

February 6, 2001

Exercises

1. Let $\begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}$. Find an orthonormal basis for R^2 with respect to the form $\langle X, Y \rangle = X^tAY$.
2. Prove any positive definite form is nondegenerate.
3. Find an orthogonal basis for the form on R^3 whose matrix (with respect to the standard basis) is $\begin{bmatrix} 1 & 0 & 1 \\ 0 & 2 & 1 \\ 1 & 1 & 1 \end{bmatrix}$.
4. Let A be the matrix of a symmetric bilinear form \langle, \rangle with respect to some basis. Prove or disprove: The eigenvalues of A are independent of the basis. That is, if A' is the matrix of the form with respect to another basis, then A and A' have the same eigenvalues.
5. Let W be a subspace of a vector space V on which a symmetric bilinear form is given.
 - (a) Prove that W^\perp is a subspace of V .
 - (b) Prove that the null space N is a subspace of V .
6. Let W_1, W_2 be subspaces of a vector space V with a symmetric bilinear form. Prove:
 - (a) $(W_1 + W_2)^\perp = W_1^\perp \cap W_2^\perp$
 - (b) $W \subset (W^\perp)^\perp$
 - (c) If $W_1 \subset W_2$ then $W_2^\perp \subset W_1^\perp$.

0.1 Examples in class:

1. Let V denote the vector space of all real $n \times n$ matrices. Prove that $\langle A, B \rangle = \text{Trace}(A^tB)$ is a positive definite, symmetric bilinear form on V . Find an orthonormal basis for this form.
 - (a) $\langle A, B \rangle = \text{Trace}(A^tB) = \text{Trace}((A^tB)^t) = \text{Trace}(B^tA) = \langle B, A \rangle$
 - (b) $\langle A, A \rangle = \text{Trace}(A^tA) = \|v_1\|^2 + \dots + \|v_n\|^2$ where v_i denotes the i th column of A .
 - (c) $\langle e_{ij}, e_{rs} \rangle = \text{Trace}(e_{ji}e_{rs}) = \begin{cases} 1, & i = r \text{ and } j = s \\ 0, & \text{otherwise} \end{cases}$ Thus, the standard basis is orthonormal with respect to \langle, \rangle .
2. Let V be the vector space of all real 2×2 matrices.
 - (a) Show the form $\langle A, B \rangle = \det(A + B) - \det(A) - \det(B)$ is symmetric and bilinear.
 - i. $\langle A, B \rangle = \det(A + B) - \det(A) - \det(B) = \det(B + A) - \det(B) - \det(A) = \langle B, A \rangle$

ii. $\langle A + B, C \rangle = \det(A + B + C) - \det(A + B) - \det(C)$; $\langle A, C \rangle + \langle B, C \rangle = \det(A + C) - \det(A) - \det(C) + \det(B + C) - \det(B) - \det(C)$ and push the 2×2 size.

(b) Compute the matrix of this form with respect to the standard basis and determine the signature of the form.

i. $\langle e_{ij}e_{rs} \rangle = \det(e_{ij} + e_{rs}) - \det(e_{ij}) - \det(e_{rs}) = \begin{cases} 1, & i = j = 1 \text{ and } r = s = 2 \\ -1, & ij = 12 \text{ and } rs = 21 \\ 0, & \text{otherwise} \end{cases}$

ii. $A = \begin{bmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & -1 & 0 \\ 0 & -1 & 0 & 0 \\ 1 & 0 & 0 & 0 \end{bmatrix}$ Permute to $A' = \begin{bmatrix} I_2 & \\ & -I_2 \end{bmatrix}$.

iii. Signature is $2 + 2 = 4$.

(c) Do the same for the subspace of matrices with trace zero.

i. Basis $\{e_{11}, e_{12}, e_{21}\}$ $e_{22} = -e_{11}$.