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| 7.2 | 7.3 | Total |
| 10 | 07 | <u>17</u> |

1A

7.2

- 1) Let A be a 6×6 matrix with characteristic equation $\lambda^2(\lambda-1)(\lambda-2)^3=0$. What are the possible dimensions for eigenspaces of A ?

By definition, if λ_0 is an eigenvalue of an $n \times n$ matrix A , then the dimension of the eigenspace corresponding to λ_0 , and the number of times that $\lambda - \lambda_0$ appears as a factor in the characteristic polynomial of A is called the algebraic multiplicity of A .

We know that, if A is a square matrix, then for every eigenvalue of A , the geometric multiplicity is less than or equal to the algebraic multiplicity.

Let us ~~determine~~ denote the dimension of the eigenspace as D , we also know each eigen value corresponds to at least one eigen vector. Thus in our case we have:

$$\begin{aligned} \text{for } \lambda = 0: & \quad D \leq 2 \\ \text{for } \lambda = 1: & \quad D = 1 \\ \text{for } \lambda = 2: & \quad D \leq 3 \end{aligned}$$

| |
|-------------------------|
| $\lambda = 0: D \leq 2$ |
| $\lambda = 1: D = 1$ |
| $\lambda = 2: D \leq 3$ |

2) Let $A = \begin{bmatrix} 4 & 0 & 1 \\ 2 & 3 & 2 \\ 1 & 0 & 4 \end{bmatrix}$

(a) Find the eigenvalues of A .

The characteristic polynomial of A is:

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

\therefore For eigen values,
 $\det(\lambda I - A) = 0$

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

$$\lambda = 3 \quad \text{OR} \quad \lambda = 5$$

$$\boxed{\text{Eigen values: } \{3, 5\}}$$

(b) For each eigenvalue λ , find the rank of the matrix $\lambda I - A$.

For $\lambda = 3$

$$(3I - A) \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -1 & 0 & -1 \\ -2 & 0 & -2 \\ -1 & 0 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = 0$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = s \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$

Similarly for $\lambda = 5$:

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = s \begin{bmatrix} 2 \\ 1 \\ 2 \end{bmatrix}$$

$\lambda = 3$

$$\begin{bmatrix} -1 & 0 & -1 \\ -2 & 0 & -2 \\ -1 & 0 & -1 \end{bmatrix} \quad \therefore \text{rank of matrix: } 1$$

$\lambda = 5$

$$\begin{bmatrix} 1 & 0 & -1 \\ -2 & 2 & -2 \\ -1 & 0 & 1 \end{bmatrix} \quad \therefore \text{rank of matrix: } 2$$

for $\lambda = 3, 5$: ~~matrix rank of matrix~~ $\frac{1}{2}$

(c) IS A diagonalizable? Justify your conclusion.
 Yes, because the matrix does ~~not~~ have
 n -distinct eigenvalues.

is diagonalizable.

8) Find a matrix P that diagonalizes A , and determine $P^{-1}AP$. 2A

$$A = \begin{bmatrix} -14 & 12 \\ -20 & 17 \end{bmatrix}$$

$$\det(\lambda I - A) = \det \begin{bmatrix} \lambda + 14 & -12 \\ 20 & \lambda - 17 \end{bmatrix}$$

$$\begin{aligned} &= (\lambda + 14)(\lambda - 17) + 240 \\ &= \lambda^2 - 17\lambda + 14\lambda - 238 + 240 \\ &= \lambda^2 - 3\lambda + 2 \end{aligned}$$

Solving $\lambda^2 - 3\lambda + 2 = 0$

$$\begin{aligned} &\lambda^2 - 3\lambda + 2 = 0 \\ \Rightarrow &\lambda^2 - 2\lambda - \lambda + 2 = 0 \\ \Rightarrow &\lambda(\lambda - 2) - 1(\lambda - 2) = 0 \\ \Rightarrow &(\lambda - 1)(\lambda - 2) = 0 \end{aligned}$$

