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Inner Product Spaces Exercises

Exercise 1

(i)

$$\begin{aligned}
&\left(||x+y||^2 - ||x-y||^2\right)/4 = \\
&(< x,x > + < y,y > +2 < x,y > - < x,x > - < y,y > +2 < x,y >)/4 = \\
&< x,y > .
\end{aligned}$$

(ii)

$$\begin{aligned}
&\left(||x+y||^2 + ||x-y||^2\right)/4 = \\
&(< x,x > + < y,y > +2 < x,y > + < x,x > + < y,y > -2 < x,y >)/2 = \\
&< x,x > + < y,y > .
\end{aligned}$$

Exercise 2

$$\begin{aligned}
&(||x+y||^2 - ||x-y||^2 + i||x-iy||^2 - i||x+iy||^2)/4 = \\
&(< x+y, x+y > - < x-y, x-y > +i < x-iy, y-iy > -i < x+iy, x+iy >)/4 = \\
&(2 < x,y > +2 < y,x > -2 < x,y > +2 < y,x >)/4 = \\
&< x,y > .
\end{aligned}$$

Exercise 3

(i) $< x, x^5 >= \int_0^1 x^6 dx = x^7/7|_0^1 = 1/7$, $||x|| = \int_0^1 x^2 dx = x^3/3|_0^1 = 1/3$ and $||x^5|| = \int_0^1 x^1 0 dx = x^1 1/11|_0^1 = 1/11$. Therefore $\cos\theta = \sqrt{33}/7$ implies $\theta = 34.5$.

(ii)

$$\frac{< f,g >}{||f||||g||} = \frac{< x, x^5 >}{||x||||x^5||} = \frac{1/7}{\sqrt{1/(3\cdot 11)}} = \frac{\sqrt{33}}{7}.$$

Therefore $\theta = 0.608$.

Exercise 8

(i)

$$||\cos(t)|| = \frac{1}{\pi}\int_{-\pi}^{\pi} \cos^2(t)dt = \frac{1}{\pi}\ \frac{\cos(x)\sin(x) - x}{2}\bigg|_{-\pi}^{p} i = \frac{\pi}{\pi} = 1,$$

and similarly $||\sin(t)|| = 1$. Also

$$||\cos(2t)|| = \frac{1}{\pi}\int_{-\pi}^{\pi}\cos^2(2t)dt = \frac{1}{\pi}\left.\frac{\sin(4t)+4t}{8}\right|_{-\pi}^{p} i = \frac{\pi}{\pi} = 1,$$

and similarly $||\sin(2t)|| = 1$. Therefore the basis is normalized.

The following integrals:

$$<\cos(t),\sin(t)> = \frac{1}{\pi}\int_{-\pi}^{\pi}\cos(t)\sin(t)dt = \frac{1}{\pi}\left.\frac{\sin^2(x)}{x}\right|_{-\pi}^{p} i = 0,$$

$$<\cos(t),\cos(2t)> = \frac{1}{\pi}\int_{-\pi}^{\pi}\cos(t)\cos(2t)dt = \frac{1}{\pi}\ frac3\sin(t) - 2\sin^3(t)3|_{-\pi}^{p} i = 0,$$

$$<\cos(t),\sin(2t)> = \frac{1}{\pi}\int_{-\pi}^{\pi}\cos(t)\sin(2t)dt = \frac{1}{\pi}\ frac{-}2\cos^3(t)3|_{-\pi}^{p} i = 0,$$

$$<\cos(2t),\sin(2t)> = \frac{1}{\pi}\int_{-\pi}^{\pi}\cos(2t)\sin(2t)dt = \frac{1}{\pi}\ frac{-}\cos^2(2t)4|_{-\pi}^{p} i = 0,$$

and so on, shows that S is an orthonormal basis.

(ii)

$$||t|| = \sqrt{\frac{1}{\pi}\int_{-\pi}^{\pi}t^2dt} = \frac{1}{\sqrt{\pi}}\sqrt{\pi^3/3+\pi^3/3} = \pi\sqrt{2/3}.$$

(iii) Since $<x,\cos(3x)> = 0$ for any $x \in S$, $\text{proj}_X(\cos(3x)) = 0$.

