# University of Colorado Denver <br> Department of Mathematical and Statistical Sciences <br> Applied Linear Algebra Ph.D. Preliminary Exam Solutions <br> February 4, 2022 

Name: $\qquad$
Exam Rules:

- This is a closed book exam. Once the exam begins, you have 4 hours to complete all six problems.
- Please begin each problem on a new page, and write the problem number and page number at the top of each page. (For example, 6-1, 6-2, 6-3 for pages 1,2 and 3 of problem 6). Please write only on one side of the paper.
- There are 8 total problems. Do all 4 problems in the first part (problems 1 to 4 ), and pick two problems in the second part (problems 5 to 8 ). Do not submit more than two solved problems from the second part. If you do, only the first two attempted problems will be graded. Each problem is worth 20 points.
- Do not submit multiple alternative solutions to any problem; if you do, only the first solution will be graded.
- Justify your solutions: cite theorems that you use, provide counter-examples for disproof, give explanations, and show calculations for numerical problems.
- If you are asked to prove a theorem, do not merely quote that theorem as your proof; instead, produce an independent proof.
- Notation: Throughout the exam, $\mathbb{R}$ and $\mathbb{C}$ denote the sets of real and complex numbers, respectively. $\mathbb{F}$ denotes either $\mathbb{R}$ or $\mathbb{C} . \mathbb{F}^{n}$ and $\mathbb{F}^{n, n}$ are the vector spaces of $n$-tuples and $n \times n$ matrices, respectively, over the field $\mathbb{F}$. $\mathcal{L}(V)$ denotes the set of linear operators on the vector space $V . T^{*}$ is the adjoint of the operator $T$ and $\lambda^{*}$ is the complex conjugate of the scalar $\lambda$. In an inner product space $V, U^{\perp}$ denotes the orthogonal complement of the subspace $U$.
- If you are confused or stuck on a problem, either ask a question or move on to another problem.

| Problem | Points | Score |  | Problem | Points | Score |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1. | 20 |  |  | 5. | 20 |  |
| 2. | 20 |  |  | 6. | 20 |  |
| 3. | 20 |  |  | 7. | 20 |  |
| 4. | 20 |  |  | 8. | 20 |  |
|  |  |  |  | Total | 120 |  |

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## Part I. Work all of problems 1 through 4.

Problem 1. Let $V$ be a vector space of dimension $n$ over a field $F$. Let $\boldsymbol{v}_{1}, \boldsymbol{v}_{2}, \ldots, \boldsymbol{v}_{n}$ be a basis of $V$ and $T$ be an operator on $V$. Prove: $T$ is invertible if and only if $T \boldsymbol{v}_{1}, T \boldsymbol{v}_{2}, \ldots, T \boldsymbol{v}_{n}$ is linearly independent.

Solution First we prove " $\Rightarrow$ ". Suppose $T$ is invertible and its inverse is $T^{-1}$. So $T^{-1}$ is an operator on $V$. Suppose $T \boldsymbol{v}_{1}, T \boldsymbol{v}_{2}, \ldots, T \boldsymbol{v}_{n}$ is linearly dependent. Then $T^{-1}\left(T \boldsymbol{v}_{1}\right), T^{-1}\left(T \boldsymbol{v}_{2}\right), \ldots, T^{-1}\left(T \boldsymbol{v}_{n}\right)$ is linearly dependent, i.e., $\boldsymbol{v}_{1}, \boldsymbol{v}_{2}, \ldots, \boldsymbol{v}_{n}$ is linearly dependent. This leads to a contradiction. So $T \boldsymbol{v}_{1}, T \boldsymbol{v}_{2}, \ldots, T \boldsymbol{v}_{n}$ must be linearly dependent.

