

# Math 2102 - Review problems

April 25, 2024

- The exercises marked with (\*) are the ones that I expect most of you to know how to solve and you should expect similar level of question in the Final Exam.
- The exercises marked with (\*\*) may be a bit more challenging or a bit of a digression. You should not get caught up in them if you don't know how to solve it.
- The exercises not marked I don't feel particularly strong in either direction.

## I. Basic concepts + Fundamental Theorem of Linear Algebra

- I.1) Let  $V$  be a finite-dimensional vector space and consider subspaces  $U_1, U_2 \subseteq V$ .
- (\*\*) Assume that  $\dim U_1 = \dim U_2$ . Prove that there exist a subspace  $W \subseteq V$  such that  $U_1 \oplus W = U_2 \oplus W = V$ .
  - Assume that  $\dim U_i \leq m < \dim V$ . Prove that there exist a subspace  $W \subseteq V$  of dimension  $\dim V - m$  such that  $W \cap U_1 = W \cap U_2 = \{0\}$ .
- I.2) (\*) Let  $U \subseteq V$ . Prove that there exist  $T, S \in \mathcal{L}(V)$  such that  $\text{null } T = U$  and  $\text{range } S = U$ .
- I.3) (\*) Let  $V$  be an arbitrary vector space.
- Consider  $U \subset V$  a proper subspace, i.e.  $U \neq V$ . Prove or disprove  $U$  is not isomorphic to  $V$ .
  - Assume that we have subspaces  $U_1, U_2, W_1, W_2 \subseteq V$  such that  $U_1 \oplus W_1 = U_2 \oplus W_2 = V$  and that  $U_1 \simeq U_2$ , i.e.  $U_1$  and  $U_2$  are isomorphic. Prove or disprove  $W_1$  and  $W_2$  are isomorphic.
- I.4) (\*) Let  $U \subset \mathbb{R}^8$  be a subspace of dimension 3. Let  $T : \mathbb{R}^8 \rightarrow \mathbb{R}^5$  be a linear map such that  $\text{null } T = U$ . Prove that  $T$  is surjective.
- I.5) (\*) Let  $T : V \rightarrow W$  be a linear map and  $V$  a finite-dimensional vector space. Prove that there exist a subspace  $U \subseteq V$  such that:

$$\text{null } T \cap U = \{0\} \text{ and } \text{range } T = \{T(u) \mid u \in U\}.$$

- I.6) (\*) Determine if the following are true or false and think of a brief explanation of why that is the case.
- Let  $V$  be a vector space and  $\{v_1, v_2, v_3, v_4, v_5, v_6\}$  a basis of  $V$ . Consider  $U \subseteq V$  a subspace. Then
$$U = (U \cap \text{Span}\{v_1, v_2\}) \oplus (U \cap \text{Span}\{v_3\}) \oplus (U \cap \text{Span}\{v_4, v_5, v_6\}).$$
  - Let  $\{u_1, \dots, u_n\}$  be a basis of  $V$  and  $\{w_1, \dots, w_m\}$  be a set of linearly independent vectors in  $V$  with  $m \leq n$ . There exist a unique  $T : V \rightarrow V$  such that  $T(v_i) = w_i$  for  $i \leq m$  and  $T(v_i) = 0$  for  $i \geq m + 1$ . Moreover,  $T$  is invertible when  $n = m$ .
  - Consider two linear maps  $T, S : V \rightarrow W$ . Then  $\text{null } T + \text{null } S \subseteq \text{null}(T + S)$ .
  - Consider two linear maps  $T, S : V \rightarrow W$ . Then  $\text{null } T \cap \text{null } S \subseteq \text{null}(T + S)$ .

(v) Consider two linear maps  $T, S : V \rightarrow W$ . Then

$$\dim \text{range}(TS) \leq \min\{\dim \text{range } T, \dim \text{range } S\}.$$

(vi) Consider two linear maps  $T, S : V \rightarrow W$ . Then

$$\dim \text{range}(T + S) = \dim \text{range } T + \dim \text{range } S.$$

## II. Matrix representations

II.1) (\*) Let  $B_1 = \{v_1, \dots, v_n\}$  and  $B_2 = \{u_1, \dots, u_n\}$  be two basis of  $V$ . Consider  $T : V \rightarrow V$  defined by  $Tv_i = u_k$ . Prove that

$$\mathcal{M}(T, B_1) = \mathcal{M}(\text{Id}_V, B_2, B_1).$$

II.2) (\*) Many properties of an operator are not really reflected in its matrix representation.

