

HW #5

7.1.1. Which of the following functions $F: \mathbb{R}^3 \rightarrow \mathbb{R}$ are linear? (a) $F(x, y, z) = x$,
 (b) $F(x, y, z) = y - 2$, (c) $F(x, y, z) = x + y + 3$, (d) $F(x, y, z) = x - y - z$,
 (e) $F(x, y, z) = xyz$, (f) $F(x, y, z) = x^2 - y^2 + z^2$, (g) $F(x, y, z) = e^{x-y+z}$.

A D

7.2.7. Find a linear transformation that maps the unit circle $x^2 + y^2 = 1$ to the ellipse $\frac{1}{4}x^2 + \frac{1}{9}y^2 = 1$. Is your answer unique?

$$T(x, y) = \left(\frac{x}{2}, \frac{y}{3} \right)$$

$$\begin{aligned} x \mapsto \frac{x}{2}, y \mapsto \frac{y}{3} &\Rightarrow \left(\frac{x}{2} \right)^2 + \left(\frac{y}{3} \right)^2 = 1 \\ &\Rightarrow \frac{1}{4}x^2 + \frac{1}{9}y^2 = 1 \\ &\text{not unique} \end{aligned}$$

$$T(x, y) = \left(\frac{1}{2\sqrt{2}}x + \frac{1}{3\sqrt{2}}y, \frac{1}{2\sqrt{2}}x - \frac{1}{3\sqrt{2}}y \right)$$

$$= \left(\frac{1}{2\sqrt{2}}x + \frac{1}{3\sqrt{2}}y \right) + \left(\frac{1}{2\sqrt{2}}x - \frac{1}{3\sqrt{2}}y \right) = 1$$

$$\begin{aligned} &= \frac{1}{8}x^2 + \frac{1}{18}y^2 + \frac{1}{6}xy + \frac{1}{8}x^2 + \frac{1}{18}y^2 - \frac{1}{6}xy = 1 \\ &= \frac{1}{4}x^2 + \frac{1}{9}y^2 = 1 \end{aligned}$$

$$a^2 + c^2 = \frac{1}{4}$$

$$b^2 + d^2 = \frac{1}{9}$$

$$ad = -cd$$

8.2.1. Find the eigenvalues and eigenvectors of the following matrices:

$$(a) \begin{pmatrix} 1 & -2 \\ -2 & 1 \end{pmatrix},$$

$$Av = \lambda v$$

$$Av - \lambda v = (A - \lambda I) \cdot v = 0$$

$$\det(A - \lambda I) = 0$$

$$\begin{aligned} \det(A - \lambda I) &= \begin{vmatrix} 1-\lambda & -2 \\ -2 & 1-\lambda \end{vmatrix} \\ &= \lambda^2 - 2\lambda - 3 \\ &= (\lambda + 1) \cdot (\lambda - 3) \\ &= 0 \end{aligned}$$

$$\begin{aligned} v &= \begin{pmatrix} 1 \\ 1 \end{pmatrix} \lambda_1 = -1 \\ v &= \begin{pmatrix} 1 \\ 1 \end{pmatrix} \lambda_2 = 3 \end{aligned}$$

$$\begin{aligned} \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} &= a_{11} \cdot a_{22} - a_{12} \cdot a_{21} \\ \begin{vmatrix} -\lambda+1 & -2 \\ -2 & -\lambda+1 \end{vmatrix} &= (-\lambda+1) \cdot (-\lambda+1) - (-2) \cdot (-2) \\ &= \lambda^2 - 2\lambda - 3 \end{aligned}$$

$$\text{eigenvalue } \lambda_1 = -1$$

$$\lambda_2 = 3$$

$$\lambda_1 = -1$$

$$A - \lambda_1 I = \begin{pmatrix} 2 & -2 \\ -2 & 2 \end{pmatrix}$$

$$Av = \lambda v$$

$$(A - \lambda I) \cdot v = 0$$

$$\begin{pmatrix} 2 & -2 & | & 0 \\ -2 & 2 & | & 0 \end{pmatrix} \begin{array}{l} R_1 \rightarrow R_1 \cdot \frac{1}{2} \\ R_1 \rightarrow R_1 \cdot \frac{1}{2} \end{array} \begin{pmatrix} 1 & -1 & | & 0 \\ -2 & 2 & | & 0 \end{pmatrix} \begin{array}{l} R_2 = R_1 \cdot 2 \\ R_2 = (-2) \cdot R_1 = R_2 \end{array}$$

