

Linear Algebra
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Lecture 11.1
Problem Session

So, this is a problem session which is based on the eighth and the ninth week of this course, the assignment problems have already been given to you and these problems are meant to supplement the problems which were given to you in the assignment. Hope you have done the problems in your assignment. So, let us begin today by solving a problem on the diagonalizability of few given operators.

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Problem 1: Let $V = P_2(\mathbb{R})$ and $T \in \mathcal{L}(P_2(\mathbb{R}))$. Then check whether the operator T is diagonalizable when

(i) $T(p(x)) := p'(x) + p''(x)$

(ii) $T(ax^2 + bx + c) := cx^2 + bx + a$

(iii) $T(p(x)) := p(0) + p(1)(x + x^2)$.



So problem 1, let V be the vector space P_2 of \mathbb{R} , which is the polynomial vector space of polynomials over \mathbb{R} of degree less than or equal to **two** and let T be a linear operator on P_2 of \mathbb{R} , it is a linear transformation from P_2 of \mathbb{R} to itself, then check whether the operator T is diagonalizable diagonalizable when. So, let us see, one is when T of say p of x is equal to p prime of x plus p double prime of x , p is sent to prime plus p double prime.

The second is let us take some generic polynomial it will look like $ax^2 + bx + c$, this polynomial is sent to so this is by definition, $cx^2 + bx + a$. And how about the third one? Third one is just you have p of x is the evaluation of p at 0 plus evaluation of p at 1 times x plus x square.

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$$\text{Solution: } (i) \quad T(p(x)) = p'(x) + p''(x).$$

Let $\beta = (1, x, x^2)$ be an ordered basis of $P_2(\mathbb{R})$.

Then let us calculate $[T]_{\beta}$

$$T(1) = 0, \quad T(x) = 1, \quad T(x^2) = 2x + 2$$



Okay, so we will see whether these 3 linear operators that is just given, whether it is diagonalizable or not. So, let us start with a with the first one, solution. Namely, p of x is sent by this operator to p prime plus p double prime of x . So, I will not bother checking whether T is linear transformation. That will be an easy check, that will be an easy check.

Rather, let us discuss the strategy which we will be using to decide whether, to check whether T is diagonalizable or not. So, when do we say that linear operators is diagonalizable, we say that a linear, we say that a linear operator is diagonalizable, if we can get hold of a basis of V consisting of eigenvectors of T . But to talk about eigenvectors, we will have to talk about the Eigen values and Eigen values can be realized as the roots of the characteristic polynomial of T .

Now, the roots of the characteristic polynomial of T is the same as the roots of the characteristic polynomial of the matrix of T with respect to a basis and we have seen that similar matrices will have the same characteristic polynomial and hence there will be no dependency on the basis. So, we will use all this knowledge to get hold of a matrix of T with respect to given basis we will get hold of the characteristic polynomial and then we will see whether it is diagonalizable or not.

Okay, so that is the strategy, so let us fix a basis, so let β equal to $1, x, x^2$ be a basis, an ordered basis, that way, an ordered basis of P_2 of \mathbb{R} . Now, let us calculate what is the T β β , the matrix of T with respect to β , then T β β . Let us find, then let us calculate T β β , so to do that, let us see what is the column representation of each of the

vectors in beta. So, notice that T of 1 by definition is the 0 polynomial because the derivative and the second derivative of any constant for that matter is 0. However T of x , T of x will be x prime is 1 plus x double prime is 0, so this is going to be 1, and T of x square will be $2x$, which is p prime plus p double prime is 2. This is exactly what our polynomials look like.

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$$T(1) = 0, \quad T(x) = 1, \quad T(x^2) = 2x + 2$$

then

$$[T]_{\beta}^{\beta} = \begin{pmatrix} 0 & 1 & 2 \\ 0 & 0 & 2 \\ 0 & 0 & 0 \end{pmatrix}$$

the characteristic poly of $[T]_{\beta}^{\beta}$ is

$$\det([T]_{\beta}^{\beta} - \lambda I_3)$$



And from this, you can directly write the polynomial of T with respect to beta then, is 0 0 0 in the first column because 0 is represented in this manner. How about 1, 1 is represented as 1 times 1 plus 0 times x plus 0 times x square, and $2x + 2$ is represented by 2 times 1 plus 2 times x plus 0 times x square, good.

So, what is the characteristic polynomial? The characteristic polynomial of T beta beta is the determinant this is equal to the det of T beta beta minus lambda I . So, notice that p^2 of R is a dimension E vector space, so this is I_3 . So, this matrix is a 3 cross 3 identity matrix.

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$$\det([T]_{\beta}^{\beta} - \lambda I_3) = \det \begin{pmatrix} -\lambda & 1 & 2 \\ 0 & -\lambda & 2 \\ 0 & 0 & -\lambda \end{pmatrix}$$

$$= (-\lambda)^3$$

Hence the eigenvalue of T is 0.



And we will be able to write this easily as the determinant of minus of lambda 0 0 1 minus of lambda 0 2 2 minus of lambda, which is nothing but minus of lambda to the power 3. And therefore, the roots of the characteristic polynomial is just 0. The Eigen values which are the roots of the characteristic polynomial is just 0. Eigen value of T is this scalar 0, 0 is the only Eigen value of T .

But then if we want a basis consisting of Eigen vectors, the Eigen vectors should have some Eigen value and we now know that 0 is the only Eigen value. Therefore, if the Eigen space of 0 is not the entire vector space then T is not diagonalizable.

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$$= (-\lambda)$$

Hence the eigenvalue of T is 0.

Since T is not the zero linear transformation

$$E_{\lambda_0} \subsetneq \mathbb{P}_2(\mathbb{R}) \text{ where } \lambda_0 = 0$$

Hence \nexists a basis consisting of eigenvectors of T .

Hence T is not diagonalizable.



So, notice that since, T is not the zero linear transformation the Eigen space corresponding to $\lambda = 0$ is strictly contained in $P_2(\mathbb{R})$, where $\lambda = 0$ because if $E_{\lambda=0} = P_2(\mathbb{R})$ for $\lambda = 0$ that would mean that T kills every vector in $P_2(\mathbb{R})$, but that is certainly not the case because for example, $T(x^2) = 2x + 2$ which is not 0. So, hence, we will not be able to get hold of a basis consisting of just eigenvectors.

Hence, there does not exist a basis consisting of eigenvectors of T . Hence, T is not diagonalizable. Okay, so that solves the first part. How about the second one? The second one, dealt with the following linear transformation.

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$$(ii) \quad T(ax^2+bx+c) = cx^2+bx+a$$

$$T(1) = x^2, \quad T(x) = x, \quad T(x^2) = 1.$$

Hence

$$[T]_{\beta}^{\beta} = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix}$$

char. poly $\det([T]_{\beta}^{\beta} - \lambda I_3)$



Hence

$$[T]_{\beta}^{\beta} = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix}$$

char. poly $\det([T]_{\beta}^{\beta} - \lambda I_3)$

$$= \det \begin{pmatrix} -\lambda & 0 & 1 \\ 0 & 1-\lambda & 0 \\ 1 & 0 & -\lambda \end{pmatrix} = \lambda^2(1-\lambda) - (1-\lambda)$$

$$= (\lambda^2-1)(1-\lambda) = -(\lambda+1)(\lambda-1)^2$$

Hence the eigenvalues of T are $\lambda_1 = 1$ $\lambda_2 = -1$

of $T(ax^2+bx+c) = ax^2+bx+c$

Two, T of $ax^2 + bx + c$, this was defined as $cx^2 + bx + a$. So, in particular, let us again β be the same standard basis that we had considered earlier, T of 1 is just equal to $0x^2 + 0x + 1$, which turns out to be x^2 here. Similarly, T of x is equal to x and T of x^2 is $ax^2 + bx + c$ becomes $cx^2 + bx + a$, so this is just equal to **one**.

So hence, what would be the matrix of T with respect to β , that will just turn out to be equal to $\begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix}$, T of 1 is $0 \times 1 + 0 \times x + 1 \times x^2 = x^2$ in the case of T of x , and T of x^2 is $1 \times 0 + 0 \times x + 0 \times x^2 = 0$, well that is good, because now we will be able to look at the characteristic polynomial.

