

UPSC Civil Services Main 1994 - Mathematics

Linear Algebra

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Mathura

Question 1(a) Show that $f_1(t) = 1, f_2(t) = t - 2, f_3(t) = (t - 2)^2$ forms a basis of $\mathcal{P}_3 = \{\text{Space of polynomials of degree } \leq 2\}$. Express $3t^2 - 5t + 4$ as a linear combination of f_1, f_2, f_3 .

Solution. If $\alpha_1 f_1 + \alpha_2 f_2 + \alpha_3 f_3 \equiv 0$, then α_3 being the coefficient of t^2 is equal to 0. Then coefficient of t is α_2 so it must be 0, hence $\alpha_1 = 0$. Thus f_1, f_2, f_3 are linearly independent. Since $\{1, t, t^2\}$ is a basis for \mathcal{P}_3 , its dimension is 3, hence f_1, f_2, f_3 is a basis of \mathcal{P}_3 .

Now by Taylor's expansion $p(t) = 3t^2 - 5t + 4 = p(2) + p'(2)(t - 2) + \frac{p''(2)}{2!}(t - 2)^2 = 6 + 7(t - 2) + 3(t - 2)^2 = 6f_1 + 7f_2 + 3f_3$. ■

Question 1(b) Let $\mathbf{T} : \mathbb{R}^4 \longrightarrow \mathbb{R}^3$ be defined by

$$\mathbf{T}(a, b, c, d) = (a - b + c + d, a + 2c - d, a + b + 3c - 3d), a, b, c, d \in \mathbb{R}$$

Verify that $\text{rank}(\mathbf{T}) + \text{nullity}(\mathbf{T}) = \dim(\mathcal{V}_4(\mathbb{R}))$.

Solution. Let

$$\begin{aligned}\mathbf{T}(1, 0, 0, 0) &= (1, 1, 1) = \mathbf{v}_1 \\ \mathbf{T}(0, 1, 0, 0) &= (-1, 0, 1) = \mathbf{v}_2 \\ \mathbf{T}(0, 0, 1, 0) &= (1, 2, 3) = \mathbf{v}_3 \\ \mathbf{T}(0, 0, 0, 1) &= (1, -1, -3) = \mathbf{v}_4\end{aligned}$$

$\mathbf{T}(\mathbb{R}^4)$ is generated by $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4$ and therefore a maximal independent subset of $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4$ will form a basis of $\mathbf{T}(\mathbb{R}^4)$. $\mathbf{v}_1, \mathbf{v}_2$ are linearly independent because if $\alpha \mathbf{v}_1 + \beta \mathbf{v}_2 = \mathbf{0}$, then $\alpha - \beta = 0, \alpha = 0$ so $\alpha = \beta = 0$.

\mathbf{v}_3 is dependent on $\mathbf{v}_1, \mathbf{v}_2$, because if $\mathbf{v}_3 = \alpha \mathbf{v}_1 + \beta \mathbf{v}_2$, then $\alpha - \beta = 1, \alpha = 2, \alpha + \beta = 3 \Rightarrow \alpha = 2, \beta = 1 \therefore \mathbf{v}_3 = 2\mathbf{v}_1 + \mathbf{v}_2$.

\mathbf{v}_4 is dependent on $\mathbf{v}_1, \mathbf{v}_2$, because if $\mathbf{v}_4 = \alpha\mathbf{v}_1 + \beta\mathbf{v}_2$, then $\alpha - \beta = 1, \alpha = -1, \alpha + \beta = -3 \Rightarrow \alpha = -1, \beta = -2 \therefore \mathbf{v}_4 = -\mathbf{v}_1 - 2\mathbf{v}_2$.

Thus $\mathbf{v}_1, \mathbf{v}_2$ is a basis of $\mathbf{T}(\mathbb{R}^4)$, so $\text{rank } \mathbf{T} = 2$.

