

homework assignment 2

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Exercise 2. Let

$$A = \begin{pmatrix} 1 & -1 & 1 \\ 2 & 0 & 1 \\ 3 & 0 & 1 \end{pmatrix}, \quad B = \begin{pmatrix} 2 & -2 \\ 1 & 3 \\ 4 & 4 \end{pmatrix}$$

Verify directly that $A(AB) = A^2B$

Solution:

$$A^2 = \begin{pmatrix} 2 & -1 & 1 \\ 5 & -2 & 3 \\ 6 & -3 & 4 \end{pmatrix}, \quad A^2B = \begin{pmatrix} 7 & -3 \\ 20 & -4 \\ 25 & -5 \end{pmatrix}$$

$$AB = \begin{pmatrix} 5 & -1 \\ 8 & 0 \\ 10 & -2 \end{pmatrix}, \quad A(AB) = \begin{pmatrix} 7 & -3 \\ 20 & -4 \\ 25 & -5 \end{pmatrix}$$

Exercise 3. Find two different 2×2 matrices A such that $A^2 = 0$ but $A \neq 0$.

Solution: Let

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

be a 2×2 matrix. Then

$$A^2 = \begin{pmatrix} a^2 + bc & (a+d)b \\ (a+d)c & d^2 + bc \end{pmatrix}.$$

Now find a, b, c, d such that $a^2 + bc = (a+d)b = (a+d)c = d^2 + bc = 0$. Note that if $a+d=0$ and $ad-bc=0$, then all these equations are satisfied. For instance, put $a = -d = 1, b = -c = 1$ or put $a = d = 0, b = 0, c = 1$. Then the matrices

$$\begin{pmatrix} 1 & 1 \\ -1 & -1 \end{pmatrix}, \quad \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$$

are not 0 but their squares are 0.

Exercise 4. For the matrix A of Exercise 2, find elementary matrices E_1, E_2, \dots, E_k such that

$$E_k \cdots E_2 \cdot E_1 \cdot A = I$$

SOLUTION: Let us first row-reduce A into the identity matrix:

$$\begin{aligned}
 A &\xrightarrow{-2 \cdot I + II} \begin{pmatrix} 1 & -1 & 1 \\ 0 & 2 & -1 \\ 3 & 0 & 1 \end{pmatrix} \xrightarrow{-3 \cdot I + III} \begin{pmatrix} 1 & -1 & 1 \\ 0 & 2 & -1 \\ 0 & 3 & -2 \end{pmatrix} \xrightarrow{\frac{1}{2} \cdot II} \\
 &\begin{pmatrix} 1 & -1 & 1 \\ 0 & 1 & -\frac{1}{2} \\ 0 & 3 & -2 \end{pmatrix} \xrightarrow{3 \cdot II + III} \begin{pmatrix} 1 & -1 & 1 \\ 0 & 1 & -\frac{1}{2} \\ 0 & 0 & -\frac{1}{2} \end{pmatrix} \xrightarrow{-2 \cdot III} \begin{pmatrix} 1 & -1 & 1 \\ 0 & 1 & -\frac{1}{2} \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{\frac{1}{2} \cdot III + II} \\
 &\begin{pmatrix} 1 & -1 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{-1 \cdot III + I} \begin{pmatrix} 1 & -1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{1 \cdot II + I} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}
 \end{aligned}$$

Applying the transformation on top of each arrow to the identity matrix, we obtain the elementary transformations we want. For example, E_1 is obtained by applying $-2 \cdot I + II$ to the identity matrix, therefore:

$$E_1 = \begin{pmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

Analogously we obtain all the other matrices, the last one is

$$E_8 = \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

EXERCISE 7: Let A and B be 2×2 matrices such that $AB = I$. Prove that $BA = I$.

SOLUTION:

First proof: Let

$$A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}, \quad B = \begin{pmatrix} x_1 & x_2 \\ x_3 & x_4 \end{pmatrix}.$$

Consider x_i as unknowns, and a, b, c, d as coefficients. Since $AB = I$, the unknowns x_1, x_3 satisfy the following 2 linear equations

$$\begin{aligned}
 ax_1 + bx_3 &= 1 \\
 cx_1 + dx_3 &= 0,
 \end{aligned}$$

while the unknowns x_2, x_4 satisfy the equations

$$\begin{aligned}
 ax_2 + bx_4 &= 0 \\
 cx_2 + dx_4 &= 1.
 \end{aligned}$$

Solving these two systems one gets that $x_1 = \frac{d}{ad-bc}$, $x_2 = \frac{-b}{ad-bc}$, $x_3 = \frac{-c}{ad-bc}$, $x_4 = \frac{a}{ad-bc}$. So the elements of the matrix B are uniquely defined by the elements of A . Now computing

$$BA = \begin{pmatrix} \frac{d}{ad-bc} & \frac{-b}{ad-bc} \\ \frac{-c}{ad-bc} & \frac{a}{ad-bc} \end{pmatrix} \begin{pmatrix} a & b \\ c & d \end{pmatrix},$$

we get that it is also equal to I .

