

Math 10A HW13

(1) False, an eigenvector by definition must be a non-zero vector!

(2) True (refer to worksheet)!

(3) True!

Suppose λ is an eigenvalue of A with corresponding eigenvector \vec{v} . Then

$$A^2 \vec{v} = A(A\vec{v}) = A(\lambda \vec{v}) = \lambda(A\vec{v}) = \lambda(\lambda \vec{v}) = \lambda^2 \vec{v}.$$

(4) True (refer to worksheet)!

(5)

(a) $\begin{pmatrix} 1 & 2 \\ 3 & 2 \end{pmatrix} = A$

$$A - \lambda I = \begin{pmatrix} 1 & 2 \\ 3 & 2 \end{pmatrix} - \begin{pmatrix} \lambda & 0 \\ 0 & \lambda \end{pmatrix} = \begin{pmatrix} 1-\lambda & 2 \\ 3 & 2-\lambda \end{pmatrix}$$

$$\det(A - \lambda I) = (1-\lambda)(2-\lambda) - 6 = 0$$

$$2 - \lambda - 2\lambda + \lambda^2 - 6 = 0$$

$$\lambda^2 - 3\lambda - 4 = 0$$

$$(\lambda - 4)(\lambda + 1) = 0$$

$\lambda = -1, 4$ eigenvalues

$$\boxed{\lambda_1 = -1} \quad A + I = \begin{pmatrix} 2 & 2 \\ 3 & 3 \end{pmatrix} \rightarrow \left(\begin{array}{cc|c} 2 & 2 & 0 \\ 3 & 3 & 0 \end{array} \right) \sim \left(\begin{array}{cc|c} 1 & 1 & 0 \\ 0 & 0 & 0 \end{array} \right)$$

$$\Rightarrow \text{basis for } \lambda_1 = -1 : \vec{v}_1 = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

$$\lambda_2 = 4 \quad A - 4I = \begin{pmatrix} -3 & 2 \\ 3 & -2 \end{pmatrix} \rightarrow \begin{pmatrix} -3 & 2 & | & 0 \\ 3 & -2 & | & 0 \end{pmatrix}$$

$$\sim \begin{pmatrix} -3 & 2 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix}$$

$$\Rightarrow \text{basis for } \lambda_2 = 4 : \vec{v}_2 = \begin{pmatrix} 2 \\ 3 \end{pmatrix}$$

$$(b) \begin{pmatrix} 2 & 3 \\ 0 & -1 \end{pmatrix} = A$$

$$\det(A - \lambda I) = \det \begin{pmatrix} 2 - \lambda & 3 \\ 0 & -1 - \lambda \end{pmatrix} = (2 - \lambda)(-1 - \lambda) - 0 = 0$$

$$\Rightarrow -2 - 2\lambda + \lambda + \lambda^2 = 0$$

$$\lambda^2 - \lambda - 2 = 0$$

$$(\lambda - 2)(\lambda + 1) = 0$$

$$\lambda = 2, -1 \text{ eigenvalues}$$

$$\lambda_1 = 2 \quad A - 2I = \begin{pmatrix} 0 & 3 \\ 0 & -3 \end{pmatrix} \rightarrow \begin{pmatrix} 0 & 3 & | & 0 \\ 0 & -3 & | & 0 \end{pmatrix}$$

$$\sim \begin{pmatrix} 0 & 1 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix}$$

$$\Rightarrow \text{basis for } \lambda_1 = 2 : \vec{v}_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$\lambda_2 = -1 \quad A + I = \begin{pmatrix} 3 & 3 \\ 0 & 0 \end{pmatrix} \rightsquigarrow \begin{pmatrix} 3 & 3 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix}$$

$$\sim \begin{pmatrix} 1 & 1 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix}$$

\Rightarrow basis for $\lambda_2 = -1$ is $\begin{pmatrix} -1 \\ 1 \end{pmatrix}$

$$(6) \quad A = \begin{pmatrix} 3 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 3 \end{pmatrix}$$

$$\det(A - \lambda I) = \det \begin{pmatrix} 3-\lambda & -1 & 0 \\ -1 & 2-\lambda & -1 \\ 0 & -1 & 3-\lambda \end{pmatrix}$$

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

$$= (3-\lambda) [(2-\lambda)(3-\lambda) - 1] + [-(3-\lambda)]$$

$$= (3-\lambda) [6 - 2\lambda - 3\lambda + \lambda^2 - 1] + [\lambda - 3]$$

$$= (3-\lambda) [6 - 5\lambda + \lambda^2 - 1] + \lambda - 3$$

$$= 18 - 15\lambda + 3\lambda^2 - 3 - 6\lambda + 5\lambda^2 - \lambda^3 + \lambda - 3$$

$$\cancel{18 - 15\lambda + 3\lambda^2 - 3 - 6\lambda + 5\lambda^2 - \lambda^3 + \lambda - 3}$$

