

Assignment - I

(1)

I. Show that $\dots W \neq \mathbb{R}^n$

case 1: $n = 1$:

$V = \mathbb{R}$ \Rightarrow only possible subspaces $\{0\}, \mathbb{R}$.

case 2: $n \geq 2$

$$V = \mathbb{R}^n = \{(x_1, \dots, x_n) : x_i \in \mathbb{R}\}$$

$$\text{Take } W = \text{Span}(\{(1, 0, \dots, 0)\}) = \langle (1, \underbrace{0, \dots, 0}_{n-1 \text{ times}}) \rangle$$

then $W \leq \mathbb{R}^n$ and $W \neq \mathbb{R}$

Hence, \mathbb{R}^n contains a subspace $W \neq \{0\}$
such that $W \neq \mathbb{R}^n$.

2. Prove that \dots independent.

$$\begin{aligned} & \alpha_1(1, 0, 0, -1) + \alpha_2(0, 1, 0, -1) + \alpha_3(0, 0, 1, -1) \\ & + \alpha_4(0, 0, 0, 1) = (0, 0, 0, 0) \end{aligned}$$

$$\Rightarrow \alpha_1 = 0, \alpha_2 = 0, \alpha_3 = 0,$$

$$-\alpha_1 - \alpha_2 - \alpha_3 + \alpha_4 = 0$$

$$\Rightarrow \alpha_4 = 0$$

$$\text{Hence, } \alpha_1 = \alpha_2 = \alpha_3 = \alpha_4 = 0$$

\Rightarrow Set $\{(1, 0, 0, -1), (0, 1, 0, -1), (0, 0, 1, -1), (0, 0, 0, 1)\}$
is Linearly Independent.

3. Find the rank \dots matrices:

$$(a) A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 3 \\ 0 & -3 & -6 \\ 0 & -6 & -12 \end{bmatrix} \quad \begin{array}{l} \text{In Row Echelon form} \\ R_{12} \leftrightarrow R_2 \\ R_{13} \leftrightarrow R_3 \end{array}$$

$$\sim \left[\begin{array}{ccc} 1 & 2 & 3 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{array} \right] \quad R_{23}(-2) \\ \qquad \qquad \qquad R_2\left(\frac{-1}{3}\right)$$

Hence, $f(A) = 2$.

$$(b) B = \left[\begin{array}{cccc} 2 & 4 & 1 & 3 \\ 0 & 0 & 0 & 0 \\ 5 & 10 & 4 & 7 \end{array} \right]$$

$$\sim \left[\begin{array}{cccc} 2 & 4 & 1 & 3 \\ 5 & 10 & 4 & 7 \\ 0 & 0 & 0 & 0 \end{array} \right] \xrightarrow{\alpha R_1} \left[\begin{array}{cccc} 2 & 4 & 1 & 3 \\ 1 & 2 & \frac{1}{2} & \frac{7}{2} \\ 0 & 0 & 0 & 0 \end{array} \right] \xleftarrow{\alpha R_2}$$

Clearly, $R_1 \neq \alpha R_2$ for any $\alpha \in \mathbb{R}$
i.e. R_1 & R_2 are not dependent

Hence $f(B) = 2$.

$$(c) C = \left[\begin{array}{ccc} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{array} \right]$$

Already in row reduced echelon form

$$\Rightarrow f(C) = 3.$$

4. Let $S = \{v \in \text{span}(S)\}$

We have S as linearly independent set
of \mathbb{R}^n

And $v \in \mathbb{R}^n$, $v \notin S$
i.e. $v \in \mathbb{R}^n \setminus S$

(2)

\Rightarrow $S \cup \{v\}$ is LD, let $S = \{x_1, \dots, x_m\}$

Suppose $v \notin \text{Span}(S)$

$\Rightarrow \alpha_1 x_1 + \alpha_2 x_2 + \dots + \alpha_m x_m + \beta v = 0$
such that not all α_i or β are zero.

Now, if $\beta = 0$,

$\Rightarrow \alpha_1 x_1 + \alpha_2 x_2 + \dots + \alpha_m x_m = 0$
such that not all α_i are zero

But that implies

S is LD.

As that is contradiction

$\therefore \beta \neq 0$ (cannot be)

$\Rightarrow v = \frac{-\alpha_1}{\beta} x_1 + \frac{(-\alpha_2)}{\beta} x_2 + \dots + \frac{(-\alpha_m)}{\beta} x_m$

i.e. v is LC of vectors of S

$\Rightarrow v \in \text{Span}(S)$.

\Leftarrow

$v \in \text{Span}(S)$

$\Rightarrow v = \alpha_1 x_1 + \alpha_2 x_2 + \dots + \alpha_m x_m$
for some $\alpha_i \in \mathbb{R}$

\Rightarrow For $\beta = -1$,

$\alpha_1 x_1 + \alpha_2 x_2 + \dots + \alpha_m x_m + \beta v = 0$

Hence, not all α_i or β are zero

$\Rightarrow S \cup \{v\}$ is LD.

$$5. \text{ Let } A = \begin{bmatrix} 4 & 1 & -1 \\ 2 & 5 & -2 \\ 1 & 1 & 2 \end{bmatrix}$$

(a) Find all eigenvalues of A .
 (char. eqn.)

$$(4-\lambda)(12 - 1(4-2\lambda+2) + 1(2-5+2\lambda)) = 0$$

(char. eqn.)

$$\begin{vmatrix} (4-\lambda) & 1 & -1 \\ 2 & 5-\lambda & -2 \\ 1 & 1 & 2-\lambda \end{vmatrix} = 0$$

$$\Rightarrow [(4-\lambda)[(5-\lambda)(2-\lambda)+2]] - 1[4-2\lambda+2] - 1[2-5+\lambda] = 0$$

$$\Rightarrow (4-\lambda)(12 - 7\lambda + \lambda^2) - 1(6-2\lambda) - 1(-3+\lambda) = 0$$

$$\Rightarrow (48 - 40\lambda + 11\lambda^2 - \lambda^3) - (6-2\lambda) - (-3+\lambda) = 0$$

$$\Rightarrow (-\lambda^3 + 11\lambda^2 - 39\lambda + 45) = 0$$

$$\Rightarrow (\lambda-3)(\lambda-3)(\lambda-5) = 0$$

\therefore Eigenvalues of A are 3 and 5.

(b) Find — of A .

