

If A is nonsingular, then prove that $|A^{-1}| = \frac{1}{|A|}$!

Proof:-

Let A be non-singular. Then $|A| \neq 0$ and A^{-1} exists.

$$AA^{-1} = A^{-1}A = I_n$$

$$|AA^{-1}| = |A^{-1}A| = |I_n|$$

$$(|A||A^{-1}|) = 1 \Rightarrow |A^{-1}| = \frac{1}{|A|}$$

If A is non singular, then prove that $(A^T)^{-1} = (A^{-1})^T$

Proof:-

Let A be non-singular. Then $|A| \neq 0$ and A^{-1} exists.

$$AA^{-1} = A^{-1}A = I_n$$

$$(AA^{-1})^T = (A^{-1}A)^T = (I_n)^T$$

$$(A^{-1})^T A^T = A^T (A^{-1})^T = I_n$$

$$\Rightarrow (A^T)^{-1} = (A^{-1})^T$$

If A is non singular, then prove that $(\lambda A)^{-1} = \frac{1}{\lambda} A^{-1}$ where λ is non-zero number.

Proof:-

Let A be non-singular. Then $|A| \neq 0$ and A^{-1} exists.

$$AA^{-1} = A^{-1}A = I_n$$

$$(\lambda A) \left(\frac{1}{\lambda} A^{-1} \right) = \left(\frac{1}{\lambda} A^{-1} \right) (\lambda A) = I_n$$

$$\Rightarrow (\lambda A)^{-1} = \frac{1}{\lambda} A^{-1}$$

State and prove Left Cancellation Law:-

Let A, B and C be square matrices of order n. If A is non-singular and $AB=AC$, then $B=C$

Proof:-

Let A be non-singular. Then $|A| \neq 0$ and A^{-1} exists

$$AA^{-1} = A^{-1}A = I_n$$

Taking $AB=AC$

$$A^{-1}(AB) = A^{-1}(AC)$$

$$(A^{-1}A)B = (A^{-1}A)C$$

$$IB = IC$$

$$\boxed{B=C}$$

State and prove Right Cancellation Law:-

Let A, B and C be square matrices of order n. If A is non-singular and $BA=CA$, then $B=C$

Proof:-

Let A be non-singular. Then $|A| \neq 0$ and A^{-1} exists.

$$AA^{-1} = A^{-1}A = I_n$$

Taking $BA=CA$

$$(BA)A^{-1} = (CA)A^{-1}$$

$$B(AA^{-1}) = C(AA^{-1})$$

$$BI = CI$$

$$\boxed{B=C}$$

State and prove Reversal Law for Inverses:-

If A and B are non singular matrices of the same order, then the product AB is also non singular and $(AB)^{-1} = B^{-1}A^{-1}$

Proof:-

Assume that A and B are non singular matrices of same order 'n'. Then $|A| \neq 0, |B| \neq 0$ both A^{-1} and B^{-1} exist.

$$|AB| = |A||B| \neq 0$$

So, AB is non singular and

$$(AB)(B^{-1}A^{-1}) = (A(BB^{-1}))A^{-1}$$

$$= (AI_n)A^{-1}$$

$$= AA^{-1} = I_n$$

$$(B^{-1}A^{-1})(AB) = (B^{-1}(A^{-1}A))B$$

$$= (B^{-1}I_n)B$$

$$= B^{-1}B = I_n$$

$$\text{Hence } (AB)^{-1} = B^{-1}A^{-1}$$

State and prove Law of Double Inverse:-

If A is non singular, then A^{-1} is also non singular and $(A^{-1})^{-1} = A$.

Proof:-

Assume that A is non-singular, then $|A| \neq 0$ and A^{-1} exists.

$$AA^{-1} = A^{-1}A = I_n$$

$$(AA^{-1})^{-1} = (I_n)^{-1}$$

$$(A^{-1})^{-1}A^{-1} = I_n$$

$$(A^{-1})^{-1}(A^{-1}A) = I_n A$$

$$(A^{-1})^{-1}I_n = I_n A$$

$$(A^{-1})^{-1} = A$$

If A and B are any two non-singular square matrices of order n, then

$$\text{adj}(AB) = (\text{adj}B)(\text{adj}A)$$

Proof:-

$$A^{-1} = \frac{1}{|A|}(\text{adj}A)$$

$$\text{adj}A = |A|A^{-1}$$

Replacing A by AB.

