



$\{1, x, x^2, \dots\}$ Legendre

$u_1, u_2, u_3 \rightarrow$ orthonormal

Put them in a matrix as rows

$A = \begin{bmatrix} -u_1 \\ -u_2 \\ -u_3 \end{bmatrix} \rightarrow$ find $N(A)$

Column space $(A) = \{Ax : x \in \mathbb{R}^n\}$
 U
 Column space $(AB) = \{A(Bv) : v \in \mathbb{R}^m\}$
 $\Rightarrow \dim(C(AB)) \leq \dim(C(A))$
 $\text{rank}(AB) \leq \text{rank}(A)$

Sum of eigen (in \mathbb{C}) = trace
 Product = det.

$Y^\perp = \{v \in V : \langle v, y \rangle = 0 \text{ for all } y \in Y\}$

$A \sim P^{-1}AP$

$A = B^{-1}$

$P^{-1}AP = (P^{-1}BP)^2$

MA 106 Endsem*

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$\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \rightarrow$ diag repeated eigenvalues

If nothing is mentioned, assume that similarity and eigenvalues/eigenvectors are being considered over \mathbb{C} . The characteristic polynomial of a square matrix A is defined as $p_A(t) = \det(A - tI)$.

- Let A be a 2×2 real matrix with $\det(A) < 0$. Then,
 - (a) A is diagonalizable over \mathbb{R} .
 - (b) A is not diagonalizable over \mathbb{R} .
 - (c) The given information is not sufficient to conclude. A has 2 real distinct eigen.

complex in conjugate pairs \times
 real repeated \Rightarrow always \times

P. Repeat from BB since this is fixed

- Let A and B be 2×2 matrices with same eigenvalue(s) with the same geometric and algebraic multiplicities. True or False: A and B are similar. (Not really in scope)

- Let A be a nonzero square matrix such that $A^k = O$ for some $k \geq 2$. Show that A is not diagonalizable.

- Let A be a 3×3 matrix and B be a 4×4 matrix. Show that there exists a nonzero 7×4 matrix X such that $AXB = O$.

- Let A and B be $n \times n$ matrices. Consider the following statements.
 - (S1) A is similar to B .
 - (S2) A and B have the same characteristic polynomial.
 - (S3) $\det(A) = \det(B)$.

- Pick the correct options.
- (a) (S1) \Rightarrow (S2)
 - (b) (S2) \Rightarrow (S1)
 - (c) (S3) \Rightarrow (S1)
 - (d) (S1) \Rightarrow (S3)
 - (e) (S2) \Rightarrow (S3)
 - (f) (S3) \Rightarrow (S2)

$A \sim B \Rightarrow \text{tr}(A) = \text{tr}(B)$
 $\Rightarrow \det(A) = \det(B)$

$A - xI \sim B - xI$
 \Rightarrow char poly same.

$A \sim B$
 \Downarrow
 \exists invert. P s.t.
 $A = P^{-1}BP$

\rightarrow All eigenvalues of A are 0.
 \Downarrow
 A were diag. \therefore then

$P^{-1}AP = O$
 But then $A = POP^{-1} = O$.
 Contradiction.

Linear system in coord. of x .
 2×1 linear eqs
 in $2\mathbb{R}$ var

Suppose λ is an eigen of A .
 $Av = \lambda v$ for some $v \neq 0$
 \vdots
 $A^k v = \lambda^k v \rightarrow$
 \vdots
 $O = \lambda^k v = 0$ but $v \neq 0$
 Thus, $\lambda^k = 0$
 Thus, $\lambda = 0$

$A = \begin{bmatrix} \lambda & 1 \\ & \lambda \end{bmatrix} \rightarrow (x - \lambda)^2$

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

$\text{rank}(A - \lambda I) = \text{rank} \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} = 1$
 Same char poly.

Same det $g_\lambda = \text{nullity}(A - \lambda I) = 1$.
 $m_\lambda = 2$. A is NOT diagonalizable.

