Review

5.1 T&F

- If a nonzero vector v is in the null space of a linear operator T, then v is an eigenvector of T.
- 55. If v is an eigenvector of a matrix A, then cv is also an eigenvector for any scalar c.
- If v is an eigenvector of a matrix A, then cv is also an eigenvector for any nonzero scalar c.
- 57. If A and B are $n \times n$ matrices and λ is an eigenvalue of both A and B, then λ is an eigenvalue of A + B.
- 58. If A and B are n × n matrices and v is an eigenvector of both A and B, then v is an eigenvector of A + B.
- 59. If A and B are n × n matrices and λ is an eigenvalue of both A and B, then λ is an eigenvalue of AB.
- 60. If A and B are n × n matrices and v is an eigenvector of both A and B, then v is an eigenvector of AB.

5.1

- 72. An n × n matrix A is called nilpotent if, for some positive integer k, A^k = O, where O is the n × n zero matrix. Prove that 0 is the only eigenvalue of a nilpotent matrix.
 - 72. Suppose λ is an eigenvalue of a nilpotent matrix A. Then $A\mathbf{v} = \lambda \mathbf{v}$ for some $\mathbf{v} \neq \mathbf{0}$. Multiplying both sides by A^{k-1} and using the result of Exercise 46, we obtain $\mathbf{0} = O\mathbf{v} = A^k\mathbf{v} = \lambda^k\mathbf{v}$. Since $\mathbf{v} \neq \mathbf{0}$, we must have $\lambda = 0$.

5.2

75. Suppose that the characteristic polynomial of an $n \times n$ matrix A is

$$a_n t^n + a_{n-1} t^{n-1} + \dots + a_1 t + a_0.$$

Determine the characteristic polynomial of -A.

- (b) Establish a relationship between the characteristic polynomial of any square matrix B and that of B^T .
- (c) What does (b) imply about the relationship between the eigenvalues of a square matrix B and those of B^T?
- (d) Is there a relationship between the eigenvectors of a square matrix B and those of B^T?

5.2

- 84. Let A and B be n × n matrices such that B = P⁻¹AP, and let λ be an eigenvalue of A (and hence of B). Prove the following results:
 - (a) A vector v in Rⁿ is in the eigenspace of A corresponding to λ if and only if P⁻¹v is in the eigenspace of B corresponding to λ.
 - (b) If {v₁, v₂,..., v_k} is a basis for the eigenspace of A corresponding to λ, then {P⁻¹v₁, P⁻¹v₂,..., P⁻¹v_k} is a basis for the eigenspace of B corresponding to λ.
 - (c) The eigenspaces of A and B that correspond to the same eigenvalue have the same dimension.

5.3 T&F

- 38. If, for each eigenvalue λ of A, the multiplicity of λ equals the dimension of the corresponding eigenspace, then A is diagonalizable.
- 45. If S is a set of distinct eigenvectors of a matrix, then S is linearly independent.
- 46. If S is a set of eigenvectors of a matrix A that correspond to distinct eigenvalues of A, then S is linearly independent.
- 41. A diagonal $n \times n$ matrix has n distinct eigenvalues.
- 47. If the characteristic polynomial of a matrix A factors into a product of linear factors, then A is diagonalizable.

$$\operatorname{tr}(A) = \sum_i \lambda_i \qquad \det(A) = \prod_i \lambda_i$$

- 5.3
- 88. Let A be a diagonalizable $n \times n$ matrix. Prove that if the characteristic polynomial of A is $f(t) = a_n t^n + a_{n-1} t^{n-1} + \cdots + a_1 t + a_0$, then f(A) = O, where $f(A) = a_n A^n + a_{n-1} A^{n-1} + \cdots + a_1 A + a_0 I_n$. (This result is called the Cayley-Hamilton theorem.⁷) Hint: If $A = PDP^{-1}$, show that $f(A) = Pf(D)P^{-1}$.
- The trace of a square matrix is the sum of its diagonal entries.
 - (a) Prove that if A is a diagonalizable matrix, then the trace of A equals the sum of the eigenvalues of A. Hint: For all n × n matrices A and B, show that the trace of AB equals the trace of BA.

Chapter 5 review

- 13. If P is an invertible n × n matrix and D is a diagonal n × n matrix such that A = P⁻¹DP, then the columns of P form a basis for Rⁿ consisting of eigenvectors of A.
- 13. False, if $A = PDP^{-1}$, where P is an invertible matrix and D is a diagonal matrix, then the columns of P are a basis for \mathbb{R}^n consisting of eigenvectors of A.

