

- Let A be a $n \times n$ symmetric matrix.
 - A is diagonalizable and the eigenvalues of A are _____.
 - A can be decomposed as _____.
- Equivalent conditions for positive definite (semi-positive definite.)

Problems

1. Is the set of positive definite $n \times n$ matrices a vector space?

2. Let A be a 2×2 symmetric matrix with two different eigenvalues λ_1 and λ_2 . The corresponding eigenvectors are u_1 and u_2 .

(a) Prove that u_1 and u_2 are perpendicular to each other.

(b) If $\lambda_1 = 0$, $\lambda_2 = 1$, interpret Ab using projection of a vector b .

(c) If $\lambda_1 = 1$, $\lambda_2 = -1$, interpret Ab geometrically.

3. Given an invertible matrix A , can $A^T A = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$? How about $A^T A = \begin{pmatrix} 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 \end{pmatrix}$?