

Exercise 1. Show that if \mathbf{A} is triangular and unitary, then it is diagonal.

Solution 1.

Exercise 2. Consider Hermitian (self-adjoint) matrices $\mathbf{A}, \mathbf{B} \in \mathbb{C}^{n \times m}$.

- a. Prove that all eigenvalues of \mathbf{A} are real.
- b. Prove that if \mathbf{x}_k is the k th eigenvector, then eigenvectors with distinct eigenvalues are orthogonal.
- c. Prove that the sum of two Hermitian matrices is Hermitian.
- d. Prove that the inverse of an invertible Hermitian matrix is Hermitian.
- e. Prove that the product of two Hermitian matrices is Hermitian if and only if $\vec{A}\vec{B} = \vec{B}\vec{A}$.

Solution 2.

Exercise 3. Consider a Unitary matrix $\mathbf{U} \in \mathbb{C}^{n \times m}$.

- a. Prove that the matrix is diagonalizable
- b. Prove that the inverse is $\mathbf{U}^{-1} = \mathbf{U}^*$.
- c. Prove it is isometric with respect to the L^2 norm.
- d. Prove that all eigenvalues have modulus 1.

Solution 3.