Linear Algebra (MTH401) Finals Questions Bank

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Proofs

Theorem 1 (2023.S(1.A.i)).

- i. Disprove: W is a subspace of the vector space V and $v \in V$. Then, the set defined by $v + W = \{v + w : w \in W\}$, is a subspace of V.
 - ii. Under what condition is v + W a subspace of V?

Proof.

i. By counterexample:

Let
$$V = R^2$$
, $W = \{w \in V : w = (x,0)\}$, and $v = (0,1)$.
 $\Rightarrow v + W = \{u \in V : u = (x,1)\}$.
 $\Rightarrow 0_v = (0,0) \notin v + W$
 $\Rightarrow v+W$ is not a subspace.

- ii. It's clear that if $v \in W$, then v + W = W, which is a subspace of V as desired.
- If, however, $v \notin W$, then, by the counterexample provided, v+W is not a subspace of V.

Therefore, the sufficient and necessary condition is: $v \in W$.

Note: The transformation $v+W=\{v+w:w\in W\}$ is an <u>affine transformation</u>, which is not—necessarily—linear.

Theorem 2 (2023.S(1.A.ii)).

Let x_1, \ldots, x_{n+1} be distinct elements of F. Then, the functions $f_i(x) = \prod_{k=1, k \neq i}^{n+1} \frac{(x-x_k)}{(x_i-x_k)}$ for $i=1,\ldots,n+1$ form a basis for $P_n(F)$.

Note to self: A possible source of confusion here is that F is not an infinite field, rather it's a finite field given by $F = \{x_1, \ldots, x_n\}$.

Proof.

Since $dim(P_n) = n+1$ and we have n+1 functions/vectors, then it's sufficient to check either one of the following conditions:

- i. The n+1 functions/vectors span P_n
- ii. The n+1 functions/vectors are linearly independent.

We check (ii). Let $x_j, a_i \in \{x_1, \dots, x_{n+1}\}$, then:

$$0_v = \sum_{i=1}^{n+1} a_i f_i(x_j)$$

$$= \sum_{i=1}^{n+1} a_i \Pi_{k=1, k \neq i}^{n+1} \frac{x_j - x_k}{x_i - x_k}$$

$$= \sum_{i=1}^{n+1} a_i \delta_{ij}$$

$$= a_j.$$

- $\implies \forall j \in \{1, \dots, n+1\}: a_j = 0.$
- $\implies (f_1, \ldots, f_n)$ are linearly independent.
- $\implies (f_1,\ldots,f_n)$ is a basis for P_n .

Notes:

- The tricky part in this question is to realize that the complicated form of f_i reduces to δ_{ij} when applying f_i to x_j .

- Intuitively, this is because the output of applying $f_i(x)$ to some $x_j \in F$ must be one of the finite scalars in F.
- I suppose this result can be generalized to all function spaces (not just polynomials) over a finite field. The generalization can be stated as follows: Any function space over a finite field of cardinality n has a basis given by the functions f_i where $f_i(x_j) := \delta_{ij}$ for $i, j \in \{1, \ldots, n\}$.

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Theorem 3 (2023.S(1.A.iii)).

If T \in Hom(V), W is a T-invariant subspace of V, and V = R(T) \oplus W, then W \subseteq N(T).

Proof. (Direct Proof)

Let w \in W

\Rightarrow Tw \in R(T) (by definition of the range) and Tw \in W (because W is T-invariant)

\Rightarrow Tw \in R(T) \cap W.

But since V = R(T) \oplus W, then R(T) \cap W = \{0_v\}

\Rightarrow Tw = 0_v

\Rightarrow w \in N(T)

\Rightarrow W \subseteq N(T). □
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Alternative Proof

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Proof. (By contradiction)
Suppose that W \not\subseteq N(T)
\implies \exists w \in W \text{ s.t. } w \notin N(T)
\implies Tw \in R(T) \text{ and } Tw \in W (Because W is T-invariant)
\implies R(T) \cap W \neq \{0_v\}
\implies V \neq R(T) \oplus W.
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This is a contradiction. Therefore, we must conclude that $W \subseteq N(T)$.

Theorem 4 (2023.S(1.A.iv)).

 $\label{linear operator on an infinite-dimensional vector space \ has \ no \ eigenvectors.$

Proof. (By counterexample)

Consider the vector space $V = \mathbb{R}^{\infty}$ over \mathbb{R} .

Let T be a linear operator on V defined by $T := \lambda I_{\infty}$, where $\lambda \in \mathbb{R}$.

Then, all vectors in V are eigenvectors with eigenvalue = λ .

Theorem 5 (2023.S(1.A.v)).

If S is a <u>subset</u> of an inner product space V, then Span(S) is a <u>subspace</u> of $(S^{\perp})^{\perp}$.

Proof.

