EXERCISES ON ALGEBRA Advanced Program Code: MI 1036

- Midterm exam (proportion 0.3), writing, 60 minutes.
 Contents: Chapter 1 to Chapter 3 (Section 3.5, determinants of matrices)
- 2) Final exam (proportion 0.7), writing, 90 minutes.

Chương 1

Sets, Maps, and Complex Numbers

1.1. Sets and set operations

Exercise 1. Let

$$A = \{x \in \mathbb{R} | x^2 - 4x + 3 \le 0\}, \ B = \{x \in \mathbb{R} | |x - 1| \le 1\}, \ C = \{x \in \mathbb{R} | x^2 - 5x + 6 \le 0\}.$$

Compute $(A \cup B) \cap C$, $(A \cup B) \setminus C$ and $(A \cap B) \cup C$.

Exercise 2. Let A, B, C, D be arbitrary sets. Prove that

a) $A \cap (B \setminus C) = (A \cap B) \setminus (A \cap C).$	e) $(A \setminus B) \cup (B \setminus A) = (A \cup B) \setminus (A \cap B).$
b) $A \cup (B \setminus A) = A \cup B$.	f) $(A \setminus B) \cap (C \setminus D) = (A \cap C) \setminus (B \cup D).$
c) $(A \setminus B) \setminus C = A \setminus (B \cup C).$	g) $(A \cup B) \times C = (A \times C) \cup (B \times C).$
d) $A \setminus (A \setminus B) = A \cap B$.	h) $(A \cap B) \times C = (A \times C) \cap (B \times C).$

i) Is it true that $(A \cup B) \times (C \cup D) = (A \times C) \cup (B \times D)$. If not, give a counterexample.

j) If $(A \cap C) \subset (A \cap B)$ and $(A \cup C) \subset (A \cup B)$, then $C \subset B$.

1.2. Mappings

Exercise 3. Let $f: X \to Y$ be a map. Prove that

- a) $f(A \cup B) = f(A) \cup f(B), \forall A, B \subset X$ b) $f^{-1}(A \cup B) = f^{-1}(A) \cup f^{-1}(B), \forall A, B \subset Y$ c) $f^{-1}(A \cap B) = f^{-1}(A) \cap f^{-1}(B), \forall A, B \subset Y$ d) $f^{-1}(A \setminus B) = f^{-1}(A) \setminus f^{-1}(B), \forall A, B \subset Y$ e) $A \subset f^{-1}(f(A)), \forall A \subset X,$ f) $B \supset f(f^{-1}(B)), \forall B \subset Y.$
- g) $f(A \cap B) \subset f(A) \cap f(B), \forall A, B \subset X$. Give an example to show that $f(A \cap B) \neq f(A) \cap f(B)$.

Exercise 4. Let $f \colon \mathbb{R}^2 \to \mathbb{R}^2$, f(x, y) = (2x, 2y) and $A = \{(x, y) \in \mathbb{R}^2 \mid (x - 4)^2 + y^2 = 4\}$. Find $f(A), f^{-1}(A)$.

Exercise 5. Which of the following maps are injective, surjective, bijective?

 $\begin{array}{ll} \text{a)} & f: \mathbb{R} \to \mathbb{R}, f(x) = 3 - 2x, \\ \text{b)} & f: (-\infty, 0] \to [4, +\infty), f(x) = x^2 + 4, \\ \text{c)} & f: (1, +\infty) \to (-1, +\infty), f(x) = x^2 - \\ & 2x, \\ \text{d)} & f: \mathbb{R} \setminus \{1\} \to \mathbb{R} \setminus \{3\}, f(x) = \frac{3x + 1}{x - 1}, \\ \end{array}$ $\begin{array}{ll} \text{e)} & f: [4, 9] \to [21, 96], f(x) = x^2 + 2x - 3, \\ \text{f)} & f: \mathbb{R} \to \mathbb{R}, f(x) = 3x - 2|x|, \\ \text{g)} & f: (-1, 1) \to \mathbb{R}, f(x) = \ln \frac{1 + x}{1 - x}, \\ \text{g)} & f: (-1, 1) \to \mathbb{R}, f(x) = \ln \frac{1 + x}{1 - x}, \\ \text{h)} & f: \mathbb{R} \setminus \{0\} \to \mathbb{R}, f(x) = \frac{1}{x}, \end{array}$

Exercise 6. Let X, Y, Z be sets and let $f: X \to Y, g: Y \to Z$ be maps. Prove that

- a) If f and g are injective, then $g \circ f$ is injective.
- b) If f and g are surjective, then $g \circ f$ is surjective.
- c) If f and g are bijective, then $g \circ f$ is bijective.
- d) If f is surjective and $g \circ f$ is injective, then g is injective.
- e) Give an example to show that $g \circ f$ is injective, but g is not injective.
- f) If g is is injective and $g \circ f$ is surjective, then f is surjective.
- g) Give an example to show that $g \circ f$ is surjective but f is not surjective.

1.3. Algebraic structures

Exercise 7. Determine which of the following binary operations are associative:

- (a) the operation * on \mathbb{R} defined by: a * b = a + b + ab
- (b) the operation * on \mathbb{Z} defined by: a * b = a b

(c) the operation * on $\mathbb{Z} \times \mathbb{Z}$ defined by: (a, b) * (c, d) = (ad + bc, bd)

Exercise 8. Decide which of the binary operations in the preceding exercise are commutative.

Exercise 9. Determine which of the following sets are groups under addition:

- a) the set of rational numbers of absolute value <1
- b) the set of rational numbers with denominators equal to 1 or 2
- c) the set of rational numbers with denominators equal to 1,2 or 3.

Exercise 10. Consider the set $\mathbb{Z}_5 = \{0, 1, 2, 3, 4\}$ with the following binary operation * defined as: for $a, b \in \mathbb{Z}_5$, $a * b = (a + b) \mod 5$ (the remainder of (a + b) divided by 5). For example 2 * 4 = 1. Show that \mathbb{Z}_5 is a group under this operation *.

Exercise 11. Which set of the following sets is a ring? a field?

