Exercise 5.5.27

Linear Algebra MATH 2130

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ABSTRACT. This is Exercise 5.5.27 from Lay [LLM21, §5.5]:

Exercise 5.5.27. Let A be an $n \times n$ real matrix with the property that $A^T = A$, let \mathbf{x} be any vector in \mathbb{C}^n , and let $q(\mathbf{x}) = \overline{\mathbf{x}}^T A \mathbf{x}$. Show that $q(\mathbf{x})$ is a real number.

Solution. We will show more generally that if A is an $n \times n$ complex matrix with the property that $\bar{A}^T = A$, and \mathbf{x} is any vector in \mathbb{C}^n , then $q(\mathbf{x}) = \overline{\mathbf{x}}^T A \mathbf{x}$ is a real number. To do this, it suffices to show that $\overline{q(\mathbf{x})} = q(\mathbf{x})$.

Indeed, we have

$$\overline{q(\mathbf{x})} = \overline{\mathbf{x}^T A \mathbf{x}}$$

$$= \mathbf{x}^T \overline{A \mathbf{x}}$$

$$= \mathbf{x}^T \overline{A} \overline{\mathbf{x}}$$

$$= \mathbf{x}^T \overline{A} \overline{\mathbf{x}}$$

$$= (\mathbf{x}^T \overline{A} \overline{\mathbf{x}})^T$$

$$= \overline{\mathbf{x}}^T \overline{A}^T (\mathbf{x}^T)^T$$

$$= \overline{\mathbf{x}}^T A \mathbf{x}$$
(see p.307, $\overline{BC} = \overline{B} \overline{C}$, and $\overline{\overline{B}} = B$)
$$(\overline{BC} = \overline{B} \overline{C})$$
(transpose of a 1 × 1 matrix)
$$= \overline{\mathbf{x}}^T A \mathbf{x}$$
(see Thm. 3, p.105, $(BC)^T = C^T B^T$)
$$= \overline{\mathbf{x}}^T A \mathbf{x}$$
($(B^T)^T = B$, and we assumed $\overline{A}^T = A$)
$$= q(\mathbf{x}).$$

REFERENCES

[LLM21] David Lay, Stephen Lay, and Judi McDonald, Linear Algebra and its Applications, Sixth edition, Pearson, 2021.

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