

Workshop 17

1. The rank K is equal to the number of nonzero eigenvalues. Since symmetric matrices are orthogonally diagonalizable, there exist an orthogonal matrix Q and diagonal matrix D such that $A = QDQ^T$. The rank of a diagonal matrix is equal to the number of nonzero diagonal entries (or number of nonzero eigenvalues). Because Q and Q^T are invertible, both matrices are full rank. Therefore, the rank of matrix A is the same as the rank of D ($\text{rank}(QDQ^T) = \text{rank}(D)$ since Q and Q^T are invertible). Consequently, the rank of all symmetric matrices is equivalent to the number of nonzero entries along its diagonals (or eigenvalues).

2a, $A^T A v = 0$ $A v = 0$

Plugging in $A v = 0$ into $A^T A v = 0$:

$$A^T(0) = 0$$

$$0 = 0$$

Therefore, if $A v = 0$, then $A^T A v = 0$

Multiply v^T on both sides of $A^T A v = 0$:

$$v^T A^T A v = 0$$

$$(A v)^T A v = 0$$

$$A v \cdot A v = 0$$

$$\|A v\|^2 = 0$$

$$\|A v\| = 0$$

Because $\|A v\| = 0$, the product $A v$ must be zero.

Therefore, $A^T A v = 0$ only if $A v = 0$.

- b. Because $A^T A v = 0$ only if $A v = 0$, we can deduce the Kernel of $A^T A v$ is equal to the Kernel of $A v$; $K(A^T A) = K(A)$. Therefore, the dimensions of the Kernels are the same. We also know that the dimension of the domains of $A^T A$ and A are both n , so $\text{rank}(A^T A) = \text{rank}(A)$.