We prove a stronger result: $Span(S) = (S^{\perp})^{\perp}$.

We start from the fact (given by another theorem) that if U is a subspace, then $U=(U^\perp)^\perp$. So, now we need only show that $Span(S)^\perp=S^\perp$. This amounts to showing that $(i)Span(S)^\perp\subseteq S^\perp$ and $(ii)S^\perp\subseteq Span(S)^\perp$.

(i) Is true since any vector that is orthogonal to all vectors in Span(S) must also be orthogonal to all vectors in S.

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(ii) Let s_o \in S^{\perp} and s \in Span(S)

\implies s = \sum a_i s_i, \ \forall s_i \in S

\implies \langle s, s_o \rangle = \langle \sum a_i s_i, s_o \rangle = \sum \langle a_i s_i, s_o \rangle = \sum a_i \langle s_i, s_o \rangle = \sum a_i * 0 = 0

\implies s_o \in Span(S)^{\perp}

\implies S^{\perp} \subseteq Span(S)^{\perp}.
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Theorem 6 (2023.S(1.B), 2022.S(1.A.ii)).

Let V be an n-dimensional vector space and $T \in Hom(V, W)$. Prove that: i. nullity(T) + rank(T) = n.

ii. T is injective iff T carries linearly independent subsets of V onto linearly independent subsets of W. In other words:

T is injective \iff If (v_1, \ldots, v_k) are linearly independent, then (Tv_1, \ldots, Tv_k) are linearly independent.

Proof. Part i

Let nullity(T) = m, $0 \le m \le n$, and $B_N = (u_1, \ldots, u_m)$ be a basis for N(T).

Extend B_N to a basis for V: $B_V = (u_1, \ldots, u_m, u_{m+1}, \ldots, u_n)$.

Let $v \in V$, then $v = \sum_{i=1}^{n} a_i u_i$. Apply T to both sides:

$$T(v) = T(\sum_{i=1}^{n} a_i u_i)$$

$$= \sum_{i=1}^{n} a_i T(u_i)$$

$$= \sum_{i=m+1}^{n} a_i T(u_i)$$

This shows that (Tv_{m+1}, \ldots, Tv_n) spans R(T). Next, we show that it is also linearly independent:

$$0_v = \sum_{i=m+1}^n a_i T(u_i)$$
$$= T(\sum_{i=m+1}^n a_i u_i)$$

$$\Rightarrow \sum_{i=m+1}^{n} a_i u_i \in N(T)$$

$$\Rightarrow \sum_{i=1}^{m} a_i u_i = \sum_{i=m+1}^{n} a_i u_i$$

$$\Rightarrow a_i = 0, \text{ for } i = 1, ..., n.$$

(Because (u_1, \ldots, u_n) is linearly independent)

 $\implies (Tu_{m+1}, \dots, Tu_n)$ is linearly independent and hence is a bsis for range T.

Proof. Part ii

Forward direction:

Assume T is injective and (v_1, \ldots, v_n) is linearly independent, then:

$$0_w = a_1 T v_1 + \ldots + a_n T v_n$$

= $T(a_1 v_1 + \ldots + a_n v_n)$

- $\implies a_1v_1 + \ldots + a_nv_n = 0_v$ (Because T is injective)
- $\implies a1, \dots, a_n = 0$ (Because (v_1, \dots, v_n) is linearly independent)
- $\implies (Tv_1,...,Tv_n)$ is linearly independent.

Converse direction:

Let
$$(v_1, \ldots, v_n)$$
 be a basis for V
 $\Longrightarrow (v_1, \ldots, v_n)$ is linearly independent
 $\Longrightarrow (Tv_1, \ldots, Tv_n)$ is linearly independent
 $\Longrightarrow [a_1Tv_1 + \ldots + a_nTv_n = 0_w \implies a_1, \ldots, a_n = 0]$
 $\Longrightarrow [T(a_1v_1 + \ldots + a_nv_n) = 0_w \implies a_1v_1 + \ldots + a_nv_n = 0_v]$
 $\Longrightarrow N(T) = \{0_v\}$

 $\implies T$ is injective.

Theorem 7 (2023.S(2.A)).
Let
$$T: P_n(R) \to R^{n+1}$$
 be such that:
 $T(\sum_{i=0}^n c_i t^i) = (x_0, x_1, \dots, x_n)$
where: $x_k = \int_0^1 t^k f(t) dt$ for $k = 0, \dots, n$.

Show that T is invertible.

Proof.

First, we note that the set $B_{P_n(R)} = \{t^0, \dots, t^n\}$ is a basis for $P_n(R)$, and $\langle f1, f2 \rangle = \int_0^1 f_1 * f_2 dt$ defines an inner-product on $P_n(R)$.