Characteristic polynomial is the determinant of the matrix $T_{\beta\beta} - \lambda I$ again 3 here, which is just going to be equal to $\begin{vmatrix} -\lambda & 0 & 1 \\ 0 & 1 - \lambda & 0 \\ 1 & 0 & -\lambda \end{vmatrix}$, the determinant of this matrix, the determinant of this matrix is quite straightforward this is just, so this is equal to $-\lambda(1 - \lambda)(-\lambda) - 1(-\lambda)$, which is $\lambda^2(1 - \lambda) + \lambda$. So, $-\lambda(1 - \lambda)$ is basically $\lambda^2 - \lambda$ into $1 - \lambda$. So, if we look at the roots of the characteristic polynomial we get the eigenvalues.

Hence the eigenvalues of T are $\lambda_1 = 1$ and $\lambda_2 = -1$, because this is $\lambda^2 - \lambda + 1$ into $\lambda - 1$ by whole square. So, there are two roots and they are going to be the eigenvalues. So, to check whether T is diagonalizable or not, we have to get hold of, if at all T is diagonalizable, then there exists a basis, there exists a basis of \mathbb{R}^3 consisting, in this case $\mathbb{P}_2(\mathbb{R})$ consisting of Eigen vectors.

So, let us see if whether we will be able to do that, so, let us consider let us focus on $\lambda_1 = 1$ and let us get hold of the eigenvectors corresponding to $\lambda_1 = 1$, what will be the eigen vectors corresponding to $\lambda_1 = 1$ equal to T the set of all $ax^2 + bx + c$ such that $T(ax^2 + bx + c) = ax^2 + bx + c$.

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$$\begin{aligned} &\text{Hence the eigenvalues of } T \text{ are } \lambda_1 = 1 \quad \lambda_2 = -1 \\ &\text{If } ax^2 + bx + c = T(ax^2 + bx + c) = cx^2 + bx + a \\ &\Rightarrow a = c \quad \text{Hence if } ax^2 + bx + c \text{ is an eigenvector} \\ &\text{then } a = c. \text{ If } a = c, T(ax^2 + bx + a) = ax^2 + bx + a \\ &\Rightarrow E_{\lambda_1} = \{ax^2 + bx + c : a = c\} = \{a(x^2 + 1) + bx : a, b \in \mathbb{R}\} \\ &\quad = \text{span}\{(1 + x^2), x\}. \\ &\text{If } -(ax^2 + bx + c) = T(ax^2 + bx + c) = cx^2 + bx + a \\ &\Rightarrow a = -c, \quad 2b = 0 \quad E_{\lambda_2} = \{a(x^2 - 1) : a \in \mathbb{R}\}. \\ &\text{Hence } \beta = \{(1 + x^2), x, x^2 - 1\} \text{ are eigenvectors of } T. \\ &\Rightarrow \beta \text{ is a basis of } \mathcal{P}_2(\mathbb{R}) \Rightarrow T \text{ is diagonalizable.} \end{aligned}$$

And, if this is the case, then what do we have? Then we have this is equal to by, okay by definition, this is equal to so let me write it like this, $ax^2 + bx + c$ will be equal to T of $ax^2 + bx + c$. If $ax^2 + bx + c$ is an Eigen vector corresponding to the eigenvalue 1, but we know that T of $ax^2 + bx + c$ is $cx^2 + bx + a$ and by equating coefficients, this gives that Eigen vectors, so this gives that a is equal to c .

So hence, if $ax^2 + bx + c$ is an eigenvector, then a is equal to c , if a is equal to c also if a is equal to c , then what will happen T of $ax^2 + bx + a$ will just be equal to $ax^2 + bx + c$, which gives that E_{λ_1} is just the set of the eigen space corresponding to $\lambda_1 = 1$ is the set of all $ax^2 + bx + c$ such that a is equal to c . Let me just leave it for you to check that this is just let me write it like this $a(x^2 + 1) + bx$ where $a, b \in \mathbb{R}$, so we know exactly what the spanning set, what is the basis of this, which, which is equal to the span of $1 + x^2, x$.

So, this is going to be the eigen space responding to $\lambda_1 = 1$, how about $\lambda_2 = -1$? So, let me just see if minus of $ax^2 + bx + c$ that is what is the eigens oh I wrote it, it does not matter let me just be careful this is $ax^2 + bx + c$, but this is equal to $cx^2 + bx + a$.

So, if the polynomial $ax^2 + bx + c$ belongs to the eigen space corresponding to $\lambda_2 = -1$, this would imply that a is equal to $-c$ and b is equal to $-b$, $2b = 0$ which implies that b is equal to 0, so yeah, $2b = 0$ that is what we will be able to. So, in

in along, in the same line of arguments, $E_{\lambda=2}$ will be just equal to the span of this is just going to be $ax^2 - 1$, so a times $x^2 - 1$, where a belongs to \mathbb{R} .

So hence, we have 3 vectors, $1 + x^2$, x , and $x^2 - 1$ are eigenvectors of T . And if you notice, if you go back and check this is going to be a linearly independent set. What can we say about a linearly independent set of size 3 in a vector space of dimension **three**, that has to be a spanning set as well. So, this implies that β is a basis of $\mathbb{P}_2(\mathbb{R})$, so I leave the check for the fact that β is linearly independent as an exercise for you, and that will help us conclude that β is the basis, which implies that T is diagonalizable.

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$$T \text{ is not diagonalizable over } \mathbb{R}.$$

$$(ii) \quad T(p(x)) = p(0) + p(1)(x + x^2)$$

$$T(1) = 1 + x + x^2$$

$$T(x) = x + x^2$$

$$T(x^2) = x + x^2$$



So, T of p of x is equal to p' , or maybe not $p(0) + p(1)x + x^2$. Okay, let us see what is T of 1, T of 1 is just 1 of 0 is 1, $p(1)$ again, it does not matter, it is 1 times $x + x^2$. So, this is going to be $1 + x + x^2$. How about T of x , x of 0 is just 0. And $p(1)$ in this case will be again, x is 1 times $x + x^2$. So, just write it as $x + x^2$, how about T of x^2 . That will also be $x + x^2$ as you can check.

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$$[T]_{\beta}^{\beta} = \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix}$$

$$\begin{aligned} \text{Char. poly of } T &= \det \begin{pmatrix} 1-\lambda & 0 & 0 \\ 1 & 1-\lambda & 1 \\ 1 & 1 & 1-\lambda \end{pmatrix} \\ &= (1-\lambda)((1-\lambda)^2 - 1) = (1-\lambda)(\lambda^2 - 2\lambda) \\ &= \lambda(1-\lambda)(\lambda-2) \end{aligned}$$

Hence the



So this is now going to be an interesting matrix, $T_{\beta\beta}$ is just $\begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix}$. Okay, so what will be the characteristic polynomial? This will be the determinant of, I will just skip steps slowly. This is just going to be $\begin{vmatrix} 1-\lambda & 0 & 0 \\ 1 & 1-\lambda & 1 \\ 1 & 1 & 1-\lambda \end{vmatrix}$, which is equal to $(1-\lambda)((1-\lambda)^2 - 1)$, which is equal to $(1-\lambda)(\lambda^2 - 2\lambda)$, which is equal to $\lambda(1-\lambda)(\lambda-2)$. What are the roots of the characteristic polynomial?

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$$\begin{aligned} &= (1-\lambda)((1-\lambda)^2 - 1) = (1-\lambda)(\lambda^2 - 2\lambda) \\ &= \lambda(1-\lambda)(\lambda-2) \end{aligned}$$

Hence the eigenvalues of T are $0, 1, 2$.

Since T has 3 distinct eigenvalues, we have
 T is diagonalizable. \square

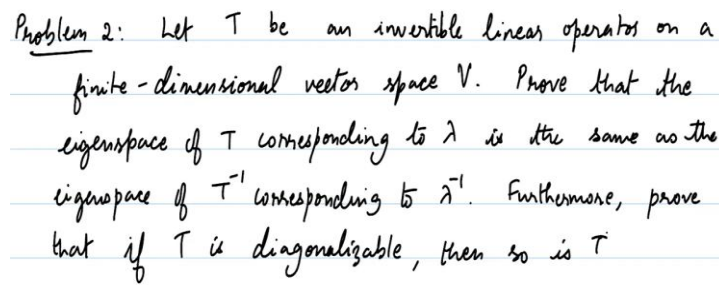


Hence, the eigen values, which are the roots of the characteristic polynomial of T are $0, 1$ and 2 . So, notice that there are 3 distinct eigen values of T and the dimension of \mathbb{P}_2 of \mathbb{R} is also 3.

So, I will not even bother calculating or getting hold of the eigen vectors by invoking 1 of the theorems we have proved in the lectures since, T has 3 distinct eigenvalues, we have that T is diagonalizable.

