

## Problem Set 6.5, page 302

- 1**  $A_4$  has two positive eigenvalues because  $a = 1$  and  $ac - b^2 = 1$ ;  $\mathbf{x}^T A_1 \mathbf{x}$  is zero for  $\mathbf{x} = (1, -1)$  and  $\mathbf{x}^T A_1 \mathbf{x} < 0$  for  $\mathbf{x} = (6, -5)$ .

**9**  $A = \begin{bmatrix} 4 & -4 & 8 \\ -4 & 4 & -8 \\ 8 & -8 & 16 \end{bmatrix}$  has only one pivot = 4, rank  $A = 1$ , eigenvalues are 24, 0, 0,  $\det A = 0$ .

**10**  $A = \begin{bmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{bmatrix}$  has pivots  $2, \frac{3}{2}, \frac{4}{3}$ ;  $A = \begin{bmatrix} 2 & -1 & -1 \\ -1 & 2 & -1 \\ -1 & -1 & 2 \end{bmatrix}$  is singular;  $A \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$ .

**11**  $|A_1| = 2, |A_2| = 6, |A_3| = 30$ . The pivots are  $2/1, 6/2, 30/6$ .

From the  $aI_n + bJ_n$  notes we get that the eigenvalues are 2, 2, -1

The matrix  $M = \begin{bmatrix} -1 & -1 & 1 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{bmatrix}$  has as its 3 columns eigenvectors

corresponding to eigenvalues 2, 2, -1, i.e.,

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

$$\text{Now } \begin{bmatrix} -1 & -1 & 1 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{bmatrix}^{-1} = \frac{1}{\det M} \begin{bmatrix} -1 & -1 & 1 \\ 2 & -1 & 1 \\ -1 & 2 & 1 \end{bmatrix}^t = \frac{1}{\det M} \begin{bmatrix} -1 & 2 & -1 \\ -1 & -1 & 2 \\ 1 & 1 & 1 \end{bmatrix}$$

$$\&\det \begin{bmatrix} -1 & -1 & 1 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{bmatrix} = \det \begin{bmatrix} -1 & -1 & 1 \\ 0 & -1 & 2 \\ 0 & 1 & 1 \end{bmatrix} = \det \begin{bmatrix} -1 & -1 & 1 \\ 0 & -1 & 2 \\ 0 & 0 & 3 \end{bmatrix} = 3$$

$$\text{So } \begin{bmatrix} -1/3 & 2/3 & -1/3 \\ -1/3 & -1/3 & 2/3 \\ 1/3 & 1/3 & 1/3 \end{bmatrix} \begin{bmatrix} 1 & -1 & -1 \\ -1 & 1 & -1 \\ -1 & -1 & 1 \end{bmatrix} \begin{bmatrix} -1 & -1 & 1 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{bmatrix} = \text{diag}(2,2,-1)$$

So  $M^{-1}AM = \text{diag}(2,2,-1)$ , & this same  $M$  will diagonalize all powers of  $A$ .

So  $M^{-1}e^AM = \text{diag}(e^2, e^2, e^{-1})$ , and  $e^A = M \text{diag}(e^2, e^2, e^{-1}) M^{-1}$  or

$$e^A = \begin{bmatrix} -1 & -1 & 1 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{bmatrix} \text{diag}(e^2, e^2, e^{-1}) \begin{bmatrix} -1/3 & 2/3 & -1/3 \\ -1/3 & -1/3 & 2/3 \\ 1/3 & 1/3 & 1/3 \end{bmatrix} =$$

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

$$\begin{bmatrix} (2/3)e^2 + (1/3)e^{-1} & -(1/3)e^2 + (1/3)e^{-1} & -(1/3)e^2 + (1/3)e^{-1} \\ -(1/3)e^2 + (1/3)e^{-1} & (2/3)e^2 + (1/3)e^{-1} & -(1/3)e^2 + (1/3)e^{-1} \\ -(1/3)e^2 + (1/3)e^{-1} & -(1/3)e^2 + (1/3)e^{-1} & (2/3)e^2 + (1/3)e^{-1} \end{bmatrix} \gg$$

Which we will check using MATLAB.

$$A = [1, -1, -1; -1, 1, -1; -1, -1, 1]$$

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

`>> B = expm(A)`

B =

$$\begin{bmatrix} 5.0487 & -2.3404 & -2.3404 \\ -2.3404 & 5.0487 & -2.3404 \\ -2.3404 & -2.3404 & 5.0487 \end{bmatrix}$$