- Let A and B be square matrices with the same characteristic polynomial. Suppose that for each eigenvalue, the geometric and algebraic multiplicities are the same for A and B . True or False: A and B are similar. No. QIB has a counter.

- Let A be a 3×3 matrix with eigenvectors u, v, w corresponding to eigenvalues $0, 1, 2$ respectively. Show that $Ax = u$ has no solution. $\{u, v, w\} \rightarrow$ basis for \mathbb{R}^3 . Suppose $Ax = u$.
 $x = au + bv + cw$
 $Ax = b + 2c = u$
 \parallel
 u
 $\Rightarrow u = b \cdot v + 2c \cdot w$
 Contradiction.

- Let A be a solved Sudoku interpreted as a 9×9 real matrix. Let $p(t)$ be the characteristic polynomial of A . Show that $p(4) = 0$.

- Let A be an $n \times n$ matrix with characteristic polynomial $(-1)^n(t-1)(t-2)\dots(t-n)$. Show that O is not an eigenval. $\Rightarrow A$ is invert. $Ax = b$ always has a sol.

- Let A and B be 3×3 polynomials with characteristic polynomial $-t^3 + 6t^2 - 11t + 6$. Are A and B necessarily similar? Both A & B are diag. $-(t-1)(t-2)(t-3)$

- Let A and B be 3×3 matrices with characteristic polynomial $-t(t-1)^2$. Are A and B necessarily similar? No.

- Let A be an $n \times n$ real matrix. Show that $N(A^T A) = N(A)$. $A^T A x = 0$
 $\Rightarrow x^T A^T A x = 0$
 $\Rightarrow \|Ax\|^2 = 0$
 $\Rightarrow Ax = 0$

- Given $A = \begin{bmatrix} 6.5 & -2.5 & 2.5 \\ -2.5 & 6.5 & -2.5 \\ 0 & 0 & 4 \end{bmatrix}$, find a matrix B such that $B^2 = A$. $B = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix}$

- Let $\lambda_1, \dots, \lambda_n \in \mathbb{C}$. Prove that $\det \begin{bmatrix} 1 & 1 & \dots & 1 \\ \lambda_1 & \lambda_2 & \dots & \lambda_n \\ \vdots & \vdots & \dots & \vdots \\ \lambda_1^{n-1} & \lambda_2^{n-1} & \dots & \lambda_n^{n-1} \end{bmatrix} = \prod_{1 \leq i < j \leq n} (\lambda_j - \lambda_i)$.

- Let A be an $n \times n$ matrix satisfying $A^2 = A$. Suppose that A is neither the zero matrix nor the identity matrix. Choose the correct option(s).
 - (a) A must be invertible. \times
 - (b) A cannot be invertible. \times
 - (c) The only possible eigenvalues of A are 0 and 1 .
 - (d) The null space and column space of A have a nonzero vector in common. \checkmark

Suppose $v \in N(A) \cap C(A)$.
 $Av = 0$
 $v = Aw$
 $0 = Av = A(Aw) = A^2 w = Aw = v$
 $\Rightarrow v = 0$

If A is inv. $A^2 = A \Rightarrow A = I$
 A contradiction.

Let λ — e-val
 v — e-vec

$Av = \lambda v$
 $A^2 v = \lambda^2 v \Rightarrow \lambda v = \lambda^2 v$
 $\Rightarrow \lambda = \lambda^2$
 $\Rightarrow \lambda \in \{0, 1\}$

If A is similar to O , then A is itself.

$(P^{-1}BP)^2 = P^{-1}BP \Rightarrow A = P^{-1}OP = O$

$A \sim B$
 \Downarrow
 $A - 2I \sim B - 2I$

$(A - 2I)^2 \sim (B - 2I)^2$
 \parallel
 \times
 O
 Contradiction.