So, the first example was not diagonalizable in the problem that was given however if we tweak the problem, change the vector space to \mathbb{P}_2 of \mathbb{C} , which is a vector space over \mathbb{C} and define the linear operator T similarly, then it turns out to be diagonalizable. And the third problem is a problem which indeed is diagonalizable, so it is a linear operator, which indeed is diagonalizable. So, with that we complete the first problem.

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Problem 2: Let T be an invertible linear operator on a finite-dimensional vector space V . Prove that the eigenspace of T corresponding to λ is the same as the eigenspace of T^{-1} corresponding to λ^{-1} . Furthermore, prove that if T is diagonalizable, then so is T^{-1} .



Okay, the next problem, the next problem discusses the relationship between T and T inverse about whether what what can we say about the eigenspaces and eigenvalues of T inverse, when we know about the eigenvalues and eigenspaces of T , further whether we can conclude anything about diagonalizability of T inverse, when the diagonalizability of T is not.

So, let me write down the statement of the problem. So, let T be an invertible linear operator on a vector space V , let me impose a finite-dimensional T here, finite-dimensional. Suppose, that λ is an eigenvalue of T and prove that λ^{-1} is also an eigenvalue of T^{-1} .

So, let me write it like this, prove that the eigen space of T corresponding to λ , suppose λ is an eigenvalue of T and suppose the eigenspace of T corresponding to λ is known, then the problem is to prove that the same subspace will be an eigenspace of T^{-1} corresponding to λ^{-1} is the same as the eigenspace of T corresponding to λ . Furthermore, prove that if T is diagonalizable and T^{-1}

is, well if we solve the first part of this problem, then the second part easily follows, so is T inverse.

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corresponding to λ^{-1} . Moreover, prove
that if T is diagonalizable, then so is T^{-1} .

Proof: Since T is invertible, 0 is not an
eigenvalue of T .

Let λ be an eigenvalue of T .



So it is a proof problem, let me write it down as proof. So, first observation is to see that λ^{-1} is indeed an eigenvalue of T . So, let λ be an Eigen value, okay. So, very careful, we should be very careful about it, before we even begin notice that T is an invertible linear transformation.

What can we say about invertible linear transformations? We can say that the invertible linear transformations will not have any element in the null space and therefore, 0 cannot be its eigenvalue since T is not invertible, 0 is not or is invertible rather is invertible, 0 is not an eigenvalue of T . And that tells us that if λ is an eigenvalue, we can talk about $1/\lambda$. So, let λ be an eigenvalue of T .

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$$\text{Let } \lambda \text{ be an eigenvalue of } T \text{ and } v \text{ be a non-zero vector}$$
$$\text{s.t. } Tv = \lambda v$$
$$T^{-1}T = I \quad T^{-1}Tv = v$$
$$\Rightarrow T^{-1}(\lambda v) = v$$
$$\Rightarrow T^{-1}v = \left(\frac{1}{\lambda}\right)v.$$



And the moment there is a lambda which is an eigenvalue that v be some non-zero vector such that T lambda, Tv is equal to lambda v and v be non-zero vector such that Tv is equal to lambda v.

What do we know about T inverse? T inverse is the inverse of T. So, T inverse T is the identity map and T inverse Tv the same eigenvector that we just took that is Iv, which is equal to v. But we know what Tv is Tv is lambda v that means T inverse of lambda v is equal to v.

That implies inverse as a linear map, lambda can be taken out, and it can also be inverted, I will just put everything together and say that this is 1 by lambda times v, that means that 1 by lambda is an eigenvalue of T and v is an eigenvector of T inverse, 1 by lambda is an eigenvalue of T inverse and v is also an eigenvector of T inverse. So, what we have proved here just now is that, if v is an eigenvector of T corresponding to lambda and v is also an eigenvector of v inverse of T inverse corresponding to 1 by lambda.

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λ^{-1}


$\Rightarrow v$ is an eigenvector of T^{-1} corresponding to λ^{-1} .

Hence

Eigenspace of T corresponding to $\lambda \subseteq$ Eigenspace of T^{-1} corresponding to λ^{-1} .

\Rightarrow Eigenspace of T^{-1} corresponding to $\lambda^{-1} \subseteq$ Eigenspace of T corresponding to λ .

\Rightarrow the eigenspaces are equal.



So let me just note that down. This implies v is an eigenvector of the T inverse corresponding to λ^{-1} , so that it is not that we are just shown that if λ is an eigenvalue of T then λ^{-1} is an eigenvalue of T^{-1} , we have shown more, we have shown that v is also the eigenvector of T corresponding to λ will also be the eigenvector of T^{-1} corresponding to λ^{-1} . So, now I should be able to say this, the eigenspace which, hence eigenspace of T corresponding to λ is contained in the Eigenspace of T^{-1} corresponding to λ^{-1} .

But then, this is a symmetric argument if we had started off with T^{-1} in place of T and T in place of T^{-1} , we would have got the other way, other side containment. Similarly, Eigenspace of T^{-1} corresponding to λ^{-1} is contained in Eigenspace of T corresponding to λ , which implies that they are equal, the Eigenspaces are equal, that is what we had set out to prove.

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Problem 2: Let T be an invertible linear operator on a finite-dimensional vector space V . Prove that the eigenspace of T corresponding to λ is the same as the eigenspace of T^{-1} corresponding to λ^{-1} . Furthermore, prove that if T is diagonalizable, then so is T^{-1} .

Proof: Since T is invertible, 0 is not an eigenvalue of T .



But then there is a second part to the problem, if you recall, it not that we were attempting to only prove that eigenspaces are the same. We also wanted to show that if T is diagonalizable and so is T inverse, but that is quite straightforward because if T is diagonalizable, then we have a basis consisting of eigenvectors of T . We just showed that every eigenvector of T is also an eigenvector of T inverse. Therefore, the same basis will give you what we want.

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\Rightarrow Eigenspace of T corresp. to $\lambda \subseteq$ eigenspace of T corresp. to λ^{-1} .

\Rightarrow the eigenspaces are equal.

Since T is diagonalizable, \exists a basis $\beta = (v_1, \dots, v_n)$ of eigenvectors of T . \Rightarrow

\exists a basis of T^{-1} consisting of eigenvectors.



of eigenvectors of T . \Rightarrow

\exists a basis of T^{-1} consisting of eigenvectors.

$\Rightarrow T^{-1}$ - diagonalizable. \square

Problem:



Since, let me just note that T is diagonalizable, there exist eigenvectors there exist a basis β equal to v_1 to v_n of eigenvectors of T , but these are also eigenvectors of T inverse, this implies that there exists a basis of T inverse consisting of eigenvectors. That is precisely, what it means to say that a given the linear operators diagonalizable, which implies that T inverse is diagonalizable. So, we have shown all the parts you are in the second part.

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Problem 3: Let V be a vector space and T be a linear operator on V . Suppose W is the T -cyclic subspace of V generated by a non-zero vector v . Prove that for every $w \in W$, \exists a polynomial $g(t)$ s.t. $g(T)v = w$.



The next problem is regarding the cyclic subspace, cyclic subgroup generator. So, the next problem is regarding the T cyclic subspace generated by a vector in a vector space V . So, let me write down the problem.

So, let V be a vector space and T be a linear operator, this is I think problem 3, linear operator on V . Suppose, W is the T cyclic subspace of V generated by some non-zero vector

by a non-zero vector v , then prove that W is polynomial g such that $g(T)v = w$ for every w in W . There exist a polynomial g such that $g(T)v = w$, so that is the problem. Prove that for every w in W , there exist a polynomial g such that $g(T)v = w$.

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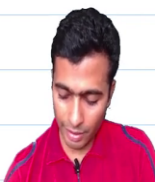
$$w \in W, \exists \text{ a polynomial } g(t) \text{ s.t. } g(T)v = w.$$

Proof: $W = \text{span} \{ v, Tv, T^2v, \dots \}$

Let $w \in W$

Let a_1, \dots, a_n be s.t.

$$w = a_1 T^{k_1} v + a_2 T^{k_2} v + \dots + a_n T^{k_n} v$$



$\Rightarrow T^{-1}$ -diagonalizable. \square

Problem 3: Let V be a vector space and T be a linear operator on V . Suppose W is the T -cyclic subspace of V generated by a non-zero vector v . Prove that for every $w \in W$, \exists a polynomial $g(t)$ s.t. $g(T)v = w$.

Proof: $W = \text{span} \{ v, Tv, T^2v, \dots \}$



So we have done some, the techniques or the idea that will be used to proof this particular statement. So, let me just show you the statement once more we have already seen something similar ones, but it is good to keep these kind of arguments in mind. So, let us just go over what to do to get hold of some such g , g over here.

