

**Assignment 1**

Due date: 5:00pm, February 11, 2021

Give answers and explanations for the following questions.

1. (20 marks) Assuming that  $A$  and  $B$  are square matrices of same size, either prove the following statements or give counterexamples.
  - (a) If both matrices  $A$  and  $B$  are upper triangular, then so is  $AB$ .
  - (b) If both matrices  $A$  and  $B$  are symmetric, then so is  $AB$ .
  - (c) If both matrices  $A$  and  $B$  are skew-symmetric, then so is  $AB$ .
  - (d) If both matrices  $A$  and  $B$  are hermitian and  $AB = BA$ , then  $AB$  is also hermitian.
2. (10 marks) Consider the following matrices

$$A(a, b) \equiv \begin{pmatrix} a & b \\ -b & a \end{pmatrix}, \quad (1)$$

where  $a$  and  $b$  are real numbers, prove that they are equivalent to complex number  $z \equiv a + bi$ . In particular, for  $a, b, c$  and  $d$  real numbers, prove the following.

- (a)  $A(a, b)A(c, d) = A(ac - bd, ad + bc)$ ;
  - (b)  $A(a, b)$  has inverse if and only if  $a$  and  $b$  are not both zero, and the inverse is  $A(a, b)^{-1} = A(a/(a^2 + b^2), -b/(a^2 + b^2))$ .
3. (30 marks) (a) Find the eigenvalues and eigenvectors of

$$A = \begin{pmatrix} 3 & -8 \\ -2 & 5 \end{pmatrix}. \quad (2)$$

(b) Find the general solution of the system of differential equations

$$\begin{aligned} \frac{dy_1}{dx} &= 3y_1 - 8y_2 + f_1, \\ \frac{dy_2}{dx} &= -2y_1 + 5y_2 + f_2, \end{aligned} \quad (3)$$

where  $f_1$  and  $f_2$  are constants.

4. (20 marks) (a) Prove by mathematical induction that

$$A^n = \begin{pmatrix} 1 & n\lambda \\ 0 & 1 \end{pmatrix} \quad (4)$$

for integer  $n \geq 1$ , where

$$A = \begin{pmatrix} 1 & \lambda \\ 0 & 1 \end{pmatrix}. \quad (5)$$

(b) Hence, find  $B^n$  where

$$B = \begin{pmatrix} -41 & 92 \\ -23 & 51 \end{pmatrix} . \quad (6)$$

Hint: Find the eigenvalues and eigenvectors of  $B$ .

5. (20 marks) Prove that

$$A = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \quad (7)$$

is *not* diagonalizable.