MTH U371

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1. Let
$$A = \begin{bmatrix} 4 & 0 & 0 \\ 0 & 2 & 2 \\ 0 & 9 & -5 \end{bmatrix}$$
.

(a) Find the eigenvalues of A.

$$\det(A - \lambda I_3) = (4 - \lambda) \det \begin{bmatrix} 2 - \lambda & 2\\ 9 & -5 - \lambda \end{bmatrix}$$
$$= (4 - \lambda) [(2 - \lambda)(-5 - \lambda) - 18]$$
$$= (4 - \lambda)(\lambda^2 + 3\lambda - 28) = -(\lambda - 4)^2(\lambda + 7)$$

Thus, the eigenvalues are $\lambda_1 = 4$ (with multiplicity 2), and $\lambda_2 = -7$.

(b) Find a basis for each eigenspace of A.

$$E_{\lambda_1} = \ker(A - \lambda_1 I_3) = \ker \begin{bmatrix} 0 & 0 & 0 \\ 0 & -2 & 2 \\ 0 & 9 & -9 \end{bmatrix} \text{ has basis the vectors } \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \text{ and } \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$$
$$E_{\lambda_2} = \ker(A - \lambda_2 I_3) = \ker \begin{bmatrix} 11 & 0 & 0 \\ 0 & 9 & 2 \\ 0 & 9 & 2 \end{bmatrix} \text{ has basis the vector } \begin{bmatrix} 0 \\ -2 \\ 9 \end{bmatrix}$$

(c) Find a diagonal matrix D and an invertible matrix S such that $A = S \cdot D \cdot S^{-1}$.

$$S = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & -2 \\ 0 & 1 & 9 \end{bmatrix}, \qquad D = \begin{bmatrix} 4 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & -7 \end{bmatrix}.$$

2. A 4 × 4 matrix A has eigenvalues $\lambda_1 = -4$, $\lambda_2 = -1$, $\lambda_3 = 2$, $\lambda_4 = 3$.

(a) What is the characteristic polynomial of A?

$$\det(A - \lambda I_4) = (\lambda + 4)(\lambda + 1)(\lambda - 2)(\lambda - 3)$$

(b) Compute tr(A).

$$tr(A) = \lambda_1 + \lambda_2 + \lambda_3 + \lambda_4 = 0$$

(c) Compute $\det(A)$.

$$\det(A) = \lambda_1 \lambda_2 \lambda_3 \lambda_4 = 24$$

(d) What are the eigenvalues of A^2 ?

$$\lambda_1^2 = 16, \ \lambda_2^2 = 1, \ \lambda_3^2 = 4, \ \lambda_4^2 = 9$$

(e) Compute $\operatorname{tr}(A^2)$.

$$tr(A^2) = \lambda_1^2 + \lambda_2^2 + \lambda_3^2 + \lambda_4^2 = 30$$

(f) Compute det (A^2) .

$$\det(A) = \det(A)^2 = \lambda_1^2 \lambda_2^2 \lambda_3^2 \lambda_4^2 = 576$$

Solutions to Quiz 7

4. A 2×2 matrix A matrix has eigenvalues λ₁ = 2 and λ₂ = 5, with corresponding eigenvectors v
₁ =
¹
₀ and v
₂ =
¹
₁.
(a) Find A.

$$A = S \cdot D \cdot S^{-1} = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} 2 & 0 \\ 0 & 5 \end{bmatrix} \cdot \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 3 \\ 0 & 5 \end{bmatrix}$$

(b) Consider the discrete dynamical system $\vec{x}(t+1) = A\vec{x}(t)$, with initial value $\vec{x}(0) = \begin{bmatrix} 4\\3 \end{bmatrix}$. Find a closed form for $\vec{x}(t)$.

$$\vec{x}(t) = A^t \cdot \vec{x}(0) = S \cdot D^t \cdot S^{-1} \cdot \vec{x}(0)$$
$$= \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} 2^t & 0 \\ 0 & 5^t \end{bmatrix} \cdot \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} 4 \\ 3 \end{bmatrix}$$
$$= \begin{bmatrix} 2^t & 5^t \\ 0 & 5^t \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 3 \end{bmatrix} = \begin{bmatrix} 2^t + 3 \cdot 5^t \\ 3 \cdot 5^t \end{bmatrix}$$

or:

$$\vec{x}(0) = c_1 \vec{v}_1 + c_2 \vec{v}_2 = 1 \cdot \begin{bmatrix} 1 \\ 0 \end{bmatrix} + 3 \cdot \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$
$$\vec{x}(t) = c_1 \lambda_1^t \vec{v}_1 + c_2 \lambda_2^t \vec{v}_2 = 2^t \cdot \begin{bmatrix} 1 \\ 0 \end{bmatrix} + 3 \cdot 5^t \cdot \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$