

Characteristic polynomials, iteration

September 19th, 2024

Here are some key ideas from sections 8.7 and 8.8.

- One way we can solve for eigenvalues is by using **characteristic polynomials**. Recall that to have an eigenvector (which is nonzero), we need that

where λ is an _____. Now consider the matrix $\begin{bmatrix} 2 & 2 \\ 1 & 3 \end{bmatrix}$. Solving, we get:

- Matrices express transformations. If we start with a vector \vec{n}_0 , then we can keep applying the transformation:

- The **recursion** for this formula is _____. Now let \vec{v}_1 be an eigenvalue with eigenvector λ_1 . Likewise, let \vec{v}_2 be an eigenvalue with eigenvector λ_2 . For

$$P = \begin{bmatrix} & \\ & \end{bmatrix}; \quad \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \quad ;$$

the solution to the recursion is:

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Problem 1: (Stewart & Day 8.7) For the example matrix $\begin{bmatrix} 2 & 2 \\ 1 & 3 \end{bmatrix}$, solve for the eigenvalues and the corresponding eigenvectors.

My Attempt:

Solution:

Problem 2: (Stewart & Day 8.7) Suppose that $A^2 = 0$ for some matrix A . Show that the only possible eigenvalue of A is 0.

My Attempt:

Solution:

Problem 3: (Stewart & Day 8.8) Show that $A = PDP^{-1}$, where P is a diagonal matrix whose columns are the eigenvectors of A and D is a diagonal matrix with the corresponding eigenvalues.

a) $A = \begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix}$

b) $A = \begin{bmatrix} 1 & 1 \\ 0 & 3 \end{bmatrix}$.

My Attempt:

Solution:

Problem 4: (Stewart & Day 8.8) Suppose $\vec{n}_0 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ and $A = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$. Express the solution to the recursion $\vec{n}_{t+1} = A\vec{n}_t$ in terms of the eigenvectors and eigenvalues of A .

My Attempt:

Solution:

Problem 5: (Stewart & Day 8.7) Suppose that \vec{v} is an eigenvector of matrix A with eigenvalue λ_A , and it is also an eigenvector of matrix B with eigenvalue λ_B . Show that \vec{v} is an eigenvector of $A+B$ and find its associated eigenvalue. Then show that \vec{v} is an eigenvector of AB and find its associated eigenvalue.

My Attempt:

Solution:

Problem 6: (Stewart & Day 8.7) (Stewart & Day 8.8) Suppose $\vec{n}_0 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ and $A = \begin{bmatrix} 1 & a \\ 0 & b \end{bmatrix}$, for $a \neq 0$ and $b \neq 1$. Express the solution to the recursion $\vec{n}_{t+1} = A\vec{n}_t$ in terms of the eigenvectors and eigenvalues of A .

My Attempt:

Solution:

Challenge Problem: (Stewart & Day 8.8) Suppose that $T = \begin{bmatrix} a & -b \\ b & a \end{bmatrix}$, with $a \neq 0$ and $b \neq 0$. Show that the eigenvalues of T are $\lambda = a \pm bi$. Then show that T can be written as $T = r \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$.