

First part

Let E be an Euclidean space.

1. State the Cauchy-Schwarz inequality for the Euclidean product of E and precise the condition under which the inequality becomes an equality.
2. Recall the definition of auto-adjoint endomorphisms of E . Prove that, if $u : E \rightarrow E$ is an auto-adjoint endomorphism and if x and y are eigenvectors associated to different eigenvalues, then x and y are orthogonal.
3. Let $u : E \rightarrow E$ be an endomorphism and u^* be its adjoint. Prove that there exists an orthonormal basis of E consisting of eigenvectors of $u^* \circ u$.
4. Let $u : E \rightarrow E$ be an endomorphism of E . We assume that $u^* \circ u = u \circ u^*$. Prove that any eigenspace of $u^* \circ u$ is stable by the action of u .

Second part

We equip \mathbb{R}^2 with the usual scalar product. Recall that an endomorphism $u : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ is said to be *orthogonal* if u^* is the inverse u . In the following, we fix an orthogonal endomorphism u of \mathbb{R}^2 and let $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ be its matrix under the canonical basis of \mathbb{R}^2 . We denote by A^T the transposition of the matrix A and by $I = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$ the identity matrix of size 2×2 .

5. Prove that $A^T A = A A^T = I$.
6. Deduce that there exists $\theta \in \mathbb{R}$ such that $a = \cos(\theta)$ and $b = \sin(\theta)$.
7. Prove that the determinant of A is either 1 or -1 .
8. Assume that $\det(A) = 1$. Determine the values of c and d and represent the matrix A as a function of θ , which we denote by A_θ in what follows. What is the nature of u in this case?
9. Assume that $\det(A) = -1$. Prove that the matrix A can be written in the form

$$\begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} A_\theta.$$

What is the nature of u in this case?

10. Let $v : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ be an endomorphism such that $v^* \circ v = \lambda \text{Id}_{\mathbb{R}^2}$, where λ is a non-negative number. Determine the matrix of v under the canonical basis in terms of λ and A_θ (for some $\theta \in \mathbb{R}$).

Third part

We consider the following quadratic form on \mathbb{R}^3 :

$$q(x, y, z) = x^2 + xy + xz - yz.$$

11. Determine the polar form ϕ of q .
12. Write q into a linear combination of squares of linearly independent linear forms. Determine its rank and signature.
13. Determine the nature of the quadratic surface

$$\{(x, y, z) \in \mathbb{R}^3 \mid q(x, y, z) = 1\}.$$

14. Determine a basis of \mathbb{R}^3 which is orthogonal with respect to the bilinear form ϕ .

Fourth part

Let E and F be two finite dimensional vector spaces over \mathbb{R} , equipped with scalar products $\langle \cdot, \cdot \rangle_E$ and $\langle \cdot, \cdot \rangle_F$ respectively. Denote by $\|\cdot\|_E$ and $\|\cdot\|_F$ the corresponding Euclidean norms on E and on F respectively.

Let $f : E \rightarrow F$ be a linear map. Recall that the adjoint of f is defined as the linear map $f^* : F \rightarrow E$ such that

$$\forall x \in E, \xi \in F, \quad \langle f^*(\xi), x \rangle_E = \langle \xi, f(x) \rangle_F.$$

15. Prove that $\text{Ker}(f) \subset \text{Ker}(f^* \circ f)$.
16. Show that if $f^*(f(x)) = 0$ then $\|f(x)\|_F = 0$. Deduce that $\text{Ker}(f) = \text{Ker}(f^* \circ f)$.
17. Prove the equality $\text{Im}(f^*) = \text{Im}(f^* \circ f)$.
18. Prove that the eigenvalues of $f^* \circ f$ are positive real numbers.
19. Show that there exists an orthonormal basis of E which consists of eigenvectors of $f^* \circ f$.
20. Assume that $\dim(F) = 1$. Determine a polynomial P of degree 2 which satisfies $P(f^* \circ f) = 1$. Determine the eigenspaces of $f^* \circ f$.