Second proof: Reduce B to the row reduced echelon matrix B' by elementary row operations so that $B = E_1 \dots E_n B'$ for some elementary matrices E_1, \dots, E_n . Then the equality $AB = I$ implies that B' is invertible from the left. Indeed,

$$(AE_1 \dots E_n)B' = I,$$

so the matrix $AE_1 \dots E_n$ is the left inverse of B' . Let us prove that a 2×2 row reduced echelon matrix that has a left inverse can not have zero rows. Otherwise, if

$$B' = \begin{pmatrix} x & y \\ 0 & 0 \end{pmatrix}$$

has the bottom row zero, then for any matrix

$$A' = \begin{pmatrix} a & b \\ c & d \end{pmatrix},$$

the product

$$A'B' = \begin{pmatrix} ax & ay \\ cx & cy \end{pmatrix}$$

will have two proportional rows, so $A'B'$ can not be equal to the identity matrix. Since B' does not have zero rows, it equals to the identity matrix. Hence, B is the product of elementary matrices so it also has a right inverse $C = E_n^{-1} E_{n-1}^{-1} \dots E_1^{-1}$ such that $BC = I$. Now show that $A = C$. Indeed,

$$A = AI = A(BC) = (AB)C = IC = C.$$

Hence, $BA=BC=I$.

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Exercise 2. Let

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

Find a row-reduced echelon matrix R which is row-equivalent to A and an invertible 3×3 matrix P such that $R = PA$.

Solution: A is invertible, therefore we can take R to be the identity matrix and $P = A^{-1}$:

$$A^{-1} = \begin{pmatrix} \frac{1}{3} & \frac{1}{30} - i\frac{1}{10} & \frac{1}{10} - \frac{3}{10}i \\ 0 & -\frac{3}{10} - \frac{1}{10}i & \frac{1}{10} - \frac{3}{10}i \\ -\frac{1}{3}i & \frac{1}{5} + \frac{1}{15}i & \frac{2}{5} + \frac{1}{5}i \end{pmatrix}$$

Exercise 8. Let

$$A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}.$$

Prove, using elementary row operations, that A is invertible if and only if $(ad - bc) \neq 0$.

Solution: Start row reducing A . First, note that if A is invertible or $ad - bc \neq 0$, then either a or c is not zero. Otherwise, A would have a zero column, and for any 2×2 matrix B the product BA would also have a zero column so that $BA \neq I$. By interchanging rows we can assume that $a \neq 0$. Multiply the first row by $\frac{c}{a}$ and subtract it from the second one:

$$\begin{pmatrix} a & b \\ 0 & d - \frac{bc}{a} \end{pmatrix}.$$

This matrix is invertible if and only if the second row is not zero, which means $d - \frac{bc}{a} \neq 0$. The latter is true if and only if $ad - bc \neq 0$.

Exercise 9. An $n \times n$ matrix is called *upper-triangular* if $A_{ij} = 0$ for $i > j$, that is, if every row below the main diagonal is 0. Prove that an upper-triangular matrix is invertible if and only if every entry on its main diagonal is different from 0.

Solution: Let A be an upper triangular matrix. First, look at the bottom row of A . Its only (possibly) non-zero entry is the last one: A_{nn} . So if A is invertible, then $A_{nn} \neq 0$. Otherwise, A would have a zero row. By subtracting the multiples of the bottom row from the other rows we can eliminate all non-zero entries in the n -th column except for A_{nn} . Doing this will not change the other columns.

Now look at the $(n-1)$ st row (it now also has only one possibly non-zero entry $A_{(n-1)(n-1)}$) and repeat the same procedure. We get that $A_{(n-1)(n-1)} \neq 0$. Repeating this n times we prove that $A_{11}, \dots, A_{nn} \neq 0$ and that A is equivalent to the diagonal matrix with entries A_{11}, \dots, A_{nn} on the diagonal. The latter matrix is clearly invertible.

Exercise 10. Prove the following generalization of Exercise 6. If A is an $m \times n$ matrix, B is an $n \times m$ matrix and $m < n$, then AB is not invertible.

