

# 1. Mechanical Eigenvalues and Eigenvectors.

(a). We have  $(A - \lambda I_2) \vec{x} = \vec{0}$ , and  $A - \lambda I_2 = \begin{bmatrix} 5-\lambda & 0 \\ 0 & 2-\lambda \end{bmatrix}$   
 So we need  $\det(A - \lambda I_2) = (5-\lambda)(2-\lambda) - 0 \cdot 0 = 0$ , so eigenvalues  $\lambda_1 = 2$ ,  $\lambda_2 = 5$ .  
 Each value will have its own corresponding eigenvector.  
 ①  $\lambda_1 = 2$ , so  $(A - 2I_2) \vec{x} = \begin{bmatrix} 3 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \vec{0} \Rightarrow \begin{bmatrix} 3 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$

So the eigenvectors are  $\begin{bmatrix} 0 \\ 1 \end{bmatrix} \alpha_1$  with  $\alpha_1 \in \mathbb{R}$ .

②  $\lambda_2 = 5$ , so  $(A - 5I_2) \vec{x} = \begin{bmatrix} 0 & 0 \\ 0 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \vec{0} \Rightarrow \begin{bmatrix} 0 & 0 \\ 0 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$

So the associated eigenvector are  $\begin{bmatrix} 1 \\ 0 \end{bmatrix} \alpha_2$ ,  $\alpha_2 \in \mathbb{R}$ .

Thus, the eigenvalues are  $\boxed{\lambda_1 = 2, \lambda_2 = 5}$ ; the eigenspace is  $\boxed{\text{span}\left\{\begin{bmatrix} 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \end{bmatrix}\right\}}$

(b). We have  $(A - \lambda I_2) \vec{x} = \vec{0}$ , and given  $A = \begin{bmatrix} 22 & 6 \\ 6 & 13 \end{bmatrix}$ , so  $A - \lambda I_2 = \begin{bmatrix} 22-\lambda & 6 \\ 6 & 13-\lambda \end{bmatrix}$

So, we need  $\det(A - \lambda I_2) = (22-\lambda)(13-\lambda) - 6 \cdot 6 = 0 \Rightarrow \lambda^2 - 35\lambda + 280 = 0$

so,  $(\lambda-10)(\lambda-25) = 0$ , so we have eigenvalues  $\lambda_1 = 10$ ,  $\lambda_2 = 25$ , and so:

①  $\lambda_1 = 10$ , so  $(A - 10I_2) \vec{x} = \begin{bmatrix} 12 & 6 \\ 6 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \vec{0} \Rightarrow \begin{bmatrix} 12 & 6 \\ 6 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$  R<sub>2</sub>: Subtract  $\frac{1}{2}R_1$

So,  $\begin{bmatrix} 12 & 6 & 0 \\ 0 & 0 & 0 \end{bmatrix}$  which means that  $12x_1 + 6x_2 = 0 \Rightarrow x_2 = -2x_1$ .

So the associated eigenvectors are  $\begin{bmatrix} 1 \\ -2 \end{bmatrix} \alpha_1$  with  $\alpha_1 \in \mathbb{R}$ .

②  $\lambda_2 = 25$ , so  $(A - 25I_2) \vec{x} = \begin{bmatrix} -3 & 6 \\ 6 & -12 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \vec{0} \Rightarrow \begin{bmatrix} -3 & 6 \\ 6 & -12 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$ . R<sub>2</sub>: Add 2·R<sub>1</sub>.

So,  $\begin{bmatrix} -3 & 6 & 0 \\ 0 & 0 & 0 \end{bmatrix}$  which gives  $-3x_1 + 6x_2 = 0 \Rightarrow x_1 = 2x_2$ .

So the associated eigenvectors are  $\begin{bmatrix} 2 \\ 1 \end{bmatrix} \alpha_2$ ,  $\alpha_2 \in \mathbb{R}$ .

Thus, the eigenvalues are  $\boxed{\lambda_1 = 10, \lambda_2 = 25}$ ; the eigenspace is  $\boxed{\text{span}\left\{\begin{bmatrix} 1 \\ -2 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \end{bmatrix}\right\}}$ .

(c) Since  $A = \begin{bmatrix} \frac{\sqrt{3}}{2} & -\frac{1}{2} \\ \frac{1}{2} & \frac{\sqrt{3}}{2} \end{bmatrix} = \begin{bmatrix} \cos \frac{\pi}{6} & -\sin \frac{\pi}{6} \\ \sin \frac{\pi}{6} & \cos \frac{\pi}{6} \end{bmatrix}$ , so this is a special matrix that would rotate any vector if applies to by  $\frac{\pi}{6}$  ( $= 30^\circ$ ) counterclockwise.

