

Solution to Problem 10

1.

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

(a)

Consider the equation $Ax = 0 = 0 \cdot x$

\rightarrow nullity(A) = number of zero eigenvalues of A

$$\rightarrow \lambda_1 = \lambda_2 = 0$$

$$\text{Also, } \sum_{i=1}^{i=3} \lambda_i = \text{tr}(A) \therefore \lambda_3 = 6$$

(b)

when $\lambda_1 = \lambda_2 = 0$

$$\rightarrow (A - 0I)x = 0$$

$$\text{eigenvector } x = \text{span} \left\{ \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} \right\}$$

when $\lambda_3 = 6$

$$\rightarrow (A - 6I)x = 0$$

$$\text{eigenvector } x = \text{span} \left\{ \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \right\}$$

2.

(a)

A doesn't have zero eigenvalue

$$\therefore \text{nullity}(A) = 0$$

$$\therefore \text{rank}(A) = 3 - 0 = 3$$

(b)

$$\det(A^T A) = \det(A^T) \det(A) = \det(A)^2 = (1 \cdot 2 \cdot 3)^2 = 36$$

(c)

We can't know that

(d)

We know that eigenequation is $(\lambda - 1)(\lambda - 2)(\lambda - 3) = \lambda^3 - 6\lambda^2 + 11\lambda - 6$
 $\therefore \text{tr}(A) = 6, \text{tr}(A + 2I) = \text{tr}(A) + 2\text{tr}(I) = 12$

(e)

$$\det((A^2 + I) - \lambda I) = 0$$

We know that eigenvalue of A^2 is 1, 4, 9

\rightarrow eigenvalue of $(A^2 + I)$ is 2, 5, 10

\therefore eigenvalue of $(A^2 + I)^{-1}$ is 0.5, 0.2, 0.1

3

(a)

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

From Cayley-Hamilton theory can know

$$A^2 + I = 0$$

$$A^2 = -I$$

$$A^4 = I$$

\vdots

$$A^{1024} = A^{4 \cdot 256} = I$$

(b)

$$\det(B - \lambda I) = \det\begin{bmatrix} 5 - \lambda & 7 \\ -3 & -4 - \lambda \end{bmatrix} = \lambda^2 - \lambda + 1 = 0$$

From Cayley-Hamilton theory can know

$$B^2 - B + I = 0$$

$$B^2 = B - I$$

$$B^4 = B^2 - 2B + I = -B$$

\vdots

$$B^{1024} = B^{4 \cdot 256} = -B$$

4

(a)

$$\det(A - \lambda I) = \det \begin{pmatrix} B - \lambda I & C \\ 0 & D - \lambda I \end{pmatrix} = 0$$

→ eigenvalues of $A = 1, 2, 5, 7$

(b)

$$\det(A - \lambda I) = \det \begin{pmatrix} -\lambda & 1 & 1 & 1 \\ 1 - \lambda & 1 & 1 & 1 \\ 1 & 1 - \lambda & 1 & 1 \\ 1 & 1 & 1 - \lambda & 1 \end{pmatrix} = (\lambda + 1)^3(\lambda - 3) = 0$$

$$\lambda_1 = \lambda_2 = \lambda_3 = -1, \lambda_4 = 3$$

$$\det(A) = -3$$

5.

observe every term

$$a_0 = 2$$

$$a_1 = 3$$

$$a_2 = 3 \cdot 3 - 2 \cdot 2 = 5$$

$$a_3 = 3 \cdot 5 - 2 \cdot 3 = 9$$

$$a_4 = 3 \cdot 9 - 2 \cdot 5 = 17$$

⋮

$$a_k = 2 + 2^k$$

6.

(a)

Substitute $A = S\Lambda S^{-1}$ into $(A - \lambda I)$

$$\rightarrow (A - \lambda I) = (S\Lambda S^{-1} - \lambda I) = S(\Lambda - \lambda I)S^{-1}$$

$$\rightarrow (A - \lambda_1 I)(A - \lambda_2 I)(A - \lambda_3 I) \dots (A - \lambda_n I)$$

$$= S \begin{bmatrix} 0 & & & \\ & \lambda_1 & & \\ & & \ddots & \\ & & & \lambda_n \end{bmatrix} S^{-1} S \begin{bmatrix} \lambda_1 & & & \\ & 0 & & \\ & & \ddots & \\ & & & \lambda_n \end{bmatrix} S^{-1} \dots S \begin{bmatrix} \lambda_1 & & & \\ & \lambda_2 & & \\ & & \ddots & \\ & & & 0 \end{bmatrix} S^{-1}$$

$$= 0$$

Then $p(A) = \text{zero matrix}$, which is the Cayley – Hamilton Theorem.

(If A is not diagonalizable, one proof is to take a sequence of diagonalizable matrices approaching A .)

(b)

$$\det(A - \lambda I) = \begin{vmatrix} -3-\lambda & 2 & 0 \\ 2 & -3-\lambda & 0 \\ 0 & 0 & 3-\lambda \end{vmatrix} = 0$$

$$\lambda = 3, -5, 1$$

Use Cayley – Hamilton theorem

$$\rightarrow (A - 3I)(A + 5I)(A - I) = 0$$

$$\rightarrow A^3 + 3A^2 - 13A - 15I = 0$$

$$\therefore A^3 + 3A^2 - 13A - 17I$$

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