Yields the following eigenvalues and corresponding eigenvectors
 $\lambda = 1$, $P_1 = \begin{bmatrix} 4 \\ 5 \end{bmatrix}$, $\lambda = 2$, $P_2 = \begin{bmatrix} 3 \\ 4 \end{bmatrix}$

There are two basis vectors in total, so matrix A is diagonalizable and

$$P = \begin{bmatrix} 4 & 3 \\ 5 & 4 \end{bmatrix} \text{ diagonalizes } A.$$

We know that in this case the matrix $P^{-1}AP$ will be diagonal with $\lambda_1, \lambda_2, \dots, \lambda_n$ as its successive diagonal entries, where λ_n is the eigenvalue corresponding to P_i , for $i = 1, 2, \dots, n$. Thus

$$P^{-1}AP = A \cdot \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix}$$

$$\therefore P^{-1}AP = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix}$$

10) Find a matrix P that diagonalizes A , and determine $P^{-1}AP$.

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

Let us find the eigenvalues of the given matrix first. The characteristic polynomial of A is

$$\det(\lambda I - A) = \det \begin{bmatrix} \lambda - 1 & 0 & 0 \\ 0 & \lambda - 1 & -1 \\ 0 & -1 & \lambda - 1 \end{bmatrix} = (\lambda - 1) [(\lambda - 1)^2 - (-1)^2]$$

$$= (\lambda - 1)(\lambda^2 - 2\lambda)$$

Solving this equation

$$(\lambda - 1)(\lambda^2 - 2\lambda) = 0$$

yields the following eigen values and corresponding eigenvector.

$$\lambda = 0 : p_1 = \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix}, \quad \lambda = 1 : p_2 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

$$\lambda = 2 : p_3 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$$

There are three basis vectors in total, so matrix A is diagonalizable and

$$P = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 1 \\ -1 & 0 & 1 \end{bmatrix} \text{ diagonalizes } A.$$

We know that in this case the matrix $P^{-1}AP$ will be diagonal with $\lambda_1, \lambda_2, \dots, \lambda_n$ as its successive diagonal entries, where λ_n is the eigenvalue correspond to p_i , $i = 1, 2, \dots, n$. Thus, we obtain

$$P^{-1}AP = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{bmatrix}$$

$$P = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 1 \\ -1 & 0 & 1 \end{bmatrix}$$

$$P^{-1}AP = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{bmatrix}$$

15) Find the geometric and algebraic multiplicity of each eigen value, and determine whether A is diagonalizable. If so, find a matrix P that diagonalizes A , and determine $P^{-1}AP$.

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

The given matrix is a lower triangular matrix. Thus by inspection we find the eigen values:

$\lambda = 0$. Algebraic multiplicity equals 2.

$\lambda = 1$. Algebraic multiplicity equals 1.

Let us find the eigenvectors and thus determine the geometric multiplicity of the eigenvalues. We have

$$\lambda = 0: P_1 = \begin{bmatrix} -1 \\ 0 \\ 3 \end{bmatrix}, P_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}; \quad \lambda = 1: P_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

Thus we see that for every eigenvalue the geometric multiplicity is equal to the algebraic multiplicity. So, A is diagonalizable and

$$P = \begin{bmatrix} -1 & 0 & 0 \\ 0 & 1 & 0 \\ 3 & 0 & 1 \end{bmatrix} \text{ diagonalizes } A.$$

We know that in this case matrix $P^{-1}AP$ will be diagonal with $\lambda_1, \lambda_2, \dots, \lambda_n$ as its successive diagonal entries, where λ_n is the eigenvalue corresponding to P_i for $i = 1, 2, \dots, n$. Thus

Thus, we obtain

$$P^{-1}AP = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$P = \begin{bmatrix} -1 & 0 & 0 \\ 0 & 1 & 0 \\ 3 & 0 & 1 \end{bmatrix}$$

$$P^{-1}AP = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

- 17) Find the geometric and algebraic multiplicity of each eigen value, and determine whether A is diagonalizable. If so, find a matrix P that diagonalizes A , and determine $P^{-1}AP$.

$$A = \begin{bmatrix} -2 & 0 & 0 & 0 \\ 0 & -2 & 5 & -5 \\ 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 3 \end{bmatrix}$$

The given matrix is an upper triangular matrix. Thus, by inspection we find the eigen values:

$\lambda = -2$: Algebraic multiplicity equals 2.

