Symmetric Matrices and Eigendecomposition

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1 Symmetric Matrices and Convexity of Quadratic Functions

A *symmetric* matrix is a square matrix $Q \in \Re^{n \times n}$ with the property that

$$Q_{ij} = Q_{ji} \text{ for all } i, j = 1, \dots, n \ .$$

We can alternatively define a matrix Q to be symmetric if

$$Q^T = Q \ .$$

We denote the *identity* matrix (i.e., a matrix with all 1's on the diagonal and 0's everywhere else) by I, that is,

$$I = \begin{pmatrix} 1 & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 1 \end{pmatrix},$$

and note that I is a symmetric matrix.

Consider a quadratic function:

$$f(x) := \frac{1}{2} x^T Q x + c^T x \ ,$$

where Q is symmetric. Then it is easy to see that the gradient and Hessian of $f(\cdot)$ are given by:

$$\nabla f(x) = Qx + c$$

and

$$H(x) = Q \ .$$

We now present some important definitions.

A function $f(x) : \Re^n \to \Re$ is a *convex function* if

$$f(\lambda x + (1-\lambda)y) \leq \lambda f(x) + (1-\lambda)f(y) \text{ for all } x, y \in \Re^n, \quad \text{for all } \lambda \in [0,1].$$

A function $f(x)$ as above is called a *strictly convex* function if the inequality above is strict for all $x \neq y$ and $\lambda \in (0,1)$.

A function $f(x) : \Re^n \to \Re$ is a *concave* function if

$$f(\lambda x + (1-\lambda)y) \geq \lambda f(x) + (1-\lambda)f(y) \text{ for all } x, y \in \Re^n, \quad \text{for all } \lambda \in [0,1].$$

A function $f(x)$ as above is called a *strictly concave* function if the inequality above is strict for all $x \neq y$ and $\lambda \in (0,1)$.

Here are some more important definitions:

Q is symmetric and *positive semidefinite* (abbreviated SPSD and denoted by $Q \succeq 0$) if

$$x^T Q x \geq 0 \quad \text{for all} \quad x \in \Re^n \ .$$

Q is symmetric and *positive definite* (abbreviated SPD and denoted by $Q \succ 0$) if

$$x^T Q x > 0 \quad \text{for all} \quad x \in \Re^n, \ x \neq 0 \ .$$

Theorem 1 *The function $f(x) := \frac{1}{2}x^T Q x + c^T x$ is a convex function if and only if Q is SPSD.*

Proof: First, suppose that Q is not SPSD. Then there exists r such that $r^T Q r < 0$. Let $x = \theta r$. Then $f(x) = f(\theta r) = \frac{1}{2}\theta^2 r^T Q r + \theta c^T r$ is strictly concave on the subset $\{x \mid x = \theta r\}$, since $r^T Q r < 0$. Thus $f(\cdot)$ is not a convex function.

Next, suppose that Q is SPSD. For all $\lambda \in [0,1]$, and for all x, y,

$$\begin{aligned}
f(\lambda x + (1-\lambda)y) &= f(y + \lambda(x-y)) \\
&= \tfrac{1}{2}(y + \lambda(x-y))^T Q (y + \lambda(x-y)) + c^T(y + \lambda(x-y)) \\
&= \tfrac{1}{2}y^T Q y + \lambda(x-y)^T Q y + \tfrac{1}{2}\lambda^2 (x-y)^T Q (x-y) + \lambda c^T x + (1-\lambda)c^T y \\
&\le \tfrac{1}{2}y^T Q y + \lambda(x-y)^T Q y + \tfrac{1}{2}\lambda (x-y)^T Q (x-y) + \lambda c^T x + (1-\lambda)c^T y \\
&= \tfrac{1}{2}\lambda x^T Q x + \tfrac{1}{2}(1-\lambda) y^T Q y + \lambda c^T x + (1-\lambda)c^T y \\
&= \lambda f(x) + (1-\lambda) f(y) \ ,
\end{aligned}$$

thus showing that $f(x)$ is a convex function. ∎

And here are some more important definitions:

Q is symmetric and *negative semidefinite* (denoted by $Q \preceq 0$) if

$$x^T Q x \le 0 \quad \text{for all} \quad x \in \Re^n \ .$$

Q is symmetric and *negative definite* (denoted by $Q \prec 0$) if

$$x^T Q x < 0 \quad \text{for all} \quad x \in \Re^n, \ x \neq 0 \ .$$

Q is symmetric and *indefinite* if Q is neither positive semidefinite nor negative semidefinite, i.e., if there exists x for which $x^T Q x > 0$ and y for which $y^T Q y < 0$.

Corollary 2 *Let* $f(x) := \frac{1}{2}x^T Q x + c^T x$ *. Then:*

1. $f(x)$ *is strictly convex if and only if* $Q \succ 0$.

2. $f(x)$ *is concave if and only if* $Q \preceq 0$.

3. $f(x)$ is strictly concave if and only if $Q \prec 0$.

4. $f(x)$ is neither convex nor concave if and only if Q is indefinite.

2 Decomposition of Symmetric Matrices

A matrix M is an *orthonormal matrix* if $M^T = M^{-1}$. Note that if M is orthonormal and $y = Mx$, then

$$\|y\|^2 = y^T y = x^T M^T M x = x^T M^{-1} M x = x^T x = \|x\|^2,$$

and so $\|y\| = \|x\|$. This shows that the orthonormal linear transformation $y = T(x) := Mx$ preserves Euclidean distances.

A number $\gamma \in \Re$ is an *eigenvalue* of M if there exists a vector $\bar{x} \neq 0$ such that $M\bar{x} = \gamma\bar{x}$. $\bar{x}$ is called an *eigenvector* of M (and is called an eigenvector corresponding to γ). Note that γ is an eigenvalue of M if and only if $(M - \gamma I)\bar{x} = 0, \bar{x} \neq 0$ or, equivalently, if and only if $\det(M - \gamma I) = 0$.

Let $g(\gamma) = \det(M - \gamma I)$. Then $g(\gamma)$ is a polynomial of degree n, and so will have n roots that will solve the equation

$$g(\gamma) = \det(M - \gamma I) = 0 \ ,$$

including multiplicities. These roots are the eigenvalues of M.

Proposition 3 *If Q is a real symmetric matrix, all of its eigenvalues are real numbers.*

Proof: If $s = a + bi$ is a complex number, let $\bar{s} = a - bi$. Then $\overline{s \cdot t} = \bar{s} \cdot \bar{t}$, s is real if and only if $s = \bar{s}$, and $s \cdot \bar{s} = a^2 + b^2$. If γ is an eigenvalue of Q, for some $x \neq 0$, we have the following chains of equations:

$$\begin{aligned} Qx &= \gamma x \\ \overline{Qx} &= \overline{\gamma x} \\ \bar{Q} \cdot \bar{x} &= \bar{\gamma} \cdot \bar{x} \\ x^T Q \bar{x} = x^T \bar{Q} \bar{x} &= x^T(\bar{\gamma}\bar{x}) = \bar{\gamma} x^T \bar{x} \end{aligned}$$

as well as the following chains of equations:

$$\begin{aligned} Qx &= \gamma x \\ \bar{x}^T Qx &= \bar{x}^T(\gamma x) = \gamma \bar{x}^T x \\ x^T Q\bar{x} = x^T Q^T \bar{x} &= \bar{x}^T Qx = \gamma \bar{x}^T x = \gamma x^T \bar{x} \ . \end{aligned}$$

Thus $\bar{\gamma} x^T \bar{x} = \gamma x^T \bar{x}$. Since $x \neq 0$ implies $x^T \bar{x} \neq 0$, it follows that $\bar{\gamma} = \gamma$, and so γ is real. ∎

