January 28, 2022

Homework #2(Chapter 9)

Question 1. Exercise 9.9.

The NRM-1 holds obviously. For NRM-2, if $||\mathbf{v}|| = 0$, then $\forall \mathbf{x} \in \mathbb{F}^n$, $T\mathbf{x} = \mathbf{0}$, i.e. $T = \mathbf{0}$. NRM-3 holds, because for any $a \in \mathbb{F}$, $\mathbf{x} \in \mathbb{F}^n$ we have $(aT)\mathbf{x} = T(a\mathbf{x})$. NRM-4 holds, because for any $T_1, T_2 \in \mathcal{L}(\mathbb{F}^n, \mathbb{F}^m)$ and $\mathbf{x} \in \mathbb{F}^n$, we have

$$||(T_1 + T_2)\mathbf{x}|| = ||T_1\mathbf{x} + T_2\mathbf{x}|| \le ||T_1\mathbf{x}|| + ||T_2\mathbf{x}|| \le (||T_1|| + ||T_2||)\mathbf{x}$$

Question 2. Exercise 9.14.

We verify each proposition in **Definition C.74** respectively.

- (1) According to **Definition 9.8**, d(T, S) > 0.
- (2) if d(T,S) = ||T S|| = 0, then T S = 0, i.e. T = S. Contrarily, if T = S, then d(T,S) = 0.
- (3) d(T,S) = ||T S|| = ||S T|| = d(S,T).
- (4) For any $R, S, T \in \mathcal{L}(\mathbb{F}^n, \mathbb{F}^m)$, then

(2)
$$d(R,S) + d(S,T) = ||R - S|| + ||S - T|| \ge ||(R - S) + (S - T)|| = ||R - T|| = d(R,T)$$

Question 3. Exercise 9.15. Suppose $A \in \mathbb{C}^{m \times n}$ is the matrix representation of T under standard basis vectors. Since $T\mathbf{e}_i \in \mathbb{R}^m$, then $A \in \mathbb{R}^{m \times n}$. Thus T carries \mathbb{R}^n into \mathbb{R}^m . Obviously, we have

(3)
$$||T|| = \max_{\mathbf{z} \in \mathbb{C}^n: |\mathbf{z}| = 1} |T\mathbf{z}|$$

Hence $||T|| = \sup_{\mathbf{z} \in \mathbb{C}^n : |\mathbf{z}| < 1} |T\mathbf{z}|$.

Suppose the real symmetric matrix A^TA has eigenvalues $\lambda_1, \dots, \lambda_n$ and corresponding eigenvectors v_1, \dots, v_n (WLOG, eigenvectors are orthonormal). Then

(4)
$$\forall \mathbf{z} \in \mathbb{C}^n : |\mathbf{z}| = 1 \ \exists c_1, \cdots, c_n \in \mathbb{C}, \ s.t. \begin{cases} |c_1|^2 + \cdots + |c_n|^2 = 1 \\ \mathbf{z} = c_1 v_1 + \cdots + c_n v_n \end{cases}$$

Then

$$|A\mathbf{z}| = \bar{\mathbf{z}}^T A^T A z = (\bar{c}_1 v_1^T + \dots + \bar{c}_n v_n^T) A^T A (c_1 v_1 + \dots + c_n v_n)$$

$$= (\bar{c}_1 v_1^T + \dots + \bar{c}_n v_n^T) (\lambda_1 c_1 v_1 + \dots + \lambda_n c_n v_n)$$

$$= \lambda_1 |c_1|^2 + \dots + \lambda_n |c_n|^2 = |A(|c_1|v_1 + \dots + |c_n|v_n)| =: |A\mathbf{x}| \ (\mathbf{x} \in \mathbb{R}^n : |\mathbf{x}| = 1),$$

which indicates that

(6)
$$\forall \mathbf{z} \in \mathbb{C}^n : |\mathbf{z}| = 1 \ \exists \mathbf{x} \in \mathbb{R}^n : |\mathbf{x}| = 1, \ s.t. \ |A\mathbf{z}| = |A\mathbf{x}|.$$

So

(7)
$$||T|| = \max_{\mathbf{z} \in \mathbb{C}^n: |\mathbf{z}| = 1} |T\mathbf{z}| = \max_{\mathbf{x} \in \mathbb{R}^n: |\mathbf{x}| = 1} |T\mathbf{x}| = \sup_{\mathbf{x} \in \mathbb{R}^n: |\mathbf{x}| \le 1} |T\mathbf{x}|$$

1

Question 4. Exercise 9.17.

NRM-1,2,3 obviously hold. Suppose $T_1, T_2 \in \mathcal{L}(\mathbb{F}^n, \mathbb{F}^m)$, and A, B are the matrix of T_1, T_2 respectively. According to **Corollary 9.18** we know that

(8)
$$|T_1| = (\sum_{i,j} |a_{ij}|^2)^{\frac{1}{2}}, \quad |T_2| = (\sum_{i,j} |b_{ij}|^2)^{\frac{1}{2}}, \quad |T_1 + T_2| = (\sum_{i,j} |a_{ij} + b_{ij}|^2)^{\frac{1}{2}}$$

Then from 8, we see that $|T_1|, |T_2|$ can be regarded as the 2-norm of vectors

(9)
$$(a_{11}, \dots, a_{1n}, \dots, a_{m1}, \dots, a_{mn}), (b_{11}, \dots, b_{1n}, \dots, b_{m1}, \dots, b_{mn})$$

respectively. Thus NRM-4 follows from the property of 2-norm.