a_{ij} c_{ij} + \sum_{i=1}^n \sum_{j=1}^n \mu b_{ij} c_{ij}$$

$$= \lambda \sum_{i=1}^n \sum_{j=1}^n a_{ij} c_{ij} \mu \sum_{i=1}^n \sum_{j=1}^n b_{ij} c_{ij}$$

$$= \lambda \operatorname{Tr}(AC^t) + \mu \operatorname{Tr}(BC^t)$$

$$= \lambda \langle A, C \rangle + \mu \langle B, C \rangle.$$

All in all, $\langle \lambda A + \mu B, C \rangle = \lambda \langle A, C \rangle + \mu \langle B, C \rangle$ for every $A, B, C \in \mathcal{M}_n, \lambda, \mu \in \mathbb{R}$.

This shows that all the axioms of inner product are satisfied by the proposed $\langle \cdot, \cdot \rangle$ and hence it is an inner product on \mathcal{M}_n .

References

- [DD10] Kenneth R. Davidson and Allan P. Donsig. Real analysis and applications. Undergraduate Texts in Mathematics. Theory in practice. Springer, New York, 2010, pp. xii+513. ISBN: 978-0-387-98097-3. DOI: 10.1007/978-0-387-98098-0. URL: https://doi.org/10.1007/978-0-387-98098-0.
- [LNS16] Isaia Lankham, Bruno Nachtergaele, and Anne Schilling. Linear Algebra As an Introduction to Abstract Mathematics. Nov. 15, 2016. URL: https://www.math.ucdavis.edu/~anne/linear_algebra/.