Eigenvector corresponding to $\lambda=3$

$$A\mathbf{x} = \lambda\mathbf{x}$$

$$\Rightarrow \begin{bmatrix} 4 & 1 & -1 \\ 2 & 5 & -2 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 3 \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

$$\text{i.e. } (A - 3I)\mathbf{x} = \mathbf{0}$$

(3)

i.e. solving

$$\left[\begin{array}{ccc|c} 1 & 1 & -1 & 0 \\ 2 & 2 & -2 & 0 \\ 1 & 1 & -1 & 0 \end{array} \right]$$

$$\Rightarrow \left[\begin{array}{ccc|c} 1 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right] \quad R_{13}(-1) \\ R_{12}(-2)$$

$$\Rightarrow \left[\begin{array}{ccc} 1 & 1 & -1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{array} \right] \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow x_1 + x_2 - x_3 = 0$$

$$\Rightarrow x_3 = x_1 + x_2$$

∴ Espace corresponding to $\lambda = 3$

$$E_3 = \{ (x_1, x_2, x_1+x_2) | x_1, x_2 \in \mathbb{R} \}$$

$$= \langle (1, 0, 1), (0, 1, 1) \rangle$$

 Eigenvectors.

corresponding to $\lambda = 3$ Eigenvector corresponding to $\lambda = 5$

$$(A - \lambda I)x = \bar{0}$$

i.e. solving

$$\left[\begin{array}{ccc|c} -1 & 1 & -1 & 0 \\ 2 & 0 & -2 & 0 \\ 1 & 1 & -3 & 0 \end{array} \right] \quad R_{13}(1) \\ R_{12}(+2)$$

$$\sim \left[\begin{array}{ccc|c} -1 & 1 & -1 & 0 \\ 0 & 2 & -4 & 0 \\ 0 & 2 & -4 & 0 \end{array} \right] \sim \left[\begin{array}{ccc|c} -1 & 1 & -1 & 0 \\ 0 & 1 & -2 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right] \quad R_{23}(-1) \\ R_2(\pm\frac{1}{2})$$

$$\Rightarrow \begin{bmatrix} -1 & 1 & -1 \\ 0 & 1 & -2 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow x_2 - 2x_3 = 0 \Rightarrow \boxed{x_2 = 2x_3}$$

$$x_1 - x_2 + x_3 = 0$$

$$\Rightarrow x_1 - 2x_3 + x_3 = 0$$

$$\Rightarrow x_1 - x_3 = 0$$

$$\Rightarrow \boxed{x_1 = x_3}$$

$$\Rightarrow E_S = \{(x, 2x, x) \mid x \in \mathbb{R}\}$$

$$= \langle (1, 2, 1) \rangle$$

\hookrightarrow Eigen vector.

Hence, Maximum set of LI e.vectors of A:

$$\{(1, 0, 1), (0, 1, 1), (1, 2, 1)\}.$$

(c) Is A --- diagonal.

Yes A is diagonalizable

\therefore cardinality of maximum set of LI e.vectors of $A_{n \times n} = 3 = n$.

i.e. $A_{n \times n}$ has 3 L.I. e.vectors
 $n = 3$.

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

$$\text{S.t. } A = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 2 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 3 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 5 \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 2 \\ 1 & 1 & 1 \end{bmatrix}^{-1}$$

6. Consider — of w .

(4)

$$v_1 = (1, 1, 1, 1), v_2 = (1, 1, 2, 4), v_3 = (1, 2, -4, -3)$$

Using Gram-Schmidt Orthonormalization process,

$$W = \{ \text{ } \} \cdot \langle v_1, v_2, v_3 \rangle$$

$$\text{let } w_1 = v_1 = (1, 1, 1, 1)$$

$$\text{and } u_1 = \frac{w_1}{\|w_1\|} = \frac{(1, 1, 1, 1)}{\sqrt{4}} = \boxed{\frac{1}{2}(1, 1, 1, 1)}$$

Now,

$$\text{let } w_2 = v_2 - \sum_{j=1}^1 \langle v_2, u_j \rangle \cdot u_j$$

$$= v_2 - \langle v_2, u_1 \rangle \cdot u_1$$

$$= (1, 1, 2, 4) - \cancel{\frac{4}{2}} \frac{(4)}{2} (1, 1, 1, 1)$$

$$= (-1, -1, 0, 2)$$

$$\text{And } u_2 = \frac{w_2}{\|w_2\|} = \frac{1}{\sqrt{6}} (-1, -1, 0, 2)$$

Now,

$$\text{let } w_3 = v_3 - \sum_{j=1}^2 \langle v_3, u_j \rangle \cdot u_j$$

$$= (1, 2, -4, -3) - \langle (1, 2, -4, -3), \left(\frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{1}{2} \right) \rangle \left(\frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{1}{2} \right)$$
$$- \frac{1}{6} \langle (1, 2, -4, -3), (-1, -1, 0, 2) \rangle \cdot (-1, -1, 0, 2)$$

$$\begin{aligned}
 &= (1, 2, -4, -3) - \frac{1}{4} \cdot (-4) (1, 1, 1, 1) \\
 &\quad - \frac{1}{6} (-9) (-1, -1, 0, 2) \\
 &= (1, 2, -4, -3) + (1, 1, 1, 1) + \frac{3}{2} (-1, -1, 0, 2) \\
 &= \left(\frac{1}{2}, \frac{3}{2}, \frac{-9}{3}, 1 \right) = \frac{1}{2} (1, 3, -6, 2)
 \end{aligned}$$

$\therefore w_3 = \frac{1}{2} (1, 3, -6, 2)$

$$\begin{aligned}
 u_3 &= \frac{w_3}{\|w_3\|} = \frac{\frac{1}{2} (1, 3, -6, 2)}{\frac{1}{2} \sqrt{1+3+36+4}} \\
 &= \frac{1}{\sqrt{50}} (1, 3, -6, 2)
 \end{aligned}$$

$\{u_1, u_2, u_3\}$
are
orthogonal
bases.

$$\therefore \boxed{u_3 = \frac{1}{\sqrt{50}} (1, 3, -6, 2)}$$

Hence, $\{u_1, u_2, u_3\}$ is an orthonormal
orthogonal basis of W .

7. T/F :

$A \in M^1$: Symmetric matrices $\in M^1$. ($A^T = A$) form a subspace

True

$$\text{Take } A = \begin{bmatrix} a_1 & a_2 & a_3 \\ a_2 & a_4 & a_5 \\ a_3 & a_5 & a_6 \end{bmatrix} \quad B = \begin{bmatrix} b_1 & b_2 & b_3 \\ b_2 & b_4 & b_5 \\ b_3 & b_5 & b_6 \end{bmatrix}$$

$$A, B \in M^1$$

$\alpha A + \beta B$

$$= \begin{bmatrix} \alpha a_1 + \beta b_1 & \alpha a_2 + \beta b_2 & \alpha a_3 + \beta b_3 \\ \alpha a_2 + \beta b_2 & \alpha a_4 + \beta b_4 & \alpha a_5 + \beta b_5 \\ \alpha a_3 + \beta b_3 & \alpha a_5 + \beta b_5 & \alpha a_6 + \beta b_6 \end{bmatrix} \in M^1$$

(5)

b: M'' -skew-symmetric matrices in M ($A^T = -A$) form a subspace.