It follows that T can be defined equivalently as follows:

$$Tf = (\langle t^0, f \rangle, \dots, \langle t^n, f \rangle)$$

Finally, we have the following series of implications:

$$Tf = 0_{R^n}$$

$$\Rightarrow \forall i \in \{0, \dots, n\}, \ \langle t^i, f \rangle = 0$$

$$\Rightarrow \sum_{i=0}^n a_i \langle t^i, f \rangle = 0$$

$$\Rightarrow \left\langle \sum_{i=0}^n a_i t^i, f \right\rangle = 0$$

$$\Rightarrow \forall f' \in P_n(R), \ \langle f', f \rangle = 0$$

$$\Rightarrow f = 0 = 0_{P_n(R)}$$

$$\Rightarrow T \text{ is injective}$$

$$\Rightarrow T \text{ is invertible.}$$

Theorem 8 (2023.S(2.B), 2021.F(2.A)).

Let V and W be n-dimensional vector spaces with order bases α and β respectively. If T is an isomorphism from V onto W with $[T]^{\beta}_{\alpha} = A$, show that $[T^{-1}]^{\alpha}_{\beta} = A^{-1}$

Proof.

Let:

$$[T]_{\alpha}^{\beta} = A$$

$$[T^{-1}]_{\beta}^{\alpha} = B$$

$$T\alpha_{j} = \sum_{i=1}^{n} b_{ij}\beta_{i}$$

$$T^{-1}\beta_{j} = \sum_{i=1}^{n} a_{ij}\alpha_{i}$$

Then, we have:

$$\alpha_{j} = (T^{-1}T)\alpha_{j}$$

$$= T^{-1}(T\alpha_{j})$$

$$= T^{-1}\left(\sum_{i=1}^{n} b_{ij}\beta_{i}\right)$$

$$= \sum_{i=1}^{n} b_{ij}T^{-1}\beta_{i}$$

$$= \sum_{i=1}^{n} b_{ij}\sum_{k=1}^{n} a_{ki}\alpha_{k}$$

$$= \sum_{k=1}^{n} \left(\sum_{i=1}^{n} b_{ij}a_{ki}\right)\alpha_{k}$$

$$\implies \left(\sum_{i=1}^{n} a_{ij} b_{ki}\right) = \delta_{kj}$$

$$\iff BA = I$$

$$\iff B = A^{-1}.$$

Theorem 9 (2023.S(2.C)).

Let $V = M_{2x2}(R)$ and $T(A) = A^t + 2tr(A)I_2$, where $A \in V$ and A^t is the transpose of A.

Find an ordered Basis β for V so that $[T]_{\beta}$ is a diagonal matrix.

Proof.

Since $M_{2x2}(R)$ is isomorphic to R^4 , we'll use R^4 in place of $M_{2x2}(R)$.

Let α be the standard basis for \mathbb{R}^4 :

$$\alpha = \{(1,0,0,0)^T, (0,1,0,0)^T, (0,0,1,0)^T, (0,0,0,1)^T\}$$

Then:

Next, to find the eigenvalues of T, we solve the characteristic equation:

$$det(T - \lambda I) = 0$$

$$\Rightarrow det \begin{pmatrix} 3 - \lambda & 0 & 0 & 0 \\ 0 & -\lambda & 1 & 0 \\ 0 & 1 & -\lambda & 0 \\ 0 & 0 & 0 & 3 - \lambda \end{pmatrix} = 0$$

$$\Rightarrow (3 - \lambda) * [-\lambda(-\lambda(3 - \lambda)) - 1(3 - \lambda)] = 0$$

$$\Rightarrow (3 - \lambda) * [(3 - \lambda)(\lambda^2 - 1)] = 0$$

$$\Rightarrow \lambda = 3, +1, -1.$$

Theorem 10 (2023.S(3.B)). Let $V=W\oplus W^\perp$ and T be the projection on W along $W^\perp.$ Show that $T^* = T$.

Proof.

Let $u = w_1 + w_2, \ v = w_1' + w_2' \in V$ where $w_1, w_1' \in W$ and $w_2, w_2' \in W^{\perp}$.

$$\langle Tu, v \rangle = \langle T(w_1 + w_2), w_1' + w_2' \rangle$$

$$= \langle w_1, w_1' + w_2' \rangle$$

$$= \langle w_1, w_1' \rangle + \langle w_1, w_2' \rangle$$

$$= \langle w_1, w_1' \rangle + 0$$

$$= \langle w_1, w_1' \rangle + \langle w_2, w_1' \rangle$$

$$= \langle w_1 + w_2, w_1' \rangle$$

$$= \langle w_1 + w_2, T(w_1' + w_2') \rangle$$

$$= \langle u, Tv \rangle$$

 $\implies T^* = T.$

Theorem 11 (2023.S(3.C)).

