

Problem Set:

8.3 [1, 2, 3, 4, 5]

8.4 [1, 2, 9, 10]

9.1 [2, 6, 22]

9.2 [2, 4, 6, 8, 22, 36]

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## 8.3

### 8.3 [1]

Is the following matrix symmetric, skew-symmetric, or orthogonal? Find the spectrum of the matrix, thereby illustrating Theorems 1 and 5.

$$\mathbf{A} = \begin{bmatrix} 0.8 & 0.6 \\ -0.6 & 0.8 \end{bmatrix} \quad (1)$$

$$\mathbf{A}^T = \begin{bmatrix} 0.8 & -0.6 \\ 0.6 & 0.8 \end{bmatrix} \quad (2)$$

$$(1), (2) \quad \mathbf{A}\mathbf{A}^T = \begin{bmatrix} 0.8 & 0.6 \\ -0.6 & 0.8 \end{bmatrix} \begin{bmatrix} 0.8 & -0.6 \\ 0.6 & 0.8 \end{bmatrix} \quad (3)$$

$$= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \quad (4)$$

$$= \mathbf{I} \quad (5)$$

Hence,  $\mathbf{A}$  is an **orthogonal** matrix.

$$|\mathbf{A} - \lambda\mathbf{I}| = 0 \rightarrow \begin{vmatrix} (0.8 - \lambda) & 0.6 \\ -0.6 & (0.8 - \lambda) \end{vmatrix} = 0 \quad (6)$$

$$\lambda^2 - 0.6\lambda + 1 = 0 \quad (7)$$

$$\lambda_1 = 0.8 + 0.6j \quad (8)$$

$$\lambda_2 = 0.8 - 0.6j \quad (9)$$

$$\|\lambda_1\| = 1 \quad (10)$$

$$\|\lambda_2\| = 1 \quad (11)$$

The absolute magnitudes of each eigenvalue of this orthogonal matrix are 1, illustrating Theorem 5.

### 8.3 [2]

Is the following matrix symmetric, skew-symmetric, or orthogonal? Find the spectrum of the matrix, thereby illustrating Theorems 1 and 5.

$$\mathbf{A} = \begin{bmatrix} a & b \\ -b & a \end{bmatrix} \quad (1)$$

$$\mathbf{A}^T = \begin{bmatrix} a & -b \\ b & a \end{bmatrix} \quad (2)$$

$\mathbf{A}$  is symmetric iff  $b = 0$ , skew-symmetric iff  $a = 0$ .

$$\mathbf{A}\mathbf{A}^T = \begin{bmatrix} a & b \\ -b & a \end{bmatrix} \begin{bmatrix} a & -b \\ b & a \end{bmatrix} \quad (3)$$

$$= \begin{bmatrix} a^2 + b^2 & 0 \\ 0 & a^2 + b^2 \end{bmatrix} \quad (4)$$

$$= \mathbf{I} \quad (5)$$

if  $a^2 + b^2 = 1$ , making  $\mathbf{A}$  orthogonal.  
Find eigenvalues:

$$|\mathbf{A} - \lambda\mathbf{I}| = 0 \rightarrow \begin{vmatrix} (a - \lambda) & b \\ -b & (a - \lambda) \end{vmatrix} = 0 \quad (6)$$

$$\lambda^2 - 2a\lambda + a^2 + b^2 = 0 \quad (7)$$

If symmetric ( $b = 0$ ):

$$\lambda^2 - 2a\lambda + a^2 = 0 \quad (8)$$

$$(\lambda - a)^2 = 0 \quad (9)$$

$$\lambda = a, \quad (10)$$

which means  $a$  is real.

If skew-symmetric ( $a = 0$ ):

$$\lambda^2 + b^2 = 0 \quad (11)$$

$$(\lambda + b)(\lambda - b) = 0 \quad (12)$$

$$\lambda = -b, b, \quad (13)$$

which means  $b$  is imaginary or zero.

If orthogonal ( $a^2 + b^2 = 1$ ):

$$\lambda^2 - 2a\lambda + 1 = 0 \quad (14)$$

$$\text{If } \|a\| = 1 : \quad \lambda^2 - 2a\lambda + a^2 = 0 \quad (15)$$

$$(\lambda - a)^2 = 0 \quad (16)$$

$$\lambda = a \quad (17)$$

$$\|\lambda\| = 1, \quad (18)$$

illustrating Theorem 5.

