Math 3013 Homework Set 8

Problems from §5.1 (pgs. 300-301 of text): 2,4,6,8,10,12,17,19,23

1. (Problems 5.1.2, 5.1.4, 5.1.6, 5.1.8, 5.1.10, and 5.1.12 in text). Find the characteristic polynomial, the real eigenvalues, and the corresponding eigenvectors for the following matrices.

(a)
$$\mathbf{A} = \begin{bmatrix} 7 & 5 \\ -10 & -8 \end{bmatrix}$$

• The characteristic polynomial is

$$P(\lambda) = \det \left(\mathbf{A} - \lambda \mathbf{I}\right) = \begin{vmatrix} 7 - \lambda & 5 \\ -10 & -8 - \lambda \end{vmatrix} = (7 - \lambda) \left(-8 - \lambda\right) - (5) \left(-10\right) = \lambda^2 + \lambda - 6 = (\lambda + 3) \left(\lambda - 2\right)$$

The eigenvalues of **A** correspond to the roots of $P(\lambda) = 0$; so we have two eigenvalues $\lambda_1 = -3$ and $\lambda_2 = 2$.

The eigenspace corresponding to the eigenvalue $\lambda_1 = -3$ is the solution set of $(\mathbf{A} - (-3)\mathbf{I})\mathbf{x} = 0$; i.e., the null space of the matrix

$$\mathbf{A} - (-3)\mathbf{I} = \begin{bmatrix} 7+3 & 5\\ -10 & -8+3 \end{bmatrix} = \begin{bmatrix} 10 & 5\\ -10 & -5 \end{bmatrix} \xrightarrow{R_1 \to \frac{1}{5}R_1} \begin{bmatrix} 2 & 1\\ 0 & 0 \end{bmatrix}$$

The null space of the last matrix is the solution set of

$$\begin{array}{ccc} 2x_1 + x_2 = 0\\ 0 = 0 \end{array} \quad \Rightarrow \quad x_1 = -\frac{1}{2}x_2 \quad \Rightarrow \quad \mathbf{x} = \left[\begin{array}{c} -\frac{1}{2}x_2\\ x_2 \end{array} \right] \in span\left(\left[\begin{array}{c} -\frac{1}{2}\\ 1 \end{array} \right] \right)$$

Thus, the eigenvectors corresponding to the eigenvalue $\lambda_1 = -3$ are thus of the form

$$\mathbf{v}_1 = r \begin{bmatrix} -\frac{1}{2} \\ 1 \end{bmatrix} \quad , \quad r \in \mathbb{R} - \{0\}$$

The eigenspace corresponding to the eigenvalue $\lambda_2 = 2$ is the solution set of $(\mathbf{A} - (2)\mathbf{I})\mathbf{x} = 0$; i.e., the null space of the matrix

$$\mathbf{A} - (-3)\mathbf{I} = \begin{bmatrix} 7-2 & 5\\ -10 & -8-2 \end{bmatrix} = \begin{bmatrix} 5 & 5\\ -10 & -10 \end{bmatrix} \xrightarrow{R_1 \to \frac{1}{5}R_1} \begin{bmatrix} 1 & 1\\ 0 & 0 \end{bmatrix}$$

The null space of the last matrix is the solution set of

$$\begin{array}{ccc} x_1 + x_2 = 0 \\ 0 = 0 \end{array} \quad \Rightarrow \quad x_1 = -x_2 \quad \Rightarrow \quad \mathbf{x} = \left[\begin{array}{c} -x_2 \\ x_2 \end{array} \right] \in span\left(\left[\begin{array}{c} -1 \\ 1 \end{array} \right] \right)$$

Thus, the eigenvectors corresponding to the eigenvalue $\lambda_2 = 2$ are thus of the form

$$\mathbf{v}_2 = r \begin{bmatrix} -1\\ 1 \end{bmatrix} \quad , \quad r \in \mathbb{R} - \{0\}$$

(b) $\mathbf{A} = \begin{bmatrix} -7 & -5\\ 16 & 17 \end{bmatrix}$

• The characteristic polynomial is

$$P(\lambda) = \det \left(\mathbf{A} - \lambda \mathbf{I}\right) = \begin{vmatrix} -7 - \lambda & -5\\ 16 & 17 - \lambda \end{vmatrix} = \lambda^2 - 10\lambda - 39 = (\lambda - 13)(\lambda + 3)$$

The eigenvalues of **A** correspond to the roots of $P(\lambda) = 0$; so we have two eigenvalues $\lambda_1 = 13$ and $\lambda_2 = -3$.

