

1. Let $T = \begin{pmatrix} A & B \\ C & D \end{pmatrix} \in M_n$ be such that $A \in M_k$ is invertible.

(a) Show that $\begin{pmatrix} I_k & 0 \\ -CA^{-1} & I_{n-k} \end{pmatrix} \begin{pmatrix} A & B \\ C & D \end{pmatrix} \begin{pmatrix} I_k & -A^{-1}B \\ 0 & I_{n-k} \end{pmatrix} = \begin{pmatrix} A & 0 \\ 0 & D - CA^{-1}B \end{pmatrix}$, and $\det(T) = \det(A) \det(D - CA^{-1}B)$.

(b) Show that T is invertible if and only if $D - CA^{-1}B$ is invertible, and

$$T^{-1} = \begin{pmatrix} I_k & -A^{-1}B \\ 0 & I_{n-k} \end{pmatrix} \begin{pmatrix} A^{-1} & 0 \\ 0 & (D - CA^{-1}B)^{-1} \end{pmatrix} \begin{pmatrix} I_k & 0 \\ -CA^{-1} & I_{n-k} \end{pmatrix}.$$

2. Let $A \in M_7$ with minimal polynomial $(x - 1)^2(x - i)^3$. Determine all possible Jordan forms of A .

3. (a) Let $A = J_k(\lambda)$ with $k \geq 2$ and $\lambda = \mu^2 \neq 0$. Show that there is an invertible matrix $S \in M_k$ such that $S^{-1}AS = \lambda I_k + 2\mu N_k + N_k^2 = (\mu I_k + N_k)^2$, and hence $A = B^2$ for $B = S(\mu I_k + N_k)S^{-1}$.

(b) Show that for every invertible matrix $T \in M_n$, there is $R \in M_n$ such that $T = R^2$.

4. Suppose $B = J_n(0)$. Then B^2 has Jordan form

$$\begin{cases} J_k(0) \oplus J_k(0) & \text{if } n = 2k, \\ J_k(0) \oplus J_{k+1}(0) & \text{if } n = 2k + 1. \end{cases}$$

Deduce that there is no matrix $T \in M_6$ such that $T^2 = J_2(0) \oplus J_4(0)$.

5. Show that $A, B \in M_2$ are unitary if and only if $\text{tr } A = \text{tr } B$, $\text{tr } A^2 = \text{tr } B^2$, $\text{tr } AA^* = \text{tr } BB^*$.

Hint: To prove the sufficiency, first show that A and B have the same eigenvalues, and hence by unitary similarities, the triangular forms T_1 and T_2 of A and B have the same diagonal entries. Then show that the (1, 2) entries of the two triangular matrices can be changed to the same nonnegative number by applying diagonal unitary similarities $D_1^* T_1 D_1$ and $D_2^* T_2 D_2$.

6. Let $w = e^{i2\pi/3}$, and $F = \frac{1}{\sqrt{3}} \begin{pmatrix} 1 & 1 & 1 \\ 1 & w & w^2 \\ 1 & w^2 & w \end{pmatrix}$.

(a) Show that F is unitary.

(b) Suppose $P = E_{12} + E_{23} + E_{31} \in M_3$. Show that the $PF = FD$ with $D = \text{diag}(1, w, w^2)$.

(c) Suppose $A = a_1 I + a_2 P + a_3 P^2 = \begin{pmatrix} a_1 & a_2 & a_3 \\ a_3 & a_1 & a_2 \\ a_2 & a_3 & a_1 \end{pmatrix}$. Determine $F^* A F$.

7. Suppose $B \in M_n$ is invertible. Show that $B = LV$ for some unitary V and lower triangular matrix L in M_n . Deduce that every invertible positive semidefinite matrix A can be written as $L_1 L_1^*$ such that L_1 is lower triangular.

8. (a) Show that $A \in M_n$ is normal if and only if $\|Av\| = \|A^*v\|$ for all $v \in \mathbb{C}^n$.