(iv)

$$\begin{aligned}
&<\sin(t),t> = \sin(t) - t\cos(t)|_{-\pi}^{\pi} = 2\pi,\\
&<\cos(t),t> = t\sin(t) - \cos(t)|_{-\pi}^{\pi} = 0,\\
&<\cos(2t),t> = (2t\sin(2t)+\cos(2t))/4|_{-\pi}^{\pi} = 0, \text{ and finally}\\
&<\sin(2t),t> \sin(2x) - 2x\cos(2x)/4|_{-\pi}^{\pi} = -\pi.
\end{aligned}$$

Therefore, $\text{proj}_X(t) = 2\pi\sin(t) - \pi\sin(2t)$

Exercise 9

A rotation of angle θ in $\mathbb{R}^2$ represented as a matrix R in the standard basis is an orthonormal transformation since

$$\begin{bmatrix}\cos(\theta) & -\sin(\theta)\\ \sin(\theta) & \cos(\theta)\end{bmatrix}^T \begin{bmatrix}\cos(\theta) & -\sin(\theta)\\ \sin(\theta) & \cos(\theta)\end{bmatrix} =$$

$$\begin{bmatrix} \cos^2(\theta)+\sin^2(\theta) & 0 \\ 0 & \cos^2(\theta)+\sin^2(\theta) \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}.$$

Similarly, one shows that $RR^T = I$. Therefore, a rotation in $\mathbb{R}^2$ is an orthonormal transformation.

Exercise 10

(i) Suppose Q represents an orthonormal operator on $\mathbb{F}^n$. Then $<x,y> = <Q(x),Q(y)>$ for each $x,y \in \mathbb{F}^n$. Since $<Q(x),Q(y)> = (Qx)^H(Qy) = x^H Q^H Q y$, it equals $x^H y$ for all $x,y \in \mathbb{F}^n$ only if $Q^H Q = I$. On the other hand if $Q^H Q = QQ^H = I$, then $<Q(x),Q(y)> = (Qx)^H(Qy) = x^H Q^H Q y = x^H y = <x,y>$.

(ii)

$$||Qx|| = \sqrt{<Qx,Qx>} = \sqrt{x^H Q^H Q x} = \sqrt{<x,x>} = ||x||.$$

(iii) If $Q^H Q = QQ^H = I$, then $Q^{-1} = Q^H$. Since $(Q^H)^H = Q$, Q^H is also orthonormal:

$$(Q^H)^H Q^H = QQ^H = I = Q^H Q = Q^H (Q^H)^H.$$

(iv) Let q_i denote the $i^t h$ column of Q. Since Q is orthonormal, $(Q^H Q)_{ij} = q_i^H q_j = <q_i, q_j>$ is 1 if $i = j$ and 0 if $i \neq j$. Thus, the columns of Q are orthonormal.

(v) The matrix

$$\begin{bmatrix} 2 & 0 \\ 0 & 1/2 \end{bmatrix}$$

shows that the converse is not true.

(vi)

$$(Q_1Q_2)^H Q_1 Q_2 = Q_2^H Q_1^H Q_1 Q_2 = Q_2^H Q_2 = I$$

and

$$Q_1Q_2(Q_1Q_2)^H = Q_1 Q_2 Q_2^H Q_1^H = Q_1 Q_1^H = I.$$

Therefore, Q_1Q_2 is orthonormal.

Exercise 11

Fix $N \in \mathbb{N}$, $N > 0$, and suppose $\{x_i\}_{i=1}^N$ is a set of linearly dependent vectors in V. Also, suppose, without loss of generality, that for $2 < k < N$, $\{x_i\}_{i=1}^{k-1}$ is a linearly independent set and $\{x_i\}_{i=1}^{k}$ is a linearly dependent set. Then $\{q_i\}_{i=1}^{k-1}$ (as they are defined in the book) is also a linearly independent set. However, since $x_k \in \mathrm{span}(\{x_i\}_{i=1}^{k-1})$, we have that $q_k = 0$. Therefore the Gram-Schmidt orthonormalization process brakes down.

