Correction of the final exam S3

Exercise 1 (5.5 points)

In $E = \mathbb{R}^3$, consider the family $\mathcal{F} = (\varepsilon_1 = (1, -1, 2), \varepsilon_2 = (-1, 4, 1), \varepsilon_3 = (1, -2, 1)).$

1. Is \mathcal{F} a basis of E? If it is not, extract a maximal independent subfamily and complete it to get a basis of E. The final basis will be denoted by \mathcal{B}' .

This family is linearly dependent because $-2\varepsilon_1 + \varepsilon_2 + 3\varepsilon_3 = 0_E$. Hence, for example, $\text{Span}\mathcal{F} = \text{Span}(\varepsilon_1, \varepsilon_2)$ where $(\varepsilon_1, \varepsilon_2)$ is linearly independent.

To get a basis of E, let us complete this family by adding the vector $\varepsilon_4 = (0, 0, 1)$. Let us prove that $\mathcal{B}' = (\varepsilon_1, \varepsilon_2, \varepsilon_4)$ is a basis of E.

• \mathcal{B}' is linearly independent: for all $(a, b, c) \in \mathbb{R}^3$,

$$a\varepsilon_1 + b\varepsilon_2 + c\varepsilon_4 = 0_E \implies \begin{cases} a-b = 0\\ -a+4b = 0\\ 2a+b+c = 0\\ 3b = 0\\ 2a+b+c = 0\\ 3b = -2\\ 2a+b+c = 0\\ a=b=c=0 \end{cases}$$

• \mathcal{B}' is a spanning family of E. Indeed,

$$\begin{array}{c} \mathcal{B}' \text{ independent} \\ \operatorname{Card}(\mathcal{B}') = 3 = \dim(E) \end{array} \right\} \Longrightarrow \mathcal{B}' \text{ spanning family of } E$$

Thus, \mathcal{B}' is a basis of E.

2. Find the coordinates in \mathcal{B}' of the vector u = (2, 0, 6)

 $u = (2, 0, 6) = \frac{8}{3}(1, -1, 2) + \frac{2}{3}(-1, 4, 1) = \frac{8}{3}\varepsilon_1 + \frac{2}{3}\varepsilon_2 + 0\varepsilon_4.$

The coordinates of u in basis \mathcal{B}' are hence $\left(\frac{8}{3}, \frac{2}{3}, 0\right)$.

3. Write the transition matrix from the standard basis \mathcal{B} to basis \mathcal{B}' .

The transition matrix from \mathcal{B} to \mathcal{B}' is $P = \begin{pmatrix} 1 & -1 & 0 \\ -1 & 4 & 0 \\ 2 & 1 & 1 \end{pmatrix}$.

Exercise 2 (6.5 points)

Consider the linear map
$$f : \begin{cases} \mathbb{R}_2[X] \longrightarrow \mathbb{R}^2 \\ P \longmapsto (P(1), \int_0^2 P(x) \, \mathrm{d}x) \end{cases}$$

1. Find the matrix of f in the standard bases $(1, X, X^2)$ as input basis and ((1, 0), (0, 1)) as output basis.

If
$$P = 1$$
, then $P(1) = 1$ and $\int_0^2 P(x) dx = \int_0^2 1 dx = 2$. Hence $f(1) = (1, 2)$.
If $P = X$, then $P(1) = 1$ and $\int_0^2 P(x) dx = \int_0^2 x dx = \left[\frac{x^2}{2}\right]_0^2 = 2$. Hence $f(X) = (1, 2)$.
If $P = X^2$, then $P(1) = 1$ and $\int_0^2 P(x) dx = \int_0^2 x^2 dx = \left[\frac{x^3}{3}\right]_0^2 = \frac{8}{3}$. Hence $f(X^2) = \left(1, \frac{8}{3}\right)$.
Finally, the matrix of f is $A = \begin{pmatrix} 1 & 1 & 1 \\ 2 & 2 & \frac{8}{3} \end{pmatrix}$.

