



## Homework 13 Solutions

6.2.7 Two linearly independent eigenvectors - diagonalizable

$$A = \times \wedge \times^{-1} = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} \lambda_1 & \lambda_2 \\ 0 & \lambda_2 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}^{-1} = \begin{bmatrix} \lambda_1 & \lambda_2 \\ \lambda_1 & -\lambda_2 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 2 & -1 \end{bmatrix}$$

ony eigenvalues 
$$= \frac{1}{2} \begin{bmatrix} \lambda_1 + \lambda_2 & \lambda_1 - \lambda_2 \\ \lambda_1, \lambda_2 \text{ are possible} \end{bmatrix}$$

Another correct onswer:

This is one correct

$$A = \begin{bmatrix} a & b \\ b & a \end{bmatrix}$$
 for any  $a, b$  real numbers.  

$$\begin{pmatrix} b & a \end{bmatrix}$$
 
$$\begin{pmatrix} b & a = \frac{1+1}{2}, b = \frac{1-1}{2} \end{pmatrix}$$

6.2.9 (a) 
$$G_{k+2} = \frac{1}{2}G_{k+1} + \frac{1}{2}G_k$$
  $G_{k+1} = \begin{bmatrix} 1/2 & 1/2 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} G_{k+1} \\ G_{k} \end{bmatrix}$ 

$$\left|\frac{1}{2}-\lambda\right| = \left|\frac{1^{2}-\frac{1}{2}}{\lambda}-\frac{1}{2}\right| = 0 \rightarrow \left(\lambda-1\right)\left(\lambda+\frac{1}{2}\right) = 0 \rightarrow \left[\lambda=1,-\frac{1}{2}\right]$$

For 
$$\lambda = 1$$
:  $\begin{bmatrix} -\frac{1}{2} & \frac{1}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \longrightarrow x_1 = x_2 \longrightarrow \begin{bmatrix} x \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ 

For 
$$\lambda = -\frac{1}{2} = \begin{bmatrix} 1 & \frac{1}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ \frac{1}{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \longrightarrow x_1 = -\frac{1}{2} x_2 \longrightarrow \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \begin{bmatrix} x_1 \\ 1 \end{bmatrix}$$

(b) 
$$A^{n} = X \Lambda^{n} X^{-1} = \begin{bmatrix} 1 & -1/2 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1^{n} & 0 \\ 0 & (-1/2) \end{bmatrix} \begin{bmatrix} 1 & -1/2 \\ 1 & 1 \end{bmatrix}^{-1} = \begin{bmatrix} 1 & 1/2 \\ 1 & (-1/2)^{n} \end{bmatrix} \frac{2}{3} \begin{bmatrix} 1 & 1/2 \\ -1 & 1 \end{bmatrix}$$

$$=\frac{2}{3}\left[\frac{1-(-1/2)^{n+1}}{1-(-1/2)^n}\right] + \frac{1/2+(4-1/2)^{n+1}}{1-(-1/2)^n} \cdot 50 \cdot \lim_{n\to\infty} A^n = \frac{2}{3}\left[\frac{1}{1}\frac{1/2}{1}\right] \cdot \frac{1}{1}$$

(c) Note that 
$$A^{n} \begin{bmatrix} G_{1} \\ G_{0} \end{bmatrix} = \begin{bmatrix} G_{n+1} \\ G_{n} \end{bmatrix}$$
. So  $\lim_{n \to \infty} G_{n} = 2nd$  component  $2$  of  $\lim_{n \to \infty} A^{n} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \frac{2}{3} \begin{bmatrix} 1/2 \\ 1/2 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 2/3 \\ 2/3 \end{bmatrix}$ . A  $\lim_{n \to \infty} G_{n} = \frac{2}{3} \begin{bmatrix} 1/2 \\ 1/2 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 2/3 \\ 2/3 \end{bmatrix}$ . A  $\lim_{n \to \infty} G_{n} = \frac{2}{3} \begin{bmatrix} 1/2 \\ 1/2 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 2/3 \\ 2/3 \end{bmatrix}$ . A  $\lim_{n \to \infty} G_{n} = \frac{2}{3} \begin{bmatrix} 1/2 \\ 1/2 \end{bmatrix} \begin{bmatrix} 1/2 \\ 0 \end{bmatrix} = \begin{bmatrix} 2/3 \\ 2/3 \end{bmatrix}$ . A  $\lim_{n \to \infty} G_{n} = \frac{2}{3} \begin{bmatrix} 1/2 \\ 1/2 \end{bmatrix} \begin{bmatrix} 1/2 \\ 0 \end{bmatrix} = \begin{bmatrix} 2/3 \\ 2/3 \end{bmatrix}$ . A  $\lim_{n \to \infty} G_{n} = \frac{2}{3} \begin{bmatrix} 1/2 \\ 1/2 \end{bmatrix} \begin{bmatrix} 1/2 \\ 0 \end{bmatrix} \begin{bmatrix} 1/2 \\ 1/2 \end{bmatrix} \begin{bmatrix} 1/$ 