Let T be a linear operator on the inner product space V. Show that: $\langle Tu, Tv \rangle = \langle u, v \rangle \quad \forall u, v \in V \iff ||Tu|| = ||u|| \quad \forall u \in V$.

Proof.

<u></u>:

Suppose $\langle Tu, Tv \rangle = \langle u, v \rangle$, then:

$$||Tu|| = \sqrt{\langle Tu, Tu \rangle}$$
$$= \sqrt{\langle u, u \rangle}$$
$$= ||u||.$$

<u></u>:

$$||Tu|| = ||u||$$

$$\Rightarrow ||Tu||^2 = ||u||^2$$

$$\Rightarrow \langle Tu, Tu \rangle = \langle u, u \rangle$$

$$\Rightarrow \langle u, T^*Tu \rangle = \langle u, u \rangle$$

$$\Rightarrow T^*T = I$$

$$\Rightarrow \langle Tu, Tv \rangle = \langle u, T^*Tv \rangle$$

$$\Rightarrow \langle Tu, Tv \rangle = \langle u, Iv \rangle = \langle u, v \rangle.$$

Theorem 12 (2022.S(1.A.i)). If V is a vector space and $S_1, S_2 \subseteq V$ with $S_1 \subseteq S_2$, then S_2^{\perp} is a <u>subspace</u> of S_1^{\perp} .

Proof. Since for any $A\subseteq V,\,A^\perp$ is a subspace of V, we need only show that: S_2^\perp is a <u>subset</u> of S_1^\perp .

Let
$$s_2^{\perp} \in S_2^{\perp}$$

 $\Longrightarrow \forall s_2 \in S_2, \ \langle s_2^{\perp}, s_2 \rangle = 0$
 $\Longrightarrow \forall s_1 \in (S_2 \cap S_1 = S_1), \ \langle s_2^{\perp}, s_1 \rangle = 0$
 $\Longrightarrow S_2^{\perp} \subseteq S_1^{\perp}.$

Theorem 13 (2022.S(1.B)).

Let
$$V = M_{2x2}(R)$$
.

i. Show that V has a basis that contains bases for its subspaces U and W, where:

$$U = \{A \in V : A^T = A\}$$
 and $W = \{A \in V : A^T = -A\}$.
ii. Show that $V = U \oplus W$.

 ${\it Proof.}$

Theorem 14 (2022.S(1.D)).

Let V be the vector space of complex numbers over the field \mathbb{R} , i.e. C^1 over \mathbb{R} .

Let $T: V \to V$ be defined by $T(z) = \bar{z}$, the complex conjugate of z.

i. Show that T is linear.

ii. Show that T is not linear if V is redefined to be over the complex field \mathbb{C} .

Proof.

Theorem 15 (2022.S(2.A)). Let V be an n-dimensional vector space with bases $\alpha = \{\alpha_i\}$ and $\beta = \{\beta_i\}$. If $P \in Hom(V)$, such that $P(\alpha_i) = \beta_i \quad \forall i$, derive the relation between $[V]_{\alpha}$ and $[V]_{\beta}$ for $v \in V$.

Proof.

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Theorem 16 (2022.S(2.B)).
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 $TODO:\ Reformulate\ from\ a\ problem\ to\ a\ statement.$

Let
$$T: P_2(R) \to P_2(R)$$
 be such that:
 $T(a+bt+ct^2) = -2b-3c+(a+3b+3c)t+ct^2$.
i. Find a basis for for the eigenspace E_1 .
ii. Is T diagonalizable?
iii. Is there an operator on $P_2(R)$ whose null space is E_1 ?

Proof.

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Theorem 17 (2022.S(3.B), 2021.F(3.D)).

Let V be an inner product space, and T \in Hom(V).

i. Show that N(T^*T) = N(T).

ii. [Prove or Disprove] rank(T^*T) = rank(T).

Proof.
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Theorem 18 (2021.F(1.A.i)).

 $\begin{array}{c} V \ is \ an \ inner \ product \ vector \ space \ and \ S \subseteq V \ \land \ S \neq \emptyset \\ \Longrightarrow \ S^{\perp} \ is \ a \ subspace \ of \ V \, . \end{array}$

Proof.

i. Inclusion of the Zero Vector:

$$\forall s \in S, \ \langle 0_v, s \rangle = 0$$
$$\implies 0_v \in S^{\perp}.$$

ii. Closure under Vector Addition:

Let
$$s_1^{\perp}, s_2^{\perp} \in S^{\perp}, s \in S$$

 $\Longrightarrow \langle s_1^{\perp}, s \rangle = 0 \land \langle s_2^{\perp}, s \rangle = 0$
 $\Longrightarrow \langle s_1^{\perp}, s \rangle + \langle s_2^{\perp}, s \rangle = 0$
 $\Longrightarrow \langle s_1^{\perp} + s_2^{\perp}, s \rangle = 0$
 $\Longrightarrow s_1^{\perp} + s_2^{\perp} \in S^{\perp}.$

iii. Closure under Scalar Multiplication:

Let
$$s^{\perp} \in S^{\perp}$$
, $s \in S$, $k \in F$
 $\Longrightarrow \langle s^{\perp}, s \rangle = 0$
 $\Longrightarrow k \langle s^{\perp}, s \rangle = 0$
 $\Longrightarrow \langle ks^{\perp}, s \rangle = 0$
 $\Longrightarrow ks^{\perp} \in S^{\perp}$.

