Tutorial exercise for the Week Commencing Monday 20220404

1. Find the eigenvalues and corresponding eigenvectors for the matrix A given below. Is A diagonalizable? Justify your answer in at most one sentence.

$$A = \begin{bmatrix} 3 & -1 & -1 \\ -12 & 0 & 5 \\ 4 & -2 & -1 \end{bmatrix}$$

2. For each matrix find all eigenvalues and a basis of each eigenspace. Which matrix can be diagonalized and why? If yes, indicate the diagonal matrix D and the invertible matrix P such that $A = PDP^{-1}$. [*Hint:* $\lambda = 4$ *is an eigenvalue*.]

a)
$$A = \begin{bmatrix} 1 & -3 & 3 \\ 3 & -5 & 3 \\ 6 & -6 & 4 \end{bmatrix}$$

b)
$$A = \begin{bmatrix} -3 & 1 & -1 \\ -7 & 5 & -1 \\ -6 & 6 & -2 \end{bmatrix}$$

- 3. A 7×7 matrix A has three eigenvalues. One eigenspace is 2-dimensional and one of the others is 3-dimensional. Is it possible for A to be not diagonalizable? Justify your answer.
- 4. a) If A is row-equivalent to the identity matrix, then A must be diagonalizable. Is this statement TRUE or FALSE?
 - b) Justify your answer to a). Give a proof if TRUE or a concrete counter-example if FALSE. In the second case, you should verify that your counter-example is row-equivalent to identity matrix but not diagonalizable.
- 5. Let V = C[a,b]. Verify the inner product properties for the inner product given by:

$$\langle f,g \rangle = \int_{a}^{b} f(t)g(t)dt$$

6. Use the Gram-Schmidt process to find an orthonormal basis for \mathbb{R}^3 given the basis $\{\mathbf{x_1} = (2, 1, 2), \mathbf{x_2} = (4, 1, 0), \mathbf{x_3} = (3, 1, -1)\}$.

- 7. Let V be the vector space $\mathbb{R}_2[t]$ of polynomials of degree ≤ 2 with real coefficients with the inner product $\langle p,q \rangle = p(-2)q(-2) + p(0)q(0) + p(2)q(2)$, i.e. the interpolation inner product.
 - a) Find an orthogonal basis for V starting from the standard basis $\{1,t,t^2\}$ using the Gram-Schmidt process.
 - b) Find the coordinates of $p(t) = 1 + 2t + 3t^2$ with respect to the orthogonal basis found in part a).
- 8. Let W be the subspace of R^3 spanned by the vector $\mathbf{v} = (1,2,3)$. Find orthogonal bases for W and W^{\perp} respectively. Is the union of these two bases a basis for \mathbb{R}^3 ?
- 9. Let S be a (finite) subset of an inner product vector space V, and define $S^{\perp} = \{ v \in V : \langle v, u \rangle = 0 \text{ for every } u \in S \}$, i.e. S^{\perp} is the set of vectors orthogonal to S. Show that in fact S^{\perp} is a subspace of V. If W = Span S, what is the relationship between S^{\perp} and W^{\perp} ? Justify your answer.
- 10. Let $A \in \mathbb{R}^{m \times n}$, i.e. A is an $m \times n$ matrix with real entries. Show that Nul A is the orthogonal complement of Row A.
- 11. Let $V = C^{\infty}[\mathbb{R}]$, the vector space of real functions having continuous derivatives of all orders. Let D be the differentiation operator on V. Determine the eigenvalues and corresponding eigenvectors of D.
- 12. Let $\{(x_i, y_i): i = 1, 2,...,n\}$ be n points in \mathbb{R}^2 . Show that:

$$\mid x_1y_1 + x_2y_2 + + x_ny_n \mid \ \leq \ (x_1^2 + x_2^2 + + x_n^2)^{1/2} \, (y_1^2 + y_2^2 + + y_n^2)^{1/2}$$

Tutorial 12 Solutions

$$Q(1) |A-JI| = |3-J-1-1| = 0$$

$$\begin{vmatrix} -12 & 0-J & 5 \\ 4 & -2 & -1-J \end{vmatrix} = 0$$

Algebraic multiplicity of all 1:=1. , i=1,2,3

i) For
$$\lambda_1 = 1$$
. $A - \lambda_1 \overline{1} = \begin{vmatrix} 2 & -1 & -1 \\ -12 & -1 & 5 \\ 4 & -2 & -2 \end{vmatrix}$

