

7.1.5 Find The Spectrum and Eigenvectors of The Following matrix

$$A = \begin{bmatrix} 3 & 4 \\ 4 & -3 \end{bmatrix}; \text{ Form } \underline{Ax} = \lambda \underline{x} \Rightarrow (A - \lambda I)x = 0 \Rightarrow$$

$$\begin{bmatrix} 3-\lambda & 4 \\ 4 & -3-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0 \quad \text{ie find } \lambda_1, \lambda_2 \text{ s.t. } \text{Det}(A - \lambda I) = 0$$

$$(3-\lambda)(-3-\lambda) - 16 = 0$$

$$\lambda^2 - 9 - 16 = 0 \Rightarrow \lambda^2 - 25 = 0 \quad \lambda = \pm \sqrt{25} = \pm 5$$

$\lambda_1 = 5, \lambda_2 = -5$ is The Spectrum

Now Find the associated ~~values~~ Eigenvectors.

For $\lambda = 5$

$$\begin{bmatrix} 3-5 & 4 \\ 4 & -3-5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -2 & 4 \\ 4 & -8 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

$$-2x_1 + 4x_2 = 0 \Rightarrow x_1 = 2x_2;$$

Let $x_2 = 1$, Then $x_1 = 2$; so one Eigenvector is

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

$$\text{For } \lambda = -5: \begin{bmatrix} 3-(-5) & 4 \\ 4 & -3-(-5) \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 8 & 4 \\ 4 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

$$8x_1 + 4x_2 = 0 \Rightarrow 2x_1 = -x_2$$

Let $x_1 = 1$, $x_2 = -2 \Rightarrow$ so another

vector is $\begin{bmatrix} 1 \\ -2 \end{bmatrix}$

So The vectors for $\lambda = 5, -5$ are $\begin{bmatrix} 2 \\ 1 \end{bmatrix}$ and $\begin{bmatrix} 1 \\ -2 \end{bmatrix}$ Respectively.

7.1.8 Find the spectrum and eigenvectors, of the following matrix.

$$\left| \begin{bmatrix} 0.8 & -0.6 \\ 0.6 & 0.8 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \right| = 0$$

$$\begin{vmatrix} 0.8 - \lambda & -0.6 \\ 0.6 & 0.8 - \lambda \end{vmatrix} = 0 \Rightarrow \left(\frac{4}{5} - \lambda\right)\left(\frac{4}{5} - \lambda\right) + \left(\frac{3}{5}\right)\left(\frac{3}{5}\right) = 0$$

$$\frac{16}{25} - \frac{8}{5}\lambda + \lambda^2 + \frac{9}{25} = 0 \Rightarrow$$

$$5\lambda^2 - 8\lambda + 5 = 0$$

$$\lambda = \frac{8 \pm \sqrt{64 - 4(5)(5)}}{2(5)} = \frac{8}{10} \pm \frac{6i}{10}$$

So the "spectrum" i.e., eigenvalues are --
 $\lambda_1 = 0.8 + 0.6i$ $\lambda_2 = 0.8 - 0.6i$

Now Go after the Eigenvectors

for λ_1 : $(A - \lambda_1 I) X_1 = 0 \Rightarrow \begin{bmatrix} 0.8 - (0.8 + 0.6i) & -0.6 \\ 0.6 & 0.8 - (0.8 + 0.6i) \end{bmatrix} X_1 = 0 \Rightarrow$

$$\begin{bmatrix} -0.6i & -0.6 \\ 0.6 & -0.6i \end{bmatrix} X_1 = 0$$

Multiply Row 1 by i and subtract from row 2

$$\begin{bmatrix} -0.6i & -0.6 \\ (-0.6i)(i) - 0.6 & (-0.6)(i) - 0.6i \end{bmatrix} X_1 = 0 \Rightarrow \begin{bmatrix} 0.6i & -0.6 \\ 0 & 0 \end{bmatrix} X_1 = 0$$