Proposition 4 *If Q is a real symmetric matrix, its eigenvectors corresponding to different eigenvalues are orthogonal.*

Proof: Suppose

$$Qx_1 = \gamma_1 x_1 \text{ and } Qx_2 = \gamma_2 x_2, \ \gamma_1 \neq \gamma_2 \ .$$

Then

$$\gamma_1 x_1^T x_2 = (\gamma_1 x_1)^T x_2 = (Qx_1)^T x_2 = x_1^T Q x_2 = x_1^T(\gamma_2 x_2) = \gamma_2 x_1^T x_2 \ .$$

Since $\gamma_1 \neq \gamma_2$, the above equality implies that $x_1^T x_2 = 0$. ∎

Proposition 5 *If Q is a symmetric matrix, then Q has n (distinct) eigenvectors that form an orthonormal basis for $\Re^n$.*

Proof: If all of the eigenvalues of Q are distinct, then we are done, as the previous proposition provides the proof. If not, we construct eigenvectors iteratively, as follows. Let u_1 be a normalized (i.e., re-scaled so that its norm is 1) eigenvector of Q with corresponding eigenvalue γ_1. Suppose we have k mutually orthogonal normalized eigenvectors $u_1, \ldots, u_k$, with corresponding eigenvalues $\gamma_1, \ldots, \gamma_k$. We will now show how to construct a new eigenvector u_{k+1} with eigenvalue γ_{k+1}, such that u_{k+1} is orthogonal to each of the vectors $u_1, \ldots, u_k$.

Let $U = [u_1, \ldots, u_k] \in \Re^{n \times k}$. Then $QU = [\gamma_1 u_1, \ldots, \gamma_k u_k]$.

Let $V = [v_{k+1}, \ldots, v_n] \in \Re^{n\times(n-k)}$ be a matrix composed of any $n-k$ mutually orthogonal vectors such that the n vectors $u_1, \ldots, u_k, v_{k+1}, \ldots, v_n$ constitute an orthonormal basis for $\Re^n$. Then note that

$$U^T V = 0$$

and

$$V^T Q U = V^T[\gamma_1 u_1, \ldots, \gamma_k u_k] = 0 \ .$$

Let w be an eigenvector of $V^T Q V \in \Re^{(n-k)\times(n-k)}$ for some eigenvalue γ, so that $V^T Q V w = \gamma w$. Then define $u_{k+1} := Vw$, and assume that w is rescaled if necessary so that $\|u_{k+1}\| = 1$. We now claim the following two statements are true:

(i) $U^T u_{k+1} = 0$, so that u_{k+1} is orthogonal to all of the columns of U, and

(ii) u_{k+1} is an eigenvector of Q, and γ is the corresponding eigenvalue of Q.

Note that if **(i)** and **(ii)** are true, we can keep adding orthogonal vectors until $k = n$, completing the proof of the proposition.

To prove **(i)**, simply note that $U^T u_{k+1} = U^T V w = 0w = 0$. To prove **(ii)**, let $d = Qu_{k+1} - \gamma u_{k+1}$. We need to show that $d = 0$. Note that $d = QVw - \gamma Vw$, and so $V^T d = V^T Q V w - \gamma V^T V w = V^T Q V w - \gamma w = 0$. Therefore, $d = Ur$ for some $r \in \Re^k$, and so

$$r = U^T U r = U^T d = U^T Q V w - \gamma U^T V w = 0 - 0 = 0 \ .$$

Therefore $d = 0$, which completes the proof. ∎

Proposition 6 *If Q is SPSD (SPD), the eigenvalues of Q are nonnegative (positive).*

Proof: If γ is an eigenvalue of Q, $Qx = \gamma x$ for some $x \neq 0$. If Q is SPSD, then $0 \leq x^T Q x = x^T(\gamma x) = \gamma x^T x$, whereby $\gamma \geq 0$. If Q is SPD, then $0 < x^T Q x = x^T(\gamma x) = \gamma x^T x$, whereby $\gamma > 0$. ∎

