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

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

For each *Ti* , 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 $f_B(A)$ = trace(B^tA) 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.

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 α in *V* such that $f(\alpha, \beta) = 0$ for every β 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) $\dim(W^{\perp}) \geq \dim(V) \dim(W)$.
- (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

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

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

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

- (a) Charac. Poly.(A_1) = det($xI A_1$) = $(x-1)(x-2)(x+1) = x^3 2x^2 x + 2$ (A_1 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
- \bullet (d) A_1 is diagonalizable since its minimal polynomial is a product of distinct linear factors

Let
$$
X = \begin{pmatrix} x \\ y \\ z \end{pmatrix} \in \mathbb{R}^3
$$

\n• $c_1 = 1$; $A_1 X = X$; $X = \begin{pmatrix} x \\ 0 \\ 0 \end{pmatrix}$. 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 $X_2 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$
\n• $c_3 = -1$; $A_1 X = -X$; $X = \begin{pmatrix} x \\ -2x \\ 2x \end{pmatrix}$. Let $X_3 = \begin{pmatrix} 1 \\ -2 \\ 2 \end{pmatrix}$
\nLet $B := \{X_1, X_2, X_3\}$. 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)

•
$$
\mathbb{R}^3 = Z(e_3, T);
$$

•
$$
A_2 := \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}
$$
 [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*² is NOT diagonalizable as Min.Poly.(*A*2) 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)
- $\mathbb{R}^3 = Z(e_2, T)$

•
$$
A_3 := \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 1 & -1 & 2 \end{pmatrix}
$$
 [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. $(A_3) = (x 1)(x 2) = x^2 3x + 2$
- \bullet (d) A_3 is diagonalizable since the minimal polynomial is a product of distinct linear factors
- Let *X* = (x) $\overline{}$ *y z* $\overline{ }$ \int $\in \mathbb{R}^3$ • $c_1 = 1$; $A_3X = X$; $X =$ $\int x^2$ $\overline{}$ *y yx* $\overline{ }$ \int . Let $X_1 =$ (1) $\overline{}$ $\boldsymbol{0}$ -1 1 \int and $X_2 =$ 0 0 $\overline{}$ 1 1 $\overline{ }$ \int • $c_2 = 2$; $A_3X = 2X$; $X =$ $\sqrt{0}$ $\overline{}$ $\boldsymbol{0}$ *z* $\overline{ }$ $\begin{array}{c} \hline \end{array}$. Let $X_3 =$ 0 0 $\overline{}$ $\boldsymbol{0}$ 1 $\overline{ }$ \int $(1 \ 0 \ 0$ $\overline{ }$

Let *B* := {*X*₁, *X*₂, *X*₃}. Then, $[T_1]_B =$ $\overline{}$ 010 002 $\begin{array}{c} \hline \end{array}$.

(e) • The invariant factors are : *p*₁ = Min. Poly.(*T*₃) = $x^2 - 3x + 2$; *p*₂ = $x - 1$... and recall that for any vector α , 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 $p_{\beta} = p_2$
- \bullet $e_1 =$ (1) $\overline{}$ $\boldsymbol{0}$ $\boldsymbol{0}$ $\overline{ }$ \int ; *Te*¹ = (1) $\overline{}$ $\boldsymbol{0}$ 1 $\overline{ }$ $\begin{array}{c} \hline \end{array}$; $\beta =$ 0 0 $\overline{}$ 1 1 $\overline{ }$ \int Linearly Independent
- $\mathbb{R}^3 = Z(e_1, T) \oplus Z(e_2 + e_3, T)$ $\left(\text{or } \mathbb{R}^3 = Z(e_2, T) \oplus Z(e_1 e_3, T)\right)$

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Problem 2. [30]

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

Case 1 : [3 points]

 $\sqrt{}$

 $\overline{}$

- \int \bullet $f = p_1p_2$ with $p_2|p_1$
	- $p_1 = p = x^2(x-1)^2 = x^4 2x^3 + x^2$
	- $p_2 = x(x-1)^2 = x^3 2x^2 + x$

Rational Form : [4 points]

$$
\bullet \bullet \bullet \mathcal{R}_1 = \left(\begin{array}{ccccccccc} 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 2 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & -1 \\ 0 & 0 & 0 & 0 & 0 & 1 & 2 \end{array}\right)
$$

Jordan Form : [8 points]

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

\n
$$
\mathcal{J}_1 = \begin{pmatrix} A_1 & 0 \\ 0 & A_2 \end{pmatrix}, \text{ where } \begin{cases} A_1 & 3 \times 3 \text{ matrix} \\ A_2 & 4 \times 4 \text{ matrix} \end{cases}
$$

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

\n• For $c_2 = 1$:
$$
J_1^{(2)} = \begin{pmatrix} 1 & 0 \\ 1 & 1 \end{pmatrix} \text{ since } r_2 = 2
$$

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

$$
\bullet A_2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 1 \end{pmatrix}
$$

$$
\bullet \mathcal{J}_1 = \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 \end{pmatrix}
$$