$\lambda = 3$: Algebraic multiplicity equals 2.

Let us find the eigen vectors and determine the geometric multiplicities of the eigen values. We have:

$$\lambda = -2: P_1 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}, P_2 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}; \quad \lambda = 3: P_3 = \begin{bmatrix} 0 \\ -1 \\ 0 \\ 1 \end{bmatrix}, P_4 = \begin{bmatrix} 0 \\ 1 \\ 1 \\ 0 \end{bmatrix}$$

Thus we see that for every eigenvalue the geometric multiplicity is equal to the algebraic multiplicity. So A is diagonalizable and

$$P = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 1 & 0 & -1 & -1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

diagonalizes A .

We know that in this case the matrix $P^{-1}AP$ will be diagonal with $\lambda_1, \lambda_2, \dots, \lambda_n$ as its successive diagonal entries, where λ_n is the eigenvalue corresponding to p_i for $i = 1, 2, \dots, n$.

Thus we obtain

$$P^{-1}AP = \begin{bmatrix} -2 & 0 & 0 & 0 \\ 0 & -2 & 0 & 0 \\ 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 3 \end{bmatrix}$$

$$P = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 1 & 0 & -1 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

$$P^{-1}AP = \begin{bmatrix} -2 & 0 & 0 & 0 \\ 0 & -2 & 0 & 0 \\ 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 3 \end{bmatrix}$$

18) Use the method of example 6 to compute A^{10} , where

$$A = \begin{bmatrix} 1 & 0 \\ -1 & 2 \end{bmatrix}$$

We know that

$$A^k = P D^k P^{-1}$$

where D is a diagonal matrix.

Let us find the diagonal matrix.

The given matrix is lower diagonal matrix. Thus by inspection we find the eigenvalues and the corresponding eigenvectors.

$$\lambda = 1 : P_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix} ; \quad \lambda = 2 : P_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

There are two basis vectors in total; so matrix A is diagonalizable and

$$P = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \text{ diagonalizes } A.$$

We know that in this case the matrix $P^{-1}AP$ will be diagonal with $\lambda_1, \lambda_2, \dots, \lambda_n$ as its successive diagonal entries where λ_i is the eigen value corresponding to P_i for $i=1, 2, \dots, n$.

thus we have:

$$D = P^{-1}AP = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix}$$

So we obtain

$$A^{10} = PD^{10}P^{-1} = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1^{10} & 0 \\ 0 & 2^{10} \end{bmatrix} \begin{bmatrix} 1 & 0 \\ -1 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ -1024 & 2048 \end{bmatrix}$$

$$A^{10} = \begin{bmatrix} 1 & 0 \\ -1024 & 2048 \end{bmatrix}$$

20) Compute stated power.

$$A = \begin{bmatrix} 1 & -2 & 8 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix}$$

(d) A^{-2301}

We know that

$$A^k = PD^kP^{-1}$$

where D is a diagonal matrix and k is a positive integer. In our case k is negative. We can write

$$A^{-2301} = \left(A^{-1} \right)^{2301}$$

Now we can use the formula stated above for

$$B = A^{-1} = \begin{bmatrix} 1 & -2 & 8 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix}$$

let us find the diagonal matrix.

The given matrix is an upper triangular matrix. Thus by inspection we find the eigenvalues and the corresponding eigen vectors.

$$\lambda = -1; p_1 = \begin{bmatrix} -4 \\ 0 \\ 1 \end{bmatrix}, p_2 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}; \lambda = 1: p_3 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

So, the matrix B is diagonalizable and

$$P = \begin{bmatrix} -4 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}$$

diagonalizes B

We know that in this case the matrix $P^{-1}BP$ will be diagonal with $\lambda_1, \lambda_2, \dots, \lambda_n$ as its successive diagonal entries, where λ_n is the eigenvalue corresponding to p_i , for $i = 1, 2, \dots, n$