Now $(a, b, c, d) \in \ker \mathbf{T} \Leftrightarrow a - b + c + d = 0, a + 2c - d = 0, a + b + 3c - 3d = 0$
 Choosing particular values of a, b, c, d , we see that $(1, 2, 0, 1), (-1, 1, 1, 1) \in \ker \mathbf{T}$ and are linearly independent, so $\dim \ker \mathbf{T} \geq 2$. But $(1, 2, 0, 1), (-1, 1, 1, 1)$ generate $\ker \mathbf{T}$, because if $(a, b, c, d) \in \ker \mathbf{T}$, and $(a, b, c, d) = \alpha(1, 2, 0, 1) + \beta(-1, 1, 1, 1)$, then $\alpha - \beta = a, 2\alpha + \beta = b, \beta = c, \alpha + \beta = d$, so $\alpha = a + c, \beta = c$ and these satisfy the remaining equations $2\alpha + \beta = b, \alpha + \beta = d$, because $(a, b, c, d) \in \ker \mathbf{T}$ and therefore $a - b + c + d = 0, a + 2c - d = 0$. Thus $(a, b, c, d) = (a + c)(1, 2, 0, 1) + c(-1, 1, 1, 1)$, so $\dim \ker \mathbf{T} = \text{nullity } \mathbf{T} = 2$

Hence $\text{rank } \mathbf{T} + \text{nullity } \mathbf{T} = 4 = \dim(\mathbb{R}^4)$, as required. ■

Question 1(c) If \mathbf{T} is an operator on \mathbb{R}^3 whose basis is $\mathbf{B} = \{(1, 0, 0), (0, 1, 0), (0, 0, 1)\}$ such that

$$[\mathbf{T} : \mathbf{B}] = \begin{pmatrix} 0 & 1 & 1 \\ 1 & 0 & -1 \\ -1 & -1 & 0 \end{pmatrix}$$

find a matrix of \mathbf{T} w.r.t. a basis $\mathbf{B}_1 = \{(0, 1, -1), (1, -1, 1), (-1, 1, 0)\}$.

Solution. The basis \mathbf{B} is the standard basis, hence the representation of \mathbf{B}_1 in this basis is as given. (Note that if \mathbf{B} were some other basis, we would write \mathbf{B}_1 in that basis, and then continue as below.) Let $\mathbf{v}_1 = (0, 1, -1), \mathbf{v}_2 = (1, -1, 1), \mathbf{v}_3 = (-1, 1, 0)$. Then

$$\begin{aligned} \mathbf{T}(\mathbf{v}_1) &= (0, 1, -1) = \mathbf{v}_1 \\ \mathbf{T}(\mathbf{v}_2) &= (0, 0, 0) = \mathbf{0} \\ \mathbf{T}(\mathbf{v}_3) &= (1, -1, 0) = -\mathbf{v}_3 \end{aligned}$$

Thus

$$[\mathbf{T} : \mathbf{B}_1] = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & -1 \end{pmatrix}$$

Note: The main idea behind the above solution is to express $\mathbf{T}(\mathbf{v}_i) = \sum_{i=0}^n \alpha_{ii}\mathbf{v}_i$. Now we solve for α_{ii} to get the matrix for \mathbf{T} in the new basis.

An alternative is to compute $\mathbf{P}^{-1}[\mathbf{T} : \mathbf{B}]\mathbf{P}$, where \mathbf{P} is given by $[\mathbf{v}_1, \dots, \mathbf{v}_n] = [\mathbf{e}_1, \dots, \mathbf{e}_n]\mathbf{P}$ or $\mathbf{P} = [\mathbf{v}_1', \dots, \mathbf{v}_n']$. Show that this is true. ■

Question 2(a) If $\mathbf{A} = \langle a_{ij} \rangle$ is an $n \times n$ matrix such that $a_{ii} = n, a_{ij} = r$ if $i \neq j$, show that

$$[\mathbf{A} - (n - r)\mathbf{I}][\mathbf{A} - (n - r + nr)\mathbf{I}] = \mathbf{0}$$

Hence find the inverse of the $n \times n$ matrix $\mathbf{B} = \langle b_{ij} \rangle$ where $b_{ii} = 1, b_{ij} = \rho, i \neq j$ and $\rho \neq 1, \rho \neq \frac{1}{1-n}$.

