

HW#14

art 11

• M is $n \times n$ matrix $\bar{m} = 0$
 \bar{v} is a non-zero $\det(M) = 0$
 $\text{Im} = 0$
 M is not invertible

2. $t \Rightarrow$ the eigenvalue
 v - non-zero eigenvector
 then $Av = tv$
 $(A - tI)v = 0$
 $A - tI$ is not invertible
 $\det(A - tI) = 0$

3. 0 is an eigenvalue hence, there is a nonzero eigenvector v so that
 $Av = 0v = 0$
 \uparrow
 is not invertible

4. $M_1 = \begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & 5 & 0 & 0 \\ 0 & 0 & 5 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$ M is triangular
 the eigenvalues are 2, 5, 5, 1

$$\begin{bmatrix} -\lambda+2 & 0 & 0 & 0 \\ 0 & -\lambda+5 & 0 & 0 \\ 0 & 0 & -\lambda+5 & 0 \\ 0 & 0 & 0 & -\lambda+1 \end{bmatrix} = 0 \quad \lambda^4 - 13\lambda^3 + 57\lambda^2 - 95\lambda + 50 = 0$$

$$M_2 = \begin{bmatrix} 2 & 1 & 3 & 2 \\ 0 & 5 & 9 & 4 \\ 0 & 0 & 5 & 6 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} -\lambda+2 & 1 & 3 & 2 \\ 0 & -\lambda+5 & 9 & 4 \\ 0 & 0 & -\lambda+5 & 6 \\ 0 & 0 & 0 & -\lambda+1 \end{bmatrix} = 0 \quad \lambda^4 - 13\lambda^3 + 57\lambda^2 - 95\lambda = 0$$

$$M_3 = \begin{bmatrix} 2 & 0 & 0 & 0 \\ 1 & 5 & 0 & 0 \\ 3 & 9 & 5 & 0 \\ 5 & 8 & 6 & 1 \end{bmatrix} \begin{bmatrix} -\lambda+2 & 0 & 0 & 0 \\ 1 & -\lambda+5 & 0 & 0 \\ 3 & 9 & -\lambda+5 & 0 \\ 5 & 8 & 6 & -\lambda+1 \end{bmatrix} = 0 \quad \therefore \lambda^4 - 13\lambda^3 + 57\lambda^2 - 95\lambda = 0$$

b) Eigenvalues are 1, 2, 5, 5

$$\lambda_1 = 1$$

$$I = \begin{bmatrix} 1 & 1 & 3 & 3 \\ 0 & 4 & 9 & 4 \\ 0 & 0 & 4 & 6 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$V = \begin{bmatrix} -1/8 \\ -19/8 \\ 3/2 \\ 1 \end{bmatrix}$$

$$\approx \begin{bmatrix} 1 & 0 & 0 & -1/8 \\ 0 & 1 & 0 & -19/8 \\ 0 & 0 & 1 & 3/2 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \\ v_3 \\ v_4 \end{bmatrix} = 0$$

b) cov. t.

$$\lambda = 2$$

$$2I - m = \begin{bmatrix} 0 & 1 & 3 & 2 \\ 0 & 3 & 9 & 4 \\ 0 & 0 & 3 & 6 \\ 0 & 0 & 0 & -1 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \\ v_3 \\ v_4 \end{bmatrix} = 0 \quad \therefore v = \begin{bmatrix} 1 \\ 2 \\ 2 \\ 2 \end{bmatrix} t$$

$$\lambda = 5$$

$$5I - m = \begin{bmatrix} 1 & -1/3 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \\ v_3 \\ v_4 \end{bmatrix} = 0 \quad \therefore v = \begin{bmatrix} 1/3 \\ 1 \\ 2 \\ 2 \end{bmatrix} t$$

$$\lambda = 2$$

$$2I - m_3 = \begin{bmatrix} 1 & 0 & 0 & -3/7 \\ 0 & 1 & 0 & 1/7 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \\ v_3 \\ v_4 \end{bmatrix} = 0 \quad \therefore v = \begin{bmatrix} 3/7 \\ -1/7 \\ 0 \\ 1 \end{bmatrix} t$$

$$\lambda = 5$$

$$5I - m_3 = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & -2/3 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \\ v_3 \\ v_4 \end{bmatrix} = 0 \quad \therefore v = \begin{bmatrix} 0 \\ 0 \\ 2/3 \\ 1 \end{bmatrix} t$$