### 8.3 [3]

Is the following matrix symmetric, skew-symmetric, or orthogonal? Find the spectrum, illustrating Theorems 1 and 5.

$$\mathbf{A} = \begin{bmatrix} 2 & 8 \\ -8 & 2 \end{bmatrix} \quad (1)$$

$$\mathbf{A}^T = \begin{bmatrix} 2 & -8 \\ -8 & 2 \end{bmatrix} \neq \mathbf{A}, -\mathbf{A} \quad (2)$$

$$\mathbf{A}\mathbf{A}^T = \begin{bmatrix} 2 & 8 \\ -8 & 2 \end{bmatrix} \begin{bmatrix} 2 & -8 \\ 8 & 2 \end{bmatrix} \quad (3)$$

$$= \begin{bmatrix} 68 & 0 \\ 0 & 68 \end{bmatrix} \neq \mathbf{I} \quad (4)$$

$\mathbf{A}$  is not symmetric, skew-symmetric, or orthogonal. Find eigenvalues:

$$|\mathbf{A} - \lambda\mathbf{I}| = 0 \quad \left| \begin{pmatrix} 2-\lambda & 8 \\ -8 & 2-\lambda \end{pmatrix} \right| = 0 \quad (5)$$

$$\lambda^2 - 4\lambda + 68 = 0 \quad (6)$$

$$\lambda = 2 \pm 8j \quad (7)$$

The eigenvalues are not real, are not purely imaginary or zero, and do not have absolute values of 1.

### 8.3 [4]

Is the following matrix symmetric, skew-symmetric, or orthogonal? Find the spectrum.

$$\mathbf{A} = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} \quad (1)$$

$$\mathbf{A}^T = \begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix} \neq \mathbf{A}, -\mathbf{A} \quad (2)$$

$$\mathbf{A}\mathbf{A}^T = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} \begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix} \quad (3)$$

$$= \begin{bmatrix} (\cos^2 \theta + \sin^2 \theta) & (\cos \theta \sin \theta - \cos \theta \sin \theta) \\ (\sin \theta \cos \theta - \sin \theta \cos \theta) & (\sin^2 \theta + \cos^2 \theta) \end{bmatrix} \quad (4)$$

$$= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \mathbf{I} \quad (5)$$

Hence,  $\mathbf{A}$  is orthogonal. Find the eigenvalues:

$$|\mathbf{A} - \lambda\mathbf{I}| = 0 : \quad \left| \begin{pmatrix} \cos \theta - \lambda & -\sin \theta \\ \sin \theta & \cos \theta - \lambda \end{pmatrix} \right| = 0 \quad (6)$$

$$\lambda^2 - (2 \cos \theta)\lambda + 1 = 0 \quad (7)$$

$$\lambda = \cos \theta \pm (\sin \theta)j \quad (8)$$

$$\|\lambda\| = \sqrt{\cos^2 \theta + \sin^2 \theta} \quad (9)$$

$$= 1 \quad (10)$$

The eigenvalues have an absolute value of 1, illustrating Theorem 5 (that the eigenvalues of orthogonal matrices have absolute values of 1).

### 8.3 [5]

Is the following matrix symmetric, skew-symmetric, or orthogonal? Find the spectrum.

$$\mathbf{A} = \begin{bmatrix} 6 & 0 & 0 \\ 0 & 2 & -2 \\ 0 & -2 & 5 \end{bmatrix} \quad (1)$$

$$\mathbf{A}^T = \begin{bmatrix} 6 & 0 & 0 \\ 0 & 2 & -2 \\ 0 & -2 & 5 \end{bmatrix} = \mathbf{A} \quad (2)$$

Hence,  $\mathbf{A}$  is symmetric. Find the eigenvalues:

$$|\mathbf{A} - \lambda \mathbf{I}| = 0 : \quad \begin{bmatrix} (6 - \lambda) & 0 & 0 \\ 0 & (2 - \lambda) & -2 \\ 0 & -2 & (5 - \lambda) \end{bmatrix} = 0 \quad (3)$$

$$-\lambda^3 + 13\lambda^2 - 48\lambda + 36 = 0 \quad (4)$$

$$\text{from MATLAB :} \quad \lambda = 6, 6, 1 \quad (5)$$

All eigenvalues are real, illustrating Theorem 1.

## 8.4

## 8.4 [1]

Verify that  $\mathbf{A}$  and  $\hat{\mathbf{A}} = \mathbf{P}^{-1}\mathbf{A}\mathbf{P}$  have equal eigenvalues. If  $\mathbf{y}$  is an eigenvector of  $\hat{\mathbf{A}}$  and  $\mathbf{x}$  an eigenvector of  $\mathbf{A}$ , show that  $\mathbf{x} = \mathbf{P}\mathbf{y}$ .

$$\mathbf{A} = \begin{bmatrix} 3 & 4 \\ 4 & -3 \end{bmatrix}, \mathbf{P} = \begin{bmatrix} -4 & 2 \\ 3 & -1 \end{bmatrix} \quad (1)$$

$$\det \mathbf{P} = -2 \neq 0 \quad (2)$$

$$\mathbf{P}^{-1} = \frac{1}{\det \mathbf{P}} \mathbf{C}^T \quad (3)$$

$$= -\frac{1}{2} \begin{bmatrix} -1 & -2 \\ -3 & -4 \end{bmatrix} \quad (4)$$

$$= \begin{bmatrix} \frac{1}{2} & 1 \\ \frac{3}{2} & 2 \end{bmatrix} \quad (5)$$

$$\hat{\mathbf{A}} = \mathbf{P}^{-1}\mathbf{A}\mathbf{P} \quad (6)$$

$$= \begin{bmatrix} \frac{1}{2} & 1 \\ \frac{3}{2} & 2 \end{bmatrix} \begin{bmatrix} 3 & 4 \\ 4 & -3 \end{bmatrix} \begin{bmatrix} -4 & 2 \\ 3 & -1 \end{bmatrix} \quad (7)$$