The eigenspace corresponding to the eigenvalue $\lambda_1 = 13$ is the solution set of $(\mathbf{A} - (13)\mathbf{I})\mathbf{x} = 0$; i.e., the null space of the matrix

$$\mathbf{A} - (13)\mathbf{I} = \begin{bmatrix} -20 & -5\\ 16 & 4 \end{bmatrix} \xrightarrow{R_1 \to -\frac{1}{5}R_1} \begin{bmatrix} 4 & 1\\ 0 & 0 \end{bmatrix}$$

The null space of the last matrix is the solution set of

$$\begin{array}{ccc} 4x_1 + x_2 = 0\\ 0 = 0 \end{array} \quad \Rightarrow \quad x_1 = -\frac{1}{4}x_2 \quad \Rightarrow \quad \mathbf{x} = \left[\begin{array}{c} -\frac{1}{4}x_2\\ x_2 \end{array} \right] \in span\left(\left[\begin{array}{c} -\frac{1}{4}\\ 1 \end{array} \right] \right)$$

Thus, the eigenvectors corresponding to the eigenvalue $\lambda_1 = 13$ are thus of the form

$$\mathbf{v}_1 = r \begin{bmatrix} -\frac{1}{4} \\ 1 \end{bmatrix} \quad , \quad r \in \mathbb{R} - \{0\}$$

The eigenspace corresponding to the eigenvalue $\lambda_2 = -3$ is the solution set of $(\mathbf{A} - (-3)\mathbf{I})\mathbf{x} = 0$; i.e., the null space of the matrix

$$\mathbf{A} - (-3)\mathbf{I} = \begin{bmatrix} -4 & -5\\ 16 & 20 \end{bmatrix} \xrightarrow{R_1 \to -R_1} \begin{bmatrix} 4 & 5\\ R_2 \to R_2 + 4R_1 \end{bmatrix}$$

The null space of the last matrix is the solution set of

$$\begin{array}{ccc} 4x_1 + 5x_2 = 0\\ 0 = 0 \end{array} \quad \Rightarrow \quad x_1 = -\frac{5}{4}x_2 \quad \Rightarrow \quad \mathbf{x} = \begin{bmatrix} -\frac{5}{4}x_2\\ x_2 \end{bmatrix} \in span\left(\begin{bmatrix} -\frac{5}{4}\\ 1 \end{bmatrix} \right)$$

Thus, the eigenvectors corresponding to the eigenvalue $\lambda_2 = -3$ are thus of the form

$$\mathbf{v}_2 = r \begin{bmatrix} -\frac{5}{4} \\ 1 \end{bmatrix} \quad , \quad r \in \mathbb{R} - \{0\}$$

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

• The characteristic polynomial is

$$P(\lambda) = \det \left(\mathbf{A} - \lambda \mathbf{I}\right) = \begin{vmatrix} 1 - \lambda & -2 \\ 1 & 2 - \lambda \end{vmatrix} = \lambda^2 - 3\lambda + 4$$

The roots of this (quadratic) polynomial are given by the quadratic formula:

$$\lambda = \frac{-(-3) \pm \sqrt{(-3)^2 - 4(1)(4)}}{2(1)} = \frac{3 \pm \sqrt{9 - 16}}{2} = \frac{3}{2} \pm \frac{\sqrt{-7}}{2} = \frac{3}{2} \pm \sqrt{7}i$$

Thus, we have two complex roots. Lacking a real eigenvalue, the problem ends here.

(d)
$$\mathbf{A} = \begin{bmatrix} -1 & 0 & 0 \\ -4 & 2 & -1 \\ 4 & 0 & 3 \end{bmatrix}$$

• The characteristic polynomial is

$$P(\lambda) = \det (\mathbf{A} - \lambda \mathbf{I}) = \begin{vmatrix} -1 - \lambda & 0 & 0 \\ -4 & 2 - \lambda & -1 \\ 4 & 0 & 3 - \lambda \end{vmatrix}$$
$$= (-1 - \lambda) \begin{vmatrix} 2 - \lambda & -1 \\ 0 & 3 - \lambda \end{vmatrix} - (0) \begin{vmatrix} -4 & -1 \\ 4 & 3 - \lambda \end{vmatrix} + (0) \begin{vmatrix} -4 & 2 - \lambda \\ 4 & 0 \end{vmatrix}$$
$$= (-1 - \lambda) ((2 - \lambda)(3 - \lambda) - 0) - 0 + 0$$
$$= -(\lambda + 1) (\lambda - 2) (\lambda - 3)$$

We thus have three eigenvalues: $\lambda_1 = -1$, $\lambda_2 = 2$, and $\lambda_3 = 3$.