(i) Give an example of an operator  $T$  whose matrix in some basis only has non-zero elements in the diagonal, but  $T$  is not invertible.

(ii) Give an example of an operator  $T$  whose matrix in some basis only has zero elements in the diagonal, but  $T$  is invertible.

II.3) (\*) Determine if the following are true or false and think of a brief explanation of why that is the case.

(i) Let  $T : V \rightarrow V$  be a linear operator and assume that there is a basis  $B_V$  such that  $\mathcal{M}(T, B_V)$  only has zeros on the diagonal. Then  $T$  is not invertible.

(ii) Let  $V$  be a finite-dimensional inner product space and  $T : V \rightarrow V$  an operator. Assume that there exists a basis  $B_V$  such that  $\mathcal{M}(T, B_V) = \mathcal{M}(T, B_V)^\dagger$ , i.e. the matrix representing  $T$  is equal to its conjugate transpose, then  $T$  is self-adjoint.

(iii) Let  $V$  be a finite-dimensional inner product space and  $T : V \rightarrow V$  an operator. Assume that there exists an *orthonormal basis*  $B_V$  such that  $\mathcal{M}(T, B_V) = \mathcal{M}(T, B_V)^\dagger$ , i.e. the matrix representing  $T$  is equal to its conjugate transpose, then  $T$  is self-adjoint.

(iv) Let  $T : V \rightarrow V$  and  $S : V \rightarrow V$  be two operators, if  $\mathcal{M}(T, B_V) = \mathcal{M}(S, B_V)$  for some basis  $B_V$ , then  $T = S$ .

(v) There exists an invertible operator  $T : V \rightarrow V$  on a finite-dimensional vector space such that there exists a basis  $B_V$ , such that  $\mathcal{M}(T, B_V)$  is not invertible.

## III. Quotients and Duals

III.1) (\*) Let  $V$  be a finite-dimensional vector space and  $U_1 \subseteq U_2$  two subspaces.

(i) Prove that there is a surjective linear map  $V/U_1 \rightarrow U/U_2$ .

(ii) Prove that there is an injective linear map  $U_2/U_1 \rightarrow V/U_1$ .

(iii) Prove that  $\dim(V/U_1) = \dim(U_2/U_1) + \dim(V/U_2)$ .

III.2) (\*) Let  $V$  be a vector space and  $U \subseteq V$  a subspace. Assume that  $U$  is finite-dimensional, prove that  $V$  is isomorphic to  $U \times V/U$ .

III.3) (\*) Let  $U_1, U_2 \subseteq V$  be two subspaces, such that  $U_1 \cap U_2 = \{0\}$ . Prove that  $(U_1 \oplus U_2)^\vee \simeq U_1^\vee \oplus U_2^\vee$ . Explain what the direct sum means on each side of the equation.

III.4) (\*\*) Let  $V$  be a finite-dimensional vector space and consider  $\lambda_1, \lambda_2, \lambda_3 \in V^\vee$ . Consider the following subspaces:

- (1)  $\text{Span}\{\lambda_1, \lambda_2, \lambda_3\}$ ;
- (2)  $(\text{null } \lambda_1 \cap \text{null } \lambda_2 \cap \text{null } \lambda_3)^0$ ;
- (3)  $\{\lambda \in V^\vee \mid \text{null } \lambda_1 \cap \text{null } \lambda_2 \cap \text{null } \lambda_3 \subseteq \text{null } \lambda\}$ .

Prove that these three subspaces are equal. Please state clearly what implications you are proving at every step.

III.5) (\*) Consider  $V$  a finite-dimensional vector space and let  $V^\vee$  be its dual vector space. Let  $B_{V^\vee} := \{\lambda_1, \dots, \lambda_n\}$  be a basis of  $V^\vee$ . Prove that there exists a basis of  $V$  such that its dual basis is  $B_{V^\vee}$ .

III.6) Consider  $V$  and  $W$  two finite-dimensional vector spaces.