Exercise 16

(i) Let $A \in \mathbb{M}_{mxn}$ where rank$(A) = n \leq m$. Then there exist orthonormal $Q \in \mathbb{M}_{mxm}$ and upper triangular $R \in \mathbb{M}_{mxn}$ such that $A = QR$. Since $\tilde{Q} = -Q$ is still orthonormal $(-Q(-Q)^H = -Q(-Q^H) = QQ^H = I$ and similarly one shows $(-Q)^H(-Q) = I)$ and $\tilde{R} = -R$ is still upper triangular, $A = QR = \tilde{Q}\tilde{R}$. Therefore QR-decomposition is not unique.

(ii) Suppose now that A is invertible and can be decomposed into two different QR decompositions: QR and $\tilde{Q}\tilde{R}$, where the diagonal entries of R and $\tilde{R}$ are strictly positive. Then both R and $\tilde{R}$ are invertible and we conclude that $\tilde{R}^{-1}R = Q^H\tilde{Q}$. Since R and $\tilde{R}$ are upper triangular, so is the LHS of the previous equation. On the other hand, since Q and $\tilde{Q}$ are orthonormal, so is the RHS. Therefore $\tilde{R}^{-1}R = I$ and, by unicity of the inverse, we conclude that $R = \tilde{R}$, and so $Q = \tilde{Q}$.

Exercise 17

Take a reduced QR-decomposition $A = \hat{Q}\hat{R}$, where $\hat{Q} \in \mathbb{M}_{mxn}$ is orthonormal and $\hat{R} \in \mathbb{M}_{nxn}$ is upper triangular. Since A has full column rank, $\hat{R}$ has full rank and is therefore nonsingular. Then,

$$\begin{aligned}
&A^H A x = A^H b \implies \\
&(\hat{Q}\hat{R})^H \hat{Q}\hat{R}x = (\hat{Q}\hat{R})^H b \implies \\
&\hat{R}^H\hat{Q}^H\hat{Q}\hat{R}x = \hat{R}^H\hat{Q}^H b,
\end{aligned}$$

and premultiplying both LHS and RHS of the last equation by $\hat{R}^{-1}$ gives $\hat{R}x = \hat{Q}^H b$.

Exercise 23

Let $x, y \in V$ and define $v := -y$. Since a norm is nonnegative and satisfies the triangular property, $||x|| - ||v|| \leq ||x|| + ||v|| \leq ||x + v||$. Then our definition of v implies $||x|| - ||y|| = ||x|| - || - y|| \leq ||x - y||$. Interchanging the role of x and y and using the homogeneity property of norms we have $||y|| - ||x|| \leq ||y - x|| = || - (y - x)|| = ||x - y||$, and the result follows.

Exercise 24

(i) Since $|f(t)| \geq 0$ for every t, so is $\int_a^b |f(t)|dt$. In addition, if $f = 0$, then $\int_a^b |f(t)|dt = 0$. On the other hand, if $\int_a^b |f(t)|dt = 0$ and $|f(t)| \geq 0$, it must be that $|f(t)| = 0$ for all t, implying that $f = 0$. Now take a constant $c \in \mathbb{F}$, then $\int_a^b |cf(t)|dt = \int_a^b |c||f(t)|dt = |c| \int_a^b |f(t)|dt$, since c does not depend on t. Finally, take $g \in C([a, b]; \mathbb{F})$. Since $|f(t) + g(t)| \leq |f(t)| + |g(t)|$ for all t and the integral is a linear operator, we have that $\int_a^b |f(t) + g(t)|dt \leq \int_a^b |f(t)|dt + \int_a^b |g(t)|dt$.