Proposition 7 *If Q is symmetric, then $Q = RDR^T$ for some orthonormal matrix R and diagonal matrix D, where the columns of R constitute an orthonormal basis of eigenvectors of Q, and the diagonal matrix D is comprised of the corresponding eigenvalues of Q.*

Proof: Let $R = [u_1, \ldots, u_n]$, where $u_1, \ldots, u_n$ are the n orthonormal eigenvectors of Q, and let

$$D = \begin{pmatrix} \gamma_1 & & 0 \\ & \ddots & \\ 0 & & \gamma_n \end{pmatrix},$$

where $\gamma_1, \ldots, \gamma_n$ are the corresponding eigenvalues. Then

$$(R^T R)_{ij} = u_i^T u_j = \begin{cases} 0 & \text{if } i \neq j \\ 1 & \text{if } i = j \end{cases},$$

whereby $R^T R = I$, i.e., $R^T = R^{-1}$.

Note that $\gamma_i R^T u_i = \gamma_i e_i,\ i = 1, \ldots, n$ (here, e_i is the ith unit vector). Therefore:

$$\begin{aligned} R^T Q R = R^T Q [u_1, \ldots, u_n] &= R^T [\gamma_1 u_1, \ldots, \gamma_n u_n] \\ &= [\gamma_1 e_1, \ldots, \gamma_n e_n] \\ &= \begin{pmatrix} \gamma_1 & & 0 \\ & \ddots & \\ 0 & & \gamma_n \end{pmatrix} = D\ . \end{aligned}$$

Thus $Q = (R^T)^{-1} D R^{-1} = RDR^T$. ∎

Proposition 8 *If Q is SPSD, then $Q = M^T M$ for some matrix M.*

Proof: From Proposition 7 we know that $Q = RDR^T$, and since Q is SPSD, the diagonal matrix D has all nonnegative entries on the diagonal. Define $D^{\frac{1}{2}}$ to be the diagonal matrix whose diagonal entries are the square roots of the corresponding entries of D. Then $Q = RDR^T = RD^{\frac{1}{2}} D^{\frac{1}{2}} R^T = M^T M$ where $M := D^{\frac{1}{2}} R^T$. ∎

Proposition 9 *If Q is SPSD, then $x^TQx = 0$ implies $Qx = 0$.*

Proof:

$$0 = x^TQx = x^TM^TMx = (Mx)^T(Mx) = \|Mx\|^2 \Rightarrow Mx = 0 \Rightarrow Qx = M^TMx = 0. \blacksquare$$

Proposition 10 *Suppose Q is symmetric. Then $Q \succeq 0$ and nonsingular if and only if $Q \succ 0$.*

Proof: ($\Rightarrow$) Suppose $x \neq 0$. Then $x^TQx \geq 0$. If $x^TQx = 0$, then $Qx = 0$, which is a contradiction since Q is nonsingular. Thus $x^TQx > 0$, and so Q is positive definite.

($\Leftarrow$) Clearly, if $Q \succ 0$, then $Q \succeq 0$. If Q is singular, then $Qx = 0, x \neq 0$ has a solution, whereby $x^TQx = 0,\ x \neq 0$, and so Q is not positive definite, which is a contradiction. $\blacksquare$

3 Some Additional Properties of SPD Matrices

Proposition 11 *If $Q \succ 0$ ($Q \succeq 0$), then any principal submatrix of Q is positive definite (positive semidefinite).*

Proof: Follows directly. $\blacksquare$

Proposition 12 *Suppose Q is symmetric. If $Q \succ 0$ and*

$$M = \begin{bmatrix} Q & c \\ c^T & b \end{bmatrix},$$

then $M \succ 0$ if and only if $b > c^TQ^{-1}c$.

Proof: Suppose $b \leq c^TQ^{-1}c$. Let $x = (-c^TQ^{-1}, 1)^T$. Then

$$x^TMx = c^TQ^{-1}c - 2c^TQ^{-1}c + b \leq 0.$$

Thus M is not positive definite.