$$-0.6i X_1 - 0.6 X_2 = 0 \Rightarrow X_1 i + X_2 = 0$$

So let $X_1 = 1$, $X_2 = -i$; $\underline{X_1 = \begin{bmatrix} 1 \\ -i \end{bmatrix}}$

for λ_2 $\begin{bmatrix} 0.8 - (0.8 - 0.6i) & -0.6 \\ 0.6 & 0.8 - (0.8 - 0.6i) \end{bmatrix} X_2 = 0$

$$\begin{bmatrix} 0.6i & -0.6 \\ 0.6 & 0.6i \end{bmatrix} X_2 = 0 \Rightarrow 0.6i X_1 - 0.6 X_2 = 0$$

$$X_1 i - X_2 = 0$$

Let $X_1 = 1$, $X_2 = i$ so $\underline{X_2 = \begin{bmatrix} 1 \\ i \end{bmatrix}}$

7.1.9 Find The spectrum & eigenvectors of $\begin{bmatrix} 3 & 0 & 0 \\ 0 & -8 & 0 \\ 0 & 0 & 4 \end{bmatrix}$

$$\begin{vmatrix} 3-\lambda & 0 & 0 \\ 0 & -8-\lambda & 0 \\ 0 & 0 & 4-\lambda \end{vmatrix} = (3-\lambda)(-8-\lambda)(4-\lambda) = 0$$

So $\lambda = 3, -8, 4$ (Diagonal)

$$\lambda_1: \begin{bmatrix} 3-3 & 0 & 0 \\ 0 & -8-3 & 0 \\ 0 & 0 & 4-3 \end{bmatrix} \underline{X}_1 = \begin{bmatrix} 0 & 0 & 0 \\ 0 & -11 & 0 \\ 0 & 0 & -7 \end{bmatrix} \underline{X}_1 \Rightarrow \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \underline{X}_1$$

$$\lambda_2: \begin{bmatrix} 3+8 & 0 & 0 \\ 0 & -8+8 & 0 \\ 0 & 0 & 4+8 \end{bmatrix} \underline{X}_2 = \begin{bmatrix} 11 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 12 \end{bmatrix} \underline{X}_2 \Rightarrow \underline{X}_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

$$\lambda_3: \begin{bmatrix} 3-4 & 0 & 0 \\ 0 & -8-4 & 0 \\ 0 & 0 & 4-4 \end{bmatrix} \underline{X}_3 = \begin{bmatrix} -1 & 0 & 0 \\ 0 & -12 & 0 \\ 0 & 0 & 0 \end{bmatrix} \underline{X}_3 \Rightarrow \underline{X}_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

7.1.11 Find The spectrum and eigenvectors of $\begin{bmatrix} 3 & 5 & 3 \\ 0 & 4 & 6 \\ 0 & 0 & 1 \end{bmatrix}$

$$\begin{vmatrix} 3-\lambda & 5 & 3 \\ 0 & 4-\lambda & 6 \\ 0 & 0 & 1-\lambda \end{vmatrix} = 0$$

$(3-\lambda)(4-\lambda)(1-\lambda) = 0$ $\lambda = 3, 4, 1$

$$\lambda_1 = 3: \begin{bmatrix} 3-3 & 5 & 3 \\ 0 & 4-3 & 6 \\ 0 & 0 & 1-3 \end{bmatrix} \underline{X}_1 = 0 \Rightarrow \begin{bmatrix} 0 & 5 & 3 \\ 0 & 1 & 6 \\ 0 & 0 & -2 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 5 & 3 \\ 0 & 1 & 6 \\ 0 & 0 & -2 \end{bmatrix} \underline{X}_1 = 0 \Rightarrow \underline{X}_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

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7.1.11
continued $\lambda_2 = 4$:

$$\begin{bmatrix} 3-4 & 5 & 3 \\ 0 & 4-4 & 6 \\ 0 & 0 & 1-4 \end{bmatrix} \underline{x}_1 = \begin{bmatrix} -1 & 5 & 3 \\ 0 & 0 & 6 \\ 0 & 0 & -3 \end{bmatrix} \underline{x}_2 = 0 \Rightarrow \begin{matrix} x_3 = 0 \\ -x_1 + 5x_2 = 0 \\ x_1 = 5x_2 \end{matrix}$$