(ii) Since $|f(t)|^2 \geq 0$ for every t, so is $\int_a^b |f(t)|^2dt$ and its square root. In addition, if $f = 0$, then $|f(t)|^2 = 0$ for all t and $\sqrt{\int_a^b |f(t)|^2dt} = 0$. On the other hand, if $\sqrt{\int_a^b |f(t)|^2dt} = 0$, then $\int_a^b |f(t)|^2dt = 0$ and since $|f(t)|^2 \geq 0$ for all t, it must be that $|f(t)|^2 = 0$ for all t, implying that $f = 0$. Now take a constant $c \in \mathbb{F}$, then $\sqrt{\int_a^b |cf(t)|^2dt} = \sqrt{\int_a^b |c|^2|f(t)|^2dt} = |c|\sqrt{\int_a^b |f(t)|^2dt}$, since c does not depend on t. Finally, take $g \in C([a, b]; \mathbb{F})$. Since $|f(t) + g(t)| \leq |f(t)| + |g(t)|$ for all t, $x \mapsto x^2$ and $x \mapsto \sqrt{x}$ are monotonically increasing for nonnegative x and the integral is a linear operator, we have that $\sqrt{\int_a^b |f(t) + g(t)|^2dt} \leq$

$\sqrt{\int_a^b |f(t)|^2 dt + \int_a^b |g(t)|^2 dt} \leq ||f||_{L2} + ||g||_{L2}$.

(iii) Since $|f(x)| \geq 0$ for all x, so is the $\sup_{x\in[a,b]} |f(x)|$. In addition, if $f = 0$, then $\sup_{x\in[a,b]} |f(x)|$ is also zero. On the other hand, since $|f(x)| \geq 0$ for all x, $0 \leq \sup_{x\in[a,b]} |f(x)| = 0$ implies that we must have $f = 0$. Now take a constant $c \in \mathbb{F}$, then $\sup_{x\in[a,b]} |cf(x)| = \sup_{x\in[a,b]} |c||f(x)| = |c| \sup_{x\in[a,b]} |f(x)|$. Finally, take $g \in C([a, b]; \mathbb{F})$. Since $|f(x) + g(x)| \leq |f(x)| + |g(x)|$ for all x, we have that $\sup_{x\in[a,b]} |f(x) + g(x)| \leq \sup_{x\in[a,b]}\{|f(x)| + |g(x)|\} \leq \sup_{x\in[a,b]} |f(x)| + \sup_{x\in[a,b]} |g(x)|$.

Exercise 26

We show that topological equivalence is an equivalence relation. Let $|| \cdot ||_r$ be a norm on X for $r \in \{a, b, c\}$. Clearly $|| \cdot ||_r$ is in topologically equivalent with itself, just pick any $0 < m \leq 1$ and any $M \geq 1$ to show this. Also, suppose that $|| \cdot ||_a$ is topologically equivalent to $|| \cdot ||_b$ with constants $0 < m \leq M$. Then, $|| \cdot ||_b$ is topologically equivalent to $|| \cdot ||_a$ with constants $0 < 1/M' \leq 1/m'$. Finally, if $|| \cdot ||_a$ is topologically equivalent to $|| \cdot ||_b$ with constants $0 < m \leq M$ and so is $|| \cdot ||_b$ with $|| \cdot ||_c$ with constants $0 < m' \leq M'$, then $|| \cdot ||_a$ is topologically equivalent to $|| \cdot ||_b$ with constants $0 < mm' \leq MM'$.

Take $x \in \mathbb{R}^n$ Notice that

$$\sum_{i=1}^n |x_i|^2 \leq \left(\sum_{i=1}^n |x_i|^2 + 2\sum_{i\neq j} |x_i||x_j|\right) = \left(\sum_{i=1}^n |x_i|\right)^2$$

and that

$$\sum_{i=1}^n |x_i| \cdot 1 \leq \left(\sum_{i=1}^n |x_i|^2\right)^{1/2} \left(\sum_{i=1}^n 1^2\right)^{1/2} = \sqrt{n} \left(\sum_{i=1}^n |x_i|^2\right)^{1/2}$$

prove that $||x||_2 \leq ||x||_1 \leq \sqrt{n}||x||_2$.

