

3. a) $A = \begin{pmatrix} 3 & 2 \\ 2 & 6 \end{pmatrix}$

$$\begin{vmatrix} 3-\lambda & 2 \\ 2 & 6-\lambda \end{vmatrix} = (3-\lambda)(6-\lambda) - 4 = 0$$

$$18 - 9\lambda + \lambda^2 - 4 = 0$$

$$\lambda^2 - 9\lambda + 14 = 0$$

$$(\lambda-7)(\lambda-2) = 0$$

$$\boxed{\lambda = 2, 7}$$

$D = C^{-1}AC$ where $D = \begin{pmatrix} \lambda_1 & \\ & \lambda_2 \end{pmatrix}$ and C is composed of \vec{v}_1 and \vec{v}_2

so $D = \begin{pmatrix} 2 & 0 \\ 0 & 7 \end{pmatrix}$

b) $D = C^{-1}AC \rightarrow CD C^{-1} = A$

$$e^A = C e^D C^{-1}$$

not super-rigorous proof:
(not required for full credit)

$$e^A = \sum_{n=0}^{\infty} \frac{A^n}{n!} = I + A + \frac{A^2}{2!} + \frac{A^3}{3!} + \dots$$

$$= C C^{-1} + C D C^{-1} + \frac{C D C^{-1} C D C^{-1}}{2!} + \frac{C D C^{-1} C D C^{-1} C D C^{-1}}{3!} + \dots$$

$$= C C^{-1} + C D C^{-1} + \frac{C D^2 C^{-1}}{2!} + \frac{C D^3 C^{-1}}{3!} + \dots$$

$$= C \sum_{n=0}^{\infty} \frac{D^n}{n!} C^{-1} = \boxed{C e^D C^{-1}}$$

Need to find C : $\lambda=2: \begin{pmatrix} 3 & 2 \\ 2 & 6 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = 2 \begin{pmatrix} a \\ b \end{pmatrix} \rightarrow 3a + 2b = 2a \rightarrow a = -2b$

$$\begin{matrix} 2a + 6b = 2b \\ -4b \end{matrix} \rightarrow b = b, \text{ choose } b = 1$$

for $\lambda_1 = 2$, $v_1 = \begin{pmatrix} -2 \\ 1 \end{pmatrix}$

$\lambda = 7: \begin{pmatrix} 3 & 2 \\ 2 & 6 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = 7 \begin{pmatrix} a \\ b \end{pmatrix} \rightarrow 3a + 2b = 7a \rightarrow a = b/2$

$$\begin{matrix} 2a + 6b = 7b \\ b \end{matrix} \rightarrow b = b, \text{ choose } b = 2$$

for $\lambda_2 = 7$, $v_2 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$

$$C = \begin{pmatrix} -2 & 1 \\ 1 & 2 \end{pmatrix}$$

(needs to correspond to $D = \begin{pmatrix} 2 & 0 \\ 0 & 7 \end{pmatrix}$, so \vec{v}_1 associated with $\lambda_1 = 2$ needs to be c.v.s.t.)

continued

Note: solution is the same for any valid eigenvectors, e.g. $v_1 = \begin{pmatrix} -1 \\ 1/2 \end{pmatrix}$ $v_2 = \begin{pmatrix} 1/2 \\ 1 \end{pmatrix}$

$$C = \begin{pmatrix} -2 & 1 \\ 1 & 2 \end{pmatrix}, \text{ for } 2 \times 2 \text{ matrix, } C^{-1} = \frac{1}{\det(C)} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$$

$$\begin{vmatrix} -2 & 1 \\ 1 & 2 \end{vmatrix} = -4 - 1 = -5$$

$$C^{-1} = -\frac{1}{5} \begin{pmatrix} 2 & -1 \\ -1 & -2 \end{pmatrix} = \frac{1}{5} \begin{pmatrix} -2 & 1 \\ 1 & 2 \end{pmatrix}$$

Quick check

$$\frac{1}{5} \begin{pmatrix} -2 & 1 \\ 1 & 2 \end{pmatrix} \begin{pmatrix} -2 & 1 \\ 1 & 2 \end{pmatrix} = \frac{1}{5} \begin{pmatrix} 5 & 0 \\ 0 & 5 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \checkmark$$

$$\begin{aligned} \text{so } e^A &= C e^D C^{-1} = \begin{pmatrix} -2 & 1 \\ 1 & 2 \end{pmatrix} \begin{pmatrix} e^2 & 0 \\ 0 & e^7 \end{pmatrix} \begin{pmatrix} -2 & 1 \\ 1 & 2 \end{pmatrix} \frac{1}{5} \\ &= \frac{1}{5} \begin{pmatrix} -2e^2 & e^7 \\ e^2 & 2e^7 \end{pmatrix} \begin{pmatrix} -2 & 1 \\ 1 & 2 \end{pmatrix} = \boxed{\frac{1}{5} \begin{pmatrix} 4e^2 + e^7 & -2e^2 + 2e^7 \\ -2e^2 + 2e^7 & e^2 + 4e^7 \end{pmatrix}} \end{aligned}$$

for diagonal matrices, you can exponentiate the non-zero terms
b/c ~~the~~ for a diagonal matrix:

$$\begin{aligned} e^D &= \sum_{n=0}^{\infty} \frac{D^n}{n!} = I + D + \frac{D^2}{2!} + \frac{D^3}{3!} + \dots \\ &= \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} + \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix} + \frac{1}{2!} \begin{pmatrix} \lambda_1^2 & 0 \\ 0 & \lambda_2^2 \end{pmatrix} + \frac{1}{3!} \begin{pmatrix} \lambda_1^3 & 0 \\ 0 & \lambda_2^3 \end{pmatrix} + \dots \\ &= \begin{pmatrix} e^{\lambda_1} & 0 \\ 0 & e^{\lambda_2} \end{pmatrix} \end{aligned}$$