

#1:

Let $P = A+B$. Then

$$\begin{aligned} A(A+B)^{-1}B &= AP^{-1}(P-A) \\ &= A - AP^{-1}A \\ &= (P-A)P^{-1}A = B(A+B)^{-1}A. \quad \square \end{aligned}$$

#2:

Consider the restriction of T_A to $\text{Im}(T_B)$:

We have a surjective linear map: $T_A|_{\text{Im}(T_B)}: \text{Im}(T_B) \rightarrow \text{Im}(T_{AB})$.

By rank-nullity thm,

$$\begin{aligned} \text{rank}(B) - \text{rank}(AB) &= \dim \ker(T_A|_{\text{Im}(T_B)}) \\ &= \dim (\ker(T_A) \cap \text{Im}(T_B)) \end{aligned}$$

Similarly, consider the restriction of T_A to $\text{Im}(T_{BC})$,

one gets:

$$\begin{aligned} \text{rank}(BC) - \text{rank}(ABC) &= \dim \ker(T_A|_{\text{Im}(T_{BC})}) \\ &= \dim (\ker(T_A) \cap \text{Im}(T_{BC})). \end{aligned}$$

The desired inequality follows from:

$$\ker(T_A) \cap \text{Im}(T_{BC}) \subseteq \ker(T_A) \cap \text{Im}(T_B). \quad \square$$

#3: Choose a basis of $\text{Mat}_{n \times n}(\mathbb{R})$:

$\{e_{11}, e_{21}, \dots, e_{n1}, e_{12}, e_{22}, \dots, e_{n2}, \dots; e_{1n}, \dots, e_{nn}\}$,

where

e_{ij} is the $n \times n$ matrix:

$$\begin{matrix} & & & \text{j-th column} \\ & & & | \\ & & & \text{i-th row} \\ & & & | \\ & & & \text{j-th column} \\ \left[\begin{array}{ccc} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{array} \right] & & & | \\ & & & \end{matrix}$$

Then

$$\begin{aligned} T(e_{ij}) &= A \left(\begin{matrix} & & & \text{j-th column} \\ & & & | \\ & & & \text{i-th row} \\ & & & | \\ & & & \text{j-th column} \\ \left[\begin{array}{ccc} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{array} \right] & & & | \\ & & & \end{matrix} \right) \\ &= \begin{bmatrix} 0 & a_{11} & 0 & 0 \\ | & | & | & | \\ 0 & a_{1i} & 0 & 0 \\ | & | & | & | \\ 0 & a_{ni} & 0 & 0 \end{bmatrix} \\ &= a_{1j} e_{1j} + \dots + a_{nj} e_{nj}. \end{aligned}$$

With respect to the basis $\{e_{ij}\}$, T can be expressed as the $n^2 \times n^2$ matrix:

$$\left[\begin{array}{cccc} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & & 1 \\ | & | & & | \\ a_{n1} & a_{n2} & & a_{nn} \end{array} \right] \quad \begin{matrix} \text{a}_{11} - a_{1n} \\ | \\ \text{a}_{n1} - a_{nn} \end{matrix} \quad \begin{matrix} \text{a}_{11} - a_{1n} \\ | \\ \text{a}_{n1} - a_{nn} \end{matrix}$$

$$= \begin{bmatrix} A & & & \\ & A & & \\ & & A & \\ & & & \ddots \\ & & & & A \end{bmatrix}$$

Hence

$$\det(T) = \det(A)^n. \quad \square$$

#4:

$$f(A) = \text{tr}(A^2) = \text{tr} \left(\begin{pmatrix} a_{11} & \cdots & a_{1n} \\ a_{21} & \ddots & \vdots \\ \vdots & & \vdots \\ a_{n1} & \cdots & a_{nn} \end{pmatrix} \begin{pmatrix} a_{11} & \cdots & a_{1n} \\ a_{21} & \ddots & \vdots \\ \vdots & & \vdots \\ a_{n1} & \cdots & a_{nn} \end{pmatrix} \right)$$

$$= (a_{11}^2 + a_{12}a_{21} + \cdots + a_{1n}a_{n1}) + (a_{21}a_{12} + a_{22}^2 + \cdots + a_{nn}a_{n2}) + \cdots$$

$$= (a_{11}^2 + \cdots + a_{nn}^2) + 2 \sum_{1 \leq i < j \leq n} a_{ij}a_{ji} \text{ is a quad. form.}$$

The signature of $\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$ is $(1, 0, 1)$.

