

1.2 What are the complex eigenvalues of the matrix  $A$  that represents a rotation of  $R^3$  through the angle  $\theta$  about a pole  $u$ ?

Note that if we consider the pole to be a unit vector, then one gets to that vector simply by two rotations. Therefore the rotation matrix  $R_\theta(u)$  is equivalent to  $PR_\theta(e_1)P^{-1}$ . Therefore the characteristic polynomial  $\det(R_\theta(u) - \lambda\mathbb{I}_3) = \det(R_\theta(e_1) - \lambda\mathbb{I}_3)$ . Thus we have the characteristic polynomial  $(1 - \lambda)(\lambda^2 - 2\cos(\theta)\lambda + 1) = (1 - \lambda)(\lambda - e^{i\theta})(\lambda - e^{-i\theta})$ . Thus the complex eigenvalues are  $e^{i\theta}, e^{-i\theta}$ .

2.3 Let  $A$  be an  $n \times n$  complex matrix.

(a) Consider the linear operator  $T$  defined on the space  $\mathbb{C}^{n \times n}$  of all complex  $n \times n$  matrices by the rule  $T(M) = AM - MA$ . Prove that the rank of this operator is at most  $n^2 - n$ .

If we assume  $A$  is diagonalizable, where  $A = P\Lambda_1P^{-1}$  with the diagonal entries of  $\Lambda_1$  being  $\lambda_1, \dots, \lambda_n$ , then if we consider any other diagonalizable matrix  $M = P\Lambda_2P^{-1}$  then we get that

$$\begin{aligned} T(M) &= P\Lambda_1P^{-1}P\Lambda_2P^{-1} - P\Lambda_2P^{-1}P\Lambda_1P^{-1} \\ &= P\Lambda_1\Lambda_2P^{-1} - P\Lambda_2\Lambda_1P^{-1} \\ &= P(\Lambda_1\Lambda_2 - \Lambda_2\Lambda_1)P^{-1} \\ &= P(\Lambda_1\Lambda_2 - \Lambda_1\Lambda_2)P^{-1} \\ &= P0P^{-1} \\ &= 0. \end{aligned}$$

Note that since  $\Lambda_1, \Lambda_2$  are both diagonal, they commute, and since  $\Lambda_2$  has  $n$  entries then  $\text{nullity}(T) \geq n$ . Therefore by the dimension formula  $n^2 = \text{rank}(T) + \text{nullity}(T) \geq \text{rank}(T) + n, n^2 + n \geq \text{rank}(T)$

(b) Determine the eigenvalues of  $T$  in terms of the eigenvalues  $\lambda_1, \dots, \lambda_n$  of  $A$ .

Consider  $(E_{a,b})_{i,j} = \begin{cases} 1 & \text{if } i = a, j = b \\ 0 & \text{otherwise} \end{cases}$ , If we note from before the eigenvectors of  $A$  are  $P$ , and evaluate  $T(PE_{i,j}P^{-1})$  we attain the following

$$T(PE_{i,j}P^{-1}) = P(\Lambda_1E_{i,j} - E_{i,j}\Lambda_1)P^{-1} = P(\lambda_iE_{i,j} - \lambda_jE_{i,j})P^{-1} = (\lambda_i - \lambda_j)PE_{i,j}P^{-1}.$$

We have now found every eigenmatrix and eigenvalue! Namely, the set of eigenvectors of  $T$  are  $\{\lambda_i - \lambda_j : i, j \in \{1, \dots, n\}\}$ .

3.2 (a)

$$\begin{aligned} \frac{d}{dt}(A(t)^3) &= \frac{dA}{dt}A^2 + A\frac{dA^2}{dt} \\ &= \frac{dA}{dt}A^2 + A\frac{dA}{dt}A + A^2\frac{dA}{dt} \\ &= \frac{dA}{dt}A^2 + A\left(\frac{dA}{dt}A + A\frac{dA}{dt}\right) \\ &= \frac{dA}{dt}A^2 + A\frac{dA}{dt}A + A^2\frac{dA}{dt} \end{aligned}$$

(b)

$$\begin{aligned} 0 &= \frac{dI_n}{dt} = \frac{AA^{-1}}{dt} \\ 0 &= \frac{dA}{dt}A^{-1} + A\frac{dA^{-1}}{dt} \\ \frac{dA^{-1}}{dt} &= -A^{-1}\frac{dA}{dt}A^{-1} \end{aligned}$$

(c)

$$\frac{A^{-1}B}{dt} = \frac{dA^{-1}}{dt}B + A^{-1}\frac{dB}{dt} = -A^{-1}\frac{dA}{dt}A^{-1} + A^{-1}\frac{dB}{dt}$$

3.3 Solve the equation  $\frac{dX}{dt} = AX$  for the following matrices  $A$ :

- (a) Note that since  $A = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 3 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix}$ , then the solution is given by  $X = e^{tA} = \frac{1}{2} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} e^t & 0 \\ 0 & e^{3t} \end{bmatrix} \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} \frac{e^t}{2} + \frac{e^{3t}}{2} & \frac{e^{3t}}{2} - \frac{e^t}{2} \\ \frac{e^{3t}}{2} - \frac{e^t}{2} & \frac{e^t}{2} + \frac{e^{3t}}{2} \end{bmatrix}$
- (b) Note that since  $A = \begin{bmatrix} 1 & i \\ -i & 1 \end{bmatrix} = \begin{bmatrix} i & i \\ 1 & -1 \end{bmatrix} \begin{bmatrix} i & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} -1 & -i \\ 1 & 1 \end{bmatrix}$  then the solution is given by

$$X = e^{tA} = \frac{-1}{2i} \begin{bmatrix} i & i \\ 1 & -1 \end{bmatrix} \begin{bmatrix} e^{it} & 0 \\ 0 & e^t \end{bmatrix} \begin{bmatrix} -1 & -i \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} e^t \cos(it) & e^t \sin(it) \\ -e^t \sin(it) & e^t \cos(it) \end{bmatrix}.$$

3.6a Let  $s$  be the rotation of the plane with angle  $\pi/2$  about the point  $(1,1)^t$ . Write the formula for  $s$  as a product  $t_a \rho_\theta$

The transformation described in the problem can be trivially written as  $t_{(1,1)} \rho_{\pi/2} t_{(-1,-1)}$ , which shifts the point  $(1,1)$  to the origin, has the rotation action, then restores the location of  $(1,1)$ . However we can reduce our number of isomorphism used on the plane by noting  $\rho_{\pi/2} t_{(-1,-1)} = t_{(1,-1)} \rho_{\pi/2}$  from the transformation rules. Therefore  $t_{(1,1)} \rho_{\pi/2} t_{(-1,-1)} = t_{(1,1)} t_{(1,-1)} \rho_{\pi/2} = t_{(2,0)} \rho_{\pi/2}$ .