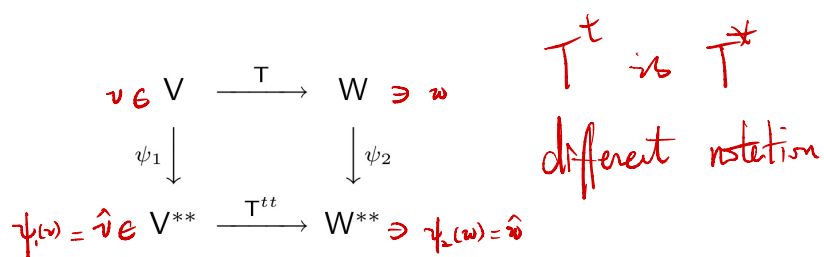


11. Let V and W be finite-dimensional vector spaces over F , and let ψ_1 and ψ_2 be the isomorphisms between V and V^{**} and W and W^{**} , respectively, as defined in Theorem 2.26. Let $T: V \rightarrow W$ be linear, and define $T^{tt} = (T^t)^t$. Prove that the diagram depicted in Figure 2.6 commutes (i.e., prove that $\psi_2 T = T^{tt} \psi_1$).

dual space.



dual map /
transpose

Figure 2.6

- Recall that V is isomorphic to V^{**}

$$\psi: V \rightarrow V^{**} \text{ where } \begin{aligned} \varphi(v) &: V^* \rightarrow F \\ v &\mapsto \varphi(v) \end{aligned} \quad \begin{aligned} f &\mapsto \varphi(v)(f) := f(v) \end{aligned} \quad \psi \text{ is isomorphism}$$

So $\begin{cases} \hat{v} \text{ denotes } \psi(v) \text{ for any } v \in V \\ \hat{w} \text{ denotes } \psi_2(w) \text{ for any } w \in W \end{cases}$

- Let $\beta = \{v_1, \dots, v_n\}$ be basis for V and $\beta^* = \{f_1, \dots, f_n\}$ dual basis of β
 $\gamma = \{w_1, \dots, w_m\}$ be basis for W , and $\gamma^* = \{g_1, \dots, g_m\}$ dual basis of γ

$$\text{Consider } \begin{cases} \beta^{**} = \{\hat{v}_1, \dots, \hat{v}_n\} \\ \gamma^{**} = \{\hat{w}_1, \dots, \hat{w}_m\} \end{cases} \quad \begin{aligned} \hat{v}_i &= \varphi_1(v_i) \quad i=1 \dots n \\ \hat{w}_j &= \varphi_2(w_j) \quad j=1 \dots m \end{aligned}$$

$$\text{Then } \begin{cases} \hat{v}_i(f_j) = f_j(v_i) = \delta_{ij} \Rightarrow \beta^{**} \text{ is dual basis of } \beta^* \\ \hat{w}_i(g_j) = g_j(w_i) = \delta_{ij} \Rightarrow \gamma^{**} \text{ is dual basis of } \gamma^* \end{cases}$$

$$\begin{aligned} T: V &\rightarrow W & T^*: W^* &\rightarrow V^* & T^{**}: V^{**} &\rightarrow W^{**} \\ v &\mapsto w & g &\mapsto g \circ T & \hat{v} &\mapsto \hat{v} \circ T^* \\ & & & & & \text{w}^* \xrightarrow{T^*} V^* \xrightarrow{\hat{v}} F \end{aligned}$$

- Let $A = [T]_{\beta}^{\gamma}$

- For $j=1 \dots n$

$$\begin{cases} \psi_2 \circ T(v_j) = \psi_2\left(\sum_{i=1}^m A_{ij} w_i\right) = \sum_{i=1}^m A_{ij} \psi_2(w_i) = \sum_{i=1}^m A_{ij} \hat{w}_i \\ T^{**} \circ \psi_1(v_j) = T^{**}(\hat{v}_j) = \hat{v}_j \circ T^* \end{cases}$$

$$\text{Claim: } \sum_{i=1}^m A_{ij} \hat{w}_i = \hat{v}_j \circ T^* \in W^{**} \quad W^* \rightarrow F$$