So, what is the definition of a T cyclic subspace generated by a vector? So, let me give it as a proof. So, W is the T cyclic subspace of V generated by v that means that this is the span of

the vectors v, Tv, T^2v , and so on. T^3v and so what does T to the power k that is T acting on T acting, so T acting on v k times, so T of T of T of T of v , k times this is acting that is what T to the power k v is and w is the span of the vectors v, Tv, T^2v, T^3v and so on.

So, notice that we have not imposed the requirement that V should be a finite dimensional vector space that requirement is not there, so it is possible that w is infinite dimensional, okay. So, let w be in capital W that means, it is in the span of v, Tv and so on. So, that means let a_1 to a_n be such that w is equal to $a_1 T^{k_1} v$ plus $a_2 T^{k_2} v$ plus $a_n T^{k_n} v$.

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$$\begin{aligned} \text{Proof: } W &= \text{span} \{ v, Tv, T^2v, \dots \} \\ \text{Let } w &\in W \\ \text{Let } a_1, \dots, a_n &\text{ be s.t.} \\ w &= a_1 T^{k_1} v + a_2 T^{k_2} v + \dots + a_n T^{k_n} v \\ &= (a_1 T^{k_1} + a_2 T^{k_2} + \dots + a_n T^{k_n}) v \\ \text{Let } g(t) &= a_1 t^{k_1} + a_2 t^{k_2} + \dots + a_n t^{k_n}. \end{aligned}$$



But this is the same as $a_1 T^{k_1} v$ so $a_1 T^{k_1} v$ plus $a_2 T^{k_2} v$ plus $a_n T^{k_n} v$, this acting on v . So, let us define g of t to be equal to a_1 times t to the power k_1 plus a_2 times t to the power k_2 plus a_n times t to the power k_n .

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Problems: Let V be a vector space and T be a linear operator on V . Suppose W is the T -cyclic subspace of V generated by a non-zero vector v . Prove that for every $w \in W$, \exists a polynomial $g(t)$ s.t. $g(T)v = w$. Moreover, if W is finite dimensional, then g can be picked such that $\deg(g) \leq \dim(W)$.

Proof: $W = \text{span} \{ v, Tv, T^2v, \dots \}$

Let $w \in W$

i.e. \exists a_0, a_1, \dots, a_n s.t.



When then all the conditions in the hypothesis are satisfied by g and yes, here x is a polynomial g such that g of $T v$ is equal to w . Let me just add a small portion to this. Moreover, if W is finite dimensional, then g can be picked. That is also actually is simple from what we had just done such that degree of g is less than or equal to the dimension of W .

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Let $g(t) = a_1 t^{k_1} + a_2 t^{k_2} + \dots + a_n t^{k_n}$.

Suppose $\dim(W) = n+1$

Claim: $T^k v \in \text{span} \{ v, Tv, \dots, T^n v \}$. $\forall k \geq n+1$.

Claim: $T^k v \in \text{span}\{v, Tv, \dots, T^m v\}$. $\forall k \geq m+1$.

$$\Rightarrow W = \text{span}\{v, Tv, \dots, T^m v\}.$$

$$\Rightarrow w \in \text{span}\{ \quad \quad \quad \}.$$

$$\Rightarrow \exists b_0, \dots, b_m \text{ s.t.}$$

$$w = b_0 v + b_1 Tv + \dots + b_m T^m v$$

define $g(t) = b_0 + b_1 t + \dots + b_m t^m$

Okay, so let us see what this means. What this means is the following suppose, dimension of V is, dimension W is such m . So, my first claim is that T to the power k v belongs to the span of V, T let me put it as m plus 1 , so that I have, I do not have to worry about keeping this m minus 1 at the top I can now write say $T^m v$ for all so this is my first claim, for all k greater than or equal to m plus 1 , this is my first claim.

So, the proof we have already seen this proof in one of the lecture. So, I will not go into it, it is a proof by induction, you check that for k equal to m plus 1 this is getting satisfied and then by the strong induction hypothesis you can write that any T to the power k v is in the span of this, but the moment this happens what this implies is that W is the span of V, Tv upto T to the power m v , because any T to the power k v for k greater than m will mean the span already.

So, the span of $V, Tv, T^2 v$ and so on will be in this, exactly equal to this in fact. But that implies that w is in the span of all these vectors, which implies that there exists a_1 to this case, let me now use b_1 , so that there is no confusion b_1 to b_m such that w is equal to v or rather let me use b_0 to, $b_0 v$ plus $b_1 Tv$ plus upto $b_m T^m v$, now define g of t to be equal to b_0 plus $b_1 t$ plus upto $b_m t$ to the power m .

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$$\begin{aligned} \text{The } \deg(g(t)) &\leq m \\ \& \ g(T)v &= w \quad \text{_____} \quad \blacksquare. \end{aligned}$$

Problem 4: Let $A \in M_n(\mathbb{R})$. Then prove that
 $\dim(W) \leq n$ where $W = \text{span}\{I, A, A^2, \dots\}$

$$= (a_1 T^{k_1} + a_2 T^{k_2} + \dots + a_n T^{k_n})v$$

$$\text{Let } g(t) = a_1 t^{k_1} + a_2 t^{k_2} + \dots + a_n t^{k_n}.$$

Suppose $\dim(W) = m+1$

Claim: $T^k v \in \text{span}\{v, Tv, \dots, T^m v\} \quad \forall k \geq m+1.$

$$\Rightarrow W = \text{span}\{v, Tv, \dots, T^m v\}.$$

And clearly, g of t has degree less than or equal to m and g of Tv is equal to w . So, if w is finite dimensional, we can even pick g to satisfy some nice properties. In the next problem we will discuss an application of the Cayley Hamilton theorem. So, let me write down the problem for you. So, this is going to be problem 4. So, let A be an M cross, M cross n matrix illustrated as $M_n \mathbb{R}$ let A be and M cross n matrix with real entries.

Then prove that dimension of the vector subspace W of M_n of \mathbb{R} is less than or equal to n , where W is the span of the vectors I, A, A^2 , and so on, this is span of the collection I, A, A^2 , and so on. And then we will be able to say that the dimension of W is less than or equal to n .

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Problem 4: Let $A \in M_n(\mathbb{R})$. Then prove that
 $\dim(W) \leq n$ where $W = \text{span}\{I, A, A^2, \dots\}$
Proof: Since $A \in M_n(\mathbb{R})$, consider
 $L_A: \mathbb{R}^n \rightarrow \mathbb{R}^n$
 \Rightarrow Char. poly of $L_A =$ char poly of A has
deg = n .

And that is quite straightforward. So, let us see if we have the power of the Cayley Hamilton theorem, then this is quite nice. If you have the power of the Cayley Hamilton theorem, this is quite straightforward. Notice that an n cross n matrix can be thought of as a linear transformation from \mathbb{R}^n to itself.

Since A belongs to M_n of \mathbb{R} consider L_A from \mathbb{R}^n to itself, which is n dimensional space, \mathbb{R}^n is an n dimensional space. This implies that the characteristic polynomial of L_A which is the characteristic polynomial of A has degree less than or exactly in fact equal to the dimension of \mathbb{R}^n , which is equal to n , that is a degree of the characteristic polynomial dimension of V .

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$L_A: \mathbb{R}^n \rightarrow \mathbb{R}^n$
 \Rightarrow Char. poly of $L_A =$ char poly of A has
deg = n .

$\Rightarrow f(\lambda)$ Char. poly of A has deg n .

$$f(\lambda) = (-1)^n \lambda^n + \dots + a_0$$

The Cayley-Hamilton theorem

So, that means f of λ which is the characteristic polynomial of A has degree n , so let us see, f of λ is equal to minus 1 to the power λ minus 1 to the power n times λ to the power n plus so on, the lower order terms plus a_0 , it is better not to be the determinant. Anyway, we are not interested in that, but nevertheless, by the Cayley Hamilton theorem, the matrix A satisfies this polynomial.

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$$f(\lambda) = (-1)^n \lambda^n + \dots + a_0$$

The Cayley-Hamilton theorem

$$f(L_A) \equiv 0$$

$$\Rightarrow (-1)^n L_A^n + \dots + a_0 I \equiv 0$$

$$\Rightarrow (-1)^n A^n + a_{n-1} A^{n-1} + \dots + a_0 I \equiv 0.$$

$$\Rightarrow A^n \in \text{span}(I, A, A^2, \dots, A^{n-1}).$$

The Cayley Hamilton theorem, we are shown a version of the Cayley Hamilton theorem for the linear operators, but it is going to be the same, so it is going to imply the same f of LA is equal to the 0 vector.