$$= \begin{bmatrix} \frac{11}{2} & -1 \\ \frac{25}{2} & 0 \end{bmatrix} \begin{bmatrix} -4 & 2 \\ 3 & -1 \end{bmatrix} \quad (8)$$

$$= \begin{bmatrix} -25 & 12 \\ -50 & 25 \end{bmatrix} \quad (9)$$

Check if  $\mathbf{A}$  and  $\hat{\mathbf{A}}$  have the same eigenvalues:

$$\mathbf{A} : |\mathbf{A} - \lambda \mathbf{I}| = 0 \rightarrow \begin{vmatrix} (3 - \lambda) & 4 \\ 4 & (-3 - \lambda) \end{vmatrix} \quad (10)$$

$$\lambda^2 - 25 = 0 \quad (11)$$

$$\lambda_{\mathbf{A}} = \pm 5 \quad (12)$$

$$\hat{\mathbf{A}} : |\hat{\mathbf{A}} - \lambda \mathbf{I}| = 0 \rightarrow \begin{vmatrix} (-25 - \lambda) & 12 \\ -50 & (25 - \lambda) \end{vmatrix} = 0 \quad (13)$$

$$\lambda^2 - 25 = 0 \quad (14)$$

$$\lambda_{\hat{\mathbf{A}}} = \pm 5 = \lambda_{\mathbf{A}} \quad (15)$$

$\hat{\mathbf{A}}$  and  $\mathbf{A}$  have the same eigenvalues. Find eigenvectors of  $\mathbf{A}$ :

$$\lambda_{\mathbf{A}} = 5 : \begin{bmatrix} (3 - 5) & 4 \\ 4 & (-3 - 5) \end{bmatrix} \mathbf{x}_{\lambda_{\mathbf{A}}=5} = \mathbf{0} \quad (16)$$

$$\begin{bmatrix} -2 & 4 & | & 0 \\ 4 & -8 & | & 0 \end{bmatrix} \quad (17)$$

$$\mathbf{R}_2 = \mathbf{R}_2 + 2\mathbf{R}_1 \rightarrow \begin{bmatrix} -2 & 4 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix} \quad (18)$$

$$2x_1 = 4x_2 \quad (19)$$

$$x_1 = 2, x_2 = 1 \quad (20)$$

$$\mathbf{x}_{\lambda_{\mathbf{A}}=5} = \begin{bmatrix} 2 \\ 1 \end{bmatrix} \quad (21)$$

$$\lambda_{\mathbf{A}} = -5 : \quad \begin{bmatrix} (3+5) & 4 \\ 4 & (-3+5) \end{bmatrix} \mathbf{x}_{\lambda_{\mathbf{A}}=-5} = \mathbf{0} \quad (22)$$

$$\begin{bmatrix} 8 & 4 & | & 0 \\ 4 & 2 & | & 0 \end{bmatrix} \quad (23)$$

$$\mathbf{R}_2 = \mathbf{R}_2 - \frac{1}{2}\mathbf{R}_1 \rightarrow \begin{bmatrix} 8 & 4 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix} \quad (24)$$

$$8x_1 = -4x_2 \quad (25)$$

$$x_1 = 1, x_2 = -2 \quad (26)$$

$$\mathbf{x}_{\lambda_{\mathbf{A}}=-5} = \begin{bmatrix} 1 \\ -2 \end{bmatrix} \quad (27)$$

Find eigenvectors of  $\hat{\mathbf{A}}$ :

$$\lambda_{\hat{\mathbf{A}}} = 5 : \quad \begin{bmatrix} (-25-5) & 12 \\ -50 & (25-5) \end{bmatrix} \mathbf{x}_{\lambda_{\hat{\mathbf{A}}}=5} = \mathbf{0} \quad (28)$$

$$\begin{bmatrix} -30 & 12 & | & 0 \\ -50 & 20 & | & 0 \end{bmatrix} \quad (29)$$

$$\mathbf{R}_2 = \mathbf{R}_2 - \frac{5}{3}\mathbf{R}_1 \rightarrow \begin{bmatrix} -30 & 12 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix} \quad (30)$$

$$30x_1 = 12x_2 \quad (31)$$

$$x_2 = 5, x_1 = 2 \quad (32)$$

$$\mathbf{x}_{\lambda=5} = \begin{bmatrix} 2 \\ 5 \end{bmatrix} \quad (33)$$

$$\hat{\lambda} = -5 : \quad \begin{bmatrix} (-25+5) & 12 \\ -50 & (25+5) \end{bmatrix} \mathbf{x}_{\hat{\lambda}=-5} = \mathbf{0} \quad (34)$$

$$\begin{bmatrix} -20 & 12 & | & 0 \\ -50 & 30 & | & 0 \end{bmatrix} \quad (35)$$

$$\mathbf{R}_2 = \mathbf{R}_2 - \frac{5}{2}\mathbf{R}_1 \rightarrow \begin{bmatrix} -20 & 12 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix} \quad (36)$$

$$20x_1 = 12x_2 \quad (37)$$

$$x_1 = 3, x_2 = 5 \quad (38)$$

$$\mathbf{x}_{\hat{\lambda}=-5} = \begin{bmatrix} 3 \\ 5 \end{bmatrix} \quad (39)$$

