

Question 1

$$(1+i)^5 z^4 = 2 - 2i$$

Assume $w = z^4$

$$\begin{aligned} w &= \frac{2-2i}{(1+i)^5} \\ &= \frac{\frac{2-2i}{(1+i)^5}}{\frac{3}{2} e^{\frac{3}{4}\pi i}} \\ &= \frac{1}{2} e^{-\frac{3}{2}\pi i} = \frac{1}{2} e^{\frac{1}{2}\pi i + 2k\pi i} \end{aligned}$$

$$\therefore z_k = 2^{-\frac{1}{4}} e^{\frac{1}{8}\pi i + \frac{1}{2}k\pi i}, k = 0, 1, 2, 3$$

$$\begin{aligned} z_0 &= 2^{-\frac{1}{4}} e^{\frac{1}{8}\pi i} & z_1 &= 2^{-\frac{1}{4}} e^{\frac{9}{8}\pi i} \\ z_2 &= 2^{-\frac{1}{4}} e^{\frac{9}{8}\pi i} & z_3 &= 2^{-\frac{1}{4}} e^{\frac{13}{8}\pi i} \end{aligned}$$

Draw in the x-y coordinate

Question 2

We have the augmented matrix:

$$\left[\begin{array}{cccc|c} 1 & 1 & 1 & 1 & 2 \\ 2 & 3 & 4 & 5 & 3 \\ 3 & 4 & a & 6 & 5 \\ 4 & 5 & 7 & b & 4 \end{array} \right] \xrightarrow{r_2-2r_1 \rightarrow r_2} \left[\begin{array}{cccc|c} 1 & 1 & 1 & 1 & 2 \\ 0 & 1 & 2 & 3 & -1 \\ 3 & 4 & a-3 & 3 & 1 \\ 4 & 5 & 7 & b-4 & -4 \end{array} \right] \xrightarrow{r_3-3r_1 \rightarrow r_3} \left[\begin{array}{cccc|c} 1 & 1 & 1 & 1 & 2 \\ 0 & 1 & 2 & 3 & -1 \\ 0 & 1 & a-6 & 0 & 0 \\ 4 & 5 & 7 & b-7 & -3 \end{array} \right]$$

① if $a=5 \neq 0$

The system becomes:

$$\begin{cases} x_1 + x_2 + x_3 + x_4 = 2 \\ x_2 + x_3 + 3x_4 = -1 \\ 0x_3 = 0 \\ x_3 + (b-5)x_4 = -3 \end{cases}$$

$b-7 \neq 0$

we solve $x_3 = 0$

we still have 3 unknowns to solve

→ limitless solutions

$\therefore b-7 \neq 0$

we have 3 equations, 4 unknowns.

→ limitless solutions.

Question 3

$$x_4 = \frac{3-b}{2-b} \quad \text{The unique}$$

$$x_1 = 3 - \frac{b}{2-b} \quad \text{solution.}$$

$$x_2 = -1 + \frac{a}{2-b}$$

(a) We have:

$$\left[\begin{array}{cccc} 1 & 2 & 0 & 1 \\ 1 & 0 & 1 & -1 \\ -1 & 3 & 2 & 0 \end{array} \right] \xrightarrow{r_2-r_1 \rightarrow r_2} \left[\begin{array}{cccc} 1 & 2 & 0 & 1 \\ 0 & -2 & 1 & -2 \\ -1 & 3 & 2 & 0 \end{array} \right] \xrightarrow{r_3+r_1 \rightarrow r_3} \left[\begin{array}{cccc} 1 & 2 & 0 & 1 \\ 0 & -2 & 1 & -2 \\ 0 & 5 & 2 & 1 \end{array} \right] \xrightarrow{2r_3 \rightarrow r_3} \left[\begin{array}{cccc} 1 & 2 & 0 & 1 \\ 0 & -2 & 1 & -2 \\ 0 & 10 & 4 & 2 \end{array} \right]$$

$$\xrightarrow{r_3+5r_2 \rightarrow r_3} \left[\begin{array}{cccc} 1 & 2 & 0 & 1 \\ 0 & -2 & 1 & -2 \\ 0 & 0 & 9 & -8 \end{array} \right]$$

We see that the Rank of matrix = 3.
 So the matrix can span \mathbb{R}^3 .