Now we prove " $\Leftarrow$ ". Suppose $T \boldsymbol{v}_{1}, T \boldsymbol{v}_{2}, \ldots, T \boldsymbol{v}_{n}$ is linearly independent. Since $V$ is $n$ dimensional, $T \boldsymbol{v}_{1}, T \boldsymbol{v}_{2}, \ldots, T \boldsymbol{v}_{n}$ is a basis of $V$. For any $\boldsymbol{w} \in V$, there exist $k_{1}, k_{2}, \ldots, k_{n}$ such that

$$
\boldsymbol{w}=k_{1}\left(T \boldsymbol{v}_{1}\right)+k_{2}\left(T \boldsymbol{v}_{2}\right)+\cdots+k_{n}\left(T \boldsymbol{v}_{n}\right)=T\left(k_{1} \boldsymbol{v}_{1}+k_{2} \boldsymbol{v}_{2}+\cdots+k_{n} \boldsymbol{v}_{n}\right)
$$

i.e., there exists $\boldsymbol{u}=k_{1} \boldsymbol{v}_{1}+k_{2} \boldsymbol{v}_{2}+\cdots+k_{n} \boldsymbol{v}_{n}$ such that $T \boldsymbol{u}=\boldsymbol{w}$. So $T$ is surjective.

On the other hand, if there exists $\boldsymbol{u}_{1}=l_{1} \boldsymbol{v}_{1}+l_{2} \boldsymbol{v}_{2}+\cdots+l_{n} \boldsymbol{v}_{n}$ such that $T \boldsymbol{u}_{1}=\boldsymbol{w}$, i.e.,
$T \boldsymbol{u}_{1}=T\left(l_{1} \boldsymbol{v}_{1}+l_{2} \boldsymbol{v}_{2}+\cdots+l_{n} \boldsymbol{v}_{n}\right)=l_{1} T\left(\boldsymbol{v}_{1}\right)+l_{2} T\left(\boldsymbol{v}_{2}\right)+\cdots+l_{n} T\left(\boldsymbol{v}_{n}\right)=k_{1}\left(T \boldsymbol{v}_{1}\right)+k_{2}\left(T \boldsymbol{v}_{2}\right)+\cdots+k_{n}\left(T \boldsymbol{v}_{n}\right)$
Since $T \boldsymbol{v}_{1}, T \boldsymbol{v}_{2}, \ldots, T \boldsymbol{v}_{n}$ is a basis,

$$
l_{i}=k_{i}, \quad(i=1,2, \ldots, n)
$$

So $\boldsymbol{u}=\boldsymbol{u}_{1}$ and hence $T$ is injective. So $T$ is invertible.

## Problem 2.

1. Give an orthonormal basis for null $T$, where $T \in \mathcal{L}\left(\mathbb{C}^{4}\right)$ (with the standard inner product) and

$$
\mathcal{M}(T)=\left(\begin{array}{llll}
1 & 1 & 1 & 1 \\
1 & 1 & 1 & 1 \\
1 & 1 & 1 & 1 \\
1 & 1 & 1 & 1
\end{array}\right)
$$

2. Prove or disprove:

There exists an inner product $\langle.,$.$\rangle on \mathbb{R}^{2}$ such that for every $v=\binom{x}{y} \in \mathbb{R}^{2}$, we have

$$
\langle v, v\rangle=|x|+|y| .
$$

## Solution

1. Note first that $\mathcal{M}(T)$ has rank 1 , so dim null $T=3$. A vector is in null $T$ if and only if its entries sum up to 0 .

$$
\left(\begin{array}{c}
0.5 \\
0.5 \\
-0.5 \\
-0.5
\end{array}\right),\left(\begin{array}{c}
0.5 \\
-0.5 \\
0.5 \\
-0.5
\end{array}\right),\left(\begin{array}{c}
0.5 \\
-0.5 \\
-0.5 \\
0.5
\end{array}\right) \text { is an ONB of null } T .
$$

2. There is no such inner product. Otherwise, consider $x=y=1$. Then $\langle v, v\rangle=$ $1+1=2$. Further, $\langle 2 v, 2 v\rangle=2+2=4$. On the other hand, by bilinearity of the inner product, $\langle 2 v, 2 v\rangle=4\langle v, v\rangle=8$, a contradiction.

