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MC 2020 : Linear Algebra

Tutorial-05

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1. (a) Write the equation $x_1^2 + 4x_1x_2 + 4x_3^2 - 10x_1x_3 + 5x_2^2$ in quadratic form and as X^TAX for some symmetric matrix A . Classify it as positive definite, indefinite or negative definite.
- (b) Find a real symmetric matrix C such that $Q = X^TCX$, where $Q = (x_1 - x_2)^2$.
- (c) Find the principal directions of the ellipse $17x^2 + 12xy + 8y^2 = 5$ and use it to express them in the form: $\frac{x^2}{a^2} + \frac{y^2}{b^2} = r$; where r is the right-hand side of the equation.

2. The matrix B is defined by $B = \begin{bmatrix} 1 & 3 & 0 \\ 2 & 0 & 2 \\ 1 & 1 & 2 \end{bmatrix}$

- (a) Show that $V_1 = \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}$ and $V_2 = \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$ are eigen vectors of B and find the two corresponding eigen values.
- (b) Given that the third eigen value of B is 4, find the corresponding eigenvector V_3 .

3. The matrix A is defined by $A = \begin{bmatrix} 4 & 1 \\ 2 & 3 \end{bmatrix}$

- (a) Find the eigen values and the corresponding eigen vectors.
- (b) Define the matrices P , P^{-1} and show that $D = P^{-1}AP$ is a diagonal matrix.
- (c) Find $\text{trace}(P^{-1}AP)$.
- (d) Find A^3 (Hint : $A^k = PD^kP^{-1}$).

4. Let $A = \begin{pmatrix} 2 & 2 & 0 \\ 2 & 5 & 3 \\ 0 & 3 & 8 \end{pmatrix}$

- (a) Compute the three upper-left determinants (principal minors) of A .
 - (b) Using eigen values determine whether A is positive definite, positive semidefinite, negative definite, negative semidefinite, or indefinite.
5. (a) For which real values of λ do the following vectors form a linearly dependent set in R^3 ?
- $v_1 = (\lambda, -\frac{1}{2}, -\frac{1}{2})$, $v_2 = (-\frac{1}{2}, \lambda, -\frac{1}{2})$ and $v_3 = (-\frac{1}{2}, -\frac{1}{2}, \lambda)$
- (b) Use the Wronskian to show that the following functions $f_1(x) = e^x$, $f_2(x) = xe^x$, and $f_3(x) = x^2e^x$ are linear independent vectors in $C^\infty(-\infty, \infty)$.

6. (a) Find the eigen values λ_1 and λ_2 of the matrix $A = \begin{pmatrix} 3 & 1 \\ 5 & -1 \end{pmatrix}$ also find the eigenvalues of A^T and A^{-1} .
- (b) Verify that
- $\lambda_1 + \lambda_2 = \text{trace}(A)$.
 - $\lambda_1 \cdot \lambda_2 = \det(A)$.
 - Eigenvalues of A^T are also λ_1 and λ_2 .
 - Eigenvalues of A^{-1} are $\frac{1}{\lambda_1}$ and $\frac{1}{\lambda_2}$.
- (c) Find the eigenvectors of A .
7. (a) Show that $\mathbf{r} = \begin{pmatrix} -2 \\ 0 \\ 1 \end{pmatrix}$ is an eigenvector of $\mathbf{A} = \begin{pmatrix} 7 & 4 & -4 \\ 4 & 1 & 8 \\ -4 & 8 & 1 \end{pmatrix}$ and determine the corresponding eigenvalue.
- (b) State two other eigenvectors of \mathbf{A} which, together with \mathbf{r} , give three mutually perpendicular eigenvectors and state the corresponding eigenvalues.
- (c) What is the value of $\det(\mathbf{A})$?
8. The matrix B is defined by $B = \begin{bmatrix} 1 & -2 \\ -2 & 1 \end{bmatrix}$
- Find the eigenvalues of B .
 - Find an eigenvector corresponding to each eigenvalues.
 - Verify that these eigenvectors are orthogonal.
 - Given that $A = \begin{pmatrix} 1 & 4 \\ 2 & 3 \end{pmatrix}$, $U = \begin{pmatrix} 6 & 5 \\ -3 & k \end{pmatrix}$, find the values of k such that $U^{-1}AU = \begin{pmatrix} -1 & 0 \\ 0 & 5 \end{pmatrix}$
9. (a) Given matrices A and P below,
- $$A = \begin{pmatrix} 1 & 2 & -3 \\ 2 & 5 & -4 \\ -3 & -4 & 8 \end{pmatrix}, P = \begin{pmatrix} 1 & -2 & 7 \\ 0 & 1 & -2 \\ 0 & 0 & 1 \end{pmatrix}$$
- Show that $P^T A P$ is a diagonal matrix.
- (b) Compute the eigen values of A .
10. Transform the shape with vertices $A = \begin{bmatrix} 2 \\ -1 \end{bmatrix}$, $B = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$, $C = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$, $D = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$ by the matrix $M = \begin{bmatrix} -1 & 1 \\ 2 & 1 \end{bmatrix}$. Find the determinant of M ?

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