- (i) Prove that  $\mathcal{L}(V, W) \rightarrow \mathcal{L}(W^\vee, V^\vee)$  given by  $T \mapsto T^\vee$  is an isomorphism of vector spaces.
- (ii) Prove that  $T$  is invertible if and only if  $T^\vee$  is invertible.

III.7) (\*) Determine if the following are true or false and think of a brief explanation of why that is the case.

- (i) For any vector space  $V$  and  $V^\vee$  are isomorphic.
- (ii) One always has  $(V \times W)^\vee \simeq V^\vee \times W^\vee$ .
- (iii) For every  $T : V \rightarrow W$ , there exists an unique factorization

$$\begin{array}{ccc} V & \xrightarrow{\pi} & V/\text{null } T \\ & \searrow T & \downarrow S \\ & & W \end{array} ,$$

i.e. an unique linear map  $S$ , such that the diagram above commutes.

- (iv) Let  $U \subseteq V$  be a subspace such that both  $U$  and  $V$  are infinite-dimensional. Then  $V/U$  is finite-dimensional.

#### IV. Invariant subspaces and Minimal Polynomial

IV.1) Let  $T \in \mathcal{L}(V)$  on a finite-dimensional vector space and assume that there exists  $v \in V$  such that  $T^2v + 2Tv = -2v$ .

- (i) Assume that  $\mathbb{F} = \mathbb{R}$ , then prove that there does not exist a basis of  $V$  such that the matrix representing  $T$  in such a basis is upper-triangular.
- (ii) Assume that  $\mathbb{F} = \mathbb{C}$ , then prove that if  $A$  is an upper-triangular matrix representing  $T$  in some basis, then  $1 + i$  and  $1 - i$  appear in the diagonal of  $A$ .

IV.2) (\*) Let  $T \in \mathcal{L}(V)$  and  $\{v_1, \dots, v_n\}$  be a basis of  $V$ . Prove that the following are equivalent:

- (1) The matrix of  $T$  with respect to  $\{v_1, \dots, v_n\}$  is lower-triangular.
- (2)  $\text{Span}\{v_k, \dots, v_n\}$  is invariant under  $T$  for every  $k \in \{1, \dots, n\}$ .
- (3)  $Tv_k \in \text{Span}\{v_k, \dots, v_n\}$  for every  $k \in \{1, \dots, n\}$ .

Prove that over  $\mathbb{C}$  every operator has a basis with respect to which it is lower-triangular.

IV.3) (\*) Let  $T : V \rightarrow V$  be an operator on a finite-dimensional vector space. Prove that the following are equivalent:

- (1)  $V = \text{null } T \oplus \text{range } T$ ;
  - (2)  $\text{null } T = \text{null } T^2$ ;
  - (3) (?)  $\text{range } T = \text{range } T^2$ ;
  - (4)  $V = \text{null } T + \text{range } T$ ;
  - (5)  $\text{null } T \cap \text{range } T = \{0\}$ .
- IV.4) Let  $V$  and  $W$  be finite-dimensional vector spaces and consider  $T_V \in \mathcal{L}(V)$  and  $T_W \in \mathcal{L}(W)$ . Assume that the only  $T_V$ -invariant subspaces of  $V$  are  $V$  and  $\{0\}$  and similarly that the only  $T_W$ -invariant subspaces of  $W$  are  $W$  and  $\{0\}$ . Let  $\alpha : V \rightarrow W$  be such that  $\alpha \circ T_V = T_W \circ \alpha$ . Prove that  $\alpha = 0$  or  $\alpha$  is an isomorphism.
- IV.5) Let  $V$  be a finite-dimensional vector space. Prove that  $\mathcal{L}(V)$  has a basis consisting of diagonalizable operators.
- IV.6) Let  $V$  be a finite-dimensional vector space and  $T \in \mathcal{L}(V)$ .
- (i) (\*) Prove that
 