(b) Assume: $\vec{x}_1 \vec{v}_1 + \vec{x}_2 \vec{v}_2 + \vec{x}_3 \vec{v}_3 + \vec{x}_4 \vec{v}_4 = 0$

$$\Rightarrow \begin{cases} 9x_3 - 8x_4 = 0 \Rightarrow x_4 = 1, x_3 = \frac{8}{9} \\ -2x_2 + x_3 - 2x_4 = 0 \Rightarrow x_2 = \frac{1}{2}x_3 - x_4 = \frac{1}{9} - 1 = -\frac{8}{9} \\ x_1 + 2x_2 + x_4 = 0 \Rightarrow x_1 = -2x_2 - x_4 = \frac{16}{9} - 1 = \frac{7}{9} \end{cases}$$

$$\Rightarrow \frac{1}{9} \vec{v}_1 - \frac{8}{9} \vec{v}_2 + \frac{8}{9} \vec{v}_3 + \vec{v}_4 = 0$$

$$\therefore \vec{v}_4 = -\frac{1}{9} \vec{v}_1 + \frac{8}{9} \vec{v}_2 - \frac{8}{9} \vec{v}_3$$

Question 4

Solve the eigenvalue of A first. Assume the eigenvalue is λ .

$$\det \begin{pmatrix} 4-\lambda & 1 & 1 \\ 1 & 4-\lambda & 1 \\ 1 & 1 & 4-\lambda \end{pmatrix} = 0 \quad \left| \begin{array}{ccc} 4-\lambda & 1 & 1 \\ 1 & 4-\lambda & 1 \\ 1 & 1 & 4-\lambda \end{array} \right| = 0$$

$$\begin{aligned} \det(A) &= \sum_{k=1}^3 a_{1k} \cdot C_{1k} \quad C_{1k} = (-1)^{1+k} \cdot M_{1k} \\ &= (4-\lambda) \begin{vmatrix} 4-\lambda & 1 \\ 1 & 4-\lambda \end{vmatrix} - 1 \cdot \begin{vmatrix} 1 & 1 \\ 1 & 4-\lambda \end{vmatrix} + 1 \cdot \begin{vmatrix} 1 & 4-\lambda \\ 1 & 1 \end{vmatrix} \\ &= (4-\lambda) [(4-\lambda)^2 - 1] - \left[4\lambda - \cancel{1} \right] + \left[1 - 4\lambda \right] \\ &= (4-\lambda) \cdot (5-\lambda) \cdot (3-\lambda) - 2(3-\lambda) \\ &\geq (\lambda^2 - 9\lambda + 18)(3-\lambda) = (\lambda-3)(\lambda-6)(3-\lambda) \end{aligned}$$

we solve eigenvalues: $\lambda_1 = 3, \lambda_2 = 3, \lambda_3 = 6$

We next use $(A - \lambda I)\vec{v} = \vec{0}$ to solve eigenvectors $\vec{v} = \begin{pmatrix} a \\ b \\ c \end{pmatrix}$

$$\therefore \lambda_1 = \lambda_2 = 3$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} = \vec{0}$$

$$\therefore a + b + c = 0$$

$$\Rightarrow \vec{v}_1 = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} \quad \vec{v}_2 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$$

$$\therefore \lambda_3 = 6$$

$$\begin{bmatrix} -2 & 1 & 1 \\ 1 & -2 & 1 \\ 1 & 1 & -2 \end{bmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} = \vec{0}$$

$$\begin{cases} -2a + b + c = 0 & \textcircled{1} \\ a - 2b + c = 0 & \textcircled{2} \\ a + b - 2c = 0 & \textcircled{3} \end{cases} \quad \begin{array}{l} \textcircled{1} - \textcircled{2} \\ \textcircled{2} - \textcircled{3} \\ \textcircled{1} + \textcircled{3} \end{array} \quad \begin{array}{l} b+c=2a \\ b=c=a \\ a+b-2c=0 \end{array} \quad \therefore \vec{v}_3 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

