

Read: Lax, Chapter 6, pages 58–69.

1. Prove the following properties of the trace function:
  - (a)  $\operatorname{tr} AB = \operatorname{tr} BA$  for all  $m \times n$  matrices  $A$  and  $n \times m$  matrices  $B$ .
  - (b)  $\operatorname{tr} AA^T = \sum a_{ij}^2$  for all  $n \times n$  matrices  $A$ . The quantity is the square of the *Hilbert-Schmidt norm* of  $A$ .
2. Find the eigenvalues and corresponding eigenvectors for the following matrices over  $\mathbb{C}$ .

$$(a) \begin{bmatrix} 3 & 2 \\ -2 & 3 \end{bmatrix} \quad (b) \begin{bmatrix} 5 & -6 & -6 \\ -1 & 4 & 2 \\ 3 & -6 & -4 \end{bmatrix} \quad (c) \begin{bmatrix} 3 & 1 & -1 \\ 2 & 2 & -1 \\ 2 & 2 & 0 \end{bmatrix}.$$

3. (a) Show that if  $A$  and  $B$  are similar, then  $A$  and  $B$  have the same eigenvalues.  
 (b) Is the converse of Part (a) true? Prove or disprove.
4. Let  $A_\theta$  be a  $3 \times 3$  matrix representing a rotation of  $\mathbb{R}^3$  through an angle  $\theta$  about the  $y$ -axis.
  - (a) Find the eigenvalues for  $A_\theta$  over  $\mathbb{C}$ .
  - (b) Determine necessary and sufficient conditions on  $\theta$  in order for  $A_\theta$  to contain three linearly independent eigenvectors in  $\mathbb{R}^3$ . Justify your claim and interpret it geometrically.
5. Let  $A$  be a  $2 \times 2$  matrix over  $\mathbb{R}$  satisfying  $A^T = A$ . Prove that  $A$  has 2 linearly independent eigenvectors in  $\mathbb{R}^2$ .
6. Let  $A$  be an invertible  $n \times n$  matrix. Prove that  $A^{-1}$  can be written as a polynomial in degree at most  $n - 1$ . That is, prove that there are scalars  $c_i$  such that

$$A^{-1} = c_{n-1}A^{n-1} + c_{n-2}A^{n-2} + \cdots + c_1A + c_0I.$$

7. Let  $A$  be an  $n \times n$  matrix over  $\mathbb{C}$  with distinct eigenvalues  $\lambda_1, \dots, \lambda_n$ . For a vector  $z = (z_1, \dots, z_n) \in \mathbb{C}^n$ , define the *norm* of  $z$  by

$$\|z\| = \left( \sum_{i=1}^n |z_i|^2 \right)^{1/2}.$$

- (a) Prove that if  $|\lambda_i| < 1$  for all  $i$ , then  $\|A^N z\| \rightarrow 0$  as  $N \rightarrow \infty$  for all  $z \in \mathbb{C}^n$ .
- (b) Prove that if  $|\lambda_i| > 1$  for all  $i$ , then  $\|A^N z\| \rightarrow \infty$  as  $N \rightarrow \infty$  for all nonzero  $z \in \mathbb{C}^n$ .