So we obtain

$$B^{2301} = P D^{2301} P^{-1} = \begin{bmatrix} -4 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} (-1)^{2301} & 0 & 0 \\ 0 & (-1)^{2301} & 0 \\ 0 & 0 & 1^{2301} \end{bmatrix} \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & -1 & 4 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & -2 & 8 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix}$$

Thus,

$$A^{-2301} = \begin{bmatrix} 1 & -2 & 8 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix}$$

$$A^{-2301} = \begin{bmatrix} 1 & -2 & 8 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix}$$

7.3

- 1) Find the characteristic equation of the given symmetric matrix, and then by inspection determine the dimensions of the eigenspaces:

$$(9) \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix}$$

The characteristic equation of matrix A is

$$\det(\lambda I - A) = \det \begin{bmatrix} \lambda - 1 & -2 \\ -2 & \lambda - 4 \end{bmatrix} = (\lambda - 1)(\lambda - 4) - 4$$

$$\Rightarrow \lambda^2 - 5\lambda + 4 - 4 = 0$$

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

Thus the eigen values of A are $\lambda_1 = 0$ and $\lambda_2 = 5$. So, there are 2 eigen spaces of A .

As we know, the dimension of an eigenspace is the nullity $(\lambda I - A)$ corresponding to λ .

So, if $\lambda = 0$ then

$$(\lambda I - A) = \begin{bmatrix} -1 & -2 \\ -2 & -4 \end{bmatrix}$$

Reducing to row-echelon form has the form $\begin{bmatrix} 1 & 2 \\ 0 & 0 \end{bmatrix}$

Thus, the dimension of the eigenspace of A corresponding to $\lambda = 0$ is equal to

$$\text{nullity } (\lambda I - A) = 2 - \text{rank}(\lambda I - A) = 2 - 1 = 1.$$

Analogously, for $\lambda = 5$ we have that

$$(\lambda I - A) = \begin{bmatrix} 4 & -2 \\ -2 & 1 \end{bmatrix}$$

reducing to row echelon form has the form $\begin{bmatrix} 1 & -1/2 \\ 0 & 0 \end{bmatrix}$

Thus the dimension of the eigenspace of A corresponding to $\lambda = 5$ is equal to

$$\text{nullity } (\lambda I - A) = 2 - \text{rank}(\lambda I - A) = 2 - 1 = 1$$

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|--------------------------------------------------------------|
| Dimension of eigenspace corresponding to $\lambda_1 = 0$: 1 |
| Dimension of eigenspace corresponding to $\lambda_2 = 5$: 1 |

$$(P) \begin{bmatrix} 2 & -1 & 0 & 0 \\ -1 & 2 & 0 & 0 \\ 0 & 0 & 2 & -1 \\ 0 & 0 & -1 & 2 \end{bmatrix}$$

The characteristic equation of matrix A is

$$\det(\lambda I - A) = \det \begin{bmatrix} \lambda - 2 & 1 & 0 & 0 \\ 1 & \lambda - 2 & 0 & 0 \\ 0 & 0 & \lambda - 2 & 1 \\ 0 & 0 & 1 & \lambda - 2 \end{bmatrix} = \left(\det \begin{vmatrix} \lambda - 2 & 1 \\ 1 & \lambda - 2 \end{vmatrix} \right)^2$$

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

Thus the eigen values of A are $\lambda_{1,2} = 3$ and $\lambda_{3,4} = 1$.
So there are two eigen spaces of A .

As we know, the dimension of an eigenspace is nullity $(\lambda I - A)$ corresponding to λ .

