

Throughout, all vector spaces are finite-dimensional over a field  $K$ . You may assume that these spaces are endowed with a Euclidean structure, though this is not always needed. The set of linear maps from  $X$  to  $U$  is denoted by  $\text{Hom}(X, U)$ .

*Read:* Lax, Chapter 10, pages 143–153, and Appendix 4, pages 313–316.

1. Define the *index* of a real symmetric matrix  $A$  to be the number of strictly positive eigenvalues minus the number of strictly negative eigenvalues. Suppose  $A$  and  $B$  are real symmetric matrices and  $x^T A x \leq x^T B x$  for all  $x \in X$ . Prove that the index of  $A$  is at most the index of  $B$ .
2. Let  $A, B$  be self-adjoint mappings with  $0 < A < B$ . Here,  $<$  is the partial ordering of self-adjoint mappings where  $A < B$  iff  $B - A$  is positive-definite.
  - (a) Show by example that the *symmetrized product*  $S := AB + BA$  need not be positive-definite.
  - (b) Show that  $A^{1/k} < B^{1/k}$  if  $k$  is a power of 2.
  - (c) Show that  $\log A \leq \log B$ .
  - (d) Show by example that  $A^2 < B^2$  need not hold.
3. Let  $U$  and  $V$  be vector spaces over a field  $K$ . Define the map

$$\varphi: U \otimes V \longrightarrow \text{Hom}(U', V), \quad \varphi: u \otimes v \longmapsto \{\ell \mapsto (\ell, u)v\},$$

and extend linearly to arbitrary elements  $\sum(u_i \otimes v_i)$  in  $U \otimes V$ . Prove that  $\varphi$  is an isomorphism.

4. Let  $U, V$ , and  $X$  be vector spaces over a field  $K$ . Define a map

$$\iota: U \times V \longrightarrow U \otimes V, \quad \iota(u, v) = u \otimes v.$$

- (a) Prove that  $\iota$  is bilinear.
- (b) Prove that if  $A \in \text{Hom}(U \otimes V, X)$ , then  $\alpha := A \circ \iota$  is a bilinear map from  $U \times V$  to  $X$ .
- (c) Prove that for any bilinear map  $\tau: U \times V \rightarrow X$ , there is a unique  $A \in \text{Hom}(U \otimes V, X)$  such that  $\alpha = A \circ \iota$ . This is the *universal property* of the tensor product, and is summarized by the following commutative diagram:

$$\begin{array}{ccc} U \times V & \xrightarrow{\tau} & X \\ & \searrow \iota & \nearrow A \\ & U \otimes V & \end{array}$$

5. Use the universal property of the tensor product to prove the following results:
  - (a)  $U \otimes V \cong V \otimes U$  (hint: let  $X = V \otimes U$ );
  - (b)  $(U \otimes V) \otimes W \cong U \otimes (V \otimes W)$ ;
  - (c)  $(U \times V) \otimes W \cong (U \otimes W) \times (V \otimes W)$ .