(b) Show that $A \in M_n$ is skew-symmetric if and only if $u^t A u = 0$ for all $u \in \mathbb{C}^n$.

$$\begin{pmatrix} M, 0, \dots, 0 \end{pmatrix} \rightarrow \begin{pmatrix} \frac{M}{2}, \frac{M}{2}, 0, \dots, 0 \end{pmatrix}$$

$$\varphi \left(\frac{M}{n}, \dots, \frac{M}{n} \right)$$

Theorem 3.1.2 Let $x, y \in \mathbb{R}^n$ with $n \geq 2$. The following conditions are equivalent.

- (a) $x < y$.
- (b) There are vectors x_1, x_2, \dots, x_k with $k < n$, $x_1 = y$, $x_k = x$, such that each x_j is obtained from x_{j-1} by pinching two of its entries.
- (c) $x = Dy$ for some doubly stochastic matrix.

(c) \Rightarrow (a) Suppose $\begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} d_{ij} \end{pmatrix} \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix}$

We assume $x_1 \geq \dots \geq x_n$
 $y_1 \geq \dots \geq y_n$.

Otherwise we prove

$$P \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = D Q \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = \underbrace{P^t D}_{\text{Doubly Stochastic}} Q \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix}$$

For any $k \in \{1, \dots, n\}$.

let $v_k = \underbrace{[1, \dots, 1, 0, \dots, 0]^t}_k$

Then $\sum_{i=1}^k x_i = v_k^t \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}$

$$= v_k^t D \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix}$$

$$= [c_1 \ c_2 \ \dots \ c_n] \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix}$$

$$= c_1 y_1 + \dots + c_k y_k + \underbrace{c_{k+1} y_{k+1} + \dots + c_n y_n}_{\geq 0}$$

$$\leq c_1 y_1 + \dots + c_k y_k + \underbrace{(c_{k+1} + \dots + c_n)}_{\leq 1} y_k$$

$$= \underbrace{c_1 y_1 + \dots + c_k y_k}_{\leq k} + \underbrace{[(1-c_1) y_k + \dots + (1-c_k) y_k]}_{\leq y_k}$$

$$\leq c_1 y_1 + \dots + c_k y_k$$

$$+ (1-c_1) y_1 + \dots + (1-c_k) y_k = y_1 + \dots + y_k$$

$$P \begin{pmatrix} x \\ 2 \\ 3 \\ 1 \end{pmatrix} = Q \begin{pmatrix} y \\ 0 \\ 6 \\ 0 \end{pmatrix}$$

$$\parallel \parallel$$

$$\begin{pmatrix} 3 \\ 2 \\ 1 \end{pmatrix} = D \begin{pmatrix} 6 \\ 0 \\ 0 \end{pmatrix}$$

$D \leq c_i \leq 1$

$$= v_k^t D \begin{pmatrix} 1 \\ \vdots \\ 1 \end{pmatrix}$$

$$= v_k^t \begin{pmatrix} 1 \\ \vdots \\ 1 \end{pmatrix} = k$$

$$k - (c_1 + \dots + c_k) = c_{k+1} + \dots + c_n$$

$$(1-c_1) + \dots + (1-c_k)$$

$$e^t x = e^t D y = e^t y \quad \therefore \sum x_i = \sum y_i$$

Objective:

Relations between the eigenvalues of

$$\begin{cases} A = A^T \in M_n(\mathbb{R}) \\ A = A^T \in M_n \end{cases}$$

$\lambda_1, \dots, \lambda_n$

and diagonal elements a_1, \dots, a_n of A .

Ans: $(a_1, \dots, a_n) \prec (\lambda_1, \dots, \lambda_n)$

$$\sum_{i=1}^n \lambda_i = \sum_{i=1}^n a_i$$

Sum of k largest entries in $(\lambda_1, \dots, \lambda_n)$

\geq Sum of k largest entries in (a_1, \dots, a_n)

Example. For $(\lambda_1, \lambda_2, \lambda_3) = (6, 2, 1)$, there is a real symmetric

$$A = \begin{bmatrix} 3 & \alpha & \alpha \\ \alpha & 3 & \alpha \\ \alpha & \alpha & 3 \end{bmatrix} \text{ with eigenvalues } 6, 2, 1.$$

Done: $(c) \Rightarrow (a) \Rightarrow (b) \checkmark \checkmark \checkmark$

Finish the proof of $(b) \Rightarrow (c)$.