True

Take $A = \begin{bmatrix} 0 & a_1 & a_2 \\ -a_1 & 0 & a_3 \\ -a_2 & -a_3 & 0 \end{bmatrix}$ $B = \begin{bmatrix} 0 & b_1 & b_2 \\ -b_1 & 0 & b_3 \\ -b_2 & -b_3 & 0 \end{bmatrix}$

$A, B \in M''$.

$$\alpha A + \beta B = \begin{bmatrix} 0 & \cancel{\alpha a_1} + \beta b_1 & \alpha a_2 + \beta b_2 \\ -(\alpha a_1 + \beta b_1) & 0 & \alpha a_3 + \beta b_3 \\ -(\alpha a_2 + \beta b_2) & -(\alpha a_3 + \beta b_3) & 0 \end{bmatrix} \in M''$$

c: Unsymmetric matrices in M ($A^T \neq A$) forms a subspace M''' .

False

Take $\bar{O} \in M$.

But $\bar{O} \notin M'''$

since \bar{O} is symmetric
Hence M''' cannot be subspace

8. Find the SVD for

$$A = \begin{bmatrix} 1 & 0 & 1 \\ -1 & 1 & 0 \end{bmatrix}$$

(12)
Alternate way for
(SVD) :-

SVD of A :

$$A = U \Sigma V^T \quad \text{where } \Sigma \rightarrow \text{diagonal}$$

$U, V \rightarrow \text{orthonormal}$

For U:

$$A A^T = U \Sigma^2 U^T$$

$$A A^T = \begin{bmatrix} 1 & 0 & 1 \\ -1 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ 0 & 1 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix}$$

$$\lambda_1 = 1 \quad (\text{Row sum of both rows})$$

$$\Rightarrow \lambda_2 = 4 - \lambda_1 = 4 - 1 = 3$$

corresponding eigenvectors:

$$\begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} = 1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad u_1 = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ -1 \end{bmatrix} = 3 \begin{bmatrix} 1 \\ -1 \end{bmatrix} \quad u_2 = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

$$\Rightarrow U = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}, \Sigma = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \sqrt{3} & 0 \end{bmatrix}$$

For V:

$$A^T A = V \Sigma^2 V^T$$

$$A^T A = \begin{bmatrix} 1 & -1 \\ 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 \\ -1 & 1 & 0 \end{bmatrix} = \begin{bmatrix} 2 & -1 & 1 \\ -1 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix}$$

Eigenvalues : 1, 3, 0 ..

Eigenvalues :

For 0:

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

$$\Rightarrow \begin{array}{l} 2x - y + z = 0 \\ -x + y = 0 \\ x + z = 0 \end{array} \Rightarrow \begin{array}{l} x - y = 0 \\ x = y \\ x = -z \end{array} \Rightarrow x = y = -z$$

$$\Rightarrow (1, 1, -1) \Rightarrow v_1 = \frac{1}{\sqrt{3}} (1, 1, -1)$$

For 1:

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

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

$$\Rightarrow x=0, y=1, z=0.$$

$$\Rightarrow (0, 1, 1) \Rightarrow v_2 = \frac{1}{\sqrt{2}} (0, 1, 1)$$

For 3:

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

$$\sim \begin{bmatrix} -1 & 0+2 & 1 & | & 0 \\ 0 & 1 & 1 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix} \Rightarrow \begin{array}{l} 2z = x \\ y = -z \end{array}$$

$$\Rightarrow V = \begin{bmatrix} 0 & 2/\sqrt{6} & 1/\sqrt{3} \\ 1/\sqrt{2} & -1/\sqrt{6} & 1/\sqrt{3} \\ 1/\sqrt{2} & 1/\sqrt{6} & -1/\sqrt{3} \end{bmatrix} = \frac{1}{\sqrt{6}} \begin{bmatrix} 0 & 2 & \sqrt{2} \\ \sqrt{3} & -1 & \sqrt{2} \\ \sqrt{3} & 1 & -\sqrt{2} \end{bmatrix} \quad (13)$$

Hence,

$$A = \frac{1}{2\sqrt{3}} \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & \sqrt{3} & 0 \end{bmatrix} \begin{bmatrix} 0 & 2 & \sqrt{2} \\ \sqrt{3} & -1 & \sqrt{2} \\ \sqrt{3} & 1 & -\sqrt{2} \end{bmatrix}^T$$

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

is the SVD
of A.

g. Show that every square real matrix has a polar decomposition.

$A \rightarrow$ square matrix (real)

Polar Decomposition, $A = QP$ $\begin{matrix} Q \rightarrow \text{Orthogonal} \\ P \rightarrow \text{Positive semi-def} \end{matrix}$

(1) $P \rightarrow$ Positive semi-def. (To show)

$$P^2 = A^T A \Rightarrow P = \sqrt{A^T A}$$

$\because A^T A$ is symmetric & no semi-def.

$\Rightarrow P$ is also symmetric & positive semi-def.

(2) $Q \rightarrow$ Orthogonal (To show) $Q^T Q = I$

$$Q = AP^{-1}$$

$$\therefore Q^T Q = (AP^{-1})^T (AP^{-1}) = (P^{-1})^T A^T A P^{-1}$$

$\because P$ is symmetric $\Rightarrow (P^{-1})^T = P^{-1}$

$$\therefore Q^T Q = P^{-1} A^T A P^{-1} \quad [\because A^T A = P^2]$$

$$\Rightarrow Q^T Q = P^{-1} P^2 P^{-1} = (P^{-1} P)(P P^{-1}) = I$$

$\Rightarrow Q$ is orthogonal

$$\therefore QP = (AP^{-1})P = A \rightarrow \text{Proved.}$$

10. Find the pseudo inverse

$$A = \begin{bmatrix} 1 & 0 \\ 0 & 0 \\ 0 & 0 \end{bmatrix}$$

SVD of A:

$$A = \underset{3 \times 2}{U} \underset{3 \times 3}{\Sigma} \underset{3 \times 2}{V^T} \underset{2 \times 2}{}$$

$$\Rightarrow A = I_3 \cdot \Sigma \cdot I_2$$

In general, first do SVD and then check for pseudo inverse.