2. Find a basis of Ker(f) and deduce its dimension.

$$\operatorname{Ker}(f) = \left\{ a_0 + a_1 X + a_2 X^2 \in \mathbb{R}_2[X], \left| \begin{array}{cc} a_0 + a_1 + a_2 &= 0\\ 2a_0 + 2a_1 + \frac{8}{3}a_2 &= 0 \end{array} \right\} \\ = \left\{ a_0 + a_1 X + a_2 X^2 \in \mathbb{R}_2[X], \left| \begin{array}{cc} a_0 + a_1 + a_2 &= 0\\ \frac{2}{3}a_2 &= 0 \end{array} \right. (E_2 - 2E_1) \right\} \\ = \left\{ a_0 + a_1 X + a_2 X^2 \in \mathbb{R}_2[X], a_0 = -a_1 \text{ and } a_2 = 0 \right\} \\ = \left\{ a_1(X - 1), a_1 \in \mathbb{R} \right\} \\ = \operatorname{Span}(X - 1) \right\}$$

Since (X - 1) is linearly independent, it is a basis of Ker(f). Thus, $\dim(\text{Ker}(f)) = 1$.

3. Find a basis of Im(f) and deduce its dimension.

$$\operatorname{Im}(f) = \operatorname{Span}(\underbrace{((1,2), (1,2), (1,\frac{8}{3}))}_{\text{dependent}} = \operatorname{Span}(\underbrace{((1,2), (1,\frac{8}{3}))}_{\text{independent}})$$

Thus, a basis of $\operatorname{Im}(f)$ is $((1,2),(1,\frac{8}{3}))$ and $\dim(\operatorname{Im}(f)) = 2$.

4. Write the rank-nullity theorem and check that your results are consistent with the theorem

Rank nullity theorem: if $f \in \mathcal{L}(E, F)$ where E is finite-dimensional, then $\dim(E) = \dim(\operatorname{Ker}(f)) + \dim(\operatorname{Im}(f))$. Here, $E = \mathbb{R}_2[X]$, $\dim(E) = 3$, $\dim(\operatorname{Ker}(f)) = 1$ and $\dim(\operatorname{Im}(f)) = 2$. We get: 3 = 1 + 2. 5. Find the set S of all the polynomials $P \in \mathbb{R}_2[X]$ such that f(P) = (3, 8).

To start with, note that $P = 3X^2$ is a particular solution. Thus, for all $P \in \mathbb{R}[X]$,

$$P \in S \Longleftrightarrow f(P) = f(3X^2) \Longleftrightarrow f(P - 3X^2) = (0, 0) \Longleftrightarrow P - 3X^2 \in \operatorname{Ker}(f)$$

Hence, $S = \{3X^2 + k(X - 1), k \in \mathbb{R}\}.$

Exercise 3: proving a lecture theorem (5 points)

Let *E* be a finite-dimensional vector space, *F* and *G* two linear subspaces of *E* of non-zero dimensions *n* and *p*. Let $\mathcal{B}_1 = (e_1, \dots, e_n)$ be a basis of *F* and $\mathcal{B}_2 = (\varepsilon_1, \dots, \varepsilon_p)$ be a basis of *G*. Consider the family

$$\mathcal{F} = (e_1, \cdots, e_n, \varepsilon_1, \cdots, \varepsilon_p)$$

that is, \mathcal{F} is the concatenation of \mathcal{B}_1 and \mathcal{B}_2 .

Show that $F \cap G = \{0_E\} \Longrightarrow \mathcal{F}$ is linearly independent.

Let $(a_1, \cdots, a_n, b_1, \cdots, b_p) \in \mathbb{R}^{n+p}$ such that

$$a_1e_1 + \dots + a_ne_n + b_1\varepsilon_1 + \dots + b_p\varepsilon_p = 0_E$$

Then: $a_1e_1 + \dots + a_ne_n = -b_1\varepsilon_1 - \dots - b_p\varepsilon_p$.

 $\text{But} \quad \left\{ \begin{array}{ll} (e_1, \cdots, e_n) \in F^n \implies a_1 e_1 + \cdots + a_n e_n \in F \\ (\varepsilon_1, \cdots, \varepsilon_p) \in G^p \implies -b_1 \varepsilon_1 - \cdots - b_p \varepsilon_p \in G \end{array} \right.$

We hence deduce that: $a_1e_1 + \cdots + a_ne_n = -b_1\varepsilon_1 - \cdots - b_p\varepsilon_p \in F \cap G.$

But $F \cap G = \{0_E\}$. Thus, $a_1e_1 + \cdots + a_ne_n = -b_1\varepsilon_1 - \cdots - b_p\varepsilon_p = 0_E$.

