

Q1.

1.  $A$  is invertible,  $\therefore \det(A) \neq 0$ .

Suppose  $A \in \mathbb{R}^{n \times n}$ ,

$$\det(A) = \prod_{i=1}^n \lambda_i \neq 0.$$

$\therefore \forall i \in \mathbb{R}, 1 \leq i \leq n, \lambda_i \neq 0$ .

i.e. all the eigenvalues are non-zero.

2.  $Ax = \lambda x$

$$AA^{-1}x = \lambda A^{-1}x$$

$$x = \lambda A^{-1}x$$

$$\lambda^{-1}x = A^{-1}x$$

$\therefore \lambda^{-1}$  is an eigenvalue of  $A^{-1}$ .

Q2.  $Bx = \lambda x, n \geq 1$ .

$$\therefore B^n x = B B^{n-1} x$$

$$= B(B^{n-1}x)$$

$$= B(\lambda^{n-1}x)$$

$$= \lambda^{n-1}(Bx)$$

$$= \lambda^{n-1}\lambda x$$

$$= \lambda^n x$$

$\therefore x$  is an eigenvector of  $B^n$  with eigenvalue  $\lambda^n$ .

Q3.

1. If  $\{x_1, \dots, x_n\}$  is linearly dependent.

$\exists 1 \leq p < n$ ,  $x_{p+1} \in \text{span}\{x_1, \dots, x_p\}$ ,  $\{x_1, \dots, x_p\}$  is linearly independent.

$$\text{Let } k_1 x_1 + \dots + k_p x_p = k_{p+1} x_{p+1} \quad (1)$$

$$A(k_1 x_1 + \dots + k_p x_p) = A(k_{p+1} x_{p+1})$$

$$\lambda_1 k_1 x_1 + \dots + \lambda_p k_p x_p = \lambda_{p+1} k_{p+1} x_{p+1} \quad (2)$$

$$(2) - \lambda_{p+1} \cdot (1) = (\lambda_1 - \lambda_{p+1}) k_1 x_1 + \dots + (\lambda_p - \lambda_{p+1}) k_p x_p = 0$$

$$\therefore \lambda_1 - \lambda_{p+1} = 0, \dots, \lambda_p - \lambda_{p+1} = 0.$$

$\therefore \lambda_{p+1} = \lambda_1 = \dots = \lambda_p$  is not distinct, which is a contradiction.

$\therefore \{x_1, \dots, x_n\}$  should be linearly independent.

2.

Suppose  $B$  has  $n+1$  distinct eigenvalues  $\{\lambda_1, \dots, \lambda_{n+1}\}$ .

then eigenvectors  $\{x_1, \dots, x_{n+1}\}$  is linearly independent.

$$\text{Let } x_{n+1} = k_1 x_1 + \dots + k_n x_n, \{k_1, \dots, k_n\} \neq \{0, \dots, 0\}.$$

$$A x_{n+1} = A k_1 x_1 + \dots + A k_n x_n$$

$$\lambda_{n+1} x_{n+1} = \lambda_1 k_1 x_1 + \dots + \lambda_n k_n x_n$$

$$= \lambda_{n+1} (k_1 x_1 + \dots + k_n x_n)$$

$\therefore$  For  $i \in \mathbb{R}$ ,  $1 \leq i \leq n$ ,

$$\lambda_i k_i = \lambda_{n+1} k_i$$

$$\therefore \exists k_i \in \{k_1, \dots, k_n\}, k_i \neq 0.$$

$$\therefore \exists \lambda_i, \lambda_i = \lambda_{n+1}, \text{ which is not distinct.}$$

$\therefore$  It is a contradiction.

Q4.

1.  $A \in \mathbb{R}^{n \times n}$ .

For  $A$ , expansion along column  $j$ :

$$\det(A) = \sum_{k=1}^n (-1)^{k+j} a_{kj} \det(A_{k,j})$$

For  $A^T$ , expansion along row  $j$ :

$$\begin{aligned} \det(A^T) &= \sum_{k=1}^n (-1)^{k+j} a_{kj} \det(A_{j,k}^T) \\ &= \sum_{k=1}^n (-1)^{k+j} a_{kj} \det(A_{k,j}) \\ &= \det(A) \end{aligned}$$

2. When  $n=1$ ,  $\det(I_1) = \det([1]) = 1$ .

When  $n > 1$ , suppose for  $I_n$ ,  $\det(I_n) = 1$ .

