

Elements of Linear Algebra

1. Let  $V$  be a vector space over  $F$  and let  $T$  be a linear transformation of the vector space  $V$  to itself. A nonzero element  $\mathbf{x} \in V$  satisfying  $T(\mathbf{x}) = \lambda\mathbf{x}$  for some  $\lambda \in F$  is called an eigenvector of  $T$ , with eigenvalue  $\lambda$ . Prove that for any fixed  $\lambda \in F$  the collection of eigenvectors of  $T$  with eigenvalue  $\lambda$  together with  $\mathbf{0}$  forms a subspace of  $V$ , that is, a subset of the vector space  $V$  that is closed under addition and scalar multiplication.

2. (i) Show that  $\{t, \sin t, \cos 2t, \sin t \cos t\}$  is a linearly independent set of functions.  
 (ii) Find all unit vectors lying in  $\text{span}\{(3, 4)\}$ .

3. A matrix  $\mathbb{A} \in \mathbb{C}^{n \times n}$  is nilpotent if  $\mathbb{A}^k = 0$  for some integer  $k > 0$ . Prove that the only eigenvalue of a nilpotent matrix is zero.

4. (i) Determine whether the function  $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ , such that  $T(x, y) = (x^2, y)$  is linear?  
 (ii) Let  $T : \mathbb{R}^3 \rightarrow \mathbb{R}^3$  be a linear transformation such that

$$T(1, 0, 0) = (2, 4, -1), \quad T(0, 1, 0) = (1, 3, -2), \quad T(0, 0, 1) = (0, -2, 2);$$

compute  $T(-2, 4, -1)$ .

(iii) Let  $T : \mathbb{R}^3 \rightarrow \mathbb{R}^3$  be a linear transformation such that

$$T(x_1, x_2, x_3) = (2x_1 + x_2, 2x_2 - 3x_1, x_1 - x_3), \quad \mathbf{x} = (x_1, x_2, x_3) \in \mathbb{R}^3;$$

compute  $T(-4, -5, 1)$ .

(iv) Let  $T : \mathbb{R}^5 \rightarrow \mathbb{R}^2$  be a linear transformation  $T(\mathbf{x}) = \mathbb{A}\mathbf{x}$ , with

$$\mathbb{A} = \begin{pmatrix} -1 & 2 & 1 & 3 & 4 \\ 0 & 0 & 2 & -1 & 0 \end{pmatrix};$$

compute  $T(1, 0, -1, 3, 0)$ .

(v) Let  $T(x, y, z) = (3x - 2y + z, 2x - 3y, y - 4z)$ . Write down the matrix representation of  $T$  in the standard basis and use it to find  $T(2, -1, -1)$ .

(vi) Let  $T : \mathbb{R}^3 \rightarrow \mathbb{R}^3$  be given by  $T(a_1, a_2, a_3) = (3a_1 - 2a_3, a_2, 3a_1 + 4a_2)$ . Prove that  $T$  is an isomorphism and find  $T^{-1}$ .

5. (i) Show that if  $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  is the counterclockwise rotation by a fixed angle  $\theta$ , then  $T(x, y) = \mathbb{A}\mathbf{x} = \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$ .

(ii) Let  $T$  be the counterclockwise rotation in  $\mathbb{R}^2$  by an angle  $120^\circ$ , write down the matrix of  $T$

and compute  $T(2, 2)$ .

(iii) Prove that if  $\theta$  is not an integer multiple of  $\pi$  there does not exist a real valued matrix  $\mathbb{B}$  such that  $\mathbb{B}^{-1}\mathbb{A}\mathbb{B}$  is a diagonal matrix.

6. Let  $\mathbf{x} \in \mathbb{R}^n$  be a vector. Then, for  $\mathbf{y} \in \mathbb{R}^n$ , define  $\text{proj}_{\mathbf{x}}(\mathbf{y}) = \frac{\mathbf{x} \cdot \mathbf{y}}{\|\mathbf{x}\|^2} \mathbf{x}$ . The point of such projections is that any vector  $\mathbf{y} \in \mathbb{R}^n$  can be written uniquely as a sum of a vector along  $\mathbf{x}$  and another one perpendicular to  $\mathbf{x}$ :  $\mathbf{y} = \text{proj}_{\mathbf{x}}(\mathbf{y}) + [\mathbf{y} - \text{proj}_{\mathbf{x}}(\mathbf{y})]$ . It is easy to check that  $[\mathbf{y} - \text{proj}_{\mathbf{x}}(\mathbf{y})] \perp \text{proj}_{\mathbf{x}}(\mathbf{y})$ .

