Math 291-1: Final Exam Solutions Northwestern University, Fall 2017

1. Determine whether each of the following statements is true or false, and provide justification for your answer.

- (a) There is a 3×4 matrix whose columns are linearly independent.
- (b) The complex vector space $M_3(\mathbb{C})$ has a 6-dimensional real subspace.
- (c) The function $T: P_3(\mathbb{R}) \to P_3(\mathbb{R})$ defined by $T(p(x)) = (p'(x))^2$ is a linear transformation.

Solution. (a) This is false. The four columns of a 3×4 matrix are vectors in \mathbb{R}^3 , and any four vectors in a 3-dimensional space must be linearly dependent.

(b) This is true. The set of matrices of the form

$$\begin{bmatrix} a & b & c \\ d & f & g \\ 0 & 0 & 0 \end{bmatrix} \text{ where } a, b, c, d, f, g \in \mathbb{R}$$

is a 6-dimensional real subspace of $M_3(\mathbb{C})$.

(c) This is false. Since $T(2x) = (2)^2 = 4$ and $2T(x) = 2(1)^2 = 2$, we have $T(2x) \neq 2T(x)$ so T does not preserve scalar multiplication.

2. Consider the linear system with augmented matrix

$$\begin{bmatrix} 1 & -1 & 1 & -1 & | & 0 \\ 2 & -2 & 3 & -5 & | & -1 \\ -3 & 3 & -6 & 12 & | & 3 \end{bmatrix}.$$

Find two vectors $\mathbf{v}_1, \mathbf{v}_2 \in \mathbb{R}^4$ with the property that any solution of the system above can be written as

$$\begin{bmatrix} -3\\ -2\\ 2\\ 1 \end{bmatrix} + c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2$$

for some $c_1, c_2 \in \mathbb{R}$. Justify the reason why the vectors you find work.

Proof. Row-reducing the augmented matrix for the corresponding homogeneous system results in the following:

$$\begin{bmatrix} 1 & -1 & 1 & -1 & | & 0 \\ 2 & -2 & 3 & -5 & | & 0 \\ -3 & 3 & -6 & 12 & | & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -1 & 1 & -1 & | & 0 \\ 0 & 0 & 1 & -3 & | & 0 \\ 0 & 0 & -3 & 9 & | & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -1 & 0 & 2 & | & 0 \\ 0 & 0 & 1 & -3 & | & 0 \\ 0 & 0 & 0 & 0 & | & 0 \end{bmatrix}.$$

Thus the homogeneous system has solutions given by

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} x_2 - 2x_4 \\ x_2 \\ 3x_4 \\ x_4 \end{bmatrix} = x_2 \begin{bmatrix} 1 \\ 1 \\ 0 \\ 0 \end{bmatrix} + x_4 \begin{bmatrix} -2 \\ 0 \\ 3 \\ 1 \end{bmatrix},$$

so $\mathbf{v}_1 = \begin{bmatrix} 1\\1\\0\\0 \end{bmatrix}$ and $\mathbf{v}_2 = \begin{bmatrix} -2\\0\\3\\1 \end{bmatrix}$ span the space of solutions of the homogeneous system. Now, we have:

$$\begin{bmatrix} 1 & -1 & 1 & -1 \\ 2 & -2 & 3 & -5 \\ -3 & 3 & -6 & 12 \end{bmatrix} \begin{bmatrix} -3 \\ -2 \\ 2 \\ 1 \end{bmatrix} = \begin{bmatrix} -3+2+2-1 \\ -6+4+6-5 \\ 9-6-12+12 \end{bmatrix} = \begin{bmatrix} 0 \\ -1 \\ 3 \end{bmatrix},$$

so $\begin{bmatrix} -3\\ -2\\ 2\\ 1\\ \end{bmatrix}$ is a particular solution of the given system. Since any solution can be obtained from this one by adding to it a solution of the homogeneous system, we conclude all solutions of the given system are of the form

$$\mathbf{x} = \begin{bmatrix} -3\\ -2\\ 2\\ 1 \end{bmatrix} + c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2$$

for some $c_1, c_2 \in \mathbb{R}$ where $\mathbf{v}_1, \mathbf{v}_2$ are the vectors above.

3. Suppose $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4 \in \mathbb{R}^4$ form a basis of \mathbb{R}^4 and that A is a 4×4 matrix with the property that

$$A\mathbf{v}_1 = \mathbf{v}_1, \ A\mathbf{v}_2 = \mathbf{v}_1, \ A\mathbf{v}_3 = \mathbf{v}_2, \ A\mathbf{v}_4 = \mathbf{v}_3.$$

Show that the image of A^4 is the entire span of \mathbf{v}_1 .

