

1. (a). $\det(A - \lambda I_2) = \det \begin{pmatrix} 5-\lambda & 0 \\ 0 & 2-\lambda \end{pmatrix} = (5-\lambda)(2-\lambda) - 0 = 0 \Rightarrow \lambda = 5, 2.$

① $\lambda_1 = 5 \Rightarrow (A - 5I_2)\vec{x} = \vec{0} \Rightarrow \begin{bmatrix} 0 & 0 & | & 0 \\ 0 & -3 & | & 0 \end{bmatrix} \Rightarrow y = 0 \Rightarrow \text{eigenspace: } \boxed{\text{span} \left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix} \right\}}$

② $\lambda_2 = 2 \Rightarrow (A - 2I_2)\vec{x} = \vec{0} \Rightarrow \begin{bmatrix} 3 & 0 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix} \Rightarrow x = 0 \Rightarrow \text{eigenspace: } \boxed{\text{span} \left\{ \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right\}}$

(b). $\det(A - \lambda I_2) = \det \begin{pmatrix} 22-\lambda & 6 \\ 6 & 13-\lambda \end{pmatrix} = (22-\lambda)(13-\lambda) - 36 = 0 \Rightarrow \lambda = 25, 10.$

① $\lambda_1 = 25 \Rightarrow (A - 25I_2)\vec{x} = \vec{0} \Rightarrow \begin{bmatrix} -3 & 6 & | & 0 \\ 6 & -12 & | & 0 \end{bmatrix} \Rightarrow \begin{bmatrix} -3 & 6 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix} \Rightarrow x = 2y$

so eigenspace correspondingly is:

② $\lambda_2 = 10 \Rightarrow (A - 10I_2)\vec{x} = \vec{0} \Rightarrow \begin{bmatrix} 12 & 6 & | & 0 \\ 6 & 3 & | & 0 \end{bmatrix}$

$\Rightarrow \begin{bmatrix} 12 & 6 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix} \Rightarrow y = -2x \Rightarrow \text{corresponding eigenspace is: } \boxed{\text{span} \left\{ \begin{bmatrix} 1 \\ -2 \end{bmatrix} \right\}}$

(d). $\det(A - \lambda I_2) = \det \begin{pmatrix} \frac{\sqrt{3}}{2} - \lambda & -\frac{1}{2} \\ \frac{1}{2} & \frac{\sqrt{3}}{2} - \lambda \end{pmatrix} = \left(\frac{\sqrt{3}}{2} - \lambda\right)\left(\frac{\sqrt{3}}{2} - \lambda\right) - \left(\frac{1}{2}\right)\left(-\frac{1}{2}\right) = 0$

$\Rightarrow \lambda^2 - \sqrt{3}\lambda + 1 = 0 \Rightarrow \lambda = \frac{\sqrt{3}+i}{2}, \frac{\sqrt{3}-i}{2}$

① $\lambda_1 = \frac{\sqrt{3}+i}{2}$, so $(A - \frac{\sqrt{3}+i}{2}I_2)\vec{x} = \vec{0} \Rightarrow \begin{bmatrix} -\frac{1}{2} & -\frac{1}{2} & | & 0 \\ \frac{1}{2} & -\frac{1}{2} & | & 0 \end{bmatrix} \Rightarrow \begin{bmatrix} -\frac{1}{2} & -\frac{1}{2} & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix}$

$\Rightarrow y = -ix \Rightarrow \text{so corresponding eigenspace is: } \boxed{\text{span} \left\{ \begin{bmatrix} 1 \\ -i \end{bmatrix} \right\}}$

② $\lambda_2 = \frac{\sqrt{3}-i}{2}$, so $(A - \frac{\sqrt{3}-i}{2}I_2)\vec{x} = \vec{0} \Rightarrow \begin{bmatrix} \frac{1}{2} & -\frac{1}{2} & | & 0 \\ \frac{1}{2} & \frac{1}{2} & | & 0 \end{bmatrix} \Rightarrow \begin{bmatrix} \frac{1}{2} & -\frac{1}{2} & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix}$

$\Rightarrow y = ix \Rightarrow \text{corresponding eigenvector: } \boxed{\text{span} \left\{ \begin{bmatrix} 1 \\ i \end{bmatrix} \right\}}$

3. (c). See IPython Notebook. Matrix A_1 is the identity matrix.

And there are almost no visible differences between matrices A_2 and A_3 .

(d). Notice that we're considering eigenvalue in absolute value.

As the absolute value of the smallest eigenvalue decreases, the noise increases.

4. (a). ① For $\vec{v}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$, so $A\vec{v}_1 = \begin{bmatrix} a+b \\ c+d \end{bmatrix} = (a+b)\begin{bmatrix} 1 \\ 1 \end{bmatrix}$ since $a+b = c+d$.

Thus, $\lambda_1 = a+b$, its eigenspace is $\boxed{\text{span} \left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right\}}$.

② For $\vec{v}_2 = \begin{bmatrix} b \\ -c \end{bmatrix}$, so $A\vec{v}_2 = \begin{bmatrix} ab-bc \\ bc-cd \end{bmatrix} = (a-c)\begin{bmatrix} b \\ -c \end{bmatrix} = (d-b)\begin{bmatrix} b \\ -c \end{bmatrix}$ since $a+b = c+d$.
which gives $a-c = d-b$. so $\lambda_2 = a-c$, its eigenspace is $\boxed{\text{span} \left\{ \begin{bmatrix} b \\ -c \end{bmatrix} \right\}}$.