

2.12 By (2-20), $A = PAP'$ with $PP' = P'P = I$. From Result 2A.11(e) $|A| = |P| |A| |P'| = |A|$. Since A is a diagonal matrix with diagonal elements $\lambda_1, \lambda_2, \dots, \lambda_p$, we can apply Exercise 2.11 to get $|A| = |A| = \prod_{i=1}^p \lambda_i$.

2.14 Let λ be an eigenvalue of A . Thus $0 = |A-\lambda I|$. If Q is orthogonal, $QQ' = I$ and $|Q||Q'| = 1$ by Exercise 2.13. Using Result 2A.11(e) we can then write

$$0 = |Q| |A-\lambda I| |Q'| = |Q A Q' - \lambda I|$$

and it follows that λ is also an eigenvalue of $Q A Q'$ if Q is orthogonal.

2.16 $(A^*A)^* = A^*(A^*)^* = A^*A$ showing A^*A is symmetric.

$$\underline{y} = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_p \end{bmatrix} = Ax. \text{ Then } 0 \leq y_1^2 + y_2^2 + \dots + y_p^2 = \underline{y}'\underline{y} = \underline{x}'A^*Ax$$

and A^*A is non-negative definite by definition.

2.18 Write $c^2 = \underline{x}'Ax$ with $A = \begin{bmatrix} 4 & -\sqrt{2} \\ \sqrt{2} & 3 \end{bmatrix}$. The eigenvalue-normalized eigenvector pairs for A are:

$$\lambda_1 = 2, \quad \underline{e}_1^* = [.577, .816]$$

$$\lambda_2 = 5, \quad \underline{e}_2^* = [.816, -.577]$$

For $c^2 = 1$, the half lengths of the major and minor axes of the ellipse of constant distance are

$$\frac{c}{\sqrt{\lambda_1}} = \frac{1}{\sqrt{2}} = .707 \quad \text{and} \quad \frac{c}{\sqrt{\lambda_2}} = \frac{1}{\sqrt{5}} = .447$$

respectively. These axes lie in the directions of the vectors \underline{e}_1 and \underline{e}_2 respectively.

Applied Multivariate Statistical Analysis Solutions Manual

**Richard Arnold Johnson, Dean W.
Wichern**

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