Show that  $\mathbf{x} = \mathbf{P}\mathbf{y}$ , where  $\mathbf{x}$  is an eigenvector of  $\mathbf{A}$ , and  $\mathbf{y}$  is the corresponding eigenvector of  $\hat{\mathbf{A}}$ :

$$\lambda = 5 \rightarrow \mathbf{x} = \mathbf{P}\mathbf{y} : \quad \mathbf{x}_{\lambda=5} = \begin{bmatrix} -4 & 2 \\ 3 & -1 \end{bmatrix} \begin{bmatrix} 2 \\ 5 \end{bmatrix} \quad (40)$$

$$= \begin{bmatrix} 2 \\ 1 \end{bmatrix} \rightarrow (21) \quad (41)$$

$$\lambda = -5 \rightarrow \mathbf{x} = \mathbf{P}\mathbf{y} : \quad \mathbf{x}_{\lambda=-5} = \begin{bmatrix} -4 & 2 \\ 3 & -1 \end{bmatrix} \begin{bmatrix} 3 \\ 5 \end{bmatrix} \quad (42)$$

$$= \begin{bmatrix} -2 \\ 4 \end{bmatrix} \rightarrow \text{a scalar multiple of (27)} \quad (43)$$

Hence,  $\mathbf{x} = \mathbf{P}\mathbf{y}$ , where  $\mathbf{x}$  is an eigenvector of  $\mathbf{A}$ , and  $\mathbf{y}$  is the corresponding eigenvector of  $\hat{\mathbf{A}}$ .

## 8.4 [2]

Verify that  $\mathbf{A}$  and  $\hat{\mathbf{A}} = \mathbf{P}^{-1}\mathbf{A}\mathbf{P}$  have equal eigenvalues. If  $\hat{\mathbf{x}}$  is an eigenvector of  $\hat{\mathbf{A}}$  and  $\mathbf{x}$  an eigenvector of  $\mathbf{A}$ , show that  $\mathbf{x} = \mathbf{P}\hat{\mathbf{x}}$ .

$$\mathbf{A} = \begin{bmatrix} 1 & 0 \\ 2 & -1 \end{bmatrix}, \mathbf{P} = \begin{bmatrix} 7 & -5 \\ 10 & -7 \end{bmatrix} \quad (1)$$

$$\det \mathbf{P} = 1 \neq 0 \quad (2)$$

$$\mathbf{P}^{-1} = \frac{1}{\det \mathbf{P}} \mathbf{C}^T \quad (3)$$

$$= \begin{bmatrix} -7 & 5 \\ -10 & 7 \end{bmatrix} \quad (4)$$

$$\hat{\mathbf{A}} = \mathbf{P}^{-1}\mathbf{A}\mathbf{P} \quad (5)$$

$$= \begin{bmatrix} -7 & 5 \\ -10 & 7 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 2 & -1 \end{bmatrix} \begin{bmatrix} 7 & -5 \\ 10 & -7 \end{bmatrix} \quad (6)$$

$$= \begin{bmatrix} 3 & -5 \\ 4 & -7 \end{bmatrix} \begin{bmatrix} 7 & -5 \\ 10 & -7 \end{bmatrix} \quad (7)$$

$$= \begin{bmatrix} -29 & 20 \\ -42 & 29 \end{bmatrix} \quad (8)$$

Find eigenvalues  $\lambda$  of  $\mathbf{A}$ :

$$|\mathbf{A} - \lambda \mathbf{I}| = 0 \quad \begin{vmatrix} (1-\lambda) & 0 \\ 2 & (-1-\lambda) \end{vmatrix} = 0 \quad (9)$$

$$(\lambda+1)(\lambda-1) = 0 \quad (10)$$

$$\lambda = \pm 1 \quad (11)$$

Find eigenvalues  $\hat{\lambda}$  of  $\hat{\mathbf{A}}$ :

$$|\mathbf{A} - \lambda \mathbf{I}| = 0 \quad \begin{vmatrix} (-29-\hat{\lambda}) & 20 \\ -42 & (29-\hat{\lambda}) \end{vmatrix} = 0 \quad (12)$$

$$\hat{\lambda}^2 - 1 = 0 \quad (13)$$

$$\hat{\lambda} = \pm 1 = \lambda \quad (14)$$

Hence, the eigenvalues  $\lambda$  and  $\hat{\lambda}$  of  $\mathbf{A}$  and  $\hat{\mathbf{A}}$  are equal.

