Homework 1 Solutions

Math 1c Practical, 2008

All questions are from the Linear Algebra text, O'Nan and Enderton

Question 1: 6.4.2 Apply Gram-Schmidt orthogonalization to the following sequence of vectors in \mathbb{R}^3 : $\begin{bmatrix} 1\\2\\0 \end{bmatrix}$, $\begin{bmatrix} 8\\1\\-6 \end{bmatrix}$, $\begin{bmatrix} 0\\0\\1 \end{bmatrix}$ **Solution** Apply the process on page 365, with $x_1 = \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix}$, $x_2 = \begin{bmatrix} 8 \\ 1 \\ -6 \end{bmatrix}$, $x_3 = \begin{bmatrix} 1 \\ -6 \end{bmatrix}$ $\begin{bmatrix} 0\\0\\1 \end{bmatrix}.$ Step 1 produces an orthogonal basis: $v_1 = x_1 = \begin{bmatrix} 1\\ 2\\ 0 \end{bmatrix}.$ $v_{2} = x_{2} - \frac{(x_{2}, v_{1})}{(v_{1}, v_{1})} v_{1} = \begin{bmatrix} 8\\1\\-6 \end{bmatrix} - \frac{\left(\begin{bmatrix} 8\\1\\-6 \end{bmatrix}, \begin{bmatrix} 1\\2\\0 \end{bmatrix} \right)}{\left(\begin{bmatrix} 1\\2\\\end{bmatrix}, \begin{bmatrix} 1\\2\\\end{bmatrix} \right)} \begin{bmatrix} 1\\2\\0 \end{bmatrix} = \begin{bmatrix} 8\\1\\-6 \end{bmatrix} - \frac{10}{5} \begin{bmatrix} 1\\2\\0 \end{bmatrix} = \begin{bmatrix} 1\\2\\0 \end{bmatrix} =$ $\begin{bmatrix} 6\\ -3\\ -6 \end{bmatrix}.$ $v_{3} = x_{3} - \frac{(x_{3}, v_{1})}{(v_{1}, v_{1})} v_{1} - \frac{(x_{3}, v_{2})}{(v_{2}, v_{2})} v_{2} = \begin{bmatrix} 0\\0\\1 \end{bmatrix} - \frac{\left(\begin{bmatrix} 0\\0\\1 \end{bmatrix}, \begin{bmatrix} 1\\2\\0 \end{bmatrix} \right)}{\left(\begin{bmatrix} 1\\2\\0 \end{bmatrix}, \begin{bmatrix} 1\\2\\0 \end{bmatrix} \right)} \begin{bmatrix} 1\\2\\0 \end{bmatrix} - \frac{\left(\begin{bmatrix} 0\\0\\1 \end{bmatrix}, \begin{bmatrix} -3\\-3\\-6 \end{bmatrix} \right)}{\left(\begin{bmatrix} 6\\-3\\-3 \end{bmatrix}, \begin{bmatrix} -3\\-6 \end{bmatrix} \right)} \begin{bmatrix} 6\\-3\\-6 \end{bmatrix} =$ $\begin{bmatrix} 0\\0\\1 \end{bmatrix} - \frac{0}{5} \begin{bmatrix} 1\\2\\0 \end{bmatrix} - \frac{-6}{81} \begin{bmatrix} 6\\-3\\-6 \end{bmatrix} = \frac{1}{9} \begin{bmatrix} 4\\-2\\5 \end{bmatrix}.$

Step 2 produces an orthonormal basis by replacing each vector with a vector of norm 1:

$$\begin{array}{c} \frac{107}{111} \begin{bmatrix} 14\\5\\1 \end{bmatrix} \\ . \text{ Then } x_r \text{ is whatever is left over: } x_r = x - x_n = \begin{bmatrix} 20\\-16\\14 \end{bmatrix} - \frac{107}{111} \begin{bmatrix} 14\\5\\1 \end{bmatrix} = \frac{1}{111} \begin{bmatrix} 722\\-2311\\1447 \end{bmatrix}.$$

