

1. (a) False: need at least 4 vectors to span a 4-dimensional space.
  - (b) True: for instance, a basis works.
  - (c) True: this is the definition of one-to-one.
  - (d) False: bases are in the wrong order for composition.
  - (e) False: should be  $\overline{\langle \mathbf{v}, \mathbf{w} \rangle} = \langle \mathbf{w}, \mathbf{v} \rangle$ .
  - (f) False:  $(S + iT)^* = S^* - iT^*$ .
  - (g) True:  $\ker(A) = 0$  iff the 0-eigenspace is 0.
  - (h) True: Cayley-Hamilton applies to all matrices.
  - (i) True: this follows from the spectral theorem.
  - (j) False: bilinear forms on any field of characteristic not 2 are diagonalizable if and only if they are symmetric.
  - (k) True: the Hessian matrix is diagonal with diagonal entries 1, 1,  $-1$  hence it has a positive and negative eigenvalue, so the point is a saddle point.
  - (l) False: the singular values are the square roots of the eigenvalues of  $A^*A$ .
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2. If  $A$  is orthogonal then  $A^{-1} = A^T$  so transposing gives  $(A^{-1})^T = A = (A^{-1})^{-1}$  so  $A^{-1}$  is orthogonal.

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3. By the nullity-rank theorem, we have  $\dim(\operatorname{im} T) \leq \dim(\ker T) + \dim(\operatorname{im} T) = \dim V < \dim W$  so  $\operatorname{im}(T)$  cannot equal  $W$  hence  $T$  is not onto.

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4. (a) If  $\ker(T) = \ker(T^2)$  let  $\mathbf{w} \in \operatorname{im}(T) \cap \ker(T)$ . Then  $\mathbf{w} = T(\mathbf{v})$  so then  $\mathbf{0} = T(\mathbf{w}) = T^2(\mathbf{v})$ : thus  $\mathbf{v} \in \ker(T^2)$  hence  $\mathbf{v} \in \ker(T)$  and thus  $\mathbf{w} = T(\mathbf{v}) = \mathbf{0}$ .
  - (b) If  $\operatorname{im}(T) = \operatorname{im}(T^2)$  then  $\dim(V) - \dim(\operatorname{im}(T)) = \dim(V) - \operatorname{im}(T^2)$  hence by nullity-rank this yields  $\dim(\ker(T)) = \dim(\ker(T^2))$ . But since  $\ker(T) \subseteq \ker(T^2)$ , since  $T(\mathbf{v}) = \mathbf{0}$  implies  $T^2(\mathbf{v}) = T(\mathbf{0}) = \mathbf{0}$ , and these spaces are finite-dimensional, we see  $\ker(T) = \ker(T^2)$ . Then by (a),  $\operatorname{im}(T) \cap \ker(T) = \{\mathbf{0}\}$ .
  - (c) The derivative map is onto so  $\operatorname{im}(D) = \operatorname{im}(D^2) = \mathbb{R}[x]$ , but nonzero constants are also in  $\operatorname{im}(D) \cap \ker(D)$ .
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5. Observe that the pairing  $\langle (a, b), (c, d) \rangle = ac + ad + bc + 3bd$  is an inner product on  $\mathbb{R}^2$ : [I1] and [I2] are direct calculations and for [I3] we have  $\langle (a, b), (a, b) \rangle = a^2 + 2ab + 3b^2 = (a + b)^2 + 2b^2 \geq 0$  with equality only for  $a = b = 0$ . The desired inequality is just the triangle inequality for  $\mathbf{v} = (a, b)$  and  $\mathbf{w} = (c, d)$ :  $\|\mathbf{v} + \mathbf{w}\| \leq \|\mathbf{v}\| + \|\mathbf{w}\|$ .

