

MSCA 37016 - HOMEWORK 4

1] The quadratic characteristic polynomial $f(\lambda)$ of matrix A is as follows:

$$\begin{aligned} f(\lambda) &= \det(A) \\ &= \begin{vmatrix} 5-\lambda & 1 \\ 1 & 5-\lambda \end{vmatrix} \\ &= (5-\lambda)(5-\lambda) - 1(1) \\ &= \lambda^2 - 10\lambda + 25 - 1 \end{aligned}$$

Ans. $\boxed{f(\lambda) = \lambda^2 - 10\lambda + 24}$

$$\begin{aligned} 2] \quad f(\lambda) &= \lambda^2 - 10\lambda + 24 \\ &= \lambda(\lambda-6) - 4(\lambda-6) \\ &= (\lambda-6)(\lambda-4) \\ \lambda-6 &= 0 & \lambda-4 &= 0 \\ \lambda &= 6 & \lambda &= 4 \end{aligned}$$

Ans. $\boxed{\therefore \lambda_1 = 6 \quad \lambda_2 = 4}$

3] The matrix A is invertible as it does not have an eigenvalue equal to 0 as seen in answer 2.

4] For $\lambda_1 = 6$, the eigen vector is:

$$\begin{aligned} \begin{bmatrix} 5-\lambda & 1 \\ 1 & 5-\lambda \end{bmatrix} &= \begin{bmatrix} 5-6 & 1 \\ 1 & 5-6 \end{bmatrix} \\ &= \begin{bmatrix} -1 & 1 \\ 1 & -1 \end{bmatrix} \end{aligned}$$

The reduced row echelon form of this is:

$$\begin{bmatrix} -1 & +1 \\ +1 & -1 \end{bmatrix}$$

$$R_1 \leftrightarrow R_2$$

$$\begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix}$$

$$R_2 = R_2 - R_1$$

$$\begin{bmatrix} 1 & -1 \\ 0 & 0 \end{bmatrix}$$

The null space of this matrix is:

$$\begin{bmatrix} 1 & -1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$v_1 - v_2 = 0$$

$$\therefore \vec{v}_1 = \begin{bmatrix} v_1 \\ 1 \\ 1 \end{bmatrix} t$$

$$\text{The unit vector } \hat{v}_1 = \frac{\vec{v}_1}{\|\vec{v}_1\|} = \frac{1}{\sqrt{1+1}} \vec{v} = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{pmatrix}$$

For $\lambda_2 = 4$, the eigen vector is:

$$\begin{bmatrix} 5-4 & 1 \\ 1 & 5-4 \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$$

The reduced row echelon form of this is:

$$R_2 = R_2 - R_1$$
$$\begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix}$$

The null space of this is:

$$\begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$v_1 + v_2 = 0$$

$$\therefore \vec{v}_2 = \begin{bmatrix} v_1 \\ -v_1 \\ 1 \end{bmatrix} = \begin{bmatrix} -1 \\ 1 \end{bmatrix} \vec{v}$$

$$\text{The unit vector } \hat{v}_2 = \frac{\vec{v}_2}{\|\vec{v}_2\|} = \frac{1}{\sqrt{2}} \begin{pmatrix} -1 \\ 1 \end{pmatrix} = \begin{pmatrix} -1/\sqrt{2} \\ 1/\sqrt{2} \end{pmatrix}$$

Ans. unit vector \hat{v}_1 for eigenspace $E_{\lambda_1} = \begin{pmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{pmatrix} = \begin{pmatrix} 0.7071 \\ 0.7071 \end{pmatrix}$
unit vector \hat{v}_2 for eigenspace $E_{\lambda_2} = \begin{pmatrix} -1/\sqrt{2} \\ 1/\sqrt{2} \end{pmatrix} = \begin{pmatrix} -0.7071 \\ 0.7071 \end{pmatrix}$

5] To verify: $A = VDV^T$

$$A = \begin{bmatrix} 5 & 1 \\ 1 & 5 \end{bmatrix}; \quad V = \begin{bmatrix} 1/\sqrt{2} & -1/\sqrt{2} \\ 1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix}; \quad D = \begin{bmatrix} 6 & 0 \\ 0 & 4 \end{bmatrix}; \quad V^T = \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ -1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix}$$

$$VDV^T = \begin{bmatrix} 1/\sqrt{2} & -1/\sqrt{2} \\ 1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix} \begin{bmatrix} 6 & 0 \\ 0 & 4 \end{bmatrix} \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ -1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix}$$

$$VDV^T = \begin{bmatrix} 6/\sqrt{2} & -4/\sqrt{2} \\ 6/\sqrt{2} & 4/\sqrt{2} \end{bmatrix} \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ -1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix}$$

$$VDV^T = \begin{bmatrix} 6/2 + 4/2 & 6/2 - 4/2 \\ 6/2 - 4/2 & 6/2 + 4/2 \end{bmatrix}$$

$$VDV^T = \begin{bmatrix} 5 & 1 \\ 1 & 5 \end{bmatrix}$$

$$\therefore A = VDV^T = \begin{bmatrix} 5 & 1 \\ 1 & 5 \end{bmatrix}$$

Hence spectral theorem was proved.

6] Verify: $\text{tr}(A) = \lambda_1 + \lambda_2$

$$\text{tr}(A) = 5 + 5$$

$$\boxed{\text{tr}(A) = 10}$$

$$\lambda_1 + \lambda_2 = 6 + 4$$

$$\boxed{\lambda_1 + \lambda_2 = 10}$$

\therefore Hence proved $\text{tr}(A) = \lambda_1 + \lambda_2 = 10$

7] Verify: $\det(A) = \lambda_1 \lambda_2$

$$\det(A) = 5(5) - 1(1) = 24$$

$$\lambda_1 \lambda_2 = 6(4) = 24$$

\therefore Hence proved $\det(A) = \lambda_1 \lambda_2 = 24$

$$8] f(\lambda) = \lambda^2 - 10\lambda + 24$$

$$f(0) = 0 - 0 + 24 = 24$$

$$\det(A) = 5(5) - 1(1) = 24$$

As seen from above, $f(0) = \det(A) = 24$.

Ans. Therefore, the relationship between $f(0)$ and $\det(A)$ is of equality.