

LINEAR ALGEBRA - Solved Exercises 4

(Real and complex finite-dimensional vector spaces)

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A PARTIAL EVALUATION A

Exercise 1

Find the dimension of the real vector space

A1 $\mathcal{V}_1 = \{ x = (x_1, x_2, x_3) \in \mathbb{R}^3 \mid 2x_1 + x_2 - x_3 = 0 \}$
and the dimension of the complex vector spaces

A2 $\mathcal{V}_2 = \left\{ x = (x_1, x_2, x_3) \in \mathbb{C}^3 \mid \begin{array}{l} ix_1 - x_3 = 0 \\ x_2 + x_3 = 0 \end{array} \right\},$

A3 $\mathcal{V}_3 = \text{span}\{ (1, 1, 1), (i, 1, -1), (0, 1+i, 1-i) \},$

A4 $\mathcal{V}_4 = \mathcal{V}_3 \cap \{ x = (x_1, x_2, x_3) \in \mathbb{C}^3 \mid x_2 + x_3 = 0 \}.$

Exercise 2

A5 In $\mathbb{R}^3$, find the coordinates of $v = (1, 2, 3)$ in the basis $\{ e_1 = (1, 0, 0), e_2 = (0, 1, 0), e_3 = (0, 0, 1) \}.$

A6 In $\mathbb{R}^3$, find the coordinates of $v = (1, 2, 3)$ in the basis $\{ v_1 = (1, 1, 1), v_2 = (0, 1, 1), v_3 = (0, 0, 1) \}.$

A7 In $\mathbb{C}^2$, find the change of basis matrix from the basis $\mathcal{B} = \{ v_1 = (1, 1), v_2 = (1, -1) \}$ to the basis $\mathcal{B}' = \{ v'_1 = (1, i), v'_2 = (1, -i) \}.$

A8 Prove that the space $\mathcal{W} = \left\{ A = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix} \in \mathcal{M}_{2 \times 2}(\mathbb{C}) \mid A^\dagger = A \right\}$ where $A^\dagger = \bar{A}^T = \begin{pmatrix} \bar{a}_{11} & \bar{a}_{21} \\ \bar{a}_{12} & \bar{a}_{22} \end{pmatrix}$ is the *adjoint* of $A = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix}$, is a real vector space of dimension 4 with respect to the usual matrix addition and scalar multiplication.

Exercise 3

A9 Find the eigenvalues of the linear operator $A: \mathbb{R}^2 \rightarrow \mathbb{R}^2, A(x_1, x_2) = (x_1 + x_2, x_1 - x_2)$

A10 Describe the eigenspaces of A .

A11 Compute $\text{Tr } A$ and $\det A$.

A12 Prove that the linear operator $A: \mathbb{R}^3 \rightarrow \mathbb{R}^3, A(x_1, x_2, x_3) = (x_2, x_1, 2x_3)$ is diagonalizable, and indicate the diagonal form of A .

Some definitions, notations and results

1 **Definition.** In a vector space over the field $\mathbb{K} = \mathbb{R}$ or $\mathbb{C}$,

$$\text{span}\{v_1, v_2, \dots, v_n\} \stackrel{\text{def}}{=} \{ \alpha_1 v_1 + \alpha_2 v_2 + \dots + \alpha_n v_n \mid \alpha_k \in \mathbb{K} \}$$

2 **Definition.** In the case of vector space over $\mathbb{K} = \mathbb{R}$ or $\mathbb{C}$,

λ is an **eigenvalue** of a linear operator if $A: \mathcal{V} \rightarrow \mathcal{V}$

- $\lambda \in \mathbb{K}$ and
- there exists $v \in \mathcal{V}, v \neq 0$ (**eigenvector** corresp. to λ) such that $A v = \lambda v$.

The **eigenspace** corresponding to λ is $\{ x \mid A x = \lambda x \}.$

3 **Theorem.** In the case of vector space over $\mathbb{K} = \mathbb{R}$ or $\mathbb{C}$,

λ is an eigenvalue of a linear operator $A: \mathcal{V} \rightarrow \mathcal{V}$ $\Leftrightarrow$ $\begin{array}{l} \bullet \lambda \in \mathbb{K} \text{ and} \\ \bullet \lambda \text{ is a root of the equation} \\ \left| \begin{array}{cccc} a_{11} - \lambda & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} - \lambda & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} - \lambda \end{array} \right| = 0 \end{array}$