Question 3: 6.4.13 For the space \mathbb{R}^4 , let $w_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$, $w_2 = \begin{bmatrix} 3 \\ -1 \\ -1 \end{bmatrix}$,

 $y = \begin{bmatrix} 6\\0\\2\\0 \end{bmatrix}$ and let $W = sp\{w_1, w_2\}$. (a) Find a basis for W consisting of two or-

tho gonal vectors. (b) express y as the sum of a vector in W and a vector in $W^{\perp}.$

Solution (a) Apply step 1 of Gram-Schmidt:
$$\begin{bmatrix} 1\\1 \end{bmatrix}$$

$$v_{1} = w_{1} = \begin{bmatrix} 1\\ 1\\ 1 \end{bmatrix}.$$

$$v_{2} = w_{2} - \frac{(w_{2}, v_{1})}{(v_{1}, v_{1})} v_{1} = \begin{bmatrix} 3\\ 3\\ -1\\ -1 \end{bmatrix} - \frac{\begin{pmatrix} \begin{bmatrix} 3\\ 3\\ -1\\ -1 \end{bmatrix}, \begin{bmatrix} 1\\ 1\\ 1\\ 1\\ 1 \end{bmatrix}, \begin{bmatrix} 1\\ 1\\ 1\\ 1\\ 1 \end{bmatrix}, \begin{bmatrix} 1\\ 1\\ 1\\ 1\\ 1 \end{bmatrix}, \begin{bmatrix} 2\\ 2\\ -2\\ -2 \end{bmatrix}.$$
This gives us an orthogonal basis $\begin{bmatrix} 1\\ 1\\ 1\\ 1\\ 1 \end{bmatrix}, \begin{bmatrix} 2\\ 2\\ -2\\ -2 \end{bmatrix}$ for W .

This gives us an orthogonal basis $\begin{bmatrix} 1\\1\\1 \end{bmatrix}$, $\begin{bmatrix} 2\\-2\\-2 \end{bmatrix}$ for W. (b) We must find vectors $w \in W$ and $w' \in W^{\perp}$ such that y = w + w'. Us-

(b) We must find vectors $w \in W$ and $w' \in W^{\perp}$ such that y = w + w'. Using our orthogonal basis from (a) and the Second Projection Theorem, we get

is whatever is left over: $w' = y - w = \begin{bmatrix} 6\\0\\2\\0 \end{bmatrix} - \begin{bmatrix} 3\\3\\1\\1 \end{bmatrix} = \begin{bmatrix} 3\\-3\\1\\-1 \end{bmatrix}.$

Question 4: 6.5.4 Let u and v be orthogonal vectors. If u + v and u - v are orthogonal, show that |u| = |v|.

Solution u + v and u - v are orthogonal $\Rightarrow 0 = (u + v, u - v) = (u, u - v) + (v, u - v) = (u, u) - (u, v) + (v, u) - (v, v) = (u, u) - (v, v)$ since u and v are orthogonal. Hence $(u, u) = (v, v) \Rightarrow \sqrt{(u, u)} = \sqrt{(v, v)} \Rightarrow |u| = |v|$.

Question 5: 6.5.5 Let T be a linear operator on \mathbb{R}^2 . Suppose that T has the following property: whenever a and b are orthogonal, then T(a) and T(b) are orthogonal. Show that T is a scalar multiple of an isometry. [Hint: let u = T(i) and v = T(j). Use the preceding exercise to show that |u| = |v|.]

Solution Recall in \mathbb{R}^2 , $i = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ and $j = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$. Clearly *i* and *j* are orthogonal vectors, and the pair $i + j = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ and $i - j = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$ is orthogonal too. Hence by hypothesis, T(i) and T(j) is an orthogonal pair, as is T(i + j) and T(i - j). So by question 6.5.4 above, |T(i)| = |T(j)|.

