

應數一線性代數 2020 春, 第一次期中考

學號: Sol., 姓名: \_\_\_\_\_

本次考試共有 11 頁 (包含封面), 有 10 題。如有缺頁或漏題, 請立刻告知監考人員。

考試須知:

- 請在第一頁填上姓名學號, 並在每一頁的最上方屬名, 避免釘書針斷裂後考卷遺失。
- 不可翻閱課本或筆記。
- 第一部份是必答題, 請務必回答每一題。計算題請寫出計算過程, 閱卷人員會視情況給予部份分數。沒有計算過程, 就算回答正確答案也不會得到滿分。答卷請清楚乾淨, 儘可能標記或是框出最終答案。
- 第二部份是選答題, 請在其中挑兩題作答。

高師大校訓：誠敬弘遠

誠，一生動念都是誠實端正的。敬，就是對知識的認真尊重。宏，開拓視界，恢宏心胸。遠，任重致遠，不畏艱難。

請簽名保證以下答題都是由你自己作答的，並沒有得到任何的外部幫助。

簽名: \_\_\_\_\_

第一部份，必答題，請每一題都要做答

1. (10 points) Let

$$A = \begin{bmatrix} -1 & 0 & 0 \\ -4 & 2 & -1 \\ 4 & 0 & 3 \end{bmatrix}$$

Find (if exists) an invertible matrix C and a diagonal matrix D such that  $D = C^{-1}AC$ . Also, find the eigenvalues of  $A^{100}$ .

(1) The eigenvalue of  $A^{100}$  are  $\{-1^{100}, 2^{100}, 3^{100}\}$ . (2) Is A diagonalizable? Yes

If A diagonalizable,  $C = \begin{bmatrix} -1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}$ ,  $D = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2^{100} & 0 \\ 0 & 0 & 3^{100} \end{bmatrix}$ , and  $A^{100} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2^{100} & 0 \\ 0 & 0 & 3^{100} \end{bmatrix}$  (不需要化簡).

$$|A - \lambda I| = \begin{vmatrix} -1-\lambda & 0 & 0 \\ -4 & 2-\lambda & -1 \\ 4 & 0 & 3-\lambda \end{vmatrix} = (-1-\lambda)(2-\lambda)(3-\lambda) \therefore \lambda = -1, 2, 3$$

$\boxed{\lambda = -1}$

$$[A + \lambda I] = \begin{bmatrix} 0 & 0 & 0 \\ -4 & 3 & -1 \\ 4 & 0 & 4 \end{bmatrix} \sim \begin{bmatrix} 4 & 0 & 4 \\ 0 & 3 & 3 \\ 0 & 0 & 0 \end{bmatrix} \downarrow \begin{cases} 4x + 4y = 0 \\ 3y + 3z = 0 \end{cases} \Rightarrow \begin{cases} x = -y \\ y = -z \end{cases} \therefore \begin{bmatrix} -1 \\ -1 \\ 1 \end{bmatrix}$$

$\boxed{\lambda = 2}$

$$A - 2I = \begin{bmatrix} -3 & 0 & 0 \\ -4 & 0 & -1 \\ 4 & 0 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \therefore x = z = 0 \therefore \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

$\boxed{\lambda = 3}$

$$A - 3I = \begin{bmatrix} -1 & 0 & 0 \\ -4 & -1 & -1 \\ 4 & 0 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix} \therefore x = 0, y + z = 0 \therefore \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}$$

$$C = \begin{bmatrix} -1 & 0 & 0 \\ -1 & 1 & -1 \\ 1 & 0 & 1 \end{bmatrix}, D = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}, C^{-1} = (-1) \begin{bmatrix} 1 & 0 & 0 \\ 0 & -1 & -1 \\ -1 & 0 & -1 \end{bmatrix} = \begin{bmatrix} -1 & 0 & 0 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \end{bmatrix}$$

$$A^{100} = C D^{100} C^{-1} = \begin{bmatrix} -1 & 0 & 0 \\ -1 & 1 & -1 \\ 1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2^{100} & 0 \\ 0 & 0 & 3^{100} \end{bmatrix} \begin{bmatrix} -1 & 0 & 0 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 1-3^{100} & 2^{100} & 2^{100}-3^{100} \\ -1+3^{100} & 0 & 3^{100} \end{bmatrix}$$

