

# Notes

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**1.**

True. The eigenvalues of a diagonal matrix are the diagonal, and  $A^T A = A^2$ , and  $\sqrt{\lambda^2} = \lambda$

**2.**

True.  $2(3) > 5$ , so the quadratic form is positive and therefore an ellipse.

**3.**

True. All symmetric matrices have orthogonal eigenvectors, which guarantees distinctness and therefore diagonalizability.

**4.**

True. It is not PD unless  $ac > b^2$ , but if  $a$  and  $c$  were both negative then the squared terms of the quadratic form would be negative.

**5.**

True. All orthogonal matrices are diagonalizable, so  $A = S\Lambda S^{-1} \rightarrow \Lambda = S^{-1}AS$

**6.**

True.

$$A^T A = \begin{bmatrix} 25 \\ 5 \end{bmatrix}$$
$$\sqrt{25} = 5$$

**7.**

True, of the matrix

$$\begin{bmatrix} 3 & 2 \\ 2 & 5 \end{bmatrix}$$

**8.**

False, they are the square roots of those eigenvalues.

**9.**

True; the positive determinant condition implies this, while if all eigenvalues are negative then the quadratic form cannot be positive. ## 10. True, obviously.

**11.**

True. The eigenvalues of a triangular matrix are the diagonal, and  $A^T A$  is also triangular, with the squares of those eigenvalues.

**12.**

False. Consider:

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} A^T A = \begin{bmatrix} 10 & 14 \\ 14 & 20 \end{bmatrix} \quad A A^T = \begin{bmatrix} 5 & 11 \\ 11 & 25 \end{bmatrix}$$

**13.**

True, since  $\sigma_i$  is the length of  $v_i$  after transformation by  $u_i$ .

$$\begin{aligned} AV &= U\Sigma \\ U &= AV\Sigma^+ \\ u_i &= \frac{Av_i}{\sigma_i} \end{aligned}$$

**14.**

True. Negative-definite matrices of even dimension have positive determinants, as the first subdeterminant (in  $R$ ) must be negative, the next positive.

**15.**

True. Symmetric matrices have orthogonal eigenvectors, so if  $v$  and  $w$  are eigenvectors  $Av \cdot Aw = 0$ .

**16.**

False, negative semidefinite. Subdeterminants are -2, 2, and

$$\begin{aligned} & -2[-2(-2) - 1(1)] - 1[1(-2) - 1(1)] + 1[-2(2) - 1(1)] \\ & -2(3) - 1(-3) + 1(-3) \\ & 6 - 3 - 3 \\ & 0 \end{aligned}$$

## 17.

False, they are diagonalizable over  $\mathbb{C}$ . ## 18. True. Symmetric matrices always have distinct eigenvectors and are therefore diagonalizable.

**19.**

True, as they must have a positive determinant, which guarantees it.

**20.**

True, as it is symmetric.

**21.**

An invertible symmetric has no nonzero eigenvalues, so the eigenvalues of  $A^2$  are their squares, always positive.

**22.**

True. This constraint implies

$$A^T A = \begin{bmatrix} \|v\|^2 & 0 \\ 0 & \|w\|^2 \end{bmatrix}$$

So the singular values are the square roots - the lengths.

**23.**

False. The relation is  $B = S^{-1}AS$

**24.**

**25.**

True. Similar matrices have identical eigenvalues, and  $A$  is positive definite, so  $B$  must also have all positive eigenvalues and be positive definite.

**26.**

True.

$$\begin{aligned} A &= Q\Lambda Q^T \\ \Lambda &= Q^T A Q \\ S &= Q^T \end{aligned}$$

**27.**

True. Symmetric matrices always have orthogonal eigenvectors.

**28.**

True.

$$\begin{aligned}AV &= U\Sigma \\ V &= A^+U\Sigma\end{aligned}$$

**29.**

False. Squares of nonzero symmetric matrices never become zero because the nonzero terms are multiplied each iteration.  $A^N = 0$  only for the symmetric zero matrix. But if there are no eigenvalues above 1 the matrix approaches zero.

