Fall, 2016 CIS 515

Fundamentals of Linear Algebra and Optimization Jean Gallier

Homework 4

October 27, 2016; Due November 8, 2016, beginning of class

Problem B1 (50 pts).

(1) Let's define matrix A as: $\begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix}$ Then, we get: $a_{11} + a_{12} = c_1 = a_{21} + a_{22}$ and

 $a_{11} + a_{21} = c_2 = a_{12} + a_{22}$. We can rewrite the equations as:

$$a_{11} + a_{12} - a_{21} - a_{22} = 0 (1)$$

$$a_{11} + a_{21} - a_{12} - a_{22} = 0 (2)$$

From part d of the duality theorem (3.14), we know that

$$dim(U) + dim(U^0) = dim(E)$$

dim(E) is n^2 or 4 and dim(U) is 2(n-1) or 2 since there are two linearly independent equations. Then, $dim(U^0)$ is 4-2=2.

(2) Prove that the dimension of the subspace of 2×2 matrices A, such that the sum of the entries of every row is the same (say c_1), the sum of entries of every column is the same (say c_2), and $c_1 = c_2$, is also 2. Prove that every such matrix is of the form

$$\begin{pmatrix} a & b \\ b & a \end{pmatrix}$$
,

and give a basis for this subspace.

The equations corresponding to the three conditions listed (sum of entries in each row are the same, sum of entries in each column are the same, $c_1 = c_2$) are the following:

$$a_{11} + a_{12} - a_{21} - a_{22} = 0 (3)$$

$$a_{11} + a_{21} - a_{12} - a_{22} = 0 (4)$$

$$a_{12} - a_{21} = 0 (5)$$

$$a_{11} - a_{22} = 0 (6)$$

$$a_{22} - a_{11} = 0 (7)$$

$$a_{21} - a_{12} = 0 (8)$$

It is clear that only the first two equations are linearly independent so dim(U) = 2 and the dimension of the subspace of 2×2 matrices is still 2 as it is in section (1) of this problem.

From equations (5) and (6), we get that every such matrix is of the form $\begin{pmatrix} a & b \\ b & a \end{pmatrix}$ and a basis for the subspace consists of 4 matrices which are $\begin{pmatrix} a & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & b \\ 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 \\ b & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 \\ 0 & a \end{pmatrix}$

(3) Prove that the dimension of the subspace of 3×3 matrices A, such that the sum of the entries of every row is the same (say c_1), the sum of entries of every column is the same (say c_2), and $c_1 = c_2$, is 5. Begin by showing that the above constraints are given by the set of equations

$$\begin{pmatrix} 1 & 1 & 1 & -1 & -1 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 & 1 & -1 & -1 & -1 \\ 1 & -1 & 0 & 1 & -1 & 0 & 1 & -1 & 0 \\ 0 & 1 & -1 & 0 & 1 & -1 & 0 & 1 & -1 \\ 0 & 1 & 1 & -1 & 0 & 0 & -1 & 0 & 0 \end{pmatrix} \begin{pmatrix} a_{11} \\ a_{12} \\ a_{13} \\ a_{21} \\ a_{22} \\ a_{23} \\ a_{31} \\ a_{32} \\ a_{33} \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}.$$

Prove that every matrix satisfying the above constraints is of the form

$$\begin{pmatrix} a+b-c & -a+c+e & -b+c+d \\ -a-b+c+d+e & a & b \\ c & d & e \end{pmatrix},$$

with $a, b, c, d, e \in \mathbb{R}$. Find a basis for this subspace. (Use the method to find a basis for the kernel of a matrix).