Since \mathcal{B}_1 is a basis of F, it is independent. Thus,

$$a_1e_1 + \dots + a_ne_n = 0_E \Longrightarrow (a_1, \dots, a_n) = (0, \dots, 0)$$

Similarly, \mathcal{B}_2 is independent and

$$-b_1\varepsilon_1-\cdots-b_p\varepsilon_p=0_E \Longrightarrow (-b_1,\cdots,-b_p)=(0,\cdots,0)\Longrightarrow (b_1,\cdots,b_p)=(0,\cdots,0)$$

Finally, $(a_1, \dots, a_n, b_1, \dots, b_p) = (0, \dots, 0)$. The family \mathcal{F} is hence linearly independent.

Exercise 4: building a projector (8 points)

Let $E = \mathbb{R}^3$ together with its standard basis \mathcal{B} . Consider the linear subspaces

$$F = \{(x, y, z) \in E, x + 2y - z = 0\} \quad \text{and} \quad G = \left\{(x, y, z) \in E, \begin{vmatrix} x + y + z &= 0 \\ x + y - z &= 0 \end{vmatrix}\right\}$$

1. Find a basis of F and a basis of G.

$$F = \{(x, y, z) \in \mathbb{R}^3, z = x + 2y\}$$

= $\{(x, y, x + 2y), (x, y) \in \mathbb{R}^2\}$
= $\{x(1, 0, 1) + y(0, 1, 2), (x, y) \in \mathbb{R}^2\} = \operatorname{Span}\underbrace{((1, 0, 1), (0, 1, 2))}_{\text{independent}}$

A basis of *F* is hence $\mathcal{B}_1 = (\varepsilon_1 = (1, 0, 1), \varepsilon_2 = (0, 1, 2)).$

$$G = \left\{ (x, y, z) \in \mathbb{R}^3, \begin{vmatrix} x + y + z &= 0 \\ x + y - z &= 0 \end{vmatrix} \right\}$$

= $\left\{ (x, y, z) \in \mathbb{R}^3, \begin{vmatrix} x + y + z &= 0 \\ 2z &= 0 \quad (E_1 - E_2) \end{vmatrix} \right\}$
= $\left\{ (x, y, z) \in \mathbb{R}^3, \begin{vmatrix} y &= -x \\ z &= 0 \end{vmatrix} \right\}$
= $\left\{ x(1, -1, 0), x \in \mathbb{R} \right\}$ = Span $\underbrace{((1, -1, 0))}_{\text{independent}}$

A basis of G is hence $\mathcal{B}_2 = (\varepsilon_3 = (1, -1, 0))$.

2. Show that $E = F \oplus G$.

It is sufficient to prove that $\mathcal{B}' = (\varepsilon_1, \varepsilon_2, \varepsilon_3)$ (concatenation of \mathcal{B}_1 and \mathcal{B}_2) is a basis of E.

• \mathcal{B}' is linearly independent: for all $(a, b, c) \in \mathbb{R}^3$,

$$a\varepsilon_1 + b\varepsilon_2 + c\varepsilon_3 = 0_E \implies \begin{cases} a+c = 0\\ b-c = 0\\ a+2b = 0 \end{cases}$$
$$\implies \begin{cases} a+c = 0\\ a+b = 0\\ a+2b = 0 \end{cases}$$
$$\implies \begin{cases} a+c = 0\\ a+2b = 0\\ a+b = 0\\ b = 0\\ b = 0 \end{cases} (E_3 - E_2)$$
$$\implies a=b=c=0$$

• \mathcal{B}' is a spanning family of E. Indeed,

$$\begin{array}{c} \mathcal{B}' \text{ independent} \\ \operatorname{Card}(\mathcal{B}') = 3 = \dim(E) \end{array} \right\} \Longrightarrow \mathcal{B}' \text{ spanning family of } E$$

Thus, \mathcal{B}' is a basis of E, which proves that $F \oplus G = E$.

3. According to previous question, we know that for all $u \in E$, there exists a unique $(v, w) \in F \times G$ such that u = v + w.

Consider the endomorphism $p: u \mapsto w$.