So identically equal to 0, that is what it means. But what is the meaning of f of LA , this implies that, well equal to 0 implies that minus 1 to the power n times LA acting on itself n times plus so on up to $a_0 I$ is the 0 linear operator. That is what it means, and by going down to the basis this implies that minus 1 to the power n times A to the power n plus so on. Let me just write the second term $a_{n-1} A^{n-1} + a_0 I$ is the 0 vector. This implies that A^n belongs to the span of $I, A, A^2, \dots, A^{n-1}$.

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$$\Rightarrow A^n \in \text{span}(I, A, A^2, \dots, A^{n-1}).$$

$$\Rightarrow A^k \in \text{span}(I, A, A^2, \dots, A^{n-1}) \quad \forall k \geq n.$$

$$\Rightarrow W \subseteq \text{span}(I, A, A^2, \dots, A^{n-1})$$

$$\text{Hence } W = \text{span}(I, A, A^2, \dots, A^{n-1})$$

But that implies that A to the power k belongs to the span of I, A, A square, upto A to the power n minus 1 for all k greater than or equal to n , which implies that W is contained in the span of I, A, A square, upto A to the power n minus 1. But what is W ? W is a span of I, A, A square and so on.

And therefore, the right hand side in particular is contained in W , this implies hence, by this observation and the fact that span of I, A, A square, upto A to the power n minus 1 is contained in W , we get W is equal to the span of I, A, A square, upto A to the power n minus 1.

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$$\text{Hence } W = \text{span}(I, A, A^2, \dots, A^{n-1})$$

Since W has a spanning set of size n ,

we can conclude that

$$\dim(W) \leq n. \quad \blacksquare$$

What do we have? We now have a spanning set which has size n and what can we say about the dimension, the dimension will always be less than or equal to the size of a spanning set. Since, W has a spanning set of size n , we can conclude that dimension of W is less than or equal to n . Hence, we have to prove the result.

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Problem 5: Let V be an inner product space &

$u, v \in V$. Then prove that $\langle u, v \rangle = 0$ iff

$$\|u\| \leq \|u + av\| \quad \forall a \in F.$$

In the next problem we will discuss some properties in an inner product space, this is going to be problem 5, so let V be an inner product space, so let capital V be an inner product space and when u, v the vectors in capital V then the inner product of u, v , then prove that, this is what we have to show, prove that inner product of u, v is equal to 0 if and only if norm of u is less than or equal to the norm of $u + av$ for all a in F .

So notice that I am using the word F . So, this is true even in the case when V is a complex inner product space. So, but the statement tells us that, tells us is that if you have that u and v are orthogonal, then norm of u is less than or equal to norm of $u + av$ for all a in F . And further if norm of u is less than or equal to norm of $u + av$ for all a in F , then u and v are orthogonal to each other, both sides are being demanded.

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$$u, v \in V. \text{ Then prove that } \langle u, v \rangle = 0 \text{ iff}$$

$$\|u\| \leq \|u + av\| \quad \forall a \in F.$$

Proof: If $\langle u, v \rangle = 0$,

$$\|u + av\|^2 = \|u\|^2 + |a|^2 \|v\|^2 \quad \forall a \in F$$

(> 0)

$$\Rightarrow \|u\|^2 \leq \|u + av\|^2 \quad \forall a \in F$$

$$\Rightarrow \|u\| \leq \|u + av\| \quad \forall a \in F.$$

So let us prove, let us prove the result, one side should be easy. So, let us see, if inner product of u , comma v is equal to 0, then what is it that we know about the norm of u plus av the whole square. We know that by Pythagoras Theorem this is equal to well I was using the word norm but what I mean is length, this is going to be length of u square plus mod of a times length of v square, notice that this is a positive quantity the mod of a times length of v square is a positive quantity.

So, this implies that u square is less than or equal to the length of, length of u square is less than or equal to the length of u plus av the whole square by taking square root the length of u is less than or equal to length of u plus av . Now, this is true for all a in F and therefore, this is also true for all a in F , this is also true for all a in F . So, we have proved one side of the result which was easy. We have shown that if u , comma v , the inner product is 0 if u and v are orthogonal, then the quality, inequality satisfied.

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$$\Rightarrow \|u\| \leq \|u+av\| \quad \forall a \in \mathbb{F}.$$

Conversely, let $\|u\| \leq \|u+av\| \quad \forall a \in \mathbb{F}$.

$$\begin{aligned} \|u+av\|^2 &= \langle u+av, u+av \rangle \\ &= \|u\|^2 + a \langle v, u \rangle + \bar{a} \langle u, v \rangle + |a|^2 \|v\|^2 \end{aligned}$$

$$\|u+av\|^2 - \|u\|^2 = 2 \operatorname{Re}(\bar{a} \langle u, v \rangle) + |a|^2 \|v\|^2$$

$$\|u+av\|^2 - \|u\|^2 \geq 0 \quad \forall a \in \mathbb{F}$$

\Rightarrow

Let us assume okay, so the conversely let length of u be less than or equal to length of u plus av for all a in \mathbb{F} . Let us now try and conclude that u plus av is, u and v are orthogonal. Okay, so what is the length of u plus av the whole square this is just the inner product of u plus av with u plus av and that is equal to the length of u square plus a times v , comma u plus \bar{a} times u comma v plus mod a square times the length of v square.

So, let us look at what is the length of u plus av square minus the length of u square. That is equal to a times v , comma u , so let me just write this as 2 times the real part of \bar{a} times u , comma v , why is that the case because a times the inner product of v plus u when added to its conjugate, that will give you 2 times the real part of one of the two, well, a times the inner product of v , comma u will have the same real part as the complex number \bar{a} times u , comma v .

So, I am writing down everything under the assumption that it is possible that our vector spaces are complex inner product space. So, then this makes sense. So, plus mod a square times the length of v square, so this is to be satisfied by every scalar a . So, let us now carefully pick our scalar. So, this, so we want the quantity to the left to be greater than 0 this the whole square minus this is greater than or equal to 0 for all a in \mathbb{F} implies.

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$$\begin{aligned} &= \|u\|^2 + a \langle v, u \rangle + \bar{a} \langle u, v \rangle + |a|^2 \|v\|^2 \\ \|u+av\|^2 - \|u\|^2 &= 2 \operatorname{Re}(\bar{a} \langle u, v \rangle) + |a|^2 \|v\|^2 \\ \|u+av\|^2 - \|u\|^2 &\geq 0 \quad \forall a \in \mathbb{F} \\ \Rightarrow 2 \operatorname{Re}(\bar{a} \langle u, v \rangle) + |a|^2 \|v\|^2 &> 0 \quad \rightarrow (*) \\ \text{If } v &= 0, \text{ the proof follows.} \end{aligned}$$

$$\text{When } v \neq 0, \quad a = \frac{\langle u, v \rangle}{\|v\|^2}$$

Let us write down the right hand side, 2 times the real part of a bar times inner product of u, comma v plus mod a square times the length of v square is greater than 0. So, let us carefully pick a, pick a to be equal to, okay so let us see, if v is equal to 0, then there is nothing to prove, then u, comma v will have inner product equal to 0 and we will be done. So, the case when v is equal to 0, the solution is clear.

The proof follows. So, we may assume without loss of generality that v is not equal to 0, so when v is not equal to 0, let us pick a very special, this is after all satisfied, the star has satisfied for all a in F. So, let us pick a to be equal to the inner product of u with v by the length of v square.