(a)
$$X = \{a + b\sqrt{2} \mid a, b \in \mathbb{Z}\}$$
 (b) $Y = \{a + b\sqrt{2} \mid a, b \in \mathbb{Q}\}$

where the addition and multiplication are the common addition and multiplication

$$(a + b\sqrt{2}) + (c + d\sqrt{2}) = (a + c) + (b + d)\sqrt{2}$$
$$(a + b\sqrt{2})(c + d\sqrt{2}) = (ac + 2bd) + (ad + bc)\sqrt{2}$$

1.4. Complex numbers

Exercise 12. Find the canonical forms of the following complex numbers.

a)
$$(1+i\sqrt{3})^9$$
, b) $\frac{(1+i)^{21}}{(1-i)^{13}}$, c) $(2+i\sqrt{12})^5(\sqrt{3}-i)^{11}$.

Exercise 13. Find all 8th roots of $1 - i\sqrt{3}$.

Exercise 14. Suppose $(3+4i)^{10} = a + bi$, with $a, b \in \mathbb{R}$. Find $a^2 + b^2$.

Exercise 15. Solve the following equations in the field of complex numbers.

a) $z^{2} + z + 1 = 0$, b) $z^{2} + 2iz - 5 = 0$, c) $z^{4} - 3iz^{2} + 4 = 0$, d) $z^{6} - 7z^{3} - 8 = 0$, e) $\frac{(z+i)^{4}}{(z-i)^{4}} = 1$, f) $z^{8}(\sqrt{3}+i) = 1-i$, g) $\overline{z^{7}} = \frac{1}{z^{3}}$, h) $z^{4} = z + \overline{z}$.

Exercise 16. Let $f: \mathbb{C} \to \mathbb{C}$, $f(z) = z^4 + 1$. Find $f^{-1}(\{i\})$.

Exercise 17. Suppose 2 + i is a root of a polynomial $p(x) = x^3 - 2x^2 - 3x + a$. Find a.

Exercise 18. Suppose 1 + 2i is a root of a real polynomial $p(x) = x^3 - ax^2 + bx - (2a + 2)$. Find a, b.

Exercise 19. Let $\epsilon = \cos(\frac{2\pi}{7}) + i\sin(\frac{2\pi}{7})$. Show that (a) $\epsilon + \epsilon^2 + \epsilon^3 + \epsilon^4 + \epsilon^5 + \epsilon^6 = -1$; (b) $\epsilon + \epsilon^2 - \epsilon^3 + \epsilon^4 - \epsilon^5 - \epsilon^6 = i\sqrt{7}$; **Exercise 20.** Let $\epsilon = \cos(\frac{2\pi}{15}) + i\sin(\frac{2\pi}{15})$. Show that $\epsilon + \epsilon^2 + \epsilon^4 + \epsilon^7 + \epsilon^8 + \epsilon^{11} + \epsilon^{13} + \epsilon^{14} = 1$.

Matrices, System of Linear Equations

2.1-2.2. Matrix operations

Exercise 21. Let
$$A = \begin{bmatrix} 1 & -3 & 2 \\ 2 & 1 & -1 \\ 0 & 3 & -2 \end{bmatrix}$$
, $B = \begin{bmatrix} 2 & 1 & 1 \\ -2 & 3 & 0 \\ 1 & 2 & 4 \end{bmatrix}$, $C = \begin{bmatrix} -1 & 2 & 1 \\ 3 & 4 & 1 \\ 2 & 0 & 2 \end{bmatrix}$.
Compute $A + BC$, $A^TB - C$, $A(BC)$, $(A + 3B)(B - C)$.
Exercise 22. Let $A = \begin{bmatrix} 1 & 3 \\ -1 & 2 \end{bmatrix}$, $B = \begin{bmatrix} -1 & 0 \\ 1 & 1 \end{bmatrix}$.
a) Compute $F = A^2 - 3A$,

b) Find the matrix X satisfying $(A^2 + 5I)X = B^T(3A - A^2)$.

Exercise 23. Find the matrix X such that:

a)
$$\begin{bmatrix} 1 & 2 \\ -3 & 4 \end{bmatrix} \begin{bmatrix} 3 & 0 \\ 2 & 1 \end{bmatrix} + 2X = \begin{bmatrix} 1 & -2 \\ 5 & 7 \end{bmatrix}$$
.
b) $\frac{1}{2}X - \begin{bmatrix} 1 & -3 & 2 \\ 3 & -4 & 1 \\ 2 & -5 & 3 \end{bmatrix} \begin{bmatrix} 2 & 5 & 6 \\ 1 & 2 & 5 \\ 1 & 3 & 2 \end{bmatrix} = \begin{bmatrix} 0 & -6 & 6 \\ -2 & -9 & 2 \\ -4 & -8 & 6 \end{bmatrix}$

Exercise 24. Find a real 2×2 matrix $A \neq 0$ such that: a) $A^2 = 0$, b) $A^2 = -I_2$.

Exercise 25. Find two real 2×2 matrices A and B such that $(A + B)^2 \neq A^2 + 2AB + B^2$.

Exercise 26. Use the given definition to find f(A): If $f(x) = a_0 + a_1x + a_2x^2 + \cdots + a_dx^d$, then for an $n \times n$ matrix A, f(A) is defined to be $f(A) = a_0I_n + a_1A + a_2A^2 + \cdots + a_dA^d$.

a)
$$f(x) = x^2 - 5x + 2, A = \begin{bmatrix} 1 & 2 \\ 2 & -3 \end{bmatrix};$$
 b) $f(x) = x^2 - 7x + 6, A = \begin{bmatrix} 5 & 4 \\ 1 & 2 \end{bmatrix};$
c) $f(x) = x^3 - 2x^2 + 5x - 10, A = \begin{bmatrix} 2 & 1 & -1 \\ 1 & 0 & 2 \\ -1 & 1 & 3 \end{bmatrix}.$

Exercise 27. Let
$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$
. Prove that $A^2 - (a+d)A + (ad-bc)I_2 = O_2$.

Exercise 28. Let $A = \begin{bmatrix} 2 & 3 \\ 3 & 2 \end{bmatrix}$. Check that $A^2 - 4A - 5I_2 = O_2$, and compute A^n $(n \in \mathbb{N})$.

Exercise 29. Compute A^n , where: a) $A = \begin{bmatrix} \cos a & -\sin a \\ \sin a & \cos a \end{bmatrix}$, b) $A = \begin{bmatrix} a & 1 & 0 \\ 0 & a & 1 \\ 0 & 0 & a \end{bmatrix}$.

