

#1: (\Leftarrow): The only nontrivial part is to show that

$$\langle \vec{v}, \vec{v} \rangle_A = \vec{v}^T A \vec{v} > 0 \quad \text{for any } \vec{v} \neq \vec{0}.$$

Write $A = P D P^T$, P : orthogonal, D : diagonal, with positive diagonal entries.

Then

$$\langle \vec{v}, \vec{v} \rangle_A = \vec{v}^T P D P^T \vec{v} = (P^T \vec{v})^T D (P^T \vec{v}).$$

$$\text{Write } P^T \vec{v} = \begin{bmatrix} w_1 \\ \vdots \\ w_n \end{bmatrix}. \quad \text{Then } \langle \vec{v}, \vec{v} \rangle_A = \lambda_1 w_1^2 + \dots + \lambda_n w_n^2.$$

which is positive unless $w_1 = \dots = w_n = 0$, in which case $\vec{v} = \vec{0}$. \square

$$\begin{aligned} (\Rightarrow): \quad \langle \vec{x}, \vec{y} \rangle_A &= \langle \vec{y}, \vec{x} \rangle_A \\ &\parallel \parallel \\ \vec{x}^T A \vec{y} &= \vec{y}^T A \vec{x} = \vec{x}^T A^T \vec{y}. \end{aligned} \quad \text{for any } \vec{x}, \vec{y} \in \mathbb{R}^n.$$

It's not hard to show that this implies $A = A^T$, i.e. A is symmetric.

Then $A = P D P^T$, P : orthogonal, D : diagonal $= \begin{bmatrix} \lambda_1 & & \\ & \ddots & \\ & & \lambda_n \end{bmatrix}$

We have $\forall \vec{v} \neq \vec{0}$,

$$0 < \langle \vec{v}, \vec{v} \rangle_A = (P^T \vec{v})^T D \underbrace{(P^T \vec{v})}_{\begin{bmatrix} w_1 \\ \vdots \\ w_n \end{bmatrix}} = \lambda_1 w_1^2 + \dots + \lambda_n w_n^2.$$

It's not hard to show that this implies $\lambda_1, \dots, \lambda_n > 0$. \square

#2: the proof of (\Rightarrow) is essentially the same as the proof of (\Rightarrow) in #1.

the proof of (\Leftarrow) is essentially the same as the proof of (\Leftarrow) in #1.

#3: (a) $\vec{x}^T A \vec{x} = \vec{x}^T (-A^T) \vec{x} = -\vec{x}^T A^T \vec{x}$
 $= -(\vec{x}^T A^T \vec{x})^T = -\vec{x}^T A \vec{x}. \quad \square$

(b) $\vec{x}^T A^2 \vec{x} = \vec{x}^T (-A^T) A \vec{x} = -\|A\vec{x}\|^2 \leq 0. \quad \square$

(c) By (b), $\mathbb{I} - A^2$ is positive definite.

Hence $0 \neq \det(\mathbb{I} - A^2) = \det(\mathbb{I} - A) \det(\mathbb{I} + A). \quad \square$

#4: Suppose $(A+B)\vec{x} = \vec{0}$. Then

$$0 = \vec{x}^T (A+B) \vec{x} = \underbrace{\vec{x}^T A \vec{x} + \vec{x}^T B \vec{x}}_{\substack{\uparrow \\ \#3(a)}} = \vec{x}^T B \vec{x}$$

$\Rightarrow \vec{x} = \vec{0}$ since B is positive definite. \square

#5: (a) $A = P D P^T$, P : orthogonal, $D = \begin{bmatrix} \lambda_1 & & \\ & \ddots & \\ & & \lambda_n \end{bmatrix}$, $\lambda_1, \dots, \lambda_n > 0$.

Since P, D, P^T are all invertible, so is A , and

$$A^{-1} = (P^T)^{-1} D^{-1} P^{-1}, \quad (P^T)^{-1} \text{ is an orthogonal matrix}$$

and the eigenvalues of A^{-1} are the diagonal entries of D^{-1} , which are $\lambda_1^{-1}, \dots, \lambda_n^{-1} > 0$.

(b). $\forall \vec{x} \neq \vec{0}$, we have

$$\underbrace{\vec{x}^T (A+B) \vec{x}}_{>0} = \underbrace{\vec{x}^T A \vec{x}}_{>0} + \underbrace{\vec{x}^T B \vec{x}}_{>0} > 0. \quad \square$$

#6: (a) $\vec{x}^T A^T A \vec{x} = \|A \vec{x}\|^2 \geq 0$, $\vec{x}^T A A^T \vec{x} = \|A^T \vec{x}\|^2 \geq 0$.

(b)

(\Rightarrow): Suppose A is an $m \times n$ matrix.

$A^T A$, $A A^T$ are invertible. hence

$$\begin{array}{ccc} \uparrow & & \uparrow \\ n \times n & & m \times m \end{array} \quad \text{rank}(A^T A) = n, \quad \text{rank}(A A^T) = m.$$

On the other hand,

$$\text{rank}(A^T A) \leq \min \{ \text{rank}(A^T), \text{rank}(A) \} \leq \min \{ m, n \},$$

and similarly $\text{rank}(A A^T) \leq \min \{ m, n \}.$

Hence we must have $m = n$ and $\text{rank}(A) = n$,

hence A is a square matrix and is invertible. \square

(\Leftarrow) NOT hard to prove. \square

#7: (a) Write $A = \begin{bmatrix} a_{11} & \dots & a_{1n} \\ a_{21} & & i \\ \vdots & & \vdots \\ a_{n1} & \dots & a_{nn} \end{bmatrix}$, then

$$f(A) = \text{tr}(A^2) = \sum_{i=1}^n a_{ii}^2 + 2 \sum_{1 \leq j < k \leq n} a_{ij} a_{ji}$$

\Rightarrow a quadratic form.

(b). Notice that $\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$ has signature $(1, 0, 1)$.

Hence the signature of f is

$$\left(n + \frac{n(n-1)}{2}, 0, \frac{n(n-1)}{2} \right). \square$$