$P^{-1}AP = \begin{bmatrix} a & 0 & 0 \\ 0 & b & 0 \\ 0 & 0 & c \end{bmatrix}$

Take $B = P \begin{bmatrix} a & & \\ & b & \\ & & c \end{bmatrix} P^{-1}$

$B^2 = P \begin{bmatrix} a & & \\ & b & \\ & & c \end{bmatrix} P^{-1} = A$

let λ — evec
 v — evec.

$$Av = \lambda v \Rightarrow \lambda v = \lambda v \quad v \neq 0$$

$$A^2 v = \lambda^2 v \Rightarrow \lambda = \lambda^2$$

$$\Rightarrow \lambda = 1$$

$$\Rightarrow \lambda \in \{0, 1\}$$

$$B^2 = P \begin{bmatrix} a & & \\ & b & \\ & & c \end{bmatrix} P^{-1} = A. \checkmark$$

let $x \in \mathbb{R}^n$. $x = (x - Ax) + Ax$.
 $\hookrightarrow 0$ -eigenspace $\hookrightarrow 1$ -eigenspace

$$A(x - Ax) = 0$$

$$A(Ax) = Ax.$$

15. Show that if A is an $n \times n$ matrix satisfying $A^2 = A$, then A is diagonalizable. Conclude that if $A^2 = cA$ for some $c \neq 0$, then too A is diagonalizable. $\rightarrow (A/c)^2 = (A/c)$ $\sim A/c$
17. Let A be a matrix such that $A^k = 0$ for some $k \geq 1$. Show that $I - A$ is invertible. $\hookrightarrow I + A + \dots + A^{k-1}$
18. Let A and B be 4×4 matrices defined by

$$A = \begin{bmatrix} 2 & 3 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 2 & 4 \\ 0 & 0 & 0 & 2 \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} 2 & 4 & 0 & 0 \\ 0 & 2 & 3 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 2 \end{bmatrix}$$

Mark the correct option(s).

- (a) Both A and B have the same characteristic polynomial. $\rightarrow (x-2)^4$
- (b) Both A and B have the same eigenvalues and their geometric multiplicities are also the same. $A - 2I = \begin{bmatrix} 0 & 3 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 4 \\ 0 & 0 & 0 & 0 \end{bmatrix} \rightarrow \text{REF rank}=2, \text{ nullity}=2.$
- (c) Both A and B have the same eigenvalues and their algebraic multiplicities are also the same. \sim similarly for B .

A and B are similar.

19. Consider

$$A = \begin{bmatrix} 2 & 0 & 0 & 2 \\ 0 & 0 & 1 & 2 \\ 3 & 0 & 0 & 3 \\ 0 & -1 & 0 & 2 \end{bmatrix}, \quad u = \begin{bmatrix} 2 \\ 1 \\ 3 \\ 1 \end{bmatrix}, \quad \text{and} \quad v = \begin{bmatrix} 1 \\ 2 \\ 2 \\ 1 \end{bmatrix}$$

Choose the correct option(s):

- (a) $Ax = u$ has a solution.
- (b) v is in the column space of A . $\Leftrightarrow Ax = v$ has a sol. $\left. \begin{matrix} [A | u | v] \\ \text{REF} \end{matrix} \right\}$
- (c) None of the above.

20. Find the value(s) of k for which the system

$$\begin{cases} y + 3kz = 0 \\ x + 2y + 6z = 2 \\ 4x + 20y + 12z = -4 \end{cases}$$

$$\begin{bmatrix} 0 & 1 & 3k & 0 \\ 1 & 2 & 6 & 2 \\ k & 2k & 12 & -4 \end{bmatrix} \begin{matrix} 0 \\ 2 \\ -4 \end{matrix}$$

has no solution.

21. Let A be an $n \times n$ matrix. Let $N(A)$, $R(A)$, and $C(A)$ denote the null space, row space, and column space of A , respectively. Pick the correct option(s).