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6. (a)  $\|\mathbf{u}_i + \mathbf{u}_j\|^2 = \langle \mathbf{u}_i + \mathbf{u}_j, \mathbf{u}_i + \mathbf{u}_j \rangle = \langle \mathbf{u}_i, \mathbf{u}_i \rangle + \langle \mathbf{u}_i, \mathbf{u}_j \rangle + \langle \mathbf{u}_j, \mathbf{u}_i \rangle + \langle \mathbf{u}_j, \mathbf{u}_j \rangle = 1 + 0 + 0 + 1 = 2$ .
  - (b)  $2 = \|\mathbf{u}_i + \mathbf{u}_j\|^2 = \langle \mathbf{u}_i, \mathbf{u}_i \rangle + \langle \mathbf{u}_i, \mathbf{u}_j \rangle + \langle \mathbf{u}_j, \mathbf{u}_i \rangle + \langle \mathbf{u}_j, \mathbf{u}_j \rangle = 2 + 2\langle \mathbf{u}_i, \mathbf{u}_j \rangle$  so  $\langle \mathbf{u}_i, \mathbf{u}_j \rangle = 0$ .
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7. If  $\lambda_1 = \lambda_2$  then  $\mathbf{v}_1 + \mathbf{v}_2$  is in the  $\lambda_1$ -eigenspace. Conversely, since  $T(\mathbf{v}_1 + \mathbf{v}_2) = \lambda_1\mathbf{v}_1 + \lambda_2\mathbf{v}_2$  if  $T(\mathbf{v}_1 + \mathbf{v}_2) = \mu(\mathbf{v}_1 + \mathbf{v}_2)$  then  $(\lambda_1 - \mu)\mathbf{v}_1 + (\lambda_2 - \mu)\mathbf{v}_2 = \mathbf{0}$ . If  $\mu = \lambda_1 = \lambda_2$  then this relation holds trivially; otherwise at least one coefficient is nonzero so  $\{\mathbf{v}_1, \mathbf{v}_2\}$  is linearly dependent, and this can only occur when  $\lambda_1 = \lambda_2$ , so either way  $\lambda_1 = \lambda_2$ .

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8. With  $\beta = \{1, x, x^2, x^3\}$  we see  $[D]_\beta^\beta = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 3 \\ 0 & 0 & 0 & 0 \end{bmatrix}$  which is upper-triangular, so the eigenvalues are  $\lambda = 0, 0, 0, 0$  and the 0-eigenspace is 1-dimensional, so  $D$  is not diagonalizable. Its Jordan form must have one block with eigenvalue 0, so the Jordan form is  $\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$ .
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9. (a) Suppose  $T\mathbf{v} = \lambda\mathbf{v}$ . Then  $\langle \mathbf{v}, \mathbf{v} \rangle = \langle T\mathbf{v}, T\mathbf{v} \rangle = \langle \lambda\mathbf{v}, \lambda\mathbf{v} \rangle = \lambda\bar{\lambda}\langle \mathbf{v}, \mathbf{v} \rangle = |\lambda|^2\langle \mathbf{v}, \mathbf{v} \rangle$ . Since  $\langle \mathbf{v}, \mathbf{v} \rangle > 0$ , cancelling gives  $|\lambda|^2 = 1$  so  $|\lambda| = 1$ .
- (b) Let  $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$  be an orthonormal basis of eigenvectors for  $T$  with eigenvalues  $\lambda_1, \dots, \lambda_n$  of absolute value 1. For any  $\mathbf{v} = a_1\mathbf{e}_1 + \dots + a_n\mathbf{e}_n$  and  $\mathbf{w} = b_1\mathbf{e}_1 + \dots + b_n\mathbf{e}_n$  by expanding and using orthonormality, we have  $\langle \mathbf{v}, \mathbf{w} \rangle = \sum_{i,j} \langle a_i\mathbf{e}_i, b_j\mathbf{e}_j \rangle = \sum_{i,j} a_i\bar{b}_j \langle \mathbf{e}_i, \mathbf{e}_j \rangle = a_1\bar{b}_1 + \dots + a_n\bar{b}_n$  and then  $\langle T\mathbf{v}, T\mathbf{w} \rangle = \sum_{i,j} \langle a_i\lambda_i\mathbf{e}_i, b_j\lambda_j\mathbf{e}_j \rangle = \sum_{i,j} a_i\lambda_i\bar{b}_j\lambda_j \langle \mathbf{e}_i, \mathbf{e}_j \rangle = a_1\lambda_1\bar{b}_1\lambda_1 + \dots + a_n\lambda_n\bar{b}_n\lambda_n = a_1\bar{b}_1 + \dots + a_n\bar{b}_n = \langle \mathbf{v}, \mathbf{w} \rangle$ .