(a) Assume that $u \in F$. What is the value of p(u)? Justify.

If
$$u \in F$$
, then $u = \underbrace{u}_{\in F} + \underbrace{0_E}_{\in G} \Longrightarrow v = u$ and $w = 0_E \Longrightarrow p(u) = w = 0_E$.

(b) Assume that $u \in G$. What is the value of p(u)? Justify.

If
$$u \in G$$
, then $u = \underbrace{0_E}_{\in F} + \underbrace{u}_{\in G} \Longrightarrow v = 0_E$ and $w = u \Longrightarrow p(u) = w = u$.

(c) Let \mathcal{B}' be the basis of E resulting from the concatenation of the bases of F and G that you got at question 1. Find the matrix of p in basis \mathcal{B}' as input and output bases. This matrix is denoted by A'.

$$\varepsilon_{1} \in F \Longrightarrow p(\varepsilon_{1}) = 0_{E}. \text{ Thus, the coordinates in } \mathcal{B}' \text{ of } p(\varepsilon_{1}) \text{ are } \begin{pmatrix} 0\\0\\0 \end{pmatrix}.$$

Similarly, $\varepsilon_{2} \in F \Longrightarrow p(\varepsilon_{2}) = 0_{E} \text{ has coordinates } \begin{pmatrix} 0\\0\\0 \end{pmatrix}.$
$$\varepsilon_{3} \in G \Longrightarrow p(\varepsilon_{3}) = \varepsilon_{3} = 0\varepsilon_{1} + 0\varepsilon_{2} + 1\varepsilon_{3}. \text{ Thus, the coordinates in } \mathcal{B}' \text{ of } p(\varepsilon_{3}) \text{ are } \begin{pmatrix} 0\\0\\1 \end{pmatrix}$$

Finally, $A' = \begin{pmatrix} 0 & 0 & 0\\0 & 0 & 1\\0 & 0 & 1 \end{pmatrix}$

(d) Let A be the matrix of p in the standard basis as input and output bases. Write the matrix relation which enables one to compute A. The final computation of A is not required.

Let
$$P = \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & -1 \\ 1 & 2 & 0 \end{pmatrix}$$
 be the transition matrix from the standard basis \mathcal{B} to \mathcal{B}' . Then:
 $A' = P^{-1}AP \Longrightarrow A = PA'P^{-1}.$

Exercise 5: solving a differential system (7 points)

We search all the differentiable real function x and y, defined on \mathbb{R} and satisfying to:

$$x(0) = 1, \quad y(0) = 2$$
 and $\forall t \in \mathbb{R}, \begin{cases} x'(t) = -5x(t) + 4y(t) \\ y'(t) = -6x(t) + 5y(t) \end{cases}$

In that purpose, consider the vector function $u: \begin{cases} \mathbb{R} \longrightarrow \mathbb{R}^2 \\ t \longmapsto (x(t), y(t)) \end{cases}$ and its derivative $u': \begin{cases} \mathbb{R} \longrightarrow \mathbb{R}^2 \\ t \longmapsto (x'(t), y'(t)) \end{cases}$. Remind that, for all $(z_0, a) \in \mathbb{R}^2$, the unique differentiable real function z satisfying to

$$z(0) = z_0$$
 and $\forall t \in \mathbb{R}, z'(t) = az(t)$

is the function $z: t \mapsto z_0 e^{at}$.

1. Find $f \in \mathcal{L}(\mathbb{R}^2)$ such that for all $t \in \mathbb{R}$, u'(t) = f(u(t)), and write the matrix of f in the standard basis of \mathbb{R}^2 .

The linear map is $f : \begin{cases} \mathbb{R}^2 & \longrightarrow & \mathbb{R}^2 \\ (x,y) & \longmapsto & (-5x+4y, -6x+5y) \end{cases}$

Its matrix in the standard basis (as input and output basis) is $A = \begin{pmatrix} -5 & 4 \\ -6 & 5 \end{pmatrix}$

2. In ℝ², consider the standard basis B₁ = (e₁=(1,0), e₂=(0,1)) and another basis B₂ = (ε₁=(1,1), ε₂=(2,3)).
(a) Write the transition matrix P from B₁ to B₂ and find its inverse matrix P⁻¹.

$$P = \begin{pmatrix} 1 & 2 \\ 1 & 3 \end{pmatrix} \quad \text{and} \quad P^{-1} = \begin{pmatrix} 3 & -2 \\ -1 & 1 \end{pmatrix}$$

(b) Find the coordinates of u(0) = (1, 2) in basis \mathcal{B}_2 .

