

考試科目

線性代數

所別

應用數學

考試時間

2月26日(六)第2節

Please show all your work.

1. (10%) Let V be a finite-dimensional vector space over a field F , and let $T:V \rightarrow V$ be linear. If $\text{rank}(T) = \text{rank}(T^2)$, prove that $R(T) \cap N(T) = \{0\}$. ($R(T)$ is the range of T and $N(T)$ is the kernel of T .)

2. Compute the specified expression.

(a) (10%) Express A as its LU factorization where

$$A = \begin{bmatrix} 1 & -3 & 0 \\ 0 & 1 & 3 \\ 2 & -10 & 2 \end{bmatrix}$$

(b) (5%) Express A in a diagonal form $S\Lambda S^{-1}$ where Λ is a diagonal matrix with eigenvalues of A on its diagonal and

$$A = \begin{bmatrix} 1 & 1 \\ -2 & 4 \end{bmatrix}$$

(c) (5%) Express A as its QR factorization where $A = \begin{bmatrix} 1 & 4 \\ 1 & 0 \end{bmatrix}$.

3. Let $C[0, 2\pi]$ denote the inner product space of real continuous functions defined on $[0, 2\pi]$. For any $f, g \in C[0, 2\pi]$, the inner product is defined as

$$\langle f, g \rangle = \int_0^{2\pi} f(x)g(x)dx$$

(a) (10%) Let W be a subspace of $C[0, 2\pi]$ where $W = \text{span}\{1, \sin(x), \sin^2(x/2)\}$. Provide an orthonormal basis of W .

(b) (5%) Let $h(x) \in W$ such that $h(x)$ minimizes $\|h(x) - x\|$ where $\|\cdot\|$ is the norm induced by the inner product. Express $h(x)$ as the linear combination of the basis obtained in (a).

4. Let A be a $m \times n$ matrix with $\text{rank}(A) = n$ and $m > n$.

(a) (10%) Show that $A^T A$ is a nonsingular matrix.

(b) (10%) Show that $\text{rank}(AA^T) \leq \text{rank}(A)$ and deduce that AA^T is singular.

備

註

試題隨卷繳交

請注意：背面還有試題。

考試科目	線性代數	所別	應用數學	考試時間	2月26日(六)第2節
------	------	----	------	------	-------------

5. A square matrix A is called **nilpotent** if there exists a positive integer k such that $A^k = 0$.
- (a) (5%) What are the possible eigenvalues of a nilpotent matrix? Justify your answer.
- (b) (10%) Show that a nonzero nilpotent matrix is not diagonalizable.
6. (20%) Let A be a Hermitian matrix with eigenvalues $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_n$. For any given complex vector x , define $\rho(x) = \frac{x^H Ax}{x^H x}$. Show that $\max_{x \neq 0} \rho(x) = \lambda_1$ and $\min_{x \neq 0} \rho(x) = \lambda_n$.

