UPSC Civil Services Main 1999 - Mathematics Linear Algebra

Brij Bhooshan

Asst. Professor B.S.A. College of Engg & Technology Mathura

Question 1(a) Let \mathcal{V} be the vector space of functions from \mathbb{R} to \mathbb{R} . Show that $f, g, h \in \mathcal{V}$ are linearly independent where $f(t) = e^{2t}$, $g(t) = t^2$ and h(t) = t.

Solution. Let $a, b, c \in \mathbb{R}$ and let $ae^{2t} + bt^2 + ct = 0$ for all t. Setting t = 0 shows that a = 0. From t = 1 we get b + c = 0, and t = -1 gives b - c = 0, hence b = c = 0. Thus f, g, h are linearly independent.

Question 1(b) If the matrix of the linear transformation \mathbf{T} on $\mathcal{V}_2(\mathbb{R})$ with respect to the basis $B = \{(1,0), (0,1)\}$ is $\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}$, then what is the matrix of \mathbf{T} with respect to the ordered basis $B_1 = \{(1,1), (1,-1)\}$.

Solution. $\mathbf{T}(\mathbf{e_1}) = \mathbf{e_1} + \mathbf{e_2}, \mathbf{T}(\mathbf{e_2}) = \mathbf{e_1} + \mathbf{e_2}$. Let $\mathbf{v_1} = (1, 1) = \mathbf{e_1} + \mathbf{e_2}, \mathbf{v_2} = (1, -1) = \mathbf{e_1} - \mathbf{e_2}$. Then $\mathbf{T}(\mathbf{v_1}) = \mathbf{T}((1, 1)) = (2, 2) = 2\mathbf{e_1} + 2\mathbf{e_2} = 2\mathbf{v_1}$. $\mathbf{T}(\mathbf{v_2}) = \mathbf{T}((1, -1)) = (0, 0) = \mathbf{0}$. Thus the matrix of \mathbf{T} with respect to the ordered basis $B_1 = \{(1, 1), (1, -1)\}$ is $\begin{pmatrix} 2 & 0 \\ 0 & 0 \end{pmatrix}$.

Question 1(c) Diagonalize the matrix $\mathbf{A} = \begin{pmatrix} 4 & 2 & 2 \\ 2 & 4 & 2 \\ 2 & 2 & 4 \end{pmatrix}$.

Solution. The characteristic equation is

$$0 = \begin{vmatrix} 4-x & 2 & 2 \\ 2 & 4-x & 2 \\ 2 & 2 & 4-x \end{vmatrix}$$

= $(4-x)((4-x)^2 - 4) + 2(4 - 8 + 2x) - 2(8 - 2x - 4)$
= $(4-x)(12 - 8x + x^2) - 8 + 4x - 8 + 4x$
= $48 - 32x + 4x^2 - 12x + 8x^2 - x^3 - 16 + 8x$
= $-(x^3 - 12x^2 + 36x - 32)$
= $-(x - 2)(x^2 - 10x + 16)$ \therefore 2 is a root
= $-(x - 2)(x - 2)(x - 8)$

The characteristic roots are 2, 2, 8.

If (x_1, x_2, x_3) is an eigenvector for $\lambda = 8$, then

$$\begin{pmatrix} -4 & 2 & 2\\ 2 & -4 & 2\\ 2 & 2 & -4 \end{pmatrix} \begin{pmatrix} x_1\\ x_2\\ x_3 \end{pmatrix} = \begin{pmatrix} 0\\ 0\\ 0 \end{pmatrix}$$

Thus $x_1 = x_2 = x_3$, so (1, 1, 1) is an eigenvector for $\lambda = 8$. Similarly for $\lambda = 2$,

$$\left(\begin{array}{rrrr} 2 & 2 & 2\\ 2 & 2 & 2\\ 2 & 2 & 2 \end{array}\right) \left(\begin{array}{r} x_1\\ x_2\\ x_3 \end{array}\right) = \left(\begin{array}{r} 0\\ 0\\ 0 \end{array}\right)$$

Thus $x_1 + x_2 + x_3 = 0$. Take $x_1 = 1, x_2 = 0$, so (1, 0, -1) is an eigenvector. Take $x_1 = 0, x_2 = 1$, so (0, 1, -1) is an eigenvector for $\lambda = 2$. These eigenvectors are linearly independent.

Thus if
$$\mathbf{P} = \begin{pmatrix} 1 & 0 & 1 \\ 1 & -1 & -1 \end{pmatrix}$$
, then $\mathbf{P}^{-1}\mathbf{A}\mathbf{P} = \begin{pmatrix} 0 & 2 & 0 \\ 0 & 0 & 2 \end{pmatrix}$
To check, verify that $\mathbf{A}\mathbf{P} = \mathbf{P} \begin{pmatrix} 8 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 2 \end{pmatrix}$

Question 2(a) Test for congruency the matrices $\mathbf{A} = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$ and $\mathbf{B} = \begin{pmatrix} 0 & i \\ -i & 0 \end{pmatrix}$. Prove that $\mathbf{A}^{2n} = \mathbf{B}^{2m} = \mathbf{I}$ where m, n are positive integers.

Solution. A and B are not congruent, because A is symmetric and B is not. If $A \equiv B$ then $\exists P$ non-singular such that P'AP = B which implies that B should be symmetric.

$$\mathbf{A}^{2} = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$
$$\mathbf{B}^{2} = \begin{pmatrix} 0 & i \\ -i & 0 \end{pmatrix} \begin{pmatrix} 0 & i \\ -i & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

Hence $\mathbf{A}^{2n} = (\mathbf{A}^2)^n = \mathbf{I}$, and $\mathbf{B}^{2m} = (\mathbf{B}^2)^m = \mathbf{I}$.

Question 2(b) If A is a skew symmetric matrix of order n then prove that $(I-A)(I+A)^{-1}$ is orthogonal.

Solution.

$$O = (\mathbf{I} - \mathbf{A})(\mathbf{I} + \mathbf{A})^{-1}$$

$$OO' = (\mathbf{I} - \mathbf{A})(\mathbf{I} + \mathbf{A})^{-1}((\mathbf{I} + \mathbf{A})^{-1})'(\mathbf{I} - \mathbf{A})'$$

$$= (\mathbf{I} - \mathbf{A})(\mathbf{I} + \mathbf{A})^{-1}(\mathbf{I} - \mathbf{A})^{-1}(\mathbf{I} + \mathbf{A})$$

$$= (\mathbf{I} - \mathbf{A})[(\mathbf{I} - \mathbf{A})(\mathbf{I} + \mathbf{A})]^{-1}(\mathbf{I} + \mathbf{A})$$

$$= (\mathbf{I} - \mathbf{A})[(\mathbf{I} - \mathbf{A}^{2})]^{-1}(\mathbf{I} + \mathbf{A})$$

$$= (\mathbf{I} - \mathbf{A})[(\mathbf{I} + \mathbf{A})(\mathbf{I} - \mathbf{A})]^{-1}(\mathbf{I} + \mathbf{A})$$

$$= (\mathbf{I} - \mathbf{A})(\mathbf{I} - \mathbf{A})^{-1}(\mathbf{I} + \mathbf{A})$$

$$= \mathbf{I}$$

Similarly it can be shown that O'O = I. Hence O is orthogonal.

Question 2(c) Test for positive definiteness the quadratic form $2x^2 + y^2 + 2z^2 + 2xy - 2zx$.

Solution. The given form is $\frac{1}{2}(4x^2 + 3y^2 + 4z^2 + 4xy - 4zx)$ $= \frac{1}{2}((2x + y - z)^2 + y^2 + 3z^2 + 2yz)$ $= \frac{1}{2}((2x + y - z)^2 + (y + z)^2 + 2z^2)$ Now 2x + y - z = 0, y + z = 0, z = 0 implies x = y = z = 0. Hence the form is positive definite.

Question 2(d) Reduce the equation

$$x^{2} + y^{2} + z^{2} - 2xy - 2yz + 2zx + x - y - 2z + 6 = 0$$

into canonical form and determine the nature of the quadric.

Solution. Consider $x^2 + y^2 + z^2 - 2xy - 2yz + 2zx$. Its matrix is

$$\mathbf{S} = \left(\begin{array}{rrr} 1 & -1 & 1 \\ -1 & 1 & -1 \\ 1 & -1 & 1 \end{array} \right)$$

Its characteristic equation is

$$\begin{vmatrix} 1 - \lambda & -1 & 1 \\ -1 & 1 - \lambda & -1 \\ 1 & -1 & 1 - \lambda \end{vmatrix} = 0$$

For more information log on www.brijrbedu.org. Copyright By Brij Bhooshan @ 2012. or $\lambda^3 - 3\lambda^2 = 0$. Thus $\lambda = 0, 0, 3$.

We next determine the characteristic vectors. For $\lambda = 0$, we get

$$\begin{pmatrix} 1 & -1 & 1 \\ -1 & 1 & -1 \\ 1 & -1 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

Thus $x_1 - x_2 + x_3 = 0$. Take (1, 1, 0) and (-1, 1, 2) as orthogonal characteristic vectors corresponding to $\lambda = 0$.

For $\lambda = 3$, we get

$$\begin{pmatrix} -2 & -1 & 1\\ -1 & -2 & -1\\ 1 & -1 & -2 \end{pmatrix} \begin{pmatrix} x_1\\ x_2\\ x_3 \end{pmatrix} = \begin{pmatrix} 0\\ 0\\ 0 \end{pmatrix}$$

This yields $x_1 = -x_2 = x_3$. Take (1, -1, 1) as the characteristic vector for $\lambda = 3$. Thus if

$$\mathbf{O} = \begin{pmatrix} \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{6}} \\ -\frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & 0 & \frac{2}{\sqrt{6}} \end{pmatrix}$$

Then $\mathbf{O'SO} = \begin{pmatrix} 3 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$. Let

$$\mathbf{O}\left(\begin{array}{c}X\\Y\\Z\end{array}\right) = \left(\begin{array}{c}x\\y\\z\end{array}\right)$$

or

$$\begin{array}{rcl} x & = & \displaystyle \frac{X}{\sqrt{3}} + \displaystyle \frac{Y}{\sqrt{2}} - \displaystyle \frac{Z}{\sqrt{6}} \\ y & = & \displaystyle -\frac{X}{\sqrt{3}} + \displaystyle \frac{Y}{\sqrt{2}} + \displaystyle \frac{Z}{\sqrt{6}} \\ z & = & \displaystyle \frac{X}{\sqrt{3}} + \displaystyle \frac{2Z}{\sqrt{6}} \end{array}$$

Thus the given equation can be transformed to

$$\begin{aligned} 3X^2 + \frac{X}{\sqrt{3}} + \frac{Y}{\sqrt{2}} - \frac{Z}{\sqrt{6}} + \frac{X}{\sqrt{3}} - \frac{Y}{\sqrt{2}} - \frac{Z}{\sqrt{6}} - \frac{2X}{\sqrt{3}} - \frac{4Z}{\sqrt{6}} + 6 = 0 \\ \Rightarrow 3X^2 - Z\sqrt{6} + 6 = 0 \\ \Rightarrow \sqrt{\frac{3}{2}}X^2 = Z - \sqrt{6} \end{aligned}$$

Shifting the origin to $(0, 0, \sqrt{6})$, we get $X^2 = \sqrt{\frac{2}{3}}Z$, showing that the equation is a parabolic cylinder.

1 Reduction of Quadrics

For the sake of completeness, we give the complete theoretical discussion for the above question.

Let

$$F(x, y, z) = ax^{2} + by^{2} + cz^{2} + 2fyz + 2gzx + 2hxy + 2ux + 2vy + 2wz + d = 0$$

It can be expressed in matrix form as

$$\begin{pmatrix} x & y & z & 1 \end{pmatrix} \begin{pmatrix} a & h & g & u \\ h & b & f & v \\ g & f & c & w \\ u & v & w & d \end{pmatrix} \begin{pmatrix} x \\ y \\ z \\ 1 \end{pmatrix} = 0$$

Let the 4×4 matrix be **Q**.

Step I. Consider

$$\begin{pmatrix} x & y & z \end{pmatrix} \begin{pmatrix} a & h & g \\ h & b & f \\ g & f & c \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} x & y & z \end{pmatrix} \mathbf{S} \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

- 1. Find the characteristic roots of $\mathbf{S} \lambda_1, \lambda_2, \lambda_3$.
- 2. Find characteristic vectors $\mathbf{v_1}, \mathbf{v_2}, \mathbf{v_2}$ corresponding to $\lambda_1, \lambda_2, \lambda_3$ which are orthogonal. These on normalization give us

$$\mathbf{O} = \left(\begin{array}{cc} \mathbf{v_1} & \mathbf{v_2} & \mathbf{v_3} \\ \|\mathbf{v_1}\| & \|\mathbf{v_2}\| & \|\mathbf{v_3}\| \end{array}\right)$$

Thus we get $\mathbf{O}'\mathbf{SO} = \text{diagonal}(\lambda_1, \lambda_2, \lambda_3)$. Let

$$\mathbf{O}\left(\begin{array}{c}X\\Y\\Z\end{array}\right) = \left(\begin{array}{c}x\\y\\z\end{array}\right)$$

This gives us three equations expressing x, y, z in term of X, Y, Z. Substituting in F, we get

$$F(X, Y, Z) = \lambda_1 X^2 + \lambda_2 Y^2 + \lambda_3 Z^2 + 2UX + 2VY + 2WZ + d = 0$$

(Note that d is unaffected.)

Note 1 Since O is orthogonal, the transformation $O\begin{pmatrix}X\\Y\\Z\end{pmatrix} = \begin{pmatrix}x\\y\\z\end{pmatrix}$ is just a rotation of the axes, and therefore the nature of the quadric is unaffected.

Step II. We now consider 3 possibilities (ρ is rank of the matrix):

1. $\rho(\mathbf{S}) = 3 \Rightarrow \lambda_1 \lambda_2 \lambda_3 \neq 0$. Shift the origin to $\left(-\frac{U}{\lambda_1}, -\frac{V}{\lambda_2}, -\frac{W}{\lambda_3}\right)$, i.e. $x = X + \frac{U}{\lambda_1}, y = Y + \frac{V}{\lambda_2}, z = Z + \frac{W}{\lambda_3}$. (Actually we are just completing the squares.) F gets transformed to

$$\lambda_1 x^2 + \lambda_2 y^2 + \lambda_3 z^2 + d_2 = 0$$

2. $\rho(\mathbf{S}) = 2$. One characteristic root, say $\lambda_3 = 0$. Shift the origin to $\left(-\frac{U}{\lambda_1}, -\frac{V}{\lambda_2}, 0\right)$, and F gets transformed to

$$\lambda_1 x^2 + \lambda_2 y^2 + 2w_2 z + d_2 = 0$$

3. $\rho(\mathbf{S}) = 1$. Two characteristic roots, say $\lambda_2 = \lambda_3 = 0$. Shift the origin to $\left(-\frac{U}{\lambda_1}, 0, 0\right)$, and F gets transformed to

$$\lambda_1 x^2 + 2v_2 y + 2w_2 z + d_2 = 0$$

Note that $\rho(\mathbf{S}) = 0 \Rightarrow \lambda_1 = \lambda_2 = \lambda_3 = 0$. Then F(x, y, z) is no longer a quadric, it is a plane.

Step III. Observe that $\rho(\mathbf{S}) \leq \rho(\mathbf{Q}) \leq 4, \rho(\mathbf{S}) \leq 3$.

1. Let $\rho(\mathbf{Q}) = 4, \rho(\mathbf{S}) = 3$. As shown above, F(x, y, z) = 0 is transformed to

$$\lambda_1 x^2 + \lambda_2 y^2 + \lambda_3 z^2 + d_2 = 0$$

 $|\mathbf{Q}| = \lambda_1 \lambda_2 \lambda_3 d_2 \Rightarrow d_2 = \frac{|\mathbf{Q}|}{|\mathbf{S}|}$. Thus the quadric is $\lambda_1 x^2 + \lambda_2 y^2 + \lambda_3 z^2 = -\frac{|\mathbf{Q}|}{|\mathbf{S}|}$, which is a central quadric i.e. a quadric surface with a center, e.g., a sphere, ellipsoid, or hyperboloid, depending upon the signs and magnitudes of the eigenvalues. If the right hand side has positive sign (maybe by multiplying the equation with -1), then look at the signs of the coefficients of the l.h.s. If all are positive, it is an ellipsoid, further if all are equal, it is a sphere. If 1 or 2 are negative, it is a hyperboloid. If all 3 are negative, the surface is the empty set.

- 2. $\rho(\mathbf{Q}) = 3, \rho(\mathbf{S}) = 3$. $|\mathbf{Q}| = \lambda_1 \lambda_2 \lambda_3 d_2 = 0 \Rightarrow d_2 = 0$, because $\lambda_1 \lambda_2 \lambda_3 \neq 0$. Thus the quadric becomes $\lambda_1 x^2 + \lambda_2 y^2 + \lambda_3 z^2 = 0$, which is a cone.
- 3. $\rho(\mathbf{Q}) = 4, \rho(\mathbf{S}) = 2$

$$F(x, y, z) = \lambda_1 x^2 + \lambda_2 y^2 + 2w_2 z + d_2 = 0$$
$$\mathbf{Q} = \begin{pmatrix} \lambda_1 & 0 & 0 & 0\\ 0 & \lambda_2 & 0 & 0\\ 0 & 0 & 0 & w_2\\ 0 & 0 & w_2 & d_2 \end{pmatrix}$$

 $|\mathbf{Q}| = -\lambda_1 \lambda_2 w_2^2$. Since $\rho(\mathbf{Q}) = 4$, $w_2 \neq 0$. Shifting the origin to $(0, 0, -\frac{d_2}{2w_2})$ we get

$$F(x, y, z) = \lambda_1 x^2 + \lambda_2 y^2 + 2w_2 z = 0$$

where $w_2^2 = -|\mathbf{Q}|/\lambda_1\lambda_2$. The surface is a paraboloid.

4. $\rho(\mathbf{Q}) = 3, \rho(\mathbf{S}) = 2$

$$F(x, y, z) = \lambda_1 x^2 + \lambda_2 y^2 + 2w_2 z + d_2 = 0$$

 $\rho(\mathbf{Q}) = 3 \Rightarrow |\mathbf{Q}| = -\lambda_1 \lambda_2 w_2^2 \Rightarrow w_2 = 0.$ Since

$$\mathbf{Q} = \begin{pmatrix} \lambda_1 & 0 & 0 & 0 \\ 0 & \lambda_2 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & d_2 \end{pmatrix}$$

and $\rho(\mathbf{Q}) = 3, d_2 \neq 0$. Thus

$$F(x, y, z) = \lambda_1 x^2 + \lambda_2 y^2 + d_2 = 0$$

The quadric is a hyperbolic or elliptic cylinder.