We now have eigenvalues $\lambda_1 = 3, \lambda_2 = 3, \lambda_3 = 6$ and eigenvectors $\vec{v}_1 = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}, \vec{v}_2 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \vec{v}_3 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$

D is the diagonal matrix

$$D = \begin{pmatrix} 3 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 6 \end{pmatrix}$$

To calculate $\det(P)$: Span along 3rd row.

$$\begin{aligned} \det(P) &= \sum_{k=1}^3 a_{3k} m_{3k} = (-1)^3 \begin{vmatrix} 1 & 1 \\ 1 & 1 \end{vmatrix} + 0 + 1 \cdot (-1)^3 \begin{vmatrix} 1 & 1 \\ 0 & -1 \end{vmatrix} \\ &= -2 \cdot 1 = -2 \\ C_{13} &= (-1)^2 \begin{vmatrix} 1 & 1 \\ 0 & 1 \end{vmatrix} = -1 \quad C_{23} = (-1)^3 \begin{vmatrix} 1 & 1 \\ 1 & 1 \end{vmatrix} = -1 \quad C_{33} = (-1)^4 \begin{vmatrix} 1 & 1 \\ 0 & -1 \end{vmatrix} = 2 \\ C_{12} &= (-1)^3 \begin{vmatrix} 0 & 1 \\ 1 & 1 \end{vmatrix} = -1 \quad C_{22} = (-1)^4 \begin{vmatrix} 1 & 1 \\ 1 & 1 \end{vmatrix} = 2 \quad C_{32} = (-1)^5 \begin{vmatrix} 1 & 1 \\ 0 & 1 \end{vmatrix} = 2 \\ C_{11} &= (-1)^4 \begin{vmatrix} 0 & 1 \\ 1 & 0 \end{vmatrix} = -1 \quad C_{21} = (-1)^5 \begin{vmatrix} 1 & 1 \\ 1 & 0 \end{vmatrix} = -1 \quad C_{31} = (-1)^6 \begin{vmatrix} 1 & 1 \\ 0 & 0 \end{vmatrix} = -1 \end{aligned}$$

$$\begin{array}{l} P^{-1} = \frac{1}{-3} C^T, \quad C = \begin{pmatrix} C_{11} & C_{12} & C_{13} \\ C_{21} & C_{22} & C_{23} \\ C_{31} & C_{32} & C_{33} \end{pmatrix}, \quad C_{11} = (-1)^{n_{11}} \max \\ \therefore P^{-1} = \frac{1}{-3} \begin{pmatrix} 1 & 1 & 2 \\ 1 & 2 & 1 \\ 2 & -1 & 1 \end{pmatrix}, \quad C^T = \begin{pmatrix} 1 & 1 & 2 \\ 1 & 2 & 1 \\ 2 & -1 & 1 \end{pmatrix} \end{array}$$

$$\begin{array}{l} A^T = P D P^{-1} = \frac{1}{-3} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 3 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 6 \end{pmatrix} \begin{pmatrix} 1 & 1 & 2 \\ 1 & 2 & 1 \\ 2 & -1 & 1 \end{pmatrix} \\ = \frac{1}{-3} \begin{pmatrix} 3 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 6 \end{pmatrix} \begin{pmatrix} 1 & 1 & 2 \\ 1 & 2 & 1 \\ 2 & -1 & 1 \end{pmatrix} = \begin{pmatrix} 94770 & 92583 & 92583 \\ 92583 & 94770 & 92583 \\ 92583 & 92583 & 94770 \end{pmatrix} \end{array}$$

Question 5

(a) Assume the eigenvalue: λ

$$|A - \lambda I| = 0.$$

$$\begin{vmatrix} 4-\lambda & 1 & 0 \\ 1 & 4-\lambda & 0 \\ 0 & 0 & 3-\lambda \end{vmatrix} = 0$$