Now, we have  $(A - \lambda I_2) \vec{x} = \vec{0}$ , so  $\begin{bmatrix} \frac{\sqrt{3}}{2} - \lambda & -\frac{1}{2} \\ \frac{1}{2} & \frac{\sqrt{3}}{2} - \lambda \end{bmatrix} = A - \lambda I_2$ , so we have

$$\det(A - \lambda I_2) = (\frac{\sqrt{3}}{2} - \lambda)(\frac{\sqrt{3}}{2} - \lambda) - \frac{1}{2} \cdot (-\frac{1}{2}) = \lambda^2 - \sqrt{3}\lambda + \frac{3}{4} + \frac{1}{4} = \lambda^2 - \sqrt{3}\lambda + 1 = 0.$$

$$\Rightarrow (\lambda - \frac{\sqrt{3}+i}{2})(\lambda - \frac{\sqrt{3}-i}{2}) = 0. \text{ so eigenvalues } \lambda_1 = \frac{\sqrt{3}+i}{2}, \lambda_2 = \frac{\sqrt{3}-i}{2}. \text{ so}$$

$$\text{① } \lambda_1 = \frac{\sqrt{3}+i}{2}, \text{ so } (A - \frac{\sqrt{3}+i}{2} I_2) \vec{x} = \begin{bmatrix} -\frac{i}{2} & -\frac{1}{2} \\ \frac{1}{2} & -\frac{i}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \vec{0} \Rightarrow \begin{bmatrix} -\frac{i}{2} & -\frac{1}{2} \\ \frac{1}{2} & -\frac{i}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

$$\text{R}_2: \text{Subtract } i \cdot \text{R}_1 \Rightarrow \begin{bmatrix} -\frac{i}{2} & -\frac{1}{2} \\ 0 & 0 \end{bmatrix} \text{ which gives } -\frac{i}{2}x_1 - \frac{1}{2}x_2 = 0 \Rightarrow x_2 = -i x_1.$$

So the associated eigenvectors are  $\begin{bmatrix} 1 \\ -i \end{bmatrix} \alpha_1$  where  $\alpha_1 \in \mathbb{R}$ .

$$\text{② } \lambda_2 = \frac{\sqrt{3}-i}{2}, \text{ so } (A - \frac{\sqrt{3}-i}{2} I_2) \vec{x} = \begin{bmatrix} \frac{i}{2} & -\frac{1}{2} \\ \frac{1}{2} & \frac{i}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \vec{0} \Rightarrow \begin{bmatrix} \frac{i}{2} & -\frac{1}{2} \\ \frac{1}{2} & \frac{i}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

$$\text{R}_2: \text{Add } i \cdot \text{R}_1 \Rightarrow \begin{bmatrix} \frac{i}{2} & -\frac{1}{2} \\ 0 & 0 \end{bmatrix} \text{ which gives } \frac{i}{2}x_1 - \frac{1}{2}x_2 = 0 \Rightarrow x_2 = i x_1.$$

So the associated eigenvectors are  $\begin{bmatrix} 1 \\ i \end{bmatrix} \alpha_2$  where  $\alpha_2 \in \mathbb{R}$ .

Thus, the eigenvalues are  $\boxed{\lambda_1 = \frac{\sqrt{3}+i}{2}, \lambda_2 = \frac{\sqrt{3}-i}{2}}$

and the eigenspace is  $\boxed{\text{span}\left\{\begin{bmatrix} 1 \\ -i \end{bmatrix}, \begin{bmatrix} 1 \\ i \end{bmatrix}\right\}}$ .

(e). We have  $A = \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix}$ , and  $(A - \lambda I_2) \cdot \vec{x} = 0$ . with  $A - \lambda I_2 = \begin{bmatrix} 2-\lambda & 0 \\ 0 & 2-\lambda \end{bmatrix}$   
 Since we need  $\det(A - \lambda I_2) = (2-\lambda)(2-\lambda) - 0 \cdot 0 = 0$ , so eigenvalues  $\lambda_1 = \lambda_2 = 2$ .  
 which is a repeated eigenvalue of  $\lambda=2$ .  
 Now, since  $(A - 2I_2) \cdot \vec{x} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \vec{0}$ , so the eigenspace is all of  $\mathbb{R}^2$ .  
 This makes sense as  $\forall \vec{v} \in \mathbb{R}^2$ , with  $\lambda=2$ , we have  $A\vec{v} = 2\vec{v}$ . A basis for  $\mathbb{R}^2$  is  
 $\left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right\}$  by our definition (our regular view).  
 Thus, the eigenvalue is  $\boxed{\lambda=2}$ ; the eigenspace is  $\boxed{\text{span} \left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right\}}$

2. Counting The Paths of a random Surfer.

(a). With  $A = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$ , since  $a_{21}=1$ , so there's 1 one-hop path from webpage 1 to 2.

Then,  $A^2 = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \cdot \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$ , since for  $A^2$ ,  $a_{21}=0$ , so there's 0 two-hop path from webpage 1 to webpage 2.

