

5.6-5.Review Homework Solution

- 5.6-41

$$\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} d & c \\ b & a \end{bmatrix}$$

$$\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} b & a \\ d & c \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} c & d \\ a & b \end{bmatrix}$$

- 5.6-42

(a) 10x10

B: 4x6 ; BA=4x4; AB=6x6

$$\begin{bmatrix} I & -A \\ 0 & I \end{bmatrix}: 10 \times 10$$

$$\begin{bmatrix} I & A \\ 0 & I \end{bmatrix}: 10 \times 10$$

(b) 6-4=2

F is similar to G, so F and G have same eigenvalues.

the eigenvalues of F: the eigenvalues of AB and 4 zeros

the eigenvalues of G: the eigenvalues of BA and 6 zeros

the eigenvalues of AB: the eigenvalues of BA and 2 zeros

- 5.6-44

(a) True

$$A^2 = (MBM^{-1})(MBM^{-1}) = MB^2M^{-1}$$

(b) True

$$A = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

$$B = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$$

$$B^2 = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

A^2 and B^2 are similar, but A and B are not similar.

(c) True

$$\begin{bmatrix} 3 & 0 \\ 0 & 4 \end{bmatrix} = \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 3 & 1 \\ 0 & 4 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$$
$$M = \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix}$$

(d) True

M^{-1} does not exist.

(e) True

$$B = \begin{bmatrix} 0 & 1 & \dots \\ 1 & 0 & \dots \\ \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots \end{bmatrix} A \begin{bmatrix} 0 & 1 & \dots \\ 1 & 0 & \dots \\ \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots \end{bmatrix} \quad \text{M exists, so A and B are similar.}$$

- 5.r-16

an orthogonal matrix: $QQ^T = I$ and $Q^TQ = I$

$$Q^T = ((I-K)(I+K)^{-1})^T = ((I+K)^{-1})^T(I-K)^T = (I-K)^{-1}(I+K)$$

$$\begin{aligned} Q^TQ &= ((I-K)(I+K)^{-1})^T((I-K)(I+K)^{-1}) \\ &= (I-K)^{-1}(I+K)(I-K)(I+K)^{-1} \\ &= (I-K)^{-1}(I-K)(I+K)(I+K)^{-1} = I \end{aligned}$$

$$\begin{aligned} QQ^T &= (I-K)(I+K)^{-1}((I-K)(I+K)^{-1})^T \\ &= (I-K)(I+K)^{-1}(I-K)^{-1}(I+K) \\ &= (I-K)((I-K)(I+K))^{-1}(I+K) \\ &= (I-K)((I+K)(I-K))^{-1}(I+K) \\ &= (I-K)(I-K)^{-1}(I+K)^{-1}(I+K) = I \end{aligned}$$

$$K = \begin{bmatrix} 0 & 2 \\ -2 & 0 \end{bmatrix}$$
$$Q = \frac{1}{5} \begin{bmatrix} -3 & -4 \\ 4 & -3 \end{bmatrix}$$

- 5.r-20

(a)

$$Kx = \lambda x$$

$$(K - I)x = (\lambda - 1)x$$

$$\det K - I \neq 0$$

(b)

$$KS = S\Lambda$$

$$K = SAS^{-1}$$

The eigenvectors are orthogonal.

$$S = U, S^{-1} = U^{-1} = U^H$$

$$K = U\Lambda U^H$$

(c)

$$(e^{\Lambda t})^H e^{\Lambda t} = e^{\Lambda t - \Lambda t} = e^0 = I$$

(The eigenvalues are imaginary, so $\Lambda^H = -\Lambda$)

(d)

$$(e^{Kt})^H e^{Kt} = e^{Kt - Kt} = e^0 = I$$

$$(K^H = -K)$$