Span along 3rd row:

$$(3-\lambda)(-1) \begin{vmatrix} 4-\lambda & 1 \\ 1 & 4-\lambda \end{vmatrix} = 0$$

$$(3-\lambda)(3-\lambda)(5-\lambda) = 0$$

$$\therefore \text{Solve: } \lambda_1 = 3, \lambda_2 = 3, \lambda_3 = 5$$

next we solve eigenvectors $\vec{v} = (a, b, c)$

$$\therefore \lambda_1 = \lambda_2 = 3$$

$$(A - \lambda I)\vec{v} = \vec{0}$$

$$\begin{bmatrix} 1 & 1 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} = \vec{0}$$

$$\Rightarrow \begin{cases} -a + b = 0 \\ a - b = 0 \\ -2c = 0 \end{cases}$$

$$\therefore a + b = 0, c \text{ free.}$$

$$\text{we solve:}$$

$$\vec{v}_1 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \quad \vec{v}_2 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

$$\therefore \lambda_3 = 5$$

$$(A - \lambda I)\vec{v} = \vec{0}$$

$$\begin{bmatrix} -1 & 1 & 1 \\ 1 & -1 & 1 \\ 1 & 1 & -1 \end{bmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} = \vec{0}$$

$$\Rightarrow \begin{cases} -a + b + c = 0 \\ a - b + c = 0 \\ a + b - c = 0 \end{cases}$$

$$\therefore a = b = c$$

$$\therefore \vec{v}_3 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

(b) Find orthogonal matrix, diagonal matrix.

We have the eigenvectors $\vec{v}_1, \vec{v}_2, \vec{v}_3$

And $\langle \vec{v}_1, \vec{v}_2 \rangle = 0, \langle \vec{v}_1, \vec{v}_3 \rangle = 0$

$\langle \vec{v}_2, \vec{v}_3 \rangle = 0$

Assume $Q = (\vec{w}_1, \vec{w}_2, \vec{w}_3)$

$\|\vec{v}_1\| = \sqrt{2}, \|\vec{v}_2\| = 1, \|\vec{v}_3\| = \sqrt{3}$

$\vec{w}_1 = \frac{1}{\sqrt{2}} \vec{v}_1, \vec{w}_2 = \frac{1}{\sqrt{3}} \vec{v}_2, \vec{w}_3 = \frac{1}{\sqrt{3}} \vec{v}_3$ (normalization)

$$\therefore \vec{w}_1 = \begin{pmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \\ 0 \end{pmatrix}, \vec{w}_2 = \begin{pmatrix} \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \end{pmatrix}, \vec{w}_3 = \begin{pmatrix} \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \end{pmatrix}$$

$$\therefore Q = \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \\ 0 & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \end{pmatrix}, Q^T = \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & 0 \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \\ 0 & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \end{pmatrix}$$

$$D = \begin{pmatrix} 2 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 3 \end{pmatrix}$$

(c) From (b), we know that $A = QDQ^{-1}$

$$A^{-1} = (QDQ^{-1})^{-1} = QD^{-1}Q^{-1}$$

$$\text{Verify: } \frac{QDQ^{-1} \cdot QD^{-1}Q^{-1}}{A^{-1}} = QD \cdot I \cdot D^{-1}Q^{-1} = Q(DD^{-1})Q^{-1} = QIQ^{-1} = Q^{-1} = I$$

$$\therefore A^{-1} = QD^{-1}Q^{-1}$$

$$\therefore A - 9A^{-1} = QDQ^{-1} - 9QD^{-1}Q^{-1} = Q(D - 9D^{-1})Q^{-1}$$

Next: calculate $D - 9D^{-1}$.

$$D - 9D^{-1} = \begin{bmatrix} 3 - 9 \times \frac{1}{3} & 0 & 0 \\ 0 & 3 - 9 \times \frac{1}{3} & 0 \\ 0 & 0 & 3 - 9 \times \frac{1}{5} \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \frac{16}{5} \end{bmatrix}$$

$$(A - 9A^{-1})^3 = Q(D - 9D^{-1})^3 \cdot Q^{-1}$$

$$= Q \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \frac{4096}{125} \end{bmatrix} Q^{-1}$$

And we have:

$$D^{-1} = \begin{bmatrix} \frac{1}{3} & 0 & 0 \\ 0 & \frac{1}{3} & 0 \\ 0 & 0 & \frac{1}{5} \end{bmatrix}$$

$$\therefore (A - 9A^{-1})^3$$

$$= \begin{bmatrix} \frac{1}{5} & 0 & \frac{1}{5} \\ -\frac{1}{5} & 0 & \frac{1}{5} \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \frac{4096}{125} \end{bmatrix} \begin{bmatrix} -\frac{1}{5} & -\frac{1}{5} & 0 \\ 0 & 0 & 1 \\ \frac{1}{5} & \frac{1}{5} & 0 \end{bmatrix}$$

$$= \frac{2048}{125} \begin{bmatrix} 1 & 1 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