Solution. Let $\mathbf{C} = \mathbf{A} - (n - r)\mathbf{I}$, then every entry of \mathbf{C} is r . Let $\mathbf{D} = \mathbf{A} - (n - r + nr)\mathbf{I} = \mathbf{C} - nr\mathbf{I}$. Thus $\mathbf{CD} = \mathbf{C}^2 - nr\mathbf{C}$. Each entry of \mathbf{C}^2 is nr^2 , which is the same as each entry of $nr\mathbf{C}$, so $\mathbf{CD} = \mathbf{0}$ as required.

The given equation implies

$$\mathbf{A}[\mathbf{A} - (2n - 2r + nr)\mathbf{I}] = -(n - r)(n - r - nr)\mathbf{I}$$

Let $\mathbf{A} = n\mathbf{B}$, where $r = \rho n$. Thus \mathbf{A} satisfies the conditions for the equation to hold, so substituting \mathbf{A} and r in the above equation

$$\begin{aligned} n\mathbf{B}[n\mathbf{B} - (2n - 2n\rho + n^2\rho)\mathbf{I}] &= -(n - n\rho)(n - n\rho - n^2\rho)\mathbf{I} \\ \mathbf{B}[\mathbf{B} - (2 - 2\rho + n\rho)\mathbf{I}] &= -(1 - \rho)(1 - \rho - n\rho)\mathbf{I} \\ \mathbf{B}^{-1} &= -\frac{1}{(1 - \rho)(1 - \rho - n\rho)}[\mathbf{B} - (2 - 2\rho + n\rho)\mathbf{I}] \end{aligned}$$

Thus the diagonal elements of \mathbf{B}^{-1} are all $\frac{1-2\rho+n\rho}{(1-\rho)(1-\rho-n\rho)}$, while the off-diagonal elements are all $\frac{2-3\rho+n\rho}{(1-\rho)(1-\rho-n\rho)}$. ■

Question 2(b) *Prove that the eigenvectors corresponding to distinct eigenvalues of a square matrix are linearly independent.*

Solution. Let $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_r$ be eigenvectors corresponding to distinct eigenvalues $\lambda_1, \dots, \lambda_r$ of a matrix \mathbf{A} . Let $a_1\mathbf{x}_1 + \dots + a_r\mathbf{x}_r = \mathbf{0}, a_i \in \mathbb{R}$. We shall show that $a_i = 0, 1 \leq i \leq r$.

Let $\mathbf{L}_1 = \prod_{i=2}^r (\mathbf{A} - \lambda_i\mathbf{I})$. Note that the factors of \mathbf{L}_1 commute. Thus $\mathbf{L}_1\mathbf{x}_2 = \prod_{i=3}^r (\mathbf{A} - \lambda_i\mathbf{I})(\mathbf{A} - \lambda_2\mathbf{I})\mathbf{x}_2 = \mathbf{0}$ because $\mathbf{A}\mathbf{x}_2 = \lambda_2\mathbf{x}_2$. Similarly $\mathbf{L}_1\mathbf{x}_3 = \dots = \mathbf{L}_1\mathbf{x}_r = \mathbf{0}$. Moreover $\mathbf{L}_1\mathbf{x}_1 = (\lambda_1 - \lambda_2) \dots (\lambda_1 - \lambda_r)\mathbf{x}_1$.

Consequently

$$\begin{aligned} \mathbf{0} &= \mathbf{L}_1(a_1\mathbf{x}_1 + \dots + a_r\mathbf{x}_r) \\ &= a_1\mathbf{L}_1\mathbf{x}_1 \\ &= a_1(\lambda_1 - \lambda_2) \dots (\lambda_1 - \lambda_r)\mathbf{x}_1 \end{aligned}$$

$\lambda_1 - \lambda_i \neq 0, 2 \leq i \leq r$, and $\mathbf{x}_1 \neq \mathbf{0}$ so $a_1 = 0$.