2. (15 points) Find the formula for the linear transformation  $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  that reflects in the line  $3x + y = 0$ .

$$\text{Answer: } T([x, y]) = \begin{bmatrix} \frac{-4x-3y}{5} & \frac{-3x+4y}{5} \end{bmatrix}$$

$$T([1, -3]) = [1, -3]$$

$$T([x, y]) = (A \begin{bmatrix} x \\ y \end{bmatrix})^T$$

$$T([3, 1]) = (-1)[3, 1]$$

$$\therefore A = CDC^{-1}, \text{ where } C = \begin{bmatrix} 1 & 3 \\ -3 & 1 \end{bmatrix}, D = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}, C^{-1} = \frac{1}{10} \begin{bmatrix} 1 & -3 \\ 3 & 1 \end{bmatrix}$$

$$\therefore A = \frac{1}{10} \begin{bmatrix} 1 & 3 \\ -3 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} 1 & -3 \\ 3 & 1 \end{bmatrix} = \frac{1}{5} \begin{bmatrix} -4 & -3 \\ -3 & 4 \end{bmatrix}$$

$$A \begin{bmatrix} x \\ y \end{bmatrix} = \frac{1}{5} \begin{bmatrix} -4x-3y \\ -3x+4y \end{bmatrix}$$

3. (15 points) (a) Solve the system  $\begin{cases} x'_1 = 2x_1 + 2x_2 \\ x'_2 = x_1 + 3x_2 \end{cases}$
- $$\begin{bmatrix} x'_1 \\ x'_2 \end{bmatrix} = \begin{bmatrix} 2 & 2 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$
- (b) Find the solution that satisfies the initial condition  $x_1(0) = 2, x_2(0) = 5$ .

$$A = \begin{bmatrix} 2 & 2 \\ 1 & 3 \end{bmatrix}$$

$$|A - \lambda I| = \begin{vmatrix} 2-\lambda & 2 \\ 1 & 3-\lambda \end{vmatrix} = (2-\lambda)(3-\lambda) - 2 = (\lambda-1)(\lambda-4)$$

$$\boxed{\lambda=1}$$

$$A - I = \begin{bmatrix} 1 & 2 \\ 1 & 2 \end{bmatrix} - \begin{bmatrix} 1 & 2 \\ 0 & 0 \end{bmatrix} \quad \therefore \vec{v} = \begin{bmatrix} -2 \\ 1 \end{bmatrix}$$

$$\boxed{\lambda=4}$$

$$A - 4I = \begin{bmatrix} -2 & 2 \\ 1 & -1 \end{bmatrix} - \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \quad \therefore \vec{v} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\therefore C = \begin{bmatrix} -2 & 1 \\ 1 & 1 \end{bmatrix}, D = \begin{bmatrix} 1 & 0 \\ 0 & 4 \end{bmatrix}$$

$$\vec{y}' = D\vec{y} \Rightarrow \begin{cases} y'_1 = y_1 \\ y'_2 = 4y_2 \end{cases} \Rightarrow \begin{cases} y_1 = k_1 e^t \\ y_2 = k_2 e^{4t} \end{cases}$$

$$\vec{x} = C\vec{y} = \begin{bmatrix} -2 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} k_1 e^t \\ k_2 e^{4t} \end{bmatrix} = \begin{bmatrix} -2k_1 e^t + k_2 e^{4t} \\ k_1 e^t + k_2 e^{4t} \end{bmatrix}$$