Find eigenvectors  $\mathbf{x}_\lambda$  of  $\mathbf{A}$ :

$$\lambda = 1 : \quad \begin{bmatrix} (1-1) & 0 \\ 2 & (-1-1) \end{bmatrix} \mathbf{x}_1 = \mathbf{0} \quad (15)$$

$$\begin{bmatrix} 0 & 0 & | & 0 \\ 2 & -2 & | & 0 \end{bmatrix} \quad (16)$$

$$2x_1 = 2x_2 \quad (17)$$

$$x_1 = 1, x_2 = 1 \quad (18)$$

$$\mathbf{x}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad (19)$$

$$\lambda = -1 : \quad \begin{bmatrix} (1+1) & 0 \\ 2 & (-1+1) \end{bmatrix} \mathbf{x}_{-1} = \mathbf{0} \quad (20)$$

$$\left[ \begin{array}{cc|c} 2 & 0 & 0 \\ 2 & 0 & 0 \end{array} \right] \quad (21)$$

$$x_1 = 0, x_2 = 1 \quad (22)$$

$$\mathbf{x}_{-1} = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \quad (23)$$

Find eigenvectors  $\hat{\mathbf{x}}$  of  $\hat{\mathbf{A}}$ :

$$\hat{\lambda} = 1 : \quad \left[ \begin{array}{cc|c} (-29-1) & 20 & \\ -42 & (29-1) & \end{array} \right] \hat{\mathbf{x}}_1 = \mathbf{0} \quad (24)$$

$$\left[ \begin{array}{cc|c} -30 & 20 & 0 \\ -42 & 28 & 0 \end{array} \right] \quad (25)$$

$$\mathbf{R}_2 = \mathbf{R}_2 - \frac{42}{30}\mathbf{R}_1 \rightarrow \left[ \begin{array}{cc|c} -30 & 20 & 0 \\ 0 & 0 & 0 \end{array} \right] \quad (26)$$

$$30x_1 = 20x_2 \quad (27)$$

$$x_1 = 2, x_2 = 3 \quad (28)$$

$$\hat{\lambda} = -1 : \quad \left[ \begin{array}{cc|c} (-29+1) & 20 & \\ -42 & (29+1) & \end{array} \right] \hat{\mathbf{x}}_{-1} = \mathbf{0} \quad (29)$$

$$\left[ \begin{array}{cc|c} -28 & 20 & 0 \\ -42 & 30 & 0 \end{array} \right] \quad (30)$$

$$\mathbf{R}_2 = \mathbf{R}_2 - \frac{42}{28}\mathbf{R}_1 \rightarrow \left[ \begin{array}{cc|c} -28 & 20 & 0 \\ 0 & 0 & 0 \end{array} \right] \quad (31)$$

$$28x_1 = 20x_2 \quad (32)$$

$$x_1 = 5, x_2 = 7 \quad (33)$$

$$\hat{\mathbf{x}}_{-1} = \begin{bmatrix} 5 \\ 7 \end{bmatrix} \quad (34)$$

Check that  $\mathbf{x} = \mathbf{P}\hat{\mathbf{x}}$ :

$$\text{For } \lambda, \hat{\lambda} = 1 : \quad \mathbf{x}_1 = \mathbf{P}\hat{\mathbf{x}}_1 \quad (35)$$

$$= \begin{bmatrix} 7 & -5 \\ 10 & -7 \end{bmatrix} \begin{bmatrix} 2 \\ 3 \end{bmatrix} \quad (36)$$

$$= \begin{bmatrix} -1 \\ -1 \end{bmatrix} \rightarrow \text{a scalar multiple of (19)} \quad (37)$$

$$\text{For } \lambda, \hat{\lambda} = -1 : \quad \mathbf{x}_{-1} = \mathbf{P}\hat{\mathbf{x}}_{-1} \quad (38)$$

$$= \begin{bmatrix} 7 & -5 \\ 10 & -7 \end{bmatrix} \begin{bmatrix} 5 \\ 7 \end{bmatrix} \quad (39)$$

$$= \begin{bmatrix} 0 \\ 1 \end{bmatrix} \rightarrow (23) \quad (40)$$

Hence,  $\mathbf{x} = \mathbf{P}\hat{\mathbf{x}}$ .