- c) 5, dimensions is 1
2, dimension is 1
1, dimensions is 1

5.

a) $y'' + py' + qy = 0$
 $D^2y + pdy + qy = 0$
 $m^2 + pm + q = 0 \quad m = -p \pm \sqrt{p^2 - 4q}$
 $m = -b \pm \sqrt{p^2 - 4q}, -b - \sqrt{b^2 - 4q}$

b) $\bar{y} = \begin{bmatrix} u \\ v \end{bmatrix} = \begin{bmatrix} y \\ y' \end{bmatrix} \quad \bar{y}' = A\bar{y} \quad y' = \frac{dy}{dt} \quad v = \frac{dv}{dt}$
 $u' + bu + qy = 0 \quad v' = bv - qu$
 $A = \begin{bmatrix} 0 & 1 \\ -q & -b \end{bmatrix}$

c) characteristic polynomial of A
 $x^2 + bx + q$

d) Eigen value of A using $x^2 + bx + q = 0$
 $= q = -b \pm \sqrt{b^2 - 4q}$

e) Both the root and the eigen value are the same.

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3. $\begin{bmatrix} 1 & 2 \\ 1 & 2 \end{bmatrix}$

$|A - \lambda I| = 0$

$\begin{bmatrix} 1 & 2 \\ 1 & 2 \end{bmatrix} - \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix} = 0 \quad \begin{vmatrix} 1-\lambda & 2 \\ 1 & 2-\lambda \end{vmatrix} = 0$

$\begin{bmatrix} 1 & 2 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = 0 \begin{bmatrix} x \\ y \end{bmatrix}$

$x + 2y = 0$
 $x = -2y$

$\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} -2k_1 \\ k_1 \end{bmatrix}$

$\lambda = 0 \rightarrow = k_1 \begin{bmatrix} -2 \\ 1 \end{bmatrix}$

$\begin{bmatrix} 1 & 2 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = 3 \begin{bmatrix} x \\ y \end{bmatrix}$

$\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} k_2 \\ k_2 \end{bmatrix}$

$\lambda = 3 \rightarrow = k_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix}$

$(1-\lambda)(2-\lambda) - 2(1) = 0$

$2-\lambda-2\lambda+\lambda^2-2=0$

$\lambda^2-3\lambda=0$

$\lambda(\lambda-3)=0$

$\lambda = 0, 3$

4. $\begin{bmatrix} 3 & 4 \\ -5 & -5 \end{bmatrix}$

$\begin{bmatrix} 3 & 4 \\ -5 & -5 \end{bmatrix} - \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix} = \begin{bmatrix} 3-\lambda & 4 \\ -5 & -5-\lambda \end{bmatrix}$

$\det \begin{vmatrix} 3-\lambda & 4 \\ -5 & -5-\lambda \end{vmatrix}$

$(3-\lambda)(-5-\lambda) + 20 = 0$

$-15 + 2\lambda + \lambda^2 + 20 = 0$

$\lambda^2 + 2\lambda + 5 = 0$

$(\lambda+1)^2 + 4 = 0$

$\sqrt{(\lambda+1)^2} = \sqrt{-4}$

$\lambda+1 = \pm 2i$

$\lambda = -1 \pm 2i$

$\lambda_1 = \begin{bmatrix} 3-(-1+2i) & 4 \\ -5 & -5-(-1+2i) \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

$\begin{bmatrix} 4-2i & 4 \\ -5 & -4-2i \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

$v_1 + (\frac{4}{5} + \frac{2}{5}i)v_2 = 0$

$v_2 = t$

$v_1 = [-\frac{4}{5} - \frac{2}{5}i]t$

$v = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = (\frac{4}{5} - \frac{2}{5}t) + [-\frac{4}{5} - \frac{2}{5}i]$

$\lambda_1 = -1+2i$ is $\begin{bmatrix} -\frac{4}{5} - \frac{2}{5}i \\ 1 \end{bmatrix}$

$\lambda_2 = -1-2i$ is $\begin{bmatrix} -\frac{4}{5} + \frac{2}{5}i \\ 1 \end{bmatrix}$

12. $\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} - \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix} = \begin{bmatrix} 1-\lambda & 1 \\ 0 & 1-\lambda \end{bmatrix}$

$(1-\lambda)(1-\lambda) = 0$

$\lambda = 1, 1$

$\lambda \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = 1 \begin{bmatrix} x \\ y \end{bmatrix}$

$x+y = x$

$y = 0$

The only value that satisfies $x+y=x$ is if $y=0 \therefore \vec{v} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$



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$$17. A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

$$v = \begin{bmatrix} -b \\ a-\lambda \end{bmatrix}$$

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} - \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix} = 0$$

$$\begin{vmatrix} a-\lambda & b \\ c & d-\lambda \end{vmatrix}$$

$$(a-\lambda)(d-\lambda) - bc = 0$$

$$ad - a\lambda - d\lambda + \lambda^2 - bc = 0$$

$$\lambda^2 - (a+d)\lambda + (ad-bc) = 0$$

$$\text{If } b=0, x=0$$

$$b \neq 0$$

$$\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} -bk \\ a-\lambda \end{bmatrix}$$

$$v = k \begin{bmatrix} -b \\ a-\lambda \\ 1 \end{bmatrix}$$

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$$\begin{bmatrix} a-\lambda & b \\ 0 & d-\lambda \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$R_1 \Rightarrow (a-\lambda)R_2 - CR_1$$

$$\begin{bmatrix} a-\lambda & b \\ 0 & (a-\lambda)(d-\lambda)-bc \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$(a-\lambda)(d-\lambda) - bc = 0$$

$$\begin{bmatrix} a-\lambda & b \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$(a-\lambda)x + by = 0$$

$$y = k$$

$$\therefore (a-\lambda)x = -bk$$

$$x = \frac{-bk}{a-\lambda}$$

$$\therefore \lambda \text{ is } v = \begin{bmatrix} -b \\ a-\lambda \end{bmatrix}$$

$$24. \begin{bmatrix} 1 & 0 & 0 \\ -1 & 3 & 0 \\ 3 & 2 & -2 \end{bmatrix} - \begin{bmatrix} \lambda & 0 & 0 \\ 0 & \lambda & 0 \\ 0 & 0 & \lambda \end{bmatrix} = 0$$

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

$$(1-\lambda)(3-\lambda)(-2-\lambda) = 0$$

$$\lambda_1 = 1$$

$$\lambda_2 = 3$$

$$\lambda_3 = -2$$

$$v_1 = c \begin{bmatrix} 3/4 \\ 3/8 \\ 1 \end{bmatrix} \text{ is a real \#}$$

$$\text{For } \lambda_2 \begin{bmatrix} -2 & 0 & 0 \\ -1 & 0 & 0 \\ 3 & 2 & -5 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 0 & 0 \\ 0 & -5 & 0 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 0 & 0 \\ 0 & -5/2 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{matrix} x=0 \\ y=2.72 \\ z=0 \end{matrix}$$

$$R_2 = R_2 - 3R_1$$

$$R_2 = R_2 - 3R_1$$

$$\therefore v_2 = c \begin{bmatrix} 0 \\ 2 \\ 1 \end{bmatrix} \text{ is a real \#}$$

$$v_3 = c \begin{bmatrix} 0 \\ 0 \\ 3 \end{bmatrix}$$

$$E_1 = \text{span} \left\{ \begin{bmatrix} 3/4 \\ 3/8 \\ 1 \end{bmatrix} \right\}; E_2 = \text{span} \left\{ \begin{bmatrix} 0 \\ 2 \\ 1 \end{bmatrix} \right\}; E_3 = \text{span} \left\{ \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \right\}$$

• Each eigenspace has a single vector
• Eigen space is one-dimensional.