Hence the signature of f is

$$\left(n + \frac{n(n-1)}{2}, 0, \frac{n(n-1)}{2} \right)$$

$$= \left(\frac{n(n+1)}{2}, 0, \frac{n(n-1)}{2} \right). \quad \square$$

#5:

$$A^T A = \begin{bmatrix} 1 & & * \\ & \ddots & \\ & & 1 \end{bmatrix}, \Rightarrow \text{tr}(A^T A) = n.$$

Since $A^T A$ is symmetric, and positive-semidefinite since

$$\vec{x}^T A^T A \vec{x} = \langle A\vec{x}, A\vec{x} \rangle \geq 0 \quad \forall \vec{x},$$

hence its eigenvalues $\lambda_1, \dots, \lambda_n$ are real and ≥ 0 .

$$\Rightarrow 1 = \frac{\text{tr}(A^T A)}{n} = \frac{\lambda_1 + \dots + \lambda_n}{n} \geq (\lambda_1 \dots \lambda_n)^{\frac{1}{n}} \geq 0.$$

$$\Rightarrow 0 \leq \det(A^T A) \leq 1.$$

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$$\det(A)^2$$

$$\Rightarrow |\det(A)| \leq 1. \quad \square$$

#b: Let $\vec{x} \in W$ be any vector in W .

Since $T: V \rightarrow V$ is diagonalizable, $\exists \vec{v}_1, \dots, \vec{v}_n \in V$

s.t. $\vec{x} = \vec{v}_1 + \dots + \vec{v}_n$ and each \vec{v}_i is an eigenvector of T ,
corresponding to distinct eigenvalues $\lambda_1, \dots, \lambda_n$.

To prove the statement, it suffices to show that $\vec{v}_1, \dots, \vec{v}_n \in W$.

By the assumption $T(W) \subseteq W$, we have $T(\vec{x}) \in W$.

$$W \ni T(\vec{x}) = T(\vec{v}_1 + \dots + \vec{v}_n)$$

$$= \lambda_1 \vec{v}_1 + \dots + \lambda_n \vec{v}_n.$$

$$W \ni \lambda_1 \vec{x} = \lambda_1 \vec{v}_1 + \lambda_1 \vec{v}_2 + \dots + \lambda_1 \vec{v}_n.$$

$$\text{Hence } (\underbrace{\lambda_2 - \lambda_1}_{\neq 0}) \vec{v}_2 + \cdots + (\underbrace{\lambda_n - \lambda_1}_{\neq 0}) \vec{v}_n \in W.$$

Proceed this argument inductively, one can show that $\vec{v}_1 \in W$. \square

Note: This is similar to the argument we used to prove eigenvectors corrsp. to distinct eigenvalues are li.

#7: The value is 0.

- $\ker(T_1) = \text{Im}(T_0) = \{0\}$, i.e. T_1 is injective.

$$\begin{aligned} \Rightarrow \dim V_1 &= \dim \text{Im}(T_1) \\ &= \dim \ker(T_2) \\ &= \dim V_2 - \dim \text{Im}(T_2) \end{aligned}$$

$$\begin{aligned} \Rightarrow \dim V_2 - \dim V_1 &= \dim \text{Im}(T_2) \\ &= \dim \ker(T_3) \\ &= \dim V_3 - \dim \text{Im}(T_3) \end{aligned}$$

... proceed this inductively. \square

#8: Let λ be an eigenvalue of A and $A\vec{v} = \lambda\vec{v}$, $\vec{v} \neq \vec{0}$.