Now, T is a scalar multiple of the linear operator S, where $S(x) = \frac{T(x)}{|T(i)|}$. By the first representation theorem, and using the fact |T(i)| = |T(j)|, we get that $A_S = \begin{bmatrix} \frac{T(i)}{|T(i)|} & \frac{T(j)}{|T(j)|} \end{bmatrix}$, where A_S is the 2 × 2 matrix representing S. Since $T(i) \perp T(j)$, we calculate that $A_S^{tr}A = I_2$. By definition A_S is an orthogonal matrix, and so by Theorem 2 on page 376, S is an isometry. So T is a scalar multiple of the isometry S.

Question 6: 6.5.11 Calculate the orthogonal matrix associated with a rotation of \mathbb{R}^3 of θ degrees about the *z* axis.

Solution Let R_{θ} be the linear operator that is a rotation of \mathbb{R}^3 by θ degrees about the *z* axis. Check that $R_{\theta} \left(\begin{bmatrix} 1\\0\\0 \end{bmatrix} \right) = \begin{bmatrix} \cos\theta\\\sin\theta\\0 \end{bmatrix}, R_{\theta} \left(\begin{bmatrix} 0\\1\\0 \end{bmatrix} \right) = \begin{bmatrix} -\sin\theta\\0\\1 \end{bmatrix}, R_{\theta} \left(\begin{bmatrix} 0\\0\\1 \end{bmatrix} \right) = \begin{bmatrix} 0\\0\\1 \end{bmatrix}$. Hence by the First Representation Theorem, the matrix associated with R_{θ} is $\begin{bmatrix} \cos\theta - \sin\theta & 0\\\sin\theta & \cos\theta & 0\\0 & 0 & 1 \end{bmatrix}$.

To see that this matrix (call it A) is orthogonal, either calculate that $A^T A = I_3$, or use Theorem 2 on page 376 and the fact that R_{θ} is an isometry.

Question 7: 6.5.13 Show that any unitary 2×2 matrix of determinant 1 is of the form $\begin{bmatrix} a & b \\ -\bar{b} & \bar{a} \end{bmatrix}$ where $|a|^2 + |b|^2 = 1$. **Solution** Let $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$, with $a, b, c, d \in \mathbb{C}$, be an arbitrary unitary 2×2 matrix of determinant 1. Then $A^*A = I_2 \Rightarrow \begin{bmatrix} \bar{a} & \bar{c} \\ \bar{b} & \bar{d} \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$, giving us the four equations (1) $|a|^2 + |c|^2 = 1$ (2) $a\bar{b} + c\bar{d} = 0$ $(3) \ \bar{a}b + \bar{c}d = 0$ (4) $|b|^2 + |d|^2 = 1$ Since det(A)=1, we get a fifth equation (5) ad - bc = 1. Case 1: a = 0. Then equation (1) implies $|c|^2 = 1$, so in polar form $c = e^{i\theta}$. Plugging a = 0 and $c = e^{i\theta}$ into equation (2) implies d = 0, and into equation (5) implies $b = -e^{-i\theta} = -\bar{c}$, or $c = -\bar{b}$. Hence equation (1) implies $|a|^2 + |b|^2 = 1$ and $A = \begin{bmatrix} 0 & b \\ -\bar{b} & 0 \end{bmatrix}$ is of the correct form. Case 2: $a \neq 0$. Then we can divide by \bar{a} , so (3) gives us $b = \frac{-\bar{c}d}{\bar{a}}$. Plug this into (5) to get $ad + \frac{c\bar{d}}{\bar{a}}c = 1$. Multiply both sides by \bar{a} to get $|a|^2d + |c|^2d = \bar{a}$. Equation (1) then implies $d = \bar{a}$. Equation (2) then implies $c = -\bar{b}$. Hence

equation (1) imples $|a|^2 + |b|^2 = 1$ and $A = \begin{bmatrix} a & b \\ -\bar{b} & \bar{a} \end{bmatrix}$ is of the correct form.

