

Q: Let  $T$  be the linear operator on  $\mathbb{R}^4$  given by the matrix

$$A = \begin{bmatrix} 0 & 0 & 0 & 0 \\ s & 0 & 0 & 0 \\ 0 & t & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad \text{wrt std basis.}$$

a) Find all values of  $s$  and  $t$  for which  $T$  is diagonalizable.

b) Find an ordered basis  $B$  of  $\mathbb{R}^4$  st.  $[T]_B$  is diagonal matrix, whenever  $T$  is diagonalizable.

Sol<sup>n</sup>: First, Let us find the eigenvalues of  $T$  which is represented by the matrix  $A$  wrt the std basis. So, we have,

$$\det(\lambda I - A) = 0 \Rightarrow \det \begin{pmatrix} \begin{bmatrix} \lambda & 0 & 0 & 0 \\ -s & \lambda & 0 & 0 \\ 0 & -t & \lambda-1 & 0 \\ 0 & 0 & 0 & \lambda-1 \end{bmatrix} \end{pmatrix} = 0$$
$$\Rightarrow \lambda^2 (\lambda-1)^2 = 0 \Rightarrow \lambda = 0, 0, 1, 1$$

Hence, the e. values of  $T$  are:  $\lambda_1 = 0$  with  $A.M.(\lambda_1)$   
 $= A.M.(0) = 2$

and  $\lambda_2 = 1$  with  $A.M.(\lambda_2)$   
 $= A.M.(1) = 2$

We know that  $T$  is diagonalizable if  $A.M.(\lambda) = G.M.(\lambda)$   
 $\forall \lambda \in \Lambda(T)$   
 $\downarrow$   
Set of all e. values.

Now, for,  $\lambda_1 = 0$ , let's consider the matrix  $A - \lambda_1 I = A$

Then we have,

$$A \sim \begin{bmatrix} 0 & 0 & 0 & 0 \\ s & 0 & 0 & 0 \\ 0 & t & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \sim \begin{bmatrix} s & 0 & 0 & 0 \\ 0 & \textcircled{t} & 1 & 0 \\ 0 & 0 & 0 & \textcircled{1} \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad \text{--- (I)}$$

For,  $AM(0) = 2 = GM(0)$ , we must have  $\dim(\text{null}(A - \lambda_1 I)) = 2$

$$\Leftrightarrow \text{nullity}(A) = 2 \Leftrightarrow \text{rank}(A) = 4 - 2 = 2 \quad \text{--- (II)}$$

From (I), (II), we can see that  $\text{nullity}(A) = 2 \Leftrightarrow s = 0$ . [By RNT]

So, for  $T$  to be diagonalizable, we get  $s = 0$ .

Now, for  $\lambda_2 = 1$ , consider,  $A - \lambda_2 I = A - I$

$$A - I \sim \begin{bmatrix} -1 & 0 & 0 & 0 \\ s & -1 & 0 & 0 \\ 0 & t & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \sim \begin{bmatrix} -1 & 0 & 0 & 0 \\ 0 & t & 0 & 0 \\ s & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

If  $t = 0$ ,  $A - I \sim \begin{bmatrix} -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ s & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$ , If  $t \neq 0$ ,  $A - I \sim \begin{bmatrix} \textcircled{-1} & 0 & 0 & 0 \\ 0 & \textcircled{t} & 0 & 0 \\ s & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$

$$\sim \begin{bmatrix} \textcircled{-1} & 0 & 0 & 0 \\ 0 & \textcircled{-1} & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

So, in both cases,  $GM(1) = \text{nullity}(A - I) = 2$  [As,  $\text{rank}(A - I) = 2$ ]

So, from above two observation, we get that for  $T$  to be diagonalizable,  $s = 0$  and  $t \in \mathbb{R}$ .

b) For a basis  $B$  of  $\mathbb{R}^4$  st  $[T]_B$  is diagonal, we can consider  $B = B_1 \cup B_2$ , where  $B_1$  and  $B_2$  are the basis of eigenspace of  $\lambda_1 = 0$  and  $\lambda_2 =$  respectively.

For  $\lambda = 0$ ,  $A - 0 \cdot I \sim \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & t & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$       Notation:  $E_\lambda = \text{Eigenspace}(\lambda)$

$\therefore$  if  $(x, y, z, w) \in E_0$ , then  $w = 0$  and  $ty + z = 0$   
 $\Rightarrow z = -ty$

$\therefore (x, y, z, w) = (x, y, -ty, 0)$   
 $= x(1, 0, 0, 0) + y(0, 1, -t, 0)$

$\therefore B_1 = \{ (1, 0, 0, 0), (0, 1, -t, 0) \}$

Similarly,  $A - I \sim \begin{bmatrix} -1 & 0 & 0 & 0 \\ 0 & t & 0 & 0 \\ s & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & -t & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$

$\therefore$  if  $(x, y, z, w) \in E_1$ , then,  $x = 0, y = 0$   
 $\therefore (x, y, z, w) = z(0, 0, 1, 0) + w(0, 0, 0, 1)$

$\therefore B_2 = \{ (0, 0, 1, 0), (0, 0, 0, 1) \}$

$\therefore$  For  $B = B_1 \cup B_2 = \{ (1, 0, 0, 0), (0, 1, -t, 0), (0, 0, 1, 0), (0, 0, 0, 1) \}$

$[T]_B = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$  which is diagonal with eigenvalues in the diagonal entries.