Let $x_2 = 1$, $x_1 = 5$: $\underline{x}_2 = \begin{bmatrix} 5 \\ 1 \\ 0 \end{bmatrix}$

 $\lambda_3 = 1$:

$$\begin{bmatrix} 3-1 & 5 & 3 \\ 0 & 4-1 & 6 \\ 0 & 0 & 1-1 \end{bmatrix} \underline{x}_3 = \begin{bmatrix} 2 & 5 & 3 \\ 0 & 3 & 6 \\ 0 & 0 & 0 \end{bmatrix} \underline{x}_3 = 0 \Rightarrow \begin{matrix} (1) 2x_1 + 5x_2 + 3x_3 = 0 \\ (2) 3x_2 + 6x_3 = 0 \end{matrix}$$

by eqn 2, $x_2 = -2x_3$; $x_1 = -\frac{(5x_2 + 3x_3)}{2}$

Let $x_3 = 2$; Then $x_2 = -4$ $x_1 = 7$ and

$$\underline{x}_3 = \begin{bmatrix} 7 \\ -4 \\ 2 \end{bmatrix}$$

7.1.12 Find the spectrum and Eigenvectors for

$$\begin{bmatrix} a & 1 & 0 \\ 1 & a & 1 \\ 0 & 1 & a \end{bmatrix}; [A - \lambda I]x = 0 \Rightarrow \begin{bmatrix} a-\lambda & 1 & 0 \\ 1 & a-\lambda & 1 \\ 0 & 1 & a-\lambda \end{bmatrix} = 0$$

$$(a-\lambda) \begin{vmatrix} a-\lambda & 1 \\ 1 & a-\lambda \end{vmatrix} - 1 \begin{vmatrix} 1 & 0 \\ 1 & a-\lambda \end{vmatrix} = 0$$

$$(a-\lambda)[(a-\lambda)^2 - 1] - (a-\lambda) = 0$$

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

$$\lambda = a; \text{ and } (a-\lambda)^2 - 2 = 0 \Rightarrow \lambda = a \pm \sqrt{2}$$

$$\lambda_1 = a, \lambda_2 = a - \sqrt{2}, \lambda_3 = a + \sqrt{2}$$

7.1.12 continued.

$$\lambda = a: \begin{bmatrix} a-a & 1 & 0 \\ 1 & a-a & 1 \\ 0 & 1 & a-a \end{bmatrix} \underline{x}_1 = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} \underline{x}_1 = 0 \quad \begin{matrix} x_1 = 0 \\ x_1 + x_3 = 0 \end{matrix}$$

Let $x_1 = 1, x_3 = -1$;

$$\underline{x}_1 = \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$$

$$\lambda_2 = a + \sqrt{2}: \begin{bmatrix} a-(a+\sqrt{2}) & 1 & 0 \\ 1 & a-(a+\sqrt{2}) & 1 \\ 0 & 1 & a-(a+\sqrt{2}) \end{bmatrix} \underline{x}_2 = 0$$

$$\begin{bmatrix} \sqrt{2} & 1 & 0 \\ 1 & -\sqrt{2} & 1 \\ 0 & 1 & -\sqrt{2} \end{bmatrix} \underline{x}_3 = 0 \quad \text{subtracting } R_3 \text{ from Row 1}$$

$$\begin{bmatrix} -\sqrt{2} & 0 & \sqrt{2} \\ 1 & -\sqrt{2} & 1 \\ 0 & 1 & -\sqrt{2} \end{bmatrix} \underline{x}_3 = 0 \quad \begin{matrix} -x_1 + x_3 = 0; \quad x_1 = x_3 \\ x_2 = \frac{x_1 + x_3}{\sqrt{2}} \end{matrix}$$