- (c) Since  $T$  is an isometry,  $T^*T$  is the identity, but since  $T$  is Hermitian,  $T^* = T$ , hence  $T^2$  is the identity.
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10. (a) Suppose  $B = Q^{-1}AQ$ . Then  $B^T = (Q^{-1}AQ)^T = Q^T A^T (Q^{-1})^T = Q^T A^T (Q^T)^{-1} = R^{-1}A^T R$  where  $R = (Q^T)^{-1}$ . Thus,  $A^T$  and  $B^T$  are similar.
- (b) Suppose  $B = Q^T A Q$ . Then  $B^T = (Q^T A Q)^T = Q^T A^T (Q^T)^T = Q^T A Q$ .
- (c) Suppose  $B = Q^{-1}AQ$ . Then  $B^{-1} = (Q^{-1}AQ)^{-1} = Q^{-1}A^{-1}(Q^{-1})^{-1} = Q^{-1}A^{-1}Q$ .
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11. By definition the singular values are the square roots of the eigenvalues of  $A^*A = A^2$ , but by the spectral mapping theorem these are simply the squares of the eigenvalues of  $A$ . But since  $A$  is positive-semidefinite, each eigenvalue  $\lambda$  of  $A$  is nonnegative, hence the singular value  $\sqrt{\lambda^2} = \lambda$ .
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12. (a) If  $A = B^T B$  then  $A^T = (B^T B)^T = B^T B = A$  so  $A$  is symmetric. If  $\mathbf{v}$  is an eigenvector of  $A$  with  $A\mathbf{v} = \lambda\mathbf{v}$  then under the standard dot product we have  $\lambda\langle \mathbf{v}, \mathbf{v} \rangle = \langle \lambda\mathbf{v}, \mathbf{v} \rangle = \langle A\mathbf{v}, \mathbf{v} \rangle = \langle B^T B\mathbf{v}, \mathbf{v} \rangle = \langle B\mathbf{v}, B\mathbf{v} \rangle$  since  $B^* = B^T$  as  $B$  is real. Then  $\lambda = \langle B\mathbf{v}, B\mathbf{v} \rangle / \langle \mathbf{v}, \mathbf{v} \rangle \geq 0$  and so  $A$  is positive semidefinite as its eigenvalues are nonnegative.
- (b) If  $A$  is symmetric then by the spectral theorem,  $A$  is diagonalizable via an orthonormal change of basis, meaning there exists an orthogonal matrix  $Q$  (with  $Q^T Q = I_n$ ) such that  $Q A Q^{-1} = D$  is diagonal. Since the diagonal entries of  $D$  are the eigenvalues of  $A$ , which are nonnegative by the positive-semidefinite hypothesis, letting  $E$  be the matrix whose diagonal entries are the square roots of the diagonal entries of  $D$ , we have  $E^T E = D$ . Then  $A = Q^{-1} D Q = Q^T E^T E Q = (EQ)^T (EQ) = B^T B$  for  $B = EQ$ , so  $A$  is a Gram matrix.
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1. (a) False: can't have  $> 2$  independent vectors in a 2-dimensional space.
  - (b) False: the set of all vectors in  $V$  is not linearly independent.
  - (c) True: the condition says that  $T$  is a bijection.
  - (d) False: this is only true if  $W$  is finite-dimensional.
