

Practice Problems for Section 4

October 19, 2016

1)

Consider the vector space $V = \mathbb{R}_{>0}^3$ over the field \mathbb{R} with addition

$$[v_1, v_2, v_3] \oplus [w_1, w_2, w_3] = [v_1 w_1, v_2 w_2, v_3 w_3]$$

and scalar multiplication

$$a \otimes [v_1, v_2, v_3] = [v_1^a, v_2^a, v_3^a]$$

Find a basis for V .

2)

Prove the following statement:

Let V be a vector space with $\dim(V) = n$, let $P : V \rightarrow V$ be a linear operator with $\text{rank}(P) = n$, and let $\varphi : V \rightarrow V$ be a self-adjoint operator. Then φ is positive semidefinite if and only if $P^* \varphi P$ is.

3)

Prove half of the Courant Fisher theorem:

Let $\dim(V) = n$ and let $\varphi : V \rightarrow V$ be a self-adjoint operator with eigenvalues $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_n$. Then

$$\lambda_k = \inf_{\substack{S \subseteq V \\ \dim(S) = n - k + 1}} \sup_{v \in S \setminus \{0\}} \mathcal{R}_\varphi(v)$$

Hint: find a subset S so that λ_k is at most $\sup_{v \in S \setminus \{0\}} \mathcal{R}_\varphi(v)$, then show that for any S it is least that large.