5.1 EXERCISES 1–23 odd

1. Is $\lambda = 2$ an eigenvalue of $\begin{bmatrix} 3 & 2 \\ 3 & 8 \end{bmatrix}$? Why or why not?

2. Is $\lambda = -2$ an eigenvalue of $\begin{bmatrix} 7 & 3 \\ 3 & -1 \end{bmatrix}$? Why or why not?

3. Is $\begin{bmatrix} 1 \\ 4 \end{bmatrix}$ an eigenvector of $\begin{bmatrix} -3 & 1 \\ -3 & 8 \end{bmatrix}$? If so, find the eigenvalue.

4. Is $\begin{bmatrix} -1+\sqrt{2} \\ 1 \end{bmatrix}$ an eigenvector of $\begin{bmatrix} 2 & 1 \\ 1 & 4 \end{bmatrix}$? If so, find the eigenvalue.

5. Is $\begin{bmatrix} 4 \\ -3 \\ 1 \end{bmatrix}$ an eigenvector of $\begin{bmatrix} 3 & 7 & 9 \\ -4 & -5 & 1 \\ 2 & 4 & 4 \end{bmatrix}$? If so, find the eigenvalue.

6. Is $\begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix}$ an eigenvector of $\begin{bmatrix} 3 & 6 & 7 \\ 3 & 3 & 7 \\ 5 & 6 & 5 \end{bmatrix}$? If so, find the eigenvalue.

7. Is $\lambda = 4$ an eigenvalue of $\begin{bmatrix} 3 & 0 & -1 \\ 2 & 3 & 1 \\ -3 & 4 & 5 \end{bmatrix}$? If so, find one corresponding eigenvector.

8. Is $\lambda = 3$ an eigenvalue of $\begin{bmatrix} 1 & 2 & 2 \\ 3 & -2 & 1 \\ 0 & 1 & 1 \end{bmatrix}$? If so, find one corresponding eigenvector.

In Exercises 9–16, find a basis for the eigenspace corresponding to each listed eigenvalue.

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9. $A = \begin{bmatrix} 5 & 0 \\ 2 & 1 \end{bmatrix}, \lambda = 1, 5$

10. $A = \begin{bmatrix} 10 & -9 \\ 4 & -2 \end{bmatrix}, \lambda = 4$

11. $A = \begin{bmatrix} 4 & -2 \\ -3 & 9 \end{bmatrix}, \lambda = 10$

12. $A = \begin{bmatrix} 7 & 4 \\ -3 & -1 \end{bmatrix}, \lambda = 1, 5$

13. $A = \begin{bmatrix} 4 & 0 & 1 \\ -2 & 1 & 0 \\ -2 & 0 & 1 \end{bmatrix}, \lambda = 1, 2, 3$

14. $A = \begin{bmatrix} 1 & 0 & -1 \\ 1 & -3 & 0 \\ 4 & -13 & 1 \end{bmatrix}, \lambda = -2$

15. $A = \begin{bmatrix} 4 & 2 & 3 \\ -1 & 1 & -3 \\ 2 & 4 & 9 \end{bmatrix}, \lambda = 3$

16. $A = \begin{bmatrix} 3 & 0 & 2 & 0 \\ 1 & 3 & 1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 4 \end{bmatrix}, \lambda = 4$

Find the eigenvalues of the matrices in Exercises 17 and 18.

17. $\begin{bmatrix} 0 & 0 & 0 \\ 0 & 2 & 5 \\ 0 & 0 & -1 \end{bmatrix}$

18. $\begin{bmatrix} 4 & 0 & 0 \\ 0 & 0 & 0 \\ 1 & 0 & -3 \end{bmatrix}$

19. For $A = \begin{bmatrix} 1 & 2 & 3 \\ 1 & 2 & 3 \\ 1 & 2 & 3 \end{bmatrix}$, find one eigenvalue, with no calculation. Justify your answer.

20. Without calculation, find one eigenvalue and two linearly independent eigenvectors of $A = \begin{bmatrix} 5 & 5 & 5 \\ 5 & 5 & 5 \\ 5 & 5 & 5 \end{bmatrix}$. Justify your answer.