Then, since  $A^3 = A^2 \cdot A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$ ,

Since for  $A^3$ ,  $a_{21}=1$  again, so there's 1 three-hop path from webpage 1 to webpage 2.

(b). By definition of transition matrix, so  $T = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$ . Consider when  $\lambda=1$ .

$$\text{so } (T - \lambda I_2) \cdot \vec{x} = \begin{bmatrix} -1 & 1 \\ 1 & -1 \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \vec{0} \Rightarrow \begin{bmatrix} -1 & 1 & | & 0 \\ 1 & -1 & | & 0 \end{bmatrix} \text{ R}_2 \text{ : Add } R_1, \text{ so:}$$

$$\Rightarrow \begin{bmatrix} -1 & 1 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix} \text{ which gives } -x_1 + x_2 = 0, \text{ so } x_1 = x_2. \quad \begin{bmatrix} 1 \\ 1 \end{bmatrix} \alpha, \alpha \in \mathbb{R}.$$

so the eigenvectors for  $\lambda=1$  gives are:  $\begin{bmatrix} 1 \\ 1 \end{bmatrix} \alpha, \alpha \in \mathbb{R}$ .

To have the values of this eigenvector sum to 1, so  $1 \cdot \alpha + 1 \cdot \alpha = 1 \Rightarrow \alpha = 0.5$ ,  
and so the specific eigenvector we're looking for is  $\begin{bmatrix} 0.5 \\ 0.5 \end{bmatrix}$ .

Thus, the steady-state frequency for website 1 is 0.5, for webpage 2 is 0.5.

(c). From the graph, we can compute the

adjacency matrix for graph B to be:  $B = \begin{bmatrix} 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 1 & 0 \end{bmatrix}$

$$B = \begin{bmatrix} 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 1 & 0 \end{bmatrix}$$

(d). Given  $B^2 = B \cdot B = \begin{bmatrix} 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 1 & 0 \end{bmatrix} \cdot \begin{bmatrix} 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 2 & 2 \\ 1 & 0 & 1 & 1 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 2 \end{bmatrix}$  So, with  $a_{31}=1$  in  $B^2$ , so there is 1 two-hop path from webpage 1 to webpage 3.

Then,  $B^3 = B^2 \cdot B = \begin{bmatrix} 1 & 0 & 2 & 2 \\ 1 & 0 & 1 & 1 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 2 \end{bmatrix} \cdot \begin{bmatrix} 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 1 & 0 \end{bmatrix} = \begin{bmatrix} 2 & 1 & 3 & 3 \\ 1 & 1 & 2 & 2 \\ 0 & 1 & 1 & 2 \\ 2 & 0 & 3 & 2 \end{bmatrix}$  With  $a_{21}=1$  in  $B^3$ , so there is 1 three-hop path from webpage 1 to webpage 2.

(e). First, we calculate Graph B's

transition matrix  $T$ , which by definition, gives:

$$T = \begin{bmatrix} 0 & 1 & \frac{1}{3} & \frac{1}{3} \\ 0 & 0 & \frac{1}{3} & \frac{1}{3} \\ 0 & 0 & 0 & \frac{1}{3} \\ 1 & 0 & \frac{1}{3} & 0 \end{bmatrix}$$

Then using IPython, we discover that the normalized eigenvector (Sum to one) corresponding to eigenvalue  $\lambda=1$  is:

$$\begin{bmatrix} 0.333 \\ 0.167 \\ 0.125 \\ 0.375 \end{bmatrix} = \begin{bmatrix} \frac{1}{3} \\ \frac{1}{6} \\ \frac{1}{8} \\ \frac{3}{8} \end{bmatrix}$$

Thus, the steady-state frequency for

webpage 1 is  $\boxed{\frac{1}{3}}$ , webpage 2 is  $\boxed{\frac{1}{6}}$ , webpage 3 is  $\boxed{\frac{1}{8}}$ , webpage 4 is  $\boxed{\frac{3}{8}}$

(f). The adjacency matrix for graph C is:

$$C = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 & 0 \end{bmatrix}$$

(g). There is 0 path from webpage 1 to webpage 3.

As we can see from Graph C, it is a disconnected graph and so surfers from webpage 1 can only get to webpage 2 or back to webpage 1, which implies that there's no path between webpages 1 and 3, and thus, there's 0 path from webpage 1 to webpage 3.

### 3. Noisy Images

(a). Since  $\vec{y} = A\vec{x} + \vec{n}$ , so  $A\vec{x} \downarrow = \vec{y} - \vec{n}$ . Multiplying both sides by  $A^{-1}$ ,  
 So:  $\vec{x} = I_N \vec{x} = (A^{-1}A)\vec{x} = A^{-1}(A\vec{x}) = A^{-1}(\vec{y} - \vec{n}) \Rightarrow \boxed{\vec{x} = A^{-1}(\vec{y} - \vec{n})}$ .

