

Solutions to problem set 4

#1

step1:

$$\text{let } c_1v_1 + c_2v_2 + c_3w_1 + c_4w_2 + c_5w_3 = 0$$

$$\Rightarrow [v_1 \quad v_2 \quad w_1 \quad w_2 \quad w_3] \begin{pmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \\ c_5 \end{pmatrix} = 0$$

$$\Rightarrow \begin{pmatrix} -1 & 2 & 1 & -1 & 3 \\ 2 & 5 & 2 & 0 & 1 \\ -7 & -6 & -1 & 1 & 1 \\ 3 & -5 & -2 & -1 & 1 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \\ c_5 \end{pmatrix} = 0$$

$$\Rightarrow \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & -1 \\ 0 & 0 & 1 & 0 & 3 \\ 0 & 0 & 0 & 1 & -2 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \\ c_5 \end{pmatrix} = 0$$

$$\Rightarrow c_1 = 0 \quad c_2 = c_5 \quad c_3 = -3c_4 \quad c_4 = 2c_5$$

$$\Rightarrow \begin{pmatrix} c_1 \\ c_2 \\ c_3 \\ c_4 \\ c_5 \end{pmatrix} = \begin{pmatrix} 0 \\ c_5 \\ -3c_5 \\ 2c_5 \\ c_5 \end{pmatrix} = c_5 \begin{pmatrix} 0 \\ 1 \\ -3 \\ 2 \\ 1 \end{pmatrix}$$

step2:

$$\text{rank}[v_1 \quad v_2 \quad w_1 \quad w_2 \quad w_3] = \text{rank} \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & -1 \\ 0 & 0 & 1 & 0 & 3 \\ 0 & 0 & 0 & 1 & -2 \end{pmatrix} = 4$$

$$\Rightarrow \dim(V + W) = 4$$

$$\Rightarrow \dim(V \cap W) = \dim(V) + \dim(W) - \dim(V + W)$$

$$\Rightarrow \dim(V \cap W) = 2 + 3 - 4 = 1$$

step3:

$$c_1v_1 + c_2v_2 + c_3w_1 + c_4w_2 + c_5w_3 = 0$$

$$\Rightarrow 0v_1 + 1v_2 + (-3)w_1 + 2w_2 + 1w_3 = 0$$

$$\Rightarrow v_2 = 3w_1 - 2w_2 - 1w_3$$

$$\Rightarrow v_2 \in V \quad \text{and} \quad (3w_1 - 2w_2 - 1w_3) \in W$$

$$\Rightarrow v_2 = 3w_1 - 2w_2 - 1w_3 \in V \cap W$$

$\Rightarrow v_2 = \begin{pmatrix} 2 \\ 5 \\ -6 \\ -5 \end{pmatrix}$ is the base of $V \cap W$

$\therefore v_2$ can be represented by w_1, w_2, w_3

$\therefore \{v_1, w_1, w_2, w_3\}$ is the base of $V + W$

#2

(a)

by theorem : $\text{rank}A + \text{rank}B - n \leq \text{rank}(AB) \leq \min(\text{rank}A, \text{rank}B)$

$\Rightarrow 4 + \text{rank}B - 7 \leq \text{rank}(AB) \leq \min(4, \text{rank}B)$

if $\text{rank}B = 6$ then $3 \leq \text{rank}(AB) \leq 4$

if $\text{rank}B = 5$ then $2 \leq \text{rank}(AB) \leq 4$

if $\text{rank}B = 4$ then $1 \leq \text{rank}(AB) \leq 4$

if $\text{rank}B = 3$ then $0 \leq \text{rank}(AB) \leq 3$

$\therefore \text{rank}(AB) \geq 0$

if $\text{rank}B = 2$ then $0 \leq \text{rank}(AB) \leq 2$

if $\text{rank}B = 1$ then $0 \leq \text{rank}(AB) \leq 1$

if $\text{rank}B = 0$ then $0 \leq \text{rank}(AB) \leq 0$

$\Rightarrow 0 \leq \text{rank}(AB) \leq 4$

(b)

step1

$\therefore \text{rank}(B) \geq \text{rank}(AB)$

$\therefore \text{rank}(B) \geq 2$

step2

\therefore the size of B is 7×6

$\therefore \text{rank}B \leq \min(7, 6) = 6$

by step1 and step2

$\Rightarrow 2 \leq \text{rank}B \leq 6$

(c)

by theorem : $\text{rank}(A) + \text{rank}(B) - n \leq \text{rank}(AB) \leq \min(\text{rank}A, \text{rank}B)$