Question 8: 7.1.2(b) Determine the eigenvalues and corresponding eigenspaces

of the matrix $\begin{bmatrix} -5 & 3 & 0 \\ -6 & 4 & 2 \\ 2 & -1 & 1 \end{bmatrix}$.

Solution Call the above matrix A. By Theorem 2(b) on page 386, the eigenvalues of A are the solutions λ to $det(\lambda I - A) = 0$. We solve: $det(\lambda I - A) =$

 $det\left(\left[\begin{array}{ccc}\lambda+5 & -3 & 0\\ 6 & \lambda-4 & -2\\ -2 & 1 & \lambda-1\end{array}\right]\right) = \lambda^3 - \lambda = \lambda(\lambda^2 - 1) = \lambda(\lambda - 1)(\lambda + 1).$ So

the matrix A has three eigenvalues: $\lambda = -1, 0, 1$.

The eigenspace corresponding to an eigenvalue λ is $ker(\lambda I - A)$; see page 382. The eigenspace corresponding to $\lambda = -1$ is $ker(-I - A) = sp\left\{ \begin{bmatrix} -3\\ -4\\ 1 \end{bmatrix} \right\}$ since

the reduced row echelon form of -I - A is $\begin{bmatrix} 1 & 0 & 3 \\ 0 & 1 & 4 \\ 0 & 0 & 0 \end{bmatrix}$.

The eigenspace corresponding to $\lambda = 0$ is $ker(-A) = sp \left\{ \begin{vmatrix} -3 \\ -5 \\ 1 \end{vmatrix} \right\}$ since the

reduced row echelon form of -A is $\begin{bmatrix} 1 & 0 & 3 \\ 0 & 1 & 5 \\ 0 & 0 & 0 \end{bmatrix}$.

The eigenspace corresponding to $\lambda = 1$ is $ker(I - A) = sp\left\{ \begin{bmatrix} \frac{1}{2} \\ 1 \\ 0 \end{bmatrix} \right\}$ since the reduced row echelon form of I - A is $\begin{bmatrix} 1 & -\frac{1}{2} & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}$.

Question 9: 7.1.6(c) For the matrix $A = \begin{bmatrix} 3 & 2 & -2 \\ 4 & 1 & -2 \\ 8 & 4 & -5 \end{bmatrix}$, find a matrix B such that $B^{-1}AB$ is diagonal.

Solution We proceed as in Example 3, page 385. We find the eigenvalues of A by solving $0 = det(\lambda I - A) = det \left(\begin{bmatrix} \lambda - 3 & -2 & 2 \\ -4 & \lambda - 1 & 2 \\ -8 & -4 & \lambda + 5 \end{bmatrix} \right) = \lambda^3 + \lambda^2 - \lambda - 1.$ To factor this cubic polynomial, we try to find a root: we plug in small integers $(0, \pm 1, \pm 2, \text{ etc})$ until we find that 1 is a root. This means that $\lambda - 1$ is a

(0, ±1, ±2, etc) until we find that 1 is a root. This means that $\lambda - 1$ is a factor. Performing long division, we find the factorization $\lambda^3 + \lambda^2 - \lambda - 1 = (\lambda - 1)(\lambda^2 + 2\lambda + 1) = (\lambda - 1)(\lambda + 1)^2$. So the eigenvalues of A are $\lambda = -1, 1$. The eigenspace corresponding to $\lambda = -1$ is $ker(-I - A) = sp \left\{ \begin{bmatrix} -\frac{1}{2} \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} \frac{1}{2} \\ 0 \\ 1 \end{bmatrix} \right\}$

since the reduced row echelon form of -I - A is $\begin{bmatrix} 1 & \frac{1}{2} & -\frac{1}{2} \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$. The eigenspace