(b). Since  $\vec{w} = \alpha_1 \lambda_1 \vec{b}_1 + \dots + \alpha_N \lambda_N \vec{b}_N$  where  $\vec{w} = \alpha_1 \vec{b}_1 + \dots + \alpha_N \vec{b}_N$ , so this means that:  
 for eigenvectors with large eigenvalues, the noise signals along will be amplified  
 vice versa, for eigenvectors with small eigenvalues, the noise will be : attenuated.

(c).  $A_1$  is an identity matrix ( $100 \times 100$ )

Yes, there are differences between  $A_2$  and  $A_3$  by inspection.

(d). By decreasing the absolute value of the eigenvalues, the pictures get much more vague,  
 which means that the noises are amplified with small eigenvalues.

(e). Proof. Suppose  $\lambda$  is an eigenvalue of a matrix  $A$  where  $A$  is invertible.

So, there exists a corresponding eigenvector  $\vec{v} \neq \vec{0}$  such that  $A\vec{v} = \lambda \vec{v}$ ,  $\lambda \neq 0$   
 Since  $A$  has an inverse  $A^{-1}$ , multiply both sides by  $A^{-1}$ , and we get:

$$A^{-1}(A\vec{v}) = A^{-1}(\lambda \vec{v}) \Rightarrow (A^{-1}A)\vec{v} = A^{-1}\lambda \vec{v}.$$

By definition of Inverses, so  $A^{-1}A = I_N$ , so  $(A^{-1}A)\vec{v} = I_N \cdot \vec{v} = \vec{v}$

which gives:  $\vec{v} = A^{-1}\lambda \vec{v}$ . Then, since  $\lambda$  is a constant,  $\lambda \neq 0$ .

Divide both sides by  $\lambda$  and we have  $\frac{1}{\lambda} \vec{v} = A^{-1} \vec{v} \Leftrightarrow A^{-1} \vec{v} = \frac{1}{\lambda} \vec{v}$ .

By definition, with  $\vec{v} \neq \vec{0}$ , so  $\frac{1}{\lambda}$  is an eigenvalue of matrix  $A^{-1}$ .

Q.E.D.

#### 4. The Dynamics of Romeo and Juliet's Love Affair.

(a). For  $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$  and  $a+b=c+d$ ,  $\vec{v}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ . Consider  $A\vec{v}_1 = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} a+b \\ c+d \end{bmatrix}$ .

① Since  $a+b=c+d$ , so  $\begin{bmatrix} a+b \\ c+d \end{bmatrix} = \begin{bmatrix} a+b \\ a+b \end{bmatrix} = (a+b) \cdot \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ . Since  $\vec{v}_1 \neq 0$  and  $(a+b)$  is a constant,

so,  $\vec{v}_1$  by definition is an eigenvector of  $\vec{A}$ . Its corresponding eigenvalue  $\boxed{\lambda_1 = a+b}$

② Similarly, for  $\vec{v}_2 = \begin{bmatrix} b \\ -c \end{bmatrix}$ , we have  $A\vec{v}_2 = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \cdot \begin{bmatrix} b \\ -c \end{bmatrix} = \begin{bmatrix} ab - bc \\ bc - cd \end{bmatrix}$

Since  $a+b=c+d$ , so  $a-c=d-b$ , and so  $(a-c) \cdot \vec{v}_2 = \begin{bmatrix} (a-c)b \\ (a-c)(-c) \end{bmatrix} = \begin{bmatrix} (a-c)b \\ (b-d)(-c) \end{bmatrix} =$

$= \begin{bmatrix} ab - bc \\ cd - bc \end{bmatrix}$ , which implies that  $A\vec{v}_2 = (a-c)\vec{v}_2$ . Since  $\vec{v}_2 \neq 0$ ,  $(a-c)$  is constant,

so again,  $\vec{v}_2$  by definition is an eigenvector of  $\vec{A}$ . Its corresponding eigenvalue is  $\boxed{\lambda_2 = a-c}$

Thus, the eigenspace is  $\boxed{\text{span} \left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} b \\ -c \end{bmatrix} \right\}}$  or equivalently,  $\boxed{\text{span} \left\{ \begin{bmatrix} a \\ a \end{bmatrix}, \begin{bmatrix} b \\ -c \end{bmatrix} \right\}}$

(b). Since  $A = \begin{bmatrix} 0.75 & 0.25 \\ 0.25 & 0.75 \end{bmatrix}$  is just a special case of the generalized part (a), with  $a+b=c+d$ . Specifically,  $a=d=0.75$ ,  $b=c=0.25$

So the first eigenpair is  $\lambda_1 = a+b = 0.75+0.25 = 1$ , and  $\vec{v}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ .

The second eigenpair is  $\lambda_2 = a-c = 0.75 - 0.25 = 0.5$ , and  $\vec{v}_2 = \begin{bmatrix} b \\ -c \end{bmatrix} = \begin{bmatrix} 0.25 \\ -0.25 \end{bmatrix}$

Thus, the eigenpairs are:  $(1, \begin{bmatrix} 1 \\ 1 \end{bmatrix})$  and  $(0.5, \begin{bmatrix} 0.25 \\ -0.25 \end{bmatrix})$ .

(c) To find the set of points  $\{\vec{s}_k \mid A\vec{s}_k = \vec{s}_k\}$  is equivalent to finding the eigenvectors corresponding to  $\lambda=1$ . so  $(A - I_2) \cdot \vec{s}_k = \vec{0} \Rightarrow \begin{bmatrix} -0.25 & 0.25 \\ 0.25 & -0.25 \end{bmatrix} \cdot \begin{bmatrix} s_1 \\ s_2 \end{bmatrix} = \vec{0}$

$$\Rightarrow \begin{bmatrix} -0.25 & 0.25 & | & 0 \\ 0.25 & -0.25 & | & 0 \end{bmatrix}. R_2: \text{Add } R_1. \Rightarrow \begin{bmatrix} -0.25 & 0.25 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix} \text{ which gives } -0.25s_1 + 0.25s_2 = 0 \Rightarrow s_1 = s_2$$

So the steady states are  $\boxed{\text{span}\left\{\begin{bmatrix} 1 \\ 1 \end{bmatrix}\right\}}$ .

(d). We've shown that  $A$  is a special case for our generalized situation in part (a), and so we proved that (with  $b=c=0.25$ ),  $\begin{bmatrix} b \\ -c \end{bmatrix} = \begin{bmatrix} 0.25 \\ -0.25 \end{bmatrix}$  is an eigenvector; which means

that  $\forall \alpha \in \mathbb{R}$ ,  $\begin{bmatrix} 0.25 \\ -0.25 \end{bmatrix} \alpha$  is also an eigenvector. Take  $\alpha=4$ , so  $\begin{bmatrix} 0.25 \\ -0.25 \end{bmatrix} \cdot 4 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$ , and

$\therefore \text{span}\left\{\begin{bmatrix} 1 \\ -1 \end{bmatrix}\right\} = \text{span}\left\{\begin{bmatrix} 0.25 \\ -0.25 \end{bmatrix}\right\}$  are eigenvectors with an eigenvalue  $\lambda_2 = a-c = 0.5$ .

Thus,  $\forall \vec{s}[0] \in \text{span}\left\{\begin{bmatrix} 1 \\ -1 \end{bmatrix}\right\}$ ,  $\vec{s}[1] = A\vec{s}[0] = \lambda_2 \vec{s}[0] = 0.5 \vec{s}[0] \in \text{span}\left\{\begin{bmatrix} 1 \\ -1 \end{bmatrix}\right\}$ .

Thus,  $\tilde{s}[n] = 0.5^n \vec{s}[0] = \begin{bmatrix} 0.5^n \\ -0.5^n \end{bmatrix}$  which means that as  $\boxed{n \rightarrow \infty, \vec{s}[n] = \begin{bmatrix} 0 \\ 0 \end{bmatrix}}$ .

which implies that Romeo and Juliet both have a neutral stance towards each other.

(e). Since here,  $A = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$ . with  $a=b=c=d$ , so  $A$  is just another special case of part (a), with  $a+b=c+d=2$ .

So, the first eigenpair is:  $\lambda_1 = a+b = 2$  and  $\vec{v}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ , and

the second eigenpair is:  $\lambda_2 = a-c = 1-1 = 0$ . and  $\vec{v}_2 = \begin{bmatrix} b \\ -c \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$

Thus, the eigenpairs are:  $\boxed{(2, [1]) \text{ and } (0, [-1])}$

(f). Since  $\begin{bmatrix} 1 \\ -1 \end{bmatrix}$  is an eigenvector, so  $\text{span}\left\{\begin{bmatrix} 1 \\ -1 \end{bmatrix}\right\}$  are all eigenvectors.

which means that  $\vec{s}[0] \in \text{span}\left\{\begin{bmatrix} 1 \\ -1 \end{bmatrix}\right\}$  is an eigenvector, so we have that

$$\vec{s}[1] = A\vec{s}[0] = \lambda_1 \vec{s}[0] = \vec{0}, \text{ so } \forall n \geq 1, \vec{s}[n] = A\vec{s}[n-1] = \vec{0}.$$

Thus, their relationship again falls into a neutral stance towards each other.