## 清華大学

6.2.30 
$$(A-aI)(A-dI) = \begin{bmatrix} a-a & b \\ 0 & d-a \end{bmatrix} \begin{bmatrix} a-d & b \\ 0 & d-a$$

$$50 \left\{ v(t) = 20 + 10e^{-2t} \right\}$$

At 
$$t=1=v(1)=20+10e^{-1}\approx 24$$
 At  $t=\infty=V=20$   
 $w(1)=20-10e^{-1}\approx 16$   $w=20$ 

6.3.21 Eigenvalues: 
$$|1-1/4| = 1^2 - 1 = 1(1-1) = 0 - 1 = 0$$

For 
$$\lambda=0$$
:  $\begin{bmatrix} 1 & 4 \\ 0 & 0 \end{bmatrix}\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \longrightarrow x_1 = -4x_2 \longrightarrow \overrightarrow{x} = x_2 \begin{bmatrix} -4 \\ 1 \end{bmatrix}$ 

For 
$$\lambda=1$$
:  $\begin{bmatrix} 0 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \longrightarrow x_2 = 0 \longrightarrow x = x_1 \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ 

$$e^{At} = \begin{bmatrix} -4 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} e^{0t} & 0 \\ 0 & e^{1t} \end{bmatrix} \begin{pmatrix} -\begin{bmatrix} 0 & -1 \\ -1 & -4 \end{bmatrix} \end{pmatrix} = \begin{bmatrix} -4 & e^{t} \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 1 & 4 \end{bmatrix}$$

$$= \begin{bmatrix} e^{t} & e^{4t} \\ 0 & 1 \end{bmatrix}$$

6.4.8 
$$S = Q/LQ$$

Eigenvolues:  $\begin{vmatrix} 9-\lambda & 12 \\ 12 & 16-\lambda \end{vmatrix} = 144-25\lambda+\lambda^2-144=\lambda(\lambda-25)=0 \rightarrow \lambda=0,25$ 

For 
$$\lambda=0$$
:  $\begin{bmatrix} 9 & 12 \\ 12 & 16 \end{bmatrix}\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \rightarrow 3x_1 = 4x_2 \rightarrow \overline{x} = C \begin{bmatrix} -4 \\ 3 \end{bmatrix}$ 

Two unit eigenvectors: 
$$\vec{X} = \pm \frac{1}{5} \begin{bmatrix} -4\\3 \end{bmatrix}$$

For 
$$\lambda = 25$$
:  $\begin{bmatrix} -16 & 12 \\ 12 & -9 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \rightarrow 4x_1 = 3x_2 \rightarrow \vec{X} = c \begin{bmatrix} 3 \\ 4 \end{bmatrix}$ 

Two unit eigenvectors: 
$$\bar{\chi} = \pm \pm \begin{bmatrix} 3 \\ 4 \end{bmatrix}$$



## 消事大学

To make Q, we have two choices of unit eigenvector for each of two eigenvalues, and we can put the eigenvectors in either order -> 2-2-2-8 possibles Q's:

$$Q = \begin{bmatrix} -4/5 & 3/5 \\ 3/5 & 4/5 \end{bmatrix}, \begin{bmatrix} 4/5 & 3/5 \\ -3/5 & 4/5 \end{bmatrix}, \begin{bmatrix} -4/5 & -3/5 \\ 3/5 & -4/5 \end{bmatrix}, \begin{bmatrix} 4/5 & -3/5 \\ -3/5 & -4/5 \end{bmatrix}, \begin{bmatrix} -3/5 & -4/5 \\ -4/5 & 3/5 \end{bmatrix}, \begin{bmatrix} -3/5 & -4/5 \\ -4/5 & 3/5 \end{bmatrix}, \begin{bmatrix} -3/5 & 4/5 \\ -4/5 & -3/5 \end{bmatrix}$$

6.4.2 | Eigenvectors for 
$$l=1$$
:

5:  $\begin{bmatrix} -1 & 0 & 0 \\ d & -1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$ 

oresolution is  $\begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$ 

B= 
$$\begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & d-1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Eigenvectors for 
$$\lambda = 0$$
:

 $S: \begin{bmatrix} -d & d & 0 \\ d & -d & 0 \\ 0 & 1 - d \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$ 

One solution is

B: 
$$\begin{bmatrix} -2d & 0 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

One solution is  $\begin{bmatrix} 1 \\ 0 \\ 2d \end{bmatrix}$ 

Eigenvectors for  $\lambda = -d$ :  $S = \begin{bmatrix} d & d & 0 \\ d & d & 0 \\ 0 & 0 & 1 \end{bmatrix} \times \begin{bmatrix} x_1 \\ x_2 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$ one solution: (-1, 1, 0)

$$B = \begin{bmatrix} 0 & 0 & 1 & 1 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 2d & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

onerolution: (1,0,0)

So Q for S is: 
$$\begin{bmatrix} 0 & 1/\sqrt{2} & -1/\sqrt{2} \\ 0 & 1/\sqrt{2} & 1/\sqrt{2} \\ 1 & 0 & 0 \end{bmatrix}$$
, X for B is:  $\begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 0 \\ 0 & 2d & 0 \end{bmatrix}$   
make these unit vectors  $det = -1 \begin{bmatrix} 11 & 1 \\ 2d & 0 \end{bmatrix} = 201$ 

Invertible if d = 0 But columns of X are not perpendicular.

