Homework 1

Let $M_{m,n}$ denote the set of all *m*-by-*n* matrices with complex entries. We will abbreviate the notation to M_n when m = n. We denote the transpose of $A \in M_{m,n}$ by A^T , the complex conjugate of A by \overline{A} , and the conjugate-transpose by A^* (equivalently, A^{\dagger}). We denote the set of *n*-entry column vectors by \mathbb{C}^n . The spectrum of $A \in M_n$, denoted $\sigma(A)$, is the set of all eigenvalues of A.

We will use bra-ket notation for inner and outer-products of two vectors. For two vectors $x, y \in \mathbb{C}^n$, the inner-product is $\langle x|y \rangle = x^*y$ and the outer-product is $xy^* = |x\rangle \langle y|$.

Definition. Let $A \in M_n(\mathbb{C})$. If

1. $A^* = A$, then A is Hermitian,

2. $A^* = A^{-1}$, then A is unitary,

3. $AA^* = A^*A$, then A is normal.

Theorem (The Spectral Theorem). Every normal matrix $A \in M_n(\mathbb{C})$ is unitarily similar to a diagonal matrix D, that is, there exists a unitary matrix U such that $A = UDU^*$. The columns of U are the eigenvectors of A and the corresponding diagonal entries of D are the eigenvalues of A.

Exercises

- 1. Verify that $\langle x|x\rangle = ||x||^2$ for all $x \in \mathbb{C}^n$.
- 2. Prove that $\langle x|Ay \rangle = \langle A^*x|y \rangle$ for all $x, y \in \mathbb{C}^n$ and $A \in M_n(\mathbb{C})$.
- 3. Prove that if $A \in M_n$ is Hermitian and λ is an eigenvalue of A, then $\lambda \in \mathbb{R}$.
- 4. Prove that unitary and Hermitian matrices are normal.
- 5. Prove that a normal matrix A is unitary if and only if $|\lambda| = 1$ for all $\lambda \in \sigma(A)$.
- 6. Prove that a normal matrix A is Hermitian if and only if $\lambda \in \mathbb{R}$ for all $\lambda \in \sigma(A)$.
- 7. Prove that tr $(Axx^*) = x^*Ax$. In other words, prove that $\langle x|A|x \rangle = \text{tr } (A|x \rangle \langle x|)$.
- 8. A matrix $A \in M_n$ is positive semidefinite if $\langle x|A|x \rangle \geq 0$ for all $x \in \mathbb{C}^n$. Prove that for any matrix $A \in M_{m,n}$, the matrices A^*A and AA^* are both positive semidefinite.
- 9. The numerical range of a matrix $A \in M_n$ is the set $W(A) = \{\langle x|A|x \rangle : x \in \mathbb{C}^n, ||x|| = 1\}$. Prove that the numerical range contains the eigenvalues of A.
- 10. Suppose that $A \in M_n$ is normal, and x_1, \ldots, x_n is an orthonormal basis of eigenvectors of A with corresponding eigenvalues $\lambda_1, \ldots, \lambda_n$. Prove that $A = \lambda_1 x_1 x_1^* + \ldots + \lambda_n x_n x_n^*$.