Proof. Let $\mathbf{x} \in \mathbb{R}^n$, and write it as a linear combination of the given basis vectors:

$$\mathbf{x} = c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + c_3 \mathbf{v}_3 + c_4 \mathbf{v}_4$$

for some $c_1, c_2, c_3, c_4 \in \mathbb{R}$. Then we compute:

$$A\mathbf{x} = c_1 A \mathbf{v}_1 + c_2 A \mathbf{v}_2 + c_3 A \mathbf{v}_3 + c_4 A \mathbf{v}_4 = c_1 \mathbf{v}_1 + c_2 \mathbf{v}_1 + c_3 \mathbf{v}_2 + c_4 \mathbf{v}_3$$
$$A^2 \mathbf{x} = c_1 A \mathbf{v}_1 + c_2 A \mathbf{v}_1 + c_3 A \mathbf{v}_2 + c_4 A \mathbf{v}_3 = c_1 \mathbf{v}_1 + c_2 \mathbf{v}_1 + c_3 \mathbf{v}_1 + c_4 \mathbf{v}_2$$
$$A^3 \mathbf{x} = c_1 A \mathbf{v}_1 + c_2 A \mathbf{v}_1 + c_3 A \mathbf{v}_1 + c_4 A \mathbf{v}_2 = c_1 \mathbf{v}_1 + c_2 \mathbf{v}_1 + c_3 \mathbf{v}_1 + c_4 \mathbf{v}_1$$
$$A^4 \mathbf{x} = (c_1 + c_2 + c_3 + c_4) \mathbf{v}_1.$$

The vectors $A^4 \mathbf{x}$ as $\mathbf{x} \in \mathbb{R}^4$ varies make up all of the image of A^4 , so this shows that the image of A^4 is contained in the span of \mathbf{v}_1 . But also for any $c \in \mathbb{R}$, we have $A(c\mathbf{v}_1) = cA\mathbf{v}_1 = c\mathbf{v}_1$, so any vector in the span of \mathbf{v}_1 is contained in the image of A^4 . Thus we conclude that im $A = \text{span}(\mathbf{v}_1)$.

4. Suppose $A, B \in M_n(\mathbb{R})$. If AB is invertible, show that A and B are each invertible.

Proof. Let $\mathbf{x} \in \mathbb{R}^n$ satisfy $B\mathbf{x} = \mathbf{0}$. Then $A(B\mathbf{x}) = A\mathbf{0} = \mathbf{0}$, so $(AB)\mathbf{x} = \mathbf{0}$. Since AB is invertible, this implies $\mathbf{x} = \mathbf{0}$ by the Amazingly Awesome Theorem, so the only solution of $B\mathbf{x} = \mathbf{0}$ is $\mathbf{x} = \mathbf{0}$, and hence B is invertible as well. Then we can write A as

$$A = (AB)B^{-1}.$$

The right side is invertible since it is a product of invertible matrices, so A is invertible too. \Box

5. Suppose U and W are subspaces of a vector space V over K which have only the zero vector in common. If $u_1, \ldots, u_k \in U$ are linearly independent and $w_1, \ldots, w_\ell \in W$ are linearly independent, show that $u_1, \ldots, u_k, w_1, \ldots, w_\ell$ are linearly independent. (This is not true if U and W have more than the zero vector in common, so you will definitely have to make use of this fact.)

Proof. Suppose $a_1, \ldots, a_k, b_1, \ldots, b_\ell \in \mathbb{K}$ satisfy

$$a_1u_1 + \dots + a_ku_k + b_1w_1 + \dots + b_\ell w_\ell = 0.$$

Then

$$a_1u_1 + \dots + a_ku_k = -b_1w_1 - \dots - b_\ell w_\ell.$$

The left side is in U since it is a linear combination of elements of U and U is a subspace of V, while the right side is in W for a similar reason. Thus this is an element which U and W have in common, so it must be the zero vector by our assumptions. Thus

$$a_1u_1 + \dots + a_ku_k = 0$$
 and $b_1w_1 - \dots - b_\ell w_\ell = 0.$

Since u_1, \ldots, u_k are linearly independent, we must then have $a_1 = \cdots = a_k = 0$, and since w_1, \ldots, w_ℓ are linearly independent, we have $b_1 = \cdots = b_\ell = 0$. We conclude that $u_1, \ldots, u_k, w_1, \ldots, w_\ell$ are indeed linearly independent.

6. The *trace* tr A of a square matrix A is the sum of its diagonal entries:

$$\operatorname{tr} \begin{bmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{n1} & \cdots & a_{nn} \end{bmatrix} := a_{11} + a_{22} + \cdots + a_{nn}.$$

Find a basis for the subspace W of $M_4(\mathbb{R})$ consisting of symmetric matrices of trace zero:

$$W := \{ A \in M_4(\mathbb{R}) \mid A^T = A \text{ and } \text{tr} A = 0 \}.$$

Don't forget to justify the fact that your claimed basis is actually a basis.