$$\text{Span}\{v, \dots, T^m v\} = \text{Span}\{v, \dots, T^{\dim V - 1} v\}$$
 for every  $m \geq \dim V - 1$ .
  - (ii) Prove that the minimal polynomial of  $T$  has degree at most  $1 + \dim \text{range } T$ .
  - (iii) Prove that  $T$  is invertible if and only if  $\text{Id}_V \in \text{Span}\{T, \dots, T^{\dim V}\}$ .
- IV.7) Determine if the following are true or false and think of a brief explanation of why that is the case.
- (i) (\*) Let  $T, S : V \rightarrow V$  be two operators such that  $TS = ST$ . Let  $v$  be an eigenvector of  $T$  with eigenvalue  $\lambda$ . Then  $v$  is an eigenvector of  $S$  with eigenvalue  $\lambda$ .
  - (ii) Let  $\{v_1, \dots, v_k\}$  be a basis of  $\text{range } T$  then  $\{Tv_1, \dots, Tv_k\}$  contains a basis of  $\text{range } T^2$ .
  - (iii) (\*) Let  $\{v_1, \dots, v_k\}$  be a sequence of eigenvectors for distinct eigenvalues  $\{\lambda_1, \dots, \lambda_k\}$ , consider  $\alpha \in \mathbb{F}$  such that  $\alpha \neq \lambda_i$  for every  $i \in \{1, \dots, k\}$ . If  $\{v_1, \dots, v_k\}$  are linearly independent, then  $\{(\alpha - \lambda_1)v_1, \dots, (\alpha - \lambda_k)v_k\}$  are linearly independent.
  - (iv) (\*) Let  $T : V \rightarrow V$  be an operator on a finite-dimensional vector space and assume that  $T$  is not diagonalizable. Then  $T^2$  is also not diagonalizable.
  - (v) (\*) Let  $T : V \rightarrow V$  be an operator on a *complex* finite-dimensional vector space. Then  $T$  is diagonalizable if and only if there exists some positive  $k \geq 1$  such that  $T^k$  is diagonalizable.
  - (vi) Let  $T : V \rightarrow V$  be a diagonalizable and  $U \subseteq V$  a subspace. Then  $T/U : V/U \rightarrow V/U$  the operator induced on the quotient is diagonalizable.
  - (vii) (\*) Let  $T : V \rightarrow V$  be a diagonalizable and  $U \subseteq V$  a  $T$ -invariant subspace. Then  $T|_U : U \rightarrow U$  is diagonalizable.
  - (viii) Let  $T : V \rightarrow V$  be an operator on a finite-dimensional vector space and  $U \subseteq V$  a subspace such that  $T/U$  and  $T|_U$  are diagonalizable. Then  $T$  is diagonalizable.

## V. Inner Product and Spectral Theorem

- V.1) Let  $T : V \rightarrow V$  be an operator on a complex finite-dimensional vector space.
- (i) (\*) Suppose that  $T$  is normal and has real eigenvalues. Prove that  $T$  is self-adjoint.
  - (ii) (\*\*) Show that any normal operator  $T$  is a product of  $S$  and  $R$ , where  $S$  is a self-adjoint operator and  $R$  is an operator all of whose (possibly complex) eigenvalues have absolute value 1.

- V.2) Consider  $V = \mathbb{C}^4$  with the standard inner product. Let  $U = \text{Span} \{(1, 0, 1, 0), (0, 1, 1, 0), (1, 1, 1, 1)\}$ .
- Find an orthonormal basis for  $U$ .
  - Calculate  $P_U : V \rightarrow V$  the projection onto  $U$ .
  - (\*) Is  $P_U$  normal or self-adjoint? If so, what does the spectral theorem applied to  $P_U$  give?
- V.3) Fix  $u, x \in V$ . Define  $T \in \mathcal{L}(V)$  by  $T(v) := \langle v, u \rangle x$  for every  $v \in V$ .
- Assume that  $V$  is a real inner product space. Prove that  $T$  is self-adjoint if and only if  $u$  and  $x$  are linearly dependent.
  - Prove that  $T$  is normal if and only if  $u$  and  $x$  are linearly dependent.
- V.4) (\*) Let  $V$  be an inner product space and  $T \in \mathcal{L}(V)$ .
- Assume that  $V$  is a real inner product space. Prove that  $T$  is self-adjoint if and only if (a)  $V = \bigoplus_{i=1}^m E(\lambda_i, T)$  and (b) all pairs of eigenvectors corresponding to different eigenvalues are orthogonal.
  - Assume that  $V$  is a complex inner product space. Prove that  $T$  is normal if and only if (a)  $V = \bigoplus_{i=1}^m E(\lambda_i, T)$  and (b) all pairs of eigenvectors corresponding to different eigenvalues are orthogonal.
  - How do the statements above change if one requires only one of the two conditions (a) or (b)?
- V.5) Let  $T : U \rightarrow V$  be a linear map between finite-dimensional inner product spaces.
- (\*) Prove that
 