Here, it can be clearly seen that

$$U = I_3, \Sigma = A, V = I_2$$

Pseudo inverse of Σ :

$$\Sigma^+ = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

\Rightarrow Pseudo inverse of A:

$$A^+ = V \Sigma^+ U^T = \Sigma^+ = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

; Pseudo Inverse of A:

$$A^+ = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}.$$

11. Find — orthogonal.

u & v should be orthogonal

$$\Rightarrow \langle u, v \rangle = 0 \quad (\text{inner product})$$

$$\Rightarrow \langle (1, 2, k, 3) \circ (3, k, 7, -5) \rangle = 0$$

$$\Rightarrow 3 + 2k + 7k - 15 = 0$$

$$\Rightarrow 9k = 12$$

$$\Rightarrow \boxed{k = \frac{4}{3}}$$

12. Suppose $\rightarrow ad - bc$?

$$\begin{aligned} & \begin{vmatrix} a-Lc & b-Ld \\ c-la & d-lb \end{vmatrix} \\ &= ad - aLb - dLc + LLcb \\ & \quad - (bc - bla - cLd + LLad) \\ &= ad - \cancel{aLb} - \cancel{dLc} + LLcb \\ & \quad - bc + \cancel{bla} + \cancel{cLd} - LLad \\ &= ad - bc - LL(ad - bc) \\ &= (ad - bc)(1 - LL) \neq ad - bc. \end{aligned}$$

and only $= ad - bc$
if $\boxed{LL = 1}$

\therefore No, not in general.

13. Consider the rotation — eigenvectors.

$T_\phi : \mathbb{R}^2 \rightarrow \mathbb{R}^2$. \rightarrow rotates every vector by an angle of ϕ (anti-clockwise)

$$T_\phi(x, y) = (x \cos \phi - y \sin \phi, y \cos \phi + x \sin \phi)$$

Around x-axis $\Rightarrow \phi = 90^\circ$

$$\Rightarrow T(x, y) = (-y, x)$$

$$\therefore \text{Matrix : } [T] = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$$

$$\Rightarrow \lambda^2 - 0\lambda + 1 = 0 \quad \text{char. eq.}$$

$$\Rightarrow \lambda^2 + 1 = 0$$

No real e.v. values

Complex eigenvalues: $\lambda = \pm i$

No eigenvectors in \mathbb{R}^2 since no ^{perp. nontriv.} _{subspace} is invariant

\therefore every vector is rotated by angle of 90° .

$$14. \quad A = \begin{bmatrix} 2 & -1 \\ -2 & 3 \end{bmatrix}$$

(a). e. values & e. Vectors

$$A = \begin{bmatrix} 2 & -1 \\ -2 & 3 \end{bmatrix} \quad \begin{aligned} 2-1 &= 1 \\ -2+3 &= 1 \end{aligned} \quad \left. \begin{array}{l} \\ \end{array} \right\} \text{Row sum} = 1$$

(B)

\Rightarrow One eigenvalue, $\lambda_1 = 1$

$$\text{Trace} = \lambda_1 + \lambda_2$$

$$\Rightarrow 5 = \lambda_1 + \lambda_2 = 1 + \lambda_2$$

$$\Rightarrow \boxed{\lambda_2 = 4}$$

e-vector corresponding to $\lambda = 1$

$$Ax = \lambda x$$

$$\begin{bmatrix} 2 & -1 \\ -2 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} 1 & -1 \\ -2 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \bar{0}$$

$$\Rightarrow x_1 - x_2 = 0 \Rightarrow x_1 = x_2$$

$$\therefore E_1 = \{(x_1, x_1) | x_1 \in \mathbb{R}\}$$

e-vector : (1, 1)

e-vector corresponding to $\lambda = 4$.

$$(A - \lambda I)x = \bar{0}$$

$$\begin{bmatrix} -2 & -1 \\ -2 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \bar{0}$$

$$\Rightarrow 2x_1 + x_2 = 0 \Rightarrow x_2 = -2x_1$$

$$\therefore E_4 = \{(x_1, -2x_1) | x_1 \in \mathbb{R}\}$$

e-vector : (1, -2)

(b.) Find non-singular P s.t. $P = P^{-1}AP$.

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

then $A = P \begin{bmatrix} 1 & 0 \\ 0 & 4 \end{bmatrix} P^{-1}$.

where $D = \begin{bmatrix} 1 & 0 \\ 0 & 4 \end{bmatrix} \leftarrow \text{diagonal.}$

(c.) Find A^8 & if $f(A) = t^4 - 5t^3 + 7t^2 - 2t + 5$

$$A = PDP^{-1}$$

$$\Rightarrow A^8 = (PDP^{-1})^8 = \underbrace{(PDP^{-1})(PDP^{-1})}_{8 \text{ times}} \dots (PDP^{-1})$$
$$= (P D) (\underbrace{P^{-1}P}_{\text{id}}) (\underbrace{D P^{-1}}_{\text{id}}) \dots (PDP^{-1})$$
$$= P D^8 P^{-1}$$

$$\Rightarrow A^8 = \begin{bmatrix} 1 & 1 \\ 1 & -2 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 4^8 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & -2 \end{bmatrix}^{-1}$$

$$= \frac{-1}{3} \begin{bmatrix} 1 & 4^8 \\ 1 & -2 \times 4^8 \end{bmatrix} \begin{bmatrix} -2 & -1 \\ -1 & 1 \end{bmatrix}$$

$$= \frac{-1}{3} \begin{bmatrix} -2 - 4^8 & -1 + 4^8 \\ -2 + (2 \times 4^8) & -1 - (2 \times 4^8) \end{bmatrix}$$

$$= \frac{-1}{3} \begin{bmatrix} -65538 & 65535 \\ 131070 & -131073 \end{bmatrix}$$

$$A^8 = \begin{bmatrix} 21846 & -21845 \\ -43690 & 43691 \end{bmatrix}$$

(7)

Also, characteristic equation,

$$ch(\lambda) = (\lambda - 1)(\lambda - 4)$$

$$= \lambda^2 - \lambda - 4\lambda + 4$$

$$ch(\lambda) = \lambda^2 - 5\lambda + 4.$$

$$f(t) = t^4 - 5t^3 + 7t^2 - 2t + 5$$

$$= t^2(t^2 - 5t + 4) + 3t^2 - 2t + 5$$

$$= t^2(t^2 - 5t + 4) + 3(t^2 - 5t + 4)$$

$$+ 13t - 7$$

Also, we know from Cayley Hamilton theorem,
 $ch(A) = 0$ where $ch(A)$ is characteristic equation

$$\Rightarrow f(A) \quad \text{of } A$$

$$= A^2(A^2 - 5A + 4) + 3(A^2 - 5A + 4)$$

$$+ 13A - 7I$$

$$= A^2(0) + 3(0) + 13A - 7I$$

$$= 13A - 7I$$

$$= 13 \begin{bmatrix} 2 & -1 \\ -2 & 3 \end{bmatrix} - 7 \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 19 & -13 \\ -26 & 32 \end{bmatrix}$$