4 **Definition.** In the case of of a linear operator $A: \mathcal{V} \rightarrow \mathcal{V}$

$$\text{Im } A = \{ A x \mid x \in \mathcal{V} \}$$

$$\text{Ker } A = \{ x \mid A x = 0 \}$$

B PARTIAL EVALUATION B

Exercise 1

In the real Hilbert space $\mathbb{R}^3$:

B1 Compute $\langle (1, 2, -1), (1, 2, 3) \rangle.$

B2 Find the projection of $x = (1, 2, 3)$ on $w = (1, 2, -1).$

B3 Find an orthonormal basis in the subspace $\mathcal{H} = \{ (x_1, x_2, x_3) \mid x_1 - x_3 = 0 \}.$

Exercise 2

In the complex Hilbert space $\mathbb{C}^2$, let

$$A: \mathbb{C}^2 \rightarrow \mathbb{C}^2, \quad A(x_1, x_2) = ((1+i)x_2, (1-i)x_1).$$

B4 Prove that A is self-adjoint (also called Hermitian).

B5 Find the eigenvalues of A .

B6 Diagonalize A . Indicate the used basis.

Exercise 3

In the complex Hilbert space $\mathbb{C}^2$, let

$$U: \mathbb{C}^2 \rightarrow \mathbb{C}^2, \quad U(x_1, x_2) = \left(\frac{1}{\sqrt{2}}(x_1 - x_2), \frac{1}{\sqrt{2}}(x_1 + x_2) \right).$$

B7 Prove that U is a unitary transformation.

B8 Find the eigenvalues of U .

B9 Diagonalize U . Indicate the used basis.

Exercise 4

In the complex Hilbert space $\mathbb{C}^2$, let

$$|v_0\rangle = \begin{pmatrix} \sqrt{\frac{2}{3}} \\ 0 \end{pmatrix}, \quad |v_1\rangle = \begin{pmatrix} -\frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{2}} \end{pmatrix}, \quad |v_2\rangle = \begin{pmatrix} -\frac{1}{\sqrt{6}} \\ -\frac{1}{\sqrt{2}} \end{pmatrix}.$$

B10 Compute $|v_0\rangle\langle v_0| + |v_1\rangle\langle v_1| + |v_2\rangle\langle v_2|.$

B11 Prove that $\left\{ |w_0\rangle = \begin{pmatrix} \sqrt{\frac{2}{3}} \\ -\frac{1}{\sqrt{6}} \\ -\frac{1}{\sqrt{6}} \end{pmatrix}, |w_1\rangle = \begin{pmatrix} 0 \\ \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} \end{pmatrix} \right\}$ is an orthonormal basis in $\mathcal{H} = \text{span}\{|w_0\rangle, |w_1\rangle\} \subset \mathbb{C}^3.$

B12 In $\mathbb{C}^3$, find the orthog. projector corresponding to $\mathcal{H}.$

Exercise 5

Let $\mathcal{H}$ be a complex Hilbert space $\mathcal{H}$ and $P: \mathcal{H} \rightarrow \mathcal{H}$ satisfying $P^\dagger = P$ and $P^2 = P$.

B13 Prove that eigenvalues of P belong to $\{0, 1\}.$

B14 Prove that there exists a subspace $\mathcal{K} \subset \mathcal{H}$ such that P is the orthogonal projector corresponding to $\mathcal{K}.$

B15 Compute $\langle A, U \rangle$ for A and U from the Ex.2 and Ex.3.

5 **Definition** In a Hilbert space $\mathcal{H}$:

An operator $A: \mathcal{H} \rightarrow \mathcal{H}$ is a **self-adjoint operator** if $\langle A x, y \rangle = \langle x, A y \rangle \quad \forall x, y \in \mathcal{H}.$

6 **Definition.** In a complex Hilbert space $\mathcal{H}$:

An operator $A: \mathcal{H} \rightarrow \mathcal{H}$ is a **unitary operator** if $\langle A x, A y \rangle = \langle x, y \rangle \quad \forall x, y \in \mathcal{H}.$

7 **Theorem** In a complex Hilbert space $\mathcal{H}$:

$A: \mathcal{H} \rightarrow \mathcal{H}$ is *self-adjoint* $\Leftrightarrow$ its matrix in an orthonormal basis is Hermitian ($A^\dagger = A$).

$A: \mathcal{H} \rightarrow \mathcal{H}$ is *unitary* $\Leftrightarrow$ its matrix in an orthonormal basis is unitary ($A^\dagger A = \mathbb{I}$).