$$\dim \text{null } T - \dim \text{null } T^* = \dim U - \dim V.$$
  - Let  $S : V \rightarrow W$  be another linear map. Define  $R := TT^* + S^*S : V \rightarrow V$ , assume that  $\text{range } T = \text{null } S$ . Show that  $R$  is invertible.
- V.6) (\*) Determine if the following are true or false and think of a brief explanation of why that is the case.
- Every orthogonal set is linearly independent.
  - Every orthonormal set is linearly independent.
  - Let  $T : V \rightarrow V$  be an operator on a finite-dimensional inner product space and  $T^*$  its adjoint. Then  $v$  is an eigenvector of  $T$  if and only if  $v$  is an eigenvector of  $T^*$ .
  - Let  $T : V \rightarrow V$  be an operator on a finite-dimensional real inner product space, such that  $V = \text{null } T \oplus \text{range } T$ , then  $T$  is self-adjoint.
  - Let  $T : V \rightarrow V$  be a normal operator on a finite-dimensional complex inner product space, then  $V = \text{null } T + \text{range } T$ .

## VI. Generalized Eigenvalues and Eigenvectors, Jordan form

- VI.1) (\*) Let  $T \in \mathcal{L}(V)$ ,  $\lambda \in \mathbb{F}$  and  $m \geq 1$  an integer.
- Prove that  $\dim \text{null } T^m \leq m \dim \text{null } T$ .
  - Is  $\dim \text{null}(T - \lambda \text{Id}_V)^m \geq m$ ? What if you assume that  $(z - \lambda)^m$  is a factor of the minimal polynomial of  $T$ ?
  - Can you formulate and prove similar claims to (i) and (ii) for  $\text{range } T^m$  and  $\text{range}(T - \lambda \text{Id}_V)^m$ ?
- VI.2) (\*) Let  $T : \mathbb{C}^6 \rightarrow \mathbb{C}^6$  be an operator with minimal polynomial  $p_T(x) = (x - 2)^2(x + 1)^2$ .

- (i) Determine all possible Jordan forms of  $T$ .
  - (ii) Calculate the characteristic polynomial of each form in (i).
- VI.3) Let  $p, q \in \mathbb{C}[x]$  be two monic polynomials, with the same zeros and such that  $q$  is a multiple of  $p$ . Prove that there exists  $T \in \mathcal{L}(\mathbb{C}^{\deg q})$  such that  $c_T = q$  and  $p_T = p$ , i.e. the characteristic polynomial of  $T$  is  $q$  and the minimal polynomial of  $T$  is  $p$ .
- VI.4) Let  $\mathbb{F} = \mathbb{C}$  and  $T \in \mathcal{L}(V)$ . Prove that the following are equivalent:
- (1) there does not exist two non-zero  $T$ -invariant subspaces  $U, W \subseteq V$  such that  $V = U \oplus W$ .
  - (2) the minimal polynomial of  $T$  is  $p_T(z) = (z - \lambda)^{\dim V}$ , for some  $\lambda \in \mathbb{C}$ .
- What happens if  $\mathbb{F} = \mathbb{R}$ ?

VI.5) Consider the matrix:

$$A_\epsilon = \begin{pmatrix} \epsilon & 0 \\ 1 & 0 \end{pmatrix}.$$

- (i) Calculate the Jordan canonical form of  $A_\epsilon$  when  $\epsilon \neq 0$ .
  - (ii) Calculate the Jordan canonical form of  $A_\epsilon$  when  $\epsilon = 0$ .
- VI.6) (\*) Determine if the following are true or false and think of a brief explanation of why that is the case.
- (i) Given  $S, T \in \mathcal{L}(V)$  two nilpotent operators, then  $ST$  is nilpotent.
  - (ii) Let  $T \in \mathcal{L}(V)$  be nilpotent and diagonalizable, then  $T = 0$ .
  - (iii) Given  $S, T \in \mathcal{L}(V)$  two nilpotent operators, then  $S + T$  is nilpotent.
  - (iv) Given  $S, T \in \mathcal{L}(V)$  two nilpotent operators such that  $ST = TS$ , then  $S + T$  and  $ST$  are nilpotent.
  - (v) Let  $T \in \mathcal{L}(V)$ , assume that there exists  $B_V$  a basis of  $V$  such that  $\mathcal{M}(T, B_V)$  is a diagonal matrix. Then for any Jordan basis  $B'_V$  the matrix  $\mathcal{M}(T, B'_V)$  is diagonal.
  - (vi) Let  $T \in \mathcal{L}(V)$  on a complex vector space and consider  $B_V$  and  $B'_V$  two different Jordan basis. Then  $\mathcal{M}(T, B_V)$  and  $\mathcal{M}(T, B'_V)$  can have a different number of blocks in its diagonal form.

