

exercise 1:

Let $[a, b]$ be an interval in \mathbb{R} and $x_0 < x_1 < \dots < x_n$ be in $[a, b]$. Let y_0, \dots, y_n be in \mathbb{R} . Using Vandermonde determinants show that there is a unique polynomial P in $\mathbb{R}[X]$ with $\deg P \leq n$ such that $P(x_j) = y_j$, for $j = 0, \dots, n$.

exercise 2:

Let A be in $K^{n \times n}$. Assume that A^T is singular. The goal is to prove that A is also singular.

- (i). Let R_1, \dots, R_n be the rows of A . Show that there are a_1, \dots, a_n that are not all zero and such that $a_1 R_1 + \dots + a_n R_n = 0$.
- (ii). Infer that the image space of A is included in a hyperplane.
- (iii). Infer that A is singular.

exercise 3:

Let V be a vector space and V_1, V_2 two subspaces such that $V = V_1 \oplus V_2$. Assume that $\{e_1, \dots, e_m\}$ is a basis of V_1 and that $\{f_1, \dots, f_n\}$ is a basis of V_2 . Show that $\{e_1, \dots, e_m, f_1, \dots, f_n\}$ is a basis of V .

exercise 4:

Let V be a finite dimensional space and \mathcal{B} a basis of V . Let $B : V \times V \rightarrow K$ be a bilinear form and M its matrix in \mathcal{B} . Show that B is symmetric if and only if M is symmetric.

exercise 5:

Let V be a finite dimensional space over \mathbb{R} and \mathcal{B} a basis of V . Let $B : V \times V \rightarrow \mathbb{R}$ be a bilinear form and M its matrix in \mathcal{B} . Assume that B is symmetric and non-negative, that is, $B(x, x) \geq 0$ for all x in V . Show that B is positive definite if and only if M is invertible. Remark: positive definite means that $B(x, x) > 0$ for all non-null vectors x in V .

exercise 6:

Textbook exercise 5.3.2.

exercise 7:

Textbook exercise 5.5.2.

exercise 8:

Let (V, \langle, \rangle) be a Euclidean vector space over \mathbb{R} . Let v, w be in V . Show that $\dim \text{span} \{v, w\} \leq 1$ if and only if $|\langle v, w \rangle| = \|v\| \|w\|$.

exercise 9:

Let (V, \langle, \rangle) be a finite-dimensional inner product space and W a subspace. Let $\{e_1, \dots, e_p, \dots, e_n\}$ be an orthonormal basis of V such that $\{e_1, \dots, e_p\}$ is a basis of W . Show that $\{e_{p+1}, \dots, e_n\}$ is a basis of W^\perp and infer that $W = W^{\perp\perp}$.

exercise 10:

Let (V, \langle, \rangle) be a finite-dimensional inner product space. Let W be a subspace of V , and P the orthogonal projection on W .

- (i). Show that $\text{Ker } P = \text{Im } (I - P)$.
- (ii). Show that for all x in V ,

$$\inf_{y \in W} \|x - y\| = \|x - Px\|.$$

exercise 11:

Let A be in $\mathbb{R}^{m \times n}$ and b in \mathbb{R}^m . Let P be the orthogonal projection in \mathbb{R}^m on $\text{Im } A$.

- (i). Show that the function $f : \mathbb{R}^n \rightarrow \mathbb{R}$, $f(x) = \|Ax - b\|$ achieves its minimum at some x_0 in \mathbb{R}^n such that $Ax_0 = Pb$.
- (ii). Show that $A^T Ax_0 = A^T b$.