

exercise 1:

Let V be a n -dimensional vector space over K .

(i). Let B be in $\mathcal{L}(V)$. Assume that B is diagonalizable and that W is a subspace that is stable under B . Show that the restriction of B to W is diagonalizable.

Let A be in $\mathcal{L}(V)$ such that $P(X) = (X - \lambda_1)^{m_1} \dots (X - \lambda_p)^{m_p}$ is the minimal polynomial of A , where $\lambda_1, \dots, \lambda_p$ are distinct (look up the definition of the minimal polynomial in your textbook). Set $W_j = \text{Ker}(A - \lambda_j I)^{m_j}$, $j = 1, \dots, p$. Suppose that $A = D + N$ where D is diagonalizable, N is nilpotent, and $DN = ND$.

(ii). Show that W_j is stable under A, D , and N .

Let A_j, D_j, N_j be the restrictions of A, D , and N to W_j .

(iii). Show that $D_j = \lambda_j I_{W_j}$.

(iv). Conclude that D and N are unique.

exercise 2:

Let V be a complex vector space such that $\dim V = n$ and T in $\mathcal{L}(V)$ be such that $\text{Ker } T^{n-1} \neq \text{Ker } T^{n-2}$. Show that T has at most two distinct eigenvalues.

exercise 3:

Let $A \in K^{n \times n}$ and $\|A\|_\infty = \sup_{x \in K^n, \|x\|_\infty = 1} \|Ax\|_\infty$. Show that $\|A\|_\infty = \max_{1 \leq i \leq n} \sum_{j=1}^n |a_{ij}|$.

exercise 4:

Let $A \in K^{n \times n}$. Show that $\sum_{k=0}^{\infty} A^k$ converges if and only if $\rho(A) < 1$.

exercise 5:

Let $A \in K^{n \times n}$ and $\|\cdot\|$ a vector derived norm on $K^{n \times n}$.

(i). Show that $\|A^k\| \geq \rho(A)^k$.

(ii). Fix $\epsilon > 0$. Set $B = (\rho(A) + \epsilon)^{-1} A$. Find $\lim_{k \rightarrow \infty} B^k$.

(iii). Find $\lim_{k \rightarrow \infty} \|A^k\|^{\frac{1}{k}}$.