Question 6

$$\begin{aligned} y' + xy = y(\cos x + 3), \quad y(0) = 1 \\ y' = y(\cos x + 3) - xy \\ = y(\cos x + 3 - x) \\ \therefore \frac{dy}{dx} = y(\cos x + 3 - x) \\ \therefore \int \frac{1}{y} dy = \int (\cos x + 3 - x) dx \end{aligned}$$

$$I_n(y) = \sin x - \frac{x^2}{2} + 3x + C$$

$$y = e^C \cdot e^{\sin x + 3x - \frac{x^2}{2}}$$

$$= C e^{\sin x + 3x - \frac{x^2}{2}}$$

$$\because y(0) = 1, \therefore 1 = Ce^0, C = 1$$

$$\therefore y = e^{\sin x + 3x - \frac{x^2}{2}}$$

Question 7 $\frac{dy}{dx} + 3y = e^{-x} \Rightarrow \frac{dy}{dx} + p(x)y = q(x)$

$$\therefore p(x) = 3, \quad q(x) = e^{-x} \quad \mu(x) = e^{\int p(x)dx} = e^{\int 3dx} = e^{3x} = C_1 e^{3x}$$

$$y = \frac{1}{\mu(x)} \left[\int q(x)\mu(x) dx + C_2 \right]$$

$$= C_1 e^{3x} \int e^{-3x} dx + e^{-3x} \cdot C_2$$

$$= \frac{1}{2} C_1 e^{-3x} + C_2 e^{-3x}$$

Question 8

$$y' + 3xy = 3xy^3, \quad y(0) = \frac{1}{2}$$

$$y' = 3x(y^3 - y) = \frac{dy}{dx}$$

$$\int 3x dx = \int \frac{1}{y^3 - y} dy$$

$$\begin{aligned} \text{For the RHS} \\ \frac{1}{y^3 - y} &= \frac{A}{y} + \frac{B}{y+1} + \frac{C}{y-1} \\ &= \frac{Ay + A + By}{y(y+1)(y-1)} + \frac{C}{y-1} \\ &= (y-1) \left[\frac{A(y+1) + B(y-1)}{y(y+1)(y-1)} y \right] + \frac{C}{y-1} \\ &= -1_A(y^2 + 1) + 1_B(y^2 - 1) + 1_C(y-1) + C_1 \\ &\quad \int 3x dx = \frac{3}{2}x^2 + C_2 \\ \therefore A(y^2 - 1) + B(y^2 - 1) + C(y-1) + Cy &= \frac{3}{2}x^2 + C_2 \\ \Rightarrow \begin{cases} -A = 1 \\ A + B + C = 0 \\ B - C = 0 \end{cases} &\Rightarrow \begin{cases} A = -1 \\ B = \frac{1}{2} \\ C = \frac{1}{2} \end{cases} \end{aligned}$$

$$\begin{aligned} \text{we have } y(0) = \frac{1}{2} \\ \therefore \frac{\frac{1}{2} \times \frac{1}{2}}{\frac{1}{2}} = \sqrt{\frac{1}{2}} = k e^0 \\ \Rightarrow k = \sqrt{\frac{1}{2}}. \end{aligned}$$

we should check the product under test.
($y^2 - 1$ or $1 - y^2$)
as we'll take $y = \frac{1}{2}$, and the product $\neq 0$.

$$\therefore \text{we take } 1 - y^2$$

$$\frac{\sqrt{1-y^2}}{|y|} = \sqrt{\frac{1}{2}} e^{\frac{3}{2}x}$$

$$\Rightarrow \frac{1-y^2}{y^2} = 3e^{\frac{3}{2}x} \rightarrow \frac{1}{y^2} - 1 = 3e^{\frac{3}{2}x}$$

$$\therefore y = \pm \sqrt{\frac{1}{1+3e^{\frac{3}{2}x}}}$$