Exercise 30. Let A be a square matrix. Show that

- a) AA^T , A^TA and $A + A^T$ are symmetric matrices.
- b) $A A^T$ is a skew-symmetric matrix.

Exercise 31. Let $A \in M_n(\mathbb{R})$ be a matrix such that $AA^T = O_n$. Show that $A = O_n$.

Exercise 32. Let $A, B \in M_n(\mathbb{R})$ be two matrices such that $AA^T + BB^T = AB^T + BA^T$. Show that A = B.

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2.3. Linear systems of equations

Exercise 33. Solve the following systems of linear equations

a)
$$\begin{cases} x_1 - 2x_2 + x_3 = 4 \\ 2x_1 + x_2 - x_3 = 0 \\ -x_1 + x_2 + x_3 = -1 \end{cases}$$
b)
$$\begin{cases} x_1 - 2x_2 + x_3 = 4 \\ 2x_1 + x_2 - x_3 = 0 \\ -x_1 - 3x_2 + 2x_3 = 0 \\ -x_1 - 3x_2 + 2x_3 = 4 \end{cases}$$
c)
$$\begin{cases} 3x_1 - 5x_2 + 2x_3 + 4x_4 = 2 \\ 7x_1 - 4x_2 + x_3 + 3x_4 = 5 \\ 5x_1 + 7x_2 - 4x_3 - 6x_4 = 3 \end{cases}$$
d)
$$\begin{cases} 3x_1 - x_2 + 3x_3 = 1 \\ -4x_1 + 2x_2 + x_3 = 3 \\ -2x_1 + x_2 + 4x_3 = 4 \\ 10x_1 - 5x_2 - 6x_3 = -10 \end{cases}$$

Exercise 34. For which values of a will the following system have no solutions? Exactly one solution? Infinitely many solutions?

$$\begin{cases} x + 2y - 3z = 4 \\ 3x - y + 5z = 2 \\ 4x + y + (a^2 - 14)z = a + 2. \end{cases}$$

Vector spaces, rank and inverse of a matrix

3.1. Vector spaces and subspaces

Exercise 35. Determine whether V is a vector space?

a) $V = \{(x, y, z) | x, y, z \in \mathbb{R}\}$, the operations are defined as

$$(x, y, z) + (x', y', z') = (x + x', y + y', z + z'); \quad k(x, y, z) = (|k|x, |k|y, |k|z) \ (k \in \mathbb{R}).$$

b) $V = \{x = (x_1, x_2) | x_1 > 0, x_2 > 0\} \subset \mathbb{R}^2$, the operations are defined as

$$(x_1, x_2) + (y_1, y_2) = (x_1y_1, x_2y_2); \quad k(x_1, x_2) = (x_1^k, x_2^k), \quad k \in \mathbb{R}.$$

Exercise 36. For each of the following subsets of \mathbb{R}^3 , determine whether it is a subspace of \mathbb{R}^3 :

- (a) $\{(x_1, x_2, x_3) \in \mathbb{R}^3 \mid x_1 + 2x_2 + x_3 = 0\};$ (d) $\{(x_1, x_2, x_3) \in \mathbb{R}^3 \mid x_1 x_2 x_3 = 0\};$
- (b) $\{(x_1, x_2, x_3) \in \mathbb{R}^3 \mid x_1 + 2x_2 + x_3 = 1\};$
- (c) $\{(x_1, x_2, x_3) \in \mathbb{R}^3 \mid x_1 + 2x_2 + x_3 > 0\};$ (e) $\{(x_1, x_2, x_3) \in \mathbb{R}^3 \mid x_1 = 3x_3\}.$

Exercise 37. Let V_1, V_2 be linear subspaces of V and $V_1 + V_2 := \{x_1 + x_2 | x_1 \in V_1, x_2 \in V_2\}$. Prove that:

a) $V_1 \cap V_2$ is a linear subspace of V. b) $V_1 + V_2$ is a linear subspace of V.

Exercise 38. Let V_1, V_2 be subspaces of V. Assume that

- i) $\{v_1, v_2, \cdots, v_m\}$ be a set of generators (a generating set) of V_1 , and
- ii) $\{u_1, u_2, \cdots, u_n\}$ be a set of generators of V_2 .

Prove that $\{v_1, \cdots, v_m, u_1, u_2, \cdots, u_n\}$ is a set of generators of $V_1 + V_2$.

Exercise 39. Prove that $V = V_1 \oplus V_2^{-1}$ if and only if each $v \in V$ has a unique representation

$$v = v_1 + v_2, (v_1 \in V_1, v_2 \in V_2).$$

3.2. Dimension and coordinates

Exercise 40. Write v as a linear combination of u_1 , u_2 and u_3 if possible, where

$$v = (3, 0, -6), u_1 = (1, -1, 2), u_2 = (2, 4, -2), u_3 = (1, 2, -4).$$

Exercise 41. Express the polynomial $v = t^2 + 4t - 3$ over \mathbb{R} as a linear combination of the polynomials $p_1 = t^2 - 2t + 5$, $p_2 = 2t^2 - 3t$, $p_3 = t + 3$.

Exercise 42. Find a condition on a, b, c so that w = (a, b, c) is a linear combination of u = (1, -3, 2) and v = (2, -1, 1), that is, so that w belongs to $\operatorname{span}(u, v)$.

Exercise 43. Is the vector (3, -1, 0, -1) in the subspace of \mathbb{R}^4 spanned by the vectors (2, -1, 3, 2), (-1, 1, 1, -3) and (1, 1, 9, -5)?

Exercise 44. Determine whether the following vectors are linearly dependent or linearly independent.

a) (1, 2, -1), (2, 1, -1), (7, -4, 1). b) (2, 3, -1), (3, -1, 5), (1, 7, -7).

Exercise 45. Let V be the vector space of functions from \mathbb{R} to \mathbb{R} . Show that $f, g, h \in V$ are linearly independent, where $f(t) = \sin t$, $g(t) = \cos t$, h(t) = t.

Exercise 46. Let v_1, v_2 and v_3 be three linearly independent vectors in a vector space V.

- a) Prove that $\{v_1 v_2, v_2 v_3, v_1 + v_2 + v_3\}$ is linearly independent.
- b) Prove that $\{v_1 v_2, v_2 v_3, v_1 2v_2 + v_3\}$ is linearly dependent.
- c) For which values of a is the set $\{v_1 v_2, v_2 v_3, v_1 + av_2 + v_3\}$ linearly independent?