Using the duality theorem again, we get: $n^2 - 2(n-1) = 9 - 2(3-1) = 5$ as the dimension of the subspace of the matrices A. The set of equations are given as

$$\begin{pmatrix} 1 & 1 & 1 & -1 & -1 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 & 1 & -1 & -1 & -1 \\ 1 & -1 & 0 & 1 & -1 & 0 & 1 & -1 & 0 \\ 0 & 1 & -1 & 0 & 1 & -1 & 0 & 1 & -1 \\ 0 & 1 & 1 & -1 & 0 & 0 & -1 & 0 & 0 \end{pmatrix} \begin{pmatrix} a_{11} \\ a_{12} \\ a_{13} \\ a_{21} \\ a_{22} \\ a_{23} \\ a_{31} \\ a_{32} \\ a_{33} \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}.$$

For example, by looking at the equation corresponding to the first row, we have: $a_{11} + a_{12} + a_{13} = c_1$ and $a_{21} + a_{22} + a_{23} = c_1$ so $a_{11} + a_{12} + a_{13} - a_{21} - a_{22} - a_{23} = 0$. The same reasoning applies for all 5 of the equations represented by the matrix. In rref , the matrix becomes:

$$\begin{pmatrix} 1 & 0 & 0 & 0 & -1 & -1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 1 & 0 & -1 & 0 & -1 \\ 0 & 0 & 1 & 0 & 0 & 1 & -1 & -1 & 0 \\ 0 & 0 & 0 & 1 & 1 & 1 & -1 & -1 & -1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

which shows 4 linearly independent equations corresponding to the 2(n-1) term in $n^2 - 2(n-1)$. We can find a basis for the kernel of this matrix by applying the algorithm from the notes. So then,

$$BK = \begin{pmatrix} 1 & 1 & -1 & 0 & 0 \\ -1 & 0 & 1 & 0 & 1 \\ 0 & -1 & 1 & 1 & 0 \\ -1 & -1 & 1 & 1 & 1 \\ 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix}$$

We arrive at 5 matrices that form the basis which are:

$$M_1 = \begin{pmatrix} 1 & -1 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix} M_2 = \begin{pmatrix} 1 & 0 & -1 \\ -1 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} M_3 = \begin{pmatrix} -1 & 1 & 1 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} M_4 = \begin{pmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} M_5 = \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

Problem B2 (10 pts).

Because A is symmetric and positive definite then $\forall x \neq 0, \ x^{\top}(B^{\top}AB)x = (Bx)^{\top}A(Bx)$, since B is invertible then $Bx \neq 0$, thus it comes $(Bx)^{\top}A(Bx) > 0$, which means $B^{\top}AB$ is also positive definite.

Conversely, when $B^{\top}AB$ is positive definite, then it can be written as $B^{\top}AB = DD^{\top} \Rightarrow A = (B^{\top})^{-1}D((B^{\top})^{-1}D)^{\top}$. Since B is invertible then $(B^{\top})^{-1}D$ is also invertible ,which means that A is positive definite.

Problem B3 (100 pts).

(1) Let A be any invertible 2×2 matrix

$$A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}.$$

Prove that there is an invertible matrix S such that

$$SA = \begin{pmatrix} 1 & 0 \\ 0 & ad - bc \end{pmatrix},$$

where S is the product of at most four elementary matrices of the form $E_{i,j;\beta}$.

Conclude that every matrix A in SL(2) (the group of invertible 2×2 matrices A with det(A) = +1) is the product of at most four elementary matrices of the form $E_{i,j;\beta}$.

For any $a \neq 0, 1$, give an explicit factorization as above for

$$A = \begin{pmatrix} a & 0 \\ 0 & a^{-1} \end{pmatrix}.$$

What is this decomposition for a = -1?

(2) Recall that a rotation matrix R (a member of the group SO(2)) is a matrix of the form

$$R = \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix}.$$

Prove that if $\theta \neq k\pi$ (with $k \in \mathbb{Z}$), any rotation matrix can be written as a product

$$R = ULU$$
.

where U is upper triangular and L is lower triangular of the form

$$U = \begin{pmatrix} 1 & u \\ 0 & 1 \end{pmatrix}, \quad L = \begin{pmatrix} 1 & 0 \\ v & 1 \end{pmatrix}.$$

Therefore, every plane rotation (except a flip about the origin when $\theta = \pi$) can be written as the composition of three shear transformations!

(a) Write
$$A = \begin{pmatrix} \alpha_1 \\ \vdots \\ \alpha_i \\ \vdots \\ \alpha_j \\ \vdots \\ \alpha_n \end{pmatrix}$$
, $E = \begin{pmatrix} e_1 \\ \vdots \\ e_i \\ \vdots \\ e_j \\ \vdots \\ e_n \end{pmatrix}$, where e_i is the basis vector.

