

SOLUTIONS.

1. Consider the following matrix
- A
- and vectors
- \mathbf{v}_1
- and
- \mathbf{v}_2
- :

$$A = \begin{bmatrix} 1 & -1 & 0 & 1 \\ 1 & -1 & 0 & 1 \\ -1 & 0 & 1 & 1 \\ 3 & -1 & -2 & -1 \end{bmatrix}, \quad \mathbf{v}_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \\ -1 \end{bmatrix}, \quad \mathbf{v}_2 = \begin{bmatrix} 1 \\ 1 \\ 0 \\ 1 \end{bmatrix}$$

- a. Show that
- \mathbf{v}_1
- and
- \mathbf{v}_2
- are both eigenvectors of
- A
- . What are the corresponding eigenvalues?

$$\begin{bmatrix} 1 & -1 & 0 & 1 \\ 1 & -1 & 0 & 1 \\ -1 & 0 & 1 & 1 \\ 3 & -1 & -2 & -1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \\ -1 \end{bmatrix} = \begin{bmatrix} -1 \\ -1 \\ -1 \\ -1 \end{bmatrix} = -1 \cdot \begin{bmatrix} 1 \\ 1 \\ 1 \\ -1 \end{bmatrix}$$

So, \mathbf{v}_1 is an eigenvector of A with eigenvalue -1 .

$$\begin{bmatrix} 1 & -1 & 0 & 1 \\ 1 & -1 & 0 & 1 \\ -1 & 0 & 1 & 1 \\ 3 & -1 & -2 & -1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 0 \\ 1 \end{bmatrix} = 1 \cdot \begin{bmatrix} 1 \\ 1 \\ 0 \\ 1 \end{bmatrix}$$

So, \mathbf{v}_2 is an eigenvector of A with eigenvalue 1 .

- b. Show that
- 0
- is an eigenvalue of
- A
- .

Row 1 and row 2 of A are the same.

Hence, A is not invertible and thus 0 is an eigenvalue of A .

- c. Compute a basis for the eigenspace of
- A
- for the eigenvalue
- 0
- .

$$A - \lambda I = A - 0 \cdot I = A = \begin{bmatrix} 1 & -1 & 0 & 1 \\ 1 & -1 & 0 & 1 \\ -1 & 0 & 1 & 1 \\ 3 & -1 & -2 & -1 \end{bmatrix} \begin{array}{l} R_2: R_2 - R_1 \\ R_3: R_3 + R_1 \\ R_4: R_4 - 3R_1 \end{array} \begin{bmatrix} 1 & -1 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & -1 & 1 & 2 \\ 0 & 2 & -2 & -4 \end{bmatrix} \begin{array}{l} R_2 \leftrightarrow R_4 \\ \sim \end{array}$$

$$\begin{bmatrix} 1 & -1 & 0 & 1 \\ 0 & 2 & -2 & -4 \\ 0 & -1 & 1 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{array}{l} R_2: \frac{1}{2} R_2 \\ \sim \\ R_3: -1 R_3 \end{array} \begin{bmatrix} 1 & -1 & 0 & 1 \\ 0 & 1 & -1 & -2 \\ 0 & 1 & -1 & -2 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{array}{l} R_3: R_3 - R_2 \\ \sim \end{array} \begin{bmatrix} 1 & -1 & 0 & 1 \\ 0 & 1 & -1 & -2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{array}{l} R_1: R_1 + R_2 \\ \sim \end{array}$$

$$\begin{bmatrix} 1 & 0 & -1 & -1 \\ 0 & 1 & -1 & -2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{cases} x_1 = x_3 + x_4 \\ x_2 = x_3 + 2x_4 \end{cases} \quad \text{So, } \underline{x} = x_3 \begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \end{bmatrix} + x_4 \begin{bmatrix} 1 \\ 2 \\ 0 \\ 1 \end{bmatrix}$$

Hence, a basis for the eigenspace of $\lambda=0$ is $\left\{ \begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \\ 0 \\ 1 \end{bmatrix} \right\}$.

d. Compute a basis for $\text{Nul } A$.

$\text{Nul } A = \text{Nul } (A - 0 \cdot I) = \text{eigenspace of } \lambda = 0$.
 Hence, a basis for $\text{Nul } A$ is also $\left\{ \begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \\ 0 \\ 1 \end{bmatrix} \right\}$.

e. Is the matrix A diagonalizable? If it is, determine a matrix M such that $M^{-1}AM$ is a diagonal matrix. If it is not, explain why not.

We found three distinct eigenvalues: $-1, 1, 0$. Moreover, eigenvalue 0 has multiplicity two. Therefore, the sum of the dimensions of the eigenspaces equals $n=4$.
 Hence, A is diagonalizable.

$$M = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 2 \\ 0 & 1 & 1 & 0 \\ 1 & -1 & 0 & 1 \end{bmatrix} \quad \text{and} \quad D = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Then, $A = MDM^{-1}$ and thus $D = M^{-1}AM$.

f. Compute the matrix A^9 .

$$\begin{aligned} A^9 &= (MDM^{-1})^9 = MD^9M^{-1} = M \begin{bmatrix} (1)^9 & 0 & 0 & 0 \\ 0 & (-1)^9 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} M^{-1} \\ &= M \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} M^{-1} = MD^{-1}M^{-1} = A. \quad \text{So, } A^9 = A. \end{aligned}$$

2. True or false? If the given statement is true, give a brief explanation. If it is false, give a counterexample.

a. If $A = QR$ and Q is invertible, then A is similar to $B = RQ$.

True. $A = QR \Rightarrow Q^{-1}A = Q^{-1}QR \Rightarrow Q^{-1}A = R \Rightarrow Q^{-1}AQ = \underbrace{RQ}_B$.
 Hence, A is similar to $B = RQ$.

b. An elementary row operation on A does not change the determinant of A .

False. Consider $A = \begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix}$ with $\det A = 2$.

Moreover, $A \sim \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I$ and $\det I = 1$.

So, the elementary row operation did change the determinant of A .

c. If λ is an eigenvalue of A , then it is also an eigenvalue of A^T .

True. For finding eigenvalues of A , we need to solve $\det(A - \lambda I) = 0$.

Note that $\det(A^T - \lambda I) = \det(A^T - \lambda I^T) = \det((A - \lambda I)^T) = \det(A - \lambda I)$.

Since $\det(A - \lambda I)$ gives the eigenvalues of A , and because $\det(A^T - \lambda I) = \det(A - \lambda I)$, the eigenvalues of A and A^T are the same.

d. Each eigenvalue of A is also an eigenvalue of A^2 .

False. Consider $A = \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix}$ with eigenvalues 2 and 2.

$A^2 = \begin{bmatrix} 4 & 0 \\ 0 & 4 \end{bmatrix}$ with eigenvalues 4 and 4.

e. If M is a (2×2) matrix such that $\dim \text{Nul } A$ equals 1, then M has one eigenvalue equal to 0.

False. Consider $M = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$ with $\dim \text{Nul } A = 1$, but with two eigenvalues equal to zero.

f. Let B be an $(n \times n)$ matrix. Let \mathbf{e}_1 be the first column of the identity matrix I_n . If \mathbf{e}_1 is an eigenvector of B with eigenvalue 1, then the first column of B is \mathbf{e}_1 .

True. \mathbf{e}_1 is an eigenvector of B with eigenvalue 1, so $B\mathbf{e}_1 = \mathbf{e}_1$. Note that multiplying each row of B with the vector \mathbf{e}_1 has the effect of picking up the first entry in each row. Hence, equivalently, it selects the first column of B . So, $B\mathbf{e}_1 = \underline{b}_1$. Hence, $\underline{b}_1 = \mathbf{e}_1$.

g. Any invertible matrix can also be diagonalized.

False. Consider $A = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$. $\det(A) = 1 \neq 0$, so A is invertible.

Eigenvalues of A are: 1 and 1.

$A - 1 \cdot I = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$. Hence, the dimension of the eigenspace of $\lambda = 1$ is 1.

Hence, the sum of the dimensions of the eigenspaces equals $1 < 2 = n$. And thus A is not diagonalizable.

h. If A and B are 2×2 matrices which can both be diagonalized, then their sum $C = A + B$ can also be diagonalized.

False. Consider $A = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$ and $B = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix}$.

Both A and B have distinct eigenvalues and therefore they are diagonalizable.

However $C = A + B = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$ is not diagonalizable (see g.).

i. If K and L are 3×3 matrices and \mathbf{v} is an eigenvector of K and also of L , then \mathbf{v} is an eigenvector of the matrix product KL .

True. \mathbf{v} is an eigenvector of K , so $K\mathbf{v} = \lambda\mathbf{v}$ for some $\lambda \in \mathbb{R}$.
 \mathbf{v} is an eigenvector of L , so $L\mathbf{v} = \beta\mathbf{v}$ for some $\beta \in \mathbb{R}$.

Then, $KL\mathbf{v} = K(\beta\mathbf{v}) = \beta K\mathbf{v} = \beta\lambda\mathbf{v} = \gamma\mathbf{v}$ with $\gamma \in \mathbb{R}$.

Therefore, \mathbf{v} is also an eigenvector of KL with eigenvalue $\gamma = \beta\lambda$.

- j. If \underline{x} is an eigenvector of an invertible matrix P , then it is also an eigenvector of P^{-1} .

True. \underline{x} is an eigenvector of P , so $P\underline{x} = \lambda\underline{x}$ where $\underline{x} \neq \underline{0}$
 $\Rightarrow P^{-1}P\underline{x} = P^{-1}(\lambda\underline{x}) \Rightarrow I\underline{x} = \lambda(P^{-1}\underline{x}) \Rightarrow \underline{x} = \lambda(P^{-1}\underline{x})$.

Since P is invertible, we know $\lambda \neq 0$ and thus we can multiply with $\frac{1}{\lambda}$.
Hence, $P^{-1}\underline{x} = \frac{1}{\lambda}\underline{x}$.

Therefore, \underline{x} is also an eigenvector of P^{-1} , with eigenvalue $\frac{1}{\lambda}$.

3. Consider the following matrix Q :

$$Q = \begin{bmatrix} -1 & 0 & 1 \\ -3 & 4 & 1 \\ 0 & 0 & 2 \end{bmatrix}$$

Find the characteristic polynomial and the eigenvalues of Q .

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

The characteristic equation is $(2-\lambda)(-1-\lambda)(4-\lambda) = 0$.

Hence, the eigenvalues of Q are 2, -1 and 4.