$$\text{adj}(AB) = |AB|(AB)^{-1}$$

$$= (|A||B|)(B^{-1}A^{-1})$$

$$= (|B||B^{-1}|)(|A|A^{-1})$$

$$\text{adj}(AB) = (\text{adj}B)(\text{adj}A)$$

For every square matrix A of order n, $A(\text{adj}A) = (\text{adj}A)A = |A|I_n$

Proof:-

We prove the theorem for $n=3$

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

$$A(\text{adj}A) = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \begin{bmatrix} A_{11} & A_{21} & A_{31} \\ A_{12} & A_{22} & A_{32} \\ A_{13} & A_{23} & A_{33} \end{bmatrix}$$

$$= \begin{bmatrix} |A| & 0 & 0 \\ 0 & |A| & 0 \\ 0 & 0 & |A| \end{bmatrix} = |A| \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = |A| I_3 \quad \text{L1}$$

$$(\text{adj } A)A = \begin{bmatrix} A_{11} & A_{21} & A_{31} \\ A_{12} & A_{22} & A_{32} \\ A_{13} & A_{23} & A_{33} \end{bmatrix} \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

$$= \begin{bmatrix} |A| & 0 & 0 \\ 0 & |A| & 0 \\ 0 & 0 & |A| \end{bmatrix} = |A| \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = |A| I_3 \quad \text{L2}$$

from ① & ②

$$A(\text{adj } A) = (\text{adj } A)A = |A| I_3.$$

If a square matrix of order n. Then A^{-1} exists if and only if A is non-singular.

Proof:-

Suppose that A^{-1} exists. Then

$$AA^{-1} = A^{-1}A = I_n$$

$$|AA^{-1}| = |A| |A^{-1}| = |A^{-1}| |A| = |I_n| = 1$$

So, $|A| \neq 0$. Hence A is non-singular.

Conversely,

A is non-singular, then $|A| \neq 0$

$$A(\text{adj } A) = (\text{adj } A)A = |A| I_n$$

$$A \left(\frac{1}{|A|} (\text{adj } A) \right) = \left(\frac{1}{|A|} (\text{adj } A) \right) A = I_n$$

Hence A^{-1} exists and $A^{-1} = \frac{1}{|A|} \text{adj } A$.

If a square matrix has an inverse, then it is unique.

Proof:-

Let A be a square matrix of order n such that A^{-1} exists.

Let A has two inverses, say, B and C. Let B is inverse of A.

$$AB = BA = I_n \rightarrow \textcircled{1}$$

for C is inverse of A.

$$AC = CA = I_n \rightarrow \textcircled{2}$$

$$B = B I_n$$

$$= B(AC)$$

$$= (BA)C$$

$$= I_n C$$

$$\boxed{B = C}$$

Hence the uniqueness is proved.

Prove that $|z| = |\bar{z}|$

If $z = x + iy$ then $\bar{z} = x - iy$.

$$|z| = |x + iy| = \sqrt{x^2 + y^2} \rightarrow \textcircled{1}$$

$$|\bar{z}| = |x - iy| = \sqrt{x^2 + (-y)^2}$$

$$= \sqrt{x^2 + y^2} \rightarrow \textcircled{2}$$

$$|z| = |\bar{z}|$$

Prove that $|z_1 z_2| = |z_1| |z_2|$

$$\begin{aligned} |z_1 z_2|^2 &= (z_1 z_2)(\overline{z_1 z_2}) \\ &= (z_1)(z_2)(\bar{z}_1)(\bar{z}_2) \\ &= (z_1 \bar{z}_1)(z_2 \bar{z}_2) \end{aligned}$$

$$|z_1 z_2|^2 = |z_1|^2 |z_2|^2$$

$$\Rightarrow |z_1 z_2| = |z_1| |z_2|$$

Prove that $\left| \frac{z_1}{z_2} \right| = \frac{|z_1|}{|z_2|}$, $z_2 \neq 0$

$$z_1 = \frac{z_1}{z_2} \cdot z_2, \quad z_2 \neq 0$$

$$|z_1| = \left| \frac{z_1}{z_2} \cdot z_2 \right|$$

$$|z_1| = \left| \frac{z_1}{z_2} \right| |z_2| \quad (\text{Property})$$

$$\frac{|z_1|}{|z_2|} = \left| \frac{z_1}{z_2} \right| \Rightarrow \left| \frac{z_1}{z_2} \right| = \frac{|z_1|}{|z_2|}$$

Prove that $|z^n| = |z|^n$

$$|z^n| = |z \cdot z \cdots z|$$

$$= |z| |z| \cdots |z| \quad (n \text{ times})$$

$$|z^n| = |z|^n$$

Prove that $\text{Re}(z) \leq |z|$

If $z = x + iy$ and $y \neq 0, x \neq 0$

$$\text{Re}(z) = x$$

$$|z| = \sqrt{x^2 + y^2}$$

$$x < \sqrt{x^2 + y^2} \Rightarrow \text{Re}(z) < |z|$$

If $z = x + iy$ and $y = 0, x \neq 0$

$$\text{Re}(z) = x$$

$$|z| = \sqrt{x^2} = x$$

$$x = x \Rightarrow \text{Re}(z) = |z|$$

from ① & ② $\Rightarrow \text{Re}(z) \leq |z|$

Prove that $\text{Im}(z) \leq |z|$

If $z = x + iy$ and $x \neq 0, y \neq 0$

$$\text{Im}(z) = y$$

$$|z| = \sqrt{x^2 + y^2}$$

$$y < \sqrt{x^2 + y^2} \Rightarrow \text{Im}(z) < |z|$$

If $z = x + iy$ and $x = 0, y \neq 0$

$$\text{Im}(z) = y$$

$$|z| = \sqrt{y^2} = y$$

$$y = y \Rightarrow \text{Im}(z) = |z| \rightarrow \textcircled{2}$$

from ① & ② $\Rightarrow \text{Im}(z) \leq |z|$

If z_1 and z_2 are two complex numbers, $\arg(z_1 z_2) = \arg z_1 + \arg z_2$

Proof:-

$$\begin{aligned} z_1 &= r_1(\cos \theta_1 + i \sin \theta_1) \\ z_2 &= r_2(\cos \theta_2 + i \sin \theta_2) \end{aligned}$$

$$\Rightarrow z_1 z_2 = r_1(\cos \theta_1 + i \sin \theta_1) r_2(\cos \theta_2 + i \sin \theta_2)$$

$$= r_1 r_2 \left[(\cos \theta_1 \cos \theta_2 - \sin \theta_1 \sin \theta_2) + i (\sin \theta_1 \cos \theta_2 + \cos \theta_1 \sin \theta_2) \right]$$

$$z_1 z_2 = r_1 r_2 (\cos(\theta_1 + \theta_2) + i \sin(\theta_1 + \theta_2))$$

$$\arg(z_1 z_2) = \theta_1 + \theta_2 = \arg z_1 + \arg z_2$$

$$\arg\left(\frac{z_1}{z_2}\right) = \arg z_1 - \arg z_2$$

$$\begin{aligned} z_1 &= r_1(\cos \theta_1 + i \sin \theta_1) \\ z_2 &= r_2(\cos \theta_2 + i \sin \theta_2) \end{aligned}$$

$$\frac{z_1}{z_2} = \frac{r_1(\cos \theta_1 + i \sin \theta_1)}{r_2(\cos \theta_2 + i \sin \theta_2)}$$

$$= \frac{r_1}{r_2} \frac{(\cos \theta_1 + i \sin \theta_1)(\cos \theta_2 - i \sin \theta_2)}{(\cos \theta_2 + i \sin \theta_2)(\cos \theta_2 - i \sin \theta_2)}$$

$$= \frac{r_1}{r_2} \frac{(\cos \theta_1 \cos \theta_2 + \sin \theta_1 \sin \theta_2) + i (\sin \theta_1 \cos \theta_2 - \cos \theta_1 \sin \theta_2)}{\cos^2 \theta_2 + \sin^2 \theta_2}$$

$$= \frac{r_1}{r_2} (\cos(\theta_1 - \theta_2) + i \sin(\theta_1 - \theta_2))$$

$$\arg\left(\frac{z_1}{z_2}\right) = \theta_1 - \theta_2 = \arg z_1 - \arg z_2$$

State and prove Jacobi's Identity

For any three vectors $\vec{a}, \vec{b}, \vec{c}$ we have $\vec{a} \times (\vec{b} \times \vec{c}) + \vec{b} \times (\vec{c} \times \vec{a}) + \vec{c} \times (\vec{a} \times \vec{b}) = \vec{0}$

Proof:-

$$\begin{aligned} \vec{a} \times (\vec{b} \times \vec{c}) &= (\vec{a} \cdot \vec{c}) \vec{b} - (\vec{a} \cdot \vec{b}) \vec{c} \\ \vec{b} \times (\vec{c} \times \vec{a}) &= (\vec{b} \cdot \vec{a}) \vec{c} - (\vec{b} \cdot \vec{c}) \vec{a} \\ \vec{c} \times (\vec{a} \times \vec{b}) &= (\vec{c} \cdot \vec{b}) \vec{a} - (\vec{c} \cdot \vec{a}) \vec{b} \end{aligned}$$

