

1. An $m \times n$ matrix is said to be a queen if the restriction of A to the orthogonal complement of its kernel is an isometry.

(a) Show that A is a queen if and only if A^*A is an orthogonal projection.

Solution: We know already that $(A^*A)^* = A^*A$, so we need only prove that $(A^*A)^2 = A^*A$.

Suppose that A is a queen. Then for any $v \in (\ker A)^\perp = \text{ran } A^*$, $Av = v$. But since $v \in \text{ran } A^*$, there exists some w so that $A^*w = v$.

(b) Show that A is a queen if and only if AA^* is an orthogonal projection.

Solution: Conversely, suppose that AA^* is an orthogonal projection. Choose $v \in (\ker A)^\perp = \text{ran } A^*$, so that we have some w , where $A^*w = v$.

$$\begin{aligned}\|Av\|^2 &= \langle Av, Av \rangle \\ &= \langle A^*Av, v \rangle \\ &= \langle A^*AA^*w, A^*w \rangle \\ &= \langle AA^*AA^*w, w \rangle \\ &= \langle AA^*w, w \rangle \\ &= \langle A^*w, A^*w \rangle \\ &= \langle v, v \rangle \\ &= \|v\|^2 \\ \|Av\| &= \|v\|.\end{aligned}$$

(c) Show that a queen A is an isometry if and only if $\ker A = 0$.

Solution: If $\ker A = \{0\}$, then $(\ker A)^\perp = V$, so the restriction of A to the orthogonal complement of its kernel is A restricted to its domain. Then A is an isometry on any vector.

Conversely, suppose A is an isometry. Then:

$$\begin{aligned}v \in \ker A &\iff Av = 0 \\ &\iff \|Av\| = \|v\| = 0 \\ &\iff v = 0.\end{aligned}$$

Therefore $\ker A = \{0\}$.

- (d) Find an example of a 4×2 queen that has non-zero kernel. Be sure to prove it's a queen!

Solution: Take the matrix:

$$A = \begin{bmatrix} 0 & 1 \\ 0 & 0 \\ 0 & 0 \\ 0 & 0 \end{bmatrix}.$$

Then clearly $A \begin{bmatrix} t \\ 0 \end{bmatrix} = 0$ for any $t \in \mathbb{C}$, so A has nonzero kernel, and all we must show is that A is a queen.

Begin by observing that since $\ker A = \text{span} \left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix} \right\}$, we can find:

$(\ker A)^\perp = \text{span} \left\{ \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right\}$. Then let $v = \begin{bmatrix} 0 \\ t \end{bmatrix} \in (\ker A)^\perp$. Computing both $\|v\|$, $\|Av\|$, we see:

$$\|Av\| = \left\| \begin{bmatrix} 0 & 1 \\ 0 & 0 \\ 0 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 0 \\ t \end{bmatrix} \right\| = \left\| \begin{bmatrix} t \\ 0 \\ 0 \\ 0 \end{bmatrix} \right\| = |t| = \left\| \begin{bmatrix} 0 \\ t \end{bmatrix} \right\| = \|v\|.$$

So the restriction of A to the orthogonal complement of its kernel is an isometry, and A is a queen.

2. (a) Given a singular value decomposition $A = W\Sigma V^*$ of a square matrix A , construct a polar decomposition of A using W, V, Σ .
- (b) Using the method above, compute a polar decomposition for

$$A = \begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix}.$$

3. Find your favorite 4×2 matrix A of rank 2 and compute a singular value decomposition for A . All of the entries of A must be nonzero.
4. For an $m \times n$ matrix A , show that the set of nonzero eigenvalues for A^*A coincide with that of AA^* .
5. Suppose $A = W\Sigma V^*$ is a singular value decomposition for A . Show that the columns of W are eigenvectors for AA^* .