

MATH 251
Assignment 6

1. (9 marks) Consider the matrix

$$A = \begin{bmatrix} -3 & -4 & 4 \\ 4 & 5 & -4 \\ 2 & 2 & -1 \end{bmatrix}.$$

- (a) Find the eigenvalues of A .
 (b) Is A invertible? Briefly explain.

$$\begin{aligned}
 a) \det(A - \lambda I) &= \begin{vmatrix} -3-\lambda & -4 & 4 \\ 4 & 5-\lambda & -4 \\ 2 & 2 & -1-\lambda \end{vmatrix} \\
 &= (-3-\lambda) \begin{vmatrix} 5-\lambda & -4 \\ 2 & -1-\lambda \end{vmatrix} - (-4) \begin{vmatrix} 4 & -4 \\ 2 & -1-\lambda \end{vmatrix} + 4 \begin{vmatrix} 4 & 5-\lambda \\ 2 & 2 \end{vmatrix} \\
 &= (-3-\lambda) [(5-\lambda)(-1-\lambda) + 8] + 4(-4 - 4\lambda + 8) + 4(8 - 10 + 2\lambda) \\
 &= (-3-\lambda)(\lambda^2 - 4\lambda + 3) + 4(-4\lambda + 4) + 4(2\lambda - 2) \\
 &= -\lambda^3 + \lambda^2 + 9\lambda - 9 - 16\lambda + 16 + 8\lambda - 8 = -\lambda^3 + \lambda^2 + \lambda - 1 \\
 &= -\lambda^2(\lambda + 1) + (\lambda + 1) = (-\lambda^2 + 1)(\lambda + 1) = -(\lambda + 1)(\lambda - 1)(\lambda + 1) \\
 &= -(\lambda + 1)(\lambda - 1)^2 = 0 \Rightarrow \lambda_1 = -1 \text{ or } \lambda_2 = 1 \\
 &\quad (\text{alg. mult. 1}) \quad (\text{alg. mult. 2})
 \end{aligned}$$

- b) Yes. A^{-1} exists by the Fundamental Theorem of Invertible Matrices since 0 is not an eigenvalue of A .

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(c) Find the eigenspaces corresponding to each eigenvalue of A .

$$\underline{\lambda_1 = -1} \quad A - \lambda_1 I = \begin{bmatrix} -2 & -4 & 4 \\ 4 & 6 & -4 \\ 2 & 2 & 0 \end{bmatrix} \quad \text{Solve } (A - \lambda_1 I) \vec{x} = \vec{0}.$$

$$\begin{bmatrix} -2 & -4 & 4 & | & 0 \\ 4 & 6 & -4 & | & 0 \\ 2 & 2 & 0 & | & 0 \end{bmatrix} \xrightarrow{\begin{array}{l} -\frac{1}{2}R_1 \\ R_2 + 2R_1 \\ R_3 + R_1 \end{array}} \begin{bmatrix} 1 & 2 & -2 & | & 0 \\ 0 & -2 & 4 & | & 0 \\ 0 & -2 & 4 & | & 0 \end{bmatrix}$$

$$\xrightarrow{\begin{array}{l} R_1 + R_2 \\ -\frac{1}{2}R_2 \\ R_3 - R_2 \end{array}} \begin{bmatrix} 1 & 0 & 2 & | & 0 \\ 0 & 1 & -2 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix} \quad z = t \text{ (free)} \\ x = -2t \text{ and } y = 2t$$

$$\therefore \vec{x} = t \begin{bmatrix} -2 \\ 2 \\ 1 \end{bmatrix} \text{ and so } E_{\lambda_1} = \text{span} \left(\begin{bmatrix} -2 \\ 2 \\ 1 \end{bmatrix} \right) \\ (\text{geo. mult. 1})$$

$$\underline{\lambda_2 = 1} \quad A - \lambda_2 I = \begin{bmatrix} -4 & -4 & 4 \\ 4 & 4 & -4 \\ 2 & 2 & -2 \end{bmatrix} \quad \text{Solve } (A - \lambda_2 I) \vec{x} = \vec{0}$$

$$\begin{bmatrix} -4 & -4 & 4 & | & 0 \\ 4 & 4 & -4 & | & 0 \\ 2 & 2 & -2 & | & 0 \end{bmatrix} \xrightarrow{\begin{array}{l} -\frac{1}{4}R_1 \\ R_2 + R_1 \\ R_3 + \frac{1}{2}R_1 \end{array}} \begin{bmatrix} 1 & 1 & -1 & | & 0 \\ 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix} \quad y = s, z = t \text{ (free)} \\ x = -s + t$$

$$\therefore \vec{x} = s \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \text{ and so } E_{\lambda_2} = \text{span} \left(\begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \right) \\ (\text{geo. mult. 2})$$

- (d) Is A diagonalizable? Briefly explain. If A is diagonalizable, then find an invertible matrix P and a diagonal matrix D so that $P^{-1}AP = D$.
- (e) Evaluate A^{100} .

(d) Yes. A is diagonalizable since alg. mult. = geo. mult.
for all eigenvalues

$$\text{Let } P = \begin{bmatrix} -2 & -1 & 1 \\ 2 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix} \text{ and } D = \begin{bmatrix} -1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\text{Then } P^{-1}AP = D$$

$$(e) A^{100} = P D^{100} P^{-1} = P \begin{bmatrix} (-1)^{100} & 0 & 0 \\ 0 & 1^{100} & 0 \\ 0 & 0 & 1^{100} \end{bmatrix} P^{-1} = P \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} P^{-1}$$

$$= P I P^{-1} = P P^{-1} = I = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

(Note: It's not necessary to calculate P^{-1} .)

2. (4 marks) Find the eigenvalues and corresponding eigenspaces of $A = \begin{bmatrix} 3 & -5 \\ 1 & 7 \end{bmatrix}$.

$$\det(A - \lambda I) = \begin{vmatrix} 3-\lambda & -5 \\ 1 & 7-\lambda \end{vmatrix} = (3-\lambda)(7-\lambda) + 5 = \lambda^2 - 10\lambda + 26$$

$$= \lambda^2 - 10\lambda + 25 + 1 = (\lambda - 5)^2 + 1 = 0 \Rightarrow (\lambda - 5)^2 = -1$$

$$\Rightarrow \lambda - 5 = \pm i \Rightarrow \lambda = 5 \pm i$$

$\lambda_1 = 5+i$ $A - \lambda_1 I = \begin{bmatrix} -2-i & -5 \\ 1 & 2-i \end{bmatrix}$ Solve $(A - \lambda_1 I)\vec{x} = \vec{0}$

$$\begin{bmatrix} -2-i & -5 \\ 1 & 2-i \end{bmatrix} \xrightarrow{(-2+i)R_1} \begin{bmatrix} 5 & 10-5i \\ 1 & 2-i \end{bmatrix} \quad \begin{array}{l} y=t \text{ (free)} \\ x=(-2+i)t \end{array}$$

$$\xrightarrow{\frac{1}{5}R_1} \begin{bmatrix} 1 & 2-i \\ 1 & 2-i \end{bmatrix} \xrightarrow{R_2-R_1} \begin{bmatrix} 1 & 2-i \\ 0 & 0 \end{bmatrix} \quad \begin{array}{l} y=t \\ x=(-2+i)t \end{array}$$

$$\therefore \vec{x} = t \begin{bmatrix} -2+i \\ 1 \end{bmatrix} \quad \text{and so } E_{\lambda_1} = \text{span} \left(\begin{bmatrix} -2+i \\ 1 \end{bmatrix} \right)$$

$\lambda_2 = 5-i$

$$\therefore E_{\lambda_2} = \text{span} \left(\begin{bmatrix} -2-i \\ 1 \end{bmatrix} \right)$$

(Complex conjugate)

3. (2 marks) For what value(s) of k (if any) is the set

$$\mathcal{B} = \left\{ \begin{bmatrix} k \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ -k \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ k \\ 2 \end{bmatrix} \right\}$$

an orthogonal basis of \mathbb{R}^3 ?

$$\begin{bmatrix} k \\ 1 \\ 0 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ -k \\ 1 \end{bmatrix} = 0 \quad \checkmark \quad \begin{bmatrix} 1 \\ -k \\ 1 \end{bmatrix} \cdot \begin{bmatrix} -1 \\ k \\ 2 \end{bmatrix} = 0 \quad \checkmark$$

$$\begin{bmatrix} 1 \\ -k \\ 1 \end{bmatrix} \cdot \begin{bmatrix} -1 \\ k \\ 2 \end{bmatrix} = -k^2 + 1 \leftarrow \text{must be } 0$$

$\therefore k = \pm 1$

4. (2 marks) Consider the vectors

$$\mathbf{v}_1 = \begin{bmatrix} -1 \\ 1 \\ 1 \\ 1 \end{bmatrix}, \quad \mathbf{v}_2 = \begin{bmatrix} 1 \\ -1 \\ 1 \\ 1 \end{bmatrix}, \quad \mathbf{v}_3 = \begin{bmatrix} 1 \\ 1 \\ -1 \\ 1 \end{bmatrix}, \quad \mathbf{v}_4 = \begin{bmatrix} 1 \\ 1 \\ 1 \\ -1 \end{bmatrix}, \quad \text{and} \quad \mathbf{u} = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix},$$

and note that $\mathcal{B} = \{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4\}$ forms an orthogonal basis of \mathbb{R}^4 . Express \mathbf{u} as a linear combination of these basis vectors. Give the coordinate vector $[\mathbf{u}]_{\mathcal{B}}$ of \mathbf{u} with respect to \mathcal{B} .

$$\begin{aligned} \vec{u} &= \left(\frac{\vec{u} \cdot \vec{v}_1}{\vec{v}_1 \cdot \vec{v}_1} \right) \vec{v}_1 + \left(\frac{\vec{u} \cdot \vec{v}_2}{\vec{v}_2 \cdot \vec{v}_2} \right) \vec{v}_2 + \left(\frac{\vec{u} \cdot \vec{v}_3}{\vec{v}_3 \cdot \vec{v}_3} \right) \vec{v}_3 + \left(\frac{\vec{u} \cdot \vec{v}_4}{\vec{v}_4 \cdot \vec{v}_4} \right) \vec{v}_4 \\ &= \frac{8}{4} \vec{v}_1 + \frac{6}{4} \vec{v}_2 + \frac{4}{4} \vec{v}_3 + \frac{2}{4} \vec{v}_4 \\ &= 2\vec{v}_1 + \frac{3}{2}\vec{v}_2 + \vec{v}_3 + \frac{1}{2}\vec{v}_4 \end{aligned}$$

$$[\vec{u}]_{\mathcal{B}} = \begin{bmatrix} 2 \\ 3/2 \\ 1 \\ 1/2 \end{bmatrix}$$

5. (1 mark) Find the inverse of the following orthogonal matrix.

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

$$A^{-1} = A^T = \begin{bmatrix} 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$

6. (3 marks) Find a basis for W^\perp if $W = \text{span}(\mathbf{w}_1, \mathbf{w}_2, \mathbf{w}_3)$ and

$$\mathbf{w}_1 = \begin{bmatrix} 1 \\ 3 \\ -9 \\ 6 \end{bmatrix}, \quad \mathbf{w}_2 = \begin{bmatrix} -1 \\ -2 \\ 6 \\ -4 \end{bmatrix}, \quad \mathbf{w}_3 = \begin{bmatrix} 2 \\ 7 \\ -21 \\ 14 \end{bmatrix}.$$

Let $A = [\vec{\mathbf{w}}_1 | \vec{\mathbf{w}}_2 | \vec{\mathbf{w}}_3]$. Then $W = \text{col}(A)$ and so $W^\perp = \text{null}(A^T)$

$$[A^T | \vec{0}] = \left[\begin{array}{cccc|c} 1 & 3 & -9 & 6 & 0 \\ -1 & -2 & 6 & -4 & 0 \\ 2 & 7 & -21 & 14 & 0 \end{array} \right] \xrightarrow{R_2 + R_1} \left[\begin{array}{cccc|c} 1 & 3 & -9 & 6 & 0 \\ 0 & 1 & -3 & 2 & 0 \\ 0 & 1 & -3 & 2 & 0 \end{array} \right] \xrightarrow{R_3 - R_2}$$

$$\xrightarrow{R_1 - 3R_2} \left[\begin{array}{cccc|c} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & -3 & 2 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right] \quad \begin{aligned} x_3 &= s, x_4 = t \quad (\text{free}) \\ x_1 &= 0, x_2 = 3s - 2t \end{aligned}$$

$$\therefore \vec{x} = s \begin{bmatrix} 0 \\ 3 \\ 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} 0 \\ -2 \\ 0 \\ 1 \end{bmatrix}$$

$$\therefore \text{A basis for } W^\perp \text{ is } \left\{ \begin{bmatrix} 0 \\ 3 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ -2 \\ 0 \\ 1 \end{bmatrix} \right\}$$