Specifically, as  $n \rightarrow \infty$ ,  $\boxed{\vec{s}[n] = \begin{bmatrix} 0 \\ 0 \end{bmatrix}}$

(g). Since  $\vec{v}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$  is an eigenvector, so  $\vec{s}[0] \in \text{span}\left\{\begin{bmatrix} 1 \\ 1 \end{bmatrix}\right\}$  is also an eigenvector.

$$\text{So, } \vec{s}[1] = A\vec{s}[0] = \lambda_1 \vec{s}[0] = 2\vec{s}[0] = 2 \cdot \begin{bmatrix} 1 \\ 1 \end{bmatrix} \in \text{span}\left\{\begin{bmatrix} 1 \\ 1 \end{bmatrix}\right\}.$$

which we can then generalize that  $\forall n \in \mathbb{N}, \vec{s}[n] \in \text{span}\left\{\begin{bmatrix} 1 \\ 1 \end{bmatrix}\right\}$   
 $\Rightarrow$  they are all eigenvectors.

$$\text{which implies that } \vec{s}[n] = A\vec{s}[n-1] = \lambda_1 \vec{s}[n-1] = 2^n \vec{s}[0] = \begin{bmatrix} 2^n \\ 2^n \end{bmatrix}.$$

Thus, as  $n \rightarrow \infty, 2^n \rightarrow \infty$ , so  $\boxed{\vec{s}[n] = \infty \cdot \vec{s}[0]}$  if  $R[0] = J[0] > 0$ .

In other words, Romeo and Juliet would each have stronger love/like towards each other.

and thus, developing a stronger relationship over time and for  $R[0] < 0$ , vice versa.  
 (stronger hatred)

(h) Again, since  $A = \begin{bmatrix} 1 & -2 \\ -2 & 1 \end{bmatrix}$  with  $a=d=1, b=c=-2$ , this is yet another special case of part (a), with  $a+b=c+d=-1$ .

So ① the first eigenpair is  $\lambda_1 = a+b = -1$ . and  $\vec{v}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ .

② the second eigenpair is  $\lambda_2 = a-c = 1-(-2)=3$ ,  $\vec{v}_2 = \begin{bmatrix} b \\ -c \end{bmatrix} = \begin{bmatrix} -2 \\ 1 \end{bmatrix}$ .

Thus, the eigenpairs are:  $\boxed{(-1, [1]) \text{ and } (3, [-2])}$

(i). Since  $\begin{bmatrix} -2 \\ 1 \end{bmatrix} = -2 \cdot \begin{bmatrix} 1 \\ 1 \end{bmatrix}$  with  $-2 \in \mathbb{R}$ , so  $\text{span}\left\{\begin{bmatrix} 1 \\ 1 \end{bmatrix}\right\} = \text{span}\left\{\begin{bmatrix} -2 \\ 1 \end{bmatrix}\right\}$  are all eigenvectors.

which implies  $\vec{s}[0]$  is an eigenvector; so  $\vec{s}[1] = A\vec{s}[0] = \lambda_2 \vec{s}[0] = 3\vec{s}[0] \in \text{span}\left\{\begin{bmatrix} 1 \\ 1 \end{bmatrix}\right\}$ .

In other words,  $\forall n \in \mathbb{N}, \vec{s}[n] \in \text{span}\left\{\begin{bmatrix} 1 \\ 1 \end{bmatrix}\right\}$  is an eigenvector, with  $\vec{s}[n] = 3^n \vec{s}[0]$ .

$\rightarrow$  Case 1 : if  $R[0] > 0, J[0] < 0$ , then Romeo will have growing love/like for Juliet, while Juliet will have growing hate towards Romeo

In other words, as  $n \rightarrow \infty, 3^n \rightarrow \infty$ , so  $\vec{s}[n] = \begin{bmatrix} \infty \\ -\infty \end{bmatrix}$ .

$\rightarrow$  Case 2 : if  $R[0] < 0, J[0] > 0$ , then vice versa, Romeo has growing hatred towards Juliet, and Juliet having growing love/like towards Romeo.

In other words, as  $n \rightarrow \infty, 3^n \rightarrow \infty$ , so  $\vec{s}[n] = \begin{bmatrix} -\infty \\ \infty \end{bmatrix}$ .

(j). Similar to our argument in (g), so  $\forall n \in \mathbb{N}, \vec{s}[n] \in \text{span}\left\{\begin{bmatrix} 1 \\ 1 \end{bmatrix}\right\}$ , and so  $\vec{s}[n] = (-1)^n \vec{s}[0]$ .

Thus, as  $n \rightarrow \infty$  we can't decide  $\vec{s}[n]$ , and similarly we can't decide Romeo and Juliet's exact relationship - we only know they either maintained initial states or swapped entirely.

## **6. Homework Process and Study Group**

I worked alone without getting any help, except asking questions and reading posts (especially answers from the GSIs) on Piazza as well as reading the Notes of the course.