Exercise 47. Determine whether the set S is a basis of \mathbb{R}^3

- a) $S = \{(1, 2, 1), (1, 1, 1)\};$ c) $S = \{(1, 0, -1), (1, 2, 1), (0, -3, 2)\}.$
- b) $S = \{(1, 1, 7), (3, 1, -3), (2, 1, 2)\};$

Exercise 48. Determine whether the set S in $\mathcal{P}_2[x]$ is a basis. (Here $\mathcal{P}_2[x]$ is the vector space of polynomials in x with real coefficients of degree ≤ 2 .)

- a) $S = \{1 + x, 2 + x + x^2, 3 2x + x^2\};$
- b) $S = \{x^2 + 3x 2, 2x^2 + 5x 3, -x^2 4x + 3\}.$

¹We say that V is a direct sum of V_1 and V_2 and write $V = V_1 \oplus V_2$ if $V_1 + V_2 = V, V_1 \cap V_2 = \{0\}$.

Exercise 49. Find a basis and the dimension of subspace W of \mathbb{R}^3 .

a)
$$W = \{(a, a + b, a - 2b) \mid a, b \in \mathbb{R}\};$$
 b) $W = \{(x, y, z) \mid x + y + z = 0\};$

c)
$$W = \{(x, y, z) \mid x - 2y + z = 0 \text{ and } 2x - 3y + z = 0\}.$$

Exercise 50. Let W be a subspace of \mathbb{R}^4 spanned by the vectors

$$u_1 = (1, -2, 5, -3), u_2 = (2, 3, 1, -4), u_3 = (3, 8, -3, -5).$$

- a) Find a basis and the dimension of W.
- b) Extend the basis of W found in part a) to a basis of the whole space \mathbb{R}^4 .

Exercise 51. Find the coordinate vector of x relative to (with respective to) the basis B of \mathbb{R}^m :

a)
$$B = \{(1,1), (0,-2)\}, x = (2,-1).$$

- b) $B = \{(1,0,0), (0,1,0), (1,1,1)\}, x = (4,-2,9).$
- c) $B = \{(1, 2, 3), (1, 2, 0), (0, -6, 2)\}, x = (3, -3, 0).$

Exercise 52. Find the coordinate vector of x relative to the basis B', where

$$B = \{(1,1), (1,-1)\}, B' = \{(0,1), (1,2)\}, [x]_B = \begin{bmatrix} 3\\ -3 \end{bmatrix}.$$

Exercise 53. Find the coordinates of $p(x) = 6 - 7x + x^2$ relative to the basis S of $\mathcal{P}_2[x]$, where

$$S = \{1 + x, 2 + x + x^2, 3 - 2x + x^2\}.$$

Exercise 54. Consider the subspaces $U = \operatorname{span}(u_1, u_2, u_3)$ and $W = \operatorname{span}(w_1, w_2, w_3)$ of \mathbb{R}^3 where

$$u_1 = (1, 1, -1), u_2 = (2, 3, -1), u_3 = (3, 1, -5), w_1 = (1, -1, -3), w_2 = (3, -2, -8), w_3 = (2, 1, -3).$$

Show that U = W.

Exercise 55. Let $v_1 = 1, v_2 = 1 + x, v_3 = x + x^2, v_4 = x^2 + x^3$ be vectors on $P_3[x]$.

- a) Prove that $B = \{v_1, v_2, v_3, v_4\}$ is a basis of $P_3[x]$.
- b) Find the coordinates of $v = 2 + 3x x^2 + 2x^3$ with respect to this basis.
- c) Find the coordinates of $v = a_0 + a_1x + a_2x^2 + a_3x^3$ with respect to this basis.

Exercise 56. Let $E = \{1, x, x^2, x^3\}$ be the standard basis of $P_3[x]$ and $B = \{1, 1 + x, (1 + x)^2, (1 + x)^3\}$.

- a) Prove that B is a basis of $P_3[x]$.
- b) Find the transformation matrices from E to B, and from B to E.

c) Find the coordinates of $v = 2 + 2x - x^2 + 3x^3$ with respect to the basis B.

3.3. Rank

Exercise 57. Find the rank of the following family of vectors on $P_3[x]$:

$$v_1 = 1 + x^2 + x^3, v_2 = x - x^2 + 2x^3, v_3 = 2 + x + 3x^3, v_4 = -1 + x - x^2 + 2x^3$$

Exercise 58. Find the rank of the following matrices

a)
$$A = \begin{bmatrix} 1 & 3 & 5 & -1 \\ 2 & -1 & -1 & 4 \\ 5 & 1 & -1 & 7 \\ 7 & 7 & 9 & 1 \end{bmatrix}$$
.
b) $B = \begin{bmatrix} 4 & 3 & -5 & 2 & 3 \\ 8 & 6 & -7 & 4 & 2 \\ 4 & 3 & -8 & 2 & 7 \\ 4 & 3 & 1 & 2 & -5 \\ 8 & 6 & -1 & 4 & -6 \end{bmatrix}$.

3.4. Linear systems of equations revisited

Exercise 59. Find the dimension and a basis of the solution space of the homogeneous system

$$\begin{cases} x_1 - x_2 + 2x_3 + 2x_4 - x_5 = 0\\ x_1 - 2x_2 + 3x_3 - x_4 + 5x_5 = 0\\ 2x_1 + x_2 + x_3 + x_4 + 3x_5 = 0\\ 3x_1 - x_2 - 2x_3 - x_4 + x_5 = 0 \end{cases}$$

3.5. The inverse and determinant of a matrix

Exercise 60. Find the inverses of the matrices

a)
$$A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$$
, b) $C = \begin{bmatrix} 3 & -4 & 5 \\ 2 & -3 & 1 \\ 3 & -5 & 1 \end{bmatrix}$ c) $D = \begin{bmatrix} 1 & -a & 0 & 0 \\ 0 & 1 & -a & 0 \\ 0 & 0 & 1 & -a \\ 0 & 0 & 0 & 1 \end{bmatrix}$

Exercise 61. Compute the following determinants

a)
$$A = \begin{vmatrix} 1 & 0 & 2 & -1 \\ 3 & 0 & 0 & 5 \\ 2 & 1 & 4 & -3 \\ 1 & 0 & 5 & 0 \end{vmatrix}$$

b)
$$B = \begin{vmatrix} a & b & c & d \\ b & a & d & c \\ c & d & a & b \\ d & c & b & a \end{vmatrix}$$

c)
$$C = \begin{vmatrix} 1 & 1 & 2 & 3 \\ 1 & 2 - x^2 & 2 & 3 \\ 2 & 3 & 1 & 5 \\ 2 & 3 & 1 & 9 - x^2 \end{vmatrix}$$

d)
$$D = \begin{vmatrix} 1 + x & 1 & 1 & 1 \\ 1 & 1 - x & 1 & 1 \\ 1 & 1 & 1 + z & 1 \\ 1 & 1 & 1 - z \end{vmatrix}$$

Exercise 62. Prove that if A is a skew-symmetric (or antisymmetric) matrix of order n, where n is odd, then det(A) = 0.