7. (4 marks) Consider the vectors

$$\mathbf{u}_1 = \begin{bmatrix} 1 \\ -1 \\ 2 \\ -1 \end{bmatrix}, \quad \mathbf{u}_2 = \begin{bmatrix} -2 \\ 2 \\ 3 \\ 2 \end{bmatrix}, \quad \mathbf{u}_3 = \begin{bmatrix} 1 \\ 2 \\ 0 \\ -1 \end{bmatrix}, \quad \text{and} \quad \mathbf{v} = \begin{bmatrix} -7 \\ -8 \\ 7 \\ 1 \end{bmatrix}.$$

Suppose $\mathcal{B} = \{\mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3\}$ is a basis for a subspace W of \mathbb{R}^4 . Note that \mathcal{B} is an orthogonal set.

- (a) Find the orthogonal projection of \mathbf{v} onto W .
- (b) Find the orthogonal decomposition of \mathbf{v} with respect to W ; in other words, find vectors \mathbf{a} in W and \mathbf{b} in W^\perp such that $\mathbf{v} = \mathbf{a} + \mathbf{b}$.
- (c) Find an orthonormal basis for W .

$$\begin{aligned} \text{a) } \text{proj}_W(\vec{v}) &= \text{proj}_{\vec{u}_1}(\vec{v}) + \text{proj}_{\vec{u}_2}(\vec{v}) + \text{proj}_{\vec{u}_3}(\vec{v}) \\ &= \left(\frac{\vec{v} \cdot \vec{u}_1}{\vec{u}_1 \cdot \vec{u}_1} \right) \vec{u}_1 + \left(\frac{\vec{v} \cdot \vec{u}_2}{\vec{u}_2 \cdot \vec{u}_2} \right) \vec{u}_2 + \left(\frac{\vec{v} \cdot \vec{u}_3}{\vec{u}_3 \cdot \vec{u}_3} \right) \vec{u}_3 \\ &= \frac{14}{7} \vec{u}_1 + \frac{21}{21} \vec{u}_2 + \frac{-24}{6} \vec{u}_3 = 2\vec{u}_1 + \vec{u}_2 - 4\vec{u}_3 \\ &= 2 \begin{bmatrix} 1 \\ -1 \\ 2 \\ -1 \end{bmatrix} + \begin{bmatrix} -2 \\ 2 \\ 3 \\ 2 \end{bmatrix} - 4 \begin{bmatrix} 1 \\ 2 \\ 0 \\ -1 \end{bmatrix} = \begin{bmatrix} -4 \\ -8 \\ 7 \\ 4 \end{bmatrix} \end{aligned}$$

$$\text{b) } \vec{a} = \text{proj}_W(\vec{v}) = \begin{bmatrix} -4 \\ -8 \\ 7 \\ 4 \end{bmatrix}$$

$$\vec{b} = \text{perp}_W(\vec{v}) = \vec{v} - \vec{a} = \begin{bmatrix} -7 \\ -8 \\ 7 \\ 1 \end{bmatrix} - \begin{bmatrix} -4 \\ -8 \\ 7 \\ 4 \end{bmatrix} = \begin{bmatrix} -3 \\ 0 \\ 0 \\ -3 \end{bmatrix} \therefore \vec{v} = \underbrace{\begin{bmatrix} -4 \\ -8 \\ 7 \\ 4 \end{bmatrix}}_{\text{in } W} + \underbrace{\begin{bmatrix} -3 \\ 0 \\ 0 \\ -3 \end{bmatrix}}_{\text{in } W^\perp}$$

$$\text{c) } \|\vec{u}_1\| = \sqrt{7}, \quad \|\vec{u}_2\| = \sqrt{21}, \quad \|\vec{u}_3\| = \sqrt{6}$$

\therefore An orthonormal basis for W is

$$\left\{ \frac{1}{\sqrt{7}} \begin{bmatrix} 1 \\ -1 \\ 2 \\ -1 \end{bmatrix}, \frac{1}{\sqrt{21}} \begin{bmatrix} -2 \\ 2 \\ 3 \\ 2 \end{bmatrix}, \frac{1}{\sqrt{6}} \begin{bmatrix} 1 \\ 2 \\ 0 \\ -1 \end{bmatrix} \right\}$$