

389 HW1 Tam Gao

1B (a) $\det(A - \lambda I) = 0$

$$\det \begin{pmatrix} 1-\lambda & 0 & -4 \\ 0 & 5-\lambda & 4 \\ -4 & 4 & 3-\lambda \end{pmatrix} = 0$$

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$$\text{ew: } \lambda_1 = 3 \quad \lambda_2 = 9 \quad \lambda_3 = -3$$

$$\text{for } \lambda_1 = 3 \quad \begin{pmatrix} -2 & 0 & -4 \\ 0 & 2 & 4 \\ -4 & 4 & 0 \end{pmatrix} v = 0 \quad v_1 = \begin{pmatrix} 1 \\ -1 \\ -\frac{1}{2} \end{pmatrix}$$

$$\text{Similar: ev}_3 \text{ for ew } \lambda_2 = 9 \text{ is } \begin{pmatrix} 1 \\ -2 \\ -2 \end{pmatrix}$$

$$\text{ev}_3 \text{ for ew } \lambda_3 = -3 \text{ is } \begin{pmatrix} 1 \\ -\frac{1}{2} \\ -\frac{1}{2} \end{pmatrix}$$

$$(b) A_{\text{inv}} = A^T \quad \therefore P = \begin{pmatrix} | & | & | \\ \text{ev}_1 & \text{ev}_2 & \text{ev}_3 \\ | & | & | \end{pmatrix}$$

$$D = P^{-1}AP = \begin{pmatrix} 3 & 0 & 0 \\ 0 & 9 & 0 \\ 0 & 0 & -3 \end{pmatrix} = \begin{pmatrix} \text{ew}_1 & 0 & 0 \\ 0 & \text{ew}_2 & 0 \\ 0 & 0 & \text{ew}_3 \end{pmatrix}$$

$$(c) \text{ ew of } A^T = \frac{1}{\text{ew}} \quad \therefore \lambda = \frac{1}{3}, \frac{1}{9}, -\frac{1}{3}$$

$$(d) A^2 v_3 \rightarrow \lambda_2^2 v_3$$

$$= A(Av_3) = \lambda Av_3 = \lambda^2 v_3$$

\therefore ev is same, ew is squared. i.e. 9, 81, 9.

$$3A (a) \|u\| = \sqrt{2} \quad \|v\| = \sqrt{2}$$

$$u = \left(\frac{\sqrt{2}}{2}, 0, \frac{\sqrt{2}}{2} \right)^T$$

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$$(b) \|v - w\| = \sqrt{1+9+6} = 4$$

$$(c) \text{ angle} = \frac{u \cdot v}{\|u\| \|v\|} = \frac{1}{\sqrt{2} \times \sqrt{2}} = \frac{1}{2}$$

This is cosine of the angle. -1

$$(d) v \cdot w = 2 - 2 + 0 = 0 \quad \therefore v \text{ and } w \text{ are ortho.}$$

$$4A (a) ① \langle f, f \rangle = \int_{-\pi}^{\pi} f^2 dt \geq 0 \quad \text{and equals 0 iff } f = 0. -1$$

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$$② \langle f, g \rangle = \int_{-\pi}^{\pi} f g dt = \int_{-\pi}^{\pi} g f dt = \langle g, f \rangle$$

$$③ \langle f+g, h \rangle = \int (f+g)h dt = \int fh + gh dt = \langle f, h \rangle + \langle g, h \rangle$$

$$\langle rf, g \rangle = r \langle f, g \rangle. -1$$

$$(b) \langle 1, \cos mt \rangle = \int \cos mt = 0$$

$$\langle 1, \sin mt \rangle = \int \sin mt = 0$$

$$\text{also } \langle \cos mt, \cos nt \rangle = 0 \text{ for } m \neq n$$

$$\langle \sin mt, \sin nt \rangle = 0 \text{ for } m \neq n$$

\therefore the set is an orthogonal set.

show work. Also not complete. -4

$$(c) 1 \rightarrow 1$$

$$\|\cos mt\|^2 = \int \frac{1 + \cos 2mt}{2} dt = \pi$$

$$\|\sin mt\|^2 = \int \frac{1 - \cos 2mt}{2} dt = \pi$$

\therefore other elements divide by $\sqrt{\pi}$

5. A

$$(a) A = A^T \quad \det(A - \lambda I) = 0 \quad \lambda = -4, -4, 5$$

$$v_1 = (-1, 1, 0)^T / \sqrt{2} \quad v_2 = (-1, 0, 1)^T / \sqrt{2}$$

$$v_3 = \left(\frac{\sqrt{3}}{3}, \frac{\sqrt{3}}{3}, \frac{\sqrt{3}}{3} \right)^T$$

$$P = \begin{pmatrix} | & | & | \\ v_1 & v_2 & v_3 \\ | & | & | \end{pmatrix} \quad D = \begin{pmatrix} -4 & 0 & 0 \\ 0 & -4 & 0 \\ 0 & 0 & 5 \end{pmatrix}$$

You need to convert these into an orthogonal basis for P to be orthogonal. -2

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$$(b) A v = \lambda v \Rightarrow \langle A v, v \rangle = \langle \lambda v, v \rangle = \lambda \langle v, v \rangle = \lambda \|v\|^2$$

$$\langle A v, v \rangle = \langle v, A v \rangle = \langle v, \lambda v \rangle = \lambda \langle v, v \rangle = \lambda \|v\|^2$$

$$\therefore \lambda = \bar{\lambda}$$

$$(c) \lambda_1 (u, v) = \langle \lambda_1 u, v \rangle = \langle A u, v \rangle = \langle u, A v \rangle = \langle u, \lambda_2 v \rangle = \lambda_2 (u, v)$$

$$\therefore \lambda_1 \neq \lambda_2 \Rightarrow \langle u, v \rangle = 0$$

$$(d) x^T A x > 0 \quad A = A^T$$

$$\text{if } A \text{ is positive definite, } A = Q \Sigma Q^T \quad \Sigma = \begin{pmatrix} \lambda_1 & & \\ & \lambda_2 & \\ & & \ddots \end{pmatrix}$$

$$= Q \sqrt{\Sigma} \sqrt{\Sigma} Q^T$$

$$= P^T P$$

$$\text{conversely: } x^T A x = x^T P^T P x = \|P x\|^2 \geq 0$$

6E: A ~~ex~~ $\lambda = 1, 1, 4$, all positive \Rightarrow A is positive definite

B: $\lambda = 4 \pm \sqrt{5}$, all positive definite.

$$C: v = \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

$$v^T C v = x^2 + 4xy + 2y^2 + 5xz + 6yz + 3z^2$$

not ~~at~~ always > 0

10) E: $\lambda = 3 \pm \sqrt{13}$ $3 - \sqrt{13} < 0 \therefore$ not positive definite