In Exercises 21 and 22, A is an $n \times n$ matrix. Mark each statement True or False. Justify each answer.

21. a. If $A\mathbf{x} = \lambda\mathbf{x}$ for some vector $\mathbf{x}$, then λ is an eigenvalue of A. F, $x \neq 0$

b. A matrix A is not invertible if and only if 0 is an eigenvalue of A. T, IMT

c. A number c is an eigenvalue of A if and only if the equation $(A - cI)\mathbf{x} = \mathbf{0}$ has a nontrivial solution.

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d. Finding an eigenvector of A may be difficult, but checking whether a given vector is in fact an eigenvector is easy. T

F e. To find the eigenvalues of A, reduce A to echelon form.

22. a. If $A\mathbf{x} = \lambda\mathbf{x}$ for some scalar λ, then $\mathbf{x}$ is an eigenvector of A.

b. If $\mathbf{v}_1$ and $\mathbf{v}_2$ are linearly independent eigenvectors, then they correspond to distinct eigenvalues.

c. A steady-state vector for a stochastic matrix is actually an eigenvector.

d. The eigenvalues of a matrix are on its main diagonal.

e. An eigenspace of A is a null space of a certain matrix.

23. Explain why a 2×2 matrix can have at most two distinct eigenvalues. Explain why an $n \times n$ matrix can have at most n distinct eigenvalues. Can't have $>n$ ind. vec. in $\mathbb{R}^n$

24. Construct an example of a 2×2 matrix with only one distinct eigenvalue.

25. Let λ be an eigenvalue of an invertible matrix A. Show that λ^{-1} is an eigenvalue of A^{-1}. [*Hint:* Suppose a nonzero $\mathbf{x}$ satisfies $A\mathbf{x} = \lambda\mathbf{x}$.]

26. Show that if A^2 is the zero matrix, then the only eigenvalue of A is 0.

27. Show that λ is an eigenvalue of A if and only if λ is an eigenvalue of A^T. [*Hint:* Find out how $A - \lambda I$ and $A^T - \lambda I$ are related.]

28. Use Exercise 27 to complete the proof of Theorem 1 for the case when A is lower triangular.

29. Consider an $n \times n$ matrix A with the property that the row sums all equal the same number s. Show that s is an eigenvalue of A. [*Hint:* Find an eigenvector.]

30. Consider an $n \times n$ matrix A with the property that the column sums all equal the same number s. Show that s is an eigenvalue of A. [*Hint:* Use Exercises 27 and 29.]

In Exercises 31 and 32, let A be the matrix of the linear transformation T. Without writing A, find an eigenvalue of A and describe the eigenspace.

31. T is the transformation on $\mathbb{R}^2$ that reflects points across some line through the origin.

32. T is the transformation on $\mathbb{R}^3$ that rotates points about some line through the origin.

33. Let $\mathbf{u}$ and $\mathbf{v}$ be eigenvectors of a matrix A, with corresponding eigenvalues λ and μ, and let c_1 and c_2 be scalars. Define

$$\mathbf{x}_k = c_1\lambda^k\mathbf{u} + c_2\mu^k\mathbf{v} \quad (k = 0, 1, 2, \ldots)$$

a. What is $\mathbf{x}_{k+1}$, by definition?

b. Compute $A\mathbf{x}_k$ from the formula for $\mathbf{x}_k$, and show that $A\mathbf{x}_k = \mathbf{x}_{k+1}$. This calculation will prove that the sequence $\{\mathbf{x}_k\}$ defined above satisfies the difference equation $\mathbf{x}_{k+1} = A\mathbf{x}_k$ $(k = 0, 1, 2, \ldots)$.

5.2 EXERCISES

1–17 odd

Find the characteristic polynomial and the eigenvalues of the matrices in Exercises 1–8.

