

COLLEGE OF CHARLESTON
DEPARTMENT OF MATHEMATICS



Name:

Examination in: Advanced Linear Algebra

Math Course Number	Math 502
Examination Date	2007-10-30
Examination Time	7:30-8:45

Total number of problems: 5

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Results available by:

in: Maybank 223

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1. Define two linear maps $\phi : \mathbb{R}^2 \rightarrow \mathbb{R}^4$ and $\psi : \mathbb{R}^4 \rightarrow \mathbb{R}^2$ by

$$\phi(\chi^1, \chi^2) := (3\chi^1 - 2\chi^2, 2\chi^1 - \chi^2, \chi^1, \chi^2)$$

$$\psi(\xi^1, \xi^2, \xi^3, \xi^4) := (-\xi^1 + 2\xi^2 - \xi^3, -\xi^2 + 2\xi^3 - \xi^4).$$

a) What is the kernel of ϕ ?

$$\begin{aligned} (\chi^1, \chi^2) \in \ker \phi &\implies (0, 0, 0, 0) = \phi(\chi^1, \chi^2) = (3\chi^1 - 2\chi^2, 2\chi^1 - \chi^2, \chi^1, \chi^2) \\ &\implies (\chi^1, \chi^2) = (0, 0). \end{aligned}$$

Hence $\ker \phi = \{(0, 0)\}$.

b) Is ψ surjective?

Sln: Lets show that it is surjective. Observe that

$$\begin{aligned} \psi(-1, 0, 0, 0) &= (1, 0) = \mathbf{e}_1 \\ \psi(0, 0, 0, -1) &= (0, 1) = \mathbf{e}_2. \end{aligned}$$

Hence $\mathbf{e}_1, \mathbf{e}_2 \in \text{im } \psi$, which implies that $\mathbb{R}^2 = \text{im } \psi$ so that ψ is surjective.

c) What is a basis for the kernel of ψ ?

Sln:

$$\begin{aligned} \psi(\xi^1, \xi^2, \xi^3, \xi^4) &= (-\xi^1 + 2\xi^2 - \xi^3, -\xi^2 + 2\xi^3 - \xi^4) = (0, 0) \\ &\implies \xi^1 = 2\xi^2 - \xi^3, \quad \xi^2 = 2\xi^3 - \xi^4 \\ &\implies \xi^1 = 2(2\xi^3 - \xi^4) - \xi^3 = 3\xi^3 - 2\xi^4, \quad \xi^2 = 2\xi^3 - \xi^4 \\ &\implies (\xi^1, \xi^2, \xi^3, \xi^4) = (3\xi^3 - 2\xi^4, 2\xi^3 - \xi^4, \xi^3, \xi^4) \quad (1) \\ &\implies (\xi^1, \xi^2, \xi^3, \xi^4) = \xi^3(3, 2, 1, 0) + \xi^4(-2, -1, 0, 1) \\ &\implies (\xi^1, \xi^2, \xi^3, \xi^4) \in \langle (3, 2, 1, 0), (-2, -1, 0, 1) \rangle. \end{aligned}$$

Hence $\ker \psi \subset \langle (3, 2, 1, 0), (-2, -1, 0, 1) \rangle$. Since

$$\psi(3, 2, 1, 0) = (-3+2\cdot 2-1, -2+2\cdot 1) = (0, 0, 0, 0) = (-2+2\cdot 1+0, -1+2\cdot 0+1) = \psi(-2, -1, 0, 1)$$

we get that

$$\psi(\lambda_1(3, 2, 1, 0) + \lambda_2(-2, -1, 0, 1)) = (0, 0).$$

Hence $\ker \psi \supset \langle (3, 2, 1, 0), (-2, -1, 0, 1) \rangle$. From (1) note that $(3, 2, 1, 0), (-2, -1, 0, 1)$ are linearly independent and hence form a basis for $\ker \psi$.

d) Is the following sequence exact? Explain why or why not.

$$0 \longrightarrow \mathbb{R}^2 \xrightarrow{\phi} \mathbb{R}^4 \xrightarrow{\psi} \mathbb{R}^2 \longrightarrow 0.$$