Ques Consider the IVP

$$\frac{dy}{dx} = \begin{cases} \frac{xy}{x^2+y^2} & , (x,y) \neq (0,0) \\ \frac{1}{2} & , (x,y) = (0,0) \end{cases}$$

With initial condition

$$y(x_0) = 0$$

(i) For what values of  $x_0$  does this IVP have a solution according to the existence theorem?

(ii) Additionally, for such  $x_0$  find the largest positive  $\alpha$  such that the solution exists in the interval  $(x_0 - \alpha, x_0 + \alpha)$ .

Sol:- Let  $f(x,y) = \begin{cases} \frac{xy}{x^2+y^2} & , (x,y) \neq (0,0) \\ \frac{1}{2} & , (x,y) = (0,0) \end{cases}$

$\lim_{(x,y) \rightarrow (0,0)} f(x,y)$  does not exist because

along  $y = mx$ ,  $\lim_{(x,y) \rightarrow (0,0)} f(x,y) = \frac{m}{1+m^2}$

$\Rightarrow f(x,y)$  is not continuous on any rectangle containing  $(0,0)$ .

$\Rightarrow$  for  $x_0 = 0$ , the existence theorem is not applicable.

For  $x_0 \neq 0$ :

$$\text{Let } R_b = \{ (x, y) \in \mathbb{R}^2 \mid |x - x_0| < |x_0|, |y| < b \}$$

For  $b > 0$ ,  $R_b$  doesn't contain  $(0, 0)$ .

So, by existence th<sup>m</sup>, this IVP has a sol<sup>n</sup>.

$$\alpha = \min \left\{ |x_0|, \frac{b}{K} \right\}$$

$$\text{where } K = \sup_R f(x, y)$$

$$= \frac{1}{2}$$

$$\therefore x^2 + y^2 - 2xy \geq 0$$

$$\Rightarrow \frac{xy}{x^2 + y^2} \leq \frac{1}{2}$$

$$\alpha = \min \{ |x_0|, 2b \}$$

$$= |x_0| \quad \text{by choosing } b > \frac{|x_0|}{2}$$

Q3. Let  $A$  be the  $3 \times 3$  matrix given by

$$A = \begin{bmatrix} 4 & 1 & 2 \\ 1 & 3 & 1 \\ 2 & 1 & 3 \end{bmatrix}$$

Using Cayley Hamilton theorem, show that  $A$  is invertible and find its inverse.

Answer

First, we calculate characteristic polynomial of  $A$ .

$$\det p(x) = \det (A - xI)$$

$$= \det \begin{pmatrix} 4-x & 1 & 2 \\ 1 & 3-x & 1 \\ 2 & 1 & 3-x \end{pmatrix}$$

$$= -(x^3 - 10x^2 + 27x - 21)$$

Note that  $p(0) = +21 \neq 0$

$\therefore A$  is invertible

By Cayley Hamilton,  $p(A) = 0$

$$\Rightarrow A^3 - 10A^2 + 27A - 21I = 0$$

$$\Rightarrow A(A^2 - 10A + 27I) = +21I$$

$$\Rightarrow A \left( \frac{+1}{21} (A^2 - 10A + 27I) \right) = I$$

$$\therefore A^{-1} = \frac{1}{21} (A^2 - 10A + 27I)$$

$$A^2 = \begin{bmatrix} 4 & 1 & 2 \\ 1 & 3 & 1 \\ 2 & 1 & 3 \end{bmatrix} \begin{bmatrix} 4 & 1 & 2 \\ 1 & 3 & 1 \\ 2 & 1 & 3 \end{bmatrix} = \begin{bmatrix} 21 & 9 & 15 \\ 9 & 11 & 8 \\ 15 & 8 & 14 \end{bmatrix}$$

$$A^{-1} = \frac{1}{21} \left\{ \begin{bmatrix} 21 & 9 & 15 \\ 9 & 11 & 8 \\ 15 & 8 & 14 \end{bmatrix} - 10 \begin{bmatrix} 4 & 1 & 2 \\ 1 & 3 & 1 \\ 2 & 1 & 3 \end{bmatrix} + 27 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \right\}$$

$$= \frac{1}{21} \begin{bmatrix} 8 & -1 & -5 \\ -1 & 8 & -2 \\ -5 & -2 & 11 \end{bmatrix}$$

$$(16 - x^2 + 9x - 21) = -x^2 + 9x - 5$$

$$0 + 16 = p(0) \text{ that starts}$$

$$A \text{ is invertible}$$

$$0 = p(A) \text{ Cayley-Hamilton}$$

$$0 = I^2 A - A^2 I + 9A - 5A$$

$$I^2 A = (I^2 A - A^2 I + 9A - 5A) A$$

$$= (I^2 A - A^2 I + 9A - 5A) \frac{1}{21} A$$

$$I^2 A = (I^2 A - A^2 I + 9A - 5A) A$$