Graded Problem

Graded Problem
$$\frac{|2-\lambda|^{1}}{|2-\lambda|^{1}} = (2-\lambda) \begin{vmatrix} 3-\lambda-2 \\ -2 & 3-\lambda \end{vmatrix} = (2-\lambda) \begin{pmatrix} 3-\lambda+2 \end{pmatrix} + \begin{pmatrix} 1 & 3-\lambda \\ 1 & 3-\lambda \end{pmatrix} = (2-\lambda) \begin{pmatrix} \lambda^{2} - 6\lambda + 5 \end{pmatrix} - \begin{pmatrix} 3-\lambda+2 \end{pmatrix} + \begin{pmatrix} -2-3+\lambda \end{pmatrix}$$

$$=(2-\lambda)(\lambda-5)(\lambda-1) + 2(\lambda-5)$$

$$= (\lambda - 5) ((2 - \lambda)(\lambda - 1) + 2) = (\lambda - 5)(-\lambda^2 + 3\lambda) = 0$$

$$1 = 3: \begin{bmatrix} -1 & 1 & 1 \\ 1 & 0 & -2 \\ 1 & -2 & 0 \end{bmatrix} \longrightarrow \begin{bmatrix} 1 & -1 & -1 \\ 0 & 1 & -1 \\ 0 & -1 & 1 \end{bmatrix} \longrightarrow \begin{bmatrix} 1 & 0 & -2 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{bmatrix} \longrightarrow x_1 = 2x_3$$

$$\Rightarrow \vec{x} = x_3 \begin{bmatrix} 2 \\ 1 \end{bmatrix} \rightarrow \vec{q}_2 = \frac{1}{\sqrt{6}} \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$



## 清華大学

$$\Lambda = 5: \begin{bmatrix} -3 & 1 & 1 \\ 1 & -2 & -2 \\ 1 & -2 & -2 \end{bmatrix} \rightarrow \begin{bmatrix} 0 & -5 & -5 \\ 1 & -2 & -2 \\ 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -2 & -2 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix} \\
\times_1 = 0 \qquad \Rightarrow \stackrel{\checkmark}{X} = X_3 \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix} \rightarrow \stackrel{?}{Q}_3 = \stackrel{1}{\sqrt{2}} \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}$$

Basis: 
$$\{\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{6}}, \frac{2}{\sqrt{12}}, \frac{1}{\sqrt{12}}, \frac{2}{\sqrt{12}}, \frac{2}{\sqrt{12}}\}$$

Then 
$$A^{N} = Q \wedge^{N} Q^{T} = \begin{bmatrix} -1/\sqrt{3} & 2/\sqrt{6} & 0 \\ 1/\sqrt{3} & 1/\sqrt{6} & -1/\sqrt{2} \\ 1/\sqrt{3} & 1/\sqrt{6} & 1/\sqrt{2} \end{bmatrix} \begin{bmatrix} 0 & 0 & 0 \\ 0 & 3^{N} & 0 \\ 0 & 0 & 5^{N} \end{bmatrix} Q^{T}$$

$$= \begin{bmatrix} 0 & 2.3^{N}/46 & 0 \\ 0 & 3N/46 & -5N/42 \\ 0 & 3N/46 & 5N/42 \end{bmatrix} \begin{bmatrix} -1/43 & 1/43 & 1/43 \\ 2/46 & 1/46 & 1/46 \\ 0 & -1/42 & 1/42 \end{bmatrix}$$

$$= \begin{bmatrix} 4.3^{N/6} & 2.3^{N/6} & 2.3^{N/6} \\ 2.3^{N/6} & 3^{N/6+5^{N/2}} & 3^{N/6-5^{N/2}} \\ 2.3^{N/6} & 3^{N/6-5^{N/2}} & 3^{N/6+5^{N/2}} \end{bmatrix}$$

$$=\frac{1}{2}\begin{bmatrix} 4.3^{N-1} & 2.3^{N-1} & 2.3^{N-1} \\ 2.3^{N-1} & 3^{N-1} + 5^{N} & 3^{N-1} - 5^{N} \end{bmatrix} = \begin{bmatrix} 2.3^{N-1} & 3^{N-1} & 3^{N-1} \\ 3^{N-1} & \frac{3^{N-1} + 5^{N}}{2} & \frac{3^{N-1} - 5^{N}}{2} \\ 2.3^{N-1} & 3^{N-1} - 5^{N} & 3^{N-1} + 5^{N} \end{bmatrix} = \begin{bmatrix} 3^{N-1} & \frac{3^{N-1} - 5^{N}}{2} & \frac{3^{N-1} - 5^{N}}{2} \\ 3^{N-1} & \frac{3^{N-1} - 5^{N}}{2} & \frac{3^{N-1} + 5^{N}}{2} \end{bmatrix}$$