

# Homework 7

Due 5/3

## Problem 1.

$$\text{Let } A = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{bmatrix} \text{ and } B = \begin{bmatrix} 2 & -1 & -1 \\ -1 & 2 & 1 \\ 0 & 0 & 1 \end{bmatrix}.$$

### 1-1.

Confirm that  $AB = BA$ .

### 1-2.

Diagonalize  $A$  and confirm that  $\mathbf{e}_1 = (1, 0, 0)$ ,  $\mathbf{e}_2 = (0, 1, 0)$  are eigenvectors for eigenvalue 1.

### 1-3.

Let  $V = \text{span}\{\mathbf{e}_1, \mathbf{e}_2\}$ . Let  $B|_V$  be the restriction of  $B$  onto  $V$ . Confirm that  $B|_V$  is written as a  $2 \times 2$  matrix

$$B|_V = \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix}$$

with respect to the basis  $\{\mathbf{e}_1, \mathbf{e}_2\}$ , and the eigenvalues are 1, 3.

### 1-4.

Find the eigenvector matrix  $S$  such that  $S^{-1}AS, S^{-1}BS$  are simultaneously diagonalized.

## Problem 2.

Find the steady-state solution of

$$A = \begin{bmatrix} .4 & .2 \\ .6 & .8 \end{bmatrix}$$

## Problem 3.

Decide the stability of the system

$$A = \begin{bmatrix} 4 & -2 \\ 1 & 1 \end{bmatrix},$$

and find the solution of  $u' = Au$  for  $u_0 = \begin{bmatrix} 3 \\ 2 \end{bmatrix}$ .