To prove that they agree on β^* basis for W^*
for $k=1 \dots m$

$$\left\{ \psi_2 \circ T(v_j)(g_k) = \sum_{i=1}^m A_{ij} \hat{w}_i(g_k) = \sum_{i=1}^m A_{ij} \delta_{ik} = A_{kj} \right.$$

$$\left\{ T^{**} \circ \psi_1(v_j)(g_k) = (\hat{v}_j \circ T^*)(g_k) = \hat{v}_j(T^*(g_k)) \right.$$

$$= \hat{v}_j(g_k \circ T) = g_k \circ T(v_j)$$

$$= g_k(T(v_j)) = g_k\left(\sum_{i=1}^m A_{ij} w_i\right)$$

$$= \sum_{i=1}^m A_{ij} g_k(w_i) = \sum_{i=1}^m A_{ij} \delta_{ki} = A_{kj}$$

#

17. Let T be the linear operator on $M_{n \times n}(R)$ defined by $T(A) = A^t$.

- Show that ± 1 are the only eigenvalues of T .
- Describe the eigenvectors corresponding to each eigenvalue of T .
- Find an ordered basis β for $M_{2 \times 2}(R)$ such that $[T]_\beta$ is a diagonal matrix.
- Find an ordered basis β for $M_{n \times n}(R)$ such that $[T]_\beta$ is a diagonal matrix for $n > 2$.

$$(a) \quad A^t = T(A) = \lambda A \quad \therefore \quad A = (A^t)^t = T^2(A) = \lambda^2 A \quad A \neq 0_{2 \times 2}$$

$$\therefore \lambda^2 = 1 \Rightarrow \lambda = \pm 1$$

$$(b) \quad \text{if } \lambda = 1 \quad A^t = T(A) = \lambda A = A \Rightarrow A \text{ is symmetric}$$

$$\text{if } \lambda = -1 \quad A^t = T(A) = \lambda A = -A \Rightarrow A \text{ is skew-symmetric}$$

$$(c) \quad \text{let } \beta' = \{M_{11}, M_{12}, M_{21}, M_{22}\} \text{ basis for } M_{2 \times 2}$$

$$[T]_{\beta'} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad f_T(t) = \det([T]_{\beta'} - tI_4) = (t-1)^3(t+1)$$

$$\text{eigen values are } \lambda_1 = 1 \text{ and } \lambda_2 = -1$$

$$\text{For } \lambda_1 = 1, \quad B_1 = [T]_{\beta'} - \lambda_1 I_4 = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$B_1 x = \vec{0} \Leftrightarrow \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix} \Leftrightarrow x_2 = x_3 \Leftrightarrow x \in \left\{ \begin{pmatrix} x_1 \\ x_2 \\ x_2 \\ x_4 \end{pmatrix} \in \mathbb{R}^4 : x_2 = x_3 \right\}$$

$$\therefore E_{\lambda_1} = \{ a_1 M_{11} + a_2 (M_{12} + M_{21}) + a_3 M_{22} : a_i \in \mathbb{R} \}$$

$$= \text{span} \{ M_{11}, M_{12} + M_{21}, M_{22} \}$$

$$\text{For } \lambda_2 = -1, \quad B_2 = [T]_{\beta'} - \lambda_2 I_4 = \begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 2 \end{bmatrix}$$

$$B_2 x = \vec{0} \Leftrightarrow \begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 2 \end{bmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix} \Leftrightarrow \begin{cases} x_1 = 0 \\ x_2 = -x_3 \\ x_4 = 0 \end{cases} \Leftrightarrow x \in \{ x \in \mathbb{R}^4 : x_2 + x_3 = 0, x_1 = x_4 = 0 \}$$

$$\therefore E_{\lambda_2} = \{ a (M_{12} - M_{21}) : a \in \mathbb{R} \} = \text{span} \{ M_{12} - M_{21} \}$$

$$\beta = \{ M_{11}, M_{12} + M_{21}, M_{22}, M_{12} - M_{21} \} \text{ is an basis for } M_{2 \times 2}$$

$$\text{s.t. } [T]_\beta = \begin{bmatrix} 1 & & & \\ & 1 & & \\ & & 1 & \\ & & & -1 \end{bmatrix}$$

$$(d) \quad \beta = \{ M_{ij} : i, j = 1, \dots, n \} \cup \{ M_{ij} + M_{ji} : 1 \leq i < j \leq n \} \cup \{ M_{ij} - M_{ji} : 1 \leq i < j \leq n \}$$

