King Fahd University of Petroleum and Minerals College of Computing and Mathematics Department of Mathematics

#### Written Comprehensive Exam (Term 221)

**Linear Algebra** (Duration = 2 hours)

Name: ——

——- ID number: ——

**Problem 1.** Let  $T_1$ ,  $T_2$ , and  $T_3$  be linear operators on  $\mathbb{R}^3$  represented in the standard basis  $\{e_1, e_2, e_3\}$ , respectively, by the following matrices

$$A_1 := \begin{pmatrix} 1 & 1 & 0 \\ 0 & 2 & 3 \\ 0 & 0 & -1 \end{pmatrix} \quad ; \quad A_2 := \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix} \quad ; \quad A_3 := \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 1 & -1 & 2 \end{pmatrix}$$

For each  $T_i$ , find

- (a) the characteristic polynomial,
- (b) the characteristic values,
- (c) the minimal polynomial.
- (d) Determine if it is diagonalizable. If affirmative, find a basis *B* such that  $[T_i]_B$  is diagonal.
- (e) Find a cyclic decomposition of  $\mathbb{R}^3$  under  $T_i$

**Problem 2.** Let *M* be a matrix with characteristic polynomial  $f = x^3(x-1)^4$  and minimal polynomial  $p = x^2(x-1)^2$ . Find for *M* all possible rational forms and their respective Jordan forms

**Problem 3.** Let  $V = F^{n \times n}$  be the vector space of  $n \times n$  matrices over a field F and let  $B \in V$ .

- (a) Show that the function  $f_B$  defined on V by  $f_B(A) = \text{trace}(B^t A)$  is a linear functional.
- (b) Show that every linear functional *f* on *V* is of the form  $f = f_B$  for some *B* in *V*.
- (c) Show that the mapping  $\phi: V \longrightarrow V^*$ ,  $A \mapsto f_A$  is an isomorphism.

**Problem 4.** Let *V* be a finite-dimensional vector space over a field *F* of characteristic 0 and let *f* be a *symmetric* bilinear form on *V*. For each subspace *W* of *V*, let  $W^{\perp}$  be the subspace of all vectors  $\alpha$  in *V* such that  $f(\alpha, \beta) = 0$  for every  $\beta$  in *W*. Show that

- (a) *f* is non-degenerate if and only if  $V^{\perp} = 0$
- (b) rank(f) = dim(V) dim( $V^{\perp}$ ).
- (c)  $\dim(W^{\perp}) \ge \dim(V) \dim(W)$ .
- (d)  $V = W \oplus W^{\perp}$  if and only if the restriction of *f* to *W* is non-degenerate.

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## KEY

## **Problem 1.** [30]

Let  $T_1$ ,  $T_2$ , and  $T_3$  be linear operators on  $\mathbb{R}^3$  represented in the standard basis  $\{e_1, e_2, e_3\}$ , respectively, by the following matrices

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For each  $T_i$ , find

- (a) the characteristic polynomial,
- (b) the characteristic values,
- (c) the minimal polynomial.
- (d) Determine if it is diagonalizable. If affirmative, find a basis *B* such that  $[T_i]_B$  is diagonal.
- (e) Find a cyclic decomposition of  $\mathbb{R}^3$  under  $T_i$

• 
$$A_1 := \begin{pmatrix} 1 & 1 & 0 \\ 0 & 2 & 3 \\ 0 & 0 & -1 \end{pmatrix}$$
 [10 points]

- (a) Charac. Poly. $(A_1) = det(xI A_1) = (x 1)(x 2)(x + 1) = x^3 2x^2 x + 2$  (A<sub>1</sub> is triangular)
- (b) Characteristic values:  $c_1 = 1$ ,  $c_2 = 2$ , and  $c_3 = -1$
- (c) Min. Poly.  $(A_1)$  = Charac. Poly.  $(A_1)$  = (x-1)(x-2)(x+1) since they share the same roots
- (d) A<sub>1</sub> is diagonalizable since its minimal polynomial is a product of distinct linear factors

Let 
$$X = \begin{pmatrix} x \\ y \\ z \end{pmatrix} \in \mathbb{R}^3$$
  
•  $c_1 = 1$ ;  $A_1 X = X$ ;  $X = \begin{pmatrix} x \\ 0 \\ 0 \end{pmatrix}$ . Let  $X_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$ 