Similarly taking $\mathbf{L}_i = \prod_{\substack{j=1 \\ i \neq j}}^r (\mathbf{A} - \lambda_j\mathbf{I})$, we show that $a_i = 0$ for $1 \leq i \leq r$. Thus $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_r$ are linearly independent. ■

Question 2(c) *Determine the eigenvalues and eigenvectors of the matrix*

$$\mathbf{A} = \begin{pmatrix} 3 & 1 & 4 \\ 0 & 2 & 6 \\ 0 & 0 & 5 \end{pmatrix}$$

Solution. The characteristic polynomial of \mathbf{A} is $|\lambda\mathbf{I} - \mathbf{A}| = (\lambda - 3)(\lambda - 2)(\lambda - 5)$.¹ Thus the eigenvalues of \mathbf{A} are 3, 2, 5.

If $\mathbf{x} = (x_1, x_2, x_3)$ is an eigenvector corresponding to $\lambda = 3$ then

$$(\mathbf{A} - 3\mathbf{I})\mathbf{x} = \begin{pmatrix} 0 & 1 & 4 \\ 0 & -1 & 6 \\ 0 & 0 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \mathbf{0}$$

Thus $x_2 + 4x_3 = 0$, $-x_2 + 6x_3 = 0$, $2x_3 = 0$, take $x_1 = 1$, $x_2 = 0$ to get $(1, 0, 0)$ as an eigenvector for $\lambda = 3$. All the eigenvectors are $(x_1, 0, 0)$, $x_1 \neq 0$.

If $\mathbf{x} = (x_1, x_2, x_3)$ is an eigenvector corresponding to $\lambda = 2$ then

$$(\mathbf{A} - 2\mathbf{I})\mathbf{x} = \begin{pmatrix} 1 & 1 & 4 \\ 0 & 0 & 6 \\ 0 & 0 & 3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \mathbf{0}$$

Thus $x_1 + x_2 + 4x_3 = 0$, $6x_3 = 0$, $3x_3 = 0$, take $x_1 = 1$ to get $(1, -1, 0)$ as an eigenvector for $\lambda = 2$. All the eigenvectors are $(x_1, -x_1, 0)$, $x_1 \neq 0$.

If $\mathbf{x} = (x_1, x_2, x_3)$ is an eigenvector corresponding to $\lambda = 5$ then

$$(\mathbf{A} - 5\mathbf{I})\mathbf{x} = \begin{pmatrix} -2 & 1 & 4 \\ 0 & -3 & 6 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \mathbf{0}$$

Thus $-2x_1 + x_2 + 4x_3 = 0$, $-3x_2 + 6x_3 = 0$, take $x_3 = 1$ to get $(3, 2, 1)$ as an eigenvector for $\lambda = 5$. All eigenvectors are $(3x_3, 2x_3, x_3)$, $x_3 \neq 0$. ■

Question 3(a) Show that the matrix congruent to a skew symmetric matrix is skew symmetric. Use the result to prove that the determinant of a skew symmetric matrix of even order is the square of a rational function of its elements.

Solution. Let $\mathbf{B} = \mathbf{P}'\mathbf{A}\mathbf{P}$, be congruent to \mathbf{A} , and $\mathbf{A}' = -\mathbf{A}$. Then $\mathbf{B}' = \mathbf{P}'\mathbf{A}'\mathbf{P} = -\mathbf{P}'\mathbf{A}\mathbf{P} = -\mathbf{B}$, so \mathbf{B} is skew symmetric.

We prove the second result by induction on m , where $n = 2m$ is the order of the skew symmetric matrix under consideration. If $m = 1$ then $\mathbf{A} = \begin{pmatrix} 0 & a \\ -a & 0 \end{pmatrix}$, $|\mathbf{A}| = a^2$, so the result is true for $m = 1$.