6.1

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HW #14

$$1. \bar{x}' = \begin{bmatrix} 1 & 2 \\ 4 & -1 \end{bmatrix} \bar{x}$$

$$\begin{bmatrix} x_1' \\ x_2' \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 4 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\begin{aligned} x_1' &= x_1 + 2x_2 \\ x_2' &= 4x_1 - x_2 \end{aligned}$$

$$2. \bar{x}' = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix} \bar{x} + \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} x_1' \\ x_2' \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

$$\begin{aligned} x_1' &= x_1 \\ x_2' &= -x_2 + 1 \end{aligned}$$

$$5. \bar{x}' = \begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix} \bar{x}, \bar{u}(t) = \begin{bmatrix} e^{4t} \\ e^{4t} \end{bmatrix}, v(t) = \begin{bmatrix} e^{-2t} \\ -e^{-2t} \end{bmatrix}$$

$$u'(t) = \begin{bmatrix} 4e^{4t} \\ 4e^{4t} \end{bmatrix}, v'(t) = \begin{bmatrix} -2e^{-2t} \\ 2e^{-2t} \end{bmatrix}$$

$$\bar{u} = \begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix} \bar{u}$$

$$\begin{bmatrix} 4e^{4t} \\ 4e^{4t} \end{bmatrix} = \begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix} \begin{bmatrix} e^{4t} \\ e^{4t} \end{bmatrix}$$

$$= \begin{bmatrix} e^{4t} + 3e^{4t} \\ 3e^{4t} + e^{4t} \end{bmatrix}$$

$$\begin{bmatrix} 4e^{4t} \\ 4e^{4t} \end{bmatrix} = \begin{bmatrix} 4e^{4t} \\ 4e^{4t} \end{bmatrix}$$

$$x(t) = \begin{bmatrix} e^{4t} & e^{-2t} \\ e^{4t} & -e^{-2t} \end{bmatrix}$$

$$\therefore \bar{x}(t) = c_1 \begin{bmatrix} e^{4t} \\ e^{4t} \end{bmatrix} + c_2 \begin{bmatrix} e^{-2t} \\ -e^{-2t} \end{bmatrix}$$

$$\bar{v} = \begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix} \bar{v}$$

$$\begin{bmatrix} -2e^{-2t} \\ 2e^{-2t} \end{bmatrix} = \begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix} \begin{bmatrix} e^{-2t} \\ -e^{-2t} \end{bmatrix}$$

$$= \begin{bmatrix} e^{-2t} - 3e^{-2t} \\ 3e^{-2t} - e^{-2t} \end{bmatrix}$$

$$\begin{bmatrix} -2e^{-2t} \\ 2e^{-2t} \end{bmatrix} = \begin{bmatrix} -2e^{-2t} \\ 2e^{-2t} \end{bmatrix}$$

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$$6. \bar{y} = \begin{bmatrix} 4 & -1 \\ 2 & 1 \end{bmatrix} \bar{y}, \quad \bar{u}(t) = \begin{bmatrix} e^{3t} \\ e^{3t} \end{bmatrix}, \quad \bar{v}(t) = \begin{bmatrix} e^{2t} \\ 2e^{2t} \end{bmatrix}$$

$$\bar{w}(t) = \begin{bmatrix} 3e^{3t} \\ 3e^{3t} \end{bmatrix}, \quad \bar{v}'(t) = \begin{bmatrix} 2e^{2t} \\ 4e^{2t} \end{bmatrix}$$

$$u' = \begin{bmatrix} 4 & -1 \\ 2 & 1 \end{bmatrix} u$$

$$\begin{bmatrix} 3e^{3t} \\ 3e^{3t} \end{bmatrix} = \begin{bmatrix} 4 & -1 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} e^{3t} \\ e^{3t} \end{bmatrix}$$

$$= \begin{bmatrix} 4e^{3t} - e^{3t} \\ 2e^{3t} + e^{3t} \end{bmatrix}$$

$$= \begin{bmatrix} 3e^{3t} \\ 3e^{3t} \end{bmatrix}$$

$$v' = \begin{bmatrix} 4 & -1 \\ 2 & 1 \end{bmatrix} v$$

$$= \begin{bmatrix} 4 & -1 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} e^{2t} \\ 2e^{2t} \end{bmatrix}$$

$$= \begin{bmatrix} 4e^{2t} - 2e^{2t} \\ 2e^{2t} + 2e^{2t} \end{bmatrix}$$

$$\begin{bmatrix} 2e^{2t} \\ 4e^{2t} \end{bmatrix} = \begin{bmatrix} 2e^{2t} \\ 4e^{2t} \end{bmatrix}$$

$$\therefore x(t) = c_1 \begin{bmatrix} e^{3t} \\ e^{3t} \end{bmatrix} + c_2 \begin{bmatrix} e^{2t} \\ 2e^{2t} \end{bmatrix}$$