

- 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 semi-definite  $n \times n$  matrices a vector space?

2. Let  $A$  be a  $2 \times 2$  symmetric matrix with two different eigenvalues  $\lambda_1$  and  $\lambda_2$ . 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  $A^T A = \begin{pmatrix} 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 \end{pmatrix}$ ?