

Homework 12 Solutions

① Diagonalization yields (steps skipped): (10)

$$A = S^{-1}DS, \quad S^{-1} = \begin{bmatrix} 1 & 1 \\ -1 & -2 \end{bmatrix}, \quad D = \begin{bmatrix} 5 & 0 \\ 0 & 3 \end{bmatrix}$$

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

For $f(x) = x^3 - 4x^2 + 2x - 9$,

$$f(A) = S^{-1} \begin{bmatrix} f(5) & 0 \\ 0 & f(3) \end{bmatrix} S = \frac{1}{2} S^{-1} \begin{bmatrix} 26 & 0 \\ 0 & -12 \end{bmatrix} S = \begin{bmatrix} 64 & 38 \\ -76 & -50 \end{bmatrix}$$

② (a) $\det(A - \lambda I) = \lambda^2 - 4\lambda + 5$ (10)

$$\lambda_1 = 2 + i, \quad \vec{v}_1 = \frac{1}{\sqrt{3}} \begin{bmatrix} -1 + i \\ 1 \end{bmatrix}$$

$$\lambda_2 = 2 - i, \quad \vec{v}_2 = \frac{1}{\sqrt{3}} \begin{bmatrix} -1 - i \\ 1 \end{bmatrix}$$

$$A = S^{-1}DS, \quad S^{-1} = \frac{1}{\sqrt{3}} \begin{bmatrix} -1 + i & -1 - i \\ 1 & 1 \end{bmatrix}, \quad D = \begin{bmatrix} 2 + i & 0 \\ 0 & 2 - i \end{bmatrix}$$

③ $\|\vec{u} + \vec{v}\|^2 = (\vec{u} + \vec{v}) \cdot (\vec{u} + \vec{v}) = \vec{u} \cdot \vec{u} + \vec{v} \cdot \vec{u} + \vec{u} \cdot \vec{v} + \vec{v} \cdot \vec{v} = \|\vec{u}\|^2 + 2\vec{u} \cdot \vec{v} + \|\vec{v}\|^2$ (10)

Similarly,

$$\|\vec{u} - \vec{v}\|^2 = \|\vec{u}\|^2 - 2\vec{u} \cdot \vec{v} + \|\vec{v}\|^2$$

$$\Rightarrow \|\vec{u} + \vec{v}\|^2 - \|\vec{u} - \vec{v}\|^2 = 4\vec{u} \cdot \vec{v}$$

Hence $4\vec{u} \cdot \vec{v} = 3^2 - 1^2 = 8 \Rightarrow \vec{u} \cdot \vec{v} = 2$

④ (a) $\lambda_1 = 8, \quad \vec{v}_1 = \begin{bmatrix} 2/\sqrt{5} \\ 1/\sqrt{5} \end{bmatrix}$ (10)

$$\lambda_2 = 2, \quad \vec{v}_2 = \begin{bmatrix} -1/\sqrt{5} \\ 2/\sqrt{5} \end{bmatrix}$$

$$\Rightarrow A = \begin{bmatrix} 2/\sqrt{5} & -1/\sqrt{5} \\ 1/\sqrt{5} & 2/\sqrt{5} \end{bmatrix} \begin{bmatrix} 8 & 0 \\ 0 & 3 \end{bmatrix} \begin{bmatrix} 2/\sqrt{5} & 1/\sqrt{5} \\ -1/\sqrt{5} & 2/\sqrt{5} \end{bmatrix}$$

The answer $A = 8\vec{v}_1\vec{v}_1^T + 3\vec{v}_2\vec{v}_2^T$ is OK, too.

5

(a) True

(b) Not always - this is only true if $\|v\|=1$.

(c) True:

$$A^T = (S^{-1}DS)^T = S^T D^T (S^{-1})^T = S^{-1} D S \quad \left(\begin{array}{l} \text{since } S \text{ is orthogonal} \\ D \text{ is diagonal} \end{array} \right)$$
$$= A$$

(e) True (rank is not affected by multiplication by an invertible matrix, so $\text{rank}(S^{-1}AS) = \text{rank}(A)$)

(f) False: their eigenvalues may be different, so they won't be similar.

5

Example: $A = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$, $B = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$

$$\text{tr}(A) = \text{tr}(B) = 2$$

$$\det(A) = \det(B) = 0$$

But eigenvalues of $A \neq$ eigenvalues of B
(2, 0, 0) (1, 1, 0)

$\Rightarrow A, B$ are not similar.

(g) False: the Jordan block $\begin{bmatrix} 2 & 1 \\ 0 & 2 \end{bmatrix}$ is invertible but not diagonalizable.