Exercise 63. Let A be a square matrix of order 2017. Prove that

$$\det(A - A^T)^{2017} = 2017(\det A - \det A^T).$$

Exercise 64. Let A, B be square matrices of order 2017 satisfying $AB + B^T A^T = 0$. Prove that det A = 0 or det B = 0.

Exercise 65. Let $A, B \in M_n(\mathbb{R})$. Suppose that AB = BA. Show that

a) $\det(A^2 + B^2) \ge 0$. b) $\det(A^2 + AB + B^2) \ge 0$.

Exercise 66. Let $A, B \in M_n(\mathbb{R})$. Suppose that $A^2 + B^2 = O_n$ and AB - BA is invertible. Show that n is even.

Exercise 67. Prove that if A is a real square matrix satisfying $A^3 = A + I$, then det A > 0. (Hint: $A^5 = A^2 + A + I$.)

Exercise 68. Let A, B be square matrices of the same order satisfying AB = A + B. Prove that AB = BA.

Exercise 69. Let A, B be two 3×3 matrices such that $A^2 = AB + BA$. Prove that det(AB - BA) = 0. (Hint: $AB - BA = A^2 - 2BA = A(A - 2B)$, then taking determinant both sides.)

Linear mappings and transformations

4.1-4.3. Linear mappings

Exercise 70. If $\alpha_1 = (1, -1), \alpha_2 = (2, -1), \alpha_3 = (-3, 2), \beta_1 = (1, 0), \beta_2 = (0, 1), \beta_3 = (1, 1)$, is there a linear transformation T from \mathbb{R}^2 to \mathbb{R}^2 such that $T(\alpha_i) = \beta_i$ for i = 1, 2, 3?

Exercise 71. Let $T: \mathbb{R}^2 \to \mathbb{R}^2$ be the linear mapping for which T(1,2) = (2,3) and T(0,1) = (1,4). Find a formula for T, that is, find T(a,b) for arbitrary a and b.

Exercise 72. Suppose $b, c \in \mathbb{R}$. Define $T \colon \mathbb{R}^3 \to \mathbb{R}^2$ by T(x, y, z) = (2x - 4y + 3z + b, 6x + cxyz)Show that T is linear if and only if b = c = 0.

Exercise 73. Let T be the function from \mathbb{R}^3 to \mathbb{R}^3 defined by

$$T(x_1, x_2, x_3) = (x_1 - x_2 + 2x_3, 2x_1 + x_2, -x_1 - 2x_2 + 2x_3).$$

- a) Verify that T is a linear transformation.
- b) Show that $(a, b, c) \in \operatorname{im} T$ if and only if -a + b + c = 0.
- c) Find a basis of imT. d) Find a basis of ker T.

Exercise 74. Find a basis for (a) $\ker(T)$ and (b) $\operatorname{im}(T)$, where

$$T: \mathbb{R}^4 \to \mathbb{R}^3, \ T(x, y, z, w) = (4x - 5y + 5z + 2w, -2x + 2y - w, -y + 5z).$$

Exercise 75. Let $T: V \to U$ be linear, and suppose $v_1, \ldots, v_n \in V$ have the property that their images $T(v_1), \ldots, T(v_n)$ are linearly independent. Show that the vectors v_1, \ldots, v_n are also linearly independent.

Exercise 76. Suppose $T: V \to U$ be an injective linear map and v_1, \ldots, v_m are linearly independent in V. Show that $T(v_1), \ldots, T(v_m)$ are linearly independent in U.

Exercise 77. Give an example of a linear map $T \colon \mathbb{R}^4 \to \mathbb{R}^4$ such that $\operatorname{im} T = \operatorname{ker} T$.

Exercise 78. Prove that there does not exist a linear map $T \colon \mathbb{R}^5 \to \mathbb{R}^5$ such that $\operatorname{im} T = \operatorname{ker} T$.

Exercise 79. Suppose $T: \mathbb{R}^4 \to \mathbb{R}^2$ is a linear map such that

$$\ker T = \{ (x_1, x_2, x_3, x_4) \in \mathbb{R}^4 \mid x_1 = 5x_2 \text{ and } x_3 = 7x_4 \}.$$

Prove that T is surjective.

Exercise 80. Prove that there does not exist a linear map $T: \mathbb{R}^5 \to \mathbb{R}^2$ such that

$$\ker T = \{ (x_1, x_2, x_3, x_4, x_5) \in \mathbb{R}^5 \mid x_1 = 3x_2 \text{ and } x_3 = x_4 = x_5 \}.$$

Exercise 81. Let $f: \mathbb{R}^3 \to \mathbb{R}^2$ be a linear map defined $f(x_1, x_2, x_3) = (3x_1 + x_2 - x_3, 2x_1 + x_3)$. Find the matrix of f with respect to the standard bases.

Exercise 82. Find the matrix of T with respect to the bases \mathcal{B} and \mathcal{B}' , where

$$T: \mathbb{R}^2 \to \mathbb{R}^3, \ T(x,y) = (-x, y, x+y), \mathcal{B} = \{(1,1), (1,-1)\}, \mathcal{B}' = \{(0,1,0), (0,0,1), (1,0,0)\}.$$

Exercise 83. Let $f : \mathbb{R}^3 \to \mathbb{R}^3$ be be a function defined by

$$f(x_1, x_2, x_3) = (x_1 + x_2 - x_3, x_1 - x_2 + x_3, -x_1 + x_2 + x_3).$$

Find the matrix of f with respect to the basis $B = \{v_1 = (1, 0, 0), v_2 = (1, 1, 0), v_3 = (1, 1, 1)\}$.