Conversely, suppose $b > c^T Q^{-1} c$. Let $x = (y, z)$. Then $x^T M x = y^T Q y + 2zc^T y + bz^2$. If $x \neq 0$ and $z = 0$, then $x^T M x = y^T Q y > 0$, since $Q \succ 0$. If $z \neq 0$, we can assume without loss of generality that $z = 1$, and so $x^T M x = y^T Q y + 2c^T y + b$. The value of y that minimizes this form is $y = -Q^{-1} c$, and at this point, $y^T Q y + 2c^T y + b = -c^T Q^{-1} c + b > 0$, and so M is positive definite. ∎

The k^{th} *leading principal minor* of a matrix M is the determinant of the submatrix of M corresponding to the first k indices of columns and rows.

Proposition 13 *Suppose Q is a symmetric matrix. Then Q is positive definite if and only if all leading principal minors of Q are positive.*

Proof: If $Q \succ 0$, then any leading principal submatrix of Q is a matrix M where

$$Q = \begin{bmatrix} M & N \\ N^T & P \end{bmatrix},$$

and $M \succ 0$. Therefore $M = RDR^T = RDR^{-1}$ (where R is orthonormal and D is diagonal), and $\det(M) = \det(D) > 0$.

Conversely, suppose all leading principal minors are positive. If $n = 1$, then $Q \succ 0$. If $n > 1$, by induction, suppose that the statement is true for $k = n - 1$. Then for $k = n$,

$$Q = \begin{bmatrix} M & c \\ c^T & b \end{bmatrix},$$

where $M \in \Re^{(n-1)\times(n-1)}$ and M has all its principal minors positive, so $M \succ 0$. Therefore, $M = V^T V$ for some nonsingular V. Thus

$$Q = \begin{bmatrix} V^T V & c \\ c^T & b \end{bmatrix}.$$

Let

$$F = \begin{bmatrix} (V^T)^{-1} & 0 \\ -c^T (V^T V)^{-1} & 1 \end{bmatrix}.$$

Then

$$FQF^T = \begin{bmatrix} (V^T)^{-1} & 0 \\ -c^T(V^TV)^{-1} & 1 \end{bmatrix} \cdot \begin{bmatrix} V^TV & c \\ c^T & b \end{bmatrix} \cdot \begin{bmatrix} V^{-1} & -(V^TV)^{-1}c \\ 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} V & (V^T)^{-1}c \\ 0 & b - c^T(V^TV)^{-1}c \end{bmatrix} \cdot \begin{bmatrix} V^{-1} & -(V^TV)^{-1}c \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} I & 0 \\ 0 & b - c^T(V^TV)^{-1}c \end{bmatrix} .$$

Therefore $\det Q = \frac{b-c^T(V^TV)^{-1}c}{\det(F)^2} > 0$ implies $b - c^T(V^TV)^{-1}c > 0$, and so $Q \succ 0$ from Proposition 12. ∎

4 Exercises

1. Suppose that $M \succ 0$. Show that M^{-1} exists and that $M^{-1} \succ 0$. Show that the eigenvalues of M^{-1} are the inverses of the eigenvalues of M, and show that u is an eigenvector of M^{-1} if and only if u is an eigenvector of M.

2. Suppose that $M \succeq 0$. Show that there exists a matrix N satisfying $N \succeq 0$ and $N^2 := NN = M$. Such a matrix N is called a "square root" of M and is written as $M^{\frac{1}{2}}$.