Proof. In order for $A \in M_4(\mathbb{R})$ to satisfy $A^T = A$ it must have the form

$$A = \begin{bmatrix} a & b & c & d \\ b & e & f & g \\ c & f & h & i \\ d & g & i & j \end{bmatrix}$$

for some $a, b, c, d, e, f, g, h, i, j \in \mathbb{R}$. To satisfy tr A = 0 we also require that

$$a + e + h + j = 0.$$

Thus an element of W concretely looks like:

$$A = \begin{bmatrix} -e - h - j & b & c & d \\ b & e & f & g \\ c & f & h & i \\ d & g & i & j \end{bmatrix}$$
$$= b(E_{12} + E_{21}) + c(E_{13} + E_{31}) + d(E_{14} + E_{41})$$

$$+ f(E_{23} + E_{32}) + g(E_{24} + E_{42}) + i(E_{34} + E_{43}) + e(-E_{11} + E_{22}) + h(-E_{11} + E_{33}) + j(-E_{11} + E_{44})$$

where E_{ij} is the matrix with 1 in row *i*, column *j* and zeroes elsewhere. Thus the 9 matrices

 $E_{12} + E_{21}, E_{13} + E_{31}, E_{14} + E_{41}, E_{23} + E_{32}, E_{24} + E_{42}, E_{34} + E_{43}, -E_{11} + E_{22}, -E_{11} + E_{33}, -E_{11} + E_{44}, E_{44} + E_{44}, E$

span W. These matrices are linearly independent since if a linear combination of them (with coefficients b, c, d, f, g, i, e, h, j as above) results in the zero matrix, we have

which forces b, c, d, f, g, i, e, h, j to all be zero. Hence these 9 matrices form a basis of W.

7. Let U be the subspace of $P_4(\mathbb{R})$ consisting of all polynomials $p(x) \in P_4(\mathbb{R})$ satisfying both of the conditions

$$p''(2) = p(1) - p(2)$$
 and $p(5) = 0$.

Determine, with justification, the dimension of U.

Proof. Note first that p''(2) = p(1) - p(2) is equivalent to p''(2) - p(1) + p(2) = 0. Define the function $T: P_4(\mathbb{R}) \to \mathbb{R}^2$ by

$$T(p(x)) = \begin{bmatrix} p''(2) - p(1) + p(2) \\ p(5) \end{bmatrix}.$$

Then T is linear, as we can verify directly:

T

$$\begin{aligned} (p(x) + q(x)) &= \begin{bmatrix} (p+q)''(2) - (p+q)(1) + (p+q)(2) \\ (p+q)(5) \end{bmatrix} \\ &= \begin{bmatrix} p''(2) + q''(2) - p(1) - q(1) + p(2) + q(2) \\ p(5) + q(5) \end{bmatrix} \\ &= \begin{bmatrix} p''(2) - p(1) + p(2) \\ p(5) \end{bmatrix} + \begin{bmatrix} q''(2) - q(1) + q(2) \\ q(5) \end{bmatrix} \\ &= T(p(x)) + T(q(x)) \end{aligned}$$

and

$$T(cp(x)) = \begin{bmatrix} (cp)''(2) - (cp)(1) + (cp)(2) \\ (cp)(5) \end{bmatrix}$$
$$= \begin{bmatrix} cp''(2) - cp(1) + cp(2) \\ cp(5) \end{bmatrix}$$
$$= c \begin{bmatrix} p''(2) - p(1) + p(2) \\ p(5) \end{bmatrix}$$
$$= cT(p(x)).$$

The Rank-Nullity Theorem then gives:

$$\dim P_4(\mathbb{R}) = \dim \operatorname{im} T + \dim \ker T.$$

Now, $p(x) \in \ker T$ if and only if

$$\begin{bmatrix} 0\\ 0 \end{bmatrix} = T(p(x)) = \begin{bmatrix} p''(2) - p(1) + p(2)\\ p(5) \end{bmatrix},$$

which is true if and only if p''(2) - p(1) + p(2) = 0 and p(5) = 0. Thus $p(x) \in \ker T$ if and only if $p(x) \in U$, so $U = \ker T$. Since

$$T(1) = \begin{bmatrix} 0 - 1 + 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \text{ and } T(x) = \begin{bmatrix} 1 - 1 + 2 \\ 5 \end{bmatrix} = \begin{bmatrix} 2 \\ 5 \end{bmatrix}$$

are both in im T and are linearly independent, im T must be at least 2-dimensional. But im T is a subspace of \mathbb{R}^2 , so in fact it must equal \mathbb{R}^2 . Thus:

$$\dim P_4(\mathbb{R}) = \dim \operatorname{im} T + \dim \ker T$$

 $\dim U = 3$.

becomes $5 = 2 + \dim \ker T$, so dim ker T = 3, and hence dim U = 2.