Exercise 84. Consider the linear transformation $T : \mathbb{R}^3 \to \mathbb{R}^3$ defined by T(x, y, z) = (2x, 4x - y, 2x + 2y - z). (a) Show that T is invertible. Find formulas for: (b) T^{-1} , (c) T^2 , (d) T^{-2} .

Exercise 85. Let the function $f: P_2[x] \to P_4[x]$ be a map defined as: $f(p) = p + x^2 p, \forall p \in P_2[x]$.

- a) Prove that f is a linear map.
- b) Find the matrix of f with respect to the bases $E_1 = \{1, x, x^2\}$ of $P_2[x]$ and $E_2 = \{1, x, x^2, x^3, x^4\}$ of $P_4[x]$.
- c) Find the matrix of f with respect to the bases $E'_1 = \{1 + x, 2x, 1 + x^2\}$ of $P_2[x]$ and $E_2 = \{1, x, x^2, x^3, x^4\}$ of $P_4[x]$.

Exercise 86. Suppose $A = \begin{bmatrix} 1 & 3 & -1 \\ 2 & 0 & 5 \\ 6 & -2 & 4 \end{bmatrix}$ is the matrix of a linear transformation $f: P_2[x] \rightarrow P_2[x]$

 $P_2[x]$ with respect to the basis $B = \{v_1, v_2, v_3\}$, where

$$v_1 = 3x + 3x^2, v_2 = -1 + 3x + 2x^2, v_3 = 3 + 7x + 2x^2.$$

a) Find
$$f(v_1), f(v_2), f(v_3)$$
.
b) Find $f(1 + x^2)$.

Exercise 87. Let A be an $m \times n$ matrix and B be an $n \times p$ matrix. Prove that

 $\operatorname{rank}(AB) \le \min \{\operatorname{rank} A, \operatorname{rank} B\}.$

Exercise 88. Let A, B be $m \times n$ matrices. Prove that $\operatorname{rank}(A + B) \leq \operatorname{rank}(A) + \operatorname{rank}(B)$.

Eigenvalues and eigenvectors

5.1. Eigenvalues and eigenvectors

Exercise 89. Find the eigenvalues and a basis for each eigenspace of the following matrices:

a)
$$\begin{bmatrix} 10 & -9 \\ 4 & -2 \end{bmatrix}$$
 b) $\begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 1 \\ -1 & -2 & 4 \end{bmatrix}$ c) $\begin{bmatrix} 0 & 1 & 0 \\ -4 & 4 & 0 \\ -2 & 1 & 2 \end{bmatrix}$ d) $\begin{bmatrix} 4 & -5 & 2 \\ 5 & -7 & 3 \\ 6 & -9 & 4 \end{bmatrix}$

Exercise 90. Let $T: \mathbb{R}^3 \to \mathbb{R}^3$, T(x, y, z) = (-2x + 2y - 3z, 2x + y - 6z, -x - 2y). Find all eigenvalues and a basis for each eigenspace of T.

Exercise 91. Let $f: P_2[x] \to P_2[x]$ be a linear transformation defined by

$$f(a_0 + a_1x + a_2x^2) = (5a_0 + 6a_1 + 2a_2) - (a_1 + 8a_2)x + (a_0 - 2a_2)x^2.$$

Find the eigenvalues and eigenvectors of f.

5.2-5.3. Properties of eigenvalues and eigenvectors, diagonalization

Exercise 92. Suppose $T: V \to V$ is linear with rankT = k. Prove that T has at most k + 1 distinct eigenvalues.

Exercise 93. Suppose $T: V \to V$ is linear and there exist a nonzero vectors v and w in V such that Tv = 3w and Tw = 3v. Prove that 3 or -3 is an eigenvalue of T.

Exercise 94. Suppose that $T: \mathbb{R}^3 \to \mathbb{R}^3$ is linear and that $-4, 5, \sqrt{6}$ are eigenvalues of T. Prove that there exists $x \in \mathbb{R}^3$ such that $Tx - 7x = (-4, 5, \sqrt{6})$.

Exercise 95. Let $\lambda_1, \ldots, \lambda_n$ be a list of distinct real numbers. Prove that the list $e^{\lambda_1 x}, \ldots, e^{\lambda_n x}$ is linearly independent in the vector space of real-valued functions on \mathbb{R} . [Hint: Let $V = \text{span}\{e^{\lambda_1 x}, \ldots, e^{\lambda_n x}\}$ and define $T: V \to V$ by Tf = f'.]

Exercise 96. Diagonalize the following matrices (if possible)

a)
$$A = \begin{bmatrix} -14 & 12 \\ -20 & 17 \end{bmatrix}$$

b) $B = \begin{bmatrix} 1 & 0 \\ -20 & 17 \end{bmatrix}$
c) $C = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 1 & 1 \end{bmatrix}$
c) $C = \begin{bmatrix} -1 & 4 & -2 \\ -3 & 4 & 0 \\ -3 & 1 & 3 \end{bmatrix}$
c) $D = \begin{bmatrix} 2 & 1 & -2 \\ 0 & 3 & 1 \\ 0 & 0 & 3 \end{bmatrix}$

Exercise 97. Suppose that $A, B \in M_3(\mathbb{R})$ each have 2, 6, 7 as eigenvalues. Prove that there exists an invertible matrix $P \in M_3(\mathbb{R})$ such that $B = P^{-1}AP$.

Exercise 98. Let $f: \mathbb{R}^3 \to \mathbb{R}^3$ be a linear transformation defined as

$$f(x_1, x_2, x_3) = (2x_1 - x_2 - x_3, x_1 - x_2 + x_3, -x_1 + x_2 + 2x_3).$$

Diagonalize the transformation f.

Exercise 99. Find a basis of \mathbb{R}^3 such that the matrix of $f \colon \mathbb{R}^3 \to \mathbb{R}^3$ with respect to this basis is a diagonal matrix, where

$$f(x_1, x_2, x_3) = (2x_1 + x_2 + x_3, x_1 + 2x_2 + x_3, x_1 + x_2 + 2x_3).$$

Exercise 100. Let V be the \mathbb{R} -vector space of all polynomials $p(x) \in \mathbb{R}[x]$ with deg $(p) \leq 2$. Let $T: V \to V$ be the linear transformation given by

$$T(a + bx + cx^{2}) = (a + 3b + 3c) + (3a + b + 3c)x + (3a + 3b + c)x^{2}.$$

If possible find a basis B for V such that the matrix of T with respect to B is diagonal. (Diagonalize the transformation T.)