Then for  $I_{n+1}$ , the expansion along row 1:

$$\det(I_{n+1}) = \sum_{k=1}^{n+1} (-1)^{k+1} I_{k1} \det(I_{1,k})$$

$$\begin{aligned} A_{1,k} \in \mathbb{R}^{n \times n} &= (-1)^{1+1} I_{11} \det(I_{1,1}) \\ &= (-1)^2 \times 1 \times \det(I_n) \\ &= 1 \end{aligned}$$

$\therefore \det(I_n) = 1$  holds for all  $n \geq 1$ .



Q5.

$$V_1^T A V_2 = V_1^T (A V_2) = V_1^T \lambda_2 V_2 = \lambda_2 V_1^T V_2$$

$$= V_1^T A^T V_2 = (A V_1)^T V_2 = (\lambda_1 V_1)^T V_2 = \lambda_1 V_1^T V_2.$$

$$\therefore \lambda_1 V_1^T V_2 = \lambda_2 V_1^T V_2.$$

$$\therefore \lambda_1 \neq \lambda_2$$

$$\therefore V_1^T V_2 = 0$$

$\therefore V_1$  and  $V_2$  are orthogonal.

Q6.

$$\begin{aligned} 1. \det(A - \lambda I) &= 0 = \det\left(\begin{bmatrix} -1 & 2 \\ 3 & 4 \end{bmatrix} - \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix}\right) \\ &= \det\left(\begin{bmatrix} -1-\lambda & 2 \\ 3 & 4-\lambda \end{bmatrix}\right) \\ &= (-1-\lambda)(4-\lambda) - 6 \\ &= \lambda^2 - 3\lambda - 10 \\ &= (\lambda+2)(\lambda-5) \end{aligned}$$

$$\therefore \lambda_1 = -2, \lambda_2 = 5.$$

$$2. (A - \lambda_1 I)x = 0 = \left(\begin{bmatrix} -1 & 2 \\ 3 & 4 \end{bmatrix} - \begin{bmatrix} -2 & 0 \\ 0 & -2 \end{bmatrix}\right)x = \begin{bmatrix} 1 & 2 \\ 3 & 6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

$$E_{-2} = \text{span} \left[ \begin{bmatrix} 2 \\ -1 \end{bmatrix} \right]$$

$$(A - \lambda_2 I)x = 0 = \left(\begin{bmatrix} -1 & 2 \\ 3 & 4 \end{bmatrix} - \begin{bmatrix} 5 & 0 \\ 0 & 5 \end{bmatrix}\right)x = \begin{bmatrix} -6 & 2 \\ 3 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

$$E_5 = \text{span} \left[ \begin{bmatrix} 1 \\ 3 \end{bmatrix} \right]$$

$$3. \begin{bmatrix} 2 & 1 & | & a \\ -1 & 3 & | & b \end{bmatrix} \xrightarrow{\text{Swap } R_1, R_2} \begin{bmatrix} -1 & 3 & | & b \\ 2 & 1 & | & a \end{bmatrix} \xrightarrow{R_2 \leftarrow R_2 + 2R_1} \begin{bmatrix} -1 & 3 & | & b \\ 0 & 7 & | & a+2b \end{bmatrix}$$

$$\xrightarrow[\substack{R_1 \leftarrow -R_1 \\ R_2 \leftarrow R_2/7}]{\substack{R_1 \leftarrow R_1 + 3R_2}} \begin{bmatrix} 1 & -3 & | & -b \\ 0 & 1 & | & \frac{a+2b}{7} \end{bmatrix} \xrightarrow{R_1 \leftarrow R_1 + 3R_2} \begin{bmatrix} 1 & 0 & | & \frac{3a-b}{7} \\ 0 & 1 & | & \frac{a+2b}{7} \end{bmatrix}$$

$$\therefore \begin{cases} \lambda_1 = \frac{3a-b}{7} \\ \lambda_2 = \frac{a+2b}{7} \end{cases}$$

$\therefore$  The set of all eigenvectors of  $A$  spans  $\mathbb{R}^2$ .

4.

$$P = \begin{bmatrix} 2 & 1 \\ -1 & 3 \end{bmatrix}$$

$$D = P^{-1}AP = \frac{1}{7} \begin{bmatrix} 3 & -1 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} 2 & 1 \\ -1 & 3 \end{bmatrix} = \frac{1}{7} \begin{bmatrix} -6 & 2 \\ 5 & 10 \end{bmatrix} \begin{bmatrix} 2 & 1 \\ -1 & 3 \end{bmatrix} = \begin{bmatrix} -2 & 0 \\ 0 & 5 \end{bmatrix}$$

5.

$$A^n = P D^n P$$