Theorem 19 (2021.F(1.A.ii)). [Disprove] If $T \in Hom(V, W)$, dim(V) = dim(W) = 2, and $\{v_1, v_2\}$ is a basis for V, then $\{T(v_1 - v_2), T(v_1)\}$ is a basis for W.

Proof.

Theorem 20 (2021.F(3.B)).

Let V be an inner product space, and W be a finite-dimensional subspace of V.

Show that: $w \in W \implies \exists v \in V \ni v \notin W^{\perp} \land \langle w, v \rangle \neq 0$.

Notes to self:

1. I don't think this theorem holds when W = V. So I'm going to assume $W \neq V$ in the proof.

2. I don't think this theorem holds when $w=0_v$. So I'm going to assume $w\neq 0_v$ for the proof.

Proof.

Let W be a **proper** subspace of V, then dim(V) = n > dim(W) = m.

Let $\{v_i\}_{i=1}^m$ be an ordered orthonormal basis for W, and extend it to an orthonormal basis for V: $\{v_i\}_{i=1}^n$. Then, $\{v_i\}_{i=m+1}^n$ is an orthonormal basis for W^{\perp} .

Let $w = \sum_{i=1}^{m} a_i v_i$. Since $w \neq 0_v$, then at least one a_i is non-zero. Let k be the index of the first non-zero a_i .

Next, let $v = b_k v_k + b_n v_n$, where $a_1, a_n \neq 0$.

Then, $v \notin W^{\perp}$, and:

$$\begin{split} \langle w,v\rangle &= \langle w,b_kv_k + b_nv_n\rangle \\ &= \langle w,b_kv_k\rangle + \langle w,b_nv_n\rangle \\ &= \overline{b_k}\langle w,v_k\rangle + \overline{b_n}\langle w,v_n\rangle \\ &= \overline{b_k}\langle w,v_k\rangle + 0 \\ &= \overline{b_k}\langle \sum_{i=k}^m a_iv_i,v_k\rangle \\ &= \overline{b_k}\langle a_kv_k,v_k\rangle + \overline{b_k}\langle \sum_{i=k+1}^m a_iv_i,v_k\rangle \\ &= \overline{b_k}a_k\langle v_k,v_k\rangle + 0 \\ &= \overline{a_k}a_k \neq 0 \end{split}$$

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 \begin{split} \textbf{Theorem 21} & \ (2012.\text{F}(1.\text{B})). \\ & Let \ V = M_{2x2}(R), \\ & B \in V \ such \ that \ B = \begin{bmatrix} 1 & 2 \\ 0 & 3 \end{bmatrix}, \\ & W_1 = \{A \in V : AB = BA\}, \\ & W_2 = \{A \in V : A^T = A\}. \\ & i. \ Show \ that \ W_1 \ is \ a \ subspace \ of \ of \ V. \\ & ii. \ Find \ dim(W_1). \\ & iii. \ [Prove \ or \ Disprove] \ V = W_1 \oplus W_2. \\ & Proof. \end{split}
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Theorem 22 (2012.F(1.D)).

Let T_1, T_2 \in Hom(V, W).

Show that: rank(T_1 + T_2) \leq rank(T_1) + rank(T_2).

Proof.
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Problems

1.

[2023.S(3.A)]

- Let V=C([-1,1]) with the inner product $\langle f,g\rangle=\int_{-1}^1 f(t)g(t)dt\ \forall f,g\in V.$ i. Find an orthonormal basis for $P_2(R)$ as a subspace of V and use it to compute the best quadratic approximation of $f(t) = e^t$ on [-1, 1].
- ii. For $T \in Hom(P_1(R))$ with $P_1(R)$ as a subspace of V and T(f) = f' + 3f, evaluate $T^*(1+3t)$.