## 8.4 [9]

Find an eigenbasis and diagonalize.

$$\mathbf{A} = \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix} \quad (1)$$



Find  $\lambda$ 's:

$$|\mathbf{A} - \lambda \mathbf{I}| = 0 : \quad \begin{vmatrix} (1-\lambda) & 2 \\ 2 & (4-\lambda) \end{vmatrix} = 0 \quad (2)$$

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

$$\lambda = 0, 5 \quad (4)$$

Find eigenvectors:

$$\lambda = 0 : \quad \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix} \mathbf{x}_0 = \mathbf{0} \quad (5)$$

$$\begin{bmatrix} 1 & 2 & | & 0 \\ 2 & 4 & | & 0 \end{bmatrix} \quad (6)$$

$$\mathbf{R}_2 = \mathbf{R}_2 - 2\mathbf{R}_1 \rightarrow$$

$$\begin{bmatrix} 1 & 2 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix} \quad (7)$$

$$x_1 = -2x_2 \quad (8)$$

$$x_1 = -2, x_2 = 1 \quad (9)$$

$$\mathbf{x}_0 = \begin{bmatrix} -2 \\ 1 \end{bmatrix} \quad (10)$$

$$\lambda = 5 : \quad \begin{bmatrix} (1-5) & 2 \\ 2 & (4-5) \end{bmatrix} \mathbf{x}_5 = \mathbf{0} \quad (11)$$

$$\begin{bmatrix} -4 & 2 & | & 0 \\ 2 & -1 & | & 0 \end{bmatrix} \quad (12)$$

$$\mathbf{R}_2 = \mathbf{R}_2 + \frac{1}{2}\mathbf{R}_1 \rightarrow$$

$$\begin{bmatrix} -4 & 2 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix} \quad (13)$$

$$4x_1 = 2x_2 \quad (14)$$

$$x_1 = 1, x_2 = 2 \quad (15)$$

$$\mathbf{x}_5 = \begin{bmatrix} 1 \\ 2 \end{bmatrix} \quad (16)$$

Hence, an eigenbasis of  $\mathbf{A}$  is given by

$$\mathbf{X} = \begin{bmatrix} -2 & 1 \\ 1 & 2 \end{bmatrix} \quad (17)$$

Find  $\mathbf{X}^{-1}$ :

$$\mathbf{X}^{-1} = \frac{1}{\det \mathbf{X}} \mathbf{C}^T \quad (18)$$

$$\det \mathbf{X} = -4 - 1 = -5 \quad (19)$$

$$\mathbf{X}^{-1} = \frac{1}{-1} \begin{bmatrix} 2 & -1 \\ -1 & -2 \end{bmatrix} \quad (20)$$

$$= \begin{bmatrix} -\frac{2}{5} & \frac{1}{5} \\ \frac{1}{5} & \frac{2}{5} \end{bmatrix} \quad (21)$$

Diagonalize  $\mathbf{A}$ :

$$\mathbf{D} = \mathbf{X}^{-1} \mathbf{A} \mathbf{X} \quad (22)$$

$$= \begin{bmatrix} -\frac{2}{5} & \frac{1}{5} \\ \frac{1}{5} & \frac{2}{5} \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix} \begin{bmatrix} -2 & 1 \\ 1 & 2 \end{bmatrix} \quad (23)$$

$$= \begin{bmatrix} 0 & 0 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} -2 & 1 \\ 1 & 2 \end{bmatrix} \quad (24)$$

$$= \begin{bmatrix} 0 & 0 \\ 0 & 5 \end{bmatrix} = \begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix} \quad (25)$$

## 8.4 [10]

Find an eigenbasis and diagonalize.

$$\mathbf{A} = \begin{bmatrix} 1 & 0 \\ 2 & -1 \end{bmatrix} \quad (1)$$

Find eigenvalues:

$$|\mathbf{A} - \lambda \mathbf{I}| = 0 : \quad \begin{vmatrix} (1 - \lambda) & 0 \\ 2 & (-1 - \lambda) \end{vmatrix} = 0 \quad (2)$$

$$(1 - \lambda)(-1 - \lambda) = 0 \quad (3)$$

$$\lambda = -1, 1 \quad (4)$$

Find eigenvectors:

$$\lambda = -1 : \quad \begin{bmatrix} (1 + 1) & 0 \\ 2 & (-1 + 1) \end{bmatrix} \mathbf{x}_{-1} = \mathbf{0} \quad (5)$$

$$\begin{bmatrix} 2 & 0 & | & 0 \\ 2 & 0 & | & 0 \end{bmatrix} \quad (6)$$

$$x_1 = 0, x_2 = 1 \quad (7)$$

$$\mathbf{x}_{-1} = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \quad (8)$$

$$\lambda = 1 : \quad \begin{bmatrix} (1 - 1) & 0 \\ 2 & (-1 - 1) \end{bmatrix} \mathbf{x}_1 = \mathbf{0} \quad (9)$$

$$\begin{bmatrix} 0 & 0 & | & 0 \\ 2 & -2 & | & 0 \end{bmatrix} \quad (10)$$

$$2x_1 = 2x_2 \quad (11)$$

$$\mathbf{x}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad (12)$$

Hence, an eigenbasis  $\mathbf{X}$  of  $\mathbf{A}$  is

$$\mathbf{X} = \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix} \quad (13)$$

