## Math 3013 Homework Set 9

Problems from §5.2 (pgs. 315-317 of text): 1,2,3,4,5,9,10,13

1. (Problems 5.2.1, 5.2.2, 5.2.3, 5.2.4, 5.2.5 in text) Find the eigenvalues  $\lambda_i$ , the corresponding eigenvectors  $\mathbf{v}_i$  of the following matrices. Also find an invertible matrix  $\mathbf{C}$  and a diagonal matrix  $\mathbf{D}$  such that  $\mathbf{D} = \mathbf{C}^{-1}\mathbf{A}\mathbf{C}$ .

(a)  $\mathbf{A} = \begin{bmatrix} -3 & 4 \\ 4 & 3 \end{bmatrix}$ 

• First, we calculate the eigenvalues and eigenvectors of A.

$$0 = \det \left( \mathbf{A} - \lambda \mathbf{I} \right) = \begin{vmatrix} -3 - \lambda & 4 \\ 4 & 3 - \lambda \end{vmatrix} = \lambda^2 - 25 = (\lambda - 5)(\lambda + 5) \implies \lambda = 5, -5$$

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

$$\mathbf{A} - (5)\mathbf{I} = \begin{bmatrix} -8 & 4\\ 4 & -2 \end{bmatrix} \quad \rightsquigarrow \quad \begin{bmatrix} 2 & -1\\ 0 & 0 \end{bmatrix}$$

or, equivalently, the solution space of

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

So the eigenspace corresponding to the eigenvalue  $\lambda_1 = 5$  is the subspace generated by the vector

$$\mathbf{v}_1 = \left[ \begin{array}{c} 2 \\ 1 \end{array} \right]$$

The eigenspace corresponding to the eigenvalue  $\lambda_2 = -5$  is the null space of

$$\mathbf{A} - (-5)\mathbf{I} = \begin{bmatrix} 2 & 4 \\ 4 & 8 \end{bmatrix} \quad \rightsquigarrow \quad \begin{bmatrix} 1 & 2 \\ 0 & 0 \end{bmatrix}$$

or, equivalently, the solution space of

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

So the eigenspace corresponding to the eigenvalue  $\lambda_2 = -5$  is the subspace generated by the vector

$$\mathbf{v}_2 = \left[ \begin{array}{c} 1\\ -2 \end{array} \right]$$

Now that we know the eigenvalues and eigenvectors of  $\mathbf{A}$ , we can write down the diagonal matrix  $\mathbf{D}$  by arranging the eigenvalues of  $\mathbf{A}$  along the main diagonal of  $\mathbf{D}$ 

$$\mathbf{D} = \left[ \begin{array}{c} \lambda_1 & 0\\ 0 & \lambda_2 \end{array} \right] = \left[ \begin{array}{c} 5 & 0\\ 0 & -5 \end{array} \right]$$

The matrix C can be written down by arranging the eigenvectors of A (in order) as the column vectors of a  $2 \times 2$  matrix:

$$\mathbf{C} = \begin{bmatrix} \mathbf{v}_1 \mid \mathbf{v}_2 \end{bmatrix} = \begin{bmatrix} 2 & 1\\ 1 & -2 \end{bmatrix}$$

One can easily verify that

$$\mathbf{C}^{-1} = \begin{bmatrix} \frac{2}{5} & \frac{1}{5} \\ \frac{1}{5} & -\frac{2}{5} \end{bmatrix}$$

and that  $\mathbf{D} = \mathbf{C}^{-1}\mathbf{A}\mathbf{C}$  (however, this fact is already guaranteed by the way we constructed the matrices  $\mathbf{D}$  and  $\mathbf{C}$ ).

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

• First, we calculate the eigenvalues and eigenvectors of **A**.

$$0 = \det \left( \mathbf{A} - \lambda \mathbf{I} \right) = \begin{vmatrix} 3 - \lambda & 2 \\ 1 & 4 - \lambda \end{vmatrix} = \lambda^2 - 7\lambda + 10 = (\lambda - 2)(\lambda - 5) \implies \lambda = 2, 5$$

The eigenspace corresponding to the eigenvalue  $\lambda_1=2$  is the null space of

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

or, equivalently, the solution space of

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

So the eigenspace corresponding to the eigenvalue  $\lambda_1 = 2$  is the subspace generated by the vector

$$\mathbf{v}_1 = \left[ \begin{array}{c} -2\\1 \end{array} \right]$$

The eigenspace corresponding to the eigenvalue  $\lambda_2 = 5$  is the null space of

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

or, equivalently, the solution space of

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

So the eigenspace corresponding to the eigenvalue  $\lambda_2 = 5$  is the subspace generated by the vector

$$\mathbf{v}_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

Now that we know the eigenvalues and eigenvectors of  $\mathbf{A}$ , we can write down the diagonal matrix  $\mathbf{D}$  by arranging the eigenvalues of  $\mathbf{A}$  along the main diagonal of  $\mathbf{D}$ 

$$\mathbf{D} = \begin{bmatrix} \lambda_1 & 0\\ 0 & \lambda_2 \end{bmatrix} = \begin{bmatrix} 2 & 0\\ 0 & 5 \end{bmatrix}$$

The matrix C can be written down by arranging the eigenvectors of A (in order) as the column vectors of a  $2 \times 2$  matrix:

$$\mathbf{C} = \begin{bmatrix} \mathbf{v}_1 \mid \mathbf{v}_2 \end{bmatrix} = \begin{bmatrix} -2 & 1\\ 1 & 1 \end{bmatrix}$$

(c)  $\mathbf{A} = \begin{bmatrix} 7 & 8 \\ -4 & -5 \end{bmatrix}$ 

• First, we calculate the eigenvalues and eigenvectors of **A**.

$$0 = \det \left(\mathbf{A} - \lambda \mathbf{I}\right) = \begin{vmatrix} 7 - \lambda & 8 \\ -4 & -5 - \lambda \end{vmatrix} = \lambda^2 - 2\lambda - 3 = (\lambda - 3)(\lambda + 1) \implies \lambda = 3, -1$$

The eigenspace corresponding to the eigenvalue  $\lambda_1 = 3$  is the null space of

$$\mathbf{A} - (3)\mathbf{I} = \begin{bmatrix} 4 & 8 \\ -4 & -8 \end{bmatrix} \quad \rightsquigarrow \quad \begin{bmatrix} 1 & 2 \\ 0 & 0 \end{bmatrix}$$

or, equivalently, the solution space of

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

So the eigenspace corresponding to the eigenvalue  $\lambda_1 = 3$  is the subspace generated by the vector

$$\mathbf{v}_1 = \begin{bmatrix} -2 \\ 1 \end{bmatrix}$$

The eigenspace corresponding to the eigenvalue  $\lambda_2 = -1$  is the null space of

$$\mathbf{A} - (-1)\mathbf{I} = \begin{bmatrix} 8 & 8 \\ -4 & -4 \end{bmatrix} \quad \rightsquigarrow \quad \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix}$$

or, equivalently, the solution space of

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

So the eigenspace corresponding to the eigenvalue  $\lambda_2 = -1$  is the subspace generated by the vector

$$\mathbf{v}_2 = \left[ \begin{array}{c} -1 \\ 1 \end{array} \right]$$

Now that we know the eigenvalues and eigenvectors of  $\mathbf{A}$ , we can write down the diagonal matrix  $\mathbf{D}$  by arranging the eigenvalues of  $\mathbf{A}$  along the main diagonal of  $\mathbf{D}$ 

$$\mathbf{D} = \left[ \begin{array}{cc} \lambda_1 & 0\\ 0 & \lambda_2 \end{array} \right] = \left[ \begin{array}{cc} 3 & 0\\ 0 & -1 \end{array} \right]$$

The matrix C can be written down by arranging the eigenvectors of A (in order) as the column vectors of a  $2 \times 2$  matrix:

$$\mathbf{C} = \begin{bmatrix} \mathbf{v}_1 \mid \mathbf{v}_2 \end{bmatrix} = \begin{bmatrix} -2 & -1 \\ 1 & 1 \end{bmatrix}$$

(d)  $\mathbf{A} = \begin{bmatrix} 6 & 3 & -3 \\ -2 & -1 & 2 \\ 16 & 8 & -7 \end{bmatrix}$ 

• The characteristic polynomial of **A** is

$$P_{\mathbf{A}}(\lambda) = \begin{vmatrix} 6-\lambda & 3 & -3\\ -2 & -1-\lambda & 2\\ 16 & 8 & -7-\lambda \end{vmatrix} = 3\lambda - 2\lambda^2 - \lambda^3 = -\lambda (\lambda+3) (\lambda-1)$$

So **A** has three distinct real eigenvalues:  $\lambda_1 = 0$ ,  $\lambda_2 = -3$  and  $\lambda_3 = 1$ .

The eigenspace corresponding to the first eigenvector  $\lambda_1 = 0$  is the null space of

$$\mathbf{A} - (0)\mathbf{I} = \begin{bmatrix} 6 & 3 & -3 \\ -2 & -1 & 2 \\ 16 & 8 & -7 \end{bmatrix} \quad \longleftrightarrow \quad \begin{bmatrix} 2 & 1 & -1 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$

is the solution set of

$$2x_1 + x_2 - x_3 = 0 \qquad x_1 = 0$$
  

$$x_3 = 0 \qquad \Rightarrow \qquad x_2 \text{ is un fixed}$$
  

$$0 = 0 \qquad x_3 = 0$$

So the corresponding eigenvectors are

$$\mathbf{v}_1 \in span\left(\left[\begin{array}{c} 0\\1\\0\end{array}\right]\right)$$

The eigenspace corresponding to the eigenvector  $\lambda_2 = -3$  is the null space of

$$\mathbf{A} - (2)\mathbf{I} = \begin{bmatrix} 9 & 3 & -3 \\ -2 & 2 & 2 \\ 16 & 8 & -4 \end{bmatrix} \quad \longleftrightarrow \quad \begin{bmatrix} 3 & 1 & -1 \\ 0 & 2 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\begin{array}{ll} 3x_1 + x_2 - x_3 = 0 & x_1 = \frac{1}{2}x_3 \\ 2x_2 + x_3 = 0 & \Rightarrow & x_2 = -\frac{1}{2}x_3 \\ 0 = 0 & & x_3 \text{ is unfixed} \end{array}$$

So the corresponding eigenvectors are

$$\mathbf{v}_2 \in span\left(\left[\begin{array}{c} \frac{1}{2} \\ -\frac{1}{2} \\ 1 \end{array}\right]\right)$$

The eigenspace corresponding to the first eigenvector  $\lambda_3 = 1$  is the null space of

$$\mathbf{A} - (1)\mathbf{I} = \begin{bmatrix} 5 & 3 & -3 \\ -2 & -2 & 2 \\ 16 & 8 & -8 \end{bmatrix} \quad \longleftrightarrow \quad \begin{bmatrix} 5 & 3 & -3 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{bmatrix}$$

is the solution set of

$$5x_1 + 3x_2 - 3x_3 = 0 \qquad x_1 = 0$$
  

$$x_2 - x_3 = 0 \qquad \Rightarrow \qquad x_2 = x_3$$
  

$$0 = 0 \qquad \qquad x_3 \text{ is unfixed}$$

So the corresponding eigenvectors are

$$\mathbf{v}_3 \in span\left(\left[\begin{array}{c} 0\\1\\1\end{array}\right]\right)$$

From the eigenvalues of  $\mathbf{A}$  we can now form the diagonal matrix  $\mathbf{D}$ :

$$\mathbf{D} = \begin{bmatrix} \lambda_1 & 0 & 0 \\ 0 & \lambda_2 & 0 \\ 0 & 0 & \lambda_3 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & -3 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

And from the coresponding eigenvectors we can form the invertible matrix  ${\bf C}$ 

$$\mathbf{C} = [\mathbf{v}_1 \mid \mathbf{v}_2 \mid \mathbf{v}_3] = \begin{bmatrix} 0 & \frac{1}{2} & 0\\ 1 & -\frac{1}{2} & 1\\ 0 & 1 & 1 \end{bmatrix}$$

such that  $\mathbf{D} = \mathbf{C}^{-1} \mathbf{A} \mathbf{C}$ .

(e) 
$$\mathbf{A} = \begin{bmatrix} -3 & 10 & -6 \\ 0 & 7 & -6 \\ 0 & 0 & 1 \end{bmatrix}$$

• The characteristic polynomial of  ${\bf A}$  is

$$P_{\mathbf{A}}(\lambda) = \begin{vmatrix} -3 - \lambda & 10 & -6 \\ 0 & 7 - \lambda & -6 \\ 0 & 0 & 1 - \lambda \end{vmatrix} = -(\lambda + 3) (\lambda - 7) (\lambda - 1)$$

So **A** has three distinct real eigenvalues:  $\lambda_1 = -3$ ,  $\lambda_2 = 7$  and  $\lambda_3 = 1$ .

The eigenspace corresponding to the first eigenvector  $\lambda_1 = 0$  is the null space of

$$\mathbf{A} - (-3)\mathbf{I} = \begin{bmatrix} 0 & 10 & -6 \\ 0 & 10 & -6 \\ 0 & 0 & 4 \end{bmatrix} \iff \begin{bmatrix} 0 & 5 & -3 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$

is the solution set of

$$5x_2 - 3x_3 = 0 \qquad x_1 \text{ is unfixed} \\ x_3 = 0 \qquad \Rightarrow \qquad x_2 = 0 \\ 0 = 0 \qquad \qquad x_3 = 0$$

So the corresponding eigenvectors are

$$\mathbf{v}_1 \in span\left(\left[\begin{array}{c}1\\0\\0\end{array}\right]\right)$$

The eigenspace corresponding to the eigenvector  $\lambda_2 = 7$  is the null space of

$$\mathbf{A} - (7)\mathbf{I} = \begin{bmatrix} -10 & 10 & -6\\ 0 & 0 & -6\\ 0 & 0 & -6 \end{bmatrix} \quad \longleftrightarrow \quad \begin{bmatrix} 1 & -1 & 0\\ 0 & 0 & 1\\ 0 & 0 & 0 \end{bmatrix}$$

is the solution set of

$$\begin{array}{ll} x_1 - x_2 = 0 & x_1 = x_2 \\ x_3 = 0 & \Rightarrow & x_2 \text{ is unfixed} \\ 0 = 0 & x_3 = 0 \end{array}$$

So the corresponding eigenvectors are

$$\mathbf{v}_2 \in span\left(\left[\begin{array}{c}1\\1\\0\end{array}\right]\right)$$

The eigenspace corresponding to the first eigenvector  $\lambda_3 = 1$  is the null space of

$$\mathbf{A} - (1)\mathbf{I} = \begin{bmatrix} -4 & 10 & -6\\ 0 & 6 & -6\\ 0 & 0 & 0 \end{bmatrix} \iff \begin{bmatrix} 1 & 0 & -1\\ 0 & 1 & -1\\ 0 & 0 & 0 \end{bmatrix}$$

is the solution set of

$$\begin{array}{ll} x_1 - x_3 = 0 & x_1 = x_3 \\ x_2 - x_3 = 0 & \Rightarrow & x_2 = x_3 \\ 0 = 0 & x_3 \text{ is unfixed} \end{array}$$

So the corresponding eigenvectors are

$$\mathbf{v}_3 \in span\left(\left[\begin{array}{c}1\\1\\1\end{array}\right]\right)$$

From the eigenvalues of  $\mathbf{A}$  we can now form the diagonal matrix  $\mathbf{D}$ :

$$\mathbf{D} = \begin{bmatrix} \lambda_1 & 0 & 0 \\ 0 & \lambda_2 & 0 \\ 0 & 0 & \lambda_3 \end{bmatrix} = \begin{bmatrix} -3 & 0 & 0 \\ 0 & 7 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

And from the coresponding eigenvectors we can form the invertible matrix C

$$\mathbf{C} = [\mathbf{v}_1 \mid \mathbf{v}_2 \mid \mathbf{v}_3] = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}$$

such that  $\mathbf{D} = \mathbf{C}^{-1} \mathbf{A} \mathbf{C}$ .

2. (Problems 5.2.9 and 5.2.10 in text) Determine whether or not the following matrices are diagonalizable.

(a) 
$$\mathbf{A} = \begin{bmatrix} 1 & 2 & 6 \\ 2 & 0 & -4 \\ 6 & -4 & 3 \end{bmatrix}$$

• Yes, because the matrix is real and symmetric. (See Theorem 5.5 in the text.)