Solution:

i. The ordered set $\alpha = \{a_i\}_{i=0}^2 = \{t^i\}_{i=0}^2$ is a basis for $P_2(R)$. We use the Gram-Schmidt process to transform α to an orthonormal basis $\beta = \{b_i\}_{i=0}^2$.

$$\begin{split} &\frac{b_1:}{||a_1||^2} = \langle a_1, a_1 \rangle = \langle 1, 1 \rangle = \int_{-1}^1 1 * 1 dt = [t]_{-1}^1 = 2. \\ &b_1 = \frac{a_1}{||a_1||} = \frac{1}{\sqrt{2}}. \\ &\frac{b_2:}{a_2 = t}. \\ &\langle a_2, b_1 \rangle = \int_{-1}^1 t * \frac{1}{\sqrt{2}} dt = \left[\frac{t^2}{2\sqrt{2}}\right]_{-1}^1 = 0. \\ &a_2 - \langle a_2, b_1 \rangle b_1 = t. \\ &||a_2 - \langle a_2, b_1 \rangle b_1||^2 = ||t||^2 = \langle t, t \rangle = \int_{-1}^1 t^2 dt = \left[\frac{t^3}{3}\right]_{-1}^1 = \frac{2}{3}. \\ &b_2 = \frac{a_2 - \langle a_2, b_1 \rangle b_1}{||a_2 - \langle a_2, b_1 \rangle b_1||} = \sqrt{\frac{3}{2}}t \\ &\frac{b_3:}{a_3 = t^2}. \\ &\langle a_3, b_1 \rangle = \int_{-1}^1 t^2 * \frac{1}{\sqrt{2}} dt = \left[\frac{t^3}{3\sqrt{2}}\right]_{-1}^1 = \frac{\sqrt{2}}{3}. \\ &\langle a_3, b_2 \rangle = \int_{-1}^1 t^2 * \sqrt{\frac{3}{2}} t dt = \left[\frac{t^4}{4\sqrt{2}}\right]_{-1}^1 = 0. \\ &a_3 - \langle a_3, b_1 \rangle b_1 - \langle a_3, b_2 \rangle b_2 = t^2 - \frac{\sqrt{2}}{3} * \frac{1}{\sqrt{2}} = t^2 - \frac{1}{3}. \end{split}$$

$$\begin{aligned} ||a_3 - \langle a_3, b_1 \rangle b_1 - \langle a_3, b_2 \rangle b_2||^2 &= ||t^2 - \frac{1}{3}||^2 = \langle t^2 - \frac{1}{3}, t^2 - \frac{1}{3} \rangle = \int_{-1}^1 (t^2 - \frac{1}{3}) * \\ (t^2 - \frac{1}{3}) dt &= \int_{-1}^1 (t^4 - \frac{2}{3}t^2 + \frac{1}{9}) dt = \left[\frac{t^5}{5} - \frac{2}{9}t^3 + \frac{1}{9}t \right]_{-1}^1 = \frac{8}{45}. \\ b_3 &= \frac{a_3 - \langle a_3, b_1 \rangle b_1 - \langle a_3, b_2 \rangle b_2}{||a_3 - \langle a_3, b_1 \rangle b_1 - \langle a_3, b_2 \rangle b_2||} = \frac{t^2 - \frac{1}{3}}{\sqrt{\frac{8}{45}}} = \sqrt{\frac{45}{8}}t^2 - \sqrt{\frac{5}{8}}. \end{aligned}$$

Best quadratic approximation of $f(t) = e^t$: The best approximation is given by: $P_{P_2}(f(t)) = \langle f(t), b_1 \rangle b_1 + \langle f(t), b_2 \rangle b_2 + \langle f(t), b_1 \rangle b_1 + \langle f(t), b_2 \rangle b_2 + \langle f(t), b_1 \rangle b_1 + \langle f(t), b_2 \rangle b_2 + \langle f(t), b_1 \rangle b_1 + \langle f(t), b_2 \rangle b_2 + \langle f(t), b_1 \rangle b_1 + \langle f(t), b_2 \rangle b_2 + \langle f(t), b_1 \rangle b_1 + \langle f(t), b_2 \rangle b_2 + \langle f(t), b_1 \rangle b_1 + \langle f(t), b_2 \rangle b_2 + \langle f(t), b_1 \rangle b_1 + \langle f(t), b_2 \rangle b_2 + \langle f(t), b_1 \rangle b_1 + \langle f(t), b_2 \rangle b_2 + \langle f(t), b_1 \rangle b_1 + \langle f(t), b_2 \rangle b_2 + \langle f(t), b_1 \rangle b_1 + \langle f(t), b_2 \rangle b_2 + \langle f(t), b_1 \rangle b_1 + \langle f(t), b_2 \rangle b_2 + \langle f(t), b_1 \rangle b_1 + \langle f(t), b_2 \rangle b_2 + \langle f(t), b_1 \rangle b_1 + \langle f(t), b_2 \rangle b_2 + \langle f(t), b_1 \rangle b_2 + \langle f(t), b_1 \rangle b_1 + \langle f(t), b_2 \rangle b_2 + \langle f(t), b_1 \rangle b_2 + \langle f(t)$ $\langle f(t), b_3 \rangle b_3.$

