

1. Let  $X$  be a finite-dimensional real Euclidean space. We say that a sequence  $\{A_n\}$  of linear maps converges to a limit  $A$  if  $\lim_{n \rightarrow \infty} \|A_n - A\| = 0$ .
  - (a) Show that  $\{A_n\}$  converges to  $A$  if and only if for all  $x \in X$ ,  $A_n x$  converges to  $Ax$ .
  - (b) Show by example that this fails if the dimension of  $X$  is infinite.
2. Let  $X$  be the space of continuous complex-valued functions on  $[-1, 1]$  and define an inner product on  $X$  by

$$(f, g) = \int_{-1}^1 f(s) \bar{g}(s) ds.$$

Let  $m(s)$  be a continuous function of absolute value 1, that is,  $|m(s)| = 1$ ,  $-1 \leq s \leq 1$ . Define  $M$  to be multiplication by  $m$ :

$$(Mf)(s) = m(s)f(s).$$

Show that  $M$  is unitary.

3. Let  $A$  be a linear map of a finite-dimensional complex Euclidean space  $X$ .
  - (a) Show that  $A$  is normal if and only if it is unitarily similar to a diagonal matrix, that is,  $A = U^* D U$  for a diagonal matrix  $D$  and unitary matrix  $U$ .
  - (b) Prove that if  $A$  is normal then it has a square-root, that is, a matrix  $B$  such that  $A = B^2$ . Is  $B$  necessarily normal? Unique?
  - (c) Suppose that  $A$  is diagonalizable. Prove that  $A$  is normal if and only if each eigenvector of  $A$  is an eigenvector of  $A^*$ .
4. Let  $A$  be a linear map of a finite-dimensional real Euclidean space  $X$ .
  - (a) Show that if  $A = P^{-1} D P$  for an orthogonal matrix  $P$ , then  $A$  is normal (that is,  $AA^T = A^T A$ ).
  - (b) Show by example that not all unitary matrices are orthogonal.
  - (c) Show that not every normal matrix is orthogonally similar to a diagonal matrix.
5. Express  $q(x_1, x_2, x_3) = 3x_1^2 + 8x_1x_2 - 7x_1x_3 + 12x_2^2 - 8x_2x_3 + 6x_3^2$  as  $q(x) = x^T A x$ , where  $A$  is symmetric.
6. Let

$$M = \begin{pmatrix} 3 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 3 \end{pmatrix}$$

and let  $q(x) = (x, Mx)$ . Find an orthogonal matrix  $P$  which diagonalizes the quadratic form  $q$ .

7. (a) Write the equation  $5x_1^2 - 6x_1x_2 + 5x_2^2 = 1$  in the form  $x^T Ax = 1$ .  
(b) Write  $A = P^T DP$ , where  $D$  is a diagonal matrix and  $P$  is orthogonal with determinant 1.  
(c) Sketch the graph of the equation  $x^T Dx = 1$  in the  $x_1x_2$ -plane.  
(d) Use a geometric argument applied to part (c) to sketch the graph of  $x^T Ax = 1$ .  
(e) Repeat steps (a)–(d) for the equation  $2x_1^2 + 6x_1x_2 + 2x_2^2 = 1$ .
8. Let  $S$  be the cyclic shift mapping of  $\mathbb{C}^n$ , that is,  $C(z_1, \dots, z_n) = (z_n, z_1, \dots, z_{n-1})$ .  
(a) Prove that  $S$  is an isometry in the Euclidean norm.  
(b) Determine the eigenvalues and eigenvectors of  $S$ .  
(c) Verify that the eigenvectors are orthogonal.

*Hint:* There are very short and elegant solutions for all three parts of this problem! You may find Problem 1 on HW 9 useful.