

Linear Algebra 2: Tutorial 11

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Exercise 6 from Tutorial 10. Suppose that $A, B \in \mathbb{R}^{n \times n}$ are symmetric. Show that AB is symmetric if and only if $AB = BA$.

Exercise 7 from Tutorial 10. Suppose that $A, B \in \mathbb{R}^{n \times n}$ are orthogonally diagonalizable. When is AB orthogonally diagonalizable?

Exercise 1. Determine whether the following matrices (in $\mathbb{R}^{3 \times 3}$) are positive definite:

$$A = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} 4 & 2 & 0 \\ 2 & 4 & 2 \\ 0 & 2 & 4 \end{bmatrix}.$$

For each of the two matrices, do this in three different ways:

- (a) using row reduction;
- (b) using determinants;
- (c) using eigenvalues.¹

Exercise 2. Consider the function $\langle \cdot, \cdot \rangle : \mathbb{R}^2 \times \mathbb{R}^2 \rightarrow \mathbb{R}$ given by

$$(a) \left\langle \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}, \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} \right\rangle = 2x_1y_1 + 3x_1y_2 + 3x_2y_1 + 5x_2y_2,$$

$$(b) \left\langle \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}, \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} \right\rangle = 3x_1y_1 + 4x_1y_2 + 4x_2y_1 + 3x_2y_2,$$

for all $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}, \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} \in \mathbb{R}^2$. Determine whether $\langle \cdot, \cdot \rangle$ is a scalar product on \mathbb{R}^2 .

Hint: What does this have to do with positive definiteness?

Exercise 3. Show that any symmetric matrix in $\mathbb{R}^{n \times n}$ is equal to the difference of two positive definite matrices.

Hint: Eigenvalues.

¹**Hint for factoring:** One eigenvalue of B is 4.