Assume by induction that the result is true for all skew symmetric matrices of even order $< 2m$. If $\mathbf{A} \equiv \mathbf{0}$, there is nothing to prove. Otherwise there exists at least one non-zero element a_{ij} . Changing the first row with row j , we move a_{ij} in the first row. Changing

¹Note that the determinant of an upper diagonal or a lower diagonal matrix is just the product of the elements on the main diagonal.

column 1 and column j , we get $-a_{ij}$ in the symmetric position. Now by multiplying the new matrix by suitable elementary matrices on the left and right, we get

$$\mathbf{P}'\mathbf{A}\mathbf{P} = \begin{pmatrix} 0 & a_{ij} & * & * & \dots & * \\ -a_{ij} & 0 & * & * & \dots & * \\ * & * & & & & \\ \dots & & & & \mathbf{A}_{2m-2} & \\ * & * & & & & \end{pmatrix}$$

Now we can find \mathbf{P}^* a product of elementary matrices such that

$$\mathbf{P}^{*'}\mathbf{P}'\mathbf{A}\mathbf{P}\mathbf{P}^* = \begin{pmatrix} 0 & a_{ij} & 0 & 0 & \dots & 0 \\ -a_{ij} & 0 & 0 & 0 & \dots & 0 \\ 0 & 0 & & & & \\ \dots & & & & \mathbf{A}_{2m-2} & \\ 0 & 0 & & & & \end{pmatrix}$$

Thus $\det \mathbf{A} =$ determinant of a skew symmetric matrix of order $2 \times$ determinant of a skew symmetric matrix of order $2(m-1)$. The induction hypothesis now gives the result. ■

Question 3(b) Find the rank of the matrix

$$\mathbf{A} = \begin{pmatrix} 0 & c & -b & a' \\ -c & 0 & a & b' \\ b & -a & 0 & c' \\ -a' & -b' & -c' & 0 \end{pmatrix}$$

where $aa' + bb' + cc' = 0$, a, b, c positive integers.

Solution. The rank of a skew symmetric matrix is always even². Since $\begin{vmatrix} 0 & c \\ -c & 0 \end{vmatrix} = c^2 > 0$, $\text{rank } \mathbf{A} \geq 2$.

If $c' \neq 0$, then

$$-c'|\mathbf{A}| = \begin{vmatrix} 0 & c & -b & a' \\ cc' & 0 & ac' & b'c' \\ b & -a & 0 & c' \\ -a' & -b' & -c' & 0 \end{vmatrix}$$

Adding $b'\mathbf{R}_3 - a\mathbf{R}_4$ to \mathbf{R}_2 , all the entries of the second row become 0, so $-c'|\mathbf{A}| = 0 \Rightarrow |\mathbf{A}| = 0 \Rightarrow \text{rank } \mathbf{A} < 4 \Rightarrow \text{rank } \mathbf{A} = 2$.

²We can prove this by induction on the order of the skew symmetric matrix \mathbf{S} . It is true if \mathbf{S} is a 1×1 matrix, since it must be the 0-matrix, thus has rank 0. Now given an $(n+1) \times (n+1)$ matrix \mathbf{S} , we can write it as $\begin{pmatrix} \mathbf{C} & \mathbf{b} \\ -\mathbf{b}' & 0 \end{pmatrix}$, where \mathbf{C} is skew symmetric, and hence has even rank by the induction hypothesis. If \mathbf{b} is linearly dependent on the columns of \mathbf{C} , then by a series of elementary operations on \mathbf{S} , we can transform it into $\mathbf{P}'\mathbf{S}\mathbf{P} = \begin{pmatrix} \mathbf{C} & \mathbf{0} \\ \mathbf{0}' & 0 \end{pmatrix}$, so $\text{rank } \mathbf{S} = \text{rank } \mathbf{P}'\mathbf{S}\mathbf{P} = \text{rank } \mathbf{C}$. If \mathbf{b} is linearly independent of the columns of \mathbf{C} , then \mathbf{b}' is linearly independent of the rows of \mathbf{C} , so $\text{rank } \mathbf{S} = \text{rank} \begin{pmatrix} \mathbf{C} & \mathbf{b} \\ -\mathbf{b}' & 0 \end{pmatrix} = \text{rank}[\mathbf{C} \ \mathbf{b}] + 1$ ($\because [-\mathbf{b}' \ 0]$ is independent of the rows of $[\mathbf{C} \ \mathbf{b}]$) = $\text{rank } \mathbf{C} + 2$, which is also even.