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Case 2 : [3 points]

$$
\begin{cases}\n\bullet f = p_1 p_2 p_3 \text{ with } p_3 | p_2 | p_1 \\
p_1 = x^2 (x - 1)^2 = x^4 - 2x^3 + x^2 \\
\bullet p_2 = x(x - 1) = x^2 - x \\
\bullet p_3 = x - 1\n\end{cases}
$$

Rational Form : [4 points]

$$
\bullet \bullet \bullet \mathcal{R}_2 = \left(\begin{array}{cccccccc} 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & -1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{array}\right)
$$

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 = A_1 0 0 *A*² , where $\begin{cases} A_1 & 3 \times 3 \text{ matrix} \\ A_1 & 4 \times 4 \text{ matrix} \end{cases}$ A_2 4×4 matrix

• • 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 $c_2 = 1$ **:** $J_1^{(2)} =$ $\begin{pmatrix} 1 & 0 \end{pmatrix}$ 1 1 ! 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

0 BBBBBBBBBBBBBBBBBBBBBBB@ 0 0 0 0 0 1 0 1 CCCCCCCCCCCCCCCCCCCCCCCA ; 0 BBBBBBBBBBBBBBBBBBBBBBB@ 0 0 0 0 0 0 1 1 CCCCCCCCCCCCCCCCCCCCCCCA ; 0 BBBBBBBBBBBBBBBBBBBBBBB@ 0 0 1 1 0 0 0 1 CCCCCCCCCCCCCCCCCCCCCCCA

• $A_2 =$ $\int_{1}^{(2)} \frac{0}{2}$ 0 $\overline{}$ $\begin{bmatrix} 0 & J_2^{(2)} & 0 \end{bmatrix}$ $0 \t 0 \t J_3^{(2)}$ 3 $\overline{ }$ $\begin{array}{c} \hline \end{array}$ = $(1 \ 0 \ 0 \ 0)$ $\overline{}$ 1 1 0 0 0 0 1 0 001 1 $\overline{}$ \int

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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 $f_B(A)$ = trace(B^tA) 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) •• $f_B(A + cA') = \text{trace}(B^t(A + cA'))$ $= trace(B^tA + cB^tA')$ $= trace(B^tA) + c trace(B^tA')$, 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 $e_{ij} = 0$ $\forall i \neq r$ $\forall j \neq s$.

- •• $(E_{rs})_{r,s}$ is a basis for *V*.
- Let $A =$ $\left(\begin{smallmatrix}0&&&1\end{smallmatrix}\right)$ $\overline{}$. *aij* $\overline{ }$ \int $\in V$.

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

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

•• $f(A) = \sum$ *i*,*j aij f*(*Eij*) (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) •• ϕ is well-defined by (a)

 $\bullet \bullet \phi$ is onto by (b)

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

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•• ϕ is an isomorphism since dim(*V*) = dim(*V*^{*}) (*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 α in *V* such that $f(\alpha, \beta) = 0$ for every β in *W*.

Show that

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

(b) $[6]$ 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 $\iff \forall 0 \neq \alpha \in V$, $\exists \beta \in V$ *s.t.* $f(\alpha, \beta) \neq 0$

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

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

Method 1: Since f is symmetric, there is an ordered basis $B = \{a_1, \ldots, a_n\}$ s.t. $\left[f\right]_B$ is diagonal

Mutatis mutandis, we may assume

\n
$$
\begin{cases}\nf(\alpha_i, \alpha_i) \neq 0 \,\forall \, 1 \leq i \leq r \\
f(\alpha_i, \alpha_i) = 0 \,\forall \, r+1 \leq i \leq n \\
f(\alpha_i, \alpha_j) = 0 \,\forall \, i \neq j\n\end{cases}
$$

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

(2) Let
$$
i \in \{r+1,...,n\}
$$
 and let $\beta = \sum_{j=1}^{n} c_j \alpha_j \in V$.

$$
f(\alpha_i, \beta) = \sum_{j=1}^{n} c_j f(\alpha_i, \alpha_j) = 0 \text{ so that } \alpha_i \in V^{\perp}
$$

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

Hence $c_i = 0$ (as $f(\alpha_i, \alpha_i) \neq 0$) and so $\alpha \in (\alpha_{r+1}, \dots, \alpha_n)$ 10

Method 2:

Consider the linear transformation $L_f: V \longrightarrow V^{\star}$ $\alpha \mapsto L_f \alpha : V \longrightarrow F$ $\beta \quad \mapsto \quad L_f \alpha(\beta) = f(\alpha, \beta)$

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

 $=$ rank(*f*) + nullity(L_f)

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

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

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

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

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

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

(d) First, we have

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

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

Let
$$
\left\{\n\begin{aligned}\nm &= \dim(W) \text{ and } \{\beta_1, \ldots, \beta_m\} \text{ be a basis for } W \\
s &= \dim(W^{\perp}) \text{ and } \{\gamma_1, \ldots, \gamma_s\} \text{ be a basis for } W^{\perp} \\
&\qquad 11\n\end{aligned}\n\right.
$$

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

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