- $\dim(N(A)) = \dim(R(A))$.
- $\dim(N(A)) + \dim(R(A)) = n$.
- $\dim(N(A)) + \dim(C(A)) = n$.

$$N(A) \subseteq \mathbb{R}^n$$

$$C(A) \subseteq \mathbb{R}^m$$

$$R(A) \subseteq \mathbb{R}^n$$

$$\dim(R(A)) = \dim(C(A)) = \text{rank}(A)$$

$N(A)$ and $R(A)$ are orthogonal.

$N(A)$ and $C(A)$ are orthogonal.

Recall that subspaces $V, W \subseteq \mathbb{R}^n$ are said to be orthogonal if $\langle v, w \rangle = 0$ for all $v \in V$ and all $w \in W$.

22. Let A be a self-adjoint matrix. Show that if $\langle Ax, x \rangle = 0$ for all $x \in \mathbb{C}^n$, then $A = 0$.

23. Show that if $\langle Ax \rangle = \|A\| \|x\|$ for all $x \in \mathbb{C}^n$, then A is a normal matrix.

24. Show that if $\langle Ax \rangle = \|x\|$ for all $x \in \mathbb{C}^n$, then A is a unitary matrix.

25. Which of the following matrices are diagonalizable?

$(t-1)^2$ $\left(\begin{bmatrix} 3 & 2 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 2 & -1 & 0 \\ 0 & 0 & 0 & 1/2 \end{bmatrix} \right)$ $\left(\begin{bmatrix} 2 & 1 & 0 \\ 0 & 2 & 1 \\ 0 & 0 & 2 \end{bmatrix} \right)$

26. Find necessary and sufficient conditions on a, b, c for the following matrix to be diagonalizable:

$$\begin{bmatrix} 2 & a \\ 0 & 1 & c \\ 0 & 0 & 2 \end{bmatrix} \rightarrow -(t-2)^2(t-1).$$

Only need to care about 2.

27. Let $\lambda \in \mathbb{C}$. Show that λ is an eigenvalue of A iff $\bar{\lambda}$ is an eigenvalue of A^* .

28. Use Gram-Schmidt to orthonormalize the ordered subset

$$\{[1 \ -1 \ 2 \ 0]^T, [1 \ 1 \ 2 \ 0]^T, [3 \ 0 \ 0 \ 1]^T\}$$

and obtain an ordered orthonormal set $\{v_1, v_2, v_3\}$. Also, find v_4 such that $\{v_1, v_2, v_3, v_4\}$ is an orthonormal basis for \mathbb{R}^4 . Express $[1 \ -1 \ 1 \ -1]^T$ as a linear combination of these four basis vectors. \rightarrow Tut 5 21 (bit. 4/10/10)

29. Write down the symmetric matrix A such that the quadric

$$7x^2 + 7y^2 - 2z^2 + 20xz - 20zx - 2xy = 36$$

can be expressed as

$$\begin{bmatrix} x & y & z \end{bmatrix} A \begin{bmatrix} x \\ y \\ z \end{bmatrix} = 36.$$

Find an orthogonal matrix Q such that $Q^T A Q$ is diagonal.

30. Let A be an $n \times n$ normal matrix and $\lambda \in \mathbb{C}$. Show that $A - \lambda I$ is a normal matrix. Show that if $Ax = \lambda x$, then $A^* x = \bar{\lambda} x$.

(27 is a special case.)