Suppose $y = (x_1, x_2, \dots, x_k) = x$.

such that x_j is obtained from x_{j-1} .

by "pinching" to entries, i.e., change to entries

$$\alpha_p > \alpha_q \text{ to } \alpha_p - \xi, \alpha_q + \xi, \xi \in (0, \alpha_p - \alpha_q).$$

Note that

$$\begin{bmatrix} t & (1-t) \\ (1-t) & t \end{bmatrix} \begin{bmatrix} \alpha_p \\ \alpha_q \end{bmatrix} = \begin{bmatrix} \alpha_p - \xi \\ \alpha_q + \xi \end{bmatrix}$$

$$\text{with } t\alpha_p + (1-t)\alpha_q = \alpha_p - \xi.$$

$$(1-t)(\alpha_p - \alpha_q) = \alpha_p - \xi - \alpha_q$$

$$t = \frac{\alpha_p - \xi - \alpha_q}{\alpha_p - \alpha_q} > 0.$$

So let T_j be doubly stochastic obtained

by changing the identity matrix by 2×2 submatrix of the

$$\text{by } \begin{bmatrix} t & 1-t \\ 1-t & t \end{bmatrix}.$$

Example.

$$\begin{bmatrix} 1 & & & & \\ & t & & & \\ & & 1-t & & \\ & & & 1 & \\ 1-t & & & & t \end{bmatrix} \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \alpha_3 \\ \alpha_4 \\ \alpha_5 \end{bmatrix} = \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \alpha_3 \\ \alpha_4 \\ \alpha_5 \end{bmatrix} \begin{matrix} \rightarrow \\ \rightarrow \\ \rightarrow \\ \rightarrow \\ \rightarrow \end{matrix} \begin{matrix} t\alpha_3 + (1-t)\alpha_5 \\ \\ \\ (1-t)\alpha_3 + t\alpha_5 \\ \end{matrix}$$

So $y = x_1, \dots, x_k = x$

$$T_{k-1} \dots T_2 T_1 y = x$$

Note that T_i 's are doubly stochastic \therefore

$$D = T_{k-1} \dots T_1 \text{ is doubly stochastic.}$$

Example.

$$y = \begin{bmatrix} 7 \\ 3 \\ 1 \end{bmatrix} \quad x = \begin{bmatrix} 5 \\ 4 \\ 2 \end{bmatrix}$$

$$= x_1$$

$$y$$

$$x_2 = \begin{bmatrix} 5 \\ 5 \\ 1 \end{bmatrix}$$

$$T_1 = \begin{bmatrix} \frac{1}{2} & \frac{1}{2} & 0 \\ \frac{1}{2} & \frac{1}{2} & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$T_2 = \begin{bmatrix} \frac{1}{2} & 0 & 0 \\ 0 & \frac{3}{4} & \frac{1}{4} \\ 0 & \frac{1}{4} & \frac{3}{4} \end{bmatrix}$$

$\therefore D = T_2 T_1$ is d.s. s.t.

$$Dy = x.$$

~~7+3~~

$$\begin{array}{l} t \cdot 7 + (1-t) \cdot 3 = 5 \\ (1-t) \cdot 7 + t \cdot 3 = 5 \end{array} \quad \left\{ \begin{array}{l} t = \frac{1}{2} \\ t = \frac{1}{2} \end{array} \right.$$

$$t \cdot 5 + (1-t) \cdot 1 = 4$$

$$\begin{array}{l} 5t - t = 4 - 1 = 3 \\ t = \frac{3}{4} \end{array}$$

(a) \Rightarrow (b). Consider $y = (y_1, \dots, y_n)^t$
 $x = (x_1, \dots, x_n)^t \dots$

We prove the result by induction on $n \geq 2$.