• 
$$c_2 = 2$$
 ;  $A_1 X = 2X$  ;  $X = \begin{pmatrix} x \\ x \\ 0 \end{pmatrix}$ . Let  $X_2 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$   
•  $c_3 = -1$  ;  $A_1 X = -X$  ;  $X = \begin{pmatrix} x \\ -2x \\ 2x \end{pmatrix}$ . Let  $X_3 = \begin{pmatrix} 1 \\ -2 \\ 2 \end{pmatrix}$   
Let  $B := \{X_1, X_2, X_3\}$ . Then,  $[T_1]_B = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & -1 \end{pmatrix}$ .

(e) • Since Min. Poly.( $A_1$ ) = Charac. Poly.( $A_1$ ),  $T_1$  has a cyclic vector.

• 
$$e_3 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$
,  $Te_3 = \begin{pmatrix} 0 \\ 3 \\ -1 \end{pmatrix}$ ,  $T^2e_3 = \begin{pmatrix} 3 \\ 3 \\ 1 \end{pmatrix}$  Linearly Independent (that is,  $e_3$  is a cyclic vector)

• 
$$\mathbb{R}^3 = \mathbb{Z}(e_3, T);$$

• 
$$A_2 := \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}$$
 [8 points]

- (a) Charac. Poly. $(A_2) = det(xI A_2) = x^3$
- (b) Characteristic value: c = 0
- •• (c) Since  $A_2^2 \neq 0$ , Min. Poly. $(A_2) = x^3$  by Cayley-Hamilton Theorem
- (d) A<sub>2</sub> is NOT diagonalizable as Min. Poly.(A<sub>2</sub>) is NOT a product of distinct linear factors
- (e) Since Min. Poly.( $A_2$ ) = Charac. Poly.( $A_2$ ),  $T_2$  has a cyclic vector.
- $e_2$ ,  $Te_2 = e_3$ ,  $T^2e_2 = Te_3 = e_1$  Linearly Independent (that is,  $e_2$  is a cyclic vector)

• 
$$\mathbb{R}^3 = \mathbb{Z}(e_2, T)$$

• 
$$A_3 := \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 1 & -1 & 2 \end{pmatrix}$$
 [12 points]

- (a) Charac. Poly.( $A_3$ ) = det( $xI A_3$ ) =  $(x 1)^2(x 2) = x^3 4x^2 + 5x 2$
- (b) Characteristic values:  $c_1 = 1$ ,  $c_2 = 2$

- •• (c) Since  $(A_3 I)(A_3 2I) = 0$ , Min. Poly. $(A_3) = (x 1)(x 2) = x^2 3x + 2$
- (d) A<sub>3</sub> is diagonalizable since the minimal polynomial is a product of distinct linear factors
- Let  $X = \begin{pmatrix} x \\ y \\ z \end{pmatrix} \in \mathbb{R}^3$ •  $c_1 = 1$ ;  $A_3 X = X$ ;  $X = \begin{pmatrix} x \\ y \\ y - x \end{pmatrix}$ . Let  $X_1 = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}$  and  $X_2 = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$ •  $c_2 = 2$ ;  $A_3 X = 2X$ ;  $X = \begin{pmatrix} 0 \\ 0 \\ z \end{pmatrix}$ . Let  $X_3 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$

Let  $B := \{X_1, X_2, X_3\}$ . Then,  $[T_1]_B = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix}$ .

(e) • The invariant factors are :  $p_1 = \text{Min.Poly.}(T_3) = x^2 - 3x + 2$ ;  $p_2 = x - 1$ ... and recall that for any vector  $\alpha$ , its *T*-annihilator  $p_{\alpha} | p_1$ .

- $\{e_1, Te_1\}$  basis for  $Z(e_1, T)$  since  $Te_1 = e_1 + e_3$  and so  $p_{e_1} = p_1$
- For  $\beta := e_2 + e_3$ ,  $\{\beta\}$  basis for  $Z(\beta, T)$  since  $T\beta = \beta$  and so  $p_\beta = p_2$
- $e_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}; Te_1 = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}; \beta = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$  Linearly Independent
- $\mathbb{R}^3 = Z(e_1, T) \oplus Z(e_2 + e_3, T)$  (or  $\mathbb{R}^3 = Z(e_2, T) \oplus Z(e_1 e_3, T)$ )

#### **Problem 2.** [30]

Let *M* be a matrix with characteristic polynomial  $f = x^3(x-1)^4$  and minimal polynomial  $p = x^3(x-1)^4$  $x^{2}(x-1)^{2}$ . Find for M all possible rational forms and their respective Jordan forms

### Case 1: [3 points]

- $\begin{cases} \bullet f = p_1 p_2 \text{ with } p_2 | p_1 \\ \bullet p_1 = p = x^2 (x-1)^2 = x^4 2x^3 + x^2 \\ \bullet p_2 = x(x-1)^2 = x^3 2x^2 + x \end{cases}$

Rational Form: [4 points]

## Jordan Form: [8 points]

Characteristic Values  $\begin{cases} c_1 = 0 & \text{with } d_1 = 3, r_1 = 2\\ c_2 = 1 & \text{with } d_2 = 4, r_2 = 2 \end{cases}$  $\mathcal{J}_1 = \begin{pmatrix} A_1 & 0 \\ 0 & A_2 \end{pmatrix}$ , where  $\begin{cases} A_1 & 3 \times 3 \text{ matrix} \\ A_2 & 4 \times 4 \text{ matrix} \end{cases}$ ••• For  $c_1 = 0$ :  $J_1^{(1)} = \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}$  since  $r_1 = 2$ ;  $J_2^{(1)} = (0)$ ;  $A_1 = \begin{pmatrix} J_1^{(1)} & 0 \\ 0 & J_2^{(1)} \end{pmatrix} = \begin{pmatrix} 0 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$ • For  $c_2 = 1$ :  $J_1^{(2)} = \begin{pmatrix} 1 & 0 \\ 1 & 1 \end{pmatrix}$  since  $r_2 = 2$ 4

•  $J_2^{(2)} = J_1^{(2)}$  since nullity( $\mathcal{R}_1 - I$ ) = 2 as the characteristic space of 1 is generated by

Case 2: [3 points]

• 
$$f = p_1 p_2 p_3$$
 with  $p_3 |p_2| p_1$   
 $p_1 = x^2 (x-1)^2 = x^4 - 2x^3 + x^2$   
•  $p_2 = x(x-1) = x^2 - x$   
•  $p_3 = x - 1$ 

Rational Form: [4 points]

# Jordan Form: [8 points]

Similarly, as above, Characteristic Values  $\begin{cases} c_1 = 0 & \text{with } d_1 = 3, r_1 = 2 \\ c_2 = 1 & \text{with } d_2 = 4, r_2 = 2 \end{cases}$ 

 $\mathcal{J}_2 = \begin{pmatrix} A_1 & 0 \\ 0 & A_2 \end{pmatrix}, \text{ where } \begin{cases} A_1 & 3 \times 3 \text{ matrix} \\ A_2 & 4 \times 4 \text{ matrix} \end{cases}$ 

••• For 
$$c_1 = 0$$
:  $J_1^{(1)} = \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}$  since  $r_1 = 2$ ;  $J_2^{(1)} = (0)$ ;  $A_1 = \begin{pmatrix} J_1^{(1)} & 0 \\ 0 & J_2^{(1)} \end{pmatrix} = \begin{pmatrix} 0 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$ 

- For  $c_2 = 1$ :  $J_1^{(2)} = \begin{pmatrix} 1 & 0 \\ 1 & 1 \end{pmatrix}$  since  $r_2 = 2$
- $J_2^{(2)} = J_3^{(2)} = (1)$  since nullity( $\mathcal{R}_2 I$ ) = 3 as the characteristic space of 1 is generated by

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

•  $A_2 = \begin{pmatrix} J_1^{(2)} & 0 & 0 \\ 0 & J_2^{(2)} & 0 \\ 0 & 0 & J_3^{(2)} \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 1 \end{pmatrix}$ 

	0	0	0	0	0	0	0	
	1	0	0	0	0	0	0	
	0	0	0	0	0	0	0	
•• $\mathcal{J}_2 =$	0	0	0	1	0	0	0	
	0	0	0	1	1	0	0	
	0	0	0	0	0	1	0	
	0	0	0	0	0	0	1	

### Problem 3. [20]

Let  $V = F^{n \times n}$  be the vector space of  $n \times n$  matrices over a field F and let  $B \in V$ .

- (a) Show that the function  $f_B$  defined on V by  $f_B(A) = \text{trace}(B^t A)$  is a linear functional.
- (b) Show that every linear functional *f* on *V* is of the form  $f = f_B$  for some *B* in *V*.
- (c) Show that the mapping  $\phi: V \longrightarrow V^{\star}$ ,  $A \mapsto f_A$  is an isomorphism.

(a)  $f_B(A + cA') = trace(B^t(A + cA'))$   $= trace(B^tA + cB^tA')$   $= trace(B^tA) + c trace(B^tA')$ , since trace is a linear functional  $= f_B(A) + c f_B(A')$ 

**(b)** Let  $E_{rs} = \begin{pmatrix} \cdot & \cdot & \cdot \\ \cdot & e_{ij} & \cdot \\ \cdot & \cdot & \cdot \end{pmatrix}$  denote the  $n \times n$  matrix with  $e_{rs} = 1$  and  $e_{ij} = 0 \quad \forall i \neq r \quad \forall j \neq s$ .

- ••  $(E_{rs})_{r,s}$  is a basis for *V*.
- Let  $A = \begin{pmatrix} \cdot & \cdot & \cdot \\ \cdot & a_{ij} & \cdot \\ \cdot & \cdot & \cdot \end{pmatrix} \in V.$

$$\bullet \bullet A = \sum_{i,j} a_{ij} E_{ij}$$

Let  $f \in V^{\star}$ .

••  $f(A) = \sum_{i,j} a_{ij} f(E_{ij})$  (Property (3) of the dual basis - Section 3.5)

•• Take 
$$B := \begin{pmatrix} \cdot & \cdot & \cdot \\ \cdot & f(E_{ji}) & \cdot \\ \cdot & \cdot & \cdot \end{pmatrix}$$
 so that  $B^t = \begin{pmatrix} \cdot & \cdot & \cdot \\ \cdot & f(E_{ij}) & \cdot \\ \cdot & \cdot & \cdot \end{pmatrix}$ 

•• 
$$f_B(A) = trace(B^t A) = \sum_{1 \le j \le n} \sum_{1 \le i \le n} f(E_{ij}) a_{ij} = \sum_{i,j} a_{ij} f(E_{ij}) = f(A)$$

(c) ••  $\phi$  is well-defined by (a)

••  $\phi$  is onto by (b)

••  $\phi$  is a linear transformation since for any  $X \in V$ :  $f_{A_1+cA_2}(X) = trace((A_1 + cA_2)^t X) = trace(A_1^t X) + c \ trace(A_2^t X) = f_{A_1}(X) + c \ f_{A_2}(X)$ 

••  $\phi$  is an isomorphism since dim(V) = dim(V<sup>\*</sup>) (*i.e.*, =  $n^2$ )

# Problem 4. [20]

Let *V* be a finite-dimensional vector space over a field *F* of characteristic 0 and let *f* be a *symmetric* bilinear form on *V*. For each subspace *W* of *V*, let  $W^{\perp}$  be the subspace of all vectors  $\alpha$  in *V* such that  $f(\alpha, \beta) = 0$  for every  $\beta$  in *W*.

Show that

(a) [2] *f* is non-degenerate if and only if  $V^{\perp} = 0$ 

- (b) [6]  $\operatorname{rank}(f) = \dim(V) \dim(V^{\perp})$ .
- (c) [6]  $\dim(W^{\perp}) \ge \dim(V) \dim(W)$ .
- (d) [6]  $V = W \oplus W^{\perp}$  if and only if the restriction of *f* to *W* is non-degenerate.

#### (a)

*f* is non-degenerate  $\iff \forall 0 \neq \alpha \in V, \exists \beta \in V \text{ s.t. } f(\alpha, \beta) \neq 0$ 

$$\iff V^{\perp} = 0$$

(b) Let 
$$n := \dim(V)$$
 and  $r := \operatorname{rank}(f)$ . We prove:  $\dim(V^{\perp}) = n - r$ .

