

Homework 12

Linear Algebra I, Fall 2024

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Exercise 1 (Section 5.2, 2(d)(f)). For each of the following matrices $A \in M_{n \times n}(\mathbb{R})$, test A for diagonalizability, and if A is diagonalizable, find an invertible matrix Q and a diagonal matrix D such that $Q^{-1}AQ = D$.

(d)

$$A = \begin{pmatrix} 7 & -4 & 0 \\ 8 & -5 & 0 \\ 6 & -6 & 3 \end{pmatrix}.$$

(f)

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

Exercise 2 (Section 5.2, 3(d)(f)). For each of the following linear operators T on a vector space V , test T for diagonalizability, and if T is diagonalizable, find a basis \mathcal{B} for V such that $[T]_{\mathcal{B}}$ is a diagonal matrix.

(d) $V = \mathbb{R}[x]_{\leq 2}$ and T is defined by $T(f(x)) = f(0) + f(1)(x + x^2)$.

(f) $V = M_{2 \times 2}(\mathbb{R})$ and T is defined by $T(A) = A^t$.

Exercise 3 (Section 5.2, 13). Let $A \in M_{n \times n}(F)$. Recall from Exercise 14 of Section 5.1 that A and A^t have the same characteristic polynomial and hence share the same eigenvalues with the same multiplicities. (You can directly use this fact.) For any eigenvalue λ of A and A^t , let E_{λ} and E'_{λ} denote the corresponding eigenspaces for A and A^t , respectively.

- (a) Show by way of example that for a given common eigenvalue, these two eigenspaces need not be the same.
- (b) Prove that for any eigenvalue λ , $\dim E_{\lambda} = \dim E'_{\lambda}$.
- (c) Prove that if A is diagonalizable, then A^t is also diagonalizable.

Definition. Two linear operators T and U on a finite-dimensional vector space V are called **simultaneously diagonalizable** if there exists an ordered basis \mathcal{B} for V such that both $[T]_{\mathcal{B}}$ and $[U]_{\mathcal{B}}$ are diagonal matrices. Similarly, $A, B \in M_{n \times n}(F)$ are called **simultaneously diagonalizable** if there exists an invertible matrix $Q \in M_{n \times n}(F)$ such that both $Q^{-1}AQ$ and $Q^{-1}BQ$ are diagonal matrices.

Exercise 4 (Section 5.2, 18).

- (a) Prove that if T and U are simultaneously diagonalizable operators, then T and U commute (i.e., $TU = UT$).
- (b) Show that if A and B are simultaneously diagonalizable matrices, then A and B commute.

Exercise 5 (Section 5.2, 20). Let W_1, W_2, \dots, W_k be subspaces of a finite-dimensional vector space V such that

$$\sum_{i=1}^k W_i = V.$$

Prove that V is the direct sum of W_1, W_2, \dots, W_k if and only if

$$\dim V = \sum_{i=1}^k \dim W_i.$$

Exercise 6 (Section 5.2, 21). Let V be a finite-dimensional vector space with a basis \mathcal{B} , and let $\mathcal{B}_1, \mathcal{B}_2, \dots, \mathcal{B}_k$ be a partition of \mathcal{B} (i.e., $\mathcal{B}_1, \mathcal{B}_2, \dots, \mathcal{B}_k$ are subsets of \mathcal{B} such that $\mathcal{B} = \mathcal{B}_1 \cup \mathcal{B}_2 \cup \dots \cup \mathcal{B}_k$ and $\mathcal{B}_i \cap \mathcal{B}_j = \emptyset$ if $i \neq j$). Prove that $V = \text{span}(\mathcal{B}_1) \oplus \text{span}(\mathcal{B}_2) \oplus \dots \oplus \text{span}(\mathcal{B}_k)$.

Exercise 7 (Section 5.3, 13). In 1975, the automobile industry determined that 40% of American car owners drove large cars, 20% drove intermediate-sized cars, and 40% drove small cars. A second survey in 1985 showed that 70% of the large car owners in 1975 still owned large cars in 1985, but 30% had changed to an intermediate-sized car. Of those who owned intermediate-sized cars in 1975, 10% had switched to large cars, 70% continued to drive intermediate-sized cars, and 20% had changed to small cars in 1985. Finally, of the small-car owners in 1975, 10% owned intermediate-sized cars and 90% owned small cars in 1985. Assuming that these trends continue, determine the percentages of Americans who own cars of each size in 1995 and the corresponding eventual percentages.

Definition. For $A \in M_{n \times n}(\mathbb{C})$, define $e^A := \lim_{m \rightarrow \infty} B_m$, where

$$B_m = I + A + \frac{A^2}{2!} + \dots + \frac{A^m}{m!}$$

(if the limit exists). Thus e^A is the sum of the infinite series

$$I + A + \frac{A^2}{2!} + \frac{A^3}{3!} + \dots,$$

and B_m is the m th partial sum of this series. (Note the analogy with the power series

$$e^a = 1 + a + \frac{a^2}{2!} + \frac{a^3}{3!} + \dots,$$

which is valid for all complex numbers a .)

Exercise 8 (Section 5.3, 21). Let $A, P, D \in M_{n \times n}(\mathbb{C})$ such that $P^{-1}AP = D$ is a diagonal matrix. Prove that $e^A = Pe^DP^{-1}$.

(There are extra exercises in the next page.)

Extra Exercises

You don't have to hand in extra exercises, and solving them will NOT affect your grade.

Exercise 9. Let F be a field and let $A, B \in M_{3 \times 3}(F)$ be invertible. Suppose that $B^{-1}AB = 2A$.

- (a) Find the characteristic of F .
- (b) If n is an integer not divisible by 3, prove that the matrix A^n has trace 0.
- (c) Prove that the characteristic polynomial of A is $x^3 - a$ for some $a \in F$.

Exercise 10. Let V be a vector space over \mathbb{C} of dimension $n \geq 2$. Let $T : V \rightarrow V$ be a linear operator on V with n distinct eigenvalues. Prove that V contains 1-dimensional subspaces V_1, V_2, \dots, V_n such that

- (i) the sum

$$V = \sum_{i=1}^n V_i$$

is direct;

- (ii) $T(V_i) \subseteq V_i + V_{i+1}$ for $1 \leq i \leq n-1$ and $T(V_n) \subseteq V_n + V_1$;
- (iii) V_i is not an eigenspace of A for $1 \leq i \leq n$.

Definition. For any $A \in M_{n \times n}(\mathbb{C})$, define the **norm** of A by

$$\|A\| = \max\{|A_{ij}| : 1 \leq i, j \leq n\}.$$

One can verify that it is indeed a norm, i.e., for $A, B \in M_{n \times n}(\mathbb{C})$,

- (i) $\|A\| \geq 0$, and $\|A\| = 0$ if and only if $A = O$.
- (ii) $\|cA\| = |c|\|A\|$ for any scalar c .
- (iii) $\|A + B\| \leq \|A\| + \|B\|$.

Exercise 11.

- (a) Let $A, B \in M_{n \times n}(\mathbb{C})$. Prove that $\|AB\| \leq n\|A\|\|B\|$.
- (b) Prove that e^A exists for every $A \in M_{n \times n}(\mathbb{C})$.