If $n=2$, $y_1 \geq x_1 \geq x_2 \geq y_2$

$$(x_1, x_2) = (y_1 - d, y_2 + d)$$

$$d \leq y_1 - x_1$$

Assume $n > 3$. Let k be the max integer so that

$$x_k \geq x_1.$$

Case 1 $^\circ$ If $k=n$,

then $y_n \geq x_1 \geq \dots \geq x_n \geq y_n$. $\therefore x_1 = \dots = x_n$

and
$$\frac{y_1 + \dots + y_n}{n} = \frac{x_1 + \dots + x_n}{n} = x_n$$

$$\Rightarrow y_1 = \dots = y_n = x_n = \dots = x_1$$

Case 2 $^\circ$ If $k < n$,

then change (y_k, y_{k+1}) to $(x_k, \underbrace{y_k + y_{k+1} - x_k}_{y_{k+1}})$

Then we get.

$$(x_1, \dots, x_n)^t \quad \& \quad (y_1, \dots, y_{k-1}, x_k, \hat{y}_{k+1}, y_{k+2}, \dots, y_n)^t$$

Apply induction $(x_2, \dots, x_n)^t$, $(y_1, \dots, y_{k-1}, \hat{y}_{k+1}, y_{k+2}, \dots, y_n)^t$

Clearly, the sum of entries of the two vectors in \mathbb{R}^{n-1} are the same.

Case 1 $^\circ$ For $l \leq k$.

$$x_2 + \dots + x_l \leq y_1 + \dots + y_l$$

Case 2 $^\circ$ For $k < l$

$$x_2 + \dots + x_l \leq y_1 + \dots + y_{k-1} + \hat{y}_{k+1} + y_l = y_1 + \dots + y_l$$

Theorem 3.1.3 Let $\mathbf{d}, \mathbf{a} \in \mathbb{R}^n$. The following are equivalent. *order of entries does not matter*

- (a) There is a complex Hermitian (real symmetric) $A \in M_n$ with entries of \mathbf{a} as eigenvalues and entries of \mathbf{d} as diagonal entries.
- (b) The vectors satisfy $\mathbf{d} \prec \mathbf{a}$.

$\mathbf{a} \Rightarrow \mathbf{b}$. Assume

$$U^* \begin{pmatrix} a_1 & 0 \\ & \ddots \\ 0 & a_n \end{pmatrix} U = \begin{pmatrix} d_1 & & * \\ & \ddots & \\ * & & d_n \end{pmatrix}, \text{ Unitary}$$

\mathcal{S} $U = (u_{ij})$,

$$d_i = \begin{pmatrix} \bar{u}_{i1} & \bar{u}_{i2} & \dots & \bar{u}_{in} \\ u_{i1} & u_{i2} & \dots & u_{in} \end{pmatrix} \begin{pmatrix} a_1 & 0 \\ & \ddots \\ 0 & a_n \end{pmatrix} \begin{pmatrix} u_{i1} & \dots & u_{in} \\ \vdots & \ddots & \vdots \\ u_{i1} & \dots & u_{in} \end{pmatrix}$$

$$= \begin{pmatrix} d_1 & & * \\ & \ddots & \\ * & & d_n \end{pmatrix}$$

$$d_i = (\bar{u}_{i1} \dots \bar{u}_{in}) \begin{pmatrix} a_1 u_{i1} \\ a_2 u_{i2} \\ \vdots \\ a_n u_{in} \end{pmatrix} = \begin{pmatrix} a_1 |u_{i1}|^2 \\ + a_2 |u_{i2}|^2 \\ \vdots \\ + a_n |u_{in}|^2 \end{pmatrix}$$

$$d_i = (\bar{u}_{i1} \dots \bar{u}_{in}) \begin{pmatrix} a_1 u_{i1} \\ \vdots \\ a_n u_{in} \end{pmatrix} \quad \forall i$$

$$\begin{pmatrix} d_1 \\ d_2 \\ \vdots \\ d_n \end{pmatrix} = \begin{pmatrix} |u_{11}|^2 & |u_{12}|^2 & \dots & |u_{1n}|^2 \\ |u_{21}|^2 & |u_{22}|^2 & \dots & |u_{2n}|^2 \\ \vdots & \vdots & \ddots & \vdots \\ |u_{n1}|^2 & |u_{n2}|^2 & \dots & |u_{nn}|^2 \end{pmatrix} \begin{pmatrix} a_1 \\ \vdots \\ a_n \end{pmatrix}$$

$$\det D = \begin{pmatrix} |u_{11}|^2 & \dots & |u_{1n}|^2 \\ \vdots & \ddots & \vdots \\ |u_{n1}|^2 & \dots & |u_{nn}|^2 \end{pmatrix}$$