Adding the above equations and using commutative property, we get

$$\vec{a} \times (\vec{b} \times \vec{c}) + \vec{b} \times (\vec{c} \times \vec{a}) + \vec{c} \times (\vec{a} \times \vec{b}) = \vec{0}$$

State and prove Lagrange's Identity

For any four vectors $\vec{a}, \vec{b}, \vec{c}, \vec{d}$ we have $(\vec{a} \times \vec{b}) \cdot (\vec{c} \times \vec{d}) = (\vec{a} \cdot \vec{c})(\vec{b} \cdot \vec{d}) - (\vec{a} \cdot \vec{d})(\vec{b} \cdot \vec{c})$

Proof:-

$$(\vec{a} \times \vec{b}) \cdot (\vec{c} \times \vec{d}) = \vec{a} \cdot (\vec{b} \times (\vec{c} \times \vec{d}))$$

$$= \vec{a} \cdot ((\vec{b} \cdot \vec{d}) \vec{c} - (\vec{b} \cdot \vec{c}) \vec{d})$$

$$= (\vec{a} \cdot \vec{c})(\vec{b} \cdot \vec{d}) - (\vec{a} \cdot \vec{d})(\vec{b} \cdot \vec{c})$$

$$= (\vec{a} \cdot \vec{c})(\vec{b} \cdot \vec{d}) - (\vec{a} \cdot \vec{d})(\vec{b} \cdot \vec{c})$$

State Intermediate Value theorem?

If f is continuous in the closed interval $[a, b]$ and $f(a) \leq k \leq f(b)$, then there exists at least one $c \in [a, b]$ such that $f(c) = k$.

State Rolle's theorem?

If a function $f(x)$ is
 (i) continuous in the closed interval $[a, b]$
 (ii) differentiable in the open interval (a, b) and
 (iii) $f(a) = f(b)$
 then there exist at least one $c \in (a, b)$ such that $f'(c) = 0$

State Lagrange's Mean Value Theorem?

If a function $f(x)$ is
 (i) continuous in the closed interval $[a, b]$
 (ii) differentiable in the open interval (a, b)
 then there exists at least one $c \in (a, b)$ such that

$$f'(c) = \frac{f(b) - f(a)}{b - a}$$

State Extreme value theorem?

If $f(x)$ is continuous on a closed interval $[a, b]$, then f has both an absolute maximum and an absolute minimum (extreme values) in the interval $[a, b]$.

State Fermat theorem?

If $f(x)$ has a relative extrema $x = c$, then c is a critical number. Invariably there will be critical number of the function obtained as solution of the equation $f'(x) = 0$ or values of x which $f'(x)$ does not exist.

Prove that $E(ax+b) = aE(x) + b$

Let x be the discrete random variable.
 $E(ax+b) = \sum_{i=1}^{\infty} (ax_i + b) f(x_i)$
 $= \sum_{i=1}^{\infty} ax_i f(x_i) + \sum_{i=1}^{\infty} bf(x_i)$

$$= a \sum_{i=1}^{\infty} x_i f(x_i) + b \sum_{i=1}^{\infty} f(x_i)$$

$$= a E(x) + b(1) = a E(x) + b$$

Prove that $\text{var}(ax+b)$

$$= a^2 \text{var}(x)$$

$$\text{var}(ax+b) = E((ax+b) - E(ax+b))^2$$

$$= E(ax+b - aE(x) - b)^2$$

$$= E(ax - aE(x))^2$$

$$= E(a^2(x - E(x))^2)$$

$$= a^2 E(x - E(x))^2$$

$$= a^2 \text{var}(x)$$

Prove that $\int_a^b f(x) dx = \int_a^b f(a+b-x) dx$

Let $u = a+b-x \Rightarrow x = a+b-u$
 $\frac{du}{dx} = -1 \Rightarrow dx = -du$
 $x=a \Rightarrow u=b \mid x=b \Rightarrow u=a$
 $\int_a^b f(x) dx = \int_b^a f(a+b-u) (-du)$
 $= \int_a^b f(a+b-u) du = \int_a^b f(a+b-x) dx$

Prove that $\int_0^a f(x) dx = \int_0^a [f(x) + f(2a-x)] dx$

$$\int_0^a f(x) dx = \int_0^a [f(x) + f(2a-x)] dx$$

$$\int_0^a f(x) dx = \int_0^a f(x) dx + \int_0^a f(x) dx$$

Put $x = 2a - u$ in $\int_0^a f(x) dx$
 $\frac{dx}{du} = -1 \Rightarrow dx = -du$

$$x=a \Rightarrow u=a \mid x=2a \Rightarrow u=0$$

$$\int_a^a f(x) dx = \int_a^0 f(2a-u) (-du)$$

$$= \int_0^a f(2a-u) du = \int_0^a f(2a-x) dx$$

$$\therefore \int_0^a f(x) dx = \int_0^a f(x) dx + \int_0^a f(2a-x) dx$$

$$= \int_0^a [f(x) + f(2a-x)] dx$$

If $f(x)$ is an even function, then prove that

$$\int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx$$

$$\int_{-a}^a f(x) dx = \int_{-a}^0 f(x) dx + \int_0^a f(x) dx$$

Put $x = -u$ in $\int_{-a}^0 f(x) dx$
 $\frac{dx}{du} = -1 \Rightarrow dx = -du$
 $x = -a \Rightarrow u = a \mid x = 0 \Rightarrow u = 0$
 $\int_{-a}^0 f(x) dx = \int_a^0 f(-u) (-du)$
 $= \int_0^a f(-u) du = \int_0^a f(-x) dx$
 $= \int_0^a f(x) dx \quad [\because f(-x) = f(x)]$
 $\int_{-a}^a f(x) dx = \int_0^a f(x) dx + \int_0^a f(x) dx$
 $= 2 \int_0^a f(x) dx$

If $f(x)$ is odd function, then prove that

$$\int_{-a}^a f(x) dx = 0$$

$$\int_{-a}^a f(x) dx = \int_{-a}^0 f(x) dx + \int_0^a f(x) dx$$

put $x = -u$ in $\int_{-a}^0 f(x) dx$

$$\frac{dx}{du} = -1 \Rightarrow dx = -du$$

$$x = -a \Rightarrow u = a \quad (x = 0 \Rightarrow u = 0)$$

$$\int_{-a}^0 f(x) dx = \int_a^0 f(-u) (-du)$$

$$= \int_a^0 f(-u) du = \int_0^a f(-x) dx$$

$$= -\int_0^a f(x) dx \quad [\because f(-x) = -f(x)]$$

$$\therefore \int_{-a}^a f(x) dx = -\int_0^a f(x) dx + \int_0^a f(x) dx$$

$$= 0.$$

If $f(2a-x) = f(x)$, then

prove that

$$\int_0^{2a} f(x) dx = 2 \int_0^a f(x) dx.$$

w.k.t.

$$\int_0^{2a} f(x) dx = \int_0^a [f(x) + f(2a-x)] dx$$

If $f(2a-x) = f(x)$,

$$= \int_0^a [f(x) + f(x)] dx = 2 \int_0^a f(x) dx.$$

If $f(2a-x) = -f(x)$, then

prove that

$$\int_0^{2a} f(x) dx = 0.$$

w.k.t.

$$\int_0^{2a} f(x) dx = \int_0^a [f(x) + f(2a-x)] dx$$

If $f(2a-x) = -f(x)$

$$= \int_0^a [f(x) - f(x)] dx$$

$$= \int_0^a 0 dx = 0.$$

Prove that $\text{Var}(X) = E(X^2) - (E(X))^2$

w.k.t. $E(X) = M$

$$\text{Var}(X) = E(X - M)^2$$

$$= E(X^2 - 2XM + M^2)$$

$$= E(X^2) - 2ME(X) + M^2$$

$$= E(X^2) - 2M^2 + M^2$$

$$= E(X^2) - M^2$$

$$= E(X^2) - (E(X))^2$$

State and prove uniqueness of Identity?

In an algebraic structure the identity element (if exists) must be unique. proof:-

Let $(S, *)$ be an algebraic structure.

Assume that e_1 and e_2 be any two identity elements $\in S$.

Treat e_1 as identity element

$$e_1 * e_2 = e_2 * e_1 = e_2 \rightarrow (1)$$

Treat e_2 as identity element.

$$e_1 * e_2 = e_2 * e_1 = e_1 \rightarrow (2)$$

From (1), (2)

$$e_1 = e_2$$

Hence the identity element is unique.

State and prove uniqueness of Inverse?

In an algebraic structure the inverse of an element (if exists) must be unique.

proof:- Let $(S, *)$ be an algebraic structure and $a \in S$.

Assume that a has two inverses, say, a_1, a_2 .

Treat a_1 as an inverse of a .

$$a * a_1 = a_1 * a = e \rightarrow (1)$$

Treat a_2 as an inverse of a .

$$a * a_2 = a_2 * a = e \rightarrow (2)$$

$$a_1 = a_1 * e$$

$$= a_1 * (a * a_2)$$

$$= (a_1 * a) * a_2$$

$$= e * a_2$$

$$= a_2$$

$$a_1 = a_2$$

Hence the inverse of a is unique.

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