  - (e) True: this is the Cauchy-Schwarz inequality.
  - (f) False: for instance, a  $2 \times 2$  Jordan  $\lambda$ -block and  $\lambda I_2$  have eigenvalues  $\lambda, \lambda$  but are not similar.
  - (g) False: the 1-eigenspace is *at most* 4-dimensional. The generalized 1-eigenspace is 4-dimensional.
  - (h) True: if  $A, B$  have Jordan form  $J$ , change bases from  $A \rightarrow J \rightarrow B$  to see that  $A, B$  are similar.
  - (i) False: here  $\Phi(A, B) = \det(A) \det(B)$ , but the determinant is not a linear function on matrices.
  - (j) True: this follows from the spectral theorem, since the associated matrix is symmetric.
  - (k) False: with  $Q = 2I_2$  we see  $A$  and  $Q^T A Q = 4A$  are congruent, but the eigenvalues of  $4A$  are four times the eigenvalues of  $A$ .
  - (l) True: in the singular value decomposition  $A = U \Sigma V^*$ , the matrices  $U$  and  $V$  are unitary (so  $V^*$  is also unitary) and  $\Sigma$  is diagonal.
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2. Taking determinants we see  $\det(B)$  is nonzero and  $\det(ABA) = \det(A)^2 \det(B)$  is nonzero, so  $\det(A)^2$  hence  $\det(A)$  is nonzero, so  $A$  is invertible.
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3. (a) By properties of associated matrices, since  $[T]_\beta^\gamma$  is invertible, the associated transformation is an isomorphism with inverse transformation  $S : W \rightarrow V$  having matrix  $[S]_\gamma^\beta = ([T]_\beta^\gamma)^{-1}$ .
  - (b) Take any basis  $\beta = \{\mathbf{v}_1, \dots, \mathbf{v}_n\}$  and let  $\gamma = \{T(\mathbf{v}_1), \dots, T(\mathbf{v}_n)\}$ : since  $T$  is an isomorphism, it maps a basis of  $V$  to a basis of  $W$ , so  $\gamma$  is a basis of  $W$ . Then  $[T]_\beta^\gamma = I_n$  directly by definition of the associated matrix.
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4. (a) Set  $\mathbf{w} = T(\mathbf{v})$ : then  $\langle T(\mathbf{v}), T(\mathbf{v}) \rangle = 0$  hence  $T(\mathbf{v}) = \mathbf{0}$ .
  - (b) As proven in class, since  $V$  is finite-dimensional,  $\ker(T)$  and  $\text{im}(T^*)$  are orthogonal complements. If  $T$  is one-to-one then  $\ker(T) = \{\mathbf{0}\}$  so  $\text{im}(T^*) = \{\mathbf{0}\}^\perp = V$  hence  $T^*$  is onto.
  - (c) As proven in class,  $\ker(T^*)$  and  $\text{im}(T)$  are orthogonal complements. If  $T$  is onto then  $\text{im}(T) = V$  so  $[\text{im}(T)]^\perp = \{\mathbf{0}\}$  hence  $\ker(T^*) = \{\mathbf{0}\}$  so  $T^*$  is one-to-one.
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5. (a) Suppose  $T^*T(\mathbf{v}) = \lambda\mathbf{v}$ . Then  $\|T(\mathbf{v})\|^2 = \langle T(\mathbf{v}), T(\mathbf{v}) \rangle = \langle \mathbf{v}, T^*T(\mathbf{v}) \rangle = \langle \mathbf{v}, \lambda\mathbf{v} \rangle = \bar{\lambda} \langle \mathbf{v}, \mathbf{v} \rangle = \bar{\lambda} \|\mathbf{v}\|^2$ . Therefore we see  $\bar{\lambda} = \|T(\mathbf{v})\|^2 / \|\mathbf{v}\|^2 \geq 0$  and thus  $\lambda$  is a nonnegative real number.
  - (b) Applying (a) to the linear transformation  $T(\mathbf{v}) = A\mathbf{v}$  yields the result immediately.