S6,
$$(A-1,I)x = 0 \Rightarrow 2x_1 - x_2 - x_3 = 0$$

 $5x_2 - x_3 = 0$

$$\Rightarrow \quad \gamma_2 = \frac{\gamma_3}{5}$$

$$V_1 = \begin{bmatrix} 3 & 1 & 5 \end{bmatrix}$$
 is an eigen vector corresponding to

So,
$$(A-1_2I) \times = 0 \Rightarrow 4\eta_1 - \eta_2 - \eta_3 = 0$$
 $-8\eta_2 - 8\eta_3 = 0$
 $\eta_1 = \frac{\eta_2 + \eta_3}{4} \Rightarrow \eta_2 = -\eta_3$
 $\eta_2 = [0 \quad 1 \quad -1]$ is an eigen vector corresponding $\eta_1 = \frac{\eta_2 + \eta_3}{4} \Rightarrow \eta_2 = -\eta_3$
 $\eta_3 = \frac{\eta_1 + \eta_3}{4} \Rightarrow \eta_2 = -\eta_3$
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So, $(A-1_3I) \times = 0 \Rightarrow \eta_4 - \eta_4 - \eta_4 = 0$
 $\eta_4 = \eta_4 + \eta_4 \Rightarrow \eta_4 = -\eta_4$
 $\eta_4 = \frac{\eta_4 + \eta_4}{4} \Rightarrow \eta_4 = -\eta_4$
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Since geometric multiplicity of all $\eta_4 = 1$
 $\eta_4 = \eta_4 + \eta_4$
 $\eta_4 = 1 \quad -1$
 $\eta_4 = 1 \quad -1$

$$\begin{array}{c} (Q(2) | A - AI) = \begin{vmatrix} 1-A & -3 & 3 \\ 3 & -5+3 & 3 \\ 6 & -6 & 4+A \end{vmatrix} = 0 \\ \Rightarrow (A-4)(A^2 - 4A-4) = 0 \\ \Rightarrow (A-4)(A^2 - 4A-4) = 0 \\ \Rightarrow (A-4)(A+3)^2 = 0 \\ \Rightarrow (A-4)(A+3)^2 = 0 \\ \Rightarrow (A-4)(A-3) = \begin{vmatrix} -3 & -3 & 3 \\ 3 & -9 & 3 \\ 6 & -6 & 0 \end{vmatrix} R_{2} + R_{2} + R_{1} \begin{vmatrix} -3 & -3 & 3 \\ 0 & -12 & 6 \\ 0 & 0 & 0 \end{vmatrix} \\ & R_{3} + R_{3} + 9R_{1} \begin{vmatrix} -3 & -3 & 3 \\ 0 & -12 & 6 \\ 0 & 0 & 0 \end{vmatrix} \\ & R_{3} + R_{3} + 9R_{1} \begin{vmatrix} -3 & -3 & 3 \\ 0 & -12 & 6 \\ 0 & 0 & 0 \end{vmatrix} \\ & R_{3} + R_{3} + R_{3} = 0 \\ & R_{3} - R_{3} + R_{3} = 0 \\ & R_{3} - R_{3} -$$

As geometric multiplicity
$$(C,M)$$
 of $A_1 = Algebraic multiplicity$ and C_1,M of $A_2 = A.M$ of $A_2 = A$

$$A \text{ is diagonalizable.}$$

$$P = \begin{bmatrix} 1 & 1 & -1 \\ \frac{1}{2} & 0 & 1 \end{bmatrix} \text{ constring eigen vectors as columns.}$$

$$PDP' = A , P^{-1} = \begin{bmatrix} \frac{1}{2} & -\frac{1}{2} & \frac{1}{2} \\ -\frac{1}{2} & \frac{3}{2} & -\frac{1}{2} \end{bmatrix}$$

Verification: $PDP' = A , P^{-1} = \begin{bmatrix} \frac{1}{2} & -\frac{1}{2} & \frac{1}{2} \\ -\frac{1}{2} & \frac{3}{2} & -\frac{1}{2} \end{bmatrix}$

$$A = \begin{bmatrix} -3 & 1 & -1 \\ -7 & 5 & -1 \\ -6 & 6 & -2 \end{bmatrix}$$

$$A = AIJ = 0 \Rightarrow \begin{bmatrix} -3-1 & 1 & -1 \\ -7 & 5-4 \end{pmatrix} - 1 = 0$$

$$\Rightarrow (3+1) \begin{bmatrix} (3+1)(5-1)-6 \end{bmatrix} = (1(3+1)-6) - 1(4(3+6(5-1))=0$$