$$\vec{x}(0) = \begin{bmatrix} x_1(0) \\ x_2(0) \end{bmatrix} = \begin{bmatrix} 2 \\ 5 \end{bmatrix} = \begin{bmatrix} -2k_1 e^0 + k_2 e^{4 \cdot 0} \\ k_1 e^0 + k_2 e^{4 \cdot 0} \end{bmatrix} = \begin{bmatrix} -2k_1 + k_2 \\ k_1 + k_2 \end{bmatrix} \Rightarrow 3 = 3k_1 \Rightarrow \begin{cases} k_1 = 1 \\ k_2 = 4 \end{cases}$$

$$\therefore \vec{x} = \begin{bmatrix} -2e^t + 4e^{4t} \\ e^t + 4e^{4t} \end{bmatrix}$$

4. (15 points) Let the sequence  $a_0, a_1, \dots$  given by  $a_0 = 0, a_1 = 1$ , and  $a_k = a_{k-1} + \frac{3}{4}a_{k-2}$  for  $k \geq 2$ .

(1) Find the matrix  $A$  that can be used to generate this sequence. (2) Estimate(估計)  $a_k$  for large  $k$ .

Answer:  $A = \begin{bmatrix} 1 & \frac{3}{4} \\ 1 & 0 \end{bmatrix}, a_k = \frac{1}{8} \left[ 3\left(\frac{3}{2}\right)^k - 3\left(-\frac{1}{2}\right)^k \right]$

$$\begin{bmatrix} a_0 \\ a_1 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}, \begin{bmatrix} a_k \\ a_{k-1} \end{bmatrix} = \begin{bmatrix} 1 & \frac{3}{4} \\ 1 & 0 \end{bmatrix} \begin{bmatrix} a_{k-1} \\ a_{k-2} \end{bmatrix}$$

$$|A - \lambda I| = \begin{vmatrix} 1-\lambda & \frac{3}{4} \\ 1 & -\lambda \end{vmatrix} = -\lambda(1-\lambda) - \frac{3}{4} = (\lambda - \frac{3}{2})(\lambda + \frac{1}{2}) \quad \therefore \lambda = \frac{3}{2}, -\frac{1}{2}$$

$$\boxed{\lambda = \frac{3}{2}} \quad A - \frac{3}{2}I = \begin{bmatrix} -\frac{1}{2} & \frac{3}{4} \\ 1 & -\frac{3}{2} \end{bmatrix} \sim \begin{bmatrix} 1 & -\frac{3}{2} \\ 0 & 0 \end{bmatrix} \sim \begin{bmatrix} 2 & -3 \\ 0 & 0 \end{bmatrix} \quad \therefore \vec{v} = \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$

$$\boxed{\lambda = -\frac{1}{2}} \quad A + \frac{1}{2}I = \begin{bmatrix} \frac{3}{2} & \frac{3}{4} \\ 1 & \frac{1}{2} \end{bmatrix} \sim \begin{bmatrix} 2 & 1 \\ 0 & 0 \end{bmatrix} \quad \therefore \vec{v} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$\therefore C = \begin{bmatrix} 3 & -1 \\ 2 & 2 \end{bmatrix}, D = \begin{bmatrix} \frac{3}{2} & 0 \\ 0 & \frac{1}{2} \end{bmatrix}, C^{-1} = \frac{1}{8} \begin{bmatrix} 2 & 1 \\ -2 & 3 \end{bmatrix} = \begin{bmatrix} \frac{1}{4} & \frac{1}{8} \\ -\frac{1}{4} & \frac{3}{8} \end{bmatrix}$$

$$\begin{bmatrix} a_k \\ a_{k-1} \end{bmatrix} = A^k \begin{bmatrix} a_0 \\ a_1 \end{bmatrix} = \begin{bmatrix} 3 & -1 \\ 2 & 2 \end{bmatrix} \begin{bmatrix} \left(\frac{3}{2}\right)^k & 0 \\ 0 & \left(-\frac{1}{2}\right)^k \end{bmatrix} \begin{bmatrix} \frac{1}{4} & \frac{1}{8} \\ -\frac{1}{4} & \frac{3}{8} \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

