

## Math 415 Final Exam Solutions: August 5, 2011

1. Define each of the first five terms.

(i) (4 points) The list  $v_1, \dots, v_n$  of vectors is linearly independent.

Whenever there are scalars  $c_1, \dots, c_n$  with  $c_1v_1 + \dots + c_nv_n = 0$ , then all  $c_i = 0$ .

(ii) (4 points) Dimension of a finite-dimensional vector space  $V$ .

The dimension of  $V$  is the number of elements in a basis of  $V$ .

(iii) (4 points) Orthogonal complement  $S^\perp$  of a subspace  $S$  of a vector space  $V$ .

$$S^\perp = \{v \in V : (v, s) = 0 \text{ for all } s \in S\}.$$

(iv) (4 points) A Hermitian matrix  $A = [a_{jk}]$ . (You must explain your notation.)

$$A^H = A. \text{ Here, } A^H = [\bar{a}_{ij}]^\top.$$

(v) (4 points) An eigenvalue of a linear operator  $L: V \rightarrow V$ .

A number  $\lambda$  for which there exists a nonzero vector  $v$  with  $Av = \lambda v$ .

(vi) (5 points) What are the columns of the transition matrix  $P$  from a basis  $X$  to a basis  $Y$ ?

If  $X = x_1, \dots, x_n$ , then the  $j$ th column of  $P$  consists of the coordinates of  $x_j$  with respect to  $Y$ .

2. Consider the homogeneous linear system

$$\begin{aligned} x_1 + x_2 + x_3 - x_4 &= 0 \\ 2x_1 + 2x_2 + 3x_3 + x_4 &= 0 \\ x_1 - x_2 + 2x_3 + 3x_4 + x_5 &= 0 \end{aligned}$$

i) (10 points) Find a basis of the row space of this system.

The row reduced echelon form for the coefficient matrix is

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

A basis of the row space consists of the rows of  $E$ .

ii) (15 points) Find a basis of the solution space of this system.

Using  $E$ , we see that the free variables are  $x_4$  and  $x_5$ , and

$$\begin{aligned}x_1 &= \frac{3}{2}x_4 - \frac{1}{2}x_5 \\x_2 &= \frac{1}{3}x_4 + \frac{1}{2}x_5 \\x_3 &= -3x_4\end{aligned}$$

Thus, a basis for the solution space is

$$\left(\frac{3}{2}, \frac{1}{3}, -3\right)^\top, \left(-\frac{1}{2}, \frac{1}{2}, 0\right)^\top.$$

3. Let  $A$  be an  $n \times n$  matrix, where  $n \geq 2$ .

(i) (10 points) If  $A$  is singular, prove that  $\text{adj}(A)$  is singular.

We know that  $A \text{adj}(A) = \det(A)I$ . Since  $A$  is singular,  $\det(A) = 0$ , and so  $A \text{adj}(A) = 0$ . If  $A = 0$ , then  $\text{adj}(A) = 0$ ; if  $A \neq 0$ , then  $\text{adj}(A)$  is singular: otherwise, multiply on the right by  $\text{adj}(A)^{-1}$  and get  $A = 0$ .

(ii) (15 points) If  $A$  is nonsingular, find  $\det(\text{adj}A)$ ; justify your answer.

Since  $A \text{adj}(A) = \det(A)I$ , we have

$$\det(A \text{adj}(A)) = \det(A) \det(\text{adj}(A)) = \det(A)^n.$$

Therefore,  $\det(\text{adj}(A)) = \det(A)^{n-1}$ .

4. Let  $V$  and  $W$  be vector spaces, let  $U = u_1, \dots, u_n$  be a basis of  $V$ , and let  $w_1, \dots, w_n$  be a list of (not necessarily distinct) vectors in  $W$ . Prove that there is a unique linear transformation  $L: V \rightarrow W$  with  $L(u_i) = w_i$  for all  $i$ . You must show that the  $L$  you construct is single-valued.

Each  $v \in V$  has coordinates wrt  $U$ : there are unique scalars  $c_1, \dots, c_n$  with  $v = c_1u_1 + \dots + c_nu_n$ . Define  $L$  by

$$L(v) = c_1w_1 + \dots + c_nw_n.$$

Note that uniqueness of the coordinates shows that  $L$  is a single-valued function. Obviously,  $L(u_i) = w_i$  for all  $i$ , and so it remains to prove that  $L$  is a linear transformation.

If  $v' = c'_1u_1 + \dots + c'_nu_n$ , then  $v + v' = (c_1 + c'_1)u_1 + \dots + (c_n + c'_n)u_n$ , and so  $L(v + v') = (c_1 + c'_1)w_1 + \dots + (c_n + c'_n)w_n$ . On the other hand,  $L(v) + L(v') = [c_1w_1 + \dots + c_nw_n] + [c'_1w_1 + \dots + c'_nw_n] = (c_1 + c'_1)w_1 + \dots + (c_n + c'_n)w_n$ .