Also notice that

$$\max_i |x_i| = \left(\max_i |x_i|^2\right)^{1/2} \leq \left(\sum_{i=1}^n |x_i|^2\right)^{1/2} =$$

and

$$\sum_{i=1}^n |x_i|^2 \leq n \cdot \max_i |x_i|^2$$

prove that $||x||_\infty \leq ||x||_2 \leq \sqrt{n}||x||_\infty$.

Exercise 28

(i) Notice that (applying the results of the previous exercise)

$$\sup_{x\neq 0} \frac{||Ax||_1}{||x||_1} \leq \sup_{x\neq 0} \frac{||Ax||_1}{||x||_1} \leq \sqrt{n} \sup_{x\neq 0} \frac{||Ax||_2}{||x||_2},$$

and

$$\sup_{x\neq 0} \frac{||Ax||_1}{||x||_1} \geq \sup_{x\neq 0} \frac{||Ax||_2}{||x||_1} \geq \frac{1}{\sqrt{n}} \sup_{x\neq 0} \frac{||Ax||_2}{||x||_2}$$

imply that $\frac{1}{\sqrt{n}}||A||_2 \leq ||A||_1 \leq ||A||_2$.

(ii) Notice that

$$\sup_{x\neq 0} \frac{||Ax||_2}{||x||_2} \leq \sup_{x\neq 0} \frac{\sqrt{n}||Ax||_\infty}{||x||_\infty},$$

and

$$\sup_{x\neq 0} \frac{||Ax||_2}{||x||_2} \geq \sup_{x\neq 0} \frac{||Ax||_\infty}{\sqrt{n}||x||_\infty}.$$

Exercise 29

Take an arbitrary $x \neq 0$ and suppose $||\cdot||$ is an inner product induced norm. Since

$$||Qx|| = (< Qx, Qx >)^{1/2} = \left(< Q^H Qx, x >\right)^{1/2} = (< x, x >)^{1/2} = ||x||,$$

then

$$||Q|| = \sup_{x\neq 0} \frac{||Qx||}{||x||} = 1.$$

Now let $R_x : \mathbb{M}_n(\mathbb{F}) \to \mathbb{F}^n, A \mapsto Ax$ for every $x \in \mathbb{F}^n$. Notice that

$$||R_x|| = \sup_{A\neq 0} \frac{||Ax||}{||A||} = \sup_{A\neq 0} \frac{||Ax||||x||}{||A||||x||} \leq \sup_{A\neq 0} \left(\frac{||Ax||||x||}{||Ax||}\right) = ||x||.$$

Exercise 30

Take arbitrary matrices $A, B \in \mathbb{M}_n(\mathbb{F})$. First, $||A||_S = ||SAS^{-1}|| \geq 0$ for any A because $||\cdot||$ is a norm on $\mathbb{M}_n(\mathbb{F})$ and $SAS^{-1} \in \mathbb{M}_n(\mathbb{F})$. In addition, $||0||_S = ||S0S^-1|| = ||0|| = 0$ and if $0 = ||A||_S = ||SAS^{-1}||$, then $SAS^{-1} = 0$ which implies $A = 0$. Second, take $a \in \mathbb{F}$, then

$$||aA||_S = ||SaAS^{-1}|| = ||aSAS^{-1}|| = |a|||SAS^{-1}|| = |a|||A||_S.$$

Finally, let $B \in \mathbb{M}_n(\mathbb{F})$ and notice that

$$||A+B||_S = ||S(A+B)S^{-1}|| = ||SAS^{-1} + SBS^{-1}|| \leq ||SAS^{-1}|| + ||SBS^{-1}|| = ||A||_S + ||B||_S.$$

Therefore $||\cdot||_S$ is a norm on $\mathbb{M}_n(\mathbb{F})$. To show that it is a matrix norm, notice that

$$||AB||_S = ||SABS^{-1}|| = ||SAS^{-1}ABS^{-1}|| \leq ||SAS^{-1}||||SBS^{-1}||,$$

and so $||AB||_S \leq ||A||_S||B||_S$.