If $c' = 0$,

$$a|\mathbf{A}| = \begin{vmatrix} 0 & c & -b & a' \\ c & 0 & a & b'a \\ b & -a & 0 & 0 \\ -a'a & -b'a & 0 & 0 \end{vmatrix}$$

Adding $-b'\mathbf{R}_3$ to \mathbf{R}_4 , we see that the fourth row has all 0's, hence $\text{rank } \mathbf{A} = 2$ as before.

Alternate solution:

$$-a|\mathbf{A}| = \begin{vmatrix} 0 & c & -b & a' \\ -c & 0 & a & b' \\ b & -a & 0 & c' \\ aa' & ab' & ac' & 0 \end{vmatrix}$$

Add $-c'\mathbf{R}_2$ and $b'\mathbf{R}_3$ to \mathbf{R}_4 , then all entries of the last row become 0. So $\text{rank } \mathbf{A} < 4$, and by the reasoning above, $\text{rank } \mathbf{A} \geq 2$, $\text{rank } \mathbf{A} \neq 3$ so $\text{rank } \mathbf{A} = 2$. ■

Question 3(c) Reduce the following symmetric matrix to a diagonal form and interpret the results in terms of quadratic forms.

$$\mathbf{A} = \begin{pmatrix} 3 & 2 & -1 \\ 2 & 2 & 3 \\ -1 & 3 & 1 \end{pmatrix}$$

Solution.

$$\begin{aligned} (x \ y \ z)\mathbf{A}\begin{pmatrix} x \\ y \\ z \end{pmatrix} &= 3x^2 + 2y^2 + z^2 + 4xy - 2xz + 6yz \\ &= 3\left(x + \frac{2}{3}y - \frac{1}{3}z\right)^2 + \frac{2}{3}y^2 + \frac{2}{3}z^2 + \frac{22}{3}yz \\ &= 3\left(x + \frac{2}{3}y - \frac{1}{3}z\right)^2 + \frac{2}{3}\left(y + \frac{11}{2}z\right)^2 - \frac{117}{6}z^2 \\ &= 3X^2 + \frac{2}{3}Y^2 - \frac{117}{6}Z^2 \end{aligned}$$

where $X = x - \frac{2}{3}y - \frac{1}{3}z$, $Y = y + \frac{11}{2}z$, $Z = z$. This implies $z = Z$, $y = Y - \frac{11}{2}Z$, $x = X + \frac{2}{3}(Y - \frac{11}{2}Z) - \frac{1}{3}Z = X + \frac{2}{3}Y - 4Z$.

$$\text{Then if } \mathbf{P} = \begin{pmatrix} 1 & \frac{2}{3} & -4 \\ 0 & 1 & -\frac{11}{2} \\ 0 & 0 & 1 \end{pmatrix}, \text{ we have } \mathbf{P}'\mathbf{A}\mathbf{P} = \begin{pmatrix} 3 & 0 & 0 \\ 0 & \frac{2}{3} & 0 \\ 0 & 0 & -\frac{117}{6} \end{pmatrix}.$$

The quadratic form associated with \mathbf{A} is indefinite as it takes both positive and negative values. Note that $\mathbf{x}'\mathbf{A}\mathbf{x}$ and $\mathbf{x}'\mathbf{P}'\mathbf{A}\mathbf{P}\mathbf{x}'$ take the same values. ■