

## Assignment 8

**Question 1.** Let  $u_1, u_2$  be an orthonormal basis for  $\mathbb{C}^2$ , and let  $z = (4+2i)u_1 + (6-5i)u_2$ .

- (a) What are the values of  $u_1^H z, z^H u_1, u_2^H z$  and  $z^H u_2$ ?
- (b) Determine the value of  $\|z\|$

**Question 2.** Find all orthogonal matrices that diagonalize

$$B = \begin{bmatrix} 9 & 12 \\ 12 & 16 \end{bmatrix}$$

**Question 3.** Let  $A = \begin{bmatrix} \frac{1}{2} & -\frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} \end{bmatrix}$ ,

- (a) Find the orthonormal basis for  $N(A^T)$ .
- (b) Determine the projection matrix  $Q$  that projects vectors in  $\mathbb{R}^4$  onto  $N(A^T)$ .

**Question 4.** Find the matrix associated with each of the following quadratic forms:

- (a)  $3x^2 - 5xy + y^2$
- (b)  $2x^2 + 3y^2 + z^2 + xy - 2xz + 3yz$
- (c)  $3x^2 + 2y^2 + 5z^2 + 2xy - 4xz - 7yz$

**Question 5.** Show that if  $A$  is a symmetric positive definite matrix, then  $A$  is nonsingular and  $A^{-1}$  also positive definite.

**Question 6.** If two real symmetric matrices  $A$  and  $B$  are similar, then show that there exists an orthogonal matrix  $M$  such that  $B = MAM^{-1}$ .

**Question 7.** Suppose that  $u$  is a unit vector in  $\mathbb{R}^n$ , so  $u^T u = 1$ . This problem is about the  $n$  by  $n$  symmetric matrix  $H = I - 2uu^T$

- (a) Show that  $H$  is an orthogonal matrix.
- (b) One eigenvector of  $H$  is  $u$  itself. Find the corresponding eigenvalue.

**Question 8.** Given  $A$  is  $m$  by  $n$  real matrices and  $n < m$ , show that  $A^T A$  is positive definite matrices if and only if  $\text{rank}(A) = n$

**Question 9.** Let  $A, B$  are  $n$  by  $n$  positive definite matrix, show that  $D = \begin{bmatrix} A & 0 \\ 0 & B \end{bmatrix}$  is also positive definite matrix.

**Question 10.** Given quadratic form  $f(x_1, x_2, x_3) = 5x_1^2 + x_2^2 + 5x_3^2 + 4x_1x_2 - 8x_1x_3 - 4x_2x_3$  determine it is positive definite or not.