## VII. Tensor Product, Determinant, and Trace

- VII.1) (\*) Let  $\{v_1, \dots, v_n\} \subset V$  and  $\{w_1, \dots, w_n\} \subset W$  be two lists of vectors.
- (i) Assume that  $\{v_1, \dots, v_n\}$  are linearly independent and that  $v_1 \otimes w_1 + \dots + v_n \otimes w_n = 0$ . Prove that  $w_1 = \dots = w_n = 0$ .
  - (ii) Let  $n = 3$ , give an example to show that (i) fails if  $\{v_1, \dots, v_n\}$  is not linearly independent.
  - (iii) Assume that  $\dim V > 1$  and  $\dim W > 1$ . Prove that  $\{v \otimes w \mid v \in V, w \in W\} \neq V \otimes W$ .
  - (iv) Explain why the condition on the dimensions of  $V$  and  $W$  in (iii) is necessary.
- VII.2) (\*) Let  $V$  be a real vector space and  $T \in \mathcal{L}(V)$ .
- (i) Assume that  $T$  has no eigenvalues, prove that  $\det T > 0$ .
  - (ii) Assume that  $\dim V$  is even and that  $\det T < 0$ . Prove that  $T$  has at least two distinct eigenvalues.
- VII.3) Let  $V$  be an inner product space and  $T \in \mathcal{P}(V)$ .

- (i) Prove that  $\operatorname{tr} T = \operatorname{tr} T^*$ .
  - (ii) Assume that  $T^2 = T$ . Prove that  $\operatorname{tr} T = \dim \operatorname{range} T$ .
- VII.4) Let  $T \in \mathcal{L}(V)$  on a finite-dimensional vector space.
- (i) Consider  $T^\vee \in \mathcal{L}(V^\vee)$  the dual operator determined by  $T$ . Prove that  $\det T = \det T^\vee$ .
  - (ii) Assume that  $V$  is an inner product space. Prove that  $\det T^* = \overline{\det T}$ , where  $T^* \in \mathcal{L}(V)$  is the adjoint operator.
- VII.5) (\*) Consider  $f : V_1 \rightarrow V_2$  and  $g : U_1 \rightarrow U_2$  linear maps between finite-dimensional vector spaces.
- (i) Assume that  $f$  and  $g$  are surjective, prove that  $f \otimes g$  is surjective.
  - (ii) Assume that  $f$  and  $g$  are injective, prove that  $f \otimes g$  is injective.
- VII.6) (\*) Determine if the following are true or false and think of a brief explanation of why that is the case.
- (i) Let  $T, S \in \mathcal{L}(V)$  be two operators on a finite-dimensional vector space. Then  $\operatorname{tr}(TS) = \operatorname{tr}(T) \operatorname{tr}(S)$ .
  - (ii) Let  $V$  be a finite-dimensional vector space. There exist  $T, S \in \mathcal{L}(V)$  such that  $ST - TS = \operatorname{Id}_V$ .
  - (iii) Let  $T \in \mathcal{L}(V)$  be an operator on a finite-dimensional vector space. Assume that  $\operatorname{tr}(TS) = 0$  for all  $S \in \mathcal{L}(V)$ , then  $T = 0$ .
  - (iv) Consider  $U, V, W$  then  $(U \oplus V) \otimes W \simeq U \otimes W \oplus V \otimes W$ .
  - (v) Assume that  $T$  is nilpotent, then  $\det(\operatorname{Id} + T) = 1$ .
  - (vi) Let  $T, S \in \mathcal{L}(V)$  be two operators on a finite-dimensional vector space. Then  $\det(T + S) = \det(T) + \det(S)$ .