Assignment 2

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Answer Q. 1.

For eigenvalues of A, we have

$$|\mathbf{A} - \lambda \mathbf{I}| = 0 \tag{1}$$

with

$$\begin{bmatrix} a & b \\ b & -a \end{bmatrix} - \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix} \tag{2}$$

$$= \begin{bmatrix} a - \lambda & b \\ b & -a - \lambda \end{bmatrix} \tag{3}$$

hence

$$\begin{vmatrix} a - \lambda & b \\ b & -a - \lambda \end{vmatrix} = 0$$

$$-(\alpha + \lambda)(\alpha - \lambda) - b^2 = 0 - a^2 + \lambda^2 - b^2$$

$$= 0$$
(5)

$$-(\alpha + \lambda)(\alpha - \lambda) - b^2 = 0 - a^2 + \lambda^2 - b^2 \qquad = 0 \tag{5}$$

$$\lambda^2 = a^2 + b^2 \tag{6}$$

$$\lambda = \pm \sqrt{a^2 + b^2} \tag{7}$$

For eigenvalue $\sqrt{a^2+b^2}$ and eigenvector v_1 of **A**, we have

$$\left(\mathbf{A} - \sqrt{a^2 + b^2}\mathbf{I}\right)\mathbf{v}_1 = 0 \tag{8}$$

$$\begin{pmatrix} \mathbf{A} - \sqrt{a^2 + b^2} \mathbf{I} \end{pmatrix} \mathbf{v}_1 = 0 \tag{8}$$

$$\begin{bmatrix} a + \sqrt{a^2 + b^2} & b \\ b & -a + \sqrt{a^2 + b^2} \end{bmatrix} \mathbf{v}_1 = 0 \tag{9}$$

(10)

Hence we have

$$\begin{bmatrix} a + \sqrt{a^2 + b^2} & b & 0 \\ b & -a + \sqrt{a^2 + b^2} & 0 \end{bmatrix}$$
 (11)

$$\begin{bmatrix} 1 & \frac{b}{a+\sqrt{a^2+b^2}} & 0\\ 1 & \frac{-a+\sqrt{a^2+b^2}}{b} & 0 \end{bmatrix}$$
 (12)

$$\begin{bmatrix} 0 & \frac{b}{a+\sqrt{a^2+b^2}} - \frac{-a+\sqrt{a^2+b^2}}{b} & 0\\ 2 & \frac{b}{a+\sqrt{a^2+b^2}} + \frac{-a+\sqrt{a^2+b^2}}{b} & 0 \end{bmatrix}$$
 (13)

$$\begin{bmatrix} a + \sqrt{a^2 + b^2} & b & 0 \\ b & -a + \sqrt{a^2 + b^2} & 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & \frac{b}{a + \sqrt{a^2 + b^2}} & 0 \\ 1 & \frac{-a + \sqrt{a^2 + b^2}}{b} & 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & \frac{b}{a + \sqrt{a^2 + b^2}} - \frac{-a + \sqrt{a^2 + b^2}}{b} & 0 \\ 2 & \frac{b}{a + \sqrt{a^2 + b^2}} + \frac{-a + \sqrt{a^2 + b^2}}{b} & 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & \frac{b(\sqrt{a^2 + b^2} - a)}{(a + \sqrt{a^2 + b^2})(\sqrt{a^2 + b^2} - a)} - \frac{-a + \sqrt{a^2 + b^2}}{b} & 0 \\ 2 & \frac{b(\sqrt{a^2 + b^2} - a)}{(a + \sqrt{a^2 + b^2})(\sqrt{a^2 + b^2} - a)} + \frac{-a + \sqrt{a^2 + b^2}}{b} & 0 \end{bmatrix}$$

$$\begin{bmatrix} 110 & 110 & 110 & 110 \\ 111 & 110 & 110 & 110 \\ 111 & 110 & 110 & 110 \\ 111 & 110 & 110 & 110 \\ 111 & 110 & 110 & 110 \\ 111 & 110 & 110 & 110 \\ 111 & 110 & 110 & 110 \\ 111 & 110 & 110 & 110 \\ 111 & 110 & 110 & 110 \\ 111 & 110 & 110 & 110 \\ 111 & 110 & 110 & 110 \\ 111 & 110 & 110 & 110 \\ 111 & 110 & 110 & 110 \\ 111 & 110 & 110 & 110 \\ 111 & 110 & 110 & 110 \\ 111$$