It is exact at \mathbb{R}^2 by part a) and b). Note that by part c)

$$\begin{aligned} \text{im } \phi &= \{\phi(\chi^1, \chi^2) = \{(3\chi^1 - 2\chi^2, 2\chi^1 - \chi^2, \chi^1, \chi^2) \mid \chi^1, \chi^2 \in \mathbb{R}\} \\ &= \{\chi^1(3, 2, 1, 0) + \chi^2(-2, -1, 0, 1) \mid \chi^1, \chi^2 \in \mathbb{R}\} \\ &= \langle (3, 2, 1, 0), (-2, -1, 0, 1) \rangle = \ker \psi. \end{aligned}$$

2. Define $B : \mathbb{R}^2 \times \mathbb{R}^2 \rightarrow \mathbb{R}$, by

$$B((\chi^1, \chi^2), (\xi^1, \xi^2)) := 2\chi^1\xi^1 - \chi^2\xi^1 - \chi^1\xi^2 + 2\chi^2\xi^2$$

a) Show B is bilinear.

Proof;

$$\begin{aligned} B(\lambda_1(\chi_1^1, \chi_1^2) + \lambda_2(\chi_2^1, \chi_2^2), (\xi^1, \xi^2)) &= B((\lambda_1\chi_1^1 + \lambda_2\chi_2^1, \lambda_1\chi_1^2 + \lambda_2\chi_2^2), (\xi^1, \xi^2)) \\ &= 2(\lambda_1\chi_1^1 + \lambda_2\chi_2^1)\xi^1 - (\lambda_1\chi_1^2 + \lambda_2\chi_2^2)\xi^1 \\ &\quad - (\lambda_1\chi_1^1 + \lambda_2\chi_2^1)\xi^2 + 2(\lambda_1\chi_1^2 + \lambda_2\chi_2^2)\xi^2 \\ &= 2\lambda_1\chi_1^1\xi^1 + 2\lambda_2\chi_2^1\xi^1 - \lambda_1\chi_1^2\xi^1 - \lambda_2\chi_2^2\xi^1 \\ &\quad - \lambda_1\chi_1^1\xi^2 - \lambda_2\chi_2^1\xi^2 + 2\lambda_1\chi_1^2\xi^2 + 2\lambda_2\chi_2^2\xi^2 \\ &= \lambda_1 B((\chi_1^1, \chi_1^2), (\xi^1, \xi^2)) + \lambda_2 B((\chi_2^1, \chi_2^2), (\xi^1, \xi^2)) \end{aligned}$$

Note that $B((\chi^1, \chi^2), (\xi^1, \xi^2)) = B((\xi^1, \xi^2), (\chi^1, \chi^2))$ so that knowing that B is linear in the first entry, means that it is also linear in the second.

b) Is B non-degenerate?

Yes it is non-degenerate: For fixed $(\chi^1, \chi^2) \in \mathbb{R}^2$,

$$0 = B((\chi^1, \chi^2), (\xi^1, \xi^2)) := 2\chi^1\xi^1 - \chi^2\xi^1 - \chi^1\xi^2 + 2\chi^2\xi^2$$

for all $\xi^1, \xi^2 \in \mathbb{R}$, we have in particular

$$0 = B((\chi^1, \chi^2), (1, 0)) := 2\chi^1 - \chi^2$$

and

$$0 = B((\chi^1, \chi^2), (0, 1)) := -\chi^1 + 2\chi^2.$$

This means that $\chi^2 = 2\chi^1 = 2(2\chi^2) = 4\chi^2$. Hence $\chi^1 = \chi^2 = 0$. Similarly if for fixed (ξ^1, ξ^2) , we have

$$0 = B((\chi^1, \chi^2), (\xi^1, \xi^2)) = 2\chi^1\xi^1 - \chi^2\xi^1 - \chi^1\xi^2 + 2\chi^2\xi^2$$

for all $\xi^1, \xi^2 \in \mathbb{R}$, then since $B((\chi^1, \chi^2), (\xi^1, \xi^2)) = B((\xi^1, \xi^2), (\chi^1, \chi^2))$ we use the previous calculation to see that $(\xi^1, \xi^2) = (0, 0)$.