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So, $[A-1,T] \times = 0 \Rightarrow -H_1 + H_2 - H_3 = 0$ $-4H_2 + 6H_3 = 0 \Rightarrow H_2 = 0$ $6H_3 = 0 \Rightarrow H_3 = 0$ So, dim Eigenspace con to A_1) = 0 $\Rightarrow G_1 \cdot M_1 = 0 \Rightarrow A_1 = 0$ $\Rightarrow A_2 = 0$ $\Rightarrow A_3 = 0$ $\Rightarrow A_4 = 0 \Rightarrow A_4 = 0$ $\Rightarrow A_4 \Rightarrow A_5 \Rightarrow A_$

Q (3) Let W, , W2 and W3 be the eigen spaces corresponding to the 3 distinct eigen values. Let olim W = 2 and olim W2 = 3. Yes, it is possible for A to be diagonalizable if dim $W_3 = 7 - (2+3) = 2$ (Use Proposition 40 to justify)

(b)

10 0) 1 Q(4) a) False. b) Let $A = \begin{bmatrix} 1 & 2 \\ 0 & 1 \end{bmatrix}$ $R_{+} \Rightarrow R_{-} = I_{2}$ $= I_{2}$ $R_{+} \Rightarrow R_{-} = I_{2}$ $= I_{2}$ $R_{+} \Rightarrow R_{-} = I_{2}$ $R_{+} \Rightarrow R_{-} = I_{2}$ $R_{+} \Rightarrow R_{-} = I_{2}$ $|A - \lambda I| = |1 - \lambda 2| = 0^{2}(1 - \lambda)^{2} = 0$ $|0 - \lambda| = |1 - \lambda|$ $|-\lambda| = |1 - \lambda|$ Algebric multiplicity of (+1) = 2 $(A - AI)X = 0 \Rightarrow \begin{bmatrix} -1 & 2 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} n_1 \\ n_2 \end{bmatrix} = 0$ $= -\chi_1 + g\eta_2 = 0$ and $u_2 = 0$ o. dim of eigen space corresponding to d=1 = 0 Here, A is not diagonalizable. Algebraic multiplicity

$$(5) \langle b,g \rangle = \int f(t)g(t) dt \in \mathbb{R}$$

$$(5) \langle a,b \rangle = \int g(t)f(t) dt = \int f(t)g(t) dt$$

$$= \langle a,g \rangle$$

$$(7) \downarrow f(t) \downarrow f(t)$$

$$Q(7)^{(a)}|_{A}(t) = 1$$

$$Q_{1}(t) = |_{A_{1}}(t) = 1$$

$$Q_{1}(t) = |_{A_{2}}(t) = 1$$

$$Q_{2}(t) = 1$$

$$Q_{2}(t)$$

Q(8) Let (4,4,4) E W1 => (u, u2, 43), (1,2,3)>=0 => U,+84,+343=0 \Rightarrow (-1, -1, 1) is orthogonal to (1, 2, 3). Let (y, y2, y3) be oothogonal to (-1,-1,1) and (1,2,3). Then -y, - y2+y3=0 and y, +2y2+3y3=0 => Y2 +4Y3=0 => Y2=-4Y3 and $y_1 = -y_2 + y_3 = 4y_3 + y_3 = 5y_3$ So, (5, -4, 1) is orthogonal to both (-1,-1,1) and (1,2,3). Hence, {(5,-4,1), (-1,-1,1), (1,2,3)} is a set of orthogonal Nectors in R3. By Proposition 41 it will be linearly independent => 9t forms a basis of IR3, as dim IR3 = 3, Also, W= Span (5,-4,1), (1,1,1)} Basis for W = & (1,2,3)} and W = & (5,-4,1) o(-1,-1,1)