$$= \begin{bmatrix} 3\left(\frac{3}{2}\right)^k & \left(-1\right)\left(\frac{-1}{2}\right)^k \\ * & * \end{bmatrix} \begin{bmatrix} \frac{1}{4} & \frac{1}{8} \\ -\frac{1}{4} & \frac{3}{8} \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

$$= \begin{bmatrix} * & \frac{3}{8}\left(\frac{3}{2}\right)^k - \frac{3}{8}\left(-\frac{1}{2}\right)^k \\ * & * \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

$$= \frac{3}{8} \begin{bmatrix} \left(\frac{3}{2}\right)^k - \left(-\frac{1}{2}\right)^k \\ * \end{bmatrix} \quad \therefore a_k = \frac{3}{8} \left[ \left(\frac{3}{2}\right)^k - \left(-\frac{1}{2}\right)^k \right]$$

5. (10 points) Find the projection of  $[1, 0, 0]$  on the subspace  $W = \text{sp}([2, 1, 1], [1, 0, 2])$  in  $\mathbb{R}^3$

Answer:  $\underline{[5/7 \ 3/7 \ 1/7]}$        $\vec{b}$        $\vec{v}_1$ ,  $\vec{v}_2$

**Method 1**

$$\text{let } \vec{u} = \vec{v}_1 \times \vec{v}_2 = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ 2 & 1 & 1 \\ 1 & 0 & 2 \end{vmatrix} = [2, -3, -1]$$

$$\therefore W^\perp = \text{sp}(\vec{u}), \quad \vec{b}_{w^\perp} = \frac{\vec{b} \cdot \vec{u}}{\vec{u} \cdot \vec{u}} \vec{u} = \left[ \frac{2}{7}, \frac{-3}{7}, \frac{-1}{7} \right]$$

$$\vec{b}_w = \vec{b} - \vec{b}_{w^\perp} = [1, 0, 0] - \left[ \frac{2}{7}, \frac{-3}{7}, \frac{-1}{7} \right] = \left[ \frac{5}{7}, \frac{3}{7}, \frac{1}{7} \right]$$

**Method 2** (follow Sec 6.1, example 3)

$$A = \begin{bmatrix} 2 & 1 & 1 \\ 1 & 0 & 2 \\ 0 & 1 & -3 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 2 \\ 0 & 1 & -3 \\ 2 & 1 & 1 \end{bmatrix} \quad \therefore \text{null}(A) = \text{sp}([-2, 3, 1])$$

$$\left[ \vec{v}_1 \vec{v}_2 \vec{u} \mid \vec{b} \right] = \left[ \begin{array}{ccc|c} 2 & 1 & -2 & 1 \\ 1 & 0 & 3 & 0 \\ 1 & 2 & 1 & 0 \end{array} \right] \sim \left[ \begin{array}{ccc|c} 1 & 0 & 0 & \frac{3}{7} \\ 0 & 1 & 0 & -\frac{1}{7} \\ 0 & 0 & 1 & -\frac{1}{7} \end{array} \right]$$

$$\therefore \vec{b} = \underbrace{\left[ \frac{3}{7} \vec{v}_1 + \left( \frac{-1}{7} \right) \vec{v}_2 \right]}_{\vec{b}_w} + \underbrace{\left( \frac{-1}{7} \right) \vec{u}}_{\vec{b}_{w^\perp}}$$

$$\therefore \vec{b}_w = \frac{3}{7} \vec{v}_1 + \left( \frac{-1}{7} \right) \vec{v}_2 = \left[ \frac{5}{7} \quad \frac{3}{7} \quad \frac{1}{7} \right]$$