$$\begin{pmatrix} 1 & -1 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix} \quad \begin{array}{l} x_1 - x_2 = 0 \\ x_1 = x_2 \end{array}$$

$$x_2 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$A - \lambda_2 I = \begin{pmatrix} -2 & -2 \\ -2 & -2 \end{pmatrix}$$

$$Av = \lambda v \quad (A - \lambda I) \cdot v = 0$$

$$\begin{pmatrix} -2 & -2 & | & 0 \\ -2 & -2 & | & 0 \end{pmatrix} \begin{array}{l} R_1 = R_1 \cdot (-\frac{1}{2}) \\ R_1 = R_1 \cdot (-2) \end{array} \begin{pmatrix} 1 & 1 & | & 0 \\ -2 & -2 & | & 0 \end{pmatrix} \begin{array}{l} R_2 = R_1 \cdot 2 \\ R_2 = R_2 - (-2) \cdot R_1 \end{array}$$

$$\begin{pmatrix} 1 & 1 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix} \quad \begin{array}{l} x_1 = -x_2 \\ x_1 = x_2 \end{array}$$

$$x_2 = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

$$\text{eigenvectors: } \begin{pmatrix} 1 \\ 1 \end{pmatrix} \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

$$(c) \begin{pmatrix} 3 & 1 \\ -1 & 1 \end{pmatrix},$$

$$Av = \lambda v$$

$$Av - \lambda v = (A - \lambda I) \cdot v = 0$$

$$\begin{aligned} \det(A - \lambda I) &= \begin{vmatrix} 3-\lambda & 1 \\ -1 & 1-\lambda \end{vmatrix} \\ &= \lambda^2 - 4\lambda + 4 \\ &= (\lambda - 2)^2 \\ &= 0 \end{aligned}$$

$$\begin{aligned} \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} &= a_{11} \cdot a_{22} - a_{12} \cdot a_{21} \\ \begin{vmatrix} -\lambda+3 & 1 \\ -1 & -\lambda+1 \end{vmatrix} &= (-\lambda+3) \cdot (-\lambda+1) - 1 \cdot (-1) \\ &= \lambda^2 - 4\lambda + 4 \end{aligned}$$

$$\lambda_1 = 2$$

$$\lambda_1 = 2$$

$$A - \lambda_1 I = \begin{pmatrix} 1 & 1 \\ -1 & -1 \end{pmatrix}$$

$$Av = \lambda v$$

$$(A - \lambda I) \cdot v = 0$$

$$\begin{pmatrix} 1 & 1 & | & 0 \\ -1 & -1 & | & 0 \end{pmatrix} \begin{array}{l} R_2 = R_1 \cdot (-1) \\ R_2 = R_2 - (-1) \cdot R_1 \end{array} \begin{pmatrix} 1 & 1 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix}$$

$$x_1 = -x_2$$

$$x_2 = x_2$$

$$x_2 = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

$$v_1 = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

$$\lambda_2 = 2$$

$$A - \lambda_2 I = \begin{pmatrix} 1 & 1 \\ -1 & -1 \end{pmatrix}$$

$$Av = \lambda v$$

$$(A - \lambda I) \cdot v = 0$$

$$\begin{pmatrix} 1 & 1 & | & 0 \\ -1 & -1 & | & 0 \end{pmatrix} \begin{array}{l} R_2 = R_1 \cdot (-1) \\ R_2 = R_2 - (-1) \cdot R_1 \end{array} \begin{pmatrix} 1 & 1 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix}$$

$$x_1 = -x_2 \quad x_2 = x_2$$

$$x_2 = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

$$v_2 = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

$$(e) \begin{pmatrix} 3 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 3 \end{pmatrix},$$

$$Av = \lambda v$$

$$Av - \lambda v = (A - \lambda I) \cdot v = 0$$

$$\det(A - \lambda I) = \begin{vmatrix} 3-\lambda & -1 & 0 \\ -1 & 2-\lambda & -1 \\ 0 & -1 & 3-\lambda \end{vmatrix}$$