Exercise 37

Since $V := \mathbb{R}[x; 2]$ is isomorphic to $\mathbb{R}^3$, we can represent an arbitrary element $p \in V$, $p = ax^2 + bx + c$, as a vector on $\mathbb{R}^3$, $p = (a, b, c)$. Then we need to find a vector $q = (a', b', c')$ such that $p'q = 2a+b = p'(1) = L[p]$. Thus, $q = (2, 1, 0)$.

Exercise 38

Let $p = ax^2 + vx + c$ be an arbitrary element of $V = \mathbb{F}[x; 2]$. Since we can represent $p = (a, b, c)^T$, and $p' = D(p) = (0, 2a, b)^T$, we that the matrix representation of D is

$$D = \begin{bmatrix} 0 & 0 & 0 \\ 2 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix},$$

and the hermitian is just the transpose

$$D = \begin{bmatrix} 0 & 2 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}.$$

Exercise 39

(i) By definition of adjoint and linearity of inner products,

$$\begin{aligned}
&< (S+T)^* w, v >_V =< w, (S+T)v >_W = \\
&< w, Sv + Tv >_W =< w, Sv >_W + < w, Tv >_W = \\
&< S^* w, v >_V + < T^* w, v >_V =< S^* w + T^* w, v >_V .
\end{aligned}$$

Then $(S+T)^* = S^* + T^*$. Also,

$$\begin{aligned}
&< (\alpha T)^* w, v >_V =< w, (\alpha T)v >_W = \\
&< w, \alpha T v >_W = \alpha < w, Tv >= \\
&\alpha < T^* w, v >=< \bar{\alpha} T^* w, v >,
\end{aligned}$$

thus $(\alpha T)^* = \bar{\alpha} T$.

(ii) By the definition of adjoint of S and the properties of inner products we have that

$$< w, Sv >_W =< S^* w, v >_V = \overline{< v, S^* w >_V} = \overline{< S^{**} v, w >_W} =< w, S^{**} v >_W$$

for all $v \in V$ and $w \in W$. Therefore $S = S * *$.

(iii) By the definition of adjoint we have

$$\begin{aligned}
&< (ST)^* v', v >_V =< v', (ST)v >_V =< v', S(Tv) >_V = \\
&< S^* v', Tv >_V =< T * S * v', v >_V ,
\end{aligned}$$

thereby proving that $(ST)^* = T^* S^*$.

(iv) Using (iii) we have $T^*(T^*)^{-1} = (TT^{-1})^* = I^* = I$.

Exercise 40

(i) Let $B, C \in \mathbb{M}_n(\mathbb{F})$. By definition of Frobenious inner product

$$< B, AC >_F = \mathrm{tr}(B^H AC) = \mathrm{tr}((A^H B)^H C) = < A^H B, C >_F \ .$$

(ii) By definition of Frobenious norm and the properties of the trace we have

$$< A_2, A_3 A_1 >_F = \mathrm{tr}(A_2^H A_3 A_1) = \mathrm{tr}(A_1 A_2^H A_3) = \mathrm{tr}((A_2 A_1^H)^H A_3) = < A_2 A_1^H, A_3 >_F = < A_2 A_1^*, A_3 > \ .$$

(iii) Given $B, C \in \mathbb{M}_n(\mathbb{F})$, we have $< B, AC - CA >=< B, AC > - < B, CA >$. Applying (ii) to the second term we get $< B, CA >=< BA^*, C >$. On the other hand,

$$< B, AC >= \mathrm{tr}(B^H AC) = \mathrm{tr}((A^H B)^H C) = < A^H B, C >=< A^* B, C > \ .$$

Putting all together we obtain that $T_A^* = T_{A^*}$.

Exercise 44

Suppose there exists an $x \in \mathbb{F}^n$ such that $Ax = b$. Then, for every $y \in \mathcal{N}(A^H)$,

$$< y, b >=< y, Ax >=< A^H y, x >=< 0, x >= 0.$$

Now suppose that there exists a $y \in \mathcal{N}(A^H)$ such that $< y, b >\neq 0$. Then $b \notin \mathcal{N}(A^H)^\perp = \mathcal{R}(A)$. Therefore for no $x \in \mathbb{F}^n$, $Ax = b$.