6. (15 points) Use Gram-Schmidt process to find an orthonormal basis for the subspace  $W$  of  $\mathbb{R}^4$  spanned by  $[1, 0, 1, 0]$ ,  $[1, 1, 1, 0]$ ,  $[1, 0, 1, 1]$ . Find the QR-factorization of  $A$ , where

$$\text{Answer: } Q = \begin{bmatrix} \frac{1}{\sqrt{2}} & 0 & 0 \\ 0 & 1 & 0 \\ \frac{1}{\sqrt{2}} & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}, R = \begin{bmatrix} \sqrt{2} & \sqrt{2} & \sqrt{2} \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}^T A = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}$$

an orthonormal basis =  $\left\{ \begin{bmatrix} \frac{1}{\sqrt{2}} \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \right\}$

$$\vec{a}_1 = \begin{bmatrix} 1 \\ 0 \\ 1 \\ 0 \end{bmatrix}, \vec{a}_2 = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \end{bmatrix}, \vec{a}_3 = \begin{bmatrix} 1 \\ 0 \\ 1 \\ 1 \end{bmatrix}$$

$$\begin{aligned} \textcircled{1} \quad \vec{v}_1 &= \vec{a}_1, \quad \vec{g}_1 = \frac{\vec{v}_1}{|\vec{v}_1|} = \frac{1}{\sqrt{2}} \vec{v}_1, \quad \text{let } W_1 = \text{sp}(\vec{v}_1) \quad \Rightarrow \begin{cases} \vec{v}_1 = \sqrt{2} \vec{g}_1 \\ \vec{a}_1 = \sqrt{2} \vec{g}_1 \end{cases} \quad \vec{g}_1 = \begin{bmatrix} \frac{1}{\sqrt{2}} \\ 0 \\ 0 \\ 0 \end{bmatrix} \\ \textcircled{2} \quad \vec{v}_2 &= \vec{a}_2 - \vec{a}_{2W_1} = \vec{a}_2 - \frac{\vec{a}_2 \cdot \vec{v}_1}{\vec{v}_1 \cdot \vec{v}_1} \vec{v}_1 = \vec{a}_2 - \vec{v}_1 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} \quad \Rightarrow \begin{cases} \vec{v}_2 = \vec{g}_2 \\ \vec{v}_2 = \vec{a}_2 - \vec{v}_1 \end{cases} \quad \vec{g}_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} \\ \vec{g}_2 &= \vec{v}_2 / |\vec{v}_2| = \vec{v}_2, \quad \text{let } W_2 = \text{sp}(\vec{v}_2) \quad \therefore \vec{a}_2 = \vec{v}_1 + \vec{v}_2 = \sqrt{2} \vec{g}_1 + \vec{g}_2 \end{aligned}$$

$$\begin{aligned} \textcircled{3} \quad \vec{v}_3 &= \vec{a}_3 - \vec{a}_{3W_2} = \vec{a}_3 - \frac{\vec{a}_3 \cdot \vec{v}_1}{\vec{v}_1 \cdot \vec{v}_1} \vec{v}_1 - \frac{\vec{a}_3 \cdot \vec{v}_2}{\vec{v}_2 \cdot \vec{v}_2} \vec{v}_2 = \vec{a}_3 - \vec{v}_1 - 0 \cdot \vec{v}_2 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \\ \vec{g}_3 &= \vec{v}_3 / |\vec{v}_3| = \vec{v}_3 \quad \Rightarrow \begin{cases} \vec{g}_3 = \vec{v}_3 \\ \vec{v}_3 = \vec{a}_3 - \vec{v}_1 \end{cases} \quad \Rightarrow \vec{a}_3 = \vec{v}_1 + \vec{v}_3 = \sqrt{2} \vec{g}_1 + \vec{g}_3 \end{aligned}$$

$$\therefore Q = \begin{bmatrix} \frac{1}{\sqrt{2}} & 0 & 0 \\ 0 & 1 & 0 \\ \frac{1}{\sqrt{2}} & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}, A = \begin{bmatrix} \vec{a}_1 & \vec{a}_2 & \vec{a}_3 \end{bmatrix} = QR = \begin{bmatrix} \vec{g}_1 & \vec{g}_2 & \vec{g}_3 \end{bmatrix} \begin{bmatrix} \sqrt{2} & \sqrt{2} & \sqrt{2} \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