Hence, $f(A) = \begin{bmatrix} 19 & -13 \\ -26 & 32 \end{bmatrix}$

(d) $\Rightarrow (b_4 - b_1)(b_4 + b_1) =$

$$A = PDP^{-1}$$

$$\Rightarrow A = \begin{bmatrix} 1 & 1 \\ 1 & -2 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 4 \end{bmatrix} \left(\frac{-1}{3}\right) \begin{bmatrix} -2 & -1 \\ -1 & 1 \end{bmatrix}$$

$$\Rightarrow D = P^{-1} A P$$

$$\Rightarrow D^2 = P^{-1} A^2 P$$

$$A = P \sqrt{D} \cdot \sqrt{D} P^{-1}$$

$$= P \sqrt{D} P^{-1} \cdot P \sqrt{D} P^{-1}$$

$$\text{let } B = P \sqrt{D} P^{-1} \Rightarrow A = B^2$$

$$\Rightarrow B = -\frac{1}{3} \begin{bmatrix} 1 & 1 \\ 1 & -2 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} -2 & -1 \\ -1 & 1 \end{bmatrix}$$

$$= -\frac{1}{3} \begin{bmatrix} 1 & 2 \\ 1 & -4 \end{bmatrix} \begin{bmatrix} -2 & -1 \\ -1 & 1 \end{bmatrix}$$

$$= -\frac{1}{3} \begin{bmatrix} -4 & 1 \\ +2 & -5 \end{bmatrix} = \begin{bmatrix} 1.3333 & -0.3333 \\ 0.6667 & 1.6667 \end{bmatrix}$$

$$= \begin{bmatrix} 1.3333 & -0.3333 \\ -0.6667 & 1.6667 \end{bmatrix}$$

15. e-values for B

$$B = \begin{bmatrix} 10 & 10 & 10 & 10 & 10 & 10 \\ 10 & & & & & \\ 10 & & & & & \\ 10 & & & & & \\ 10 & & & & & \\ 10 & & & & & \\ 10 & \text{---} & & & & \\ & & & & & 10 \end{bmatrix}_{6 \times 6}$$

Let $A = [\sqrt{10} \ \sqrt{10} \ \sqrt{10} \ \sqrt{10} \ \sqrt{10} \ \sqrt{10}]$

then $A^T A = B$

And $AA^T = [6 \times 10] = [60]$

We know, non-zero e-values of AA^T & $A^T A$ are same

and e-value of AA^T is 60

\Rightarrow e-value of $A^T A = B$ is 60, 0, 0, 0, 0, 0.

16. Find — modulus.

$$A = \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix}$$

$$\text{trace}(A) = 2\cos\theta \quad \det(A) = \cos^2\theta + \sin^2\theta = 1$$

characteristic eqⁿ:

$$\begin{aligned} ch(\lambda) &= \lambda^2 - \text{tr}(A) \cdot \lambda + \det(A) \\ &= \lambda^2 - 2\cos\theta \cdot \lambda + 1 = 0 \end{aligned}$$

$$\Rightarrow \lambda = \cos\theta \pm \sqrt{\cos^2\theta - 1}$$

$$= \cos\theta \pm i\sqrt{\sin^2\theta}$$

$$= \cos\theta \pm i\sin\theta.$$

$$\Rightarrow \lambda_1 = \cos\theta + i\sin\theta$$

$$\lambda_2 = \cos\theta - i\sin\theta.$$

$$|\lambda_1| = \sqrt{\cos^2\theta + \sin^2\theta} = \sqrt{1} = 1$$

$$|\lambda_2| = \sqrt{\cos^2\theta + (-\sin\theta)^2} = \sqrt{1} = 1$$

$\therefore \lambda_1, \lambda_2$ are of unit modulus.

17. Find — e.vectors.

Rotation matrix in \mathbb{R}^2 with $\theta = 90^\circ$.

$$A = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \quad (\text{Above ex.})$$

has no. real e.values on e.vectors

18. Ans. the foll.

(a) Given the matrix $A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$, compute its polar decomposition $A = UP$ where U is a unitary matrix and P is positive semi-definite matrix.

$$A^T A = \begin{bmatrix} 1 & 3 \\ 2 & 4 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} = \begin{bmatrix} 10 & 14 \\ 14 & 20 \end{bmatrix}$$

Eigenvalues of $A^T A$:

$$\lambda^2 - 30\lambda + 4 = 0$$
$$\Rightarrow \lambda = \frac{30 \pm \sqrt{884}}{2} = 29.866, 0.134.$$

Eigenvectors corresponding to $\lambda_1 = 29.865$

$$\begin{bmatrix} -29.865 & 14 \\ 14 & 0.135 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

$$\Rightarrow -29.865x_1 + 14x_2 = 0$$

$$\Rightarrow x_1 = \begin{bmatrix} 0.705 \\ 1 \end{bmatrix}$$

$$\|x_1\| = \sqrt{0.705^2 + 1} = 1.223$$

Eigenvector for $\lambda_2 = 0.135$

$$\begin{bmatrix} 9.865 & 14 \\ 14 & 19.865 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \Rightarrow x_1 = \frac{-14}{9.865} x_2$$

$$\Rightarrow x_1 = -1.419 x_2$$

$$\Rightarrow x_2 = \begin{bmatrix} -1.419 \\ 1 \end{bmatrix} \rightarrow \|x_2\| = 1.736.$$

Matrix $V \rightarrow$ Matrix of Normalized e.vectors.

$$\Rightarrow V = \begin{bmatrix} 0.577 & -0.818 \\ 0.818 & 0.577 \end{bmatrix}$$

$$UV^T = \begin{bmatrix} 0.577 & 0.818 \\ -0.818 & 0.577 \end{bmatrix}$$

$$UD = \begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix} = \begin{bmatrix} 29.885 & 0 \\ 0 & 0.135 \end{bmatrix}$$

$$D'^2 = \begin{bmatrix} \sqrt{\lambda_1} & 0 \\ 0 & \sqrt{\lambda_2} \end{bmatrix} = \begin{bmatrix} 5.465 & 0 \\ 0 & 0.367 \end{bmatrix}$$

By Eigen Decomposition

$$P = V D'^2 V^T$$

$$\begin{aligned} P &= \begin{bmatrix} 0.577 & -0.818 \\ 0.818 & 0.577 \end{bmatrix} \begin{bmatrix} 5.465 & 0 \\ 0 & 0.367 \end{bmatrix} \begin{bmatrix} 0.577 & 0.818 \\ 0.818 & 0.577 \end{bmatrix} \\ &= \begin{bmatrix} 2.065 & 2.407 \\ 2.407 & 3.782 \end{bmatrix} \rightarrow \text{Positive semi def.} \end{aligned}$$