corresponding to $\lambda = 1$ is $ker(I - A) = sp \left\{ \begin{bmatrix} \frac{1}{2} \\ \frac{1}{2} \\ 1 \end{bmatrix} \right\}$ since the reduced row ech-

elon form of I - A is $\begin{bmatrix} 1 & 0 & -\frac{1}{2} \\ 0 & 1 & -\frac{1}{2} \\ 0 & 0 & 0 \end{bmatrix}$. The eigenvectors $\begin{bmatrix} -\frac{1}{2} \\ 1 \\ 0 \end{bmatrix}$, $\begin{bmatrix} \frac{1}{2} \\ 0 \\ 1 \end{bmatrix}$, $\begin{bmatrix} \frac{1}{2} \\ \frac{1}{2} \\ 1 \end{bmatrix}$ are linearly independent, and hence form a basis for \mathbb{R}^3 . So the change of coordinate matrix $B = \begin{bmatrix} -\frac{1}{2} & \frac{1}{2} & \frac{1}{2} \\ 1 & 0 & \frac{1}{2} \\ 0 & 1 & 1 \end{bmatrix}$ satisfies $B^{-1}AB = \begin{bmatrix} -1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$, a diagonal matrix whose diagonal entries are the corresponding eigenvalues.

Question 10: 7.1.8(c) Find a general formula for the *n*th power of the matrix $\begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}$.

Solution This problem would be easy if we were given a diagonal matrix, as

 $\begin{bmatrix} a & 0 \\ 0 & b \end{bmatrix}^{n} = \begin{bmatrix} a^{n} & 0 \\ 0 & b^{n} \end{bmatrix}.$ This motivates us check if the matrix $A = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}$ is at least diagonalizable. We find the eigenvalues of A by solving $0 = det(\lambda I - A) = det\left(\begin{bmatrix} \lambda - 2 & -1 \\ -1 & \lambda - 2 \end{bmatrix}\right) = \lambda^{2} - 4\lambda + 3 = (\lambda - 1)(\lambda - 3).$ So the eigenvalues of A are $\lambda = 1, 3$. The eigenspace corresponding to $\lambda = 1$ is $ker(I - A) = sp\left\{\begin{bmatrix} -1 \\ 1 \end{bmatrix}\right\}$ since the reduced row echelon form of I - A is $\begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix}$. The eigenspace corresponding to $\lambda = 3$ is $ker(I - A) = sp\left\{\begin{bmatrix} 1 \\ 1 \end{bmatrix}\right\}$ since the reduced row echelon form of 3I - A is $\begin{bmatrix} 1 & -1 \\ 0 & 0 \end{bmatrix}$. The eigenvectors $\begin{bmatrix} -1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ are linearly independent, and hence form a basis for \mathbb{R}^{2} . So the change of coordinate matrix $B = \begin{bmatrix} -1 & 1 \\ 1 & 1 \end{bmatrix}$ satisfies $B^{-1}AB = C$, where $C = \begin{bmatrix} 1 & 0 \\ 0 & 3 \end{bmatrix}$ is the diagonal matrix whose diagonal entries are the corresponding eigenvalues. Equivalently, $BCB^{-1} = A$. Now, we can solve the problem: $A^{n} = (BCB^{-1})^{n} = (BCB^{-1})^{n} = (BCB^{-1}) \dots (BCB^{-1}) = BC^{n}B^{-1}$ since $B^{-1}B = I$. Hence, $A^{n} = BC^{n}B^{-1} = \begin{bmatrix} -1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 3 \end{bmatrix}^{n} \begin{bmatrix} -1 & 1 \\ 1 & 1 \end{bmatrix}^{-1} = \begin{bmatrix} -1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1^{n} & 0 \\ 0 & 3^{n} \end{bmatrix} \begin{bmatrix} -\frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 3^{n} + 1 & 3^{n} - 1 \\ 3^{n} - 1 & 3^{n} + 1 \end{bmatrix}$. This is a general formula for the *n*th power of the matrix A