第二部份，選答題，請勾選兩題 予以評分

本題我要作答

7. (10 points) Let  $W$  be a subspace of  $\mathbb{R}^n$  and let  $\vec{b}$  be a vector in  $\mathbb{R}^n$ . Prove that there is one and only one vector  $\vec{p}$  in  $W$  such that  $\vec{b} - \vec{p}$  is perpendicular (垂直) to every vector in  $W$ .

Assume  $\exists \vec{P}_1, \vec{P}_2 \in W$  s.t.  $\vec{b} - \vec{P}_1, \vec{b} - \vec{P}_2 \in W^\perp$

$\forall \vec{V} \in W$

$$0 = \vec{V} \cdot (\vec{b} - \vec{P}_1) = \vec{V} \cdot \vec{b} - \vec{V} \cdot \vec{P}_1 \Rightarrow \vec{V} \cdot \vec{b} = \vec{V} \cdot \vec{P}_1$$

$$0 = \vec{V} \cdot (\vec{b} - \vec{P}_2) = \vec{V} \cdot \vec{b} - \vec{V} \cdot \vec{P}_2 \Rightarrow \vec{V} \cdot \vec{b} = \vec{V} \cdot \vec{P}_2$$

$$\therefore 0 = \vec{V} \cdot \vec{b} - \vec{V} \cdot \vec{b} = \vec{V} \cdot \vec{P}_1 - \vec{V} \cdot \vec{P}_2 = \vec{V} \cdot (\vec{P}_1 - \vec{P}_2)$$

$$\because \forall \vec{V} \in W \Rightarrow 0 = \vec{V} \cdot (\vec{P}_1 - \vec{P}_2) \therefore \vec{P}_1 - \vec{P}_2 \in W^\perp$$

$\because W$  is a vector space and  $\vec{P}_1, \vec{P}_2 \in W \therefore \vec{P}_1 - \vec{P}_2 \in W$

$$\therefore \vec{P}_1 - \vec{P}_2 \in W \cap W^\perp = \{\vec{0}\}$$

$$\therefore \vec{P}_1 = \vec{P}_2$$

本題我要作答

8. (10 points) The **trace** of an  $n \times n$  matrix  $A$  is defined by

$$\text{tr}(A) = a_{11} + a_{22} + \dots + a_{nn}.$$

Let the characteristic polynomial  $p(A)$  factor(因式分解) into linear factors(一次因式), so that  $A$  has  $n$  (not necessarily(必須) distinct(不同)) eigenvalues  $\lambda_1, \lambda_2, \dots, \lambda_n$ . Prove that

$$\begin{aligned}\text{tr}(A) &= (-1)^{n-1} (\text{Coefficient(係數) of } \lambda^{n-1} \text{ in } p(\lambda)) \\ &= \lambda_1 + \lambda_2 + \dots + \lambda_n\end{aligned}$$

①  $P(\lambda) = |A - \lambda I| = (\lambda_1 - \lambda)(\lambda_2 - \lambda) \dots (\lambda_n - \lambda)$

$\therefore$  the coef. of  $\lambda^{n-1}$  in  $P(\lambda) =$  the coef. of  $\lambda^{n-1}$  in  $(\lambda_1 - \lambda) \dots (\lambda_n - \lambda)$   
 $= (-1)^{n-1} (\lambda_1 + \lambda_2 + \dots + \lambda_n)$

② let  $B = A - \lambda I$ .

$$\det(B) = b_{11}|B_{11}| - b_{12}|B_{12}| + b_{13}|B_{13}| - \dots + (-1)^{n+1} b_{1n}|B_{1n}|$$