# EE16A Homework 5

## Question 2: Counting The Paths of a Random Surfer

```
In [47]: import numpy as np
import matplotlib.pyplot as plt
%matplotlib inline

T = np.array([
    [0, 1, 1/3, 1/3],
    [0, 0, 1/3, 1/3],
    [0, 0, 0, 1/3],
    [1, 0, 1/3, 0]
])

eig_val, normalized_eig = np.linalg.eig(T)

print(eig_val)
print()

eig_vec = normalized_eig[:,0]
print("Correponding normalized eig_vec for lambda = 1 is:")
print(eig_vec)
print()

print("Corresponding eig_vec that has values sum to 1 is:")
print(eig_vec / sum(eig_vec))

[ 1.           +0.j           -0.33333333+0.47140452j -0.33333333-0.47140
452j
-0.33333333+0.j           ]
Correponding normalized eig_vec for lambda = 1 is:
[-0.61357199+0.j -0.306786 +0.j -0.2300895 +0.j -0.69026849+0.j]

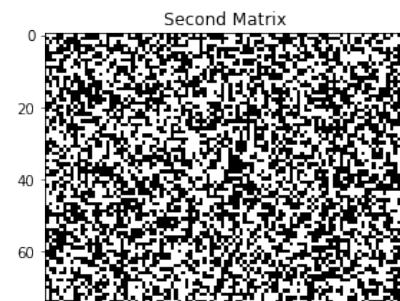
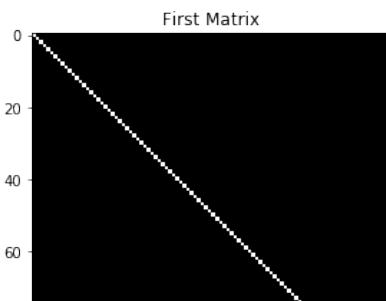
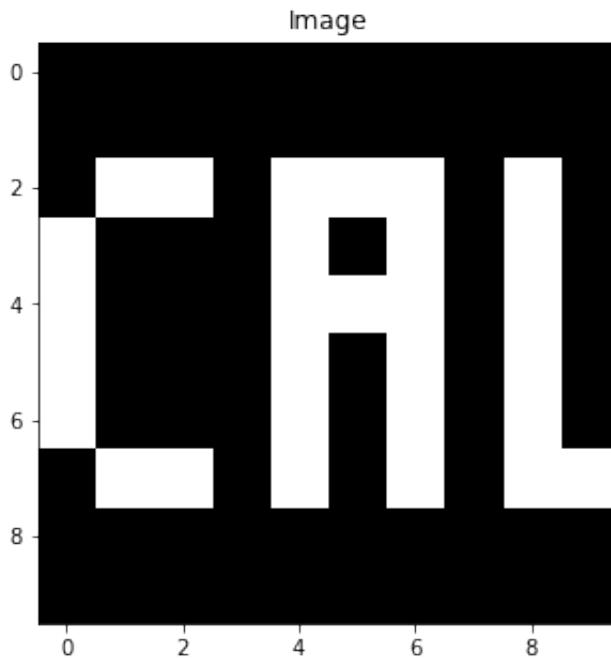
Corresponding eig_vec that has values sum to 1 is:
[0.33333333-0.j 0.16666667-0.j 0.125       -0.j 0.375       -0.j]
```

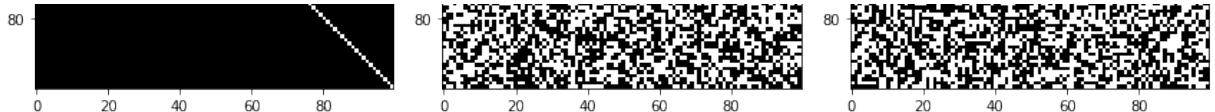
## Question 3: Noisy Images

```
In [48]: import numpy as np
import matplotlib.pyplot as plt
%matplotlib inline
```

## Question 3: Part c

```
In [50]: # Let's load some data to start off with.  
A3 = np.loadtxt("cond_10e6.txt", delimiter=',').reshape(100,100)  
A2 = np.loadtxt("cond_1e3.txt", delimiter=',').reshape(100,100)  
A1 = np.eye(100)  
img = np.loadtxt("image.txt", delimiter=',').reshape(10,10)  
  
# The code below displays the image and the set of masks.  
plt.figure(figsize=(5,5))  
plt.imshow(img,cmap='gray')  
plt.title('Image')  
plt.figure(figsize=(12,5))  
plt.subplot(131)  
plt.imshow(A1,cmap='gray')  
plt.title('First Matrix')  
plt.subplot(132)  
plt.imshow(A2,cmap='gray')  
plt.title('Second Matrix')  
plt.subplot(133)  
plt.imshow(A3,cmap='gray')  
plt.title('Third Matrix')  
plt.tight_layout()
```