1. $\begin{bmatrix} 2 & 7 \\ 7 & 2 \end{bmatrix}$

2. $\begin{bmatrix} 5 & 3 \\ 3 & 5 \end{bmatrix}$

3. $\begin{bmatrix} 3 & -2 \\ 1 & -1 \end{bmatrix}$

4. $\begin{bmatrix} 5 & -3 \\ -4 & 3 \end{bmatrix}$

5. $\begin{bmatrix} 2 & 1 \\ -1 & 4 \end{bmatrix}$

6. $\begin{bmatrix} 3 & -4 \\ 4 & 8 \end{bmatrix}$

7. $\begin{bmatrix} 5 & 3 \\ -4 & 4 \end{bmatrix}$

8. $\begin{bmatrix} 7 & -2 \\ 2 & 3 \end{bmatrix}$

Exercises 9–14 require techniques from Section 3.1. Find the characteristic polynomial of each matrix, using either a cofactor expansion or the special formula for 3×3 determinants described prior to Exercises 15–18 in Section 3.1. [*Note:* Finding the characteristic polynomial of a 3×3 matrix is not easy to do with just row operations, because the variable λ is involved.]

9. $\begin{bmatrix} 1 & 0 & -1 \\ 2 & 3 & -1 \\ 0 & 6 & 0 \end{bmatrix}$ **10.** $\begin{bmatrix} 0 & 3 & 1 \\ 3 & 0 & 2 \\ 1 & 2 & 0 \end{bmatrix}$

11. $\begin{bmatrix} 4 & 0 & 0 \\ 5 & 3 & 2 \\ -2 & 0 & 2 \end{bmatrix}$ **12.** $\begin{bmatrix} -1 & 0 & 1 \\ -3 & 4 & 1 \\ 0 & 0 & 2 \end{bmatrix}$

13. $\begin{bmatrix} 6 & -2 & 0 \\ -2 & 9 & 0 \\ 5 & 8 & 3 \end{bmatrix}$ **14.** $\begin{bmatrix} 5 & -2 & 3 \\ 0 & 1 & 0 \\ 6 & 7 & -2 \end{bmatrix}$

For the matrices in Exercises 15–17, list the eigenvalues, repeated according to their multiplicities.

15. $\begin{bmatrix} 4 & -7 & 0 & 2 \\ 0 & 3 & -4 & 6 \\ 0 & 0 & 3 & -8 \\ 0 & 0 & 0 & 1 \end{bmatrix}$ **16.** $\begin{bmatrix} 5 & 0 & 0 & 0 \\ 8 & -4 & 0 & 0 \\ 0 & 7 & 1 & 0 \\ 1 & -5 & 2 & 1 \end{bmatrix}$

17. $\begin{bmatrix} 3 & 0 & 0 & 0 & 0 \\ -5 & 1 & 0 & 0 & 0 \\ 3 & 8 & 0 & 0 & 0 \\ 0 & -7 & 2 & 1 & 0 \\ -4 & 1 & 9 & -2 & 3 \end{bmatrix}$

18. It can be shown that the algebraic multiplicity of an eigenvalue λ is always greater than or equal to the dimension of the eigenspace corresponding to λ. Find h in the matrix A below such that the eigenspace for $\lambda = 5$ is two-dimensional:

$$A = \begin{bmatrix} 5 & -2 & 6 & -1 \\ 0 & 3 & h & 0 \\ 0 & 0 & 5 & 4 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

19. Let A be an $n \times n$ matrix, and suppose A has n real eigenvalues, $\lambda_1, \ldots, \lambda_n$, repeated according to multiplicities, so that

$$\det(A - \lambda I) = (\lambda_1 - \lambda)(\lambda_2 - \lambda) \cdots (\lambda_n - \lambda)$$

Explain why $\det A$ is the product of the n eigenvalues of A. (This result is true for any square matrix when complex eigenvalues are considered.)

20. Use a property of determinants to show that A and A^T have the same characteristic polynomial.

In Exercises 21 and 22, A and B are $n \times n$ matrices. Mark each statement True or False. Justify each answer.

21. a. The determinant of A is the product of the diagonal entries in A.

b. An elementary row operation on A does not change the determinant.

c. $(\det A)(\det B) = \det AB$

d. If $\lambda + 5$ is a factor of the characteristic polynomial of A, then 5 is an eigenvalue of A.