$$= -\lambda^3 + 8\lambda^2 - 19\lambda + 12$$

$$= -(\lambda-1) \cdot (\lambda^2 - 7\lambda + 12)$$

$$= -(\lambda-1) \cdot (\lambda-3) \cdot (\lambda-4)$$

$$= 0$$

$$\begin{vmatrix} -\lambda+3 & -1 & 0 \\ -1 & -\lambda+2 & -1 \\ 0 & -1 & -\lambda+3 \end{vmatrix} = (-\lambda+3) \cdot (-\lambda+2) \cdot (-\lambda+3) + (-1) \cdot (-1) \cdot 0 + 0 \cdot (-1) \cdot (-1) - 0 \cdot (-\lambda+2) \cdot 0 - (-1) \cdot (-1) \cdot (-\lambda+3) - (-\lambda+3) \cdot (-1) \cdot (-1) = -\lambda^3 + 8\lambda^2 - 19\lambda + 12$$

$$\lambda_1 = 1 \quad \lambda_2 = 3 \quad \lambda_3 = 4$$

$$A - \lambda_1 I = \begin{pmatrix} 2 & -1 & 0 \\ -1 & 1 & -1 \\ 0 & -1 & 2 \end{pmatrix} \xrightarrow{R_1 \leftrightarrow R_2} \begin{pmatrix} -1 & 1 & -1 \\ 2 & -1 & 0 \\ 0 & -1 & 2 \end{pmatrix} \xrightarrow{R_1 = R_1 + R_2} \begin{pmatrix} 1 & 0 & -1 \\ -1 & 1 & -1 \\ 0 & -1 & 2 \end{pmatrix} \xrightarrow{R_2 = R_2 + R_1} \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & -2 \\ 0 & -1 & 2 \end{pmatrix} \xrightarrow{R_2 = R_2 / 2} \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & -2 \\ 0 & -1 & 2 \end{pmatrix} \xrightarrow{R_3 = R_3 + R_2} \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & -2 \\ 0 & 0 & 0 \end{pmatrix}$$

$$Av = \lambda v$$

$$(A - \lambda_1 I) v = 0$$

$$\begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & -2 \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{R_1 = R_1 + R_2} \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & -2 \\ 0 & 0 & 0 \end{pmatrix} \quad \begin{matrix} x_2 = 2x_3 \\ x_1 = x_3 \\ x_3 = x_3 \end{matrix} \quad \begin{matrix} x_1 = x_3 \\ x_2 = 2x_3 \\ x_3 = x_3 \end{matrix} \quad x = \begin{pmatrix} x_3 \\ 2x_3 \\ x_3 \end{pmatrix} \quad \lambda_3 = \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix} \quad v_1 = \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix}$$

$$\lambda_2 = 3$$

$$A - \lambda_2 I = \begin{pmatrix} 0 & -1 & 0 \\ -1 & -1 & -1 \\ 0 & -1 & 0 \end{pmatrix}$$

$$Av = \lambda v$$

$$(A - \lambda_2 I) \cdot v = 0$$

$$\begin{pmatrix} 0 & -1 & 0 \\ -1 & -1 & -1 \\ 0 & -1 & 0 \end{pmatrix} \xrightarrow{R_2 \leftrightarrow R_1} \begin{pmatrix} -1 & -1 & -1 \\ 0 & -1 & 0 \\ 0 & -1 & 0 \end{pmatrix} \xrightarrow{R_1 = R_1 / -1} \begin{pmatrix} 1 & 1 & 1 \\ 0 & -1 & 0 \\ 0 & -1 & 0 \end{pmatrix} \xrightarrow{R_2 = R_2 / -1} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 0 \\ 0 & -1 & 0 \end{pmatrix} \xrightarrow{R_3 = R_3 + R_2} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$R_1 = R_1 - R_2 \quad \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix} \quad \begin{matrix} x_2 = 0 \\ x_1 = -x_3 \\ x_3 = x_3 \end{matrix} \quad x = \begin{pmatrix} -x_3 \\ 0 \\ x_3 \end{pmatrix} \quad \lambda_3 = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} \quad v_2 = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$$

$$\lambda_3 = 4$$

$$A - \lambda_3 I = \begin{pmatrix} -1 & -1 & 0 \\ -1 & -2 & -1 \\ 0 & -1 & -1 \end{pmatrix}$$

$$Av = \lambda v$$

$$(A - \lambda_3 I) \cdot v = 0$$

$$\begin{pmatrix} -1 & -1 & 0 \\ -1 & -2 & -1 \\ 0 & -1 & -1 \end{pmatrix} \xrightarrow{R_1 = R_1 / -1} \begin{pmatrix} 1 & 1 & 0 \\ -1 & -2 & -1 \\ 0 & -1 & -1 \end{pmatrix} \xrightarrow{R_2 = R_2 + R_1} \begin{pmatrix} 1 & 1 & 0 \\ 0 & -1 & -1 \\ 0 & -1 & -1 \end{pmatrix} \xrightarrow{R_2 = R_2 / -1} \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & -1 & -1 \end{pmatrix} \xrightarrow{R_3 = R_3 + R_2} \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{R_1 = R_1 - R_2} \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{pmatrix} \quad \begin{matrix} x_2 = -x_3 \\ x_1 = x_3 \\ x_3 = x_3 \end{matrix}$$

$$X = \begin{pmatrix} x_3 \\ -x_3 \\ x_3 \end{pmatrix} \quad X_3 = \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix} \quad V_3 = \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$$

$$(g) \quad \begin{pmatrix} 1 & -3 & 11 \\ 2 & -6 & 16 \\ 1 & -3 & 7 \end{pmatrix},$$

$$A_V = R_V$$

$$AV - \lambda V = (A - \lambda I) \cdot V$$

$$= 0$$

$$\det(A - \lambda I) = 0$$

$$\text{Npf}(A - \lambda I) = \begin{vmatrix} 1-\lambda & -3 & 11 \\ 2 & -6-\lambda & 16 \\ 1 & -3 & 7-\lambda \end{vmatrix}$$

$$= -\lambda^3 + 2\lambda^2 - 2\lambda$$

$$= -\lambda \cdot (\lambda^2 - 2\lambda + 2)$$

$$= -\lambda \cdot (\lambda - (1-i)) \cdot (\lambda - (1+i))$$

$$= 0$$

| | | | |
|--------------|--------------|--------------|---|
| $-\lambda+1$ | -3 | 11 | |
| 2 | $-\lambda-6$ | 16 | $= (-\lambda+1) \cdot (-\lambda+6) \cdot (-\lambda+7) + (-3) \cdot 16 \cdot 1 + 11 \cdot 2 \cdot (-3) - 1 \cdot (-\lambda-6) \cdot 11 \cdot (-3) - 16 \cdot (-\lambda+1) \cdot (-\lambda+7) \cdot (-3)$ |
| 1 | -3 | $-\lambda+7$ | $= -\lambda^3 + 2\lambda^2 - 2\lambda$ |

$$\lambda_1 = 0$$

$$\lambda_2 = 1 - i$$

$$\mathcal{N}_3 = 1 + i$$

$$\lambda_1 = 0$$

$$A - \lambda I = \begin{pmatrix} 1 & -3 & 11 \\ 2 & -6 & 16 \\ 1 & -3 & 7 \end{pmatrix}$$

$$(A - \lambda I) \cdot V = 0 \quad \left(\begin{array}{ccc|c} 1 & -3 & 11 & 0 \\ 2 & -6 & 16 & 0 \\ 1 & -3 & 7 & 0 \end{array} \right) \xrightarrow{R_2 = R_2 - 2 \cdot R_1} \left(\begin{array}{ccc|c} 1 & -3 & 11 & 0 \\ 0 & 0 & -6 & 0 \\ 1 & -3 & 7 & 0 \end{array} \right) \xrightarrow{R_3 = R_3 - R_1} \left(\begin{array}{ccc|c} 1 & -3 & 11 & 0 \\ 0 & 0 & -6 & 0 \\ 0 & 0 & -4 & 0 \end{array} \right) \xrightarrow{R_2 = R_2 / -6} \left(\begin{array}{ccc|c} 1 & -3 & 11 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & -4 & 0 \end{array} \right)$$