SOLUTIONS for PARTIAL EVALUATION A

A1 $\mathcal{V}_1 = \{(x_1, x_2, 2x_1 + x_2) | x_1, x_2 \in \mathbb{R}\}$
 $= \{x_1(1, 0, 2) + x_2(0, 1, 1) | x_1, x_2 \in \mathbb{R}\} = \text{span}\{(1, 0, 2), (0, 1, 1)\}$.
 Since $(1, 0, 2)$ and $(0, 1, 1)$ are lin. independent,
 it follows that $\dim \mathcal{V} = 2$ (a plane in $\mathbb{R}^3$).

A2 $\mathcal{V}_2 = \{(x_1, -ix_1, ix_1) | x_1 \in \mathbb{R}\} = \text{span}\{(1, -i, i)\}$
 $\Downarrow$
 $\dim \mathcal{V}_2 = 1$ (a line in $\mathbb{R}^3$).

A3 $(0, 1+i, 1-i) = (1, 1, 1) + i(i, 1, -1)$
 $\Downarrow$
 $\{(1, 1, 1), (i, 1, -1)\}$ basis $\Rightarrow \dim \mathcal{V}_3 = 2$.

A4 $\left. \begin{array}{l} (1, 1, 1) \notin \mathcal{V}_4 \Rightarrow \dim \mathcal{V}_4 < 2, \\ (i, 1, -1) \in \mathcal{V}_4 \Rightarrow \dim \mathcal{V}_4 \geq 1 \end{array} \right\} \Rightarrow \dim \mathcal{V}_4 = 1$.

A5 $v = (1, 2, 3) = 1e_1 + 2e_2 + 3e_3 \Rightarrow$ coordinates are $(1, 2, 3)$.

A6 $v = (1, 2, 3) = x_1(1, 1, 1) + x_2(0, 1, 1) + x_3(0, 0, 1)$
 $\Downarrow$
 $(1, 2, 3) = (x_1, x_1 + x_2, x_1 + x_2 + x_3)$
 $\Downarrow$
 $x_1 = 1, \quad x_2 = 1, \quad x_3 = 1$.

A7 $\left\{ \begin{array}{l} v'_1 = \alpha_1^1 v_1 + \alpha_1^2 v_2, \\ v'_2 = \alpha_2^1 v_1 + \alpha_2^2 v_2, \end{array} \right\} \Rightarrow \left\{ \begin{array}{l} (1, i) = \alpha_1^1(1, 1) + \alpha_1^2(1, -1), \\ (1, -i) = \alpha_2^1(1, 1) + \alpha_2^2(1, -1), \end{array} \right.$
 $\Rightarrow \left\{ \begin{array}{l} \alpha_1^1 + \alpha_1^2 = 1, \\ \alpha_1^1 - \alpha_1^2 = i \end{array} \right. \Rightarrow S = \begin{pmatrix} \alpha_1^1 & \alpha_1^2 \\ \alpha_2^1 & \alpha_2^2 \end{pmatrix} = \begin{pmatrix} \frac{1+i}{2} & \frac{1-i}{2} \\ \frac{1-i}{2} & \frac{1+i}{2} \end{pmatrix}$
 $\Rightarrow \left\{ \begin{array}{l} \alpha_2^1 + \alpha_2^2 = 1, \\ \alpha_2^1 - \alpha_2^2 = -i \end{array} \right.$ is the change of basis matrix.

A8 $\left. \begin{array}{l} A, B \in \mathcal{W} \\ \alpha, \beta \in \mathbb{R} \end{array} \right\} \Rightarrow (\alpha A + \beta B)^\dagger = \alpha A + \beta B \Rightarrow \alpha A + \beta B \in \mathcal{W}$.
 $\mathcal{W} = \left\{ A = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix} \mid \begin{pmatrix} \bar{a}_{11} & \bar{a}_{21} \\ \bar{a}_{12} & \bar{a}_{22} \end{pmatrix} = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix} \right\}$
 $= \left\{ \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix} \mid \begin{array}{l} \bar{a}_{11} = a_{11} \\ \bar{a}_{21} = a_{12} \\ \bar{a}_{22} = a_{22} \end{array} \right\} = \left\{ \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix} \mid \begin{array}{l} \bar{a}_{11} \in \mathbb{R} \\ \bar{a}_{21} = a_{12} \\ \bar{a}_{22} \in \mathbb{R} \end{array} \right\}$.
 By denoting $a_{11} = \alpha, \quad a_{12} = \beta + \gamma i, \quad a_{22} = \delta,$ we get
 $\mathcal{W} = \left\{ A = \begin{pmatrix} \alpha & \beta + \gamma i \\ \beta - \gamma i & \delta \end{pmatrix} \mid \alpha, \beta, \gamma \in \mathbb{R} \right\}$
 $= \left\{ \alpha \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} + \beta \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} + \gamma \begin{pmatrix} 0 & i \\ -i & 0 \end{pmatrix} + \delta \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} \right\}$
 $\Rightarrow \left\{ \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \begin{pmatrix} 0 & i \\ -i & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} \right\}$
 is a basis in the real space $\mathcal{W} \Rightarrow \dim_{\mathbb{R}} \mathcal{W} = 4$.