  - (c) The eigenvalues of  $I + B^*B$  are 1 plus the eigenvalues of  $B^*B$  hence they are all positive. Then  $\det(I + B^*B)$  is the product of the eigenvalues (with multiplicity) so it is also positive.
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6. (a) Clearly any diagonal matrix  $D$  has a square root  $E$  (just take square roots of each of its diagonal entries). Then if  $A$  is diagonalizable with  $Q^{-1}AQ = D$ , for  $B = QEQ^{-1}$  we have  $B^2 = QE^2Q^{-1} = QDQ^{-1} = A$ .
  - (b) Suppose  $B^2 = A$ . Then since  $A^2 = 0$  we see  $B^4 = 0$ . If  $\mathbf{v}$  is an eigenvector of  $B$  with eigenvalue  $\lambda$  then  $\mathbf{0} = 0\mathbf{v} = B^4\mathbf{v} = \lambda^4\mathbf{v}$  hence  $\lambda = 0$ . Thus, the only eigenvalues of  $B$  are zero, so the characteristic polynomial of  $B$  is  $p(t) = t^n$ . By Cayley-Hamilton this implies  $B^n = 0$ , but  $B^2 = A$  which would give  $A = 0$ , contradiction.
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7. Rank is preserved by similarity, so the Jordan form must also have rank 1. If there is a nonzero eigenvalue then it must have a  $1 \times 1$  block and the rest of the blocks must be  $1 \times 1$  of eigenvalue 0. Otherwise if all eigenvalues are 0, there must be one  $2 \times 2$  block and the remaining blocks are  $1 \times 1$ . So the possibilities are

$$\text{either } \begin{bmatrix} \lambda & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & \ddots & \vdots \\ 0 & 0 & \dots & 0 \end{bmatrix} \text{ (for any } \lambda \neq 0 \text{) or } \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & \ddots & \vdots \\ 0 & 0 & \dots & 0 \end{bmatrix}.$$


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8. Let  $J$  be the Jordan form of  $A$  with  $J = Q^{-1}AQ$ . As in class,  $e^A = Q^{-1}e^JQ$ , so  $\det(e^A) = \det(Q^{-1}e^JQ) = \det(e^J)$ . From the formula for the exponential of a Jordan block, or because  $J$  is upper-triangular, or by the spectral mapping theorem, the diagonal entries of  $e^J$  are just the exponentials of the diagonal entries of  $J$ ; namely,  $e^{\lambda_1}, e^{\lambda_2}, \dots, e^{\lambda_n}$ . Hence  $\det(e^J) = e^{\lambda_1}e^{\lambda_2} \dots e^{\lambda_n} = e^{\lambda_1 + \lambda_2 + \dots + \lambda_n} = e^{\text{tr}(A)}$ , as claimed.
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9. (a) If  $T^* = T$  then  $\langle T\mathbf{v}, \mathbf{v} \rangle = \langle \mathbf{v}, T^*\mathbf{v} \rangle = \langle \mathbf{v}, T\mathbf{v} \rangle = \overline{\langle T\mathbf{v}, \mathbf{v} \rangle}$  so  $\langle T\mathbf{v}, \mathbf{v} \rangle$  is real.  