Now, Unitary Matrix $A = P^{-1}$

$$\therefore P^{-1} = \frac{1}{\det P} \begin{bmatrix} 3.782 & -2.407 \\ -2.407 & 2.065 \end{bmatrix}$$

$$= \frac{1}{2.012} \begin{bmatrix} 3.782 & -2.407 \\ -2.407 & 2.065 \end{bmatrix} = \begin{bmatrix} 1.880 & -1.192 \\ -1.197 & 1.026 \end{bmatrix}$$

$$U = AP^{-1} = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} 1.880 & -1.192 \\ -1.197 & 1.026 \end{bmatrix}$$

$$= \begin{bmatrix} -0.514 & 0.855 \\ 0.852 & 0.513 \end{bmatrix}$$

Hence, Polar decomposition of $A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$

$$A = VP$$

$$= \begin{bmatrix} -0.514 & 0.855 \\ 0.852 & 0.513 \end{bmatrix} \begin{bmatrix} 2.065 & 2.407 \\ 2.407 & 3.782 \end{bmatrix}$$

(b) For matrix $B = \begin{bmatrix} 2 & -1 \\ 1 & 3 \end{bmatrix}$, find polar decom.

$$B = UP$$

$$B = VP$$

$V \rightarrow$ unitary $P \rightarrow$ positive semi-definite.

$$B^T B = \begin{bmatrix} 2 & 1 \\ -1 & 3 \end{bmatrix} \begin{bmatrix} 2 & -1 \\ 1 & 3 \end{bmatrix} = \begin{bmatrix} 5 & 1 \\ 1 & 10 \end{bmatrix}$$

To find P :

$$\lambda^2 - 15\lambda + 49 = 0$$

$$\Rightarrow \lambda = \frac{15 \pm \sqrt{29}}{2} = 10.192, 4.807$$

Eigenvectors corresponding to $\lambda_1 = 10.192$:

$$v_1 = \begin{bmatrix} 1 \\ 5.192 \end{bmatrix} \quad \|v_1\| = 5.282 \quad \text{Normalized } v_1 = \begin{bmatrix} 0.189 \\ 0.981 \end{bmatrix}$$

and $\lambda_2 = 4.807$

$$v_2 = \begin{bmatrix} 1 \\ 0.193 \end{bmatrix} \quad \|v_2\| = 1.081 \quad \text{Normalized } v_2 = \begin{bmatrix} 0.981 \\ -0.1895 \end{bmatrix}$$

$$\Rightarrow V = \begin{bmatrix} 0.189 & 0.981 \\ 0.981 & -0.189 \end{bmatrix} \Rightarrow V^T = V$$

$$D = \begin{bmatrix} 10.192 & 0 \\ 0 & 4.807 \end{bmatrix} \quad D^{1/2} = \begin{bmatrix} 3.192 & 0 \\ 0 & 2.192 \end{bmatrix}$$

Eigen decomposition:

$$P = V D^{1/2} V^T = \begin{bmatrix} 2.2234 & 0.18513 \\ 0.45305 & 3.15008 \end{bmatrix} \rightarrow \begin{array}{l} \text{Positive} \\ \text{semi-def} \\ \text{matrix} \end{array}$$

Unitary Matrix $U = BP^{-1}$

$$P^{-1} = \frac{1}{6.92004} \begin{bmatrix} 3.015005 & -0.018513 \\ -0.45308 & 2.2234 \end{bmatrix}$$
$$= \begin{bmatrix} 0.4552 & -0.0267 \\ -0.06547 & 0.32198 \end{bmatrix}$$

$$U = BP^{-1} = \begin{bmatrix} 2 & -1 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} 0.45 & -0.026 \\ -0.06 & 0.321 \end{bmatrix}$$
$$= \begin{bmatrix} 0.96 & -0.373 \\ 0.27 & 0.937 \end{bmatrix}$$

Polar Decomposition of $A = UP$

$$A = \begin{bmatrix} 0.96 & -0.373 \\ 0.27 & 0.937 \end{bmatrix} \begin{bmatrix} 2.223 & 0.183 \\ 0.453 & 3.15 \end{bmatrix}$$

(c) calculate polar decomposition of the matrix $C = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$ verify that the decomposition is unique.

$$C = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$$

$$C^T C = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I$$

$P = I \rightarrow$ semi def. matrix.

Unitary matrix $U = C P^{-1}$

$$P^{-1} = I^{-1} = I \quad U = C$$

To verify U is unique unitary:

$$U^T U = C^T C = I \checkmark$$

Verification of uniqueness.

$$C = UP$$

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

$P = I$ is fixed then, $U = C$ is fixed by
(unique).
satisfied $C = UP$

\Rightarrow Decomposition is unique.

19. Which — $v = (v_1, v_2)$

(a) $T(v) = (v_2, v_1)$

linear

(b) $T(v) = v_1 v_2$

Non-linear.

20. T is LT. —

$$T(1,1) = (2,2)$$

$$T(2,0) = (0,0)$$

(a) $v = (-1,1)$

$$(-1,1) = +1(1,1) - 1(2,0)$$

Since T is LT

$$\Rightarrow T(-1,1) = 1T(1,1) - 1T(2,0)$$

$$= 1 \times (2,2) - 1 \times (0,0)$$

$$= (2,2).$$

(3)

$$(b) v = (a, b)$$

$$(a, b) = b(1, 1) - \frac{(b-a)}{2}(2, 0)$$

$$\begin{aligned} \Rightarrow T(a, b) &= bT(1, 1) - \frac{b-a}{2}T(2, 0) \\ &= b(2, 2) \\ &= (2b, 2b) \end{aligned}$$

21. Let — of T^2

$$T(x_1, x_2, x_3) = (x_1 + 3x_2 + 2x_3, 3x_1 + 4x_2 + x_3, 2x_1 + x_2 - x_3)$$

$$T: \mathbb{R}^3 \rightarrow \mathbb{R}^3$$

$$T(1, 0, 0) = (1, 3/2)$$

$$T(0, 1, 0) = (3, 4, 1)$$

$$T(0, 0, 1) = (2, 1, -1)$$

$$\Rightarrow [T] = A = \begin{bmatrix} 1 & 3/2 \\ 3 & 4 \\ 2 & 1 \end{bmatrix}$$

Null space And
Null space $\Rightarrow N(T) = \{x \in \mathbb{R}^3 \mid T x = \bar{0}\}$

$$\Rightarrow x_1 + 3x_2 + 2x_3 = 0 \Rightarrow x_1 - 3x_2 + 2x_3 = 0$$

$$\begin{aligned} 3x_1 + 4x_2 + x_3 = 0 \\ 2x_1 + x_2 - x_3 = 0 \end{aligned} \quad \left. \begin{aligned} 5x_1 + 5x_2 = 0 \\ x_1 = -x_2 \end{aligned} \right\}$$

$$\Rightarrow -2x_1 + 2x_3 = 0$$

$$\Rightarrow \boxed{x_1 = x_3}$$

$$\Rightarrow N(T) = \{(x_1, -x_1, x_1) \mid x_1 \in \mathbb{R}\}$$

$$\text{And } \dim(N(T)) = \eta(T) = 1$$

Then by Rank nullity theorem,

$$f(T) = 3 - n(T)$$

$$= 3 - 1 = 2$$

$\therefore \boxed{f(T) = 2}$ = Dim. of Range

22. $A = \begin{bmatrix} 3 & -1 \\ -1 & 6 \end{bmatrix}$ is real symmetric matrix.