**Method 1:** Since *f* is symmetric, there is an ordered basis  $B = \{\alpha_1, \ldots, \alpha_n\}$  s.t.  $[f]_B$  is diagonal

Mutatis mutandis, we may assume 
$$\begin{cases} f(\alpha_i, \alpha_i) \neq 0 \ \forall \ 1 \le i \le r \\ f(\alpha_i, \alpha_i) = 0 \ \forall \ r+1 \le i \le n \\ f(\alpha_i, \alpha_j) = 0 \ \forall \ i \ne j \end{cases}$$

**Claim:**  $V^{\perp} = \langle \alpha_{r+1}, \dots, \alpha_n \rangle$  (and we're done)

Let 
$$i \in \{r+1,...,n\}$$
 and let  $\beta = \sum_{j=1}^{n} c_j \alpha_j \in V$   
 $f(\alpha_i, \beta) = \sum_{j=1}^{n} c_j f(\alpha_i, \alpha_j) = 0$  so that  $\alpha_i \in V^{\perp}$ 

Let 
$$\alpha = \sum_{j=1}^{n} c_j \alpha_j \in V^{\perp}$$
 and let  $i \in \{1, \dots, r\}$ .  
 $0 = f(\alpha, \alpha_i) = \sum_{j=1}^{n} c_j f(\alpha_j, \alpha_i) = c_i f(\alpha_i, \alpha_i)$ 

Hence  $c_i = 0$  (as  $f(\alpha_i, \alpha_i) \neq 0$ ) and so  $\alpha \in \left\langle \alpha_{r+1}, \dots, \alpha_n \right\rangle$ 

#### Method 2:

Method 2: Consider the linear transformation  $\begin{array}{cccc}
L_f : & V & \longrightarrow & V^{\star} \\
& \alpha & \mapsto & L_f \alpha : & V & \longrightarrow & F \\
& & \beta & \mapsto & L_f \alpha(\beta) = f(\alpha, \beta)
\end{array}$ 

We have  $\dim(V) = \operatorname{rank}(L_f) + \operatorname{nullity}(L_f)$ 

 $= \operatorname{rank}(f) + \operatorname{nullity}(L_f)$ 

But Nullspace(L<sub>f</sub>) = {
$$\alpha \in V | L_f(\alpha) = 0$$
}  
= { $\alpha \in V | f(\alpha, \beta) = 0 \forall \beta \in V$ }  
=  $V^{\perp}$ 

Therefore,  $\dim(V^{\perp}) = \operatorname{nullity}(L_f) = \dim(V) - \operatorname{rank}(f)$ .

(c) Let  $n := \dim(V)$ ,  $m := \dim(W)$ , and  $\{\beta_1, \dots, \beta_m\}$  be a basis for W.

 $\varphi: V \longrightarrow F^m$  $\alpha \mapsto (f(\alpha,\beta_1),\ldots,f(\alpha,\beta_m))$ Consider the linear transformation  $\varphi(\alpha) = 0 \iff f(\alpha, \beta_i) = 0, \forall i = 1, ..., m$  $\iff f(\alpha,\beta) = 0, \forall \beta \in W$  $\iff \alpha \in W^{\perp}$ 

Hence Nullspace( $\varphi$ ) =  $W^{\perp}$  so that

$$\dim(W^{\perp}) = n - \operatorname{rank}(\varphi) \ge n - m$$

(d) First, we have

$$f|_W$$
 is non-degenerate  $\iff \forall \ 0 \neq \alpha \in W, \ \exists \ \beta \in W \ s.t. \ f(\alpha, \beta) \neq 0$   
 $\iff W \cap W^\perp = 0$ 

**Claim:**  $W \cap W^{\perp} = 0 \Longrightarrow V = W \oplus W^{\perp}$  (and we're done)

Let 
$$\begin{pmatrix} m = \dim(W) \text{ and } \{\beta_1, \dots, \beta_m\} \text{ be a basis for } W \\ s = \dim(W^{\perp}) \text{ and } \{\gamma_1, \dots, \gamma_s\} \text{ be a basis for } W^{\perp} \\ 11 \end{pmatrix}$$

 $W \cap W^{\perp} = 0 \implies \{\beta_1, \dots, \beta_m, \gamma_1, \dots, \gamma_s\}$  Lin. Indep.

- $\implies m+s \le n$
- $\implies m+s=n$  by (c)
- $\implies V = W \oplus W^{\perp}$