

COMP 7180 Quantitative Methods for Data Analytics and Artificial Intelligence

Exercise 3

1. Calculate the eigenvector and eigenvalue of following matrices:

(a) $\begin{bmatrix} 5 & -1 \\ 0 & 3 \end{bmatrix}$

(b) $\begin{bmatrix} 0 & -1 \\ 2 & 3 \end{bmatrix}$

(c) $\begin{bmatrix} 5 & -1 \\ 2 & 8 \end{bmatrix}$

2. Calculate the sum of eigenvalues of following matrix :

$$\begin{bmatrix} 4 & 3 & 3 \\ 6 & 10 & 2 \\ 7 & 7 & 1 \end{bmatrix}$$

3. Prove " λ^{-1} is the eigenvalue of \mathbf{A}^{-1} ", with equation $\mathbf{A}\mathbf{x} = \lambda\mathbf{x}$.

4. Given a matrix $\mathbf{A} = \begin{bmatrix} -3 & 1 \\ -5 & 3 \end{bmatrix}$, calculate the \mathbf{A}^2 , \mathbf{A}^5 and \mathbf{A}^{20} , respectively.

5. Consider matrix $\mathbf{A} = \begin{bmatrix} 0.4 & 1-c \\ 0.6 & c \end{bmatrix}$. Find the eigenvalues of \mathbf{A} , which may represent by c . And calculate the rank of \mathbf{A} when $c = 0.6$.

6. Find the condition of b that can ensure the symmetric matrix $\begin{bmatrix} 1 & b \\ b & 1 \end{bmatrix}$ has 1 negative eigenvalue. In this case, determine whether this matrix can have 2 negative eigenvalue.