$$R_3 = R_3 - (-4) \cdot R_2 \quad \left(\begin{array}{ccc|c} 1 & -3 & 11 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right) \quad R_1 = R_1 - 11 \cdot R_2 \quad \left(\begin{array}{ccc|c} 1 & -3 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right) \quad \begin{array}{l} x_3 = 0 \\ x_1 = 3x_2 \\ x_2 = x_2 \end{array} \quad x_2 = \begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix} \quad V_1 = \begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix}$$

$$A - \lambda_2 I = \begin{pmatrix} i & -3 & 11 \\ 2 & -7+i & 16 \\ 1 & -3 & 6+i \end{pmatrix}$$

$$AV = \lambda V \quad (A - \lambda I) \cdot V = 0 \quad \begin{pmatrix} 1 & -3 & 6+1i & | & 0 \\ 2 & -7+1i & 16 & | & 0 \\ 1 & -3 & 6+1i & | & 0 \end{pmatrix} R_1 = R_1 / i \quad \begin{pmatrix} 1 & 3i & -11i & | & 0 \\ 2 & -7+1i & 16 & | & 0 \\ 1 & -3 & 6+1i & | & 0 \end{pmatrix} R_2 = R_2 - 2 \cdot R_1 \quad \begin{pmatrix} 1 & 3i & -11i & | & 0 \\ 0 & -7-5i & 16+22i & | & 0 \\ 1 & -3 & 6+1i & | & 0 \end{pmatrix} R_3 = R_3 - 1 \cdot R_1$$

$$\left(\begin{array}{ccc|c} 1 & 3i & -11i & 0 \\ 0 & -7-5i & 16+22i & 0 \\ 0 & -3-3i & 6+12i & 0 \end{array} \right) R_2: R_2 / (-7-5i) \quad \left(\begin{array}{ccc|c} 1 & 3i & -11i & 0 \\ 0 & i & -3-i & 0 \\ 0 & -3-3i & 6+12i & 0 \end{array} \right) R_3: R_3 - [-3-3i] R_2 \quad \left(\begin{array}{ccc|c} 1 & 3i & -11i & 0 \\ 0 & i & -3-i & 0 \\ 0 & 0 & 0 & 0 \end{array} \right) R_1: R_1 - (3i) R_2$$

$$x_2 = (3+i) \cdot x_3 \quad x_1 = (3+2i) \cdot x_3$$

$$\begin{aligned} x_1 &= (3+2i) \cdot x_3 \\ x_2 &= (3+i) \cdot x_3 \\ x_3 &= x_3 \end{aligned} \quad x_3 = \begin{pmatrix} 3+2i \\ 3+i \\ 1 \end{pmatrix} \quad v_2 = \begin{pmatrix} 3+2i \\ 3+i \\ 1 \end{pmatrix}$$

$$\lambda_3 = 1+i$$

$$A - \lambda_3 I = \begin{pmatrix} -i & -3 & 11 \\ 2 & -7-i & 16 \\ 1 & -3 & 6-i \end{pmatrix}$$

$$Av = \lambda v \quad (A - \lambda I) \cdot v = 0 \quad \begin{pmatrix} -i & -3 & 11 & | & 0 \\ 2 & -7-i & 16 & | & 0 \\ 1 & -3 & 6-i & | & 0 \end{pmatrix} R_1 = R_1 - i \begin{pmatrix} 1 & -3i & 11i & | & 0 \\ 2 & -7-i & 16 & | & 0 \\ 1 & -3 & 6-i & | & 0 \end{pmatrix} R_2 = R_2 - 2 \cdot R_1 \begin{pmatrix} 1 & -3i & 11i & | & 0 \\ 0 & -7+5i & 16-22i & | & 0 \\ 1 & -3 & 6-i & | & 0 \end{pmatrix}$$

$$R_3 = R_3 - 1 \cdot R_1 \begin{pmatrix} 1 & -3i & 11i & | & 0 \\ 0 & -7+5i & 16-22i & | & 0 \\ 0 & -3+3i & 6-12i & | & 0 \end{pmatrix} R_2 = R_2 / (-7+5i) \begin{pmatrix} 1 & -3i & 11i & | & 0 \\ 0 & 1 & -3+i & | & 0 \\ 0 & -3+3i & 6-12i & | & 0 \end{pmatrix} R_3 = R_3 - (-3+3i) \cdot R_2 \begin{pmatrix} 1 & -3i & 11i & | & 0 \\ 0 & 1 & -3+i & | & 0 \\ 0 & 0 & 0 & | & 0 \end{pmatrix}$$