3. Let $\|v\|$ denote the usual Euclidian norm of a vector, namely$\|v\| := \sqrt{v^Tv}$. The operator norm of a matrix M is defined as follows:

   $$\|M\| := \max_x\{\|Mx\| \mid \|x\| = 1\} .$$

   Prove the following two propositions:

   Proposition 1: If M is $n \times n$ and symmetric, then

   $$\|M\| = \max_\lambda\{|\lambda| \mid \lambda \text{ is an eigenvalue of } M\} . \blacksquare$$

   Proposition 2: If M is $m \times n$ with $m < n$ and M has rank m, then

   $$\|M\| = \sqrt{\lambda_{\max}(MM^T)} ,$$

   where $\lambda_{\max}(A)$ denotes the largest eigenvalue of a matrix A. ∎

4. Let $\|v\|$ denote the usual Euclidian norm of a vector, namely $\|v\| := \sqrt{v^T v}$. The operator norm of a matrix M is defined as follows:

$$\|M\| := \max_x \{\|Mx\| \mid \|x\| = 1\} \ .$$

Prove the following proposition:

Proposition: Suppose that M is an $n \times n$ symmetric matrix. Then the following are equivalent:

(a) $h > 0$ satisfies $\|M^{-1}\| \leq \frac{1}{h}$

(b) $h > 0$ satisfies $\|Mv\| \geq h \cdot \|v\|$ for any vector v

(c) $h > 0$ satisfies $|\lambda_i(M)| \geq h$ for every eigenvalue $\lambda_i(M)$ of M, $i = 1, \ldots, n$.

$\blacksquare$

5. Let $Q \succeq 0$ and let $S := \{x \mid x^T Q x \leq 1\}$. Prove that S is a closed convex set.

6. Let $Q \succeq 0$ and let $S := \{x \mid x^T Q x \leq 1\}$. Let γ_i be a nonzero eigenvalue of Q and let u^i be a corresponding eigenvector normalized so that $\|u^i\|_2 = 1$. Let $a^i := \frac{u^i}{\sqrt{\gamma_i}}$. Prove that $a^i \in S$ and $-a^i \in S$.

7. Let $Q \succ 0$ and consider the problem:

$$\begin{array}{llll} (\mathrm{P}): & z^* = \mathrm{maximum}_x & c^T x & \\ & \text{s.t.} & x^T Q x \leq 1 \ . \end{array}$$

Prove that the unique optimal solution of (P) is:

$$x^* = \frac{Q^{-1} c}{\sqrt{c^T Q^{-1} c}}$$

with optimal objective function value

$$z^* = \sqrt{c^T Q^{-1} c} \ .$$

8. Let $Q \succ 0$ and consider the problem:

$$
\begin{array}{lll}
(\mathrm{P}): & z^* = \text{maximum}_x & c^T x \\
& & \\
& \text{s.t.} & x^T Q x \le 1 \ .
\end{array}
$$

For what values of c will it be true that the optimal solution of (P) will be equal to c? (Hint: think eigenvectors.)

9. Let $Q \succeq 0$ and let $S := \{x \mid x^T Q x \le 1\}$. Let the eigendecomposition of Q be $Q = RDR^T$ where R is orthonormal and D is diagonal with diagonal entries $\gamma_1, \ldots, \gamma_n$. Prove that $x \in S$ if and only if $x = Rv$ for some vector v satisfying

$$\sum_{j=1}^{n} \gamma_i v_i^2 \le 1 \ .$$

10. Prove the following:

Diagonal Dominance Theorem: Suppose that M is symmetric and that for each $i = 1, \ldots, n$, we have:

$$M_{ii} \ge \sum_{j \ne i} |M_{ij}| \ .$$

Then M is positive semidefinite. Furthermore, if the inequalities above are all strict, then M is positive definite.

11. A function $f(\cdot) : \Re^n \to \Re$ is a *norm* if:

(i) $f(x) \ge 0$ for any x, and $f(x) = 0$ if and only if $x = 0$

(ii) $f(\alpha x) = |\alpha| f(x)$ for any x and any $\alpha \in \Re$, and

(iii) $f(x + y) \le f(x) + f(y)$.

For a given symmetric matrix Q define $f_Q(x) := \sqrt{x^T Q x}$. Prove that $f_Q(x)$ is a norm if and only if Q is positive definite.