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$$\begin{aligned} \text{When } v &\neq 0, \quad a = \frac{\langle u, v \rangle}{\|v\|^2} \\ \text{Then L.H.S of } (*) &\text{ will be} \\ 2 \operatorname{Re}\left(\frac{\overline{\langle u, v \rangle}}{\|v\|^2} \langle u, v \rangle\right) + \frac{|\langle u, v \rangle|^2 \|v\|^2}{\|v\|^4} \\ &= 2 \operatorname{Re}\left(\frac{|\langle u, v \rangle|^2}{\|v\|^2}\right) + \frac{|\langle u, v \rangle|^2}{\|v\|^2} \\ &= \frac{2|\langle u, v \rangle|^2}{\|v\|^2} + \frac{|\langle u, v \rangle|^2}{\|v\|^2} \end{aligned}$$

$$\begin{aligned}
&= \frac{2 \operatorname{Re} \left(-\frac{\langle u, v \rangle}{\|v\|^2} \right) + \frac{|\langle u, v \rangle|^2}{\|v\|^2}}{\|v\|^2} \\
&= \frac{-2 |\langle u, v \rangle|^2}{\|v\|^2} + \frac{|\langle u, v \rangle|^2}{\|v\|^2} \\
&= \frac{-2 |\langle u, v \rangle|^2}{\|v\|^2}
\end{aligned}$$

$$\begin{aligned}
\|u+av\|^2 - \|u\|^2 &= 2 \operatorname{Re}(\bar{a} \langle u, v \rangle) + |a|^2 \|v\|^2 \\
\|u+av\|^2 - \|u\|^2 &\geq 0 \quad \forall a \in \mathbb{F} \\
\Rightarrow 2 \operatorname{Re}(\bar{a} \langle u, v \rangle) + |a|^2 \|v\|^2 &> 0 \quad \rightarrow (*) \\
\text{If } v=0, \text{ the proof follows.}
\end{aligned}$$

When $v \neq 0$, $a = -\frac{\langle u, v \rangle}{\|v\|^2}$

Then L.H.S of (*) will be

$$2 \operatorname{Re} \left(\frac{\overline{\langle u, v \rangle} \langle u, v \rangle}{\|v\|^2} \right) + \frac{|\langle u, v \rangle|^2}{\|v\|^4} \|v\|^2$$

Let us pick this particular scalar, and let us see what happens then star then L.H.S of star will be 2 times real part of a bar will be inner product of u, comma v bar by the length, length of v is a real number. So, this is just a real number times the inner product of u, comma v.

And how about mod a square, mod a square will be inner product of u, comma v the whole square by norm v square length v square, the whole square so this is going to be length v to the power 4 times length of v square, which is just going to be equal to 2 times the real part of absolute value of u, comma v the whole square by length of v square.

Why would it be the absolute value should check that if Z is equal to a plus Ib Z bar is equal to a minus Ib, and Z Z bar will be just a square plus b square, which is the square of the absolute value of Z. So, this is exactly what we will be getting plus after cancellations, the

next term will just be equal to absolute value of inner product of u , v the whole square by norm, by the length of v square. But notice that we are looking at the real part of a real number. So, that has to be the number itself. So, this is equal to 2 times, let me be a little careful here.

So, let us do one thing, there was a , this will not work. So, what we will do is we will change the sign a bit, let us put a to be minus of this number, that is when the fun begins, then this will be minus of this, then this is going to be 2 times minus of this, which is 2 times minus of this, which is minus of 2 times the inner product, absolute value of inner product of u , comma v square by length of v square plus absolute value of u , comma v the whole square by the length of v square.

I will just explain why, what, what was going, what was going on. If we had picked, if the way we had picked earlier, we would have just ended up with some number which is greater than or equal to 0 and we would not have been able to conclude much, but what we have done is by changing the sign, now here, this is just going to be equal to minus of 2 times the absolute value of the inner product of u , comma v by the length of v square.

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$$\|u+av\|^2 - \|u\|^2 = 2 \operatorname{Re}(a \langle u, v \rangle) + |a|^2 \|v\|^2$$

$$\|u+av\|^2 - \|u\|^2 \geq 0 \quad \forall a \in \mathbb{F}$$

$$\Rightarrow 2 \operatorname{Re}(\bar{a} \langle u, v \rangle) + |a|^2 \|v\|^2 > 0 \quad \rightarrow (*)$$

If $v = 0$, the proof follows.

$$\text{When } v \neq 0, \quad a = -\frac{\langle u, v \rangle}{\|v\|^2}$$

Then L.H.S of (*) will be

$$2 \operatorname{Re}\left(-\frac{\langle u, v \rangle \langle u, v \rangle}{\|v\|^2}\right) + \frac{|\langle u, v \rangle|^2}{\|v\|^4} \|v\|^2$$

And what do we know just go back to star, R here tells us that that quantity should not be necessarily greater than 0.

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$$= - \frac{2|\langle u, v \rangle|}{\|v\|^2}$$

$$\text{By (*)} \quad - \frac{2|\langle u, v \rangle|}{\|v\|^2} \geq 0$$

$$\Rightarrow -|\langle u, v \rangle| \geq 0$$

$$\Rightarrow |\langle u, v \rangle| \leq 0$$

$$\Rightarrow |\langle u, v \rangle| \leq 0$$

$$\Rightarrow |\langle u, v \rangle| = 0$$

$$\Rightarrow \langle u, v \rangle = 0 \quad \text{—} \quad \blacksquare$$

Star by star minus of 2 times absolute value of u, comma v by the length of v square should be greater than 0, we can safely multiply by length of v square, which is a positive quantity and conclude at, in fact, we can conclude that the absolute value of u, comma v is less than, this should be greater than or equal to 0, this should not be less than or equal to 0. I am sorry, this is greater than or equal to 0, by multiplying by minus 1 we get this is less than or equal to 0.

But absolute value of a complex number, this cannot be negative, this implies that the absolute value of u, comma v is equal to 0. But how can the absolute value be equal if it is if equal if and only if the complex number itself is equal to 0. And that is precisely what we had said out to proof.

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Conversely, let $\|u\| \leq \|u+av\| \quad \forall a \in \mathbb{F}$.

$$\|u+av\|^2 = \langle u+av, u+av \rangle$$
$$= \|u\|^2 + a \langle v, u \rangle + \bar{a} \langle u, v \rangle + |a|^2 \|v\|^2$$

$$\|u+av\|^2 - \|u\|^2 = 2 \operatorname{Re}(\bar{a} \langle u, v \rangle) + |a|^2 \|v\|^2$$

$$\|u+av\|^2 - \|u\|^2 \geq 0 \quad \forall a \in \mathbb{F}$$

$$\Rightarrow 2 \operatorname{Re}(\bar{a} \langle u, v \rangle) + |a|^2 \|v\|^2 > 0 \quad \rightarrow (*)$$

If $v = 0$, the proof follows.

$$\text{When } v \neq 0, \quad a = - \frac{\langle u, v \rangle}{\|v\|^2}$$

So, let us just quickly go back to see what we have done. What we have done is that we wrote down the expression for the length of u plus av square and from there, we managed to get hold of an equality of this sort. And we know that length of u is less than or equal to the length of u plus av in particular length of u square is less than or equal to the length of u plus av the whole square and therefore the length of u plus av the whole square minus the length of u square is greater than or equal to 0. And that is precisely what was used here. And we concluded at RHS will also hence be equal to, be greater than or equal to 0.

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$$= \|u\|^2 + a \langle v, u \rangle + \bar{a} \langle u, v \rangle + |a|^2 \|v\|^2$$

$$\|u+av\|^2 - \|u\|^2 = 2 \operatorname{Re}(\bar{a} \langle u, v \rangle) + |a|^2 \|v\|^2$$

$$\|u+av\|^2 - \|u\|^2 \geq 0 \quad \forall a \in \mathbb{F}$$

$$\Rightarrow 2 \operatorname{Re}(\bar{a} \langle u, v \rangle) + |a|^2 \|v\|^2 \geq 0 \quad \rightarrow (*)$$

If $v = 0$, the proof follows.

$$\text{When } v \neq 0, \quad a = - \frac{\langle u, v \rangle}{\|v\|^2}$$

Then L.H.S of (*) will be

$$= \frac{2 \operatorname{Re}(\bar{a} \langle u, v \rangle) + |a|^2 \|v\|^2}{\|v\|^2}$$

$$\text{When } v \neq 0, \quad a = -\frac{\langle u, v \rangle}{\|v\|^2}$$

Then LHS of (*) will be

$$2 \operatorname{Re} \left(-\frac{\langle u, v \rangle}{\|v\|^2} \langle u, v \rangle \right) + \frac{|\langle u, v \rangle|^2 \|v\|^2}{\|v\|^4}$$

$$= 2 \operatorname{Re} \left(-\frac{|\langle u, v \rangle|^2}{\|v\|^2} \right) + \frac{|\langle u, v \rangle|^2}{\|v\|^2}$$

$$= -\frac{2|\langle u, v \rangle|^2}{\|v\|^2} + \frac{|\langle u, v \rangle|^2}{\|v\|^2}$$

$$= \frac{|\langle u, v \rangle|^2}{\|v\|^2}$$

$$= -\frac{|\langle u, v \rangle|^2}{\|v\|^2}$$

$$\text{By (*)} \quad -\frac{2|\langle u, v \rangle|^2}{\|v\|^2} \geq 0$$

$$\Rightarrow -|\langle u, v \rangle|^2 \geq 0$$

$$\Rightarrow |\langle u, v \rangle|^2 \leq 0$$

$$\Rightarrow |\langle u, v \rangle| = 0$$

$$\Rightarrow \langle u, v \rangle = 0 \quad \square$$

So I will just make a slight correction here. (54:20) the greater than or equal to this should be a greater than or equal to, from the above. And that is precisely, and then what did we do we picked our a very carefully when we is not equal to 0, we picked our a to be something like this. And then with that carefully chosen a, we ended up with the absolute value of the inner product of u, comma v being equal to 0, which (54:45) to be orthogonal to each other. Okay, that solves the fifth problem.