Then $\lambda \in \mathbb{R}$ since A is symmetric;

$$\vec{0} = (A^3 - 2A - 4I)\vec{v} = (\lambda^3 - 2\lambda - 4)\vec{v}.$$

Since $\vec{v} \neq \vec{0} \Rightarrow \lambda^3 - 2\lambda - 4 = 0 = (\lambda - 2)(\lambda^2 + 2\lambda + 2)$

The only real root is $\lambda=2$,

Hence 2 is the unique eigenvalue of A,

$$\Rightarrow A = P \begin{bmatrix} 2 & & & \\ & \ddots & & \\ & & 2 & \\ & & & 2 \end{bmatrix} P^{-1} = 2I_5. \quad \square$$

#9: eigenvalues are ± 1 , and f is diagonalizable.

eigenbases:

$$\left\{ \begin{bmatrix} 1 & & & & \\ 0 & 1 & & & \\ 0 & & \ddots & & \\ 0 & & & 1 & \\ 0 & & & & 0 \end{bmatrix}, \dots, \begin{bmatrix} 0 & & & & \\ & \ddots & & & \\ & & 0 & & \\ & & & 0 & 1 \\ & & & & 0 \end{bmatrix} \right\} \xrightarrow{\text{n diagonal matrices}} \text{(eigenvectors of } 1\text{)}$$

$\frac{n(n-1)}{2}$ symmetric
matrices.
(eigenvectors of 1)

$$\left[\begin{array}{cc} 0 & 1 \\ 1 & 0 \end{array} \right], \dots, \left[\begin{array}{cccc} 0 & 0 & 1 & \\ 0 & 0 & 0 & \\ 1 & 0 & 0 & \\ & & & 0 \end{array} \right], \dots, \left[\begin{array}{cccc} 0 & & & \\ & \ddots & & \\ & & 0 & 1 \\ & & & 1 & 0 \end{array} \right]$$

$\frac{n(n-1)}{2}$ anti-sym.
matrices
(eigenvectors of -1)

$$\left[\begin{array}{cc} 0 & 1 \\ -1 & 0 \end{array} \right], \dots, \left[\begin{array}{cccc} 0 & & & \\ & \ddots & & \\ & & 0 & \\ & & & 0 \end{array} \right]$$

#10: Recall in HNS #9 we showed that $A^2 = A \Rightarrow A$ is diagonalizable and $\{0, 1\}$ are the only possible eigenvalues of A. Hence (a) \Rightarrow (b).

Conversely, (b) \Rightarrow A is diagonalizable & $\{0, 1\}$ are the only eigenvalues of A,

$$\text{Since } n = \text{rk}(A) + \text{rk}(I_n - A)$$

$$= (n - \dim \text{Nul}(A)) + (n - \dim \text{Nul}(I_n - A))$$

$$\Rightarrow \dim \text{Nul}(A) + \dim \text{Nul}(A - I_n) = n.$$

$A = PDP^{-1}$, where D is diagonal matrix w/ 0 or 1 on diagonal.

$$\Rightarrow D^2 = D.$$

$$\Rightarrow A^2 = A. \quad \square$$

#11: Suppose $\text{Span}\{\vec{v}_1, \dots, \vec{v}_k\} \subseteq V$.

Then $\langle \vec{v}_1, \dots, \vec{v}_k \rangle^\perp \neq \{0\}$.

Choose any $\vec{w} \in \langle \vec{v}_1, \dots, \vec{v}_k \rangle^\perp \subseteq V$.