3. Let V and W over Γ and let $\mathcal{C}(V \times W)$ denote the free vector space on the set $V \times W$ with canonical inclusion $\iota_{V \times W} : V \times W \rightarrow \mathcal{C}(V \times W)$ given by $\iota_{V \times W}(v, w) := \delta_{(v, w)}$. Consider the subspace \mathcal{B} spanned by elements of the form

$$\delta_{(\mathbf{v}+\mathbf{v}', \mathbf{w})} - \delta_{(\mathbf{v}, \mathbf{w})} - \delta_{(\mathbf{v}', \mathbf{w})} \quad (2)$$

$$\delta_{(\mathbf{v}, \mathbf{w}+\mathbf{w}')} - \delta_{(\mathbf{v}, \mathbf{w})} - \delta_{(\mathbf{v}, \mathbf{w}')} \quad (3)$$

$$a\delta_{(\mathbf{v}, \mathbf{w})} - \delta_{(a\mathbf{v}, \mathbf{w})} \quad (4)$$

$$\delta_{(a\mathbf{v}, \mathbf{w})} - \delta_{(\mathbf{v}, a\mathbf{w})} \quad (5)$$

for $a \in \Gamma$, $\mathbf{v}, \mathbf{v}' \in V$, and $\mathbf{w}, \mathbf{w}' \in W$.

The quotient space $\mathcal{C}(V \times W)/\mathcal{B}$ is denoted by $V \otimes W$ and is called the *tensor product* of V and W . The equivalence class of an element $\delta_{(\mathbf{v}, \mathbf{w})}$ in $V \otimes W$ is denoted by $\mathbf{v} \otimes \mathbf{w}$. In other words $v \otimes w = \delta_{(v, w)} + \mathcal{B}$. Let $\pi : V \times W \rightarrow V \otimes W$ denote the inclusion $\iota_{V \times W}$ followed by the canonical projection so that $(\mathbf{v}, \mathbf{w}) \mapsto \mathbf{v} \otimes \mathbf{w}$. Show that if $b : V \times W \rightarrow U$ is a bilinear map, then there exists a unique linear map $B : V \otimes W \rightarrow U$ satisfying $B \circ \pi = b$. In other words the diagram below is commutative:

$$\begin{array}{ccc} V \times W & \xrightarrow{\pi} & V \otimes W \\ & \searrow b & \downarrow B \\ & & U \end{array}$$

tensor product

Sln: Now by the universal mapping property of $\mathcal{C}(V \times W)$ there exists a unique linear map $\bar{B} : \mathcal{C}(V \times W) \rightarrow U$ satisfying $\bar{B} \circ \iota_{V \times W} = b$. Since b is bilinear we get

$$\begin{aligned} \bar{B}(\delta_{(\mathbf{v}+\mathbf{v}', \mathbf{w})} - \delta_{(\mathbf{v}, \mathbf{w})} - \delta_{(\mathbf{v}', \mathbf{w})}) &= \bar{B}(\delta_{(\mathbf{v}+\mathbf{v}', \mathbf{w})}) - \bar{B}(\delta_{(\mathbf{v}, \mathbf{w})}) - \bar{B}(\delta_{(\mathbf{v}', \mathbf{w})}) \\ &= b(\mathbf{v} + \mathbf{v}', \mathbf{w}) - b(\mathbf{v}, \mathbf{w}) - b(\mathbf{v}', \mathbf{w}) = 0, \\ \bar{B}(\delta_{(\mathbf{v}, \mathbf{w}+\mathbf{w}')} - \delta_{(\mathbf{v}, \mathbf{w})} - \delta_{(\mathbf{v}, \mathbf{w}')} &= \bar{B}(\delta_{(\mathbf{v}, \mathbf{w}+\mathbf{w}')} - \bar{B}(\delta_{(\mathbf{v}, \mathbf{w})}) - \bar{B}(\delta_{(\mathbf{v}, \mathbf{w}')} \\ &= b(\mathbf{v}, \mathbf{w} + \mathbf{w}') - b(\mathbf{v}, \mathbf{w}) - b(\mathbf{v}, \mathbf{w}') = 0, \\ \bar{B}(a\delta_{(\mathbf{v}, \mathbf{w})} - a\delta_{(\mathbf{v}, \mathbf{w})}) &= \bar{B}(a\delta_{(\mathbf{v}, \mathbf{w})}) - \bar{B}(\delta_{(a\mathbf{v}, \mathbf{w})}) \\ &= b(a\mathbf{v}, \mathbf{w}) - b(a\mathbf{v}, \mathbf{w}) = 0, \\ \bar{B}(a\delta_{(\mathbf{v}, \mathbf{w})} - \delta_{(\mathbf{v}, a\mathbf{w})}) &= \bar{B}(a\delta_{(\mathbf{v}, \mathbf{w})}) - \bar{B}(\delta_{(\mathbf{v}, a\mathbf{w})}) \\ &= b(a\mathbf{v}, \mathbf{w}) - b(\mathbf{v}, a\mathbf{w}) = 0. \end{aligned}$$

$$\begin{array}{ccc} V \times W & \xrightarrow{\iota_{V \times W}} & \mathcal{C}(V \times W) \\ & \searrow b & \downarrow \bar{B} \\ & & U \end{array}$$

Since elements in (2), (3), (4) and (5) form a spanning set for \mathcal{B} , have $\bar{B}(\mathcal{B}) = 0$. If we let $\bar{\pi} : \mathcal{C}(V \times W) \rightarrow V \otimes W = \mathcal{C}(V \times W)/\mathcal{B}$ denote the canonical projection, then by the First Isomorphism Theorem there exists a unique linear map $B : V \otimes W \rightarrow U$ such that $B \circ \bar{\pi} = \bar{B}$. Since $\pi = \bar{\pi} \circ \iota_{V \times W}$, we get $B \circ \pi = B \circ \bar{\pi} \circ \iota_{V \times W} = \bar{B} \circ \iota_{V \times W} = b$.

Note that since $\{\delta_{(\mathbf{v}, \mathbf{w})} \mid \mathbf{v} \in V, \mathbf{w} \in W\}$ spans $\mathcal{C}(V \times W)$, their image $\{\mathbf{v} \otimes \mathbf{w} \mid \mathbf{v} \in V, \mathbf{w} \in W\}$ span $V \otimes W$. Observe also that for any $\mathbf{v} \in V$, $\mathbf{v} \otimes \mathbf{0} = \mathbf{v} \otimes 0 \cdot \mathbf{w} = 0 \cdot (\mathbf{v} \otimes \mathbf{w}) = \mathbf{0}$. Moreover

$$\begin{aligned} (\mathbf{v} + \mathbf{v}') \otimes \mathbf{w} &= (\mathbf{v} \otimes \mathbf{w}) + (\mathbf{v}' \otimes \mathbf{w}) \\ \mathbf{v} \otimes (\mathbf{w} + \mathbf{w}') &= \mathbf{v} \otimes \mathbf{w} + \mathbf{v} \otimes \mathbf{w}' \\ a(\mathbf{v} \otimes \mathbf{w}) &= (a\mathbf{v}) \otimes \mathbf{w} = \mathbf{v} \otimes (a\mathbf{w}) \end{aligned}$$

4. The space $E_1^* := \mathbb{R}^2$ and $E_2^* := \mathbb{R}^2$ are dual space to $E = \mathbb{R}^2$ under the pairing

$$\langle (\chi^1, \chi^2), (\xi^1, \xi^2) \rangle_1 := 2\chi^1\xi^1 - \chi^2\xi^1 - \chi^1\xi^2 + 2\chi^2\xi^2$$

and

$$\langle (\chi^1, \chi^2), (\xi^1, \xi^2) \rangle_2 := \chi^1\xi^1 + \chi^2\xi^2.$$

Determine the linear mapping $\phi : E_1^* \rightarrow E_2^*$ such that

$$\langle \phi(\chi^1, \chi^2), (\xi^1, \xi^2) \rangle_1 = \langle (\chi^1, \chi^2), (\xi^1, \xi^2) \rangle_2 \quad (6)$$

Sln: We first write

$$\phi(\mathbf{e}_1) = a\mathbf{e}_1 + c\mathbf{e}_2, \quad \phi(\mathbf{e}_2) = b\mathbf{e}_1 + d\mathbf{e}_2$$

where $a, b, c, d \in \mathbb{R}$ are to be determined. We plug the above into the equation (6) to get

$$\begin{aligned} 1 &= \langle \mathbf{e}_1, \mathbf{e}_1 \rangle_2 = \langle \phi(\mathbf{e}_1), \mathbf{e}_1 \rangle_1 \\ &= \langle a\mathbf{e}_1 + c\mathbf{e}_2, \mathbf{e}_1 \rangle_1 \\ &= 2a - c \end{aligned}$$