$$-\lambda^3 + 8\lambda^2 - 19\lambda + 12 = 0$$

$\lambda = 1, 3, 4$ eigenvalues

$$(7) \quad \vec{y}' = \begin{pmatrix} 1 & 2 \\ 6 & -3 \end{pmatrix} \vec{y}, \quad \vec{y}(0) = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

$$\det(A - \lambda I) = \det \begin{pmatrix} 1-\lambda & 2 \\ 6 & -3-\lambda \end{pmatrix} = 0$$

$$(1-\lambda)(-3-\lambda) - 12 = 0$$

$$-3 - \lambda + 3\lambda + \lambda^2 - 12 = 0$$

$$\lambda^2 + 2\lambda - 15 = 0$$

$$(\lambda + 5)(\lambda - 3) = 0$$

$$\lambda = 3, -5$$

$$\begin{matrix} \swarrow & \searrow \\ \begin{pmatrix} 1 \\ 1 \end{pmatrix} & \begin{pmatrix} -1 \\ 3 \end{pmatrix} \end{matrix}$$

general
solt'n

$$\vec{y} = c_1 e^{3t} \vec{v}_1 + c_2 e^{-5t} \vec{v}_2$$

$$= c_1 e^{3t} \begin{pmatrix} 1 \\ 1 \end{pmatrix} + c_2 e^{-5t} \begin{pmatrix} -1 \\ 3 \end{pmatrix}$$

$$= \begin{pmatrix} c_1 e^{3t} - c_2 e^{-5t} \\ c_1 e^{3t} + 3c_2 e^{-5t} \end{pmatrix}$$

Using
initial
conditions

$$c_1 - c_2 = 1 \Rightarrow c_1 = 1 + c_2$$

$$c_1 + 3c_2 = -1 \Rightarrow 1 + c_2 + 3c_2 = -1$$

$$1 + c_2 + 3c_2 = -1$$

$$4c_2 = -2$$

$$c_2 = -1/2, c_1 = 1/2$$

So solution is $\vec{y} = \begin{pmatrix} \frac{1}{2}e^{3t} + \frac{1}{2}e^{-5t} \\ \frac{1}{2}e^{3t} - \frac{3}{2}e^{-5t} \end{pmatrix}$

$$(8) \quad \vec{y}' = \begin{pmatrix} 1 & 2 \\ 2 & 1 \end{pmatrix} \vec{y}$$

$$\det(A - \lambda I) = \det \begin{pmatrix} 1-\lambda & 2 \\ 2 & 1-\lambda \end{pmatrix} = 0$$

$$\Rightarrow (1-\lambda)(1-\lambda) - 4 = 0$$

$$1 - \lambda - \lambda + \lambda^2 - 4 = 0$$

$$\lambda^2 - 2\lambda - 3 = 0$$

$$(\lambda - 3)(\lambda + 1) = 0$$

$$\lambda = -1, 3$$

$$\begin{matrix} \swarrow & \searrow \\ (-1) & (3) \end{matrix}$$

$$\begin{matrix} \swarrow & \searrow \\ (-1) & (3) \end{matrix}$$

general
solt'n

$$\vec{y} = c_1 e^{-t} \vec{v}_1 + c_2 e^{3t} \vec{v}_2$$
$$= c_1 e^{-t} \begin{pmatrix} -1 \\ 1 \end{pmatrix} + c_2 e^{3t} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$= \begin{pmatrix} -c_1 e^{-t} + c_2 e^{3t} \\ c_1 e^{-t} + c_2 e^{3t} \end{pmatrix}$$

(9)

$$A \vec{y}_1 = \begin{pmatrix} 7 & -2 \\ 15 & -4 \end{pmatrix} \begin{pmatrix} 2e^{2t} \\ 5e^{2t} \end{pmatrix} = \begin{pmatrix} 14e^{2t} - 10e^{2t} \\ 30e^{2t} - 20e^{2t} \end{pmatrix} \\ = \begin{pmatrix} 4e^{2t} \\ 10e^{2t} \end{pmatrix} \checkmark \quad (\vec{y}_1' = 2\vec{y}_1)$$

$$A \vec{y}_2 = \begin{pmatrix} 7 & -2 \\ 15 & -4 \end{pmatrix} \begin{pmatrix} e^t \\ 3e^t \end{pmatrix} = \begin{pmatrix} 7e^t - 6e^t \\ 15e^t - 12e^t \end{pmatrix} = \begin{pmatrix} e^t \\ 3e^t \end{pmatrix} \checkmark \\ (\vec{y}_2' = \vec{y}_2)$$

eigenvalues : 1, 2

eigenvectors : $\begin{pmatrix} 1 \\ 3 \end{pmatrix}$, $\begin{pmatrix} 2 \\ 5 \end{pmatrix}$

(10) eigenvalues: -3, 1
eigenvectors: $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$, $\begin{pmatrix} 1 \\ -1 \end{pmatrix}$

(11) $a_n = a_{n-1} + 2a_{n-2}$

(a) $\lambda^2 = \lambda + 2$ equivalently $\lambda^2 - \lambda - 2 = 0$

$$(b) A \vec{v}_{n-1} = \vec{v}_n$$

$$A \begin{pmatrix} a_{n-2} \\ a_{n-1} \end{pmatrix} = \begin{pmatrix} a_{n-1} \\ a_n \end{pmatrix}$$

