72 LINEAR ALGEBRA TEST SOLUTIONS

- 1. The properties of a norm are:
 - (a) $\mathcal{N}(\mathbf{x}) \geq 0$ and $\mathcal{N}(\mathbf{x}) = 0$ if and only if $\mathbf{x} = 0$.
 - (b) $\mathcal{N}(a\mathbf{x}) = |a|\mathcal{N}(\mathbf{x}).$
 - (c) $\mathcal{N}(\mathbf{x} + \mathbf{y}) \leq \mathcal{N}(\mathbf{x}) + \mathcal{N}(\mathbf{y})$

Since A is positive definite, it has full rank so $\mathbf{x}^t \mathbf{A} \mathbf{x} \ge 0$ and $\mathbf{x}^t \mathbf{A} \mathbf{x} = 0$ if and only if $\mathbf{x} = 0$ so the first property holds.

If $a \in \mathbb{R}$, then $(a\mathbf{x})^t \mathbf{A} (a\mathbf{x}) = a^2 (\mathbf{x}^t \mathbf{A} \mathbf{x}) \neq |a| (\mathbf{x}^t \mathbf{A} \mathbf{x})$ unless a = 0. Therefore, the second property does not hold so it is not a norm. NOTE: This is the only part of the answer that is required.

2.
$$\|\mathbf{x} - \mathbf{y}\|^2 = \|\mathbf{x}\| + \|\mathbf{y}\| - 2\mathbf{x}^t \mathbf{y} = 2 - 2\cos(\theta)$$

Since $\theta = \frac{\pi}{3}$, the relationship implies that $\|\mathbf{x} - \mathbf{y}\|^2 = 2 - 2\cos\left(\frac{\pi}{3}\right) = 1.$

On the other hand, direct calculation shows that

$$\|\mathbf{x} - \mathbf{y}\|^2 = \sqrt{\left(\frac{1}{2}\right)^2 + \left(\frac{\sqrt{3}}{2}\right)^2} = 1.$$

- 3. (a) Diagonalizing a matrix A means finding an invertible matrix S and a diagonal matrix Λ such that $\mathbf{A} = \mathbf{S}\Lambda\mathbf{S}^{-1}$.
 - (b) C is symmetric because $C^t = (U\Lambda U^t)^t = (U^t)^t \Lambda^t U^t = U\Lambda U^t = C$.
 - (c) $\Lambda^{-\frac{1}{2}} \mathbf{U}^t \mathbf{C} \mathbf{U} \Lambda^{-\frac{1}{2}} = \Lambda^{-\frac{1}{2}} \Lambda \Lambda^{-\frac{1}{2}} = \mathbf{I}.$
- 4. The problem requires calculating c_1 and c_2 such that $\mathbf{x} = c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 = \mathbf{S} \mathbf{c}$ where the columns of \mathbf{S} are \mathbf{v}_1 and \mathbf{v}_2 . This requires solving a linear system using a sequence of calculations such as elimination of variables by taking linear combinations of rows of \mathbf{S} . It is conceptually equivalent to calculating \mathbf{S}^{-1} and then $\mathbf{S}^{-1}\mathbf{x}$ to get \mathbf{c} . The solution is $\mathbf{S}^{-1}\mathbf{c} = (5/8, 3/8)^t$.
- 5. This problem is much easier because $\mathbf{S}^{-1} = \mathbf{S}^t$ since \mathbf{v}_1 and \mathbf{v}_2 are orthonormal. Therefore, no arithmetic operations are required to compute \mathbf{S}^{-1} . The same fact can be seen as a consequence of the orthonormality of \mathbf{v}_1 and \mathbf{v}_2 by noting that $\mathbf{x} = c_1\mathbf{v}_1 + c_2\mathbf{v}_2 \implies c_k = \mathbf{v}_k^t\mathbf{x}$ for k = 1, 2.