Choose
$$E_1(i,j) = \begin{pmatrix} e_1 \\ \vdots \\ e_i \\ \vdots \\ e_j - e_i \\ \vdots \\ e_n \end{pmatrix}$$
, then $A_1 = E_1(i,j)A = \begin{pmatrix} \alpha_1 \\ \vdots \\ \alpha_i \\ \vdots \\ \alpha_j - \alpha_i \\ \vdots \\ \alpha_n \end{pmatrix}$. Choose $E_2(i,j) = \begin{pmatrix} \alpha_1 \\ \vdots \\ \alpha_i \\ \vdots \\ \alpha_n \end{pmatrix}$

$$\begin{pmatrix} e_1 \\ \vdots \\ e_i + e_j \\ \vdots \\ e_j \\ \vdots \\ e_n \end{pmatrix}, \text{ then } A_2 = E_2(i,j)A_1 = \begin{pmatrix} \alpha_1 \\ \vdots \\ \alpha_j \\ \vdots \\ \alpha_j - \alpha_i \\ \vdots \\ \alpha_n \end{pmatrix}. \text{ And } A_3 = E_1(i,j)A_2 = \begin{pmatrix} \alpha_1 \\ \vdots \\ \alpha_j \\ \vdots \\ -\alpha_i \\ \vdots \\ \alpha_n \end{pmatrix}, A_4 = \begin{pmatrix} \alpha_1 \\ \vdots \\ \alpha_j \\ \vdots \\ \alpha_n \end{pmatrix}$$

$$E_{j,-1}A_3 = \begin{pmatrix} \alpha_1 \\ \vdots \\ \alpha_j \\ \vdots \\ \alpha_n \end{pmatrix}, \text{ thus } E_{j,-1}E_1(i,j)E_2(i,j)E_1(i,j)A = P(i,j)A.$$
 Since $E_{j,-1}E_{j,-1} = I$, multiply $E_{j,-1}$ on both sides, we get $E_1(i,j)E_2(i,j)E_1(i,j)A = E_{i,-1}P(i,j)A$.

 $E_{j,-1}P(i,j)A$.

(b) Write
$$E_{n,d} = \begin{pmatrix} e_1 \\ \vdots \\ de_n \end{pmatrix}$$
, choose $E_3(i,d) = \begin{pmatrix} e_1 \\ \vdots \\ e_i - \frac{1-d}{d^2}e_n \\ \vdots \\ e_n \end{pmatrix}$, $E_4(i,d) = \begin{pmatrix} e_1 \\ \vdots \\ e_i \\ \vdots \\ e_n - de_i \end{pmatrix}$, $E_5(i,d) = \begin{pmatrix} e_1 \\ \vdots \\ e_n - de_i \end{pmatrix}$

$$\begin{pmatrix} e_1 \\ \vdots \\ e_i + \frac{1-d}{d}e_n \\ \vdots \\ e_n \end{pmatrix}, E_6(i,d) = \begin{pmatrix} e_1 \\ \vdots \\ e_i \\ \vdots \\ e_n + e_i \end{pmatrix}.$$
 Then we can easily find that

$$E_{n,d}^{(1)} = E_3(i,d)E_{n,d} = \begin{pmatrix} e_1 \\ \vdots \\ e_i - \frac{1-d}{d}e_n \\ \vdots \\ de_n \end{pmatrix}$$

$$E_{n,d}^{(2)} = E_4(i,d)E_{n,d}^{(1)} = \begin{pmatrix} e_1 \\ \vdots \\ e_i - \frac{1-d}{d}e_n \\ \vdots \\ -de_i + e_n \end{pmatrix}$$

$$E_{n,d}^{(3)} = E_5(i,d)E_{n,d}^{(2)} = \begin{pmatrix} e_1 \\ \vdots \\ de_i \\ \vdots \\ -de_i + e_n \end{pmatrix}$$

$$E_{n,d}^{(4)} = E_6(i,d)E_{n,d}^{(3)} = \begin{pmatrix} e_1 \\ \vdots \\ de_i \\ \vdots \\ e_n \end{pmatrix}$$

As a conclusion, $E_6(i, d)E_5(i, d)E_4(i, d)E_3(i, d)E_{n,d} = E_{i,d}$. When d = -1, $E_3(i, d) = E_5(i, d) E_4(i, d) = E_6(i, d)$.