$$\langle f(t), b_1 \rangle = \langle e^t, \frac{1}{\sqrt{2}} \rangle = \int_{-1}^1 \frac{1}{\sqrt{2}} e^t dt = \left[\frac{1}{\sqrt{2}} e^t \right]_{-1}^1 = 1.662.$$

$$\langle f(t), b_2 \rangle = \langle e^t, \sqrt{\frac{3}{2}} t \rangle = \int_{-1}^1 e^t * \sqrt{\frac{3}{2}} t dt = 0.901.$$

$$\langle f(t), b_3 \rangle = \langle e^t, \sqrt{\frac{45}{8}} t^2 - \sqrt{\frac{5}{8}} \rangle = \int_{-1}^1 e^t * (\sqrt{\frac{45}{8}} t^2 - \sqrt{\frac{5}{8}}) dt = 0.226.$$

$$\implies f(t) \approx 0.226 (\sqrt{\frac{45}{8}} t^2 - \sqrt{\frac{5}{8}}) + 0.901 * \sqrt{\frac{3}{2}} t + \frac{1.662}{\sqrt{2}} = 0.536t^2 + 1.103t + 0.997$$

ii. Let
$$v = a_0b_1 + a_1b_2 = (a_0, a_1), w = a'_0b_1 + a'_1b_2 = (a'_0, a'_1) \in P_1(R)$$
.

$$\langle v, T^*w \rangle = \langle Tv, w \rangle$$

$$= \langle T(a_0, a_1), (a'_0, a'_1) \rangle$$

$$= \langle (3a_0 + a_1, 3a_1), (a'_0, a'_1) \rangle$$

$$= \langle (3a_0 + a_1, 0), (a'_0, 0) \rangle + \langle (0, 3a_1), (0, a'_1) \rangle$$

$$= \langle (3a_0, 0), (a'_0, 0) \rangle + \langle (a_1, 0), (a'_0, 0) \rangle + \langle (0, 3a_1), (0, a'_1) \rangle$$

$$= \langle (a_0, a_1), (3a'_0, a'_0 + 3a'_1) \rangle$$

$$\implies T^*(a_0, a_1) = (3a_0, a_0 + 3a_1).$$

Let v = 1 + 3t, then:

$$\langle v, b_1 \rangle = \sqrt{2}.$$

$$\langle v, b_2 \rangle = 2.45.$$

Therefore, $v = \sqrt{2}b_1 + 2.45b_2 = (\sqrt{2}, 2.45)$.

$$\implies T^*v = (3\sqrt{2}, \sqrt{2} + 3 * 2.45) = (4.24, 8.76).$$

 $\begin{aligned} [2022.\mathrm{S}(1.\mathrm{C}),\, 2021.\mathrm{F}(1.\mathrm{B})] \\ \mathrm{Let} \ V = R^3. \end{aligned}$

- i. Suggest two 2-dimensional subspaces W_1 and W_2 of V such that V $W_1 + W_2$.
- ii. With $W_1 = \{v \in V : v = (x, y, 0)\}$, define two projections <u>on</u> W_1 <u>along</u> two distinct subspaces W_2 amd W_3 of V.

[2022.S(3.A), 2021.F(3.A)]

Let $V = P_1(R) = Span(\{1, t\})$ with the inner product $\langle f, g \rangle = \int_0^1 f(t)g(t)dt, \forall f, g \in V$.

- i. Find an orthonormal basis for V.
- ii. Find the orthogonal projection of $f(t) = t^2$ on V.
- iii. Let T(f) = f'(t) + 3f(t) be a linear operator on V. Is (t-2) an eigenvector for T?
 - iv. Evaluate $T^*(2t-1)$.

Solution:

i. Let $\alpha = \{a_i\} = \{t^i\}$ be the standard basis. We use the Gram-Schmidt process to orthonormalize this basis to obtain $E = \{e_i\}$.

$$\begin{split} \frac{e_1:}{||a_1||^2} &= \langle 1, 1 \rangle = 1. \\ e_1 &= \frac{a^1}{||a_1||} = \frac{1}{\sqrt{1}} = 1. \\ \frac{e_2:}{\langle a_2, e_1 \rangle} &= \langle t, 1 \rangle = \frac{1}{2}. \\ a_2 &- \langle a_2, e_1 \rangle e_1 = t - \frac{1}{2}. \\ ||a_2 - \langle a_2, e_1 \rangle e_1||^2 &= ||t - \frac{1}{2}||^2 = \langle t - \frac{1}{2}, t - \frac{1}{2} \rangle = \frac{1}{12}. \\ e_2 &= \frac{a_2 - \langle a_2, e_1 \rangle e_1}{||a_2 - \langle a_2, e_1 \rangle e_1||} = \frac{t - \frac{1}{2}}{\sqrt{\frac{1}{12}}} = \sqrt{12}(t - \frac{1}{2}). \\ \text{ii.} &\langle f(t), e_1 \rangle &= \langle t^2, 1 \rangle = 0.333. \\ \langle f(t), e_2 \rangle &= \langle t^2, \sqrt{12}(t - \frac{1}{2}) \rangle = 0.289. \\ &\Longrightarrow f(t) = e^t \approx 0.333 + 0.289 * \sqrt{12}(t - \frac{1}{2}) = -0.168 + 1.001t. \\ \text{iii.} &T(t - 2) = 1 + 3(t - 2) = -5 + 3t \neq \lambda(t - 2). \\ &\Longrightarrow (t - 2) \text{ is not an eigenvector of } T. \end{split}$$