Exercise 101. The trace of an *n*-by-*n* square matrix *A* is defined to be the sum of the elements on the main diagonal, i.e., $\operatorname{tr}(A) = \sum_{i=1}^{n} a_{ii} = a_{11} + a_{22} + \cdots + a_{nn}$. Prove that

a) The trace is a linear mapping. That is,

i)
$$\operatorname{tr}(A+B) = \operatorname{tr}(A) + \operatorname{tr}(B)$$
, ii) $\operatorname{tr}(cA) = c \operatorname{tr}(A)$;

b) $\operatorname{tr}(A) = \operatorname{tr}(A^T)$, c) $\operatorname{tr}(AB) = \operatorname{tr}(BA)$, d) $\operatorname{tr}(P^{-1}AP) = \operatorname{tr} A$.

Exercise 102. Let $A \in M_n(\mathbb{C})$ be an invertible matrix and $0 \neq \lambda \in \mathbb{C}$. Show that λ is an eigenvalue of A if and only if $\frac{1}{\lambda}$ is an eigenvalue of A^{-1} .

Exercise 103. Let $P(x) \in \mathbb{C}[x]$ be a polynomial and let A be a square matrix. Show that if λ is an eigenvalue of A then $P(\lambda)$ is an eigenvalue P(A).

Exercise 104. Let $A \in M_n(\mathbb{C})$ and let $P \in \mathbb{C}[x]$ be a polynomial such that P(A) = 0. Prove that any eigenvalue λ of A satisfies $P(\lambda) = 0$.

Euclidean spaces, orthogonality

6.1. Inner products

Exercise 105. Verify that the following is an inner product on \mathbb{R}^2 where $u = (x_1, x_2)$ and $v = (y_1, y_2)$:

$$\langle u \rangle v = x_1 y_1 - 2x_1 y_2 - 2x_2 y_1 + 5x_2 y_2.$$

Exercise 106. Find the values of k so that the following is an inner product on \mathbb{R}^2 where $u = (x_1, x_2)$ and $v = (y_1, y_2)$:

$$\langle u \rangle v = x_1 y_1 - 3x_1 y_2 - 3x_2 y_1 + k x_2 y_2.$$

Exercise 107. Determine if each of the following is an inner product on $P_3[x]$:

a)
$$\langle p,q \rangle = p(0)q(0) + p(1)q(1) + p(2)q(2)$$

b)
$$\langle p,q \rangle = p(0)q(0) + p(1)q(1) + p(2)q(2) + p(3)q(3)$$

c)
$$\langle p,q\rangle = \int_{-1}^{1} p(x)q(x)dx$$

In case it is an inner product, compute $\langle p,q \rangle$, where $p = 2 - 3x + 5x^2 - x^3$, $q = 4 + x - 3x^2 + 2x^3$.

Exercise 108. Suppose $T: \mathbb{R}^n \to \mathbb{R}^n$ is a linear transformation such that $||Tv|| \leq ||v||$ for every $v \in V$. Prove that $T - \sqrt{2}I$ is invertible.

Exercise 109. (a) Suppose $u, v, w \in \mathbb{R}^n$. Prove that

$$||w - \frac{1}{2}(u+v)||^{2} = \frac{||w - u||^{2} + ||w - v||^{2}}{2} - \frac{||u - v||^{2}}{4}.$$

(b) Suppose C is a subset of \mathbb{R}^n with the property that $u, v \in C$ implies $\frac{1}{2}(u+v) \in C$. Let $w \in V$. Show that there is at most one $u \in C$ such that

$$||w - u|| \le ||w - v|| \quad \text{for all } v \in C.$$

6.2. Orthogonality

Exercise 110. Let the inner product on $P_2[x]$ be defined as $\langle p,q \rangle = \int_{-1}^{1} p(x)q(x)dx$, where $p,q \in P_2[x]$.

- a) Apply the Gram-Schmidt process to the basis $\{1, x, x^2\}$ to get an orthonormal basis \mathcal{A} .
- b) Find the coordinate vector $[r]_{\mathcal{A}}$, where $r = 2 3x + 3x^2$.

In the following exercises (Ex 111-Ex 121), we consider \mathbb{R}^n or $M_{n\times 1}(\mathbb{R})$ with the standard inner product.

Exercise 111. Find vectors $u, v \in \mathbb{R}^2$ such that u is a scalar multiple of (1,3), v is orthogonal to (1,3) and (1,2) = u + v.

Exercise 112. Let S consist of the following vectors of \mathbb{R}^4 :

$$u_1 = (1, 1, 1, 1), u_2 = (1, 1, -1, -1), u_3 = (1, -1, 1, -1), u_4 = (1, -1, -1, 1).$$

- a) Show that S is orthogonal and a basis of \mathbb{R}^4 .
- b) Write v = (1, 3, -5, 6) as a linear combination of u_1, u_2, u_3, u_4 .
- c) Find the coordinates of an arbitrary vector v = (a, b, c, d) in \mathbb{R}^4 relative to the basis S.
- d) Normalize S to obtain an orthonormal basis of \mathbb{R}^4 .

Exercise 113. Use the Gram-Schmidt process to transform the basis B into an orthonormal basis.

(a) $B = \{(1,1), (0,1)\}.$ (c) $B = \{(1,2,-2), (0,1,-2), (-1,3,11)$

(b)
$$B = \{(1, -2, 2), (2, 2, 1), (2, -1, -2)\},$$
 (d) $B = \{(3, 4, 0, 0), (-1, 1, 0, 0), (2, 1, 0, -1), (0, 1, 1, 0)\}$

Exercise 114. Let $v_1 = (1, 1, 0, 0, 0)$, $v_2 = (0, 1, -1, 2, 1)$, $v_3 = (2, 3, -1, 2, 1)$, and

 $V = \{ x \in \mathbb{R}^5 \mid x \perp v_i, \ i = 1, 2, 3 \}.$

a) Prove that V is a subspace of \mathbb{R}^5 .

b) Find a baisis of V and dim V.