Exercise 45

Let $A \in \mathrm{Sym}_n(\mathbb{R})$ and $B \in \mathrm{Skew}_n(\mathbb{R})$. Then

$$< B, A >= \mathrm{Tr}(B^T A) = \mathrm{Tr}(AB^T) = \mathrm{Tr}(A^T(-B)) = - < A, B > \ .$$

We conclude that $< A, B >= 0$ and $\mathrm{Skew}_n(\mathbb{R}) \subset \mathrm{Sym}_n(\mathbb{R})^\perp$. Now suppose $B \in \mathrm{Sym}_n(\mathbb{R})^\perp$. As for any other matrix, $B + B^T \in \mathrm{Sym}_n(\mathbb{R})$. Thus,

$$0 =< B + B^T, B >= \mathrm{Tr}((B + B^T)B) = \mathrm{Tr}(BB + B^T B) = \mathrm{Tr}(BB) + \mathrm{Tr}(B^T B),$$

which implies $< B^T, B >=< -B, B >$ and so $B^T = -B$. Therefore $\mathrm{Sym}_n(\mathbb{R})^\perp = \mathrm{Skew}_n(\mathbb{R})$.

Exercise 46

(i) if $x \in \mathcal{N}(A^H A)$, $0 = (A^H A)x = A^H(Ax)$ and $Ax \in \mathcal{N}(A^H)$. Also, Ax is in the range of A by definition.

(ii) Suppose $x \in \mathcal{N}(A)$. Then $Ax = 0$. Premultiplying by A^H both sides of the equation we obtain $A^H Ax = A^H 0 = 0$ and so $x \in \mathcal{N}(A^H A)$. On the other hand, suppose $x \in \mathcal{N}(A^H A)$. Then $||Ax|| = x^H A^H Ax = x^H 0 = 0$, so that $Ax = 0$ and $x \in \mathcal{N}(A)$

(iii) By the rank-nullity theorem we have $n = \text{Rank}(A) + \text{Dim}\mathcal{N}(A)$ and $n = \text{Rank}(A^H A) + \text{Dim}\mathcal{N}(A^H A)$. Then by (ii) it follows that $\text{Rank}(A) = \text{Rank}(A^H A)$.

(iv) By (iii) and the assumption on A we have that $n = \text{Rank}(A) = \text{Rank}(A^H A)$. Since $A^H A \in \mathbb{M}_n$, it is nonsingular.

Exercise 47

(i) Notice that

$$P^2 = (A(A^H A)^{-1} A^H)(A(A^H A)^{-1} A^H) = A(A^H A)^{-1} A^H A(A^H A)^{-1} A^H = A(A^H A)^{-1} A^H = P.$$

(ii) Notice that

$$P^H = (A(A^H A)^{-1} A^H)^H = (A^H)^H (A^H A)^{-H} A^H = A(A^H A)^{-1} A^H = P.$$

(iii) A has rank n, therefore P has at most rank n. Take y in the range of A. Then there exists an $x \in \mathbb{F}^n$ such that $y = Ax$. Then

$$Py = A(A^H A)A^H y = A(A^H A)^{-1} A^H Ax = Ax = y$$

shows that y is also in the range of P. Therefore $\text{Rank}(P) \geq \text{Rank}(A)$ and so P has rank p

Exercise 48

(i) Let $A, B \in \mathbb{M}_n(\mathbb{R})$ and $x \in \mathbb{R}$. Then

$$P(A + xB) = \frac{(A + xB) + (A + xB)^T}{2} = \frac{A + A^T + x(B + B^T)}{2} = P(A) + xP(B).$$

Thus P is a linear transformation.

