Math 113: Linear Algebra and Matrix Theory Thomas Church (church@math.stanford.edu) math.stanford.edu/~church/teaching/113/

Homework 7

Due Wednesday, February 27 in class.

Question 1. Let V be a vector space with dim V = n. Let U be a subspace of V with dim U = k, and assume that u_1, \ldots, u_k is a basis for U.

a) Prove that if w_1, \ldots, w_k is another basis for U, then

 $w_1 \wedge \cdots \wedge w_k = a \cdot u_1 \wedge \cdots \wedge u_k$ for some nonzero $a \in \mathbb{F}$.

b) Let W be another subspace of V, and assume that w_1, \ldots, w_k is a basis for W. (We have dropped the assumption from part a) that $w_i \in U$.)

Prove that if

$$w_1 \wedge \cdots \wedge w_k = a \cdot u_1 \wedge \cdots \wedge u_k$$
 for some nonzero $a \in \mathbb{F}$,

then U = W.

[Hint: start with a basis v_1, \ldots, v_ℓ for $U \cap W$, then extend it to a basis v_1, \ldots, v_n for V.]

Question 2. Let v_1, \ldots, v_n be a basis for V. We say that an operator $T \in \mathcal{L}(V)$ is "upper-triangular with respect to the basis v_1, \ldots, v_n " if

 $T(v_i) \in \operatorname{span}(v_1, \ldots, v_i)$ for all $i = 1, \ldots, n$.

Assume that T is upper-triangular w.r.t. the basis v_1, \ldots, v_n , so for each i we can write

$$T(v_i) = d_i \cdot v_i + w_i$$
 for some $d_i \in \mathbb{F}$ and $w_i \in \operatorname{span}(v_1, \dots, v_{i-1})$

- a) Prove that $det(T) = d_1 \cdot d_2 \cdot \cdots \cdot d_n$.
- b) Prove that each number d_i is an eigenvalue of T. Note that the vectors v_i are almost certainly **not** eigenvectors of T!

[Hint: I do not think a direct approach is best here. First think about how you would prove it when $d_i = 0$, then reduce the general case to this.]

Question 3. Let V and W be finite-dimensional vector spaces, and let $S: V \to W$ be a linear transformation. Let $S^{\top}: W^* \to V^*$ (pronounced "S-transpose") be defined as follows.¹ If $f \in W^*$ is a linear transformation $f: W \to \mathbb{F}$, then $S^{\top}(f) \in V^*$ is the linear transformation $V \to \mathbb{F}$ defined by

$$S^{\mathsf{T}}(f)(v) = f(S(v)).$$

(You do not need to prove that $S^{\top}(f) \colon V \to \mathbb{F}$ is linear, though you should understand why this is true.)

- a) Prove that S^{\top} is a linear transformation from W^* to V^* .
- b) Let Transpose: $\mathcal{L}(V, W) \to \mathcal{L}(W^*, V^*)$ be the function defined by

$$\operatorname{Transpose}(S) = S^{\top}.$$

Prove that Transpose is a linear transformation from $\mathcal{L}(V, W)$ to $\mathcal{L}(V^*, W^*)$.

- c) Prove that $0^{\top} = 0$ and $I^{\top} = I$ (this should not be difficult).
- d) If $S \in \mathcal{L}(V, W)$ and $R \in \mathcal{L}(W, U)$, prove that

$$(R \circ S)^{\top} = S^{\top} \circ R^{\top}.$$

Question 4. Let V be a finite-dimensional vector space. Given an operator $S \in \mathcal{L}(V)$, we have the operator $S^{\top} \in \mathcal{L}(V^*)$ defined in Question 2.

- a) Prove that $\det(S^{\top}) = \det(S)$. [Hint: choose a basis v_1, \ldots, v_n for V, and let f_1, \ldots, f_n be the dual basis for V^* defined by $f_i(v_j) = \begin{cases} 1 & \text{if } i = j \\ 0 & \text{if } i \neq j \end{cases}$ that you found on HW2, Question 1b.]
- b) Prove that S^{\top} has the same minimal polynomial as S: i.e. prove that $m_{S^{\top}}(x) = m_S(x)$. (Note that this implies that S and S^{\top} have the same eigenvalues!)

¹Recall that $V^* = \mathcal{L}(V, \mathbb{F})$.

Question 5. Recall from HW6 that a vector $v = (v_1, \ldots, v_n)$ in \mathbb{R}^n is called a *probability* vector if each entry v_i is ≥ 0 , and $v_1 + \cdots + v_n = 1$. A matrix $A \in \operatorname{Mat}_{n \times n}(\mathbb{R})$ is called a probability matrix if each column of A is a probability vector.

- a) Prove that if A and B in $\operatorname{Mat}_{n \times n}(\mathbb{R})$ are both probability matrices, then their product AB is also a probability matrix. [Hint: there is a smarter solution than just multiplying out the matrices.]
- b) Let $T \in \mathcal{L}(\mathbb{R}^n)$, and let A be its matrix (w.r.t. the standard basis e_1, \ldots, e_n). Prove that if A is a probability matrix, then 1 is an eigenvalue of T.
- c) Bonus question, for no points: prove that 1 is the *largest* eigenvalue of T.