Find the inverse of  $\mathbf{X}$ :

$$\mathbf{X}^{-1} = \frac{1}{\det \mathbf{X}} \mathbf{C}^T \quad (14)$$

$$= \frac{1}{-1} \begin{bmatrix} 1 & -1 \\ -1 & 0 \end{bmatrix} \quad (15)$$

$$= \begin{bmatrix} -1 & 1 \\ 1 & 0 \end{bmatrix} \quad (16)$$

A diagonalization of A is thus given by

$$\mathbf{D} = \mathbf{X}^{-1} \mathbf{A} \mathbf{X} \quad (17)$$

$$= \begin{bmatrix} -1 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 2 & -1 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix} \quad (18)$$

$$= \begin{bmatrix} 1 & -1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix} \quad (19)$$

$$= \begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix} \quad (20)$$

## 9.1

### 9.1 [2]

Find the components of the vector  $\mathbf{v}$  with initial point  $P$  and terminal point  $Q$ . Find  $|\mathbf{v}|$ . Sketch  $\mathbf{v}$ . Find the unit vector  $\hat{\mathbf{u}}$  in the direction of  $\mathbf{v}$ .

$$P : (1, 1, 1), Q : (2, 2, 0) \quad (1)$$

$$\mathbf{v} = \mathbf{Q} - \mathbf{P} \quad (2)$$

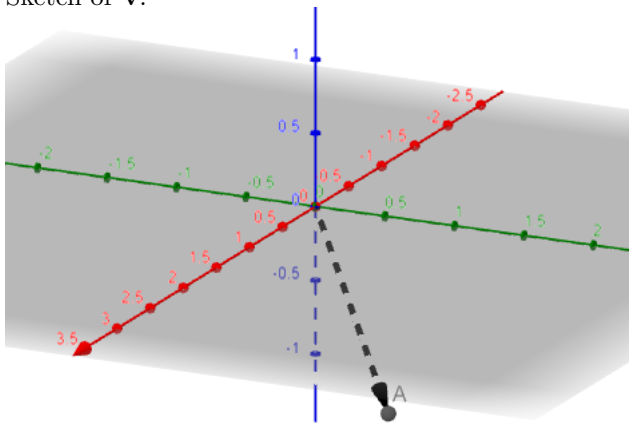
$$= \langle 2, 2, 0 \rangle - \langle 1, 1, 1 \rangle \quad (3)$$

$$= \langle 1, 1, -1 \rangle \quad (4)$$

$$|\mathbf{v}| = \sqrt{1^2 + 1^2 + (-1)^2} \quad (5)$$

$$= \sqrt{3} \quad (6)$$

Sketch of  $\mathbf{v}$ :



$$\hat{\mathbf{u}} = \frac{1}{|\mathbf{v}|} \mathbf{v} \quad (7)$$

$$= \frac{1}{\sqrt{3}} \langle 1, 1, -1 \rangle \quad (8)$$

$$= \left\langle \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, -\frac{1}{\sqrt{3}} \right\rangle \quad (9)$$

### 9.1 [6]

Find the terminal point  $Q$  of the vector  $\mathbf{v}$  with components as given and initial point  $P$ . Find  $|\mathbf{v}|$ .

$$\mathbf{v} = \langle 4, 0, 0 \rangle \quad P : (0, 2, 13) \quad (1)$$

$$Q = P + \mathbf{v} \quad (2)$$

$$= (0, 2, 13) + (4, 0, 0) \quad (3)$$

$$= (4, 2, 13) \quad (4)$$

$$|\mathbf{v}| = \sqrt{4^2 + 0^2 + 0^2} \quad (5)$$

$$= 4 \quad (6)$$

### 9.1 [22]

Find the resultant in terms of components and its magnitude.

$$\mathbf{p} = \langle 1, -2, 3 \rangle \quad (1)$$

$$\mathbf{q} = \langle 3, 21, -16 \rangle \quad (2)$$

$$\mathbf{u} = \langle -4, -19, 13 \rangle \quad (3)$$

$$\mathbf{r} = \mathbf{p} + \mathbf{q} + \mathbf{u} \quad (4)$$

$$= \langle 1, -2, 3 \rangle + \langle 3, 21, -16 \rangle + \langle -4, -19, 13 \rangle \quad (5)$$

$$= \langle 0, 0, 0 \rangle \quad (6)$$

$$|\mathbf{r}| = 0 \quad (7)$$

## 9.2

### 9.2 [2]

Given

$$\mathbf{a} = \langle 1, -3, 5 \rangle \quad \mathbf{b} = \langle 4, 0, 8 \rangle \quad \mathbf{c} = \langle -2, 9, 1 \rangle, \quad (1)$$

find

$$(-3\mathbf{a} + 5\mathbf{c}) \cdot \mathbf{b} : \quad (-3\langle 1, -3, 5 \rangle + 5\langle -2, 9, 1 \rangle) \cdot \mathbf{b} \quad (2)$$

$$= (\langle -3, 9, -15 \rangle + \langle -10, 45, 5 \rangle) \cdot \mathbf{b} \quad (3)$$

$$= \langle -13, 54, -10 \rangle \cdot \langle 4, 0, 8 \rangle \quad (4)$$

$$= -13 * 4 - 10 * 8 \quad (5)$$

$$= -138 \quad (6)$$

$$15(\mathbf{a} - \mathbf{c}) \cdot \mathbf{b} : \quad 15(\langle 1, -3, 5 \rangle - \langle -2, 9, 1 \rangle) \cdot \mathbf{b} \quad (7)$$