So, if $\lambda = 3$, then

$$(\lambda I - A) = \begin{bmatrix} 1 & 1 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & 1 \end{bmatrix}$$

reducing to row echelon form

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

Thus, the dimension of eigenspace of A corresponding to $\lambda = 3$ equals to

$$\text{nullity}(\lambda I - A) = 4 - \text{rank}(\lambda I - A) = 4 - 2 = 2.$$

Analogously, for $\lambda = 1$ we have that

$$(\lambda I - A) = \begin{bmatrix} -1 & 1 & 0 & 0 \\ 1 & -1 & 0 & 0 \\ 0 & 0 & -1 & 1 \\ 0 & 0 & 1 & -1 \end{bmatrix}$$

reducing to row echelon form has the form

$$\begin{bmatrix} 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & -1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Thus, the dimension of the eigenspace of A corresponding to $\lambda=1$ equals to

$$\text{multiplicity } (\lambda=1) = 4 - \text{rank}(\lambda I - A) = 4 - 2 = 2.$$

Characteristic equation: $(\lambda-3)^2(\lambda-1)^2=0$.

The dimension of the eigenspace of A corresponding to $\lambda_{1,2}: 3: 2$

The dimension of the eigenspace of A corresponding to $\lambda_{3,4}: 1: 2$

2) Find a matrix P that orthogonally diagonalizes A , and determine $P^{-1}AP$.

$$A = \begin{bmatrix} 3 & 1 \\ 1 & 3 \end{bmatrix}$$

The characteristic equation of matrix A is

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

And we find the following bases for the eigenspaces:

$$\lambda=2: \quad P_1 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

$$\lambda=4: \quad P_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

There are two basis vectors in total, so matrix A is diagonalizable and

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

diagonalizes A . As a check we should verify

$$P^{-1}AP = \begin{bmatrix} -1/2 & 1/2 \\ 1/2 & 1/2 \end{bmatrix} \begin{bmatrix} 3 & 1 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} -1 & 1 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 0 \\ 0 & 4 \end{bmatrix}$$

$$\left[P: \begin{bmatrix} -1 & 1 \\ 1 & 1 \end{bmatrix} \quad P^{-1}AP: \begin{bmatrix} 2 & 0 \\ 0 & 4 \end{bmatrix} \right]$$

$$4) \quad A = \begin{bmatrix} 6 & -2 \\ -2 & 3 \end{bmatrix}$$

The characteristic equation of matrix A is

$$\det(\lambda I - A) = \det \begin{bmatrix} \lambda - 6 & 2 \\ 2 & \lambda - 3 \end{bmatrix} = (\lambda - 6)(\lambda - 3) - 4$$

$$= (\lambda - 2)(\lambda - 7) = 0$$

and we find the following bases for the eigenspaces:

$$\lambda = 2: \quad P_1 = \begin{bmatrix} 1/2 \\ 1 \end{bmatrix}, \quad \lambda = 7: \quad P_2 = \begin{bmatrix} -2 \\ 1 \end{bmatrix}$$

There are two basis vectors in total, so matrix A is diagonalizable and

$$P = \begin{bmatrix} 1/2 & -2 \\ 1 & 1 \end{bmatrix} \text{ diagonalizes } A. \quad A$$

a check we should verify that

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

$$\boxed{P = \begin{bmatrix} 1/2 & -2 \\ 1 & 1 \end{bmatrix}} \\ \boxed{P^{-1}AP = \begin{bmatrix} 2 & 0 \\ 0 & 7 \end{bmatrix}}$$

$$5) \quad A = \begin{bmatrix} -2 & 0 & -36 \\ 0 & -3 & 0 \\ -36 & 0 & -23 \end{bmatrix}$$

The characteristic equation of matrix A is

$$\det(\lambda I - A) = \det \begin{bmatrix} \lambda + 2 & 0 & 36 \\ 0 & \lambda + 3 & 0 \\ 36 & 0 & \lambda + 23 \end{bmatrix}$$

$$= (\lambda + 2)(\lambda + 3)(\lambda + 23) + 36(-36)(\lambda + 3)$$

$$= (\lambda + 3)(\lambda - 25)(\lambda + 50) = 0$$

and ... find the following orthonormal bases for the eigenspaces

$$\lambda = -3 : p_1 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}; \quad \lambda = 25 : p_2 = \begin{bmatrix} -4/5 \\ 0 \\ 3/5 \end{bmatrix}; \quad \lambda = -50 : p_3 = \begin{bmatrix} 3/5 \\ 0 \\ 4/5 \end{bmatrix} \quad \text{7/3}$$