Find an orthogonal matrix P s.t.
 $P^{-1}AP$ is diagonal.

Eigen values of A:

$$\lambda^2 - 9\lambda + 17 = 0$$

$$\lambda = \frac{9 \pm \sqrt{13}}{2} = 6.30278 \text{ and } 2.69722$$

Eigenvalues: $\lambda = 6.30278$

Q4

$$\begin{bmatrix} 3 & -1 \\ -1 & 6 \end{bmatrix} \begin{bmatrix} -0.30278 \\ 1 \end{bmatrix} = 6.30278 \begin{bmatrix} -0.30278 \\ 1 \end{bmatrix}$$

$$\lambda = 2.69722$$

$$\begin{bmatrix} 3 & -1 \\ -1 & 6 \end{bmatrix} \begin{bmatrix} 2.69722 \\ 1 \end{bmatrix} = 2.69722 \begin{bmatrix} 2.69722 \\ 1 \end{bmatrix}$$

$$\Rightarrow P = \begin{bmatrix} -0.30278 & 1 \\ 1 & 3.0278 \end{bmatrix}$$

$$P = \begin{bmatrix} -0.30278 & 3.0278 \\ 1 & 1 \end{bmatrix}$$

Orthogonal Matrix

$$\Rightarrow P^{-1} = P^T$$

$$\therefore A = \begin{bmatrix} -0.30278 & 3.0278 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 6.30278 & 0 \\ 0 & 2.69722 \end{bmatrix} \cdot \begin{bmatrix} -0.30278 & 1 \\ 3.0278 & 1 \end{bmatrix}$$

Hence we got Orthogonal matrix P.

S.t.:

$$A = P D P^{-1} \Rightarrow P^{-1} A P = D$$

i.e. diagonal.

23. Find char. poly — .

(a) $F: \mathbb{R}^2 \rightarrow \mathbb{R}^2$

$$F(x, y) = (3x - 7y, 2x + 5y)$$

$$F(1, 0) = (3, 2)$$

$$F(0, 1) = (-7, 5)$$

$$\Rightarrow [F] = A = \begin{bmatrix} 3 & -7 \\ 2 & 5 \end{bmatrix} \quad \text{tr}(A) = 8 \\ \det(A) = 29$$

\Rightarrow characteristic polynomial of F
 $=$ char. poly. of A

$$ch(\lambda) = \lambda^2 - 8\lambda + 29.$$

(b) $D: V \rightarrow V$

$$D(f) = \frac{df}{dt}$$

V = space of func.

spanned by

$$S = \{ \sin t, \cos t \}$$

$$D(\sin t) = -\cos t = 0 \cdot \sin t - 1 \cdot \cos t$$

$$D(\cos t) = \sin t.$$

$$[D] = A = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} \quad \text{tr}(A) = 0 \quad \det(A) = 1$$

(10) 23

$$\Rightarrow \operatorname{cn}(x) = x^2 + 1$$

24. Find a linear --- $\{2, 0, -1, -5\}$
Basis of $\mathbb{R}^3 = \{(1, 0, 0), (0, 1, 0), (0, 0, 1)\}$
Let $F: \mathbb{R}^3 \rightarrow \mathbb{R}^4$ be a map s.t.

$$F(1, 0, 0) = (1, 2, 0, -4)$$

$$F(0, 1, 0) = (2, 0, -1, -5)$$

$$F(0, 0, 1) = (0, 0, 0, 0).$$

$$\text{Then } R(F) = \{(1, 2, 0, -4), (2, 0, -1, -5)\}$$

25. Let G ---

$$G: \mathbb{R}^2 \rightarrow \mathbb{R}^3$$

$$G(x, y) = (x+y, x-2y, 3x+y)$$

$$(a) N(G) = \{(x, y) : T(x, y) = (0, 0, 0)\}$$

$$\Rightarrow x+y=0 \Rightarrow 3y=0 \Rightarrow y=0$$

$$x-2y=0 \Rightarrow x=2y$$

$$3x+y=0 \Rightarrow x=0$$

$$\Rightarrow N(G) = \{(0, 0)\}$$

$\Rightarrow G$ is non-singular.

(b) Formula for G^{-1} :

~~$$G(x, y) = (x+y, x-2y, 3x+y) = (u, v, w)$$~~

~~$$\Rightarrow x+y=u \Rightarrow x=u-y$$~~

~~$$x-2y=v \Rightarrow u-y-2y=v$$~~

$$\Rightarrow u - v = 3y \Rightarrow y = \frac{(u-v)}{3}$$

$$\Rightarrow x = u - \frac{(u-v)}{3} = \frac{2u+v}{3}$$

$$\Rightarrow G^{-1}(u, v, w) = \left(\frac{2u+v}{3}, \frac{u-v}{3} \right).$$

is the formula of G^{-1}

Although G is non singular, still G is non-invertible

$$\because \dim(\mathbb{R}^2) \neq \dim(\mathbb{R}^3)$$

G^{-1} Does not exist here.

26. Find the trace — on \mathbb{R}^3 .

$$(a) F(x, y, z) = (x+3y, 3x-2z, x-4y-3z)$$

$$[F] = \begin{bmatrix} 1 & 3 & 0 \\ 3 & 0 & -2 \\ 1 & -4 & -3 \end{bmatrix} \quad \text{Tr}(F) = -9$$

$$\text{Det}(F) = 1(-8) - 3(-9+2) \\ = -8 + 21 = 13.$$

$$(b) G(x, y, z) = (y+3z, 2x-4z, 5x+7y)$$

$$[G] = \begin{bmatrix} 0 & 1 & 3 \\ 2 & 0 & -4 \\ 0 & 7 & 0 \end{bmatrix} \quad \text{Tr}(G) = 0$$

$$\text{Det}(G) = -2(-21) = 42.$$

27. Find a basis (u dim) — $(M_3(\mathbb{R}))$

(a) All diagonal matrix.

$$M_1 = \left\{ \begin{bmatrix} x_1 & 0 & 0 \\ 0 & x_2 & 0 \\ 0 & 0 & x_3 \end{bmatrix} \mid x_i \in \mathbb{R} \right\}$$

$$\text{Basis} = \left\{ \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \right\}$$

$$\dim(M_1) = 3.$$

(b) All symmetric matrix.

