MEMORIAL UNIVERSITY OF NEWFOUNDLAND DEPARTMENT OF MATHEMATICS AND STATISTICS

ASSIGNMENT 8 Mathematics 2051 FALL 2007

Due: Thursday, November 22nd, 2007. SHOW ALL WORK.

1. Prove that if $\{\underline{f}_1, \ldots, \underline{f}_n\}$ is an orthogonal basis for \mathbb{R}^n and $U = \operatorname{span}\{\underline{f}_1, \ldots, \underline{f}_p\}$ then

$$U^{\perp} = \operatorname{span}\{\underline{f}_{p+1}, \dots, \underline{f}_n\}.$$

- 2. For each of the following matrices A, find an orthogonal matrix Q and a diagonal matrix D such that $D = Q^{-1}AQ$.
 - (a) $A = \begin{bmatrix} 13 & 3\\ 3 & 5 \end{bmatrix}$ (b) $A = \begin{bmatrix} 3 & 0 & 5\\ 0 & -2 & 0\\ 5 & 0 & 3 \end{bmatrix}$ (c) $A = \begin{bmatrix} 1 & -4 & 2\\ -4 & 1 & -2\\ 2 & -2 & -2 \end{bmatrix}$
- 3. Prove that for any orthogonal matrix Q, $det(Q) = \pm 1$.

4. Consider the matrix
$$A = \begin{bmatrix} 4 & 2 & 2 \\ 2 & 4 & 2 \\ 2 & 2 & 4 \end{bmatrix}$$

- (a) Show that A is positive definite.
- (b) Find the Cholesky factorization of A, that is, find an upper triangular matrix U such that $A = U^T U$.
- 5. Let \underline{x} and \underline{y} be vectors in \mathbb{C}^n such that $||\underline{x}|| = 2$, $||\underline{y}|| = 5$ and $\langle \underline{x}, \underline{y} \rangle = -5$. Determine $||4\underline{x} + 3y||$.
- 6. Determine whether each function T is a linear transformation.
 - (a) $T : M_{22} \to \mathbb{R}^3$ defined by

$$T\left(\begin{bmatrix}a & b\\c & d\end{bmatrix}\right) = \begin{bmatrix}a-d\\2b\\c\end{bmatrix}$$

(b) $T : P_2 \to P_2$ defined by

$$T(a + bx + cx^{2}) = (a + 1) + (b + 1)x + (c + 1)x^{2}$$

- (c) $T : M_{nn} \to \mathbb{R}$ defined by $T(A) = \det(A)$
- (d) $T : P_2 \to P_3$ defined by T(p(x)) = xp(x)