The eigenspace corresponding to the eigenvalue $\lambda_1 = -1$ correspond to the null space of

$$\mathbf{A} - (-1)\mathbf{I} = \begin{bmatrix} 0 & 0 & 0 \\ -4 & 3 & -1 \\ 4 & 0 & 4 \end{bmatrix} \quad \rightsquigarrow \quad \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$

i.e. the solution set of

Thus, the eigenvectors corresponding to the eigenvalue $\lambda_1 = -1$ will be vectors of the form

$$\mathbf{v}_1 = r \begin{bmatrix} -1\\ -1\\ 1 \end{bmatrix} \quad , \quad r \in \mathbb{R} - \{0\}$$

The eigenspace corresponding to the eigenvalue $\lambda_2 = 2$ correspond to the null space of

$$\mathbf{A} - (2)\mathbf{I} = \begin{bmatrix} -3 & 0 & 0 \\ -4 & 0 & -1 \\ 4 & 0 & 1 \end{bmatrix} \quad \rightsquigarrow \quad \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$

i.e. the solution set of

$$\begin{array}{ccc} x_1 = 0 \\ x_3 = 0 \\ 0 = 0 \end{array} \Rightarrow \mathbf{x} = \begin{bmatrix} 0 \\ -x_2 \\ 0 \end{bmatrix} \in span\left(\begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \right)$$

Thus, the eigenvectors corresponding to the eigenvalue $\lambda_2 = 2$ will be vectors of the form

$$\mathbf{v}_2 = r \begin{bmatrix} 0\\1\\0 \end{bmatrix} \quad , \quad r \in \mathbb{R} - \{0\}$$

The eigenspace corresponding to the eigenvalue $\lambda_3 = 3$ correspond to the null space of

$$\mathbf{A} - (3)\mathbf{I} = \begin{bmatrix} -4 & 0 & 0 \\ -4 & -1 & -1 \\ 4 & 0 & 0 \end{bmatrix} \quad \rightsquigarrow \quad \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$

i.e. the solution set of

Thus, the eigenvectors corresponding to the eigenvalue $\lambda_3 = 3$ will be vectors of the form

$$\mathbf{v}_3 = r \begin{bmatrix} 0\\ -1\\ 1 \end{bmatrix} \quad , \quad r \in \mathbb{R} - \{0\}$$

(e) $\mathbf{A} = \begin{bmatrix} 1 & 0 & 0 \\ -8 & 4 & -5 \\ 8 & 0 & 9 \end{bmatrix}$

• The characteristic polynomial is

$$P(\lambda) = \det \left(\mathbf{A} - \lambda \mathbf{I} \right) = \begin{vmatrix} 1 - \lambda & 0 & 0 \\ -8 & 4 - \lambda & -5 \\ 8 & 0 & 9 - \lambda \end{vmatrix} = (1 - \lambda) (4 - \lambda) (9 - \lambda)$$

So we have three possible eigenvalues : $\lambda_1 = 1$, $\lambda_2 = 4$, and $\lambda_3 = 9$. The corresponding eigenvectors are calculated as in the preceding problems:

$$\lambda_1 = 1 \implies \mathbf{v}_1 = r \left[-1, -1, 1\right] , \quad r \in \mathbb{R} - \{0\}$$

$$\lambda_2 = 4 \implies \mathbf{v}_2 = r \left[0, 1, 0\right] , \quad r \in \mathbb{R} - \{0\}$$

$$\lambda_3 = 9 \implies \mathbf{v}_3 = r \left[0, -1, 1\right] , \quad r \in \mathbb{R} - \{0\}$$

(f) $\mathbf{A} = \begin{bmatrix} -4 & 0 & 0 \\ -7 & 2 & -1 \\ 7 & 0 & 3 \end{bmatrix}$

• The characteristic polynomial is

$$P(\lambda) = \det \left(\mathbf{A} - \lambda \mathbf{I}\right) = \begin{vmatrix} -4 - \lambda & 0 & 0\\ -7 & 2 - \lambda & -1\\ 7 & 0 & 3 - \lambda \end{vmatrix} = (2 - \lambda) (3 - \lambda) (-4 - \lambda)$$

So we have three real eigenvalues: $\lambda_1 = 2$, $\lambda_2 = 3$, and $\lambda_3 = -4$. The corresponding eigenvectors (calculated as in the preceding problems) are

$$\begin{array}{rcl} \lambda_1 &=& 2 &\Rightarrow & \mathbf{v}_1 = r \ [0, 1, 0] &, & r \in \mathbb{R} - \{0\} \\ \lambda_2 &=& 3 &\Rightarrow & \mathbf{v}_2 = r \ [0, 1, -1] &, & r \in \mathbb{R} - \{0\} \\ \lambda_3 &=& -4 &\Rightarrow & \mathbf{v}_3 = r \ [-1, -1, 1] &, & r \in \mathbb{R} - \{0\} \end{array}$$

2. (Problems 5.1.17 and 5.1.19 in text) Find the eigenvalues λ_i and the corresponding eigenvectors \mathbf{v}_i for the following linear transformations.