Problem 3. Prove or give a counterexample to each of the following statements:

1. Let $T \in \mathcal{L}\left(\mathbb{R}^{3}\right)$, and $\operatorname{dim}$ (null $T \cap$ range $\left.T\right) \geq 1$. Then $T$ is nilpotent.
2. Let $T \in \mathcal{L}\left(\mathbb{R}^{4}\right)$, and $\operatorname{dim}($ null $T \cap$ range $T) \geq 2$. Then $T$ is nilpotent.

## Solution

1. Counterexample

$$
\mathcal{M}(T)=\left(\begin{array}{lll}
1 & 0 & 0 \\
0 & 0 & 1 \\
0 & 0 & 0
\end{array}\right)
$$

then null $T \cap$ range $T=\alpha\left(\begin{array}{l}0 \\ 1 \\ 0\end{array}\right)$, and $T^{k}\left(\begin{array}{l}1 \\ 0 \\ 0\end{array}\right)=\left(\begin{array}{l}1 \\ 0 \\ 0\end{array}\right) \neq 0$ for all $k$.
2. This is true. Since $\operatorname{dim}$ range $T+\operatorname{dim}$ null $T=4$ we have $\operatorname{dim}$ range $T=$ $\operatorname{dim}$ null $T=\operatorname{dim}($ null $T \cap$ range $T$ ) $=2$, and thus range $T=$ null $T$, and therefore $T^{2}=0$.

Problem 4. Let $G, O, L, Y, N, X$ be 6 real numbers.
Note: the letter $O$ is not the same as the number 0 . Please make sure that you see the difference between the letters $O$ and the numbers 0 .

We consider the following 6-by-6 "Go Lynx" matrix $A$ :

$$
A=\left(\begin{array}{rrrrrr}
G & O & L & Y & N & X \\
G & -O & L & -Y & N & -X \\
G & O & L & Y & -N & -X \\
G & -O & L & -Y & -N & X \\
G & O & -L & -Y & N & X \\
G & -O & -L & Y & N & -X
\end{array}\right) .
$$

Compute the determinant of $A$. Answer needs to be a closed form algebraic formula with variables $G, O, L, Y, N, X$. No matrix in final answer.

Solution First we have that
$\operatorname{det}(A)=\left|\begin{array}{rrrrrr}G & O & L & Y & N & X \\ G & -O & L & -Y & N & -X \\ G & O & L & Y & -N & -X \\ G & -O & L & -Y & -N & X \\ G & O & -L & -Y & N & X \\ G & -O & -L & Y & N & -X\end{array}\right|=G O L Y N X \cdot\left|\begin{array}{rrrrrr}1 & 1 & 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 & 1 & -1 \\ 1 & 1 & 1 & 1 & -1 & -1 \\ 1 & -1 & 1 & -1 & -1 & 1 \\ 1 & 1 & -1 & -1 & 1 & 1 \\ 1 & -1 & -1 & 1 & 1 & -1\end{array}\right|$.
We perfom the row operations $L_{2} \leftarrow L_{2}-L_{1}, L_{3} \leftarrow L_{3}-L_{1}, L_{4} \leftarrow L_{4}-L_{1}, L_{5} \leftarrow L_{5}-L_{1}$, $L_{6} \leftarrow L_{6}-L_{1}$, and get that

$$
\operatorname{det}(A)=G O L Y N X \cdot\left(\begin{array}{rrrrrr}
1 & 1 & 1 & 1 & 1 & 1 \\
0 & -2 & 0 & -2 & 0 & -2 \\
0 & 0 & 0 & 0 & -2 & -2 \\
0 & -2 & 0 & -2 & -2 & 0 \\
0 & 0 & -2 & -2 & 0 & 0 \\
0 & -2 & -2 & 0 & 0 & -2
\end{array}\right)
$$