(b) 
$$\mathbf{A} = \begin{bmatrix} 3 & 1 & 0 \\ 0 & 3 & 1 \\ 0 & 0 & 3 \end{bmatrix}$$

• Let us calculate the characteristic polynomial of **A**:

$$P_{\mathbf{A}}(\lambda) = \det \left(\mathbf{A} - \lambda \mathbf{I}\right) = \begin{vmatrix} 3 - \lambda & 1 & 0 \\ 0 & 3 - \lambda & 1 \\ 0 & 0 & 3 - \lambda \end{vmatrix} = (3 - \lambda)^3$$

We thus have only one eigenvalue,  $\lambda = 3$ . The corresponding eigenspace is the null space of

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

or, equivalently, the solution space of

So the eigenspace is just 1-dimensional. But we need three linearly independent eigenvectors to construct the matrix  $\mathbf{C}$  that diagonalizes  $\mathbf{A}$ . Hence,  $\mathbf{A}$  is not diagonalizable.

3. (Problem 5.2.13 in text) Mark each of the following True or False.

- (a) Every  $n \times n$  matrix is diagonalizable.
  - False. (An  $n \times n$  matrix **A** needs *n* linearly independent eigenvectors in order to be diagonalizable.)
- (b) If an  $n \times n$  matrix has n distinct real eigenvalues, then it is diagonalizable.
  - True. (See Theorem 5.3 in text.)

(c) Every  $n \times n$  real symmetric matrix is real diagonalizable.

- True. (See Theorem 5.5 in text.)
- (d) An  $n \times n$  matrix is diagonalizable if and only if it has n real eigenvalues.
  - False. (If it has *n* distinct real eigenvalues then it is diagonalizable, however it is not absolutely necessary that all the eigenvalues are distinct.)

(e) An  $n \times n$  matrix is diagonalizable if and only if the algebraic multiplicity of each of its eigenvalues equals the geometric multiplicity.

- True. (See Theorem 5.4 in text.)
- (f) Every invertible matrix is diagonalizable.
  - False. (Consider

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

This matrix is invertible since det( $\mathbb{A}$ ) = 1  $\neq 0$ . However, det( $\mathbf{A} - \lambda \mathbf{I}$ ) =  $(1 - \lambda)^3$  so there is only one eigenvalue. The corresponding eigenspace is the solution space of  $(\mathbf{A} - \mathbf{I}) \mathbf{x} = \mathbf{0}$  which is generated by two vectors [1,0,0] and [0,1,0]. However, we need three independent eigenvectors in order to diagonalize  $\mathbf{A}$ . Hence,  $\mathbf{A}$  is invertible but not diagonalizable.)

- (g) Every triagular matrix is diagonalizable.
  - False. (See answer to Part (f).)
- (h) If A and B are similar matrices and A is diagonalizable, then B is also diagonalizable.
  - True.
- (i) If an  $n \times n$  matrix **A** is diagonalizable, there is a unique diagonal matrix **D** that is similar to **A**.
  - False. (Suppose  $\lambda_1, \ldots, \lambda_n$  are the eigenvalues of **A** and  $\mathbf{v}_1, \ldots, \mathbf{v}_n$  are the corresponding set of linearly independent eigenvectors. Then arranging the  $\lambda_i$  along the diagonal of an  $n \times n$  matrix we obtain a diagonalization **D** of **A**. However, if we simply changing the ordering of the eigenvalues, then the same procedure produces a different diagonalization of **A**.)
- (j) If A and B are similar square matrices then  $\det(A) = \det(B)$ .
  - True. (If **A** and **B** are similar, then, by definition, there is an invertible matrix **C** such that  $\mathbf{B} = \mathbf{C}^{-1}\mathbf{A}\mathbf{C}$ . But then det (**B**) = det ( $\mathbf{C}^{-1}\mathbf{A}\mathbf{C}$ ) = det ( $\mathbf{C}^{-1}$ ) det ( $\mathbf{A}$ ) det ( $\mathbf{C}$ ) = det ( $\mathbf{A}$ ); since det ( $\mathbf{C}^{-1}$ ) = 1/det ( $\mathbf{C}$ )).