(a)
$$T([x,y]) = [2x - 3y, -3x + 2y]$$

• First we calculate the matrix corresponding to T:

$$\begin{array}{cc} T\left([1,0]\right) = [2,-3] \\ T\left([0,1]\right) = [-3,2] \end{array} \Rightarrow \mathbf{A}_T = \begin{bmatrix} 2 & -3 \\ -3 & 2 \end{bmatrix}$$

The characteristic polynomial for this matrix is

$$P(\lambda) = \det (\mathbf{A}_T - \lambda \mathbf{I}) = \begin{vmatrix} 2 - \lambda & -3 \\ -3 & 2 - \lambda \end{vmatrix} = \lambda^2 - 4\lambda - 5 = (\lambda - 5) (\lambda + 1)$$

We thus have two real eigenvalues: $\lambda_1 = 5$ and $\lambda_2 = -1$.

The eigenspace corresponding to the eigenvalue $\lambda_1 = 5$ is the null space of

$$\begin{vmatrix} 2-5 & -3 \\ -3 & 2-5 \end{vmatrix} = \begin{vmatrix} -3 & -3 \\ -3 & -3 \end{vmatrix} \quad \rightsquigarrow \quad \begin{vmatrix} 1 & 1 \\ 0 & 0 \end{vmatrix}$$

which is the solution set of

$$\begin{array}{cc} x_1 + x_2 = 0 \\ 0 = 0 \end{array} \quad \Rightarrow \quad \mathbf{x} = \left[\begin{array}{c} -x_2 \\ x_2 \end{array} \right] \in span \left(\left[\begin{array}{c} -1 \\ 1 \end{array} \right] \right)$$

Hence, the corresponding eigenvectors are of the form

$$\mathbf{v}_1 = r \begin{bmatrix} -1\\ 1 \end{bmatrix} \quad , \quad r \in \mathbb{R} - \{0\}$$

The eigenspace corresponding to the eigenvalue $\lambda_1 = -1$ is the null space of

$$\begin{vmatrix} 2 - (-1) & -3 \\ -3 & 2 - (-1) \end{vmatrix} = \begin{vmatrix} 3 & -3 \\ -3 & 3 \end{vmatrix} \quad \rightsquigarrow \quad \begin{vmatrix} 1 & -1 \\ 0 & 0 \end{vmatrix}$$

which is the solution set of

$$\begin{array}{cc} x_1 - x_2 = 0 \\ 0 = 0 \end{array} \quad \Rightarrow \quad \mathbf{x} = \left[\begin{array}{c} x_2 \\ x_2 \end{array} \right] \in span\left(\left[\begin{array}{c} 1 \\ 1 \end{array} \right] \right)$$

Hence, the corresponding eigenvectors are of the form

$$\mathbf{v}_2 = r \begin{bmatrix} 1\\1 \end{bmatrix} \quad , \quad r \in \mathbb{R} - \{0\}$$

(b) $T([x_1, x_2, x_3]) = [x_1 + x_3, x_2, x_1 + x_3]$

• First we calculate the matrix corresponding to this linear transfomation:

| T([1,0,0]) = [1,0,1] | | | [1 | 0 | 1 |
|----------------------|---------------|------------------|-----|---|---|
| T([0,1,0]) = [0,1,0] | \Rightarrow | $\mathbf{A}_T =$ | 0 | 1 | 0 |
| T([0,0,1]) = [1,0,1] | | | 1 | 0 | 1 |

The characteristic polynomial for this matrix is

$$P(\lambda) = \begin{vmatrix} 1-\lambda & 0 & 1\\ 0 & 1-\lambda & 0\\ 1 & 0 & 1-\lambda \end{vmatrix} = -\lambda (-1+\lambda) (\lambda-2)$$

We thus have three possible eigenvalues: $\lambda_1 = 0$, $\lambda_2 = 1$, and $\lambda_2 = 2$. The eigenspace corresponding to $\lambda_1 = 0$ will be the null space of