Let $A = \begin{pmatrix} \alpha_1 & \alpha_2 \\ \alpha_3 & \alpha_4 \end{pmatrix}$. Then notice:

$$\alpha_1 a_{n-2} + \alpha_2 a_{n-1} = a_{n-1} \Rightarrow \alpha_1 = 0, \alpha_2 = 1$$

$$\alpha_3 a_{n-2} + \alpha_4 a_{n-1} = a_n \Rightarrow \alpha_3 = 2, \alpha_4 = 1$$

So $A = \begin{pmatrix} 0 & 1 \\ 2 & 1 \end{pmatrix}$.

$$(c) \det(A - \lambda I) = \det \begin{pmatrix} 0 - \lambda & 1 \\ 2 & 1 - \lambda \end{pmatrix} = 0$$

$$\Rightarrow (0 - \lambda)(1 - \lambda) - 2 = 0$$

$$\lambda^2 - \lambda - 2 = 0$$

same as (a)!

$$(12) \quad y'' - y' - 2y = 0$$

(a)

$r^2 - r - 2 = 0$ characteristic polynomial

$$(r - 2)(r + 1) = 0$$

$$r = -1, 2$$

\Rightarrow general sol't'n: $y(t) = c_1 e^{-t} + c_2 e^{2t}$

$$(b) \vec{y}' = A\vec{y}$$

$$\begin{pmatrix} \alpha_1 & \alpha_2 \\ \alpha_3 & \alpha_4 \end{pmatrix} \begin{pmatrix} y \\ y' \end{pmatrix} = \begin{pmatrix} y' \\ y'' \end{pmatrix}$$

$$\alpha_1 y + \alpha_2 y' = y' \Rightarrow \alpha_1 = 0, \alpha_2 = 1$$

$$\alpha_3 y + \alpha_4 y' = y'' \Rightarrow \alpha_3 = 2, \alpha_4 = 1$$

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

$$(c) \det(A - \lambda I) = \det \begin{pmatrix} 0 - \lambda & 1 \\ 2 & 1 - \lambda \end{pmatrix} = 0$$

$$(0 - \lambda)(1 - \lambda) - 2 = 0$$

$$\lambda^2 - \lambda - 2 = 0$$

same as (a)!

$$(d) \vec{y}' = \begin{pmatrix} 0 & 1 \\ 2 & 1 \end{pmatrix} \vec{y}$$

from (c) we have eigenvalues $-1, 2$

$$\begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

$$\begin{pmatrix} 1 \\ 2 \end{pmatrix}$$

general solt'n : $\vec{y} = c_1 e^{-t} \vec{v}_1 + c_2 e^{2t} \vec{v}_2$

$$= c_1 e^{-t} \begin{pmatrix} -1 \\ 1 \end{pmatrix} + c_2 e^{2t} \begin{pmatrix} 1 \\ 2 \end{pmatrix} \quad (10)$$

(13) True!

$$A^{m \times n} \Rightarrow A^T_{n \times m} \Rightarrow A^T A \Rightarrow n \times n \text{ result} \quad (3)$$

(n \times m)(m \times n)

(14) True!

(15) $A = \begin{pmatrix} 7.4 & 1 \\ 5.1 & 1 \\ 6.9 & 1 \\ 7.2 & 1 \\ 1.4 & 1 \end{pmatrix}, b = \begin{pmatrix} 3.7 \\ 2.6 \\ 3.4 \\ 3.6 \\ 0.7 \end{pmatrix}$

(a)

$$A^T A = \begin{pmatrix} 182.18 & 28 \\ 28 & 5 \end{pmatrix}, (A^T A)^{-1} = \begin{pmatrix} 0.0394 & -0.22 \\ -0.22 & 1.435 \end{pmatrix}$$

$$A^T b = \begin{pmatrix} 91 \\ 14 \end{pmatrix}$$

$$\begin{pmatrix} a \\ b \end{pmatrix} = (A^T A)^{-1} A^T b = \begin{pmatrix} 0.0394 & -0.22 \\ -0.22 & 1.435 \end{pmatrix} \begin{pmatrix} 91 \\ 14 \end{pmatrix} \approx \begin{pmatrix} 0.505 \\ 0.07 \end{pmatrix}$$

$$y = 0.505x + 0.07$$

(b)

$$(c) \quad 0.505(6) + 0.07 = 3.1$$

$$\begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \end{pmatrix} = d$$

$$\begin{pmatrix} 1 & 2.5 \\ 1 & 1.5 \\ 1 & 1.0 \\ 1 & 0.5 \\ 1 & 0.0 \end{pmatrix}$$

$$\begin{pmatrix} 0.0 \\ 0.0 \end{pmatrix} = (ATA)$$

$$\begin{pmatrix} 0.0 & 0.0 \\ 0.0 & 0.0 \end{pmatrix}$$