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## Linear Algebra and Applications

### List 4

Deadline: May 20, 2020

The list below includes exercises from the textbook and some additional problems. **All problems** must be written and sent to the monitor (scanned or photographed) by email [jose14manuel14@gmail.com](mailto:jose14manuel14@gmail.com) by May 20.

### List of Problems

**Textbook Exercises:** 1,2,3,4,5,6 (Chapter 7)

**Problem 1.** Let  $A$  be a square matrix.

- a). If  $A^n = 0$  for some positive integer  $n$ , show that  $I - A$  is invertible.
- b). Suppose that  $A^2 + 2A + I = 0$ . Show that  $I - A$  is invertible.

**Problem 2.** Let  $A = (a_{ij})$  be a  $n \times n$  invertible matrix such that

$$\sum_{j=1}^n a_{ij} = a, \quad i = 1, 2, \dots, n$$

- a). Show that  $a$  must be an eigenvalue of  $A$  and that  $a \neq 0$ .
- b). Show that if  $A^{-1} = (b_{ij})$  then  $\sum_{j=1}^n b_{ij} = 1/a$ , for  $i = 1, 2, \dots, n$ .

**Problem 3.** Let  $A$  be an  $2 \times 2$  matrix and suppose that  $A^2 = 0$ . Show that for  $c \in \mathbb{R}$  we have  $\det(cI - A) = c^2$ .

**Problem 4.** Let

$$A = \begin{pmatrix} 0 & 0 & c \\ 1 & 0 & b \\ 0 & 1 & a \end{pmatrix}$$

Prove that the characteristic polynomial for  $A$  is  $p(s) = s^3 - as^2 - bs - c$  and that this is also the minimal polynomial for  $A$ .

**Problem 5.** Let  $A = (a_{ij})$  be a  $n \times n$  matrix satisfying the following positive diagonally dominant condition:

$$a_{ii} > \sum_{j \neq i} |a_{ij}|, \quad i = 1, \dots, n$$

Show that  $\det(A) > 0$ . **Hint:** Use the Problem 10 given in the List 3.

**Problem 6.** Let  $A$  be a  $n \times n$  matrix such that  $AA^T = I$  and  $\det(A) < 0$ . Show that  $\det(A + I) = 0$ .

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**Problem 7.** Consider the real vector space  $\mathbb{R}^2$  and define the function

$$\langle x, y \rangle = x_1y_1 - x_2y_1 - x_1y_2 + 4x_2y_2$$

for  $x = (x_1, y_1)$  and  $y = (y_1, y_2)$ .

a). Show that  $\langle, \rangle$  is an inner product on  $\mathbb{R}^2$ .

b). Show that  $|x_1y_1 - x_2y_1 - x_1y_2 + 4x_2y_2| \leq \sqrt{(x_1 - x_2)^2 + 3x_2^2} \sqrt{(y_1 - y_2)^2 + 3y_2^2}$

**Problem 8.** Let  $A = (a_{ij})$  be a  $2 \times 2$  matrix. For  $X, Y$  in  $\mathbb{R}^{2 \times 1}$  let

$$f_A(X, Y) = Y^T A X.$$

Show that  $f_A$  is an inner product on  $\mathbb{R}^{2 \times 1}$  if and only if  $A = A^T$ ,  $a_{11} > 0$ ,  $a_{22} > 0$ , and  $\det(A) > 0$ .

**Problem 9.** Consider the vectors

$$\beta_1 = (3, 0, 4)$$

$$\beta_2 = (-1, 0, 7)$$

$$\beta_3 = (2, 9, 11)$$

in  $\mathbb{R}^3$  equipped with the standard inner product. Using the **Gram-Schmidt process** find an orthonormal basis for  $\mathbb{R}^3$  and express an arbitrary vector  $(x_1, x_2, x_3)$  as a linear combination of elements in this new basis.

**Problem 10.** Let  $V$  be a vector space equipped with the inner product  $\langle, \rangle$ .

a). Let  $S$  be a non-empty subset of  $V$ . Show that  $S^\perp$  is a subspace of  $V$  and  $S \subset (S^\perp)^\perp$ .

b). Let  $S_1$  and  $S_2$  be two non-empty subsets of  $V$ . If  $S_1 \subset S_2$  then  $S_2^\perp \subset S_1^\perp$ .

c). Let  $U, W$  be two subspaces of  $V$ . Show that  $(U + W)^\perp = U^\perp \cap W^\perp$ .

**Problem 11.** Let  $V$  be the vector space of all real  $n \times n$  symmetric matrices.

a). Prove that  $\langle A, B \rangle = \text{tr}(AB)$  is an inner product on  $V$ .

b). In the case  $n = 2$ , find the distance between the matrices  $A = \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}$  and  $B =$

$$\begin{pmatrix} 1 & 4 \\ 4 & 10 \end{pmatrix}$$