$$R_1 = R_1 - (-3i) \cdot R_2 \begin{pmatrix} 1 & 0 & -3+2i & | & 0 \\ 0 & 1 & -3+i & | & 0 \\ 0 & 0 & 0 & | & 0 \end{pmatrix} \quad \begin{aligned} x_2 &= (3-i) \cdot x_3 \\ x_1 &= (3-2i) \cdot x_3 \end{aligned} \quad \begin{aligned} x_1 &= (3-2i) \cdot x_3 \\ x_2 &= (3-i) \cdot x_3 \\ x_3 &= x_3 \end{aligned} \quad \begin{aligned} x_3 &= \begin{pmatrix} 3-2i \\ 3-i \\ 1 \end{pmatrix} \\ v_3 &= \begin{pmatrix} 3-2i \\ 3-i \\ 1 \end{pmatrix} \end{aligned}$$

8.3.2. Find the eigenvalues and a basis for the each of the eigenspaces of the following matrices. Which are complete?

(a) $\begin{pmatrix} 4 & -4 \\ 1 & 0 \end{pmatrix}$,

$$\begin{aligned} \det(A - \lambda I) &= \begin{vmatrix} 4-\lambda & -4 \\ 1 & -\lambda \end{vmatrix} \\ &= -\lambda(4-\lambda) + 4 \\ &= \lambda^2 - 4\lambda + 4 \\ &= (\lambda - 2)^2 \end{aligned}$$

Eigen values are 2, 2

$$(A - 2I)x = 0$$

$$\begin{pmatrix} 2 & -4 \\ 1 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$x - 2y = 0$$

$$\text{Eigen space} = \left\{ \begin{pmatrix} 1 \\ 2 \end{pmatrix} \right\}$$

Eigen multiplicity of eigen value

A isn't complete

8.5.1. Find the eigenvalues and an orthonormal eigenvector basis for the following symmetric matrices:

(a) $\begin{pmatrix} 2 & 6 \\ 6 & -7 \end{pmatrix}$

$$Av = \lambda v$$

$$(A - \lambda I) \cdot v = 0$$

$$\begin{aligned} \det(A - \lambda I) &= \begin{vmatrix} 2-\lambda & 6 \\ 6 & -7-\lambda \end{vmatrix} \\ &= \lambda^2 + 5\lambda - 50 \end{aligned}$$

$$= (\lambda + 10)(\lambda - 5)$$

$$= 0$$

$$\lambda_1 = -10$$

$$\lambda_2 = 5$$

$$\lambda_1 = -10$$

$$A - \lambda_1 I = \begin{pmatrix} 12 & 6 \\ 6 & 3 \end{pmatrix}$$

$$\begin{pmatrix} 12 & 6 & | & 0 \\ 6 & 3 & | & 0 \end{pmatrix} R_1 = R_1 / 12 \begin{pmatrix} 1 & 1/2 & | & 0 \\ 6 & 3 & | & 0 \end{pmatrix} R_2 = R_2 - 6 \cdot R_1 \begin{pmatrix} 1 & 1/2 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix} \quad x_1 = -\frac{1}{2} \cdot x_2 \quad x_2 = x_2$$

$$x_2 = \begin{pmatrix} -1/2 \\ 1 \end{pmatrix} \quad v_1 = \begin{pmatrix} -1/2 \\ 1 \end{pmatrix}$$

$$\lambda_2 = 5$$

$$A - \lambda_2 I = \begin{pmatrix} -3 & 6 \\ 6 & 12 \end{pmatrix}$$

$$\left(\begin{array}{cc|c} -3 & 6 & 0 \\ 6 & 12 & 0 \end{array} \right) R_1 = R_1 / -3 \left(\begin{array}{cc|c} 1 & -2 & 0 \\ 6 & 12 & 0 \end{array} \right) R_2 = R_2 - 6 \cdot R_1 \left(\begin{array}{cc|c} 1 & -2 & 0 \\ 0 & 0 & 0 \end{array} \right) \begin{array}{l} x_1 = 2x_2 \\ x_2 = x_2 \end{array} \quad x = \begin{pmatrix} 2x_2 \\ x_2 \end{pmatrix} \quad x_2 = \begin{pmatrix} 2 \\ 1 \end{pmatrix} \quad v_2 = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