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Problem 6: Prove that

$$\left(\sum_{j=1}^n a_j b_j\right)^2 \leq \left(\sum_{j=1}^n a_j^2\right) \left(\sum_{j=1}^n b_j^2\right).$$

$\forall a_i, b_i \in \mathbb{R}$ where $i = 1, 2, \dots, n$.

The next problem is an application of the celebrated Cauchy Schwarz inequality. As you might know, as I told you earlier Cauchy Schwarz inequality is one of the most important theorems in the field and its power is immense. So, let us look at one problem to slightly indicate that it is actually quite a powerful theorem.

So, prove that summation $a_j b_j$ the whole square is less than so this is j equal to 1 to n , this is less than or equal to summation j a_j square, j is again from 1 to n times summation b_j square by j , where j is equal to 1 to n , this is true for all a_i , comma b_i in \mathbb{R} where i is equal to 1 to n . So, at first glance, it might not look like Cauchy Schwarz inequality might come into the picture, so this is just some inequality involving a few real numbers and the squares.

But we will very soon, very soon we will convert this problem into a problem which involves the relevant vector spaces as just to be guessed in \mathbb{R}^n , we will use the standard inner product and the Cauchy Schwarz inequality in a smart way.

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$$\forall a_i, b_i \in \mathbb{R} \text{ where } i = 1, 2, \dots, n.$$

Proof: Consider \mathbb{R}^n with the standard inner product.
Let $(a_1, \dots, a_n), (b_1, \dots, b_n) \in \mathbb{R}^n$.

So, let us see how it can be done. So, this is a proof problem. So, let me give a proof, so consider \mathbb{R}^n with the standard inner product and let us pick a_1 to a_n and b_1 to b_n arbitrarily. So, let a_1 to a_n , comma b_1 to b_n be vectors in \mathbb{R}^n . So, let them be n tuples.

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$$\forall a_i, b_i \in \mathbb{R} \text{ where } i = 1, 2, \dots, n.$$

Proof: Consider \mathbb{R}^n with the standard inner product.
Let $(a_1, \dots, a_n), (b_1, \dots, b_n) \in \mathbb{R}^n$.

By Cauchy-Schwarz inequality, we have

$$|\langle (a_1, \dots, a_n), (b_1, \dots, b_n) \rangle| \leq \|(a_1, \dots, a_n)\| \|(b_1, \dots, b_n)\|$$

Now, let us try and recall what Cauchy Schwarz inequality says. By Cauchy Schwarz inequality, we have the inner product of a_1 to a_n and absolute value of the inner product of a_1 to a_n , comma b_1 to b_n . This inner product, this is less than or equal to the length of the vector a_1 to a_n times the length of the vector b_1 to b_n , this is precisely what the Cauchy Schwarz inequality says, but we will do a slight tweaking here.

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$$\text{Define } a'_i = \sqrt{i} a_i$$

$$\text{by } b'_i = b_i / \sqrt{i}$$

Apply C-S to (a'_1, \dots, a'_n) and (b'_1, \dots, b'_n)

$$|\langle (a'_1, \dots, a'_n), (b'_1, \dots, b'_n) \rangle| \leq \|(a'_1, \dots, a'_n)\| \|(b'_1, \dots, b'_n)\|$$

\Rightarrow

So, let us do one thing, let us now define a_i prime to be equal to i times a_i . Similarly, or maybe not, maybe square root of i times a_i . Similarly, b_i be equal to b_i by square root of i . So, we will define now a_i , b_i prime, a_i prime and b_i prime in this manner. So, apply Cauchy Schwarz to these vectors, we will not apply Cauchy Schwarz to our a_1 to a_n and b_1 to b_n , we will apply it to a_1 prime to let me write it down.

Applying, let me shorten it to C-S for Cauchy Schwarz to a_1 prime upto a_n prime and b_1 prime upto b_n prime. What will be the L.H.S, L.H.S will be the absolute value of the inner product of we will write it down why be in a hurry this and b_1 prime to b_n prime, this is less than or equal to the absolute value of or the length of a_1 prime to a_n prime, times the length of b_1 prime to b_n prime.

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$$\text{By } b'_i = b_i/\sqrt{i}$$

Apply C-S to (a'_1, \dots, a'_n) and (b'_1, \dots, b'_n)

$$|\langle (a'_1, \dots, a'_n), (b'_1, \dots, b'_n) \rangle|^2 \leq \|(a'_1, \dots, a'_n)\|^2 \|(b'_1, \dots, b'_n)\|^2$$

$$\Rightarrow |(a'_1 b'_1 + a'_2 b'_2 + \dots + a'_n b'_n)|^2 \leq \dots$$

Problem 6: Prove that

$$\left(\sum_{j=1}^n a_j b_j \right)^2 \leq \left(\sum_{j=1}^n j a_j^2 \right) \left(\sum_{j=1}^n \frac{b_j^2}{j} \right).$$

$\forall a_i, b_i \in \mathbb{R}$ where $i = 1, 2, \dots, n$.

Proof: Consider \mathbb{R}^n with the standard inner product.

Let $(a_1, \dots, a_n), (b_1, \dots, b_n) \in \mathbb{R}^n$.

By Cauchy-Schwarz inequality, we have

What is the L.H.S here? L.H.S is just $a_1 b_1$ plus $a_2 b_2$ plus upto $a_n b_n$, absolute value of this, this is less than or equal to. So, what is it that we have to show? We have to show that this square is less than or equal to this this. So, in particular this square is also less than all these are positive quantities. So, Cauchy Schwarz will in particular give us this.

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$$|\langle (a_1', \dots, a_n'), (b_1', \dots, b_n') \rangle|^2 \leq \|(a_1', \dots, a_n')\|^2 \|(b_1', \dots, b_n')\|^2$$
$$\Rightarrow |(a_1' b_1' + a_2' b_2' + \dots + a_n' b_n')|^2 \leq (a_1'^2 + \dots + a_n'^2) (b_1'^2 + \dots + b_n'^2)$$

So, the left hand side this square will be equal to what will be the length of a1, a2 upto an, a1 prime a2 prime upto an prime in this with respect to this inner product, it will just be equal to the sum of a1 prime square plus upto an prime square that will be the length of a1 prime upto an prime and this will b1 prime square plus up to bn prime square.

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$$|\langle (a_1, \dots, a_n), (b_1, \dots, b_n) \rangle| \leq \|(a_1, \dots, a_n)\| \|(b_1, \dots, b_n)\|$$

Define $a_i' = \sqrt{i} a_i$
by $b_i' = b_i / \sqrt{i}$

Apply C-S to (a_1', \dots, a_n') and (b_1', \dots, b_n')

$$|\langle (a_1', \dots, a_n'), (b_1', \dots, b_n') \rangle|^2 \leq \|(a_1', \dots, a_n')\|^2 \|(b_1', \dots, b_n')\|^2$$
$$\Rightarrow |(a_1' b_1' + a_2' b_2' + \dots + a_n' b_n')|^2 \leq (a_1'^2 + \dots + a_n'^2) (b_1'^2 + \dots + b_n'^2)$$

Now, let us go back to see, what our ai prime and bi prime, ai prime was square root of i times ai and bi prime was bi by square root of i. So, ai prime times bi prime is just ai times bi.

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$$\begin{aligned} & |(a_1, \dots, a_n), (b_1, \dots, b_n)| \leq \sqrt{(a_1^2 + \dots + a_n^2)} \sqrt{(b_1^2 + \dots + b_n^2)} \\ \Rightarrow & |(a_1 b_1 + a_2 b_2 + \dots + a_n b_n)|^2 \leq (a_1^2 + \dots + a_n^2) (b_1^2 + \dots + b_n^2) \\ & \parallel \\ \Rightarrow & (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2 \leq ((1a_1)^2 + (\sqrt{2}a_2)^2 + \dots + (\sqrt{n}a_n)^2) \\ & \qquad \qquad \qquad \left(\frac{b_1^2}{1} + \frac{b_2^2}{2} + \dots + \frac{b_n^2}{n} \right) \\ & \qquad \qquad \qquad \left(\sum_{j=1}^n j a_j^2 \right) \left(\sum_{j=1}^n \frac{b_j^2}{j} \right) \end{aligned}$$

So, that is what we will use to write the left hand side here. And I can throw out the absolute value because this square will anyway be a positive number. So, this is going to be $a_1 b_1$ plus $a_2 b_2$ plus upto $a_n b_n$ the whole square, this is equal to this by the way, and what about this, this is just going to be equal to 1 times a_1 , the whole square, no square root of 1 times, which is 1 plus square root of 2 times a_2 to the whole square plus square root of n times a_n the whole square times.

