

1. Consider  $p, q \in \mathbb{R}^+$ , such that  $\frac{1}{p} + \frac{1}{q} = 1$ . Let  $A \in \mathbb{R}^{m \times n}$ . Prove that

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$$\|A\|_p = \|A^T\|_q$$

- $\|A\|_2^2 \leq \|A\|_p \|A\|_q$
- for any  $p \geq 1$ , and if  $A \in \mathbb{R}^{n \times n}$  is diagonal, then

$$\|A\|_p = \max\{|A_{ii}| : 1 \leq i \leq n\}$$

2. Let  $A \in \mathbb{R}^{n \times n}$  and consider the series

$$S = \sum_{k=0}^{\infty} A^k$$

Prove that the series converges iff all the eigenvalues of  $A$  are strictly smaller than 1. Further, if the series converges, show that  $S$  is invertible with its inverse being  $I - A$ .

3. Show that if  $T$  is a symmetric tridiagonal matrix and an eigenvalue  $\lambda$  has multiplicity  $k$ , then at least  $k - 1$  subdiagonal elements of  $T$  are zero.
4. Given two vectors  $\vec{a}$  and  $\vec{b}$  such that  $\|a\| = \|b\|$ , describe and construct a Householder transform that maps  $a$  to  $b$ , i.e.,  $Pa = b$ , where  $P$  is a unitary matrix obtained using the Householder transformation.
5. Let  $A$  be symmetric and positive definite. Show that  $\|a_{ij}\| < \sqrt{a_{ii}a_{jj}}$ .
6. If  $A = R + uv^T$ , where  $A$  is an upper triangular matrix and  $u$  and  $v$  are column vectors, describe an efficient  $\mathcal{O}(n^2)$  algorithm to compute the  $QR$  factorization of  $A$ . (Note that a blind  $QR$  would cost you  $\mathcal{O}(n^3)$ ).
7. Richardson iteration is a stationary method for solving  $Ax = b$  as described below:

$$x_{k+1} = x_k + \omega(b - Ax_k)$$

Prove that

- If the iteration converges, i.e.,  $\lim_{k \rightarrow \infty} x_k = x$ , then the  $x$  is a solution of the linear system.
- $\frac{\|e_{k+1}\|}{\|e_k\|} \leq \|I - \omega A\|$ .
- Hence, conclude that  $\|I - \omega A\| < 1$  is a sufficient convergence of the iteration to converge.
- Hence, prove that if  $A$  is diagonalizable, then the method converges when  $\omega \in \left(0, \frac{2}{\lambda_{\max}(A)}\right)$ .