Then D is nonnegative

& the i th row sum $|u_{i1}|^2 + \dots + |u_{in}|^2 = 1$

because $U^* U = I$
the (i, i) entry of I

\mathcal{S} $A = \begin{pmatrix} d_1 & & * \\ & \ddots & \\ * & & d_n \end{pmatrix}$
has e.v. (a_1, \dots, a_n) ,

then $S \begin{pmatrix} s^{-1} & & \\ & \ddots & \\ & & 1 \end{pmatrix} A \begin{pmatrix} 1 & & \\ & \ddots & \\ & & 0 \end{pmatrix}$
 $= \begin{pmatrix} d_n & & * \\ & \ddots & \\ * & & d_1 \end{pmatrix}$

has e.v. a_1, \dots, a_n .
For any order $d_{i_1} \dots d_{i_n}$
PAPT
 $= \begin{pmatrix} d_{i_1} & & * \\ & \ddots & \\ * & & d_{i_n} \end{pmatrix}$

Remark of $x \prec y$.

then the sum of the k smallest entries of x is $\sum_{i=1}^k x_i$

k smallest entries of y

$$s = \sum_{i=1}^n x_i = \sum_{i=1}^n y_i$$

$$\sum_{i=1+k}^n x_i = s - \sum_{i=1}^k x_i$$

$$\forall i$$

$$\sum_{i=1+k}^n y_i = s - \sum_{i=1}^k y_i$$

Similarly, the i th column sum of Δ is 1
 because it is the (i,i) entry of $UU^T = I_n$.

(b) \Rightarrow (a) Assume $(d_1, \dots, d_n) \prec (a_1, \dots, a_n)$.

We prove by induction on n that there is
 a real symmetric $A \in M_n(\mathbb{R})$ s.t.

A has diagonal entries d_1, \dots, d_n &
 eigenvalues a_1, \dots, a_n .

$$n=2 \quad \text{Let } \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} \begin{bmatrix} a_1 & 0 \\ 0 & a_2 \end{bmatrix} \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} = \begin{bmatrix} d_1 & * \\ * & d_2 \end{bmatrix}$$

$$d_1 = a_1 \cos^2 \theta + a_2 \sin^2 \theta \quad d_2 = a_1 \sin^2 \theta + a_2 \cos^2 \theta$$

want to find $t \in [0, 1]$ s.t.

$$t a_1 + (1-t) a_2 = d_1, \quad > 0$$

$$t(a_1 - a_2) = d_1 - a_2$$

$$t = \frac{d_1 - a_2}{a_1 - a_2}$$

Suppose $n \geq 3$, & the results
 hold for matrices of sizes $< n$.

~~Choose~~ Assume $a_1 \geq \dots \geq a_n$
 $d_1 \geq \dots \geq d_n$

Choose the maximum k s.t.

$$a_k \geq d_1$$

Case 1' If $k = n$, $a_n \geq d_1 \geq \dots \geq d_n \geq a_n$

$$\& \sum d_i = \sum a_i \Rightarrow \begin{cases} a_1 = \dots = a_n \\ \&\& d_1 = \dots = d_n \end{cases}$$

So $A = a_1 I_n$
 is the required
 matrix.

Finally, prove

$$\textcircled{1} \quad (d_2, \dots, d_n) \prec (a_k + a_{k+1} - d_1, a_1, \dots, a_{k-1}, a_{k+1}, \dots, a_n)$$

Consider d_l .

Case 1: for $l \leq k$.

$$d_2 + \dots + d_l \leq a_1 + \dots + a_{l-1}$$

which is true because

$$a_1 + \dots + a_{l-1} \geq d_1 + \dots + d_{l-1} \geq d_2 + \dots + d_l$$

Case 2: for $l > k$.

$$d_2 + \dots + d_l \leq a_1 + \dots + a_{k-1} + (a_k + a_{k+1} - d_1) + \dots + a_l$$

which is true because

$$\underline{d_1 + \dots + d_l \leq a_1 + \dots + a_{k-1} + a_l} \quad \checkmark$$