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Remarks, PUTNAM preparation, Thursday November 3

VTRMC 2010/1, modified: Let A be a $n \times n$ integer matrix. Suppose

$$1 + A + A^2 + \dots + A^{100} = 0.$$

Show that $A^k + A^{k+1} + \dots + A^{100}$ has determinant ± 1 for every positive integer $k \leq 100$.

Solution: One uses the fact that, since $\det(B_1 B_2) = \det(B_1) \det(B_2)$, if B_1, B_2 are integer matrices such that $\det(B_1 B_2) \in \{-1, +1\}$, one deduces that $\det(B_1), \det(B_2) \in \{-1, +1\}$.

Multiplying $1 + A + A^2 + \dots + A^{100}$ by $I - A$, one deduces that $I - A^{101} = 0$, so that $\det(A)^{101} = \det(A^{101}) = +1$, hence $\det(A) = +1$.

Then, since $(I + A)(I + A^2 + A^4 + \dots + A^{98} + A^{100}) = I + A + A^2 + \dots + A^{100} + A^{101} = A^{101}$ has determinant $+1$, one deduces that $\det(I + A) \in \{-1, +1\}$.

Then, since $(I + A + A^2)(I + A^3 + A^6 + \dots + A^{96} + A^{99}) = I + A + A^2 + \dots + A^{100} + A^{101} = A^{101}$ has determinant $+1$, one deduces that $\det(I + A + A^2) \in \{-1, +1\}$.

Then, since $(I + A + A^2 + A^3)(I + A^4 + A^8 + \dots + A^{96} + A^{100}) = I + A + A^2 + \dots + A^{102} + A^{103} = A^{101} + A^{102} + A^{103} = A^{101}(1 + A + A^2)$ has determinant $\in \{-1, +1\}$, then $\det(I + A + A^2 + A^3) \in \{-1, +1\}$.

By induction, one deduces that for $1 \leq j \leq 99$ one has $\det(I + A + \dots + A^j) \in \{-1, +1\}$, and this implies the desired result, since $\det(A^k + A^{k+1} + \dots + A^{100}) = \det^k(A) \det(I + A + \dots + A^j)$ for $j = 100 - k$.

Such an integer matrix A exists at least for n a multiple of 100, since the characteristic polynomial of

the companion matrix
$$\begin{pmatrix} 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \vdots & & \ddots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 1 \\ -c_0 & -c_1 & \dots & \dots & -c_{n-1} \end{pmatrix}$$
 is $(-1)^n(c_0 + c_1\lambda + \dots + c_{n-1}\lambda^{n-1} + \lambda^n)$,

and by taking $n = 100$ and all $c_j = 1$ one obtains a desired integer matrix. I suppose that such an integer matrix may only exist if n is a multiple of 100.

Putnam 2010/B6: Let A be an $n \times n$ real matrix. For each integer $k \geq 0$, let $A^{[k]}$ be the matrix obtained by raising each entry of A to the k -th power. Show that if $A^k = A^{[k]}$ for $k = 1, 2, \dots, n + 1$, then $A^k = A^{[k]}$ for all $k \geq 1$.

Hint: By linearity, the hypothesis implies that for every polynomial Q of degree $\leq n$ one has $(Q(A))_{i,j} = Q(A_{i,j})$. By the theorem of Cayley–Hamilton, A satisfies $P_c(A) = 0$, where P_c is the characteristic polynomial $P_c(\lambda) = \det(\lambda I - A)$. One then has $P_c(A_{i,j}) = 0$ for all entries $A_{i,j}$. If P is any polynomial (like $P(x) = x^k$ for an arbitrary value of k) then the Euclidean division algorithm gives $P = P_c Q_1 + Q_2$ with $\text{degree}(Q_2) \leq n - 1$, and $P(A) = Q_2(A)$, and $P(A_{i,j}) = Q_2(A_{i,j})$ for all entries, hence $(P(A))_{i,j} = P(A_{i,j})$ for all polynomials P and all entries.

Notice that one does not need the hypothesis for $k = n + 1$.

Of course, diagonal matrices have this property, but it is interesting to observe that there are non-diagonal ones as well: for $n = 2$, since $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ implies $A^2 = \begin{pmatrix} a^2 + bc & b(a+d) \\ c(a+d) & d^2 + bc \end{pmatrix}$, so that $A^2 = \begin{pmatrix} a^2 & b^2 \\ c^2 & d^2 \end{pmatrix}$ means $bc = 0$, $b^2 = b(a+d)$, and $c^2 = c(a+d)$, and choosing $b = 0$ and $c = a+d$ gives an infinite family of non-diagonal solutions.

VTRMC 2009/5: Let A, B be 3×3 matrices with $B \neq 0$ and $AB = 0$. Prove that there exists a 3×3 matrix D such that $AD = DA = 0$.

[Of course, the question should ask that D be different from 0.]

Solution: Since the image of B is not restricted to $\{0\}$, the property of B is that its kernel is not restricted to $\{0\}$. Then the image of A is not \mathbb{R}^3 since the dimension of the kernel $\ker(A)$ plus the dimension of the image $\text{Im}(A)$ is 3. One finds all solutions D by asking that D is 0 on $\text{Im}(A)$, and on a supplement X of $\text{Im}(A)$, one defines D to take values in $\ker(A)$.

As I mentioned, using the Cayley–Hamilton theorem, i.e. $P_c(A) = 0$ for the characteristic polynomial P_c of A , does not always permit to take $D = Q(A)$ for the polynomial $Q(x) = \frac{P_c(x)}{x}$, since for a matrix $A = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$ one has $A^2 = 0$, and in that case it would give $D = 0$. One should then take $Q(x) = \frac{P_{min}(x)}{x}$ for the minimal polynomial P_{min} , which has the eigenvalue λ as a root with multiplicity equal to the geometric multiplicity of that eigenvalue, and not the algebraic multiplicity.