A9 In the canonical basis $\{(1, 0), (0, 1)\}$, the matrix of A is
 $A = \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix}$. $\left| \begin{array}{cc} 1-\lambda & 1 \\ 1 & -1-\lambda \end{array} \right| = 0 \Rightarrow \lambda_1 = \sqrt{2}, \lambda_2 = -\sqrt{2}$.

A10 $\{(x_1, x_2) \mid A(x_1, x_2) = \sqrt{2}(x_1, x_2)\} = \text{span}\{(1, -1 + \sqrt{2})\}$
 $\{(x_1, x_2) \mid A(x_1, x_2) = -\sqrt{2}(x_1, x_2)\} = \text{span}\{(1, -1 - \sqrt{2})\}$.

A11 $\text{Tr } A = 1 - 1 = \lambda_1 + \lambda_2 = 0,$
 $\det A = 1 \cdot (-1) - 1 \cdot 1 = \lambda_1 \cdot \lambda_2 = -2$.

A12 In the canonical basis $\{(1, 0, 0), (0, 1, 0), (0, 0, 1)\}$, matrix of A is
 $A = \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 2 \end{pmatrix}$. $\left| \begin{array}{ccc} -\lambda & 1 & 0 \\ 1 & -\lambda & 0 \\ 0 & 0 & 2-\lambda \end{array} \right| = 0 \Rightarrow \lambda_1 = -1, \lambda_2 = 1, \lambda_3 = 2$.

This shows that all the roots of the characteristic polynomial belong to $\mathbb{R}$, and for each of them, the algebraic and geometric multiplicities are equal (to 1).

Therefore A is diagonalizable. More exactly,

$$S^{-1}AS = \begin{pmatrix} -1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix}, \text{ where } S = \begin{pmatrix} 1 & 1 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}.$$

SOLUTIONS for PARTIAL EVALUATION B

B1 $\langle (1, 2, -1), (1, 2, 3) \rangle = 1 \cdot 1 + 2 \cdot 2 + (-1) \cdot 3 = 2$

B2 $\mathcal{P}_w x = \frac{\langle w, x \rangle}{\langle w, w \rangle} w = \frac{\langle (1, 2, -1), (1, 2, 3) \rangle}{\langle (1, 2, -1), (1, 2, -1) \rangle} (1, 2, -1)$
 $= \frac{2}{6} (1, 2, -1) = \left(\frac{1}{3}, \frac{2}{3}, -\frac{1}{3}\right)$.

B3 $\mathcal{H} = \{(x_1, x_2, x_3) \mid x_1 - x_3 = 0\} = \{(x_1, x_2, x_1) \mid x_1, x_2 \in \mathbb{R}\}$
 $= \{x_1(1, 0, 1) + x_2(0, 1, 0) \mid x_1, x_2 \in \mathbb{R}\} = \text{span}\{(1, 0, 1), (0, 1, 0)\}$.
 Since $\langle (1, 0, 1), (0, 1, 0) \rangle = 0$, it follows that
 $\left\{ \frac{(1, 0, 1)}{\|(1, 0, 1)\|}, \frac{(0, 1, 0)}{\|(0, 1, 0)\|} \right\} = \left\{ \frac{(1, 0, 1)}{\sqrt{2}}, (0, 1, 0), \right\}$
 $= \left\{ \left(\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}}\right), (0, 1, 0), \right\}$ is an orthonormal basis.

B4 The matrix of A in the orthonormal basis $\{(1, 0), (0, 1)\}$, namely
 $A = \begin{pmatrix} 0 & 1+i \\ 1-i & 0 \end{pmatrix}$ is a Hermitian matrix because $A^\dagger = A$.

B5 $\left| \begin{array}{cc} -\lambda & 1+i \\ 1-i & -\lambda \end{array} \right| = 0 \Rightarrow \lambda_1 = \sqrt{2}, \lambda_2 = -\sqrt{2}$.

B6 $\{(x_1, x_2) \mid A(x_1, x_2) = \sqrt{2}(x_1, x_2)\} = \text{span}\{(1, \frac{1-i}{\sqrt{2}})\}$
 $\{(x_1, x_2) \mid A(x_1, x_2) = -\sqrt{2}(x_1, x_2)\} = \text{span}\{(1, \frac{-1-i}{\sqrt{2}})\}$.
 In the basis $\{(1, \frac{1-i}{\sqrt{2}}), (1, \frac{-1-i}{\sqrt{2}})\}$ the matrix of A is $\begin{pmatrix} \sqrt{2} & 0 \\ 0 & -\sqrt{2} \end{pmatrix}$.

B7 The matrix of U in the orthonormal basis $\{(1, 0), (0, 1)\}$, namely
 $U = \begin{pmatrix} \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{pmatrix}$ is a unitary matrix because $U^\dagger U = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$.

B8 $\left| \begin{array}{cc} \frac{1}{\sqrt{2}} - \lambda & -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} - \lambda \end{array} \right| = 0 \Rightarrow \lambda_1 = \frac{1+i}{\sqrt{2}}, \lambda_2 = \frac{1-i}{\sqrt{2}}$.

B9 $\{(x_1, x_2) \mid U(x_1, x_2) = \frac{1+i}{\sqrt{2}}(x_1, x_2)\} = \text{span}\{(1, -i)\}$
 $\{(x_1, x_2) \mid U(x_1, x_2) = \frac{1-i}{\sqrt{2}}(x_1, x_2)\} = \text{span}\{(1, i)\}$.

In the basis $\{(1, -i), (1, i)\}$ the matrix of U is $\begin{pmatrix} \frac{1+i}{\sqrt{2}} & 0 \\ 0 & \frac{1-i}{\sqrt{2}} \end{pmatrix}$.

B10 $|v_0\rangle\langle v_0| + |v_1\rangle\langle v_1| + |v_2\rangle\langle v_2| = \begin{pmatrix} \sqrt{\frac{2}{3}} \\ 0 \end{pmatrix} \begin{pmatrix} \sqrt{\frac{2}{3}} & 0 \end{pmatrix}$
 $+ \begin{pmatrix} -\frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{2}} \end{pmatrix} \begin{pmatrix} -\frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} \end{pmatrix} + \begin{pmatrix} -\frac{1}{\sqrt{6}} \\ -\frac{1}{\sqrt{2}} \end{pmatrix} \begin{pmatrix} -\frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{2}} \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$.

B11 We have $\langle w_0, w_0 \rangle = 1, \quad \langle w_1, w_1 \rangle = 1, \quad \langle w_0, w_1 \rangle = 0$.

B12 $|w_0\rangle\langle w_0| + |w_1\rangle\langle w_1| = \begin{pmatrix} \frac{2}{3} & -\frac{1}{3} & -\frac{1}{3} \\ -\frac{1}{3} & \frac{2}{3} & -\frac{1}{3} \\ -\frac{1}{3} & -\frac{1}{3} & \frac{2}{3} \end{pmatrix}$.

B13 If λ is an eigenvalue of P , then there exists $x \neq 0$ such that $Px = \lambda x$. Consequently, $P^2x = \lambda Px = \lambda^2 x$.
 But $P^2 = P \Rightarrow \lambda^2 x = \lambda x \Rightarrow (\lambda^2 - \lambda)x = 0$
 $\Rightarrow \lambda^2 - \lambda = 0 \Rightarrow \lambda = 0$ or $\lambda = 1$.

B14 $\left. \begin{array}{l} Px \in \text{Im } P \\ y \in \text{Ker } P \end{array} \right\} \Rightarrow \langle Px, y \rangle = \langle x, Py \rangle = \langle x, 0 \rangle = 0$.
 Therefore $\text{Im } P \perp \text{Ker } P$.

Since $P(x - Px) = Px - P^2x = Px - Px = 0$

any x admits the decomposition $x = Px + (x - Px)$

with $\left\{ \begin{array}{l} Px \in \text{Im } P \\ x - Px \in \text{Ker } P \end{array} \right.$ Therefore, $\mathcal{H} \rightarrow \mathcal{H} : x \mapsto Px$
 is the orthogonal projector corresponding to $\mathcal{K} = \text{Im } P$.

B15 $\langle A, U \rangle = \left\langle \begin{pmatrix} 0 & 1+i \\ 1-i & 0 \end{pmatrix}, \begin{pmatrix} \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{pmatrix} \right\rangle$
 $= \overline{1+i} \left(-\frac{1}{\sqrt{2}}\right) + \overline{1-i} \frac{1}{\sqrt{2}} = i\sqrt{2}$.