$$= 15\langle 3, -12, 4 \rangle \cdot \langle 4, 0, 8 \rangle \quad (8)$$

$$= 15(12 + 0 + 32) \quad (9)$$

$$= 660 \quad (10)$$

### 9.2 [4]

Given

$$\mathbf{a} = \langle 1, -3, 5 \rangle \quad \mathbf{b} = \langle 4, 0, 8 \rangle \quad \mathbf{c} = \langle -2, 9, 1 \rangle, \quad (1)$$

find

$$|\mathbf{a} + \mathbf{b}| : \quad |\langle 1, -3, 5 \rangle + \langle 4, 0, 8 \rangle| \quad (2)$$

$$= |\langle 5, -3, 13 \rangle| \quad (3)$$

$$= \sqrt{5^2 + (-3)^2 + 13^2} \quad (4)$$

$$= \sqrt{203} \approx 14.86 \quad (5)$$

$$|\mathbf{a}| + |\mathbf{b}| : \quad |\langle 1, -3, 5 \rangle| + |\langle 4, 0, 8 \rangle| \quad (6)$$

$$= \sqrt{1^2 + (-3)^2 + 5^2} + \sqrt{4^2 + 0^2 + 8^2} \quad (7)$$

$$= \sqrt{35} + \sqrt{80} \approx 14.25 \quad (8)$$

### 9.2 [6]

Given

$$\mathbf{a} = \langle 1, -3, 5 \rangle \quad \mathbf{b} = \langle 4, 0, 8 \rangle \quad \mathbf{c} = \langle -2, 9, 1 \rangle, \quad (1)$$

find

$$|\mathbf{a} + \mathbf{c}|^2 + |\mathbf{a} - \mathbf{c}|^2 - 2(|\mathbf{a}|^2 + |\mathbf{c}|^2) \quad (2)$$

$$= |\langle 1, -3, 5 \rangle + \langle -2, 9, 1 \rangle|^2 + |\langle 1, -3, 5 \rangle - \langle -2, 9, 1 \rangle|^2 - 2(1^2 + (-3)^2 + 5^2 + (-2)^2 + 9^2 + 1^2) \quad (3)$$

$$= |\langle -1, 6, 6 \rangle|^2 + |\langle 3, -12, 4 \rangle|^2 - 242 \quad (4)$$

$$= (-1)^2 + 6^2 + 6^2 + 3^2 + (-12)^2 + 4^2 - 242 \quad (5)$$

$$= 0 \quad (6)$$

## 9.2 [8]

Given

$$\mathbf{a} = \langle 1, -3, 5 \rangle \quad \mathbf{b} = \langle 4, 0, 8 \rangle \quad \mathbf{c} = \langle -2, 9, 1 \rangle, \quad (1)$$

find

$$5\mathbf{a} \cdot 13\mathbf{b} : \quad 65 (\langle 1, -3, 5 \rangle \cdot \langle 4, 0, 8 \rangle) \quad (2)$$

$$= 65(4 + 0 + 40) \quad (3)$$

$$= 2860 \quad (4)$$

$$65\mathbf{a} \cdot \mathbf{b} : \quad = 2860 \quad (5)$$

## 9.2 [22]

Find the angle between

$$\mathbf{a} = \langle 1, 1, 0 \rangle, \mathbf{b} = \langle 3, 2, 1 \rangle \quad (1)$$

$$\cos \gamma = \frac{\mathbf{a} \cdot \mathbf{b}}{|\mathbf{a}| |\mathbf{b}|} \quad (2)$$

$$= \frac{|\langle 1, 1, 0 \rangle \cdot \langle 3, 2, 1 \rangle|}{\sqrt{2}\sqrt{14}} \quad (3)$$

$$= \frac{5}{2\sqrt{7}} \quad (4)$$

$$\gamma = \cos^{-1} \left( \frac{5}{2\sqrt{7}} \right) \quad (5)$$

$$= 0.33 \text{ rad} \quad (6)$$

## 9.2 [36]

Find the component of  $\mathbf{a}$  in the direction of  $\mathbf{b}$ :

$$\mathbf{a} = \langle 1, 1, 1 \rangle, \mathbf{b} = \langle 2, 1, 3 \rangle \quad (1)$$

$$p = \mathbf{a} \cdot \frac{\mathbf{b}}{|\mathbf{b}|} \quad (2)$$

$$= \frac{\langle 1, 1, 1 \rangle \cdot \langle 2, 1, 3 \rangle}{\sqrt{14}} \quad (3)$$

$$= \frac{6}{\sqrt{14}} \quad (4)$$

$$\mathbf{a}_b = (p) \frac{\mathbf{b}}{|\mathbf{b}|} \quad (5)$$

$$= \left\langle \frac{6}{7}, \frac{3}{7}, \frac{9}{7} \right\rangle \quad (6)$$

Make a sketch:

