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

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

$$
U^{\perp}=\operatorname{span}\left\{\underline{f}_{p+1}, \ldots, \underline{f}_{n}\right\} .
$$

2. For each of the following matrices $A$, find an orthogonal matrix $Q$ and a diagonal matrix $D$ such that $D=Q^{-1} A Q$.
(a) $A=\left[\begin{array}{cc}13 & 3 \\ 3 & 5\end{array}\right]$
(b) $A=\left[\begin{array}{ccc}3 & 0 & 5 \\ 0 & -2 & 0 \\ 5 & 0 & 3\end{array}\right]$
(c) $A=\left[\begin{array}{ccc}1 & -4 & 2 \\ -4 & 1 & -2 \\ 2 & -2 & -2\end{array}\right]$
3. Prove that for any orthogonal matrix $Q$, $\operatorname{det}(Q)= \pm 1$.
4. Consider the matrix $A=\left[\begin{array}{lll}4 & 2 & 2 \\ 2 & 4 & 2 \\ 2 & 2 & 4\end{array}\right]$.
(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 $\|4 \underline{x}+3 \underline{y}\|$.
6. Determine whether each function $T$ is a linear transformation.
(a) $T: M_{22} \rightarrow \mathbb{R}^{3}$ defined by

$$
T\left(\left[\begin{array}{ll}
a & b \\
c & d
\end{array}\right]\right)=\left[\begin{array}{c}
a-d \\
2 b \\
c
\end{array}\right]
$$

(b) $T: P_{2} \rightarrow P_{2}$ defined by

$$
T\left(a+b x+c x^{2}\right)=(a+1)+(b+1) x+(c+1) x^{2}
$$

(c) $T: M_{n n} \rightarrow \mathbb{R}$ defined by $T(A)=\operatorname{det}(A)$
(d) $T: P_{2} \rightarrow P_{3}$ defined by $T(p(x))=x p(x)$