There are two basis vectors in total, so matrix A is diagonalizable and

$$P = \begin{bmatrix} 0 & -4/5 & 3/5 \\ 1 & 0 & 0 \\ 0 & 3/5 & 4/5 \end{bmatrix} \text{ diagonalizes } A.$$

As a check we should verify that

$$P^{-1}AP = \begin{bmatrix} 0 & 1 & 0 \\ -4/5 & 0 & 3/5 \\ 3/5 & 0 & 4/5 \end{bmatrix} \begin{bmatrix} -2 & 0 & -36 \\ 0 & -3 & 0 \\ -36 & 0 & -23 \end{bmatrix} \begin{bmatrix} 0 & -4/5 & 3/5 \\ 1 & 0 & 0 \\ 0 & 3/5 & 4/5 \end{bmatrix}$$

$$= \begin{bmatrix} -3 & 0 & 0 \\ 0 & 25 & 0 \\ 0 & 0 & -50 \end{bmatrix}$$

| | |
|--------------|------------------------------------------------------------------------------|
| $P :$ | $\begin{bmatrix} 0 & -4/5 & 3/5 \\ 1 & 0 & 0 \\ 0 & 3/5 & 4/5 \end{bmatrix}$ |
| $P^{-1}AP :$ | $\begin{bmatrix} -3 & 0 & 0 \\ 0 & 25 & 0 \\ 0 & 0 & -50 \end{bmatrix}$ |

10) Assuming that $b \neq 0$, find a matrix that orthogonally diagonalizes

$$\begin{bmatrix} a & b \\ b & a \end{bmatrix}$$

The characteristic equation of this matrix is

$$(\lambda - a + b)(\lambda - a - b) = 0$$

and we find the following orthonormal bases for the eigenspaces:

$$\lambda = a - b: \quad p_1 = \begin{bmatrix} -1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}; \quad \lambda = a + b \quad p_2 = \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}$$

There are two basis vectors in total, so matrix A is diagonalizable and

$$P = \begin{bmatrix} -1/\sqrt{2} & 1/\sqrt{2} \\ 1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix} \text{ diagonalizes } A.$$

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

12) (b) Find a matrix P that orthogonally diagonalizes $I - vv^T$ if

$$v = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$$

We have that

$$A = I - vv^T = \begin{bmatrix} 0 & 0 & -1 \\ 0 & 1 & 0 \\ -1 & 0 & 0 \end{bmatrix}$$

The characteristic equation of this matrix is

$$\det(\lambda I - A) = \det \begin{bmatrix} \lambda & 0 & 1 \\ 0 & \lambda - 1 & 0 \\ 1 & 0 & \lambda \end{bmatrix} = (\lambda - 1)^2 (\lambda + 1) = 0.$$

Thus, the eigenvalues of A are $\lambda_{1,2} = 1$ and $\lambda_3 = -1$.

It can be shown that

$$u_1 = \begin{bmatrix} -1/\sqrt{2} \\ 0 \\ 1/\sqrt{2} \end{bmatrix} \text{ and } u_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

form an orthonormal basis for the eigenspace corresponding to $\lambda = 1$.

The eigenspace corresponding to $\lambda = -1$ has

$$u_3 = \begin{bmatrix} 1/\sqrt{2} \\ 0 \\ 1/\sqrt{2} \end{bmatrix} \text{ as an orthonormal basis.}$$

Finally using u_1, u_2 and u_3 as column vectors, we obtain

$$P = \begin{bmatrix} -1/\sqrt{2} & 0 & 1/\sqrt{2} \\ 0 & 1 & 0 \\ 1/\sqrt{2} & 0 & 1/\sqrt{2} \end{bmatrix}$$

which orthogonally diagonalizes A .

$$P = \begin{bmatrix} -1/\sqrt{2} & 0 & 1/\sqrt{2} \\ 0 & 1 & 0 \\ 1/\sqrt{2} & 0 & 1/\sqrt{2} \end{bmatrix}$$