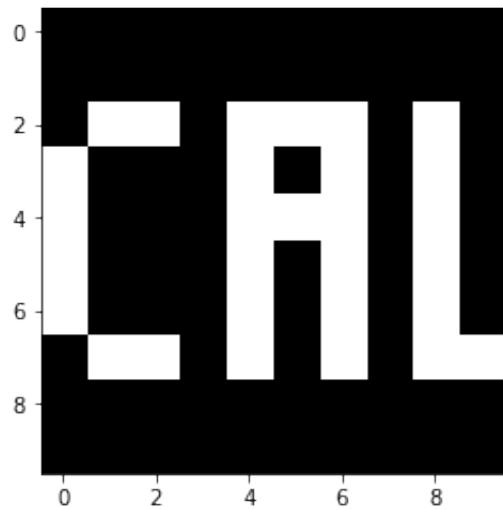
## Question 3: Parts d

```
In [51]: # We'll use numpy.random to make some noise.  
noise = np.random.normal(0.5,0.1)  
  
# Lets compute the b vector for each matrix and add some noise to the l  
b1 = A1.dot(img.reshape(100)) + noise  
b2 = A2.dot(img.reshape(100)) + noise  
b3 = A3.dot(img.reshape(100)) + noise
```

```
In [52]: # First, let's compute x1 after adding noise and find the minimum eigen  
x1 = np.linalg.inv(A1).dot(b1)  
eigenvalues1 = np.linalg.eig(A1)[0]  
print("Is the matrix invertible?", abs(np.linalg.det(A1)) > 0.5)  
print("The smallest eigenvalue is:", min(np.absolute(eigenvalues1)))  
print("Number of eigenvectors:", len(eigenvalues1))  
plt.imshow(x1.reshape(10,10), cmap='gray')
```

Is the matrix invertible? True  
The smallest eigenvalue is: 1.0  
Number of eigenvectors: 100

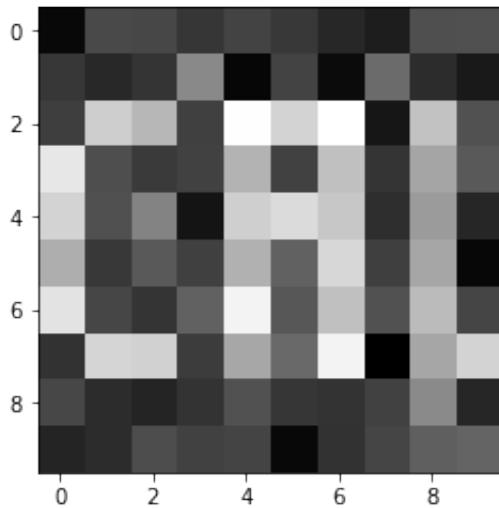
Out[52]: <matplotlib.image.AxesImage at 0x10fe5f5f8>



```
In [53]: # Now let's compute x2 and find the minimum eigenvalue of A2.  
x2 = np.linalg.inv(A2).dot(b2)  
eigenvalues2 = np.linalg.eig(A2)[0]  
print("Is the matrix invertible?", abs(np.linalg.det(A2)) > 0.5)  
print("The smallest eigenvalue is:", min(np.absolute(eigenvalues2)))  
print("Number of eigenvectors:", len(eigenvalues2))  
plt.imshow(x2.reshape(10,10), cmap='gray')
```

Is the matrix invertible? True  
The smallest eigenvalue is: 0.29516363308630184  
Number of eigenvectors: 100

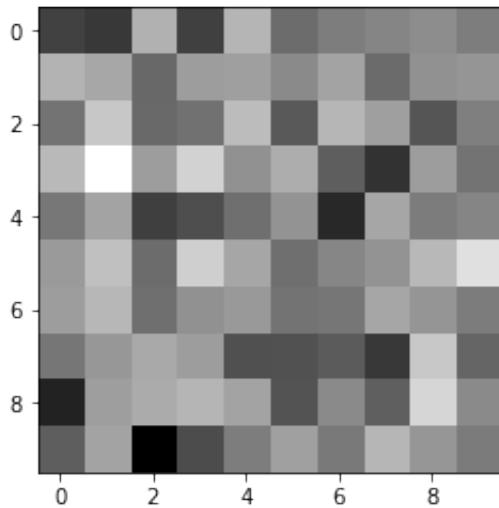
Out[53]: <matplotlib.image.AxesImage at 0x119db5828>



```
In [54]: # Now let's compute x3 and find the minimum eigenvalue of A3.  
x3 = np.linalg.inv(A3).dot(b3)  
eigenvalues3 = np.linalg.eig(A3)[0]  
print("Is the matrix invertible?", abs(np.linalg.det(A3)) > 0.5)  
print("The smallest eigenvalue is:", min(np.absolute(eigenvalues3)))  
print("Number of eigenvectors:", len(eigenvalues3))  
plt.imshow(x3.reshape(10,10), cmap='gray')
```

Is the matrix invertible? True  
The smallest eigenvalue is: 1.2184217510026823e-05  
Number of eigenvectors: 100

Out[54]: <matplotlib.image.AxesImage at 0x11a624cc0>



In [7]:

In [ ]: