

## General Comprehensive Examination

### LINEAR ALGEBRA

Print Name: \_\_\_\_\_

Sign: \_\_\_\_\_

No documents, no calculators allowed. Attempt all questions.

1. Let  $S_1, S_2$  be  $k$ -dimensional subspaces of a finite dimensional vector space  $V$  over  $\mathbb{R}$ . Prove that there exists a subspace  $T$  such that  $V = S_1 \oplus T = S_2 \oplus T$ , i.e. that there exists a common complement of both spaces.
2. Let  $M$  be an  $n \times n$  matrix with integer entries.
  - (a) Prove or disprove: A prime  $p$  divides  $\det(M)$  if and only if  $M$ , considered as a matrix with entries in the integers modulo  $p$ , is rank-deficient.
  - (b) Let  $J_n$  be the  $n \times n$  all-ones matrix, let  $I_n$  be the identity matrix. For integers  $a$  and  $b$ , prove that  $\det(aJ_n + bI_n)$  is divisible by  $p$  if  $a \equiv b \pmod{p}$ . Give an explicit example of an eigenvector for which the corresponding eigenvalue is divisible by  $p$ .
  - (c) By row operations or otherwise, evaluate the determinant of  $aJ_n + bI_n$  over  $\mathbb{R}$ . Hence give a necessary and sufficient condition for  $\det(aJ_n + bI_n)$  to be divisible by a prime  $p$ .
3. Define the characteristic and minimum polynomials of an  $n \times n$  matrix  $M$ . Describe the matrices for which the characteristic and minimum polynomials are equal.
4. Let  $V = \text{Sp}\{1, x, y, x^2, y^2, xy, x^3, x^2y\}$  be a subspace of the polynomial ring  $\mathbb{R}[x, y]$ . Construct a basis for  $V$  with respect to which the matrix of  $D = \frac{\partial}{\partial x} + \frac{\partial}{\partial y}$  is in Jordan Canonical Form.
5. A matrix  $M$  with entries in  $\mathbb{R}$  is *normal* if  $MM^T = M^T M$ .
  - (a) Suppose that the eigenvectors of  $A$  form an orthonormal basis of  $\mathbb{R}^n$ . Prove that  $A$  is normal.
  - (b) Suppose that  $B$  is upper-triangular and normal. Show that  $B$  is diagonal. (Hint: compare the norm of the  $i^{\text{th}}$  row with that of the  $i^{\text{th}}$  column.)
  - (c) Do there exist diagonalisable matrices which are not normal? Give a proof or a counterexample.

6. Let

$$M = \begin{bmatrix} -2 & -1 & 0 \\ 0 & 0 & 1 \\ 1 & 1 & 0 \\ 2 & 0 & 4 \end{bmatrix}, \quad \mathbf{b} = \begin{bmatrix} -1 \\ 5 \\ -5/2 \\ 52 \end{bmatrix}.$$

- Find the  $QR$  decomposition of  $M$ .
- Find the least squares solution to  $M\mathbf{x} = \mathbf{b}$