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Q(9) 51 = {v e V | (v, u)=0 + ues}
  0(0, u) =0 + u es > 0 est, s + ¢
   11) Let U, V2 ESt. Then,
                  (4, u) = 0 and (4, u) =0 + ues
                       => < v, +v2, u> = @ < v, +u> + < v, +u> + ues
                                                                                   =0+0=0
                        => 18,+18, E SI
      111) Let CEF and v, est.
                            (Cx,, u) = c(x,, u) = c.0 =0
                              => CU, ES
          and St is a subspace of V.
     Liet W= Span S. Then, 5 = W.
           Let rest => (v, u> =0 + ues
           let we W. Then, w = ZdoUo, do F S= & 4, u2 - 4m}
                              > <u, w> = Zu, Zdiui> = Zdi <v, ui>
                              =) V & W (as WEW is
                                                                                                arbitrary)
                       =) 8 c W
         Let use w. Then, <v, w) = 0 + weW = spans
                                                       => < \( \mathbb{u}, \( \mathbb{u} \) = 0 \( \mathbb{V} \) | \( \mathbb{E} \) | \( \mathbb{E} \) \( \mathbb{E
                                                            => [W1 & S1] Hence, |S1=W1]
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Or let A be on min motion with real education Claim: Nul A = (Row A) Let Z & Nul A => Az =0 ⇒ a, z =0 , + 1 = i ≤m Fer any y & Row A, y = I aixi , rie R => y'z = (= 0,2;) = (= (= 0,7) Z = \(\tau_{1}^{\tau} z \); \(a_{1}^{\tau} z \) = 0 => Z E (Row A) => [Nul A c(Row A)] Z & (Row A) => <z,y>=0 > y & Row A => < z, a; > =0 (for panticular choices of y=a;) => (Row A) C NWA Y 15" = m => (Row A) = Nul A)

Q 12 Let $U = (y_1, y_2, -y_n)$ $\in \mathbb{R}^n$ As $\mathbb{R}^n(\mathbb{R})$ is an inner and $\mathcal{U} = (y_1, y_2, -y_n)$ $\in \mathbb{R}^n$. Explain $\mathcal{U} = \mathcal{U}_1, \mathcal{U}_2 = \mathcal{U}_1, \mathcal{U}_1, \mathcal{U}_1, \mathcal{U}_2 = \mathcal{U}_1, \mathcal{U}_1, \mathcal{U}_2 = \mathcal{U}_1, \mathcal{U}_1, \mathcal{U}_1, \mathcal{U}_1, \mathcal{U}_2 = \mathcal{U}_1, \mathcal{U}_1,$ By Cauchy- Schwarz Thequals we have the result directly? 3) U = 0 then (u, v) = [n; y: = 0, ie | n,y, + 2-y2- - +myn]=0 and (2,2+ 1,2+ - -+ 2,2) = 0 =) $|x,y|+--+x_1y_1|=(x_1^2+x_2^2+-+2x_1^2)^{\frac{1}{2}}(y_1^2+y_2^2+-+y_1^2)^{\frac{1}{2}}$ lot u =0. Then, (m2+ n2+ - +2)>0, ire <4, 4>>0. Let us choose, $\omega = \vee - \lambda u , \quad \lambda = \frac{\langle v, u \rangle}{\langle y, u \rangle} \cdot \frac{\langle v, u \rangle}{\langle y, u \rangle} - 0$ Now, (w, w) = >0 (by dy') inner product space (R (R)) => (v - 14) >0 = (v, v- du) - 1(u, v-du) >0 ⇒ < 10, 10) -1<0, 10> -1<0, 10> +12<4, 10> > 0 => < v, v> -1 < y, te> -1 < 4, v) + 12(t), u> > 0 (using (1)) => (1,1e) > 1 (4,1e) = <u>(4,1e)</u> $\int |x^{2}|^{2} = x^{2}$ => Ku, u>/ < < u, u> < u, u> => | x4, 12> | \(\subseteq \tau, \tau > $= \int m_1 y_1 + m_2 y_2 + - + m_n y_n \leq \int (x_1^2 + m_2^2 + - + m_n^2)^{\frac{1}{2}} (y_1^2 + y_2^2 + - + y_n^2)^{\frac{1}{2}}$

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	Suppose de R is on eigen value for D.
	let y = fex) be comes pointing eigenvector in the
	Let y=f(x) be corresponding eigenvector in the situation the vectors now actually function f: R -> R

NB: Note the similarity with Q 2cls of Grade Improvement Exam. 2 = ddz y in terms of te, we get = dx + C, where C is ashitany constant. let c= lnc, Y/c = edr =) y = c,cdr The corresponding eigen function is y = e dx is an eigenvalue. The corresponding eigen function is y-e A = 0, we get the constant function

I which is on eigenfunction

Value 0:) with eigen value o.