Exercise 115. Let W be a the solution space of the homogeneous system of linear equations

$$x + y - z + w = 0$$
$$2x + y + z + 2w = 0.$$

- (a) Find an orthonormal basis for W.
- (b) Find an orthonormal basis for W^{\perp} .
- (c) Find a system of linear equations for which W^{\perp} is its solution space.

Exercise 116. Find the (orthogonal) projection of u = (1, 3, -2, 4) on v = (2, -2, 4, 5).

Exercise 117. Let $v_1 = (2, 2, 1), v_2 = (2, 5, 4)$. Find the (orthogonal) projection of v = (3, -2, 1) onto $U = \text{span}(v_1, v_2)$.

6.3. Least square approximations

Exercise 118. In \mathbb{R}^4 , let $U = \text{span}\{(1,1,0,0), (1,1,1,2), (2,2,1,2)\}$. Find $u \in U$ such that ||u - (1,2,3,4)|| is as small as possible.

Exercise 119. Find $a, b \in \mathbb{R}$ such that

$$(a+b-1)^2 + (a+b-2)^2 + (b-3)^2 + (2b-4)^2$$

is as small as possible.

Exercise 120. Let
$$A = \begin{bmatrix} 1 & 1 & 2 \\ 1 & 1 & 2 \\ 0 & 1 & 1 \\ 0 & 2 & 2 \end{bmatrix}$$
, $B = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}$. Find a column vector $\tilde{X} \in M_{3 \times 1}(\mathbb{R})$ for which

minimizes the function f(X) = ||AX - B|| defined for all $X \in M_{3 \times 1}(\mathbb{R})$.

6.4. Orthogonal diagonalization

Exercise 121. Orthogonally diagonalize of the following symmetric matrices

a)
$$\begin{bmatrix} 1 & 2 & 2 \\ 2 & 1 & 2 \\ 2 & 2 & 1 \end{bmatrix}$$
 b) $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 1 & 1 \end{bmatrix}$ c) $\begin{bmatrix} 7 & -2 & 0 \\ -2 & 6 & 2 \\ 0 & 2 & 5 \end{bmatrix}$.

6.5. Quadratic forms

Exercise 122. Determine the definiteness of the following quadratic form on \mathbb{R}^3 .

a)
$$\omega_1(x_1, x_2, x_3) = x_1^2 + 5x_2^2 - 4x_3^2 + 2x_1x_2 - 4x_1x_3,$$

b)
$$2x_1^2 + x_2^2 + 3x_3^2 + 2x_1x_2 + 2x_1x_3$$
,

c) $\omega_2(x_1, x_2, x_3) = x_1 x_2 + 4 x_1 x_3 + x_2 x_3,$

Exercise 123. Find a such that the following quadratic forms are positive definite:

a) $5x_1^2 + x_2^2 + ax_3^2 + 4x_1x_2 - 2x_1x_3 - 2x_2x_3$, c) $x_1^2 + x_2^2 + 5x_3^2 + 2ax_1x_2 - 2x_1x_3 + 4x_2x_3$. b) $2x_1^2 + x_2^2 + 3x_3^2 + 2ax_1x_2 + 2x_1x_3$,

Exercise 124. Orthogonally diagonalize of the following quadratic forms

- a) $x_1^2 + x_2^2 + x_3^2 + 2x_1x_2$, c) $7x_1^2 + 6x_2^2 + 5x_3^2 4x_1x_2 + 4x_2x_3$.
- b) $7x_1^2 7x_2^2 + 48x_1x_2$,

Exercise 125. Transform the following quadric surface to the principal axes:

$$2x^{2} + 6y^{2} + 14z^{2} - 6xy + 2xz + 6yz + 2x - y + z = 0$$

Exercise 126. Classify the following quadratic curves

a) $2x^2 - 4xy - y^2 + 8 = 0$, c) $2x^2 + 4xy + 5y^2 = 24$.

b)
$$x^2 + 2xy + y^2 + 8x + y = 0$$
,

Exercise 127. Classify the following quadric surfaces

a) $x_1^2 + x_2^2 + x_3^2 + 2x_1x_2 = 4$, b) $2x_1^2 + 2x_2^2 + 3x_3^2 - 2x_1x_2 - 2x_2x_3 = 16$,

c)
$$2xy + 2yz + 2xz - 6x - 6y - 4z = 0.$$

Exercise 128. Let $Q(x_1, x_2, x_3) = 9x_1^2 + 7x_2^2 + 11x_3^2 - 8x_1x_2 + 8x_1x_3$. Find $\max_{x_1^2 + x_2^2 + x_3^2 = 16} Q(x_1, x_2, x_3), \min_{x_1^2 + x_2^2 + x_3^2 = 16} Q(x_1, x_2, x_3)$.

Exercise 129. Let $Q(x, y, z) = 9x_1^2 + 7x_2^2 + 11x_3^2 - 8x_1x_2 + 8x_1x_3$ $(x, y, z \in \mathbb{R})$. Find $\max_{Q(x_1, x_2, x_3) = 16} x_1^2 + x_2^2 + x_3^2$, and $\min_{Q(x_1, x_2, x_3) = 16} x_1^2 + x_2^2 + x_3^2$.

Exercise 130. Is there an orthogonal matrix $A \in M_3(\mathbb{R})$ such that

$$A\begin{bmatrix}1\\3\\0\end{bmatrix} = \begin{bmatrix}3\\0\\1\end{bmatrix} \text{ and } A\begin{bmatrix}-3\\1\\0\end{bmatrix} = \begin{bmatrix}1\\-3\\0\end{bmatrix}?$$

Exercise 131. Is there a symmetric matrix $A \in M_3(\mathbb{R})$ such that

$$A\begin{bmatrix}1\\2\\3\end{bmatrix} = \begin{bmatrix}1\\1\\1\end{bmatrix} \text{ and } A\begin{bmatrix}2\\3\\5\end{bmatrix} = \begin{bmatrix}1\\0\\2\end{bmatrix}?$$

Exercise 132. Let A, B be $n \times n$ matrices on \mathbb{R} . Prove that:

- a) All the eigenvalues of A are positive if and only if $X^T A X > 0$ for all $X \in M_{n \times 1}(\mathbb{R}) \setminus \{0\}$.
- b) If all the eigenvalues of A and B are positive, then so are the eigenvalues of A + B.