



Answer all Questions

Time: Two hours

23 AUG 2013

 (a) Define the term eigenvalue and eigenvector of a linear transformation. Find the eigenvalues and eigenvectors of the matrix

$$\left(\begin{array}{rrrr} 1 & -1 & 1 \\ -1 & 1 & 1 \\ -1 & -1 & 3 \end{array}\right).$$

- (b) i. Prove that eigenvectors that corresponding to distinct eigenvalues of a linear transformation $T: V \to V$ are linearly independent.
 - ii. Show that 0 is an eigenvalue of T if and only if T is singular.
 - iii. Suppose λ is an eigenvalue of an invertible operator T. Show that λ^{-1} is an eigenvalue of T^{-1} .
- (c) Orthogonally diagonalize the matrix

$$A = \left(\begin{array}{rrr} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{array} \right).$$

- 2. Define the term minimum polynomial of a square matrix.
 - (a) State the Cayley Hamilton theorem.

Find the minimum polynomial of the square matrix

- (b) Prove that for any square matrix A, the minimum polynomial exists and unique.
- (c) Let $M = \begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix}$, where A and B are square matrices. Show that the minimum polynomial m(t) of M is the least common multiple of the minimum polynomials g(t) and h(t) of A and B respectively.
- 3. (a) Find an orthogonal transformation which reduces the following quadratic for to a diagonal form

$$5x_1^2 + 6x_2^2 + 7x_3^2 - 4x_1x_2 + 4x_2x_3 = 1.$$

(b) Simultaneously diagonalize the following pair of quadratic forms

$$\phi_1 = x_1^2 - x_2^2 - 2x_3^2 - 2x_1x_2 + 4x_2x_3,$$

$$\phi_2 = x_1^2 + 2x_2^2 + 2x_3^2 - 2x_1x_2 - 2x_2x_3.$$

4. (a) What is meant by an inner product on a vector space. Let $x = (x_1, x_2, ..., x_n), y = (y_1, y_2, ..., y_n) \in \mathbb{R}^n$, where $x_i, y_i \in \mathbb{R}, i = 1, 2, ...,$ Let the inner product < ..., > be defined on \mathbb{R}^n as

$$\langle x, y \rangle = xy^T = \sum_{i=1}^n x_i y_i.$$

Show that $(\mathbb{R}^n, < ., .>)$ is an inner product space.

(b) State and prove Cauchy Schwarz Inequality.

(c) State the Gram Schmidt Process.

Find the orthonormal set for span of M in \mathbb{R}^4 , where

$$M = \{(1, 0, -1, 0)^T, (0, 1, 2, 1)^T, (2, 1, -1, 0)^T\}.$$