

### Exercises on symmetric matrices and positive definiteness

**Problem 25.1:** (6.4 #10. *Introduction to Linear Algebra*: Strang) Here is a quick “proof” that the eigenvalues of all real matrices are real:

**False Proof:**  $A\mathbf{x} = \lambda\mathbf{x}$  gives  $\mathbf{x}^T A\mathbf{x} = \lambda\mathbf{x}^T \mathbf{x}$  so  $\lambda = \frac{\mathbf{x}^T A\mathbf{x}}{\mathbf{x}^T \mathbf{x}}$  is real.

There is a hidden assumption in this proof which is not justified. Find the flaw by testing each step on the  $90^\circ$  rotation matrix:

$$\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$$

with  $\lambda = i$  and  $\mathbf{x} = (i, 1)$ .

**Problem 25.2:** (6.5 #32.) A *group* of nonsingular matrices includes  $AB$  and  $A^{-1}$  if it includes  $A$  and  $B$ . “Products and inverses stay in the group.” Which of these are groups?

- a) Positive definite symmetric matrices  $A$ .
- b) Orthogonal matrices  $Q$ .
- c) All exponentials  $e^{tA}$  of a fixed matrix  $A$ .
- d) Matrices  $D$  with determinant 1.

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