We expand with first column and get that

$$
\operatorname{det}(A)=G O L Y N X \cdot\left(\begin{array}{rrrrr}
-2 & 0 & -2 & 0 & -2 \\
0 & 0 & 0 & -2 & -2 \\
-2 & 0 & -2 & -2 & 0 \\
0 & -2 & -2 & 0 & 0 \\
-2 & -2 & 0 & 0 & -2
\end{array}\right)
$$

We scale each row by $-\frac{1}{2}$ and get

$$
\operatorname{det}(A)=-32 \cdot G O L Y N X \cdot\left(\begin{array}{ccccc}
1 & 0 & 1 & 0 & 1 \\
0 & 0 & 0 & 1 & 1 \\
1 & 0 & 1 & 1 & 0 \\
0 & 1 & 1 & 0 & 0 \\
1 & 1 & 0 & 0 & 1
\end{array}\right)
$$

We perfom the row operations $L_{3} \leftarrow L_{3}-L_{1}, L_{5} \leftarrow L_{5}-L_{1}$, and get that

$$
\operatorname{det}(A)=-32 \cdot G O L Y N X \cdot\left(\begin{array}{rrrrr}
1 & 0 & 1 & 0 & 1 \\
0 & 0 & 0 & 1 & 1 \\
0 & 0 & 0 & 1 & -1 \\
0 & 1 & 1 & 0 & 0 \\
0 & 1 & -1 & 0 & 0
\end{array}\right)
$$

We expand with first column and get that

$$
\operatorname{det}(A)=-32 \cdot G O L Y N X \cdot\left(\begin{array}{rrrr}
0 & 0 & 1 & 1 \\
0 & 0 & 1 & -1 \\
1 & 1 & 0 & 0 \\
1 & -1 & 0 & 0
\end{array}\right)
$$

We perfom the row operations $L_{2} \leftarrow L_{2}-L_{1}, L_{4} \leftarrow L_{4}-L_{3}$, and get that

$$
\operatorname{det}(A)=-32 \cdot G O L Y N X \cdot\left(\begin{array}{rrrr}
0 & 0 & 1 & 1 \\
0 & 0 & 0 & -2 \\
1 & 1 & 0 & 0 \\
0 & -2 & 0 & 0
\end{array}\right)
$$

We expand with third column and get that

$$
\operatorname{det}(A)=-32 \cdot G O L Y N X \cdot\left(\begin{array}{rrr}
0 & 0 & -2 \\
1 & 1 & 0 \\
0 & -2 & 0
\end{array}\right)
$$

We expand with third column and get that

$$
\operatorname{det}(A)=64 \cdot G O L Y N X \cdot\left(\begin{array}{rr}
1 & 1 \\
0 & -2
\end{array}\right)
$$

We expand with first column and get that

$$
\operatorname{det}(A)=64 \cdot G O L Y N X \cdot(-2)
$$

Finally

$$
\operatorname{det}(A)=-128 \cdot G O L Y N X
$$

$\qquad$

## Part II. Work two of problems 5 through 8.

Problem 5. Let $\boldsymbol{u}$ be a unit vector in an $n$-dimensional inner product space $V$ over $\mathbb{R}$. Define $T \in \mathcal{L}(V)$ as:

$$
T(\boldsymbol{x})=\boldsymbol{x}-2\langle\boldsymbol{x}, \boldsymbol{u}\rangle \boldsymbol{u}, \boldsymbol{x} \in V
$$

Show that

1. $T$ is an isometry.
2. If $A=\mathcal{M}(T)$ is a matrix representation of $T$, then $\operatorname{det} A=-1$.
3. If $S \in \mathcal{L}(V)$ is an isometry with 1 as an eigenvalue, and if the eigenspace of 1 is of dimension $n-1$, then

$$
S(\boldsymbol{x})=\boldsymbol{x}-2\langle\boldsymbol{x}, \boldsymbol{w}\rangle \boldsymbol{w}, \boldsymbol{x} \in V
$$

for some unit vector $\boldsymbol{w} \in V$.

