

1.

$$\det \begin{bmatrix} -\lambda & 2 \\ 1 & 1-\lambda \end{bmatrix} = \lambda^2 - \lambda - 2 = (\lambda - 2)(\lambda + 1) = 0 \text{ gives } \lambda_1 = 2 \text{ and } \lambda_2 = -1.$$

The sum $2 - 1$ agrees with the trace $0 + 1$. A^{-1} has the same eigenvectors as A , with eigenvalues $\lambda_1^{-1} = \frac{1}{2}$ and $\lambda_2^{-1} = -1$.

2.

$(A - \lambda I)$ has the same determinant as $(A - \lambda I)^T$ because every square matrix has $\det M = \det M^T$. Pick $M = A - \lambda I$.

$$\begin{bmatrix} 1 & 0 \\ 1 & 0 \end{bmatrix} \text{ and } \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} \text{ have different eigenvectors.}$$

3.

Eigenvectors in X and eigenvalues in Λ . Then $A = X\Lambda X^{-1}$ is given below.

The second matrix has $\lambda = 0$ (rank 1) and $\lambda = 4$ (trace = 4). A new $A = X\Lambda X^{-1}$:

$$\begin{bmatrix} 1 & 2 \\ 0 & 3 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 3 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} 1 & 1 \\ 3 & 3 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ -1 & 3 \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 0 & 4 \end{bmatrix} \begin{bmatrix} \frac{3}{4} & -\frac{1}{4} \\ \frac{1}{4} & \frac{1}{4} \end{bmatrix}.$$

4.

$$\text{Positive definite for } -3 < b < 3 \quad \begin{bmatrix} 1 & 0 \\ b & 1 \end{bmatrix} \begin{bmatrix} 1 & b \\ 0 & 9-b^2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ b & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 9-b^2 \end{bmatrix} \begin{bmatrix} 1 & b \\ 0 & 1 \end{bmatrix} = LDL^T$$

$$\text{Positive definite for } c > 8 \quad \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} 2 & 4 \\ 0 & c-8 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} 2 & 0 \\ 0 & c-8 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 0 & 1 \end{bmatrix} = LDL^T.$$

$$\text{Positive definite for } c^2 > b \quad L = \begin{bmatrix} 1 & 0 \\ -b/c & 1 \end{bmatrix} \quad D = \begin{bmatrix} c & 0 \\ 0 & c-b/c \end{bmatrix} \quad S = LDL^T.$$

5.

$$S = \begin{bmatrix} 4 & -4 & 8 \\ -4 & 4 & -8 \\ 8 & -8 & 16 \end{bmatrix} \text{ has only one pivot} = 4, \text{ rank } S = 1, \\ \text{eigenvalues are } 24, 0, 0, \det S = 0.$$

6.

Corner determinants $|S_1| = 2$, $|S_2| = 6$, $|S_3| = 30$. The pivots are $2/1$, $6/2$, $30/6$.

7.

$(c_1 \mathbf{v}_1^T + \cdots + c_n \mathbf{v}_n^T) (c_1 \mathbf{v}_1 + \cdots + c_n \mathbf{v}_n) = c_1^2 + \cdots + c_n^2$ because the \mathbf{v} 's are orthonormal.

$$(c_1 \mathbf{v}_1^T + \cdots + c_n \mathbf{v}_n^T) S (c_1 \mathbf{v}_1 + \cdots + c_n \mathbf{v}_n) = (\quad) (c_1 \lambda_1 \mathbf{v}_1 + \cdots + c_n \lambda_n \mathbf{v}_n) \\ = c_1^2 \lambda_1 + \cdots + c_n^2 \lambda_n.$$

8.

Exchange \mathbf{u} 's and \mathbf{v} 's (and keep $\sigma = \sqrt{45}$ and $\sigma = \sqrt{5}$) in equation (12) = the SVD

of $\begin{bmatrix} 3 & 0 \\ 4 & 5 \end{bmatrix}$.