3. Let A be an $n \times n$ matrix with characteristic polynomial

$$f(t) = (-1)^n t^n + a_{n-1} t^{n-1} + \dots + a_1 t + a_0$$

(a) Prove that $f(0) = a_0 = \det(A)$. Deduce that A is invertible if and only if $a_0 \neq 0$. trivial.

(b) Prove that $f(t) = (A_{11}-t)(A_{22}-t) \dots (A_{nn}-t) + q(t)$, where $q(t)$ is a polynomial of degree at most $n-2$. (Hint: Apply mathematical induction to n .)

(c) Show that $\text{tr}(A) = (-1)^{n-1} a_{n-1}$.

(b), for $n=2$

$$\det(A - tI_2) = \det \begin{pmatrix} A_{11}-t & A_{12} \\ A_{21} & A_{22}-t \end{pmatrix} = (A_{11}-t)(A_{22}-t) - A_{12}A_{21}$$

$q(t) = -A_{12}A_{21}$ is of degree 0 = 2-2 = n-2

• Suppose the case of $n-1$ holds.

• For $A \in M_{n \times n}$

$$\begin{aligned} \det(A - tI_n) &= \det \begin{pmatrix} A_{11}-t & & A_{1n} \\ & \ddots & \\ A_{n1} & & A_{nn}-t \end{pmatrix} \\ &= (A_{nn}-t) \cdot \det \begin{pmatrix} A_{11}-t & & A_{1,n-1} \\ & \ddots & \\ A_{n-1,1} & & A_{n-1,n-1}-t \end{pmatrix} \\ &\quad + \sum_{j=1}^{n-1} A_{nj} (-1)^{n+j} \det \begin{pmatrix} A_{11}-t & A_{12} & \dots & A_{1,j-1} & A_{1,j+1} & \dots & A_{1,n-1} \\ A_{21} & A_{22}-t & \dots & A_{2,j-1} & A_{2,j+1} & \dots & A_{2,n-1} \\ \vdots & \vdots & \ddots & \vdots & \vdots & \ddots & \vdots \\ A_{n-1,1} & A_{n-1,2} & \dots & A_{n-1,j-1} & A_{n-1,j+1} & \dots & A_{n-1,n-1}-t \end{pmatrix} \\ &= (A_{nn}-t) q_n(t) + \sum_{j=1}^{n-1} A_{nj} q_j(t) \end{aligned}$$

$n-1 \times n-1$
only $n-2$ t 's
in different row and col.

Obviously, $q_j(t) \in P_{n-2}$ and

by assumption, $q_n(t) = (A_{11}-t) \dots (A_{n-1,n-1}-t) + q'_n(t)$ where $q'_n(t) \in P_{n-2}$

$$\therefore \det(A - tI_n) = (A_{11}-t) \dots (A_{nn}-t) + \underbrace{(A_{nn}-t) q'_n(t) + \sum_{j=1}^{n-1} A_{nj} q_j(t)}_{\in P_{n-2}}$$

(c)

$$\begin{aligned} f(t) &= (A_{11}-t) \dots (A_{nn}-t) + \underbrace{q(t)}_{\in P_{n-2}} \\ &= (-1)^n t^n + (-1)^{n-1} (A_{11} + \dots + A_{nn}) t^{n-1} + \underbrace{p(t)}_{\in P_{n-2}} + \underbrace{q(t)}_{\in P_{n-2}} \end{aligned}$$

$$\therefore a_{n-1} = (-1)^{n-1} (A_{11} + \dots + A_{nn}) = (-1)^{n-1} \text{tr}(A)$$