

Step-1

(a)

The objective is to construct 2 by 2 matrices such that the eigen values of AB are not the products of the eigen values of A and B , and the eigenvalues of $A+B$ are not the sums of the individual eigen values.

Assume that, $A = \begin{bmatrix} 3 & 2 \\ 1 & 4 \end{bmatrix}$.

The number λ is an eigen values of A if and if

$$\begin{aligned} |A - \lambda I| &= 0 \\ \begin{vmatrix} 3-\lambda & 2 \\ 1 & 4-\lambda \end{vmatrix} &= 0 \\ (3-\lambda)(4-\lambda) - 2 &= 0 \\ 12 + \lambda^2 - 7\lambda - 2 &= 0 \\ \lambda^2 - 7\lambda + 10 &= 0 \\ (\lambda - 5)(\lambda - 2) &= 0 \\ \lambda = 2 \text{ or } \lambda = 5 \end{aligned}$$

So, the eigen values of the matrix are $\lambda = 2$ or $\lambda = 5$.

Step-2

Let $B = \begin{bmatrix} -6 & -1 \\ 2 & 3 \end{bmatrix}$

The number λ is an eigen values of A if and only if

$$\begin{aligned} |B - \lambda I| &= 0 \\ \begin{vmatrix} -6-\lambda & -1 \\ 2 & 3-\lambda \end{vmatrix} &= 0 \\ (-6-\lambda)(3-\lambda) + 2 &= 0 \\ -18 + 6\lambda - 3\lambda + \lambda^2 + 2 &= 0 \\ 3\lambda + \lambda^2 - 16 &= 0 \end{aligned}$$

Use the quadratic formula $\lambda = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$, then the values of λ are

$$\begin{aligned}\lambda &= \frac{-(3) \pm \sqrt{9+4(16)}}{2(1)} \\ &= \frac{-(3) \pm \sqrt{73}}{2} \\ \lambda &= \frac{1}{2}(-3 - \sqrt{73}) \text{ or } \lambda = \frac{1}{2}(-3 + \sqrt{73})\end{aligned}$$

So, the eigen values of the matrix are $\lambda = \frac{1}{2}(-3 - \sqrt{73})$ or $\lambda = \frac{1}{2}(-3 + \sqrt{73})$.

Step-3

The product of individual eigenvalue of A and B is,

$$\begin{aligned}\lambda_1 &= 2 \times \frac{1}{2}(-3 - \sqrt{73}) \\ &= -3 - \sqrt{73}\end{aligned}$$

$$\begin{aligned}\lambda_2 &= 5 \times \frac{1}{2}(-3 - \sqrt{73}) \\ &= \frac{5}{2}(-3 - \sqrt{73})\end{aligned}$$

While the sum of the individual eigenvalue of A and B is,

$$\begin{aligned}\lambda_1 &= 2 + \frac{1}{2}(-3 + \sqrt{73}) \\ &= \frac{1}{2}(1 + \sqrt{73})\end{aligned}$$

And,

$$\begin{aligned}\lambda_2 &= 2 + \frac{1}{2}(-3 - \sqrt{73}) \\ &= \frac{1}{2}(1 - \sqrt{73})\end{aligned}$$

Now consider,

$$\begin{aligned}
 AB &= \begin{bmatrix} 3 & 2 \\ 1 & 4 \end{bmatrix} \begin{bmatrix} -6 & -1 \\ 2 & 3 \end{bmatrix} \\
 &= \begin{bmatrix} 3 \times -6 + 2 \times 2 & 3 \times -1 + 2 \times 3 \\ 1 \times -6 + 4 \times 2 & 1 \times -1 + 4 \times 3 \end{bmatrix} \\
 &= \begin{bmatrix} -14 & 3 \\ 2 & 11 \end{bmatrix}
 \end{aligned}$$

Step-4

The eigen values of the matrix AB is,

$$\begin{aligned}
 |AB - \lambda I| &= 0 \\
 \begin{vmatrix} -14 - \lambda & 3 \\ 2 & 11 - \lambda \end{vmatrix} &= 0 \\
 (-14 - \lambda)(11 - \lambda) - 6 &= 0 \\
 -154 + 14\lambda - 11\lambda + \lambda^2 - 6 &= 0 \\
 \lambda^2 + 3\lambda - 160 &= 0
 \end{aligned}$$

Use the quadratic formula $\lambda = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$, then the values of λ are

$$\begin{aligned}
 \lambda &= \frac{-3 \pm \sqrt{3^2 - 4(1)(-160)}}{2(1)} \\
 &= \frac{-3 \pm \sqrt{649}}{2}
 \end{aligned}$$

Clearly, the eigenvalues of AB are not equal with product of individual eigenvalue of A and B .

Step-5

Write the sum of the two matrices A and B and this is equal to,

$$\begin{aligned}
 A + B &= \begin{bmatrix} 3 & 2 \\ 1 & 4 \end{bmatrix} + \begin{bmatrix} -6 & -1 \\ 2 & 3 \end{bmatrix} \\
 &= \begin{bmatrix} -3 & 1 \\ 3 & 7 \end{bmatrix}
 \end{aligned}$$

The eigen values of the matrix $A + B$ is,

$$\begin{aligned} |(A+B) - \lambda I| &= 0 \\ \begin{vmatrix} -3-\lambda & 1 \\ 3 & 7-\lambda \end{vmatrix} &= 0 \\ \lambda^2 - 4\lambda - 24 &= 0 \\ (\lambda - 2)^2 - 28 &= 0 \end{aligned}$$

$$\lambda = 2 \pm 2\sqrt{7}$$

Therefore, the eigen values of the matrix $A+B$ are not the sum of the individual eigenvalues of A and B .

Step-6

(b)

The sum of the eigen values $A+B$ is, $2+2\sqrt{7}+2-2\sqrt{7}=4$.

Sum of all eigenvalue of A is, $2+5=7$.

While the sum of all eigenvalue of B is, $\frac{1}{2}(-3-\sqrt{73})+\frac{1}{2}(-3+\sqrt{73})=-3$.

Sum of all eigenvalue of A and B is, $7-3=4$.

Hence, Sum of all eigen values of $A+B$ = Sum of the eigenvalue of all individual eigenvalues of A and B .

Also, this generally true because,

sum of all eigenvalues of $A+B = \text{tr}(A+B) = \text{tr}(A) + \text{tr}(B)$ = all eigenvalue of A + sum of all eigenvalues of B .

Step-7

The product of the actual eigen values of AB is,

$$\begin{aligned} \lambda_1 \lambda_2 &= \left(\frac{-3}{2} + \frac{\sqrt{649}}{2} \right) \left(\frac{-3}{2} - \frac{\sqrt{649}}{2} \right) \\ &= \frac{9}{4} - \frac{649}{4} \\ &= \frac{-640}{4} \\ &= -160 \end{aligned}$$

Product of all eigenvalues of A is, $2 \times 5 = 10$.

While, product of all eigenvalues of B is, $\left[\frac{1}{2}(-3-\sqrt{73})\right]\left[\frac{1}{2}(-3+\sqrt{73})\right] = \frac{1}{4}(9-73)$
 $= -16$

Product of all eigenvalues of A and B is, -160.

Hence, product of all eigen values of AB = Product of the eigenvalue of all individual eigenvalues of A and B .