PhD Qualifying Examination Linear Algebra Sem 2, 2006/2007 Time allowed: 2 hours

Answer all questions.

1. Show that if U is a subspace of \mathbb{R}^n , then there is a matrix A such that

$$U = \{ \mathbf{u} \in \mathbb{R}^n : A\mathbf{u} = \mathbf{0} \}.$$

- 2. Let V be a finite dimensional vector space and let S and T be linear operators on V. Suppose that there exist bases \mathcal{B} and \mathcal{B}' of V such that $[S]_{\mathcal{B}} = [T]_{\mathcal{B}'}$. Prove that there is an invertible linear operator L on V such that $T = LSL^{-1}$.
- 3. Let A be a 4×4 complex matrix. Suppose that $\lambda_1 = 1$ and $\lambda_2 = 2$ are all the eigenvalues of A and

$$\dim V_{\lambda_1} + \dim V_{\lambda_2} = 3,$$

where for $i = 1, 2, V_{\lambda_i}$ is the eigenspace of A corresponding to the eigenvalue λ_i .

- (i) List all the possible Jordan canonical forms of A. Be sure that no two matrices in your list are similar to each other.
- (ii) For each of the Jordan canonical forms in your list, state its minimal polynomial and characteristic polynomial.
- 4. Let V be a finite dimensional vector space and $T:V\to V$ a linear operator. Suppose that the subspace W of V is invariant under T, that is, $T(\mathbf{w})\in W$ for all $\mathbf{w}\in W$.
 - (i) Suppose that $\dim W = r$ and $\dim V = n$. Prove that V has a basis \mathcal{B} such that

$$[T]_{\mathcal{B}} = \left(\begin{array}{cc} B & C \\ 0 & D \end{array}\right)$$

where B is a $r \times r$ matrix, C is a $r \times (n-r)$ matrix and D is a $(n-r) \times (n-r)$ matrix.

(a) Define the restriction operator $T_W: W \to W$ by

$$T_W(\mathbf{w}) = T(\mathbf{w}), \quad \mathbf{w} \in W.$$

Prove that the minimal polynomial for T_W divides the minimal polynomial for T.

5. Let V be a finite dimensional real inner product space and T a self-adjoint operator on V such that

$$\langle T(\mathbf{v}), \mathbf{v} \rangle \ge 0.$$

(The operator T is called a *non-negative* operator.)

- (i) Prove that all the eigenvalues of T are nonnegative.
- (ii) Prove that there is a linear operator S on V such that $S^2 = T$.

6. If A is an $n \times n$ complex matrix, then its conjugate transpose is given by

$$A^* = \left(\overline{A}\right)^t.$$

If $A = A^*$, then we said that A is Hermitian. Let \mathcal{H} be the space of all $n \times n$ Hermitian matrices and let B be a fixed $n \times n$ complex matrix. Define $T : \mathcal{H} \to \mathcal{H}$ by

$$T(A) = BAB^* \quad (A \in \mathcal{H}).$$

Prove that

$$\det T = |\det B|^{2n}.$$

End of paper