

1.What is the characteristic polynomial of A?

$$A - \lambda I = \begin{bmatrix} 1-\lambda & 4 \\ 1 & 1-\lambda \end{bmatrix}$$

$$\det(A - \lambda I) = \lambda^2 - 2\lambda - 3 = 0$$

2. What are the roots of the characteristic polynomial of A?

By the equation above, $r_1 = -1$, $r_2 = 3$.

3.What are the eigenvalues of A?

$$\lambda_1 = -1, \lambda_2 = 3.$$

4.What are the eigenvectors of A?

$$\lambda = -1:$$

$$\begin{bmatrix} 2 & 4 \\ 1 & 2 \end{bmatrix} x = 0, \text{ then } x = \begin{bmatrix} 2 \\ -1 \end{bmatrix}$$

$$\lambda = 3:$$

$$\begin{bmatrix} -2 & 4 \\ 1 & -2 \end{bmatrix} x = 0, \text{ then } x = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

5.Perform one iteration of power iteration on A, using $x_0 = [1, 1]^T$ as starting vector

$$x_1 = Ax_0 = \begin{bmatrix} 1 & 4 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 5 \\ 2 \end{bmatrix}$$

6. To what eigenvector of A will power iteration ultimately converge?

It will finally converge to $\begin{bmatrix} 2 \\ 1 \end{bmatrix}$

7.What eigenvalue estimate is given by the Rayleigh quotient, using the vector $x=[1,1]^T$?

$$\lambda = \frac{x^T A x}{x^T x} = 3.5$$

8.To what eigenvector of A would the inverse iteration ultimately converge?

It will converge to the eigenvector that correspond to the smallest eigenvalue of A, that is $\begin{bmatrix} 2 \\ -1 \end{bmatrix}$

9. What eigenvalue of A would be obtained if inverse iteration were used with shift $\sigma=2$?

It will obtain the eigenvalue that is the closest to σ , that is 3.

10.If QR iteration were applied to A, to what form would it converge: diagonal or triangular? Why?

A is not symmetric, so it will not converge to diagonal, but converge to triangular.