$$\begin{bmatrix} 0 & \frac{\sqrt{a^2+b^2}-a}{b} - \frac{-a+\sqrt{a^2+b^2}}{b} & 0\\ 2 & \frac{\sqrt{a^2+b^2}-a}{b} + \frac{-a+\sqrt{a^2+b^2}}{b} & 0 \end{bmatrix}$$
 (15)

$$\begin{bmatrix} 1 & \frac{a+\sqrt{a^2+b^2}}{b} & 0\\ 0 & 0 & 0 \end{bmatrix} \tag{16}$$

(17)

Therefore

$$v_1 = \begin{bmatrix} 1\\ -\frac{a+\sqrt{a^2+b^2}}{b} \end{bmatrix} \tag{18}$$

For eigenvalue $-\sqrt{a^2+b^2}$ and eigenvector v_2 of **A**, we have

$$\left(\mathbf{A} + \sqrt{a^2 + b^2}\mathbf{I}\right)\mathbf{v}_1 = 0 \tag{19}$$

$$\begin{pmatrix} \mathbf{A} + \sqrt{a^2 + b^2} \mathbf{I} \end{pmatrix} \mathbf{v}_1 = 0$$

$$\begin{bmatrix} a - \sqrt{a^2 + b^2} & b \\ b & -a - \sqrt{a^2 + b^2} \end{bmatrix} \mathbf{v}_1 = 0$$
(20)

(21)

Similar from above, we have

$$\begin{bmatrix} a - \sqrt{a^2 + b^2} & b & 0 \\ b & -a - \sqrt{a^2 + b^2} & 0 \end{bmatrix}$$
 (22)

$$\begin{bmatrix} 1 & \frac{-a-\sqrt{a^2+b^2}}{b} & 0 \\ 0 & 0 & 0 \end{bmatrix} \tag{23}$$

(24)

Therefore

$$v_2 = \begin{bmatrix} 1\\ \frac{a+\sqrt{a^2+b^2}}{a} \end{bmatrix} \tag{25}$$

Eigenpairs of **A** are $\left(\sqrt{a^2+b^2}, \begin{bmatrix} 1 \\ -\frac{a+\sqrt{a^2+b^2}}{b} \end{bmatrix}\right)$ and $\left(-\sqrt{a^2+b^2}, \begin{bmatrix} 1 \\ \frac{a+\sqrt{a^2+b^2}}{b} \end{bmatrix}\right)$ Since all the eigenvalues are distinct, \mathbf{A}' is diagonizable

For eigenvalues of B, we have

$$|\mathbf{B} - \lambda \mathbf{I}| = 0 \tag{26}$$

with

$$= \begin{bmatrix} a - \lambda & -b \\ b & a - \lambda \end{bmatrix} \tag{28}$$

hence

$$b^{2} + (a - \lambda)^{2} = 0 (29)$$

$$\left(a - \lambda\right)^2 = -b^2\tag{30}$$

$$a - \lambda = \pm bi \tag{31}$$

$$\lambda = a \pm bi \tag{32}$$

For eigenvalue a + bi and eigenvector u_1 for **B**, we have

$$\left[\mathbf{B} - (a+bi)\,\mathbf{I}\right]u_1 = 0\tag{33}$$

$$b \begin{bmatrix} i & -1 \\ 1 & i \end{bmatrix} u_1 = 0 \tag{34}$$

(35)

$$\begin{bmatrix} i & -1 & 0 \\ 1 & i & 0 \end{bmatrix} \tag{36}$$

$$\begin{bmatrix} i+1 & -1+i & 0 \\ 1 & i & 0 \end{bmatrix} \tag{37}$$

$$\begin{bmatrix} i+1 & -1+i & 0 \\ 1 & i & 0 \end{bmatrix}$$

$$\begin{bmatrix} (i+1)(i-1) & (-1+i)(-1+i) & 0 \\ 1 & i & 0 \end{bmatrix}$$
(37)

$$\begin{bmatrix}
\sqrt{a^2 + b^2} - 1 - 1 & -2i & 0 \\
1 & i & 0
\end{bmatrix}$$
(39)