5. $\rho(\mathbf{Q}) = 2, \rho(\mathbf{S}) = 2$ $\mathbf{Q} = \begin{pmatrix} \lambda_1 & 0 & 0 & 0 \\ 0 & \lambda_2 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & d_2 \end{pmatrix}$

 $\rho(\mathbf{Q}) = 2 \Rightarrow d_2 = 0$, and $F(x, y, z) = \lambda_1 x^2 + \lambda_2 y^2 = 0$. The quadric is a pair of distinct planes or a point, if $\lambda_1 = \lambda_2 \neq 0$.

$$F(x, y, z) = \lambda_1 x^2 + 2v_2 y + 2w_2 z + d_2 = 0$$
$$\mathbf{Q} = \begin{pmatrix} \lambda_1 & 0 & 0 & 0\\ 0 & 0 & 0 & v_2\\ 0 & 0 & 0 & w_2\\ 0 & v_2 & w_2 & d_2 \end{pmatrix}$$

which shows that $\rho(\mathbf{Q}) = 4$ is not possible.

7. $\rho(\mathbf{Q}) = 3, \rho(\mathbf{S}) = 1$

6. $\rho(\mathbf{Q}) = 4, \rho(\mathbf{S}) = 1$

$$F(x, y, z) = \lambda_1 x^2 + 2v_2 y + 2w_2 z + d_2 = 0$$

 $\rho(\mathbf{Q}) = 3 \Rightarrow \text{both } v_2 \text{ and } w_2 \text{ cannot be } 0. \text{ Suppose } v_2 \neq 0. \text{ Shift the origin to } (0, -\frac{d_2}{2v_2}, 0).$

$$F(x, y, z) = \lambda_1 x^2 + 2v_2 y + 2w_2 z = 0$$

Rotate the axes by

$$\begin{aligned} x &= X \\ y &= \frac{v_2}{\sqrt{v_2^2 + w_2^2}} Y - \frac{w_2}{\sqrt{v_2^2 + w_2^2}} Z \\ z &= \frac{w_2}{\sqrt{v_2^2 + w_2^2}} Y + \frac{v_2}{\sqrt{v_2^2 + w_2^2}} Z \\ F(x, y, z) &= \lambda_1 X^2 + 2v_3 Y = 0 \qquad v_3 = \sqrt{v_2^2 + w_2^2} \end{aligned}$$

Thus the quadric is a parabolic cylinder.

8.
$$\rho(\mathbf{Q}) = 2, \rho(\mathbf{S}) = 1 \ \rho(\mathbf{Q}) = 2 \Rightarrow v_2 = w_2 = 0, d_2 \neq 0.$$

$$F(x, y, z) = \lambda_1 X^2 + d_2 = 0$$

The quadric is two parallel planes.

9. $\rho(\mathbf{Q}) = 1, \rho(\mathbf{S}) = 1$ The quadric immediately reduces to $F(x, y, z) = \lambda_1 X^2 = 0$, so it represents two coincident planes x = 0.

$\rho(\mathbf{Q})$	$\rho(\mathbf{S})$	Surface	Canonical form
4	3	central quadric	$\lambda_1 x^2 + \lambda_2 y^2 + \lambda_3 z^2 = -\frac{ \mathbf{Q} }{ \mathbf{S} }$
3	3	cone	$\lambda_1 x^2 + \lambda_2 y^2 + \lambda_3 z^2 = 0$
4	2	paraboloid	$\lambda_1 x^2 + \lambda_2 y^2 + 2w_2 z = 0, w_2^2 = -\frac{ \mathbf{Q} }{\lambda_1 \lambda_2}$
3	2	elliptic or hyperbolic cylinder	$\lambda_1 x^2 + \lambda_2 y^2 + d_2 = 0$
2	2	pair of distinct planes if $\lambda_1 \lambda_2 < 0$ point if $\lambda_1 \lambda_2 > 0$	$\lambda_1 x^2 + \lambda_2 y^2 = 0$
4	1	Not possible	
3	1	parabolic cylinder	$\lambda_1 X^2 + 2v_3 Y = 0, v_3 = \sqrt{v_2^2 + w_2^2}$
2	1	pair of parallel planes	$\lambda_1 X^2 + d_2 = 0$
1	1	Two coincident planes	$\lambda_1 X^2 = 0$