12. If Q is positive semidefinite, under what conditions (on Q and c) will $f(x) = \frac{1}{2} x^T Q x + c^T x$ attain its minimum over all $x \in \Re^n$? be unbounded over all $x \in \Re^n$?

13. Consider the problem to minimize $f(x) = \frac{1}{2}x^TQx + c^Tx$ subject to $Ax = b$. When will this optimization problem have an optimal solution?, when not?

14. We know that if Q is symmetric and all of its eigenvalues are nonnegative, then Q is positive semidefinite. Let $Q = \begin{bmatrix} 2 & 3 \\ 0 & 1 \end{bmatrix}$. Note that $\gamma_1 = 1$ and $\gamma_2 = 2$ are the eigenvalues of Q, but that $x^TQx < 0$ for $x = (2, -3)^T$. Why does this not contradict the results about positive semidefinite matrices and nonnegativity of eigenvalues?

15. A quadratic form of the type $g(y) = \sum_{j=1}^{p} y_j^2 + \sum_{j=p+1}^{n} d_j y_j + d_{n+1}$ is a *separable hybrid* of a quadratic and linear form, as $g(y)$ is quadratic in the first p components of y and linear (and separable) in the remaining $n - p$ components. Show that if $f(x) = \frac{1}{2}x^TQx + c^Tx$ where Q is positive semidefinite, then there is an *invertible* linear transformation $y = T(x) = Fx + g$ such that $f(x) = g(y)$ and $g(y)$ is a separable hybrid, i.e., there is an index p, a nonsingular matrix F, a vector g and constants $d_p, \ldots, d_{n+1}$ such that

$$g(y) = \sum_{j=1}^{p}(Fx + g)_j^2 + \sum_{j=p+1}^{n} d_j(Fx + g)_j + d_{n+1} = f(x).$$

16. An $n \times n$ matrix P is called a *projection* matrix if $P^T = P$ and $PP = P$. Prove that if P is a projection matrix, then

    a. $I - P$ is a projection matrix.

    b. P is positive semidefinite.

    c. $\|Px\| \leq \|x\|$ for any x, where $\|\cdot\|$ is the Euclidian norm.

    d. Suppose that A is an $m \times n$ matrix and $\text{rank}(A) = m$. Show that the matrix

    $$P := \left[I - A^T(AA^T)^{-1}A\right]$$

    is a projection matrix.

17. Let us denote the largest eigenvalue of a symmetric matrix M by "$\lambda_{\max}(M)$". Consider the optimization problem:

$$\begin{array}{lll} (\mathrm{Q}): & z^* = \text{maximize}_x & x^T M x \\ & \text{s.t.} & \|x\| = 1 \ , \end{array}$$

where M is a symmetric matrix. Prove that $z^* = \lambda_{\max}(M)$.

18. Let us denote the smallest eigenvalue of a symmetric matrix M by "$\lambda_{\min}(M)$". Consider the program

$$\begin{array}{lll} (\mathrm{P}): & z_* = \text{minimum}_x & x^T M x \\ & \text{s.t.} & \|x\| = 1 \ , \end{array}$$

where M is a symmetric matrix. Prove that $z_* = \lambda_{\min}(M)$.

19. Consider the matrix

$$M = \begin{pmatrix} A & B \\ B^T & C \end{pmatrix} ,$$

where A and C are symmetric matrices and A is positive definite. Prove that M is positive semidefinite if and only if $C - B^T A^{-1} B$ is positive semidefinite.

20. A matrix $M \in \Re^{n \times n}$ is *diagonally dominant* if the following condition holds:

$$M_{ii} \geq \sum_{j \neq i} |M_{ij}| \quad \text{for } i = 1, \ldots, n \ .$$

Also, M is *strictly diagonally dominant* if the above inequalities hold strictly for all $i = 1, \ldots, n$. Show the following:

a. If M is symmetric and diagonally dominant, then M is positive semidefinite.

b. If M is symmetric and strictly diagonally dominant, then M is positive definite.