$$\begin{bmatrix} 2 & 2i & 0 \\ 1 & i & 0 \end{bmatrix} \tag{40}$$

$$\begin{bmatrix} 1 & i & 0 \\ 0 & 0 & 0 \end{bmatrix} \tag{41}$$

$$\therefore u_1 = \begin{bmatrix} 1 \\ -i \end{bmatrix} \tag{42}$$

For eigenvalue a - bi and eigenvector u_2 for **B**, we have

$$\left[\mathbf{B} - (a - bi)\,\mathbf{I}\right]u_2 = 0\tag{43}$$

$$b \begin{bmatrix} -i & -1 \\ 1 & -i \end{bmatrix} u_2 = 0 \tag{44}$$

(45)

Using similar method from above, we will have

$$u_2 = \begin{bmatrix} -1\\i \end{bmatrix} \tag{46}$$

Eigenpairs of **B** are $\left(a+bi,\begin{bmatrix}1\\-i\end{bmatrix}\right)$ and $\left(a-bi,\begin{bmatrix}-1\\i\end{bmatrix}\right)$ Since all the eigenvalues are distinct, **B** is diagonizable.

Answer Q. 2.

Let **A** be

$$\begin{bmatrix} x_1 & x_2 & x_3 \\ x_4 & x_5 & x_6 \\ x_7 & x_8 & x_9 \end{bmatrix} \tag{47}$$

then considering that

$$(A - \lambda_1)\mathbf{v}_1 = 0 \tag{48}$$

$$(A - \lambda_2)\mathbf{v}_2 = 0 \tag{49}$$

hence

$$\begin{bmatrix} x_1 - x_2 - 1 \\ x_4 - x_5 + 1 \\ x_7 - x_8 \end{bmatrix} = 0$$
 (50)

$$\begin{bmatrix} 2x_1 + x_3 + 2 \\ 2x_4 + x_6 \\ 2x_7 + x_9 + 1 \end{bmatrix} = 0$$
 (51)

by solving

$$x_1 - x_2 = 1 (52)$$

$$2x_1 + x_3 = -2 (53)$$

(54)

$$x_4 - x_5 = -1 (55)$$

$$2x_4 + x_6 = 0 (56)$$

(57)

$$x_7 - x_8 = 0 (58)$$

$$2x_7 + x_9 = -1 (59)$$

we have

$$\left(-\frac{x_3}{2}-1, -\frac{x_3}{2}-2, x_3, -\frac{x_6}{2}, -\frac{x_6}{2}+1, x_6, -\frac{x_9}{2}-\frac{1}{2}, -\frac{x_9}{2}-\frac{1}{2}, x_9\right) (60)$$

hence we can express A as

$$\begin{bmatrix} -\frac{x_3}{2} - 1 & -\frac{x_3}{2} - 2 & x_3 \\ -\frac{x_6}{2} & -\frac{x_6}{2} + 1 & x_6 \\ -\frac{x_9}{2} - \frac{1}{2} & -\frac{x_9}{2} - \frac{1}{2} & x_9 \end{bmatrix}$$

$$(61)$$

Since any values of x_3 , x_6 and x_9 will meet the condition (48) and (49), hence we can put $x_3 = 2$, $x_6 = 2$ and $x_9 = 2$, getting

$$\mathbf{A} = \begin{bmatrix} -2 & -3 & 2 \\ -1 & 0 & 2 \\ -\frac{3}{2} & -\frac{3}{2} & 2 \end{bmatrix} \tag{62}$$

$$\mathbf{A} - \lambda \mathbf{I} = \begin{bmatrix} -\lambda - 2 & -3 & 2\\ -1 & -\lambda & 2\\ -\frac{3}{2} & -\frac{3}{2} & -\lambda + 2 \end{bmatrix}$$

$$(63)$$

$$|\mathbf{A} - \lambda \mathbf{I}| = -\lambda (-\lambda - 2) (-\lambda + 2) - 3\lambda \tag{64}$$

$$= -\lambda(\lambda - 1)(\lambda + 1) \tag{65}$$

hence with $|\mathbf{A} - \lambda \mathbf{I}| = 0$, we can know that the third eigenvalue is 0

For eigenvalue 0 and eigenvector v_2 3 for \mathbf{A} , we have