

1. If  $A$  is Hermitian and  $\langle x, x \rangle = 1$  show that

$$\lambda_{max} \geq \langle Ax, x \rangle \geq \lambda_{min}$$

2. Let

$$A = \begin{pmatrix} a_1 & a_2 & \cdots & a_n \\ a_2 & a_3 & \cdots & a_1 \\ \vdots & \ddots & \ddots & \vdots \\ a_n & a_1 & \cdots & a_{n-1} \end{pmatrix}$$

Find the eigenvalues and eigenvectors for this circulant matrix. (Note it is rotated the other way.)

3. Suppose that for the matrix  $A = (a_{ij})$

$$|a_{ii}| > \sum_{j=1, j \neq i}^n |a_{ij}|$$

for all  $i$ . Prove  $A$  is invertible.

4. A general resistive/capacitive linear circuit has the following equations:

$$C_i \frac{dV_i}{dt} = I_i + g_i(E_i - V_i) + \sum_j g_{ij}(V_j - V_i)$$

where  $C_i, g_i > 0$ ,  $g_{ij} \geq 0$ , and  $I_i, E_i$  are real constants. Note that the units of  $g$  are 1/ohms. Prove that (i) there is a unique equilibrium solution to this differential equation and (ii) that it is asymptotically stable.

5. A matrix  $A$  is called positive definite if  $A$  is Hermitian and if  $\langle Ax, x \rangle > 0$  for all  $x \neq 0$ . Prove

- (a) All eigenvalues of  $A$  are positive.  
 (b) Let  $A, B$  be positive definite. Consider the eigenvalue problem:

$$(\lambda^2 I + \lambda A + B) v = 0.$$

Show that all solutions to this satisfy  $\text{Re}(\lambda) < 0$ .