Then $0 < \|\vec{w}\|^2 = \langle \vec{v}_1, \vec{w} \rangle^2 + \dots + \langle \vec{v}_k, \vec{w} \rangle^2$

$$= 0. \quad \text{Contradiction. } \square$$

#12:

$$(a) \vec{x} \in (W_1 + W_2)^\perp \Leftrightarrow \langle \vec{x}, \vec{w}_1 + \vec{w}_2 \rangle = 0 \quad \forall \vec{w}_1 \in W_1, \vec{w}_2 \in W_2$$

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$$\langle \vec{x}, \vec{w}_1 \rangle + \langle \vec{x}, \vec{w}_2 \rangle$$

(why?)

$$\Leftrightarrow \langle \vec{x}, \vec{w}_1 \rangle = \langle \vec{x}, \vec{w}_2 \rangle = 0. \quad \forall \vec{w}_1 \in W_1, \vec{w}_2 \in W_2$$

$$\Leftrightarrow \vec{x} \in W_1^\perp \cap W_2^\perp. \quad \square$$

$$(b) \dim(W_1) - \dim(W_1 \cap W_2) = \dim(W_1 + W_2) - \dim(W_2)$$

$$= (\dim V - \dim(W_1 + W_2)^\perp) - (\dim V - \dim(W_2)^\perp)$$

$$= \dim(W_2^\perp) - \dim(W_1^\perp \cap W_2^\perp). \quad \square$$

#13: Suppose $(\mathbb{I} - BA)\vec{x} = \vec{0}$.

Then $\vec{x} = BA\vec{x}$.

$$\Rightarrow A\vec{x} = ABA\vec{x} \Rightarrow (\mathbb{I} - AB)(A\vec{x}) = \vec{0}.$$

$$\Rightarrow A\vec{x} = \vec{0} \text{ since } \mathbb{I} - AB \text{ is invertible.}$$

$$\Rightarrow \vec{x} = BA\vec{x} = \vec{0}. \quad \square$$

#14: Suppose $W_1 \cup W_2 \subseteq V$ is a subspace.

and assume that $\exists x_1 \in W_1 \setminus W_2$ and $x_2 \in W_2 \setminus W_1$.

Then

- $x_1 + x_2 \in W_1 \cup W_2$ since $x_1, x_2 \in W_1 \cup W_2$ and $W_1 \cup W_2$ is a subspace
 - $x_1 + x_2 \notin W_1$: otherwise, if $x_1 + x_2 \in W_1$, then $x_2 = (x_1 + x_2) - x_1 \in W_1$, contradiction.
 - Similarly, $x_1 + x_2 \notin W_2$
- $$\Rightarrow x_1 + x_2 \notin W_1 \cup W_2. \text{ Contradiction. } \square$$

#15: $A(B - \mathbb{I} - A) = \mathbb{I} \Rightarrow A$ is invertible

$$\Rightarrow B = A^{-1}(A^2 + A + \mathbb{I}) = A + \mathbb{I} + A^{-1}$$

$$\Rightarrow AB = A(A + \mathbb{I} + A^{-1}) = (A + \mathbb{I} + A^{-1})A = BA. \quad \square$$

#16: By assumption, we have $\forall \vec{v} \in V$, $\exists c_v \in \mathbb{R}$ s.t. $T(\vec{v}) = c_v \vec{v}$.

We need to show that $C_2 >$ the same constant $\forall \vec{v} \in V$.

Suppose $T(\vec{v}_1) = c_1 \vec{v}_1$, $T(\vec{v}_2) = c_2 \vec{v}_2$ and $c_1 \neq c_2$.

Then $\{\vec{v}_1, \vec{v}_2\}$ is l.i. and

$$\begin{aligned} T(\vec{v}_1 + \vec{v}_2) &= c_1 \vec{v}_1 + c_2 \vec{v}_2 \\ &= c_3 (\vec{v}_1 + \vec{v}_2) \quad \text{for some } c_3 \in \mathbb{R}. \end{aligned}$$

$$\Rightarrow (c_1 - c_3) \vec{v}_1 + (c_2 - c_3) \vec{v}_2 = \vec{0}$$

$$\Rightarrow c_1 = c_2 = c_3. \quad \text{contradiction. } \square$$