Solution Let

$$A = \begin{pmatrix} a_{1,1} & \cdots & a_{1,m} \\ \vdots & & \vdots \\ a_{n,1} & \cdots & a_{n,m} \end{pmatrix}$$

And let

$$\tilde{A} = \begin{pmatrix} a_{1,1} & \dots & a_{1,m} & 0 & \dots & 0 \\ \vdots & & \vdots & 0 & \dots & 0 \\ a_{n,1} & \dots & a_{n,m} & 0 & \dots & 0 \end{pmatrix}$$

where the last $n - m$ entries are zero in each row. Notice that \tilde{A} is not invertible, since any vector of the form $X = (\overbrace{0, \dots, 0}^{n \text{ 0's}}, \overbrace{x_1, \dots, x_{m-n}})$ is a solution of $\tilde{A}X = 0$. Also, let \tilde{I} be the $m \times n$ matrix which has the first n rows equal to the $n \times n$ identity matrix, and all other entries equal to zero, i.e.

$$\tilde{I} = \begin{pmatrix} I_{n \times n} \\ 0_{(m-n) \times n} \end{pmatrix}$$

Notice that $A = \tilde{A}\tilde{I}$. Now suppose that AB is invertible, then there exists a matrix P such that $(AB)P = I$ but then $\tilde{A}(\tilde{I}BP) = I$ which implies that \tilde{A} is invertible! (*contradiction*). Therefore AB is not invertible.

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EXERCISE 4: Let V be the set of all pairs (x, y) of real numbers, and let F be the field of real numbers. Define

$$(x, y) \hat{+} (x_1, y_1) = (x + x_1, y + y_1)$$

$$c \cdot (x, y) = (cx, y)$$

Is V with these operations, a vector space over the field of real numbers?

SOLUTION: No. In a vector space we must have a unique vector $\hat{0}$ and the following equation must hold for any vector:

$$0 \cdot \alpha = \hat{0}$$

Notice that with the operations defined above we have

$$0 \cdot (0, 1) = (0, 1)$$

and

$$0 \cdot (0, 3) = (0, 3)$$

but these two products should be equal to the unique zero vector. Since $1 \neq 3$ we are done.

EXERCISE 5 On \mathbb{R}^n , define two operations

$$\alpha \oplus \beta = \alpha - \beta$$

$$c \cdot \alpha = -c \cdot \alpha$$

Which of the axioms for a vector space are satisfied by $(\mathbb{R}^n, \oplus, \cdot)$?

SOLUTION: Addition is **not** commutative, addition is **not** associative, there is a

unique vector 0 (namely, the usual 0 vector), there is a unique inverse for every α (namely α itself), $1 \cdot \alpha \neq \alpha$, $c_1 \cdot (c_2 \cdot \alpha) = c_1 \cdot (-c_2\alpha) = -c_1(-c_2\alpha) = c_1c_2\alpha \neq -c_1c_2\alpha = (c_1c_2) \cdot \alpha$, $c \cdot (\alpha \oplus \beta) = c \cdot \alpha \oplus c \cdot \beta = c(\beta - \alpha)$, $(c_1 + c_2) \cdot \alpha = -(c_1 + c_2) \cdot \alpha \neq (c_2 - c_1) \cdot \alpha = c_1 \cdot \alpha \oplus c_2 \cdot \alpha$.

Exercise 6. Let V be the set of all complex-valued functions f on the real line such that (for all t in \mathbb{R})

$$f(-t) = \overline{f(t)}. \quad (1)$$

The bar denotes complex conjugation, i.e. $\overline{a + bi} = a - bi$. Show that V is a vector space over the field of *real* numbers. Give an example of a function in V that is not real-valued.

Solution: First, check that if functions f, g satisfy equation (1), then $f + g$ and λf for a real λ also satisfy it. This is because complex conjugation commutes with operations of addition and multiplication by real numbers.

$$(f + g)(-t) = f(-t) + g(-t) = \overline{f(t)} + \overline{g(t)} = \overline{f(t) + g(t)} = \overline{(f + g)(t)},$$

$$(\lambda f)(-t) = \lambda f(-t) = \lambda \overline{f(t)} = \overline{\lambda f(t)}.$$

Hence, a subset V of the real vector space of all functions from \mathbb{R} to \mathbb{C} is closed under addition and multiplication by real numbers. This means that V is a subspace and satisfies all properties of a vector space.

An example of a non-real-valued function in V is $f(t) = it$.