Shengjie Li
RUID: 188008047

Homework 1

Problem 1: Consider the matrix
$$A = \begin{bmatrix} 1 & 0.5 \\ 0 & 1+\epsilon \end{bmatrix}.$$

(a) Find the eigenvalues/eigenvectors of A assuming $\epsilon \neq 0$. Force your eigenvectors to have unit norm.

$$\begin{aligned} A - \lambda I &= \begin{bmatrix} 1-\lambda & 0.5 \\ 0 & 1+\epsilon-\lambda \end{bmatrix} \\ \det(A-\lambda I) &= (1-\lambda) * (1+\epsilon-\lambda) - 0.5 * 0 \\ &= (1-\lambda) * (1+\epsilon-\lambda) \end{aligned}$$

Let $\det(A-\lambda I) = 0$ we can get eigenvalues $\lambda_1 = 1, \lambda_2 = 1+\epsilon$.
For $\lambda = 1$, solve $A\vec{\boldsymbol{x}} = \lambda\vec{\boldsymbol{x}}$:

$$\begin{bmatrix} 1 & 0.5 \\ 0 & 1+\epsilon \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$
$$\downarrow$$
$$\begin{aligned} x_1 + 0.5x_2 &= x_1 \\ (1+\epsilon)x_2 &= x_2 \end{aligned}$$
$$\downarrow$$
$$\begin{aligned} x_1 &= x_1 (x_1 \neq 0) \\ x_2 &= 0 \end{aligned}$$

Therefore, $\begin{bmatrix} 1 \\ 0 \end{bmatrix}$ is a eigenvector of A associated with the eigenvalue $\lambda = 1$.
For $\lambda = 1+\epsilon$, solve $A\vec{\boldsymbol{x}} = \lambda\vec{\boldsymbol{x}}$:

$$\begin{bmatrix} 1 & 0.5 \\ 0 & 1+\epsilon \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = (1+\epsilon) \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$
$$\downarrow$$
$$\begin{aligned} x_1 + 0.5x_2 &= (1+\epsilon)x_1 \\ (1+\epsilon)x_2 &= (1+\epsilon)x_2 \end{aligned}$$
$$\downarrow$$
$$\begin{aligned} x_1 &= \frac{x_2}{2\epsilon} \\ x_2 &= x_2 \end{aligned}$$

Therefore, $\begin{bmatrix} \frac{1}{\sqrt{1+4\epsilon^2}} \\ \frac{2\epsilon}{\sqrt{1+4\epsilon^2}} \end{bmatrix}$ is a eigenvector of A associated with the eigenvalue $\lambda = 1+\epsilon$.

(b) Diagonalize A using the eigenvalues/eigenvectors you computed.

Let T be the matrix with eigenvectors as its columns.

$$
\begin{aligned}
T &= \begin{bmatrix} 1 & \frac{1}{\sqrt{1+4\epsilon^2}} \\ 0 & \frac{2\epsilon}{\sqrt{1+4\epsilon^2}} \end{bmatrix} \\
T^{-1} &= \frac{1}{\frac{2\epsilon}{\sqrt{1+4\epsilon^2}}} \begin{bmatrix} \frac{2\epsilon}{\sqrt{1+4\epsilon^2}} & -\frac{1}{\sqrt{1+4\epsilon^2}} \\ 0 & 1 \end{bmatrix} \\
&= \begin{bmatrix} 1 & -\frac{1}{2\epsilon} \\ 0 & \frac{\sqrt{1+4\epsilon^2}}{2\epsilon} \end{bmatrix} \\
\Lambda = T^{-1}AT &= \begin{bmatrix} 1 & -\frac{1}{2\epsilon} \\ 0 & \frac{\sqrt{1+4\epsilon^2}}{2\epsilon} \end{bmatrix} \begin{bmatrix} 1 & 0.5 \\ 0 & 1+\epsilon \end{bmatrix} \begin{bmatrix} 1 & \frac{1}{\sqrt{1+4\epsilon^2}} \\ 0 & \frac{2\epsilon}{\sqrt{1+4\epsilon^2}} \end{bmatrix} \\
&= \begin{bmatrix} 1 & -\frac{1}{2\epsilon} \\ 0 & \frac{(1+\epsilon)\sqrt{1+4\epsilon^2}}{2\epsilon} \end{bmatrix} \begin{bmatrix} 1 & \frac{1}{\sqrt{1+4\epsilon^2}} \\ 0 & \frac{2\epsilon}{\sqrt{1+4\epsilon^2}} \end{bmatrix} \\
&= \begin{bmatrix} 1 & 0 \\ 0 & 1+\epsilon \end{bmatrix}
\end{aligned}
$$

(c) Start now sending $\epsilon \to 0$. What do you observe is happening to the matrices you use for diagonalization as ϵ becomes smaller and smaller? So what do you conclude when $\epsilon = 0$?