(i) Show that  $\text{proj}_{\mathbf{x}} : \mathbb{R}^n \rightarrow \mathbb{R}^n$  is a linear transformation.

(ii) Let  $T$  be the projection on to the vector  $\mathbf{x} = (1, -5) \in \mathbb{R}^2$ :  $T(\mathbf{y}) = \text{proj}_{\mathbf{x}}(\mathbf{y})$ ; find the matrix representation in the standard basis and compute  $T(2, 3)$ .

7. Show that if  $\mathbb{A} = \begin{pmatrix} 0.6 & 0.8 \\ 0.4 & 0.2 \end{pmatrix}$  then  $\lim_{n \rightarrow \infty} \mathbb{A}^n = \begin{pmatrix} 2/3 & 2/3 \\ 1/3 & 1/3 \end{pmatrix}$ .

8. (i) Show that Hermitian matrices satisfy the following properties  $(\mathbb{A}\mathbb{B})^\dagger = \mathbb{B}^\dagger \mathbb{A}^\dagger$ .

(ii) Prove that the inverse of a Hermitian matrix is again a Hermitian matrix.

9. Consider a  $3 \times 3$  real symmetric matrix with determinant 6. Assume  $\mathbf{x}_1 = (1, 2, 3)$  and  $\mathbf{x}_2 = (0, 3, -2)$  are eigenvectors with eigenvalues  $\lambda_1 = 1$  and  $\lambda_2 = 2$ .

(i) Give an eigenvector of the form  $\mathbf{x}_3 = (1, x_2, x_3)$  for some real  $x_2, x_3$  which is linearly independent of the two vectors above.

(ii) What is the eigenvalue of this eigenvector.

10. (i) Find the eigenvalues and eigenvectors of the Pauli matrices:

$$\sigma_1 = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \quad \sigma_2 = \begin{pmatrix} 0 & -i \\ i & 0 \end{pmatrix}, \quad \sigma_3 = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}.$$

(ii) Show that the Pauli matrices obey the following commutation and anticommutation relations:  $[\sigma_i, \sigma_j] = 2i\epsilon_{ijk}\sigma_k$  and  $\{\sigma_i, \sigma_j\} = 2\delta_{ij}\mathbb{1}$ .

(iii) Show that  $\{\mathbb{1}, \sigma_1, \sigma_2, \sigma_3\}$  are linearly independent.

(iv) Prove that  $\{\mathbb{1}, \sigma_1, \sigma_2, \sigma_3\}$  form a basis in  $2 \times 2$  matrix space, by showing that any arbitrary matrix

$$\mathbb{M} = \begin{pmatrix} m_{11} & m_{12} \\ m_{21} & m_{22} \end{pmatrix}$$

can be written on the form  $\mathbb{M} = a_0\mathbb{1} + \vec{a} \cdot \vec{\sigma}$ , where  $a_0 = \frac{1}{2}\text{Tr}(\mathbb{M})$ ,  $\vec{a} = \frac{1}{2}\text{Tr}(\mathbb{M}\vec{\sigma})$ , and  $\vec{\sigma} = (\sigma_1, \sigma_2, \sigma_3)$  is the Pauli vector.

(v) Let  $\vec{v}$  be any real, three dimensional unit vector and  $\theta$  a real number. Show that

$$\exp(i\theta \vec{v} \cdot \vec{\sigma}) = \mathbb{1} \cos \theta + i\vec{v} \cdot \vec{\sigma} \sin \theta,$$

where  $\vec{v} \cdot \vec{\sigma} \equiv \sum_{i=1}^3 v_i \sigma_i$ , with  $\sigma_i$  the Pauli matrices.