Finally, if  $\alpha$  is a scalar, then

$$\begin{aligned}L(\alpha v) &= L(\alpha c_1u_1 + \dots + \alpha c_nu_n) \\&= \alpha c_1w_1 + \dots + \alpha c_nw_n \\&= \alpha(c_1w_1 + \dots + c_nw_n) \\&= \alpha L(v).\end{aligned}$$

To prove uniqueness, suppose that  $T: V \rightarrow W$  is a linear transformation with  $T(u_i) = w_i$  for all  $i$ . Since  $T$  preserves linear combinations, we have

$$\begin{aligned} T(v) &= T(c_1u_1 + \cdots + c_nu_n) \\ &= c_1T(u_1) + \cdots + c_nT(u_n) \\ &= c_1w_1 + \cdots + c_nw_n \\ &= L(v). \end{aligned}$$

Therefore,  $T = L$ .

**5.** Let  $S$  be the set of all  $4 \times 4$  skew-symmetric matrices.

**(i) (10 points)** Prove that  $S$  is a subspace of  $\mathbb{R}^{4 \times 4}$ .

Recall that  $A$  is skew-symmetric if  $A^\top = -A$ . Clearly, the zero matrix is skew-symmetric:  $0 \in S$ . If  $A, B \in S$ , then  $A^\top = -A$  and  $B^\top = -B$ , so that  $(A+B)^\top = A^\top + B^\top = -A - B = -(A+B)$ ; thus,  $A+B \in S$ . Finally, if  $\alpha$  is a scalar and  $A \in S$ , then  $(\alpha A)^\top = \alpha(A^\top) = \alpha(-A) = -(\alpha A)$ , and so  $\alpha A \in S$ . Therefore,  $S$  is a subspace.

**(ii) (15 points)** Find  $\dim(S)$ ; justify your answer.

Let  $E_{ij}$  be the  $4 \times 4$  matrix having 1 in the  $ij$  spot and all other entries 0. Now skew-symmetric matrices  $A = [a_{ij}]$  must have 0's on the diagonal: since  $a_{ji} = -a_{ij}$ , we have  $a_{ii} = -a_{ii}$ . Therefore,

$$A = \begin{bmatrix} 0 & a & b & c \\ -a & 0 & d & e \\ -b & -d & 0 & f \\ -c & -e & -f & 0 \end{bmatrix},$$

and a basis for  $S$  consists of all  $E_{ij} - E_{ji}$  for all  $i < j$ . Hence,  $\dim(S) = 6$ .

**6. (25 points)** Let  $p$  be a solution of the system  $Ax = b$ , where  $b \neq 0$ . Prove that every solution has a unique expression of the form  $u + p$ , where  $u$  is a solution of the homogeneous system  $Ax = 0$ .

Let  $S$  be all the solutions of  $Ax = b$ , and let  $Z$  be the set of all  $u + p$  where  $Au = 0$ .

We claim  $S \subseteq Z$ . If  $s \in S$ , then  $As = b$ . Hence,  $A(s - p) = As - Ap = b - b = 0$ ; that is,  $s - p$  is a solution of  $Ax = 0$ , and so  $s = (s - p) + p \in Z$ .

For the reverse inclusion  $Z \subseteq S$ , take  $u + p \in Z$ . Then  $Au = 0$  and  $Ap = b$ , so that  $A(u + p) = Au + Ap = 0 + b = b$ ; that is,  $u + p \in S$ .

For uniqueness, suppose that  $u + p = u' + p$ , where  $Au = 0 = Au'$ . Just cancel  $p$  to obtain  $u = u'$ .

7. Find the inverse of  $A = \begin{bmatrix} 2 & 3 & 1 \\ -1 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix}$ .

You can either use  $\text{adj}(A)$  or Gaussian elimination. Either way,

$$A^{-1} = \frac{1}{4} \begin{bmatrix} 1 & -3 & -1 \\ 1 & 1 & -1 \\ -1 & 3 & 5 \end{bmatrix}.$$

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

(i) **(10 points)** Prove that there is no matrix  $P$  with real entries such that  $P^{-1}AP$  is diagonal.

The characteristic polynomial of  $A$  is  $p(\lambda) = \lambda^2 - \sqrt{3}\lambda + 1$ , and the quadratic formula gives the eigenvalues to be  $\frac{1}{2}(\sqrt{3} \pm i)$ . Now if  $PAP^{-1} = D$ , where  $D$  is diagonal, then  $D$  has real entries and its diagonal entries would have to be the eigenvalues of  $A$ , for similar matrices have the same eigenvalues. But the eigenvalues of  $A$  are not real.

(ii) **(15 points)** Find a matrix  $Q$  with complex entries such that  $Q^{-1}AQ$  is diagonal.

If  $Y = y_1, y_2$  is a basis of eigenvalues of  $\mathbb{R}^2$ , then the matrix of  $A$  wrt to  $Y$  is a diagonal matrix with the eigenvalues of  $A$  on the diagonal. Thus, a matrix  $Q$  is a transition matrix from  $Y$  to the standard basis.

An eigenvector of  $A$  belonging to  $\sqrt{3} + i$  is  $(i, 1)^\top$ , and an eigenvector of  $A$  belonging to  $\sqrt{3} - i$  is  $(-i, 1)^\top$ . Thus,

$$Q = \begin{bmatrix} i & -i \\ 1 & 1 \end{bmatrix}$$

is such a matrix (since eigenvectors are determined up to nonzero scalar multiples,  $Q$  is not unique: we can multiply the first column by any nonzero complex number  $\alpha$  and the second column by any nonzero complex number  $\beta$ ).