$$(b) \begin{pmatrix} 5 & -2 \\ -2 & 5 \end{pmatrix},$$

$$\det(A - \lambda I) = \begin{vmatrix} 5-\lambda & -2 \\ -2 & 5-\lambda \end{vmatrix} \\ = \lambda^2 - 10\lambda + 21 \\ = (\lambda - 3) \cdot (\lambda - 7) \\ = 0$$

$$\begin{vmatrix} -\lambda + 5 & -2 \\ -2 & -\lambda + 5 \end{vmatrix} = (-\lambda + 5) \cdot (-\lambda + 5) - (-2) \cdot (-2) \\ = \lambda^2 - 10\lambda + 21$$

$$\lambda_1 = 3$$

$$\lambda_2 = 7$$

$$\lambda_1 = 3 \quad \begin{pmatrix} 2 & -2 \\ -2 & 2 \end{pmatrix}$$

$$A - \lambda_1 I = \begin{pmatrix} 2 & -2 \\ -2 & 2 \end{pmatrix}$$

$$\left(\begin{array}{cc|c} 2 & -2 & 0 \\ -2 & 2 & 0 \end{array} \right) R_1 = R_1 / 2 \left(\begin{array}{cc|c} 1 & -1 & 0 \\ -2 & 2 & 0 \end{array} \right) R_2 = R_2 - (-2) \cdot R_1 \left(\begin{array}{cc|c} 1 & -1 & 0 \\ 0 & 0 & 0 \end{array} \right) \begin{array}{l} x_1 = x_2 \\ x_2 = x_2 \end{array} \quad x = \begin{pmatrix} x_2 \\ x_2 \end{pmatrix} \quad x_2 = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \quad v_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$\lambda_2 = 7 \quad \begin{pmatrix} -2 & -2 \\ -2 & -2 \end{pmatrix}$$

$$A - \lambda_2 I = \begin{pmatrix} -2 & -2 \\ -2 & -2 \end{pmatrix}$$

$$\left(\begin{array}{cc|c} -2 & -2 & 0 \\ -2 & -2 & 0 \end{array} \right) R_1 = R_1 / -2 \left(\begin{array}{cc|c} 1 & 1 & 0 \\ -2 & -2 & 0 \end{array} \right) R_2 = R_2 - (-2) \cdot R_1 \left(\begin{array}{cc|c} 1 & 1 & 0 \\ 0 & 0 & 0 \end{array} \right) \begin{array}{l} x_1 = -x_2 \\ x_2 = x_2 \end{array} \quad x = \begin{pmatrix} -x_2 \\ x_2 \end{pmatrix} \quad x_2 = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

$$v_2 = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

8.7.1. Find the singular values of the following matrices:

$$(c) \begin{pmatrix} 1 & -2 \\ -3 & 6 \end{pmatrix},$$

$$\begin{bmatrix} 1 & -2 \\ -3 & 6 \end{bmatrix}^T = \begin{bmatrix} 1 & -3 \\ -2 & 6 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -2 \\ -3 & 6 \end{bmatrix} \cdot \begin{bmatrix} 1 & -3 \\ -2 & 6 \end{bmatrix}$$

$$W = \begin{bmatrix} -3 & 6 \end{bmatrix} \begin{bmatrix} -2 & 6 \end{bmatrix}$$

$$\begin{pmatrix} 1 \end{pmatrix} \cdot \begin{pmatrix} 1 \end{pmatrix} + \begin{pmatrix} -2 \end{pmatrix} \cdot \begin{pmatrix} -2 \end{pmatrix} \quad \begin{pmatrix} 1 \end{pmatrix} \cdot \begin{pmatrix} -3 \end{pmatrix} + \begin{pmatrix} -2 \end{pmatrix} \cdot \begin{pmatrix} 6 \end{pmatrix} \\ \begin{pmatrix} -3 \end{pmatrix} \cdot \begin{pmatrix} 1 \end{pmatrix} + \begin{pmatrix} 6 \end{pmatrix} \cdot \begin{pmatrix} -2 \end{pmatrix} \quad \begin{pmatrix} -3 \end{pmatrix} \cdot \begin{pmatrix} -3 \end{pmatrix} + \begin{pmatrix} 6 \end{pmatrix} \cdot \begin{pmatrix} 6 \end{pmatrix} = \begin{bmatrix} 5 & -15 \\ -15 & 45 \end{bmatrix}$$

