November 27, 2023 N11344563

Question: 1.

Answer: We are given the matrix,

$$A = \begin{bmatrix} 1 & 0 & \sqrt{2} \\ 0 & 2 & 0 \\ \sqrt{2} & 0 & 0 \end{bmatrix} \tag{1}$$

It gives us the three eigenvalues,

$$\lambda_1 = 2$$

$$\lambda_2 = 2$$

$$\lambda_3 = -1$$
(2)

$$\Rightarrow \Lambda = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & -1 \end{bmatrix} \tag{3}$$

Using MATLAB, we can find the three eigenvectors to be,

$$v^{1} = \begin{bmatrix} 0.57 \\ 0 \\ -0.81 \end{bmatrix}, v^{2} = \begin{bmatrix} 0.81 \\ 0 \\ 0.57 \end{bmatrix}, v^{3} = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

$$(4)$$

$$V = \begin{bmatrix} 0.57 & 0.81 & 0 \\ 0 & 0 & 1 \\ -0.81 & 0.57 & 0 \end{bmatrix}$$
 (5)

We can see that,

$$V^{-1} = \begin{bmatrix} 0.57 & 0 & -0.81 \\ 0.81 & 0 & 0.57 \\ 0 & 1 & 0 \end{bmatrix} = V^T \Rightarrow V \text{ is Orthogonal}$$
 (6)

By multiplying the matrices $V\Lambda V^T \rightarrow$

$$V\Lambda V^{T} = \begin{bmatrix} 0.57 & 0.81 & 0 \\ 0 & 0 & 1 \\ -0.81 & 0.57 & 0 \end{bmatrix} \begin{bmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & -1 \end{bmatrix} \begin{bmatrix} 0.57 & 0 & -0.81 \\ 0.81 & 0 & 0.57 \\ 0 & 1 & 0 \end{bmatrix}$$
(7)
$$= \begin{bmatrix} 1 & 0 & \sqrt{2} \\ 0 & 2 & 0 \\ \sqrt{2} & 0 & 0 \end{bmatrix}$$
(8)

$$= \begin{bmatrix} 1 & 0 & \sqrt{2} \\ 0 & 2 & 0 \\ \sqrt{2} & 0 & 0 \end{bmatrix} \tag{8}$$

$$= A \tag{9}$$

^{...} we can see that the statement even with repeated e-values, we can still diagonalize a symmetric matrix using orthogonal matrices is true using above numerical example.