B normal $\Leftrightarrow \|Bx\| = \|B^* x\|$

$$\|(A - \lambda I)x\| = \|(A^* - \bar{\lambda} I)x\|$$

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

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$$\langle Bx, x \rangle = \langle AA^* x - A^* A x, x \rangle$$

$$= \langle AA^* x, x \rangle - \langle A^* A x, x \rangle$$

$$= \langle A^* x, A^* x \rangle - \langle Ax, Ax \rangle$$

$$= \|A^* x\|^2 - \|Ax\|^2 = 0.$$

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

$$\langle Ax, y \rangle = y^* Ax = (A^* y)^* x = \langle y, A^* x \rangle$$

$\langle A^0, v \rangle = 0$

$\lambda \|v\|^2 \Rightarrow \lambda = 0.$

$A \sim 0$

$\Rightarrow A = 0.$

Need: nullity $(A - 2I) = 2$

$\Leftrightarrow \text{rank}(A - 2I) = 1$

$$A - 2I = \begin{bmatrix} 0 & a & b \\ 0 & -1 & c \\ 0 & 0 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & -1 & c \\ 0 & a & b \\ 0 & 0 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & -1 & c \\ 0 & 0 & b+ac \\ 0 & 0 & 0 \end{bmatrix}$$

rank = 1 $\Leftrightarrow b+ac = 0$

$$\begin{pmatrix} \lambda & \\ & \lambda \end{pmatrix}$$

$$\begin{pmatrix} \lambda & \\ & \lambda \end{pmatrix}$$

0

$v \Rightarrow (1 \dots 1)$

$$\begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$$

31. Give an example of a square matrix over \mathbb{C} that is not diagonalizable.

32. Suppose $A \in \mathbb{R}^{3 \times 3}$ satisfies $A^3 - 2A^2 = A - 2I$ and has the property that $\det(A) < 0$ and $\text{tr}(A) = 0$.

Find the characteristic polynomial $p(t) = \det(A - tI)$.

It is not $-(t^3 - 2t^2 - t + 2)$.

Possible evals of A are $\{1, -1, 2\}$.

Write $p(t) = -(t - \lambda_1)(t - \lambda_2)(t - \lambda_3)$.

$$\lambda_1, \lambda_2, \lambda_3 \in \{1, -1, 2\}$$

$\det(A) < 0 \Rightarrow$ odd # of λ_i are -1 .

if all 3, the $\text{tr} = -3 \neq 0$

Only one is -1 .

$\text{tr} > 2 \Rightarrow$ other are 2 & 2.

$$\therefore p(t) = -(t+1)(t-2)^2 \quad \square$$

5

λ is an eval of A .

$v \rightarrow \dots$

$$\begin{array}{l} Av = \lambda v \\ A^2 v = \lambda^2 v \\ A^3 v = \lambda^3 v \end{array} \quad \left| \quad \begin{array}{l} A^2 v = A(Av) \\ = A(\lambda v) \\ = \lambda(Av) \\ = \lambda(\lambda v) = \lambda^2 v \end{array} \right.$$

$$(A^3 - 2A^2)v = (A - 2I)v$$

$$\Rightarrow (\lambda^3 - 2\lambda^2)v = (\lambda - 2)v$$

$$\Rightarrow \lambda^3 - 2\lambda^2 = \lambda - 2 \quad v \neq 0$$

$$\Rightarrow \lambda \in \{1, -2\}$$

eigenspace

$$E_\lambda = \{v : Av = \lambda v\} = \{\text{eigenspace corresp. to } \lambda\} \cup \{0\}$$

$$\begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} \sim \begin{pmatrix} 1 & 2 \\ 0 & 1 \end{pmatrix}$$

$$x = (x - Ax) + Ax$$

$$\begin{array}{l} \{v_1, \dots, v_{d_1}\} \\ \cup \\ E_0 = N(A - 0I) \rightarrow d_1 \\ \cup \\ E_1 = N(A - 1I) \rightarrow d_2 \\ \{w_1, \dots, w_{d_2}\} \end{array}$$

Any $x \in \mathbb{R}^n$ is a L.C. of elements of E_0 and E_1 .

$$\Rightarrow \mathbb{R}^n = \text{Span}\{v_1, \dots, v_{d_1}, w_1, \dots, w_{d_2}\}$$

$$\Rightarrow d_1 + d_2 = n$$

geom. mult. of 0 geo. mult. of 1