

考試科目	線性代數	所別	應用數學系	考試時間	2月24日(日) 第 2 節
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Please show all your work.

1. Let T be a linear operator on a vector space V , let v be a nonzero vector in V , and let W be the T -cyclic subspace of V generated by v . Prove that

(a) (5%) W is T -invariant.

(b) (10%) Any T -invariant subspace of V containing v also contains W .

2. Let $C[-1,1]$ denote the inner product space of real continuous functions defined on $[-1,1]$. For any $f, g \in C[-1,1]$, the inner product is defined as

$$\langle f, g \rangle = \int_{-1}^1 f(x)g(x)dx$$

(a) (5%) Show that $u_1(x) = \frac{1}{\sqrt{2}}$ and $u_2(x) = \frac{\sqrt{6}}{2}x$ form an orthonormal set of vectors.

(b) (10%) Let W be the subspace of $C[-1,1]$ spanned by $u_1(x)$ and $u_2(x)$. Find $w(x) \in W$ such that $w(x)$ minimizes $\|w(x) - h(x)\|$ where $\|\cdot\|$ is the norm induced by the inner product and $h(x) = x^{1/3} + x^{2/3}$.

3. (10%) Let A be an $n \times n$ matrix and let $B = I - 2A + A^2$. Show that if $\lambda = 1$ is an eigenvalue of A , then the matrix B will be singular.

4. Let Q be a 3×3 orthogonal matrix whose determinant is equal to 1.

(a) (10%) If the eigenvalues of Q are all real and if they are ordered so that $\lambda_1 \geq \lambda_2 \geq \lambda_3$, determine the values of all possible triples of eigenvalues $(\lambda_1, \lambda_2, \lambda_3)$.

(b) (10%) In the case that the eigenvalues λ_2 and λ_3 are complex, what are the possible values for λ_1 ? Explain.

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5. (10%) Let $A = [a_{i,j}]$ be an $n \times n$ matrix with eigenvalues $\lambda_1, \dots, \lambda_n$. Show that

$$\lambda_j = a_{j,j} + \sum_{i \neq j} (a_{i,i} - \lambda_i) \text{ for } j=1, \dots, n.$$

6. A linear operator T on a finite-dimensional inner product space with inner product $\langle \cdot, \cdot \rangle$ is called **positive definite** if T is self-adjoint and $\langle T(x), x \rangle > 0$ for all $x \neq 0$.

(a) (15%) Let V be a finite-dimensional inner product space with inner product $\langle \cdot, \cdot \rangle$, and let T be a positive definite linear operator on V . Prove that $\langle x, y \rangle' = \langle T(x), y \rangle$ for all x and y in V defines another inner product on V .

(b) (15%) Prove the converse of (a): Let V be a finite-dimensional inner product space with inner product $\langle \cdot, \cdot \rangle$ and let $\langle \cdot, \cdot \rangle'$ be any other inner product on V . Then, there exists a unique linear operator T on V such that $\langle x, y \rangle' = \langle T(x), y \rangle$ for all x and y in V .

