

I did not offer assistances to nor receive assistances from others in this exam.

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#1

$$(a) \underbrace{(A - \lambda_1 I) \cdots (A - \lambda_{n-1} I) (A - \lambda_n I)}_{= \tilde{A}} (C_1 v_1 + C_2 v_2 + \cdots + C_{n-1} v_{n-1} + C_n v_n) = 0$$

$$\Rightarrow \tilde{A} C_1 v_1 + \cancel{\tilde{A} C_2 v_2} + \cdots + \cancel{\tilde{A} C_{n-1} v_{n-1}} + \cancel{\tilde{A} C_n v_n} = 0$$

$$\because \tilde{A} \neq 0, v_1 \neq 0$$

$$\therefore C_1 = 0$$

$$\underbrace{(A - \lambda_1 I) (A - \lambda_2 I) \cdots (A - \lambda_{n-1} I) (A - \lambda_n I)}_{= \tilde{A}} (C_1 v_1 + C_2 v_2 + \cdots + C_{n-1} v_{n-1} + C_n v_n) = 0$$

$$\Rightarrow \cancel{\tilde{A} C_1 v_1} + \tilde{A} C_2 v_2 + \cancel{\tilde{A} C_3 v_3} + \cdots + \cancel{\tilde{A} C_{n-1} v_{n-1}} + \cancel{\tilde{A} C_n v_n} = 0$$

$$\because \tilde{A} \neq 0, v_2 \neq 0$$

$$\therefore C_2 = 0$$

\vdots

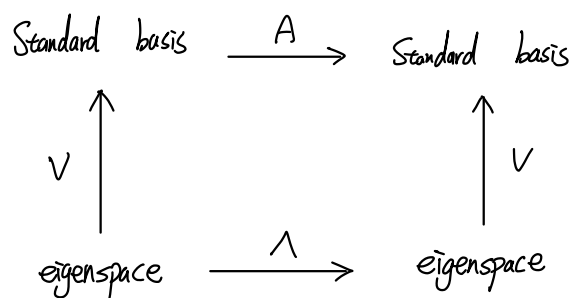
$$\Rightarrow C_1 = C_2 = \cdots = C_n = 0$$

$$\Rightarrow v_{k, k+1}, k=1, 3, 5, \dots, n-1 \text{ are linear independent}$$

$$\begin{aligned} & C_1 (\alpha_1 + i\beta_1) + C_2 (\alpha_1 - i\beta_1) + \cdots + C_{n-1} (\alpha_{n-1} + i\beta_{n-1}) + C_n (\alpha_{n-1} - i\beta_{n-1}) \\ &= [(C_1 + C_2)\alpha_1 + \cdots + (C_{n-1} + C_n)\alpha_n] + i[(C_1 - C_2)\beta_1 + \cdots + (C_{n-1} - C_n)\beta_n] \in \mathbb{C}^{n \times n} \end{aligned}$$

$$\therefore v_{k, k+1}, k=1, 3, 5, \dots, n-1 \text{ is a basis of } \mathbb{C}^{n \times n} \quad \#$$

$$(b) \Lambda = V^{-1} A V \quad \#$$



#2

$$\phi(t, t_0) = e^{At} = e^{\begin{bmatrix} \lambda & 1 \\ 0 & \lambda \end{bmatrix} t}$$

$$\det(A - sI) = (s - \lambda)^2 = 0 \Rightarrow s = \lambda, \lambda$$

$$P(s) = a_0 + a_1 s, \quad f(s) = e^{st}$$

$$P(\lambda) = a_0 + a_1 \lambda = e^{\lambda t}$$

$$P'(\lambda) = a_1 = t e^{\lambda t}$$

$$a_0 = (1 - \lambda t) e^{\lambda t}$$

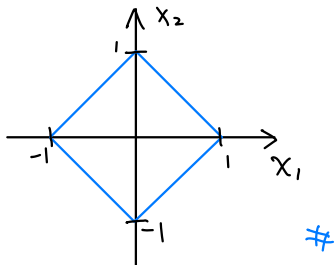
$$\phi(t, t_0) = (1 - \lambda t) e^{\lambda t} I_2 + t e^{\lambda t} \begin{bmatrix} \lambda & 1 \\ 0 & \lambda \end{bmatrix} = \begin{bmatrix} e^{\lambda t} & t e^{\lambda t} \\ 0 & e^{\lambda t} \end{bmatrix}$$

$$\begin{aligned} x(t) &= \phi(t, t_0) \begin{bmatrix} 1 \\ 2 \end{bmatrix} \\ &= \begin{bmatrix} (1 + 2t) e^{\lambda t} \\ 2 e^{\lambda t} \end{bmatrix} \end{aligned} \quad \#$$

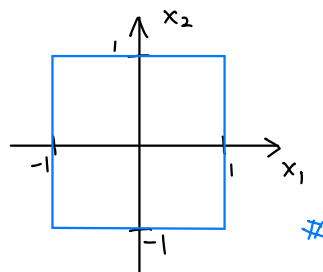
#3.