 (b) With  $\mathbf{v} = \mathbf{x} + \mathbf{y}$  we have  $0 = \langle T\mathbf{v}, \mathbf{v} \rangle = \langle T\mathbf{x} + T\mathbf{y}, \mathbf{x} + \mathbf{y} \rangle = \langle T\mathbf{x}, \mathbf{x} \rangle + \langle T\mathbf{x}, \mathbf{y} \rangle + \langle T\mathbf{y}, \mathbf{x} \rangle + \langle T\mathbf{y}, \mathbf{y} \rangle = \langle T\mathbf{x}, \mathbf{y} \rangle + \langle T\mathbf{y}, \mathbf{x} \rangle$ . Likewise with  $\mathbf{w} = \mathbf{x} + i\mathbf{y}$  we have  $0 = \langle T\mathbf{w}, \mathbf{w} \rangle = \langle T\mathbf{x} + iT\mathbf{y}, \mathbf{x} + i\mathbf{y} \rangle = \langle T\mathbf{x}, \mathbf{x} \rangle - i\langle T\mathbf{x}, \mathbf{y} \rangle + i\langle T\mathbf{y}, \mathbf{x} \rangle + \langle T\mathbf{y}, \mathbf{y} \rangle = -i\langle T\mathbf{x}, \mathbf{y} \rangle + i\langle T\mathbf{y}, \mathbf{x} \rangle$ . In order for both of these to be true we must have  $\langle T\mathbf{x}, \mathbf{y} \rangle = \langle T\mathbf{y}, \mathbf{x} \rangle = 0$  for all  $\mathbf{x}, \mathbf{y}$ . But now setting  $\mathbf{y} = T\mathbf{x}$  we see  $\langle T\mathbf{x}, T\mathbf{x} \rangle = 0$  hence  $T\mathbf{x} = \mathbf{0}$ , so  $T$  is the zero transformation.  
 (c) If  $\langle T\mathbf{v}, \mathbf{v} \rangle$  is real for all  $\mathbf{v} \in V$  then similarly to (a) we see  $\langle T\mathbf{v}, \mathbf{v} \rangle = \overline{\langle T\mathbf{v}, \mathbf{v} \rangle} = \overline{\langle \mathbf{v}, T^*\mathbf{v} \rangle} = \langle T^*\mathbf{v}, \mathbf{v} \rangle$ , so  $\langle (T - T^*)\mathbf{v}, \mathbf{v} \rangle = 0$  for all  $\mathbf{v}$ . Applying part (b) to  $T - T^*$  this means  $T - T^*$  is the zero transformation, so  $T = T^*$  hence  $T$  is Hermitian.
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10. (a) Eigenvalues are 1, 11 with eigenspaces spanned by  $(-3, 1)$  and  $(1, 3)$  respectively.  
 (b) Taking  $Q = \frac{1}{\sqrt{10}} \begin{bmatrix} -3 & 1 \\ 1 & 3 \end{bmatrix}$  with  $Q^{-1} = Q^T$  gives  $A^n = Q \begin{bmatrix} 1 & 0 \\ 0 & 11^n \end{bmatrix} Q^T = \frac{1}{10} \begin{bmatrix} 9 + 11^n & 3(11^n - 1) \\ 3(11^n - 1) & 1 + 9 \cdot 11^n \end{bmatrix}$ .  
 (c) From the eigenvalue method the solutions are  $(y_1, y_2) = C_1(-3, 1)e^x + C_2(1, 3)e^{11x}$ .  
 (d)  $\left[ \begin{array}{cc|cc} 2 & 3 & 1 & 0 \\ 3 & 10 & 0 & 1 \end{array} \right] \xrightarrow[R_2 - 3/2R_1]{C_2 - 3/2C_1} \left[ \begin{array}{cc|cc} 2 & 0 & 1 & 0 \\ 0 & 11/2 & -3/2 & 1 \end{array} \right]$  so we can take  $Q = \begin{bmatrix} 1 & -3/2 \\ 0 & 1 \end{bmatrix}$ .  
 (e) Since the eigenvalues are both positive, the quadratic form is positive definite and the conic is an ellipse.  
 (f) Since the eigenvalues are both positive, the critical point is a local minimum.
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11. If  $T$  is invertible and all of its singular values equal 1, then the eigenvalues of the Hermitian operator  $T^*T$  are the squares of the singular values, which are all 1. Since this operator is diagonalizable, this means the diagonalization is the identity, but this is equivalent to saying  $T^*T$  is the identity. Conversely, if  $T$  is an isometry, then  $T^*T$  is the identity on  $V$  so its singular values are the square roots of the eigenvalues of the identity map, so they are all 1.
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