

Linear Algebra Preliminary Exam August 2024

Problem 1 Let $A, B \in \mathbb{R}^{n \times n}$ be two matrices. Show that either $A + tB$ is invertible for all $t \in \mathbb{R}$ or for no value of t .

Problem 2 If P_1, P_2 and $\frac{P_1 + P_2}{2}$ are all projections, then $\text{rank } P_1 = \text{rank } P_2$.

Problem 3 Let $m, n \geq 1$ and $A_{m \times m}, B_{n \times n}$ be two square matrices. Define the $(m + n) \times (m + n)$ matrix

$$C = \begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix}.$$

Show that the standard operator norm satisfies $\|C\| = \max(\|A\|, \|B\|)$.

Problem 4 Let A, B symmetric real matrices. Show that $\lambda_{\min}(A + B) \geq \lambda_{\min}(A) + \lambda_{\min}(B)$.

Problem 5 Let A be an 7×7 nilpotent matrix over \mathbb{C} , i.e., $A^k = 0$ for some positive integer k . Suppose $\text{rank}(A) = 4$ and $\text{rank}(A^2) = 2$ and $\text{rank}(A^3) = 1$. Find the Jordan Canonical Form of A .

Problem 6 For $n \in \mathbb{N}_0$, define the function $p_n : \mathbb{R} \rightarrow \mathbb{R}$,

$$p_n(x) = (-1)^n \exp\left(\frac{x^2}{2}\right) \frac{d^n}{dx^n} \exp\left(-\frac{x^2}{2}\right)$$

Show that the sets of functions $\{1, x, \dots, x^n\}$ and $\{p_0, \dots, p_n\}$ span the same subspace in the space of continuous functions from \mathbb{R} to \mathbb{R} .