⑪

$$M_2 = \left\{ \begin{bmatrix} a_1 & a_2 & a_3 \\ a_2 & a_4 & a_5 \\ a_3 & a_5 & a_6 \end{bmatrix} \mid a_i \in \mathbb{R} \right\}$$

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

(c) All skew-symmetric matrix:

$$M_3 = \left\{ \begin{bmatrix} 0 & a_1 & a_2 \\ -a_1 & 0 & a_3 \\ -a_2 & -a_3 & 0 \end{bmatrix} \mid a_i \in \mathbb{R} \right\}$$

Basis = $\left\{ \begin{bmatrix} 0 & 1 & 0 \\ -1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ -1 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & -1 & 0 \end{bmatrix} \right\}$

28. Given the matrix :

$$A = \begin{bmatrix} 4 & 2 & 1 \\ 3 & 5 & 2 \\ 1 & 1 & 1 \end{bmatrix} \quad \text{Find } A^{-1}$$

$$[A | I] = \left[\begin{array}{ccc|ccc} 4 & 2 & 1 & 1 & 0 & 0 \\ 3 & 5 & 2 & 0 & 1 & 0 \\ 1 & 1 & 1 & 0 & 0 & 1 \end{array} \right] \sim \left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 0 & 0 & 1 \\ 3 & 5 & 2 & 0 & 1 & 0 \\ 4 & 2 & 1 & 1 & 0 & 0 \end{array} \right]$$

R₁₃

(15)

$$\sim \left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 0 & 0 & 1 \\ 0 & 2 & -1 & 0 & 1 & -3 \\ 0 & -2 & -3 & 1 & 0 & -4 \end{array} \right] \quad R_{12}(-3) \\ R_{13}(-4)$$

$$\sim \left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 0 & 0 & 1 \\ 0 & 2 & -1 & 0 & 1 & -3 \\ 0 & 0 & -4 & 1 & 1 & -7 \end{array} \right] \quad R_{23}(1)$$

$$\sim \left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 0 & 0 & 1 \\ 0 & 1 & -0.5 & 0 & +0.5 & -1.5 \\ 0 & 0 & 1 & -0.25 & -0.25 & 1.75 \end{array} \right] \quad R_2\left(\frac{1}{2}\right), R_3\left(\frac{-1}{4}\right)$$

$$\sim \left[\begin{array}{ccc|ccc} 1 & 1 & 0 & +0.25 & +0.25 & -0.75 \\ 0 & 1 & 0 & -0.125 & +0.375 & -0.625 \\ 0 & 0 & 1 & -0.25 & -0.25 & 1.75 \end{array} \right] \quad R_{32}(0.5) \\ R_{31}(-1)$$

$$\sim \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 0.375 & -0.125 & -0.125 \\ 0 & 1 & 0 & -0.125 & +0.375 & -0.625 \\ 0 & 0 & 1 & -0.25 & -0.25 & 1.75 \end{array} \right] \quad R_{21}(-1)$$

$$= [I \mid A^{-1}]$$

Hence $A^{-1} = \frac{1}{8} \begin{bmatrix} 3 & -1 & -1 \\ -1 & 3 & -5 \\ -2 & -2 & 14 \end{bmatrix}$

$$\text{Hence, } a = 3/8 \quad b = -1/8 \quad c = -1/8$$

$$d = -1/8 \quad e = 3/8 \quad f = -5/8$$

$$g = -2/8 \quad h = -2/8 \quad i = 14/8.$$

29. Let T be a L.O. Show that FFAE:

(a) A scalar λ is an e-value of T .

Then by definition

$$Ax = \lambda x \quad x \neq 0 \quad \text{for some } x.$$

$$\Leftrightarrow (A - \lambda I)x = 0$$

$$\Leftrightarrow (\lambda I - A)x = 0$$

i.e. $(\lambda I - A)$ is singular.

∴ (a) \Leftrightarrow (b)

(b) The LO $\lambda I - T$ is singular.

$$\Leftrightarrow \text{for some } x_0, x \neq 0,$$

$$(\lambda I - A)x = 0$$

$$\text{let } \lambda I - A = B$$

$$\Leftrightarrow Bx = 0$$

$$\Leftrightarrow |B| = 0$$

$$\Leftrightarrow |A - \lambda I| = 0.$$

i.e. x is a root of characteristic poly.
polynomial of T .

$$(b) \Leftrightarrow (c)$$

Hence proved.

$$30. A = \begin{bmatrix} -3 & 8 & 8 \\ -1 & 5 & -2 \\ -1 & 2 & 9 \end{bmatrix} \quad \text{Find } A^{50}$$

characteristics eqn of A:

$$\lambda^3 - 11\lambda^2 + 23\lambda + 35 = 0$$

$$\Rightarrow (\lambda+1)(\lambda-5)(\lambda+7) = 0$$

$$\Rightarrow \lambda = -1, 5, 7.$$

e. vector for $\lambda = -1$:

$$v_1 = \begin{bmatrix} 16 \\ 3 \\ 1 \end{bmatrix}, \quad \left| \begin{array}{c} \lambda = 5 \\ v_2 = \begin{bmatrix} -2 \\ -3 \\ 1 \end{bmatrix} \\ \lambda = 7 \\ v_3 = \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix} \end{array} \right.$$

$$P = \begin{bmatrix} 16 & -2 & 0 \\ 3 & -3 & -1 \\ 1 & 1 & 1 \end{bmatrix} \quad P^{-1} = \begin{bmatrix} 0.08333 & -0.08333 & 0.08333 \\ 0.16667 & -0.66667 & -0.66667 \\ -0.25 & 0.75 & 1.75 \end{bmatrix}$$

$$A = \begin{bmatrix} 16 & -20 & 0 \\ 3 & -3 & -1 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} -1 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 7 \end{bmatrix} \begin{bmatrix} 0.08333 & -0.08333 & 0.08333 \\ 0.16667 & -0.66667 & -0.66667 \\ -0.25 & 0.75 & 1.75 \end{bmatrix}$$

$$A^{50} = P D P^{-1}$$

$$= \begin{bmatrix} 16 & -2 & 0 \\ 3 & -3 & -1 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 0 & 0 & 0 \\ 0 & 5^{50} & 0 \\ 0 & 0 & 7^{50} \end{bmatrix} \begin{bmatrix} 0.08333 & -0.08333 & 0.08333 \\ 0.16667 & -0.66667 & -0.66667 \\ -0.25 & 0.75 & 1.75 \end{bmatrix}$$