## Solution

(a) Extend $\boldsymbol{u}$ to an orthonormal basis $\left\{\boldsymbol{u}, \boldsymbol{u}_{2}, \ldots, \boldsymbol{u}_{n}\right\}$. Then

$$
\begin{aligned}
T(\boldsymbol{u}) & =\boldsymbol{u}-2\langle\boldsymbol{u}, \boldsymbol{u}\rangle \boldsymbol{u}=-\boldsymbol{u} \\
T\left(\boldsymbol{u}_{i}\right) & =\boldsymbol{u}_{i}-2\left\langle\boldsymbol{u}_{i}, \boldsymbol{u}\right\rangle \boldsymbol{u}=\boldsymbol{u}_{i}, i=2, \ldots, n
\end{aligned}
$$

Theorem 7.42 Part (d) guarantees that $T$ is an isometry. (Note that a student pointing out a theorem in the textbook is OK.)
(b) The matrix of $T$ under the above basis is

$$
\left(\begin{array}{cc}
-1 & 0 \\
0 & I_{n-1}
\end{array}\right)
$$

Thus $\operatorname{det} A=-1$. A matrix representation of $T$ under any basis is similar to $A$, and hence the determinant remains the same.
(c) Denote the eigenspace of 1 by $V_{1}$ and suppose that

$$
\left\{\boldsymbol{u}_{1}, \boldsymbol{u}_{2}, \ldots, \boldsymbol{u}_{n-1}\right\}
$$

is a basis for $V_{1}$. Extend the basis of $V_{1}$ to $\left\{\boldsymbol{u}_{1}, \boldsymbol{u}_{2}, \ldots, \boldsymbol{u}_{n-1}, \boldsymbol{u}_{n}\right\}$, a basis of $V$. WLOG, we can assume that $\boldsymbol{u}_{n}$ is a unit vector. Considering the matrix
representation of $S$ with respect to this basis, for the matrix to be orthogonal, the only possible case is $S\left(\boldsymbol{u}_{n}\right)=-\boldsymbol{u}_{n}$. That is, -1 is an eigenvalue of $S$, with $\boldsymbol{u}_{n}$ as a corresponding eigenvector. Hence now we have

$$
S \boldsymbol{u}_{i}=\boldsymbol{u}_{i}, i=1,2, \ldots, n-1, S \boldsymbol{u}_{n}=-\boldsymbol{u}_{n}
$$

Replacing $\boldsymbol{u}_{n}$ by $\boldsymbol{w}$, we see the basis vectors $\left\{\boldsymbol{u}_{1}, \ldots \boldsymbol{u}_{n-1}, \boldsymbol{w}\right\}$ satisfy $S(\boldsymbol{x})=$ $\boldsymbol{x}-2\langle\boldsymbol{x}, \boldsymbol{w}\rangle \boldsymbol{w}$, and thus any vector $\boldsymbol{x} \in V$ satisfies it too. So $S(\boldsymbol{x})=\boldsymbol{x}-2\langle\boldsymbol{x}, \boldsymbol{w}\rangle \boldsymbol{w}$.

Problem 6. Let $V$ be an $n$-dimensional vector space, and let $T_{1}, \ldots, T_{n+1} \in \mathcal{L}(V)$ such that
(i) $T_{i} T_{j}=T_{j} T_{i}$ for every $1 \leq i \leq j \leq n+1$ (the operators commute), and
(ii) $T_{1} T_{2} \ldots T_{n+1}=0$.

1. (15 points)

Show that there exists some $k$ such that $T_{1} \ldots T_{k-1} T_{k+1} \ldots T_{n+1}=0$ as follows:
Show that for every $k$, we have
(a) range $\left(T_{1} T_{2} \ldots T_{k}\right) \subseteq$ range $\left(T_{1} T_{2} \ldots T_{k-1}\right)$, and
(b) range $\left(T_{1} T_{2} \ldots T_{k}\right) \subseteq$ null $\left(T_{k+1} T_{k+2} \ldots T_{n}\right)$.

