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TMA4145 Linear Methods
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Exercise set 4

1 Show that $U \in \mathcal{M}_{n \times n}(\mathbb{C})$ is unitary if and only if its column vectors define an orthonormal basis of \mathbb{C}^n .

2 Suppose that A and B are unitarily equivalent, meaning that there exists a unitary matrix U such that

$$B = U^*AU.$$

Prove that A is positive definite (semi-definite) if and only if B is positive definite (semi-definite).

3 Find the singular value decomposition for the matrix

$$\begin{pmatrix} 1 & 1 & -1 \\ 1 & 1 & -1 \end{pmatrix}.$$

4 (Hard exercise) Let $A \in \mathcal{M}_{n \times n}(\mathbb{C})$. Show that AA^* and A^*A have the same positive eigenvalues. Moreover, the λ -eigenspaces ($\lambda > 0$) of AA^* and A^*A have the same dimension over \mathbb{C} .