$$\begin{aligned} 0 &= \langle \mathbf{e}_1, \mathbf{e}_2 \rangle_2 = \langle \phi(\mathbf{e}_1), \mathbf{e}_2 \rangle_1 \\ &= \langle a\mathbf{e}_1 + c\mathbf{e}_2, \mathbf{e}_2 \rangle_1 \\ &= -a + 2c \\ \text{so } c &= 1/3, \quad a = 2/3, \end{aligned}$$

$$\begin{aligned} 1 &= \langle \mathbf{e}_2, \mathbf{e}_2 \rangle_2 = \langle \phi(\mathbf{e}_2), \mathbf{e}_2 \rangle_1 \\ &= \langle b\mathbf{e}_1 + d\mathbf{e}_2, \mathbf{e}_2 \rangle_1 \\ &= -b + 2d \end{aligned}$$

$$\begin{aligned} 0 &= \langle \mathbf{e}_2, \mathbf{e}_1 \rangle_2 = \langle \phi(\mathbf{e}_2), \mathbf{e}_1 \rangle_1 \\ &= \langle b\mathbf{e}_1 + d\mathbf{e}_2, \mathbf{e}_1 \rangle_1 \\ &= 2b - d \end{aligned}$$

$$\text{so } d = 2/3, \quad b = 1/3.$$

5. Let $a < b$ be two real numbers and let t_1, \dots, t_n be n distinct real numbers in this interval.
- a) Show that the assignment l

$$p(t) \mapsto \int_{t=a}^b p(t) dt$$

is a linear functional from the space of all polynomials of degree less than n with real coefficients, to \mathbb{R} .

- b) Show that the assignment l_k for fixed $1 \leq k \leq n$, given by

$$l_k(p(t)) = p(t_k)$$

is a linear functional from the space of all polynomials of degree less than n with real coefficients, to \mathbb{R} .

- c) Show that l_1, \dots, l_n are linearly independent.
 d) Show that there exists fixed real numbers m_1, \dots, m_n such that

$$\int_{t=a}^b p(t) dt = m_1 p(t_1) + \dots + m_n p(t_n)$$

for all polynomials $p(t)$ of degree less than n .

Proof: (From Lax's text on Linear Algebra). Let P_n denote the space of all polynomials of degree less than n with real coefficients. Then $l : P_n \rightarrow \mathbb{R}$ and $l_k : P_n \rightarrow \mathbb{R}$. For parts a) and b) want to show that $l, l_k \in L(P_n)$.

a) and b): From Calculus we know that for any $\lambda, \gamma \in \mathbb{R}$ and $p(t), q(t) \in P_n$,

$$l(\lambda p(t) + \gamma q(t)) = \int_{t=a}^b \lambda p(t) + \gamma q(t) dt = \lambda \int_{t=a}^b p(t) dt + \gamma \int_{t=a}^b q(t) dt = \lambda l(p(t)) + \gamma l(q(t)).$$

Moreover

$$l_k(\lambda p(t) + \gamma q(t)) = \lambda p(t_k) + \gamma q(t_k) = \lambda l_k(p(t)) + \gamma l_k(q(t)).$$

Hence l, l_1, \dots, l_n are linear functionals.

c). We need to show that if for some $\lambda_k \in \mathbb{R}$

$$0 = \sum_{k=1}^n \lambda_k l_k,$$

then $\lambda_k = 0$ for all k . For this we define polynomials

$$p_j(t) := \prod_{j \neq k} (t - t_k).$$

Then $p_j(t_k) = 0$ if $j \neq k$ and $p_j(t_j) \neq 0$ as $t_k \neq t_j$ for all $j \neq k$.

Now we get

$$0 = \sum_{k=1}^n \lambda_k l_k(p_j(t)) = \sum_{k=1}^n \lambda_k (p_j(t_k)) = \lambda_j p_j(t_j)$$

so that $\lambda_j = 0$. This proves that the l_j are linearly independent.

d). Since $\dim L(P_n) = \dim P_n = n$ we must have that l_1, \dots, l_n form a basis of $L(P_n)$. This means that there exist real numbers m_1, \dots, m_n such that

$$l = m_1 l_1 + \dots + m_n l_n.$$

Thus there exist real numbers m_1, \dots, m_n such that

$$\int_{t=a}^b p(t) dt = m_1 p(t_1) + \dots + m_n p(t_n)$$

for all $p(t) \in P_n$.