Then argue that for some $k$, we must have equality in (a), and explain why this implies the statement.
2. (5 points)

Show that (i) is necessary for the previous conclusion by providing three operators (or matrices) $T_{1}, T_{2}, T_{3} \in \mathcal{L}\left(\mathbb{R}^{2}\right)$ with $T_{1} T_{2} T_{3}=0$, but $T_{1} T_{2} \neq 0, T_{1} T_{3} \neq 0$, and $T_{2} T_{3} \neq 0$.

## Solution

1. For (a), observe that $T_{1} T_{2} \ldots T_{k}(v)=T_{1} T_{2} \ldots T_{k-1}\left(T_{k} v\right) \in$ range $T_{1} T_{2} \ldots T_{k-1}$ for every $v$.
For (b), observe that $\left(T_{k+1} T_{k+2} \ldots T_{n}\right)\left(T_{1} T_{2} \ldots T_{k}(v)\right)=T_{1} T_{2} \ldots T_{n}(v)=0$.
If we have $\subsetneq$ for every $k$ in (a), then

$$
0=\operatorname{dim} \text { range } T_{1} \ldots T_{n+1}<\operatorname{dim} \text { range } T_{1} \ldots T_{n}<\ldots<\operatorname{dim} \text { range } T_{1} \leq n
$$

Since all dimensions are integers, this implies that dim range $T_{1} \ldots T_{k}=n+1-k$ for all $k$, and in particular that $T_{1}$ is injective and thus bijective. This implies that

$$
\text { range } T_{2} \ldots T_{n+1}=\text { range } T_{2} \ldots T_{n+1} T_{1}=\{0\}
$$

so $T_{2} \ldots T_{n+1}=0$.
On the other hand, if we have " $=$ " in (a) for some $k$, then

$$
\text { range }\left(T_{1} T_{2} \ldots T_{k-1}\right)=\operatorname{range}\left(T_{1} T_{2} \ldots T_{k}\right) \subseteq \text { null }\left(T_{k+1} T_{k+2} \ldots T_{n}\right)
$$

and $T_{1} \ldots T_{k-1} T_{k+1} \ldots T_{n+1}=T_{k+1} \ldots T_{n+1} T_{1} \ldots T_{k-1}=0$.
2.

$$
\begin{gathered}
T_{1}=T_{3}=\left(\begin{array}{ll}
0 & 0 \\
0 & 1
\end{array}\right), T_{2}=\left(\begin{array}{ll}
0 & 1 \\
1 & 0
\end{array}\right), \\
T_{1} T_{2}=\left(\begin{array}{ll}
0 & 0 \\
1 & 0
\end{array}\right), T_{1} T_{3}=\left(\begin{array}{ll}
0 & 0 \\
0 & 1
\end{array}\right), T_{2} T_{3}=\left(\begin{array}{ll}
0 & 1 \\
0 & 0
\end{array}\right), T_{1} T_{2} T_{3}=\left(\begin{array}{ll}
0 & 0 \\
0 & 0
\end{array}\right) .
\end{gathered}
$$

Problem 7. Let $V$ be a finite dimensional real vector space with basis $e_{1}, \ldots, e_{n}$.

1. Let $A$ be a positive bijective matrix in $V$. For any $v, w \in V$ expressed as coordinate vectors according to this basis, define

$$
\langle v, w\rangle:=v^{t} A w .
$$

Show that this defines an inner product.
2. Let $\langle.,$.$\rangle be an inner product in V$. Show that $a_{i j}=\left\langle e_{i}, e_{j}\right\rangle$ is a positive bijective matrix such that $\langle v, w\rangle=v^{t} A w$.