$$(a) \text{ Let } x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

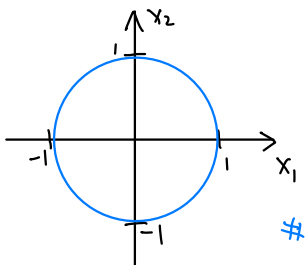
$$\|x\|_1 = |x_1| + |x_2| = 1$$



$$\|x\|_\infty = \max(x_1, x_2) = 1$$



$$\|x\|_2 = \sqrt{x_1^2 + x_2^2} = 1$$



$$(b) \quad y = Ax = \begin{bmatrix} 1 & 2 \\ -2 & 4 \end{bmatrix} \begin{bmatrix} \cos \theta \\ \sin \theta \end{bmatrix} = \begin{bmatrix} \cos \theta + 2 \sin \theta \\ -2 \cos \theta + 4 \sin \theta \end{bmatrix}$$

$$(i) \quad \|y\|_1 = |\cos \theta + 2 \sin \theta| + |-2 \cos \theta + 4 \sin \theta|$$

$$\|A\|_1 = \sup_{\theta \in [0, 2\pi]} (\|y\|_1) = 6 \quad \#$$

$$\|y\|_2 = \sqrt{(\cos \theta + 2 \sin \theta)^2 + (-2 \cos \theta + 4 \sin \theta)^2}$$

$$\|A\|_2 = \sup_{\theta \in [0, 2\pi]} (\|y\|_2) = 4.7013 \quad \#$$

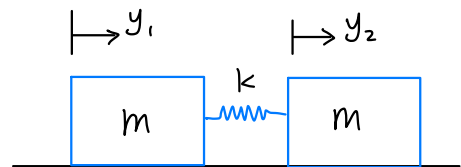
$$\|y\|_\infty = \max(\cos \theta + 2 \sin \theta, -2 \cos \theta + 4 \sin \theta)$$

$$\|A\|_\infty = \sup_{\theta \in [0, 2\pi]} (\|y\|_\infty) = 4.4721 \quad \#$$

4.

$$(a) \quad m \ddot{y}_1 = k(y_2 - y_1)$$

$$m \ddot{y}_2 = -k(y_2 - y_1)$$



$$\dot{X} = \begin{bmatrix} \dot{y}_1 \\ \dot{y}_2 \\ \ddot{y}_1 \\ \ddot{y}_2 \end{bmatrix} = \begin{bmatrix} x_3 \\ x_4 \\ \frac{k}{m}(y_2 - y_1) \\ -\frac{k}{m}(y_2 - y_1) \end{bmatrix} = \begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ -\frac{k}{m} & \frac{k}{m} & 0 & 0 \\ \frac{k}{m} & -\frac{k}{m} & 0 & 0 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ \dot{y}_1 \\ \dot{y}_2 \end{bmatrix} \quad \#$$

$$(b) \quad \det(A - sI) = \det \begin{bmatrix} -s & 0 & 1 & 0 \\ 0 & -s & 0 & 1 \\ -\frac{k}{m} & \frac{k}{m} & -s & 0 \\ \frac{k}{m} & -\frac{k}{m} & 0 & -s \end{bmatrix} = s^4 + 2\frac{k}{m}s^2$$

$$\Rightarrow s = 0, 0, \pm \sqrt{\frac{2k}{m}}i$$

For $s = 0$

$$\left[\begin{array}{cccc|c} 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ -\frac{k}{m} & \frac{k}{m} & 0 & 0 & 0 \\ \frac{k}{m} & -\frac{k}{m} & 0 & 0 & 0 \end{array} \right] \Rightarrow \left[\begin{array}{cccc|c} 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 1 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right] \Rightarrow \begin{cases} x_1 = x_2 \\ x_2 = x_2 \\ x_3 = 0 \\ x_4 = 0 \end{cases}$$

$$\text{eigenvector of } s=0 \text{ is } \left\{ \begin{bmatrix} 1 \\ 1 \\ 0 \\ 0 \end{bmatrix} \right\} \quad \#$$

For $S = \pm \sqrt{\frac{2k}{m}} \bar{v}$,

$$\left[\begin{array}{cccc|c} \pm \sqrt{\frac{2k}{m}} \bar{v} & 0 & 1 & 0 & 0 \\ 0 & \pm \sqrt{\frac{2k}{m}} \bar{v} & 0 & 1 & 0 \\ -\frac{k}{m} & \frac{k}{m} & \pm \sqrt{\frac{2k}{m}} \bar{v} & 0 & 0 \\ \frac{k}{m} & -\frac{k}{m} & 0 & \pm \sqrt{\frac{2k}{m}} \bar{v} & 0 \end{array} \right] \Rightarrow \left[\begin{array}{cccc|c} 1 & 0 & 0 & \pm \sqrt{\frac{m}{2k}} \bar{v} & 0 \\ 0 & 1 & 0 & \mp \sqrt{\frac{m}{2k}} \bar{v} & 0 \\ 0 & 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

$$\Rightarrow \begin{cases} x_1 = \pm \sqrt{\frac{m}{2k}} \bar{v} \\ x_2 = \mp \sqrt{\frac{m}{2k}} \bar{v} \\ x_3 = -x_4 \\ x_4 = x_4 \end{cases}$$

eigenvector of $S = \pm \sqrt{\frac{2k}{m}} \bar{v}$ is $\left\{ \begin{bmatrix} \sqrt{\frac{m}{2k}} \bar{v} \\ \sqrt{\frac{m}{2k}} \bar{v} \\ -1 \\ 1 \end{bmatrix}, \begin{bmatrix} \sqrt{\frac{m}{2k}} \bar{v} \\ -\sqrt{\frac{m}{2k}} \bar{v} \\ -1 \\ 1 \end{bmatrix} \right\}$ #