- V is the set of all n × n matrices with determinant equal to 0.
- 62. V is the set of all $n \times n$ matrices A such that $A^2 = A$.
- 67. V is the subset of P consisting of the zero polynomial and all polynomials of the form c₀ + c₁x + ··· + c_mx^m with c_k ≠ 0 if k is even.
- 68. V is the subset of P consisting of the zero polynomial and all polynomials of the form c₀ + c₁x + ··· + c_mx^m with c_i ≥ 0 for all i.
- 72. Let s_1 and s_2 be elements of S, and let V be the set of all functions f in $\mathcal{F}(S)$ such that $f(s_1) \cdot f(s_2) = 0$.

T&F

- 46. The definite integral is a linear operator on C([a, b]), the vector space of continuous real-valued functions defined on [a, b].
- 48. The solution set of the differential equation $y'' + 4y = \sin 2t$ is a subspace of C^{∞} .
- Recall the set C([a, b]) in Example 3.
 - (b) Let $T: C([a,b]) \to C([a,b])$ be defined by $T(f)(x) = \int_a^x f(t)dt \quad \text{for } a \le x \le b.$

Prove that T is linear and one-to-one.

• T&F

- 31. If a set is infinite, it cannot be linearly independent.
- 32. Every vector space has a finite basis.
- 33. The dimension of the vector space \mathcal{P}_n equals n.
- It is possible for a vector space to have both an infinite basis and a finite basis.
- If every finite subset of S is linearly independent, then S is linearly independent.
- Every nonzero finite-dimensional vector space is isomorphic to Rⁿ for some n.

- Find Basis
- Let W be the subspace of skew-symmetric 3 × 3 matrices and V = M_{3×3}.
- 55. Let W be the subspace of V = P_n consisting of polynomials p(x) for which p(1) = 0.
- 56. Let W = {f ∈ D(R): f' = f}, where f' is the derivative of f and D(R) is the set of functions in F(R) that are differentiable, and let V = F(R).

- T&F
 Every linear operator can be represented by a matrix.
 - Every linear operator on a nonzero finite-dimensional vector space can be represented by a matrix.
- Let D be the derivative operator on P₂.
 - (a) Find the eigenvalues of D.
 - (b) Find a basis for each of the corresponding eigenspaces.

(h) Since

For $\mathcal{B} = \{1, x, x^2\}$, which is a basis for \mathcal{P}_2 , we see that

$$[D]_{\mathcal{B}} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 2 \\ 0 & 0 & 0 \end{bmatrix}.$$

(a) Since the characteristic polynomial of $[D]_{\mathcal{B}}$ is $-t^3$, D has only one eigenvalue, $\lambda = 0$.

1.
$$\langle u, u \rangle > 0$$
 if $u \neq 0$

2.
$$\langle u, v \rangle = \langle v, u \rangle$$

3.
$$\langle u + v, w \rangle = \langle u, w \rangle + \langle v, w \rangle$$

4.
$$\langle au, v \rangle = a \langle u, v \rangle$$

47. Let V be a finite-dimensional vector space and \mathcal{B} be a basis for V. For \mathbf{u} and \mathbf{v} in V, define

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$$\langle \mathbf{u}, \mathbf{v} \rangle = [\mathbf{u}]_{\mathcal{B}} \cdot [\mathbf{v}]_{\mathcal{B}}.$$

Prove that this rule defines an inner product on V.

 Let A be an n × n invertible matrix. For u and v in Rⁿ, define

$$\langle \mathbf{u}, \mathbf{v} \rangle = (A\mathbf{u}) \cdot (A\mathbf{v}).$$

Prove that this rule defines an inner product on \mathbb{R}^n .

 Let A be an n × n positive definite matrix (as defined in the exercises of Section 6.6). For u and v in Rⁿ, define

$$\langle \mathbf{u}, \mathbf{v} \rangle = (A\mathbf{u}) \cdot \mathbf{v}.$$

Prove that this rule defines an inner product on \mathbb{R}^n .

- 1. $\langle u, u \rangle > 0$ if $u \neq 0$
- 2. $\langle u, v \rangle = \langle v, u \rangle$
- 3. $\langle u + v, w \rangle = \langle u, w \rangle + \langle v, w \rangle$
- $4. \langle au, v \rangle = a \langle u, v \rangle$

53. Let
$$V = C([0, 2])$$
, and

$$\langle f, g \rangle = \int_0^1 f(t)g(t) dt$$

for all f and g in V. (Note that the limits of integration are not 0 and 2.)

37. In an inner product space, $\langle \mathbf{v}, \mathbf{v} \rangle = 0$ if and only if $\mathbf{v} = \mathbf{0}$.