iv. Let
$$v = a_1e_1 + a_2e_2 = (a_1, a_2), w = b_1e_1 + b_2e_2 = (b_1, b_2) \in P_1(R)$$

$$\begin{split} \langle v, T^*w \rangle &= \langle Tv, w \rangle \\ &= \langle T(a_1, a_2), (b_1, b_2) \rangle \\ &= \langle (3a_1 + a_2, 3a_2), (b_1, b_2) \rangle \\ &= \langle (3a_1 + a_2, 0), (b_1, 0) \rangle + \langle (0, 3a_2), (0, b_2) \rangle \\ &= \langle (3a_1, 0), (b_1, 0) \rangle + \langle (a_1, 0), (b_1, 0) \rangle + \langle (0, 3a_2), (0, b_2) \rangle \\ &= 3a_1b_1 + a2b_1 + 3a_2b_2 \\ &= \langle (a_1, a_2), (3b_1, b_1 + 3b_2) \rangle. \end{split}$$

$$\implies T^*(c_1, c_2) = (3c_1, c_1 + 3c_2).$$

Let
$$u = 2t - 1$$
.
 $u = \langle u, e_1 \rangle e_1 + \langle u, e_2 \rangle e_2 = 0.577e_2$.
 $T^*u = (0, 1.731)$.

[2021.F(1.C)] Let $T: P_2(R) \to R^2$ be such that $T(a_0 + a_1t + a_2t^2) = (a_1 + a_2, a_0 - a_1)$.

i. Find a basis for ker(T). ii. Is T surjective? iii. Find a two-dimensional subspace of of $P_2(R)$ such that its image under T is a one-dimensional subspace of R^3 . iv. Find the matrix representation of T relative to $\{1, t-1, t^2+1\}$ as a basis for $P_2(R)$ and $\{(0,1), (1,1)\}$ as a basis for R^2 .

[2021.F(2.B)] T is a linear operator on $P_2(R)$ defined by: T(f(x) = xf'(x) + f(2) +f(3)).

- i. Is T diagonalizable?
- ii. Find an eigenpair for T.

$$\begin{array}{l} [2021.\mathrm{F}(3.\mathrm{C})] \\ \text{Let } V = \mathbb{C}^2 \text{ and } T(z_1,z_2) = (2z_1+iz_2,(1-i)z_1). \\ \text{Evaluate } T^*(3-i,1+2i). \end{array}$$

Solution:

Let
$$w = (w_1, w_2), z = (z_1, z_2) \in C^2$$
.

$$\begin{split} \langle w, T^*z \rangle &= \langle Tw, z \rangle \\ &= \langle T(w_1, w_2), (z_1, z_2) \rangle \\ &= \langle (2w_1 + iw_2, (1 - i)w_1), (z_1, z_2) \rangle \\ &= (2w_1 + iw_2)z_1 + (1 - i)w_1z_2 \\ &= w_1(2z_1 + (1 - i)z_2) + w_2(iz_1) \\ &= \langle (w_1, w_2), (2z_1 + (1 - i)z_2, iz_1) \rangle \end{split}$$

$$\implies T^*(z_1, z_2) = (2z_1 + (1-i)z_2, iz_1).$$
 Let $v = (3-i, 1+2i)$, then $T^*v = (2(3-i)+(1-i)(1+2i), i(3-i)) = (..., ...)$.

[2012.F(4.B)] Find the minimal l_2 -norm solution to the system:

$$x + 2y - z = 1$$

$$2x + 3y + z = 2$$

$$4x + 7y - z = 4.$$

Proof.

$$\begin{pmatrix} 1 & -1 & 1 & 1 \\ 0 & 1 & 2 & 1 \\ -1 & 2 & 1 & 0 \\ 2 & 0 & 6 & 4 \end{pmatrix}$$

$$\rightarrow \begin{pmatrix} 1 & -1 & 1 & 1 \\ 0 & 1 & 2 & 1 \\ 0 & 1 & 2 & 1 \\ 0 & 2 & 4 & 2 \end{pmatrix}$$

$$\rightarrow \begin{pmatrix} 1 & 0 & 3 & 2 \\ 0 & 1 & 2 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$