- (c) We can see that all the permutation matrix can be written as $P = \sum_{i,j} P(i,j)$, and from above we prove that P(i,j) can be written as the product of elementary operation of the form $E_{k,\ell;\beta}$ and $E_{n,-1}$, such that $E_{j,-1}E_1(i,j)E_2(i,j)E_1(i,j) = P(i,j)$, so it is true for all permutation matrices.
- (4) First, we can use the Gaussion elimination, such that a series of elementary matrices $(\prod_i E_{k,\ell;\beta}^i)A = U$. Since A is invertible, we get $\prod_i u_{ii} \neq 0$, use $E_{i,u_{ii}^{-1}}$ to U, then we can get an upper-triangle matrix whose diagonal entries (except the last row) are 1, such that

$$(\prod_{i} E_{i,u_{ii}^{-1}})(\prod_{(i)} E_{k,\ell;\beta}^{i})A = \begin{pmatrix} 1 & a_{12} & \cdots & a_{1n} \\ 0 & 1 & \cdots & \vdots \\ \vdots & \cdots & \cdots & \vdots \\ 0 & 0 & \cdots & a_{nn} \end{pmatrix}.$$
 Then apply a series of operations to it

to make $a_{ij} = 0, \forall j > i, i \neq n$, such that $SA = (\prod_i E_{k,\ell;\beta}^{*(i)})(\prod_i E_{i,u_{ii}^{-1}})(\prod_{(i)} E_{k,\ell;\beta}^i)A = \begin{pmatrix} I_{n-1} & 0 \\ 0 & d \end{pmatrix}$, since $\det(S) \det(A) = a_{nn} \Rightarrow d = \det(A)$.

Write $A = \begin{pmatrix} \alpha_1 \\ \vdots \\ \alpha_n \end{pmatrix}$ we can use induction,

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when n = 1, we can find an entry in the first column such that $a_{i1} \neq 0$, otherwise $\det(A) = 0$,

which is a contradiction. And then we use $E_{1,i,\frac{a_{11}-1}{a_{i1}}}=\begin{pmatrix}e_1-\frac{a_{11}-1}{a_{i1}}e_i\\ \vdots\\ e_n\end{pmatrix}$, which makes the

first entry
$$a_{11}=1$$
, after a series operations such that $E_{1,j,a_{j1}}=\begin{pmatrix}e_1\\\vdots\\e_j-a_{j1}e_1\\\vdots\\e_n\end{pmatrix}$, we can make

the other entries $a_{i1} = 0 \ \forall i \neq 1$. These need n steps, however if a_{11} is the only non zero entry then we need another transportation matrix P to permute the first row to some row

in the first column, thus we need
$$n+1$$
 matrices at most to get $A_1 = \begin{pmatrix} 1 & a_{12} & \cdots & a_{1n} \\ 0 & a_{22} & \cdots & a_{2n} \\ \vdots & \cdots & \cdots & \vdots \\ 0 & a_{n2} & \cdots & a_{nn} \end{pmatrix}$.

It is the same when $n > 1$, while when we get the matrix $A_{n-1} = \begin{pmatrix} 1 & 0 & \cdots & a_{1n} \\ 0 & 1 & \cdots & a_{2n} \\ \vdots & \cdots & \cdots & \vdots \\ 0 & 0 & \cdots & a_{nn} \end{pmatrix}$,

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because A is invertible, comes the result that $a_{nn} = \det(A) = 1$, thus we only need n-1matrices to get $A_n = I$.

As a conclusion, the total transformation is (n+1)(n-1) + (n-1) = n(n+1) - 2 at most.

Extra Credit (20 points). Prove that every matrix in SL(n) can be written as a product of at most $(n-1)(\max\{n,3\}+1)$ elementary matrices of the form $E_{k,\ell;\beta}$.

Problem B4 (50 pts).