Similarly, b_1 by 1 which is b_1 square plus, so let me just write it down here by 1 plus b_2 square by 2, and so on plus b_n square by square root of n the whole square which is n this is less than or equal to the R.H.S is now just summation, well, let me write it as $j a_j$ square times summation b_j by b_j square by j where j goes from 1 to n . And that is precisely what we had set up to prove. So, by picking our vectors very carefully, Cauchy Schwarz inequality is giving us some remarkable inequality that we have seen here.

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Problem 7: Let V be a complex inner product space. Prove that

$$\langle u, v \rangle = \frac{(\|u+v\|^2 - \|u-v\|^2) + i(\|u+iv\|^2 - \|u-iv\|^2)}{4}$$

So, the final problem and this problem session involves an identity that is true in a complex inner product space. So, let us look at what the problem is. Problem 7. So, let V be a complex inner product space. Prove that the inner product of u , comma v , this is equal to the length of u plus v the whole square minus the length of u minus v the whole square plus i times the length of u plus i times v the whole square minus the length of u minus i times v the whole square whole divided by 4. Okay, so let us see what this is, so let us look at what the R.H.S is going to be here like.

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that

$$\langle u, v \rangle = \frac{(\|u+v\|^2 - \|u-v\|^2) + i(\|u+iv\|^2 - \|u-iv\|^2)}{4}$$

$$\begin{aligned} & (\|u+v\|^2 - \|u-v\|^2) + i(\|u+iv\|^2 - \|u-iv\|^2) = \\ & (\langle u+v, u+v \rangle - \langle u-v, u-v \rangle) + i(\langle u+iv, u+iv \rangle - \langle u-iv, u-iv \rangle) \end{aligned}$$

So, let us look at what is the length of u plus v the whole square minus the length of u minus v the whole square plus i times the length of u plus iv the whole square minus, this is just

going to be a huge computational problem involving i and uv and i . But nevertheless, it is beneficial to look at it because it will help us get familiarized to using inner products.

So, let us see this will be what is the length of u plus v the whole square that is the inner product of u plus v with itself. And how about the next term, this is u minus v with itself plus i times the inner product of u plus iv with itself minus u minus iv , inner product of that with u minus iv .

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$$\begin{aligned}
 & \left(\langle u+v, u+v \rangle - \langle u-v, u-v \rangle \right) + i \left(\langle u+iv, u+iv \rangle - \langle u-iv, u-iv \rangle \right) \\
 &= \left((\|u\|^2 + \|v\|^2 + \langle u, v \rangle + \langle v, u \rangle) - (\|u\|^2 + \|v\|^2 - \langle u, v \rangle - \langle v, u \rangle) \right) \\
 & \quad + i \left((\langle u, u \rangle + i \langle u, v \rangle + i \langle v, u \rangle + i i \langle v, v \rangle) - \right. \\
 & \quad \left. (\langle u, u \rangle - i \langle v, u \rangle - i \langle u, v \rangle + i i \langle v, v \rangle) \right) \\
 &= 2 \left(\langle u, v \rangle + \langle v, u \rangle \right) + i \left((\|u\|^2 - i \langle u, v \rangle + i \langle v, u \rangle + \|v\|^2) \right. \\
 & \quad \left. - (\|u\|^2 - i \langle v, u \rangle + i \langle u, v \rangle + \|v\|^2) \right) \\
 &= 2 \left(2 \operatorname{Re}(\langle u, v \rangle) + i \cdot 2 \left(i \underbrace{(\langle v, u \rangle - \langle u, v \rangle)}_{\langle u, v \rangle} \right) \right) \\
 &= 4 \operatorname{Re}(\langle u, v \rangle) + i^2 2 \left(2i \operatorname{Im}(\langle v, u \rangle) \right) \\
 &= 4 \left(\operatorname{Re}(\langle u, v \rangle) - i \operatorname{Im}(\overline{\langle u, v \rangle}) \right) \\
 &= 4 \left(\operatorname{Re}(\langle u, v \rangle) + i \operatorname{Im}(\langle u, v \rangle) \right) \\
 &= 4 \langle u, v \rangle. \quad \text{—————} \quad \square
 \end{aligned}$$



Now, let us expand it out, and let us keep track of all the properties of the inner product that we have seen. This is just going to be equal to I will be a little quick here to write it down, u ,

so I will just write it down the first time will be length of u the whole square plus length of v the whole square plus inner product of u, v plus inner product of v, u , that is the first term minus what will be the second term that will be, that will be the length of u square plus the length of v square minus $1 - 1, 2 - 1$ will cancel off and minus the inner product of u, v minus the inner product of v, u , that is the first term.

How about the second term? i times let me be a little careful here I will write down things explicitly, and then we will write down the final expression this is going to be u, u plus u, iv , which is going to be i bar times u, v , plus iv, u , inner product of iv, u , which is i times inner product of v, u plus the inner product of iv, iv , which is mod of i square.

So, let me put it this way, i, i bar times v, v , that will be the first term, that will be the first term minus, how about the second term, second time will be very similar, u, u now minus of i times v, u minus of i bar times u, v plus i bar times v, v .

The second word, term is where all the i had to be taken care of carefully. So, the first term is easy. First time will u square, length of v square and length of v square, cancels off this is just going to be 2 times the inner product of u, v , plus the inner product of v, u . And now let us focus on the second term, the second term will be plus i times the length of u square plus i bar times, so i bar is just going to be minus i , you should check that minus of i times u, v plus i times v, u plus, i bar is absolute value of i square or you can check directly that it is minus of i square, which is 1 .

So, this is just going to be plus length of v square. So, there is this first term and then the second term is again similarly, length of u square minus i times v, u there is a bracket here. This just turns out to be a lot of bookkeeping, but, so, this will cancel off and this will be plus i times u, v . Nevertheless, let me do it and this is going to be what is u, v plus v, u , v, u is u, v bar. So, this is equal to u, v conjugate and what is a plus ib plus a minus ib is $2a$, which is 2 times real part, this is equal to 2 times the real part of the inner product u, v . And there is a 2 outside, so 2 times 2 of this, is good.

And how about this? This is i times the situation is quite similar, this is just going to be equal to 2 times maybe I can take i also out and there will be a inner product of v, u minus u, v , okay. So, that is good, notice that this is just u, v bar the conjugate of $v,$

comma u and what will happen if you subtract the conjugate from something, what you get is, so let me write it down this is 4 times real part of the inner product of u , comma v plus, so there is an i which is i square times 2 into the imaginary part of v , comma or maybe I should put it this way. Yeah, let us see, we will, we will come to it in a minute.

So, this is equal to there is a 2. And this is why is that the case because this is safe, this is a plus ib , and this is a minus ib should do the subtraction and see that a plus ib minus a minus ib is, oh there is an i , there is an i so should be careful, so **two** i times the imaginary part of inner product of v , comma i , so the answer when you subtract will be $2ib$, which is 2 times i into imaginary part of that. That is what I have written here. So, this is again 2 2 4 is there 4 times the real part of u , comma v minus so 4 has been taken out i times imaginary part of v , comma u . But v , comma, inner product of v , comma u is let me just rewrite this this is inner product of u , comma v bar.

But when you look at the imaginary part of Z and imaginary part of Z bar, what do you have imaginary part of Z bar is the minus of the imaginary part of Z . So, this is just going to be equal to 4 times real part of the inner product of u , comma v plus i times the imaginary part of u , comma v . That is the imaginary, real part of Z plus i times the imaginary part of Z , which is actually equal to 4 times the inner product of u , comma v , which is what we had set out to prove.

So, I would request you if you are not familiar with the operations of complex numbers, I will request you to go through these steps very carefully. And I ran over the reasoning without bothering to emphasize and but all of them are quite straightforward. You should however, sit back and check that all these what are the properties of the complex numbers that are being used to conclude the $(())(72:28)$. All right, so let me stop here.