## Solution

1. Linearity in the second argument follows from linearity of matrix multiplication. Symmetry follows from (using $\left.A^{t}=A\right) w^{t} A v=w^{t} A^{t} v=\left(v^{t} A w\right)^{t}=v^{t} A w$, since the transpose of a scalar is the scalar itself.
Since $A$ is positive, we have $v^{t} A v \geq 0$ for all $v$. It remains to show that $v^{t} A v \neq 0$ for $v \neq 0$. Use an ONB $b_{1}, \ldots, b_{n}$ which diagonalizes $A$, with eigenvalues $0<\lambda_{1} \leq$ $\ldots \lambda_{n}$ ( 0 is not an eigenvalue since $A$ is bijective). If $\left(w_{1}, \ldots, w_{n}\right)$ is the coordinate vector of $v$ in this basis, then $v^{t} A v=\sum \lambda_{i} w_{i}^{2}>0$.
2. Since the inner product is symmetric, we have $a_{i j}=a_{j i}$, so $A$ is symmetric. In the basis $e_{1}, \ldots, e_{n}$, each vector $e_{i}$ has $i$ th coordinate 1 , and all other coordinates 0 , so $e_{i}^{t} A e_{j}=a_{i j}=\left\langle e_{i}, e_{j}\right\rangle$. The statement $\langle v, w\rangle=v^{t} A w$ follows directly from linearity of inner product and matrix multiplication. Further, $v^{t} A v=\langle v, v\rangle>0$ for $v \neq 0$, so $A$ is positive. By the same argument, 0 is not an eigenvalue of $A$, so $A$ is bijective.

Problem 8. Let $A$ be an $n$-by- $n$ matrix with complex entries. Prove that $A$ is the sum of two nonsingular matrices.

Solution To prove existence, we will construct such a sum. So given a matrix $A$, we will give two matrices $A^{(1)}$ and $A^{(2)}$ such that $A^{(1)}$ and $A^{(2)}$ are invertible and that $A=A^{(1)}+A^{(2)}$.

We take a singular value decomposition of $A$. So we have $A=U S V^{H}$ where

- $U$ is $n$-by- $n$ and orthogonal (so that $U^{H} U=U U^{H}=I$ ),
- $V$ is $n$-by- $n$ and orthogonal (so that $V^{H} V=V V^{H}=I$ ),
- $S$ is $n$-by- $n$ and diagonal with real nonnegative entries on the diagonal, $s_{1}, \ldots, s_{n}$.

Note that such a decomposition exists for any $n$-by- $n$ matrix $A$.
Now, we create two diagonal matrices $S^{(1)}$ and $S^{(2)}$ such that (1) $S=S^{(1)}+S^{(2)}$ and (2) $S^{(1)}$ and $S^{(2)}$ have real nonzero entries on the diagonal.

To do so, we can, for example, do as follows. For all $i$ from 1 to $n$, we define $s_{i}^{(1)}$ and $s_{i}^{(2)}$, the $(i, i)$-th entries of the matrices $S^{(1)}$ and $S^{(2)}$ respectively as follows.

- If $s_{i}=0$ then we define $s_{i}^{(1)}=1$ and $s_{i}^{(2)}=-1$. (Then, indeed, $s_{i}=s_{i}^{(1)}+s_{i}^{(2)}$ and (2) $s_{i}^{(1)}$ and $s_{i}^{(2)}$ are nonzeros.)
- If $s_{i} \neq 0$ then we define $s_{i}^{(1)}=s_{i} / 2$ and $s_{i}^{(2)}=s_{i} / 2$. (Then, indeed, $s_{i}=s_{i}^{(1)}+s_{i}^{(2)}$ and (2) $s_{i}^{(1)}$ and $s_{i}^{(2)}$ are nonzeros.)

Then we create the matrix

$$
A^{(1)}=U S^{(1)} V^{H} \quad \text { and } \quad A^{(2)}=U S^{(2)} V^{H}
$$

Now we claime that both matrices $A^{(1)}$ and $A^{(2)}$ are invertible and that $A=A^{(1)}+A^{(2)}$ Both matrices $A^{(1)}$ and $A^{(2)}$ are invertible since they are products of three invertible matrices, or since these matrices have nonzero singular values.
$A=A^{(1)}+A^{(2)}$ since $A^{(1)}+A^{(2)}=U S^{(1)} V^{H}+U S^{(2)} V^{H}=U\left(S^{(1)}+S^{(2)}\right) V^{H}=U S V^{H}$.
$\qquad$