We can use the induction to show that after k round Gaussian elimination, such that $A^* =$ $\begin{pmatrix} U & V \\ \mathbf{0} & A^{(k)} \end{pmatrix}$, $A^{(k)}$ is strictly column diagonally dominant and it does not require pivoting.

Suppose
$$A = \begin{pmatrix} \alpha & u \\ v & B \end{pmatrix}$$
,

When k = 1, there comes the Gaussian elimination which makes $A = \begin{pmatrix} 1 & 0 \\ \frac{v}{\alpha} & 1 \end{pmatrix} \begin{pmatrix} 1 & u \\ 0 & B - \frac{uv}{\alpha} \end{pmatrix}$. Therefore $A^{(1)} = B - \frac{uv}{\alpha}$. We need to prove $A^{(1)}$ is also strictly column diagonally dominant:

$$|a_{jj}^{(1)}| > \sum_{i=1, i \neq j}^{n} |a_{ij}^{(1)}|, \text{ for } j = 1, \dots, n$$

Let $a_{ij}^{(1)}$ be the i, j entry of $A^{(1)}$, then

$$a_{ij}^{(1)} = b_{ij} - \frac{u_j v_i}{\alpha}$$

$$\sum_{i \ge 2, i \ne j} |a_{ij}^{(1)}| = \sum_{i \ge 2, i \ne j} |b_{ij} - \frac{u_j v_i}{\alpha}|$$

$$\le \sum_{i \ge 2, i \ne j} |b_{ij}| + \frac{|u_j|}{\alpha} \sum_{i \ge 2, i \ne j} |v_i|$$

Since A is strictly column diagonally dominant, it follows that

$$\sum_{i \ge 2, i \ne j} |a_{ij}^{(1)}| < (|b_{jj}| - |u_j|) + \frac{|u_j|}{\alpha} (\alpha - |v_j|)$$

$$= |b_{jj}| - \frac{|u_j|}{\alpha} |v_j|$$

$$\leq |b_{jj} - \frac{u_j}{\alpha} v_j|$$

$$= |a_{ij}^{(1)}|$$

Thus $A^{(1)}$ is strictly column diagonally dominant, there is no need to pivot. We can easily use the same way to prove that when k > 1, every round of Gaussian elimination leads to a strictly column diagonally dominant $A^{(k)}$.

Because $|a_{jj}| > \sum_{i=1, i\neq j}^{n} |a_{ij}^{(1)}| \ge 0 \Rightarrow a_{jj} > 0$ and $\det(A) = \prod_{i=1, i\neq j} |a_{ii}|$, thus A is invertible.

Problem B5 (40 pts). Let $(\alpha_1, \ldots, \alpha_{m+1})$ be a sequence of pairwise distinct scalars in \mathbb{R} and let $(\beta_1, \ldots, \beta_{m+1})$ be any sequence of scalars in \mathbb{R} , not necessarily distinct.

(1) Prove that there is a unique polynomial P of degree at most m such that

$$P(\alpha_i) = \beta_i, \quad 1 \le i \le m+1.$$

Hint. Remember Vandermonde!

(2) Let $L_i(X)$ be the polynomial of degree m given by

$$L_i(X) = \frac{(X - \alpha_1) \cdots (X - \alpha_{i-1})(X - \alpha_{i+1}) \cdots (X - \alpha_{m+1})}{(\alpha_i - \alpha_1) \cdots (\alpha_i - \alpha_{i-1})(\alpha_i - \alpha_{i+1}) \cdots (\alpha_i - \alpha_{m+1})}, \quad 1 \le i \le m+1.$$

The polynomials $L_i(X)$ are known as Lagrange polynomial interpolants. Prove that

$$L_i(\alpha_j) = \delta_{ij} \quad 1 \le i, j \le m+1.$$

Prove that

$$P(X) = \beta_1 L_1(X) + \dots + \beta_{m+1} L_{m+1}(X)$$

is the unique polynomial of degree at most m such that

$$P(\alpha_i) = \beta_i, \quad 1 \le i \le m+1.$$

(3) Prove that $L_1(X), \ldots, L_{m+1}(X)$ are lineary independent, and that they form a basis of all polynomials of degree at most m.

How is 1 (the constant polynomial 1) expressed over the basis $(L_1(X), \ldots, L_{m+1}(X))$?