$$\text{Eigenvalue: } 50, \text{ eigenvector } \begin{bmatrix} -113 \\ 1 \end{bmatrix}$$

$$\text{Eigenvalue: } 0, \text{ eigenvector } \begin{bmatrix} 3 \\ 1 \end{bmatrix}$$

$$\sigma_1 = 5\sqrt{2}$$

$$\Sigma = \begin{bmatrix} 5\sqrt{2} & 0 \\ 0 & 0 \end{bmatrix}$$

$$U = \begin{bmatrix} -\sqrt{10}/10 & 3\sqrt{10}/10 \\ 3\sqrt{10}/10 & \sqrt{10}/10 \end{bmatrix}$$

$$\begin{pmatrix} \sqrt{2} \\ 10 \end{pmatrix} \begin{bmatrix} 1 & -3 \\ -2 & 6 \end{bmatrix} = \begin{bmatrix} (\sqrt{2}/10) \begin{pmatrix} 1 \end{pmatrix} & (\sqrt{2}/10) \begin{pmatrix} -3 \end{pmatrix} \\ (\sqrt{2}/10) \begin{pmatrix} -2 \end{pmatrix} & (\sqrt{2}/10) \begin{pmatrix} 6 \end{pmatrix} \end{bmatrix}$$

$$= \begin{bmatrix} \sqrt{2}/10 & -3\sqrt{2}/10 \\ -\sqrt{2}/5 & 3\sqrt{2}/5 \end{bmatrix}$$

$$V_1 = \frac{1}{\sigma_1} \cdot \begin{bmatrix} 1 & -2 \\ -3 & 6 \end{bmatrix}^T \cdot U_1$$

$$\begin{bmatrix} \sqrt{2}/10 & -3\sqrt{2}/10 \\ -\sqrt{2}/5 & 3\sqrt{2}/5 \end{bmatrix} \cdot \begin{bmatrix} -\sqrt{10}/10 \\ 3\sqrt{10}/10 \end{bmatrix} = \begin{bmatrix} (\sqrt{2}/10) \cdot (-\sqrt{10}/10) + (-3\sqrt{2}/10) \cdot (3\sqrt{10}/10) \\ (-\sqrt{2}/5) \cdot (-\sqrt{10}/10) + (3\sqrt{2}/5) \cdot (3\sqrt{10}/10) \end{bmatrix}$$

$$= \frac{1}{5\sqrt{2}} \cdot \begin{bmatrix} 1 & -3 \\ -2 & 6 \end{bmatrix} \cdot \begin{bmatrix} -\sqrt{10}/10 \\ 3\sqrt{10}/10 \end{bmatrix}$$

$$= \begin{bmatrix} -\sqrt{5}/5 \\ 2\sqrt{5}/5 \end{bmatrix}$$

$$= \begin{bmatrix} -\sqrt{5}/5 \\ 2\sqrt{5}/5 \end{bmatrix}$$

$$\begin{bmatrix} 2\sqrt{5}/5 \\ \sqrt{5}/5 \end{bmatrix}$$

$$V = \begin{bmatrix} -\sqrt{5}/5 & 2\sqrt{5}/5 \\ 2\sqrt{5}/5 & \sqrt{5}/5 \end{bmatrix}$$

$$U, \Sigma, V = \begin{bmatrix} 1 & -2 \\ -3 & 6 \end{bmatrix} = U \Sigma V^T$$

$$U = \begin{bmatrix} -\sqrt{10}/10 & 3\sqrt{10}/10 \\ 3\sqrt{10}/10 & \sqrt{10}/10 \end{bmatrix}$$

$$\Sigma = \begin{bmatrix} 5\sqrt{2} & 0 \\ 0 & 0 \end{bmatrix}$$

$$V = \begin{bmatrix} -\sqrt{5}/5 & 2\sqrt{5}/5 \\ 2\sqrt{5}/5 & \sqrt{5}/5 \end{bmatrix}$$