The coordinates of u(0) in \mathcal{B}_2 are $X_2(0) = P^{-1} \begin{pmatrix} 1 \\ 2 \end{pmatrix} = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$. We can check that $u(0) = -\varepsilon_1 + \varepsilon_2$.

- (c) Find the matrix of f in basis \mathcal{B}_2 as input and output bases.
 - $f(\varepsilon_1) = (-1, -1) = -\varepsilon_1 + 0\varepsilon_2, \text{ whose coordinates in } \mathcal{B}_2 \text{ are } \begin{pmatrix} -1\\0 \end{pmatrix}.$ $f(\varepsilon_2) = (2, 3) = 0\varepsilon_1 + \varepsilon_2, \text{ whose coordinates in } \mathcal{B}_2 \text{ are } \begin{pmatrix} 0\\1 \end{pmatrix}.$

The matrix of f in \mathcal{B}_2 as input and output basis is hence $D = \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix}$.

(d) Let $X_2(t) = \begin{pmatrix} x_2(t) \\ y_2(t) \end{pmatrix}$ and $X'_2(t) = \begin{pmatrix} x'_2(t) \\ y'_2(t) \end{pmatrix}$ be the columns containing the coordinates in \mathcal{B}_2 of the vectors u(t) and u'(t). Find a matrix relation which enables one to get $X'_2(t)$ depending on $X_2(t)$.

$$\forall t \in \mathbb{R}, u'(t) = f(u(t)) \Longrightarrow X'_2(t) = DX_2(t) \Longrightarrow \begin{cases} x'_2(t) = -x_2(t) \\ y'_2(t) = y_2(t) \end{cases}$$

(e) Find the functions $t \mapsto x_2(t)$ and $t \mapsto y_2(t)$.

Using previous questions, we get:

$$x_2(0) = -1$$
 and $\forall t \in \mathbb{R}, x'_2(t) = -x_2(t) \Longrightarrow x_2(t) = -e^{-t}$

Similarly,

$$y_2(0) = 1$$
 and $\forall t \in \mathbb{R}, y'_2(t) = y_2(t) \Longrightarrow y_2(t) = e^t$

(f) Deduce the functions $t \mapsto x(t)$ and $t \mapsto y(t)$.

For all $t \in \mathbb{R}$, the column $X(t) = \begin{pmatrix} x(t) \\ y(t) \end{pmatrix}$ contains the coordinates of u(t) in the standard basis. Furthermore, we know that $X(t) = PX_2(t)$. Hence,

$$\begin{pmatrix} x(t) \\ y(t) \end{pmatrix} = \begin{pmatrix} 1 & 2 \\ 1 & 3 \end{pmatrix} \begin{pmatrix} -e^{-t} \\ e^t \end{pmatrix} = \begin{pmatrix} -e^{-t} + 2e^t \\ -e^{-t} + 3e^t \end{pmatrix}$$

Finally, for all $t \in \mathbb{R}$,

 $x(t) = -e^{-t} + 2e^t$ and $y(t) = -e^{-t} + 3e^t$

Exercise 6: diagonalization of square matrices (8 points)

Consider the matrices $A = \begin{pmatrix} 2 & -4 & 1 \\ 0 & -2 & 1 \\ 4 & -5 & 0 \end{pmatrix}$ and $B = \begin{pmatrix} 2 & 5 & 5 \\ -5 & -8 & -5 \\ 5 & 5 & 2 \end{pmatrix}$.

