

QUESTIONS FOR MIDTERM III REVIEW FROM FINAL SPRING 05

**5a.** [2 marks] Find the eigenvalues of  $A = \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix}$ .

**5b.** [3 marks] Give a factorization  $A = QDQ^T$  where  $Q$  has orthonormal columns and  $D$  is a diagonal matrix.

**5d.** [1 marks] Is  $A$  a positive definite matrix? Why? Give the quadratic form  $q(x, y)$  associated to  $A$ .

**6a.** [3 marks] If possible, find an invertible matrix  $M$  such that

$$M^{-1} \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} M = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 2 \\ 1 & 2 & 2 \end{bmatrix}.$$

If it is not possible, state why  $M$  cannot exist.

**6b.** [3 marks] For what real values of  $c$  (if any) is

$$A = \begin{bmatrix} -1 & c & 2 \\ c & -4 & -3 \\ 2 & -3 & 4 \end{bmatrix}$$

a symmetric positive definite matrix?

**6c.** [4 marks] Let  $A = \begin{bmatrix} 3 & 4 \\ 4 & 3 \end{bmatrix}$ . Is the quadratic form  $q(x, y)$  associated to  $A$  positive definite? Find its principal axes.

**7a.** [6 marks] Let  $A_1 = \begin{bmatrix} 0 & -1 & 0 \\ -1 & 0 & 0 \\ 0 & 0 & 2 \end{bmatrix}$ . Is  $A_1$  diagonalizable? Why? Is  $A_1$  invertible? Why?

Determine the spectral decomposition of  $A_1$  into projection matrices.

**7b.** [3 marks] Let  $A_2 = \begin{bmatrix} -3 & 3 \\ 1 & -1 \end{bmatrix}$ . Is  $A_2$  invertible? Why? Is  $A_2$  diagonalizable? Why?

Determine (if exists) a matrix  $S$  and a diagonal matrix  $D$  such that  $S^{-1}A_2S = D$ .

**7c.** [6 marks] Describe the linear transformation  $T_{A_2} : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  associated to  $A_2$ . Does such  $A_2$  have a decomposition into projection matrices? If yes, give it.

**8a.** [3 marks] Find the lengths and the inner product  $\underline{x} \cdot \underline{y}$  of the following complex vectors

$$\underline{x} = \begin{bmatrix} 2 - 4i \\ 4i \end{bmatrix}, \quad \underline{y} = \begin{bmatrix} 2 \\ 4 \end{bmatrix} \quad (i^2 = -1).$$

**8b.** [3 marks] Let  $A = \begin{bmatrix} 1 & 1 - i \\ 1 + i & 2 \end{bmatrix}$ . Let  $\underline{x}_1, \underline{x}_2$  be two (linearly independent) eigenvectors of  $A$ . Compute  $\underline{x}_1 \cdot \underline{x}_2$  and show that  $\det(A) \in \mathbb{R}$ .

**8c.** [4 marks] Prove that for any complex vector  $\underline{x}$

$$\underline{x}^H A \underline{x} \in \mathbb{R}. \quad (H = \text{Hermitian})$$