**30.**

False.

$$\begin{aligned}q(x) &= x_1^2 + x_2^2 \\ -q(x) &= -(x_1^2 + x_2^2)\end{aligned}$$

**31.**

True.

**32.**

True. Such a matrix must be symmetric and therefore diagonalizable:

$$\begin{aligned}Q + Q^{-1} &= Q + Q^T \\ (Q + Q^T)^T &= Q^T + Q = Q + Q^T\end{aligned}$$

**33.**

True.

$$\begin{aligned}C &= x^T A x x^T B x \\ &= x^T A D B\end{aligned}$$

The central term  $D$  is a symmetric matrix.

**34.**

False. This matrix is not symmetric.

**35.**

False. A matrix is negative definite only if its eigenvalues are all negative, but if they are then the even-numbered subdeterminants must be positive (as the products of eigenvalues). ## 36.

True. The quadratic form is  $x^T Ax + x^T Bx$ . Since both terms are separately positive, so is their sum.

$$\begin{aligned} & x^T(A+B)x \\ & x^T(Ax+Bx) \\ & x^T Ax + x^T Bx \end{aligned}$$

## 37.

True. No component of  $x$  may change sign for the quadratic form to be positive definite, so that means any shearing applied to  $x$  must be less than  $\pi/2$  radians.

Reflection matrices violate  $ac > b^2$ .

**38.**

True. Even if both matrices are sigaonal with those signalr values, the highest singular value of  $AB$  is 15. Theya re probably less, as implied by

$$AB = U_1 \Sigma_1 V_1^T U_2 \Sigma_2 V_2^T$$

**39.**

False, obviously.

**40.**

True.  $k$  is any number greater than  $-a$  (if  $A$  is negative) or  $\frac{b^2}{c} - a$  if not. (That's also the second pivot and the second part of the square completion).

**41.**

true. The overall determinant is

$$\begin{aligned} & \det Aa(df - e^2) - b(bf - ec) + c(be - cd) \\ & = adf - ae^2 - b^2f + 2bce - c^2d \\ & = d(af - c^2) + b(2ce - bf) - ae^2 \end{aligned}$$

If  $af < c^2$ , then none of the terms are positive definite, and neither is the overall matrix

**42.**

False.

$$A = \begin{bmatrix} 1 & -1 \\ -1 & 3 \end{bmatrix}$$

**43.**

False. Consider

$$A = \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix}$$

**44.**

False. No such vector is guaranteed to exist.

**45.**

True. Then the interaction term is negative semidefinite.

**46.**

False. Consider

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

with singular values 1 and 1 and determinant  $1(-1) = -1$ .

**47.**

True. They are the eigenvectors matrix  $S$  with the vectors in either order, and those two matrices' transposes.

**48.**

True. ## 49. False. They are equal to the absolute values of the eigenvalues. Consider

$$A = \begin{bmatrix} 2 & 0 \\ 0 & -2 \end{bmatrix}$$

**50.**

True. they have the same eigenvalues, and the singular values given a set of eigenvalues are always the same.

**51.**

**52.**

True. Entry  $ij$  of  $A$  is

$$\sigma_i v_i^T u_j$$

The dot product of two normal vectors is at most 1, and no  $\sigma_i$  is equal to or greater than 5, so all entries of  $A$  are less than 5 ## 53.

True.  $ac > b^2$  and  $a > 0$  implies at least  $a > |b|$  or  $c > |b|$

**54.**

True. If  $A^3 = B^3$ , then from the eigenvalues of  $A^3$   $A = B = Q\Lambda^{1/3}Q^T$ . Since cube roots are unique,  $A$  and  $B$  have the same eigenvalues and eigenvectors and are therefore one and the same.