When ϵ is becoming closer to 0, the determinant of matrix T is becoming closer to 0.
Thus, when $\epsilon = 0$, matrix T will become non-invertable. Matrix A will become non-diagonalizable.

Problem 2: Let A, B be two matrices of the same dimensions k × m.

(a) With direct computation show that $trace(AB^T) = trace(B^TA) = trace(BA^T) = trace(A^TB)$.

The $i-th$ element in the diagonal of matrix AB^T is $\sum\limits_{j=1}^{m} a_{ij}b_{ij}$. Thus, $trace(AB^T) = \sum\limits_{i=1}^{k}\sum\limits_{j=1}^{m} a_{ij}b_{ij}$.

The $j-th$ element in the diagonal of matrix B^TA is $\sum\limits_{i=1}^{k} b_{ij}a_{ij}$. Thus, $trace(B^TA) = \sum\limits_{j=1}^{m}\sum\limits_{i=1}^{k} b_{ij}a_{ij} = \sum\limits_{i=1}^{k}\sum\limits_{j=1}^{m} a_{ij}b_{ij}$.

The $i-th$ element in the diagonal of matrix BA^T is $\sum\limits_{j=1}^{m} b_{ij}a_{ij}$. Thus, $trace(BA^T) = \sum\limits_{i=1}^{k}\sum\limits_{j=1}^{m} b_{ij}a_{ij} = \sum\limits_{i=1}^{k}\sum\limits_{j=1}^{m} a_{ij}b_{ij}$.

The $j-th$ element in the diagonal of matrix A^TB is $\sum\limits_{i=1}^{k} a_{ij}b_{ij}$. Thus, $trace(A^TB) = \sum\limits_{j=1}^{m}\sum\limits_{i=1}^{k} a_{ij}b_{ij} = \sum\limits_{i=1}^{k}\sum\limits_{j=1}^{m} a_{ij}b_{ij}$.
Therefore, $trace(AB^T) = trace(B^TA) = trace(BA^T) = trace(A^TB)$.

(b) Use question a) to compute $\mathsf{E}[\mathbf{x}^T A\mathbf{x}]$ where $\mathsf{E}[\cdot]$ denotes expectation, A is a constant matrix and $\mathbf{x}$ is a random vector for which we know that $\mathsf{E}[\mathbf{x}\mathbf{x}^T] = Q$. *Hint: The trace of a scalar is the scalar itself.*

Because $\mathbf{x}^T A\mathbf{x}$ is a scalar, Therefore:

$$\begin{aligned}\mathbf{x}^T A\mathbf{x} &= trace(\mathbf{x}^T A\mathbf{x})\\ \mathsf{E}[\mathbf{x}^T A\mathbf{x}] &= \mathsf{E}[trace(\mathbf{x}^T A\mathbf{x})]\\ &= \mathsf{E}[trace(A\mathbf{x}\mathbf{x}^T)]\\ &= trace(\mathsf{E}[A\mathbf{x}\mathbf{x}^T])\end{aligned}$$

Because A is constant, Therefore:

$$\begin{aligned}\mathsf{E}[\mathbf{x}^T A\mathbf{x}] &= trace(A \cdot \mathsf{E}[\mathbf{x}\mathbf{x}^T])\\ &= trace(A \cdot Q)\end{aligned}$$

(c) Using the previous properties show that for any matrix A of dimensions $k \times k$ we have $trace(A) = trace(UAU^{-1})$ for any nonsingular matrix U of dimensions $k \times k$. In other words that the trace does not change if we apply a similarity transformation.

$$trace(UAU^{-1}) = trace(AU^{-1}U) = trace(AI) = trace(A)$$

(d) Use question c) to prove that if matrix A of dimensions $k \times k$ is diagonalizable then its trace is equal to the sum of its eigenvalues (actually this is true even if the matrix is not diagonalizable).

Because matrix A is diagonalizable, then there exist a matrix T such that:

$$\Lambda = T^{-1}AT$$

$$trace(\Lambda) = trace(T^{-1}AT) = trace(A)$$

Notice that Λ is a diagonal matrix with all eigenvalues of A as its diagonal entries. Thus,

$$trace(\Lambda) = \text{sum of eigenvalues of } A.$$

(e) Regarding question d) how do you explain this equality given that when A is real the trace is also real whereas the eigenvalues can be complex?

Because the complex eigenvalues of A will always come in complex conjugate pairs. Therefore, when we sum them up, we will always get real numbers.

(f) Using again question d) what can you say about the coefficient c_{k-1} of the characteristic polynomial $\lambda^k + c_{k-1}\lambda^{k-1} + \cdots + c_0$ of A. We recall that we already know that $c_0 = (-1)^k \lambda_1 \cdots \lambda_k = (-1)^k \det(A)$.