Note that for  $j \neq 1$ ,  $|B_{1j}|$  has only  $n-1$  elements contains  $\lambda$

i.e.  $|B_{1j}|$  is at most degree  $n-1$

i.e. the degree of  $|B_{1j}|$  is at most  $(n-1)$

$\therefore$  the coef. of  $\lambda^{n-1}$  in  $P(\lambda) (= \det(B))$

$$= \text{the coef. of } \lambda^{n-1} \text{ in } b_{11}|B_{11}| = (\lambda_{11} - \lambda) \begin{vmatrix} a_{22} - \lambda & a_{23} & \dots & a_{2n} \\ a_{32} & a_{33} - \lambda & \dots & ? \\ \vdots & & & a_{nn} - \lambda \\ a_{n2} & \dots & & \end{vmatrix}$$

(by the same reason)

$$= \text{the coef. of } \lambda^{n-1} \text{ in } (\lambda_{11} - \lambda)(\lambda_{22} - \lambda) \begin{vmatrix} a_{33} - \lambda & a_{34} & \dots & a_{3n} \\ a_{43} & a_{44} - \lambda & \dots & a_{4n} \\ \vdots & & & \vdots \\ a_{n3} & \dots & a_{nn} - \lambda & \end{vmatrix}$$

$$= \text{the coef. of } \lambda^{n-1} \text{ in } (\lambda_{11} - \lambda)(\lambda_{22} - \lambda)(\lambda_{33} - \lambda) \begin{vmatrix} a_{44} - \lambda & a_{45} & \dots & a_{4n} \\ a_{54} & a_{55} - \lambda & \dots & a_{5n} \\ \vdots & & & \vdots \\ a_{n4} & \dots & a_{nn} - \lambda & \end{vmatrix}$$

$$= \text{the coef. of } \lambda^{n-1} \text{ in } (\lambda_{11} - \lambda)(\lambda_{22} - \lambda) \dots (\lambda_{nn} - \lambda)$$

$$= (-1)^{n-1} (\lambda_{11} + \lambda_{22} + \dots + \lambda_{nn}) = (-1)^{n-1} \text{tr}(A)$$

□ 本題我要作答

9. (10 points) Prove that, for every square(正方形) matrix  $A$  all of whose eigenvalues are real, the product of its eigenvalues is  $\det(A)$

Let  $P(\lambda) = \det(A - \lambda I) = (\lambda_1 - \lambda)(\lambda_2 - \lambda) \cdots (\lambda_n - \lambda)$ , where  $\{\lambda_i\}$  are eigenvalues of  $A$

$$P(0) = \det(A - 0I) = \det(A)$$

!!

$$(\lambda_1 - 0)(\lambda_2 - 0) \cdots (\lambda_n - 0) = \lambda_1 \lambda_2 \cdots \lambda_n$$

$$\therefore \det(A) = \lambda_1 \lambda_2 \cdots \lambda_n$$

本題我要作答

10. (10 points) Prove that, if a matrix is diagonalizable(可對角線化), so is its transpose(轉置).

$A$ : diagonalizable  $\Rightarrow \exists C$ : invertible and  $\exists D$ : diagonal

s.t.  $A = CDC^{-1}$

$A^T = (CDC^{-1})^T = (C^{-1})^T D^T C^T$ , Note  $D^T$  also a diagonal matrix.

claim:  $(C^{-1})^T = (C^T)^{-1}$

$$\boxed{\begin{aligned} &\text{pf. } I = I^T = (CC^{-1})^T = (C^{-1})^T C^T \\ &\because \text{the uniqueness of inverse matrix} \\ &\therefore (C^{-1})^T = (C^T)^{-1} \end{aligned}}$$

$\therefore A^T = (C^T)^{-1} D^T C^T$  is diagonalizable.

學號: \_\_\_\_\_, 姓名: \_\_\_\_\_, 以下由閱卷人員填寫

Question:	1	2	3	4	5	6	Total
Points:	10	15	15	15	10	15	80
Score:							

7	8	9	10	Total
10	10	10	10	20