Give the expression of every polynomial P(X) of degree at most m over the basis $(L_1(X), \ldots, L_{m+1}(X))$.

(4) Prove that the dual basis $(L_1^*, \ldots, L_{m+1}^*)$ of the basis $(L_1(X), \ldots, L_{m+1}(X))$ consists of the linear forms L_i^* given by

$$L_i^*(P) = P(\alpha_i),$$

for every polynomial P of degree at most m; this is simply evaluation at α_i .

Problem B6 (60 pts). (a) Find a lower triangular matrix E such that

$$E\begin{pmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 2 & 1 & 0 \\ 1 & 3 & 3 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & 2 & 1 \end{pmatrix}.$$

(b) What is the effect of the product (on the left) with

$$E_{4,3;-1}E_{3,2;-1}E_{4,3;-1}E_{2,1;-1}E_{3,2;-1}E_{4,3;-1}$$

on the matrix

$$Pa_3 = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 2 & 1 & 0 \\ 1 & 3 & 3 & 1 \end{pmatrix}.$$

- (c) Find the inverse of the matrix Pa_3 .
- (d) Consider the $(n + 1) \times (n + 1)$ Pascal matrix Pa_n whose ith row is given by the binomial coefficients

$$\binom{i-1}{j-1}$$
,

with $1 \le i \le n+1$, $1 \le j \le n+1$, and with the usual convention that

$$\begin{pmatrix} 0 \\ 0 \end{pmatrix} = 1, \quad \begin{pmatrix} i \\ j \end{pmatrix} = 0 \quad \text{if} \quad j > i.$$

The matrix Pa_3 is shown in question (c) and Pa_4 is shown below:

$$Pa_4 = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 & 0 \\ 1 & 2 & 1 & 0 & 0 \\ 1 & 3 & 3 & 1 & 0 \\ 1 & 4 & 6 & 4 & 1 \end{pmatrix}.$$

Find n elementary matrices $E_{i_k,j_k;\beta_k}$ such that

$$E_{i_n,j_n;\beta_n}\cdots E_{i_1,j_1;\beta_1}Pa_n = \begin{pmatrix} 1 & 0 \\ 0 & Pa_{n-1} \end{pmatrix}.$$

Use the above to prove that the inverse of Pa_n is the lower triangular matrix whose *i*th row is given by the signed binomial coefficients

$$(-1)^{i+j-2} \binom{i-1}{j-1},$$

with $1 \le i \le n+1$, $1 \le j \le n+1$. For example,

$$Pa_4^{-1} = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ -1 & 1 & 0 & 0 & 0 \\ 1 & -2 & 1 & 0 & 0 \\ -1 & 3 & -3 & 1 & 0 \\ 1 & -4 & 6 & -4 & 1 \end{pmatrix}.$$

Hint. Given any $n \times n$ matrix A, multiplying A by the elementary matrix $E_{i,j;\beta}$ on the right yields the matrix $AE_{i,j;\beta}$ in which β times the *i*th column is added to the *j*th column.

Problem B7 (30 pts). Given any two subspaces V_1, V_2 of a finite-dimensional vector space E, prove that

$$(V_1 + V_2)^0 = V_1^0 \cap V_2^0$$

$$(V_1 \cap V_2)^0 = V_1^0 + V_2^0.$$

Beware that in the second equation, V_1 and V_2 are subspaces of E, not E^* .

Hint. To prove the second equation, prove the inclusions $V_1^0 + V_2^0 \subseteq (V_1 \cap V_2)^0$ and $(V_1 \cap V_2)^0 \subseteq V_1^0 + V_2^0$. Proving the second inclusion is a little tricky. First, prove that we can pick a subspace W_1 of V_1 and a subspace W_2 of V_2 such that

- 1. V_1 is the direct sum $V_1 = (V_1 \cap V_2) \oplus W_1$.
- 2. V_2 is the direct sum $V_2 = (V_1 \cap V_2) \oplus W_2$.
- 3. $V_1 + V_2$ is the direct sum $V_1 + V_2 = (V_1 \cap V_2) \oplus W_1 \oplus W_2$.

TOTAL: 340 + 20 points.