(ii) Now notice that

$$P^2(A) = \frac{\frac{A+A^T}{2} + \frac{A^T+A}{2}}{2} = \frac{\frac{2A+2A^T}{2}}{2} = \frac{2A + 2A^T}{2} = P(A).$$

(iii) By definition of adjoint we have $< P^*(A), B >=< A, P(B) >$. Then, notice that

$$\begin{aligned}
&< A, P(B) >=< A, (B + B^T)/2 >=< A, B/2 > + < A, B^T/2 >= \\
&\text{Tr}(A^T B/2) + \text{Tr}(A^T B^T/2) = \text{Tr}(A^T/2B) + \text{Tr}(BA/2) = \\
&\text{Tr}(A^T/2B) + \text{Tr}(A/2B) =< (A + A^T)/2, B >=< P(A), B > .
\end{aligned}$$

Thus $P = P^*$.

(iv) Suppose $A \in \mathcal{N}(P)$. Then $0 = P(A) = (A + A^T)/2$ implies $A^T = -A$, thus $\mathcal{N}(P) \subset \text{Skew}(\mathbb{R})$. Now suppose $A \in \text{Skew}(\mathbb{R})$. Then $A^T = -A$ and so $P(A) = (A + A^T)/2 = 0$. Thus $\text{Skew}(\mathbb{R}) \subset \mathcal{N}(P)$.

(v) Let $A \in \mathbb{M}_n(\mathbb{R})$. Then $P(A) = (A + A^T)/2 = (A^T + A)/2 = P(A)^T$ and so $\mathcal{R}(P) = \text{Sym}(\mathbb{R})$. Now let

$A = \mathrm{Sym}(\mathbb{R})$. Thus $A = A^T$ and $P(A) = (A + A^T)/2 = (A + A)/2 = A$ and so $A \in \mathcal{R}(P)$. This shows that $\mathcal{R}(P) = \mathrm{Sym}(\mathbb{R})$.

(vi) Notice that

$$||A - P(A)||_F^2 =< A - P(A), A - P(A) >=< A - \frac{A + A^T}{2}, A - \frac{A + A^T}{2} >=$$
$$< \frac{A - A^T}{2}, \frac{A - A^T}{2} >= \mathrm{Tr}\left(\left(\frac{A - A^T}{2}\right)^T \frac{A - A^T}{2}\right) =$$
$$\mathrm{Tr}\left(\frac{A^T - A}{2}\frac{A - A^T}{2}\right) = \mathrm{Tr}\left(\frac{A^T A - A^2 - (A^T)^2 + AA^T}{4}\right) =$$
$$\mathrm{Tr}\left(\frac{A^T A - A^2 - A^2 + A^T A}{4}\right) = \mathrm{Tr}\left(\frac{A^T A - A^2}{2}\right) = \frac{\mathrm{Tr}(A^T A) - \mathrm{Tr}(A^2)}{2}.$$

Therefore $||A - P(A)||_F = \sqrt{\frac{\mathrm{Tr}(A^T A) - \mathrm{Tr}(A^2)}{2}}$.

Exercise 50

We want to estimate $y^2 = 1/s + rx^2/s$ via OLS. We rewrite the model in the form $Ax = b$ where $b_i = y_i^2$, $A_i = (1\ x_i)$ and $x = (\beta_1\ \beta_2)^T$ where $\beta_1 = 1/s$ and $\beta_2 = r/s$. Then the normal equations are $A^H A\hat{x} = A^H b$, where

$$A^H A\hat{x} = \begin{bmatrix} \sum_i 1 & \sum_i x_i^2 \\ \sum_i x_i^2 & \sum_i x_i^4 \end{bmatrix} \begin{bmatrix} \hat{\beta}_1 \\ \hat{\beta}_2 \end{bmatrix} = \begin{bmatrix} n\hat{\beta}_1 - \hat{\beta}_2 \sum_i x_i^2 \\ \hat{\beta}_1 \sum_i x_i^2 - \hat{\beta}_2 \sum_i x_i^4 \end{bmatrix}$$

and

$$A^H b = \begin{bmatrix} \sum_i y_i^2 \\ \sum_i x_i^2 y_i^2 \end{bmatrix}.$$