22. a. If A is 3×3, with columns $\mathbf{a}_1$, $\mathbf{a}_2$, and $\mathbf{a}_3$, then $\det A$ equals the volume of the parallelepiped determined by $\mathbf{a}_1$, $\mathbf{a}_2$ and $\mathbf{a}_3$.

b. $\det A^T = (-1) \det A$.

c. The multiplicity of a root r of the characteristic equation of A is called the algebraic multiplicity of r as an eigenvalue of A.

d. A row replacement operation on A does not change the eigenvalues.

A widely used method for estimating eigenvalues of a general matrix A is the *QR algorithm*. Under suitable conditions, this algorithm produces a sequence of matrices, all similar to A, that become almost upper triangular, with diagonal entries that approach the eigenvalues of A. The main idea is to factor A (or another matrix similar to A) in the form $A = Q_1 R_1$, where $Q_1^T = Q_1^{-1}$ and R_1 is upper triangular. The factors are interchanged to form $A_1 = R_1 Q_1$, which is again factored as $A_1 = Q_2 R_2$; then to form $A_2 = R_2 Q_2$, and so on. The similarity of $A, A_1, \ldots$ follows from the more general result in Exercise 23.

23. Show that if $A = QR$ with Q invertible, then A is similar to $A_1 = RQ$.

24. Show that if A and B are similar, then $\det A = \det B$.

25. Let $A = \begin{bmatrix} .6 & .3 \\ .4 & .7 \end{bmatrix}$, $\mathbf{v}_1 = \begin{bmatrix} 3/7 \\ 4/7 \end{bmatrix}$, $\mathbf{x}_0 = \begin{bmatrix} .5 \\ .5 \end{bmatrix}$. [*Note:* A is the stochastic matrix studied in Example 5 of Section 4.9.]

a. Find a basis for $\mathbb{R}^2$ consisting of $\mathbf{v}_1$ and another eigenvector $\mathbf{v}_2$ of A.

b. Verify that $\mathbf{x}_0$ may be written in the form $\mathbf{x}_0 = \mathbf{v}_1 + c\mathbf{v}_2$.

c. For $k = 1, 2, \ldots$, define $\mathbf{x}_k = A^k \mathbf{x}_0$. Compute $\mathbf{x}_1$ and $\mathbf{x}_2$, and write a formula for $\mathbf{x}_k$. Then show that $\mathbf{x}_k \to \mathbf{v}_1$ as k increases.

26. Let $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$. Use formula (1) for a determinant (given before Example 2) to show that $\det A = ad - bc$. Consider two cases: $a \neq 0$ and $a = 0$.

27. Let $A = \begin{bmatrix} .5 & .2 & .3 \\ .3 & .8 & .3 \\ .2 & 0 & .4 \end{bmatrix}$, $\mathbf{v}_1 = \begin{bmatrix} .3 \\ .6 \\ .1 \end{bmatrix}$, $\mathbf{v}_2 = \begin{bmatrix} 1 \\ -3 \\ 2 \end{bmatrix}$, $\mathbf{v}_3 = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$, and $\mathbf{w} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$.

a. Show that $\mathbf{v}_1$, $\mathbf{v}_2$, and $\mathbf{v}_3$ are eigenvectors of A. [*Note:* A is the stochastic matrix studied in Example 3 of Section 4.9.]

b. Let $\mathbf{x}_0$ be any vector in $\mathbb{R}^3$ with nonnegative entries whose sum is 1. (In Section 4.9, $\mathbf{x}_0$ was called a probability vector.) Explain why there are constants c_1, c_2, and c_3 such that $\mathbf{x}_0 = c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + c_3\mathbf{v}_3$. Compute $\mathbf{w}^T\mathbf{x}_0$, and deduce that $c_1 = 1$.

c. For $k = 1, 2, \ldots$, define $\mathbf{x}_k = A^k\mathbf{x}_0$, with $\mathbf{x}_0$ as in part (b). Show that $\mathbf{x}_k \to \mathbf{v}_1$ as k increases.