1. Compute in factorized form their characteristic polynomials. Check that the eigenvalues of A are -1 and 2, and that the eigenvalues of B are -3 and 2.

$$P_{A}(X) = \begin{vmatrix} 2-X & -4 & 1 \\ 0 & -2-X & 1 \\ 4 & -5 & -X \end{vmatrix} = \begin{vmatrix} 2-X & -2+X & 0 \\ 0 & -2-X & 1 \\ 4 & -5 & -X \end{vmatrix} \quad (R_{1} \leftarrow R_{1} - R_{2})$$
$$= \begin{vmatrix} 2-X & 0 & 0 \\ 0 & -2-X & 1 \\ 4 & -1 & -X \end{vmatrix} \quad (C_{2} \leftarrow C_{2} + C_{1})$$
$$= (2-X) \times [(-2-X)(-X) + 1]$$
$$= (2-X) \times [X^{2} + 2X + 1]$$

$$P_B(X) = \begin{vmatrix} 2-X & 5 & 5 \\ -5 & -8-X & -5 \\ 5 & 5 & 2-X \end{vmatrix} = \begin{vmatrix} -3-X & 5 & 5 \\ 3+X & -8-X & -5 \\ 0 & 5 & 2-X \end{vmatrix} \quad (C_1 \leftarrow C_1 - C_2)$$
$$= \begin{vmatrix} -3-X & 5 & 5 \\ 0 & -3-X & 0 \\ 0 & 5 & 2-X \end{vmatrix} \quad (R_2 \leftarrow R_2 + R_1)$$
$$= (-3-X) \times \left[(-3-X)(2-X) - 0 \right] = (-3-X)^2 (2-X)$$

2. Are the matrices A and B diagonalizable in $\mathscr{M}_3(\mathbb{R})$? If they are, find the matrices P and D. Be accurate in your redaction.

• Matrix A:

$$Sp(A) = \{-1, 2\}$$
 with $m(-1) = 2$ and $m(2) = 1$. Hence, A is diagonalizable iff $dim(E_{-1}) = 2$.

$$E_{-1} = \left\{ (x, y, z) \in \mathbb{R}^3, \begin{vmatrix} 3x - 4y + z &= 0\\ -y + z &= 0\\ 4x - 5y + z &= 0 \end{vmatrix} \right\}$$
$$= \left\{ (x, y, z) \in \mathbb{R}^3, \begin{vmatrix} z &= y & (E_2)\\ 4x &= 4y & (E_3)\\ 0y &= 0 & (E_1) \end{vmatrix} \right\}$$
$$= \{y(1, 1, 1), y \in \mathbb{R}\}$$
$$= \operatorname{Span} ((1, 1, 1))$$

Thus, $\dim(E_{-1}) = 1 \neq m(-1)$ and A is not diagonalizable.

• Matrix B:

 $\operatorname{Sp}(B) = \{-3, 2\}$ with m(-3) = 2 and m(2) = 1. Hence, B is diagonalizable iff $\dim(E_{-3}) = 2$.

$$\begin{split} E_{-3} &= \begin{cases} (x, y, z) \in \mathbb{R}^3, & 5x + 5y + 5z &= 0\\ -5x - 5y - 5z &= 0\\ 5x + 5y + 5z &= 0 \end{cases} \\ &= \{(x, y, z) \in \mathbb{R}^3, z = -x - y\} \\ &= \{x(1, 0, -1) + y(0, 1, -1), (x, y) \in \mathbb{R}^2\} \\ &= \text{Span}\underbrace{\left((1, 0, -1), (0, 1, -1)\right)}_{\text{independent}} \end{split}$$

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Thus, $\dim(E_{-3}) = 2 = m(-3)$ and B is diagonalizable. Furthermore,

$$E_{2} = \begin{cases} (x, y, z) \in \mathbb{R}^{3}, & \begin{vmatrix} 5y + 5z &= 0\\ -5x - 10y - 5z &= 0\\ 5x + 5y &= 0 \end{cases} \\ = \begin{cases} (x, y, z) \in \mathbb{R}^{3}, & \begin{vmatrix} z &= -y\\ x &= -y\\ 0y &= 0 \end{cases} \\ y = 0 \end{cases} \\ = \begin{cases} y(-1, 1, -1), y \in \mathbb{R} \\ y = 0 \end{cases} \\ = Span \left((-1, 1, -1) \right) \\ Thus, P = \begin{pmatrix} 1 & 0 & -1\\ 0 & 1 & 1\\ -1 & -1 & -1 \end{pmatrix} \text{ and } D = \begin{pmatrix} -3 & 0 & 0\\ 0 & -3 & 0\\ 0 & 0 & 2 \end{pmatrix}.$$