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

or, equivalently, the solution set of

$$\begin{array}{c} x_1 + x_3 = 0 \\ x_2 = 0 \\ 0 = 0 \end{array} \Rightarrow \mathbf{x} = \begin{bmatrix} -x_3 \\ 0 \\ x_3 \end{bmatrix}$$

so the correpsponding eigenvectors will be of the form

$$\mathbf{v}_1 = r \begin{bmatrix} -1\\0\\1 \end{bmatrix} \quad , \quad r \in \mathbb{R} - \{0\}$$

The eigenspace corresponding to $\lambda_1 = 1$ will be the null space of

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

or, equivalently, the solution set of

$$\begin{array}{c} x_1 = 0 \\ x_3 = 0 \\ 0 = 0 \end{array} \qquad \Rightarrow \quad \mathbf{x} = \begin{bmatrix} 0 \\ x_2 \\ 0 \end{bmatrix}$$

so the correpsponding eigenvectors will be of the form

$$\mathbf{v}_2 = r \begin{bmatrix} 0\\1\\0 \end{bmatrix} \quad , \quad r \in \mathbb{R} - \{0\}$$

The eigenspace corresponding to $\lambda_1 = 2$ will be the null space of

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

or, equivalently, the solution set of

$$\begin{array}{c} x_1 - x_3 = 0 \\ x_2 = 0 \\ 0 = 0 \end{array} \Rightarrow \mathbf{x} = \begin{bmatrix} x_3 \\ 0 \\ x_3 \end{bmatrix}$$

so the correpsponding eigenvectors will be of the form

$$\mathbf{v}_3 = r \begin{bmatrix} 1\\0\\1 \end{bmatrix} \quad , \quad r \in \mathbb{R} - \{0\}$$

- 3. Mark each of the following statements True or False.
- (a) Every square matrix has real eigenvalues.
 - False. (Counterexample: the characteristic polynomial for the matrix $\begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$ is $\lambda^2 + 1$, whose only roots are $\pm i$.)
- (b) Every $n \times n$ matrix has n distinct (possible complex) eigenvalues.
 - False. (Counterexample: the eigenvalues of an identity matrix are all 1's).
- (c) Every $n \times n$ matrix has n not necessarily distinct and possibly complex eigenvalues.
 - True.
- (d) There can be only one eigenvalue associated with an eigenvector of a linear transformation.
 - True.
- (e) There can be only one eigenvector associated with an eigenvalue of a linear transformation.
 - False. (See Part (b).)
- (f) If v is an eigenvector of a matrix A, then v is an eigenvector of $\mathbf{A} + c\mathbf{I}$ for all scalars c.
 - True. (If **v** is an eigenvalue of **A**, then $(\mathbf{A} + c\mathbf{I})\mathbf{v} = \mathbf{A}\mathbf{v} + c\mathbf{I}\mathbf{v} = \lambda\mathbf{v} + c\mathbf{v} = (\lambda + c)\mathbf{v}$. So **v** is an eigenvector of $\mathbf{A} + c\mathbf{I}$ with eigenvalue $\lambda + c$.)
- (g) If λ is an eigenvalue of a matrix **A**, then λ is an eigenvalue of **A** + c**I** for all scalars c.
 - False. (See Part (f).)

(h) If v is an eigenvector of an invertible matrix A, then cv is an eigenvector of A^{-1} for all non-zero scalars c.

• True. (Note $c\mathbf{v} = \mathbf{I}(c\mathbf{v}) = c\mathbf{I}\mathbf{v} = c(\mathbf{A}^{-1}\mathbf{A})\mathbf{v} = c\mathbf{A}^{-1}(\mathbf{A}\mathbf{v}) = c\mathbf{A}^{-1}(\lambda\mathbf{v}) = \lambda\mathbf{A}^{-1}(c\mathbf{v})$. Hence, if $\lambda \neq 0$,

$$\mathbf{A}^{-1}\left(c\mathbf{v}\right) = \frac{1}{\lambda}\left(c\mathbf{v}\right)$$

In fact, we're guaranteed that $\lambda \neq 0$ by the fact that **A** is invertible. So $c\mathbf{v}$ will be an eigenvector of \mathbf{A}^{-1} with eigenvalue λ^{-1} .)

- (i) Every vector in a vector space V is an eigenvector of the identity transformation of V into V.
 - False. (To meet the definition of a eigenvectors a vector must be non-zero.)

- (j) Ever nonzero vector in a vector space V is an eigenvector of the identity transformation of V into V.
 - True.