

2.3. Let $A \in \mathbb{C}^{m \times m}$ be hermitian. An eigenvector of A is a nonzero vector $x \in \mathbb{C}^m$ such that $Ax = \lambda x$ for some $\lambda \in \mathbb{C}$, the corresponding eigenvalue.

(a) Prove that all eigenvalues of A are real.

A -hermitian \Rightarrow e.g. $\rightarrow \begin{pmatrix} a_{11} + b_{11}i & a_{12} + b_{12}i \\ a_{21} + b_{21}i & a_{22} + b_{22}i \end{pmatrix} = \begin{pmatrix} a_{11} - b_{11}i & a_{21} - b_{21}i \\ a_{12} - b_{12}i & a_{22} - b_{22}i \end{pmatrix}$

So, $a_{11} + b_{11}i = a_{11} - b_{11}i \Rightarrow b_{11} = 0$. Same for $b_{22} \Rightarrow$
 \Rightarrow we have real numbers on the diagonal

real $\mathbb{R} \Rightarrow \lambda_1 \in \mathbb{R}$

$$\begin{pmatrix} a_{11} & a_{12} + b_{12}i \\ a_{21} + b_{21}i & a_{22} \end{pmatrix} X = \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix} X \Rightarrow \begin{matrix} \downarrow \\ a_{11} = \lambda_1 \\ a_{22} = \lambda_2 \\ \uparrow \\ \text{real } \mathbb{R} \Rightarrow \lambda_2 \in \mathbb{R} \end{matrix} \Rightarrow \lambda = (\lambda_1, \lambda_2) \in \mathbb{R}^2$$

Same for more dimensions i.e. \mathbb{R}^n