$\Rightarrow 3 + 5 - 7 \leq \text{rank}(AB) \leq \min(3, 5)$

$\Rightarrow 1 \leq \text{rank}(AB) \leq 3$

\Rightarrow It is impossible that $AB = 0$

#3

let W, U, V are the three 6-dimensional subspace in \mathbb{R}^8

$$\Rightarrow \dim W = \dim U = \dim V = 6$$

$$\dim(W + U) = \dim W + \dim U - \dim(W \cap U)$$

$$\Rightarrow \dim(W \cap U) = \dim W + \dim U - \dim(W + U)$$

$$\Rightarrow \dim(W \cap U) = 6 + 6 - \dim(W + U)$$

$$\because \dim(W + U) \leq \dim \mathbb{R}^8 = 8$$

$$\therefore \dim(W \cap U) \geq 6 + 6 - 8$$

$$\Rightarrow \dim(W \cap U) \geq 4$$

$$\dim(W \cap U \cap V) = \dim(W \cap U) + \dim V - \dim((W \cap U) + V)$$

$$\dim(W \cap U \cap V) = \dim(W \cap U) + 6 - \dim((W \cap U) + V)$$

$$\because \dim((W \cap U) + V) \leq \dim \mathbb{R}^8 = 8 \quad \text{and} \quad \dim(W \cap U) \geq 4$$

$$\therefore \dim(W \cap U \cap V) \geq 4 + 6 - 8$$

$$\Rightarrow \dim(W \cap U \cap V) \geq 2$$

\Rightarrow the intersection of three 6-dimensional subspace in \mathbb{R}^8 is not the single point $\{0\}$

#4

let $A = [A_1 \ A_2 \ \dots \ A_n]$

A_1, A_2, \dots, A_n is $m \times 1$ matrix

$A_1, A_2, \dots, A_n \in C(A)$

$$EA = \begin{pmatrix} R \\ 0 \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} E_1 \\ E_2 \end{pmatrix} [A_1 \ A_2 \ \dots \ A_n] = \begin{pmatrix} R \\ 0 \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} E_1 A_1 & E_1 A_2 & \dots & E_1 A_n \\ E_2 A_1 & E_2 A_2 & \dots & E_2 A_n \end{pmatrix} = \begin{pmatrix} R \\ 0 \end{pmatrix}$$

$$\Rightarrow E_2 A_1 = E_2 A_2 = \dots = E_2 A_n = 0$$

$$\Rightarrow A_1, A_2, \dots, A_n \in N(E_2)$$

$$\because \text{rank}(A) = r$$

$$\therefore \dim(C(A)) = r$$

let A_1, A_2, \dots, A_r is the base of $C(A)$

$$\text{let } \forall A_x = c_1 A_1 + c_2 A_2 + \dots + c_r A_r \in C(A)$$

$$E_2 A_x = E_2(c_1 A_1 + c_2 A_2 + \dots + c_r A_r)$$

$$\Rightarrow E_2 A_x = c_1 E_2 A_1 + c_2 E_2 A_2 + \dots + c_r E_2 A_r = 0 \quad (\because A_1, A_2, \dots, A_r \in N(E_2))$$

$$\Rightarrow A_x \in N(E_2)$$

$$\Rightarrow C(A) \subset N(E_2)$$

by rank-nullity theorem : $\text{rank}(E_2) + \text{nullity}(E_2) = m$

$$\Rightarrow \text{nullity}(E_2) = m - \text{rank}(E_2) = m - (m - r) = r$$

$$\Rightarrow \text{nullity}(E_2) = \dim(N(E_2)) = r$$

$$\dim(C(A)) = \dim(N(E_2)) \text{ and } C(A) \subset N(E_2)$$

$$\Rightarrow C(A) = N(E_2)$$

#5

$$\text{let } U = [u_1 \ u_2 \ \dots \ u_n]$$

$$v = [v_1 \ v_2 \ \dots \ v_n]$$

$$C = \begin{pmatrix} c_{11} & c_{12} & \dots & c_{1n} \\ c_{21} & c_{22} & \dots & c_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ c_{n1} & c_{n2} & \dots & c_{nn} \end{pmatrix}$$

$$A u_j = c_{1j} u_1 + c_{2j} u_2 + \dots + c_{nj} u_n$$

$$\Rightarrow AU = UC \dots \dots \dots (1)$$

$$B u_j = c_{1j} v_1 + c_{2j} v_2 + \dots + c_{nj} v_n$$

$$\Rightarrow BV = VC$$

$\because U, V$ are invertible

$$\therefore C = V^{-1} B V \text{ apply to (1)}$$

$$\Rightarrow AU = U(V^{-1} B V)$$

$$\Rightarrow A = U(V^{-1} B V)U^{-1} = (UV^{-1})B(VU^{-1}) = SBS^{-1}$$

$$S = UV^{-1} \text{ and } S^{-1} = VU^{-1}$$

$\because U, V$ are invertible

$$\therefore S^{-1} = VU^{-1} \text{ exists}$$

#6

(1)

U and W are invariant subspace under linear transformation A

$$\Rightarrow A(U) \subseteq U \text{ and } A(W) \subseteq W$$

for any $u_t \in U$, $w_t \in W$

$$\Rightarrow A(u_t) \in U \text{ and } A(w_t) \in W$$

consider $u_t + w_t \in U + W$

$$\Rightarrow A(u_t + w_t) = A(u_t) + A(w_t) \in U + W$$

$$\Rightarrow A(U + W) \subseteq U + W$$

$\Rightarrow U + W$ is an invariant subspace under A

(2)

for any $x_t \in U \cap W$

$$\Rightarrow x_t \in U \text{ and } x_t \in W$$

$$\Rightarrow A(x_t) \in U \text{ and } A(x_t) \in W$$

($\because U, W$ are invariant subspaces under A)

$$\Rightarrow A(x_t) \in U \cap W$$

$$\Rightarrow A(U \cap W) \subseteq U \cap W$$

$\Rightarrow U \cap W$ is an invariant subspace under A