Choose $x_3 = 1; x_1 = 1, x_2 = \frac{2}{\sqrt{2}} = \sqrt{2}$

$$\underline{x}_2 = \begin{bmatrix} 1 \\ \sqrt{2} \\ 1 \end{bmatrix} \quad \text{for } \lambda_2 = a + \sqrt{2}$$

$$\lambda_3 = a - \sqrt{2} \Rightarrow \text{substituting in } \rightarrow \begin{bmatrix} \sqrt{2} & 1 & 0 \\ 1 & \sqrt{2} & 1 \\ 0 & 1 & \sqrt{2} \end{bmatrix} \underline{x}_3 = 0$$

Subtracting Row 3 from Row 1 as with λ_2

$$\begin{bmatrix} \sqrt{2} & 0 & -\sqrt{2} \\ 1 & \sqrt{2} & 1 \\ 0 & 1 & \sqrt{2} \end{bmatrix} \underline{x}_3 = 0 \quad \begin{matrix} \text{so } x_1 - x_3 = 0 \\ \text{and } x_1 + \sqrt{2}x_2 + x_3 = 0 \end{matrix}$$

Choose $x_3 = 1$, Then $x_1 = 1, x_2 = \frac{-2}{\sqrt{2}} = -\sqrt{2}$

$$\underline{x}_3 = \begin{bmatrix} 1 \\ -\sqrt{2} \\ 1 \end{bmatrix}$$

7.2.1 Find The Principal directions and Corresponding Factors of Extension or Contraction of The elastic deformation $\gamma = Ax$ Given A:

$$A = \begin{bmatrix} 4 & \sqrt{8} \\ \sqrt{8} & 6 \end{bmatrix} \quad \begin{array}{l} \text{"Principal Directions"} \Rightarrow \text{Eigenvectors} \\ \text{"Factors of Extension"} \Rightarrow \text{Eigenvalues.} \end{array}$$

Basically find where $Ax = \gamma = \lambda x \Rightarrow Ax - \lambda x = 0$
 $\Rightarrow [A - \lambda I]x = 0 \Rightarrow$ an Eigenvalue Problem.

$$\begin{vmatrix} 4-\lambda & \sqrt{8} \\ \sqrt{8} & 6-\lambda \end{vmatrix} = 0 \Rightarrow (4-\lambda)(6-\lambda) - 8 = 0$$

$$\lambda^2 - 10\lambda + 24 - 8 = 0$$

$$\lambda^2 - 10\lambda + 16 = 0$$

$$(\lambda - 8)(\lambda - 2) = 0 \quad \boxed{\lambda = 2, 8} \quad \begin{array}{l} \text{are The Factors} \\ \text{of Extension} \end{array}$$

Now, Get Principal Directions: for $\lambda = 8$

$$\begin{bmatrix} 4-8 & \sqrt{8} \\ \sqrt{8} & 6-8 \end{bmatrix} \underline{x}_1 = \begin{bmatrix} -4 & \sqrt{8} \\ \sqrt{8} & -2 \end{bmatrix} \underline{x}_1 = 0 \quad \begin{array}{l} \text{multiply Row} \\ \text{1 by } \sqrt{8}/4 \\ \text{and add it} \\ \text{to Row 2} \end{array}$$

$$\begin{bmatrix} -4 & \sqrt{8} \\ -4\frac{\sqrt{8}}{4} + \sqrt{8} & \frac{\sqrt{8}}{4}\sqrt{8} - 2 \end{bmatrix} \underline{x}_1 = \begin{bmatrix} -4 & \sqrt{8} \\ -\sqrt{8} + \sqrt{8} & \frac{8}{4} - 2 \end{bmatrix} \underline{x}_1$$

$$= \begin{bmatrix} -4 & \sqrt{8} \\ 0 & 0 \end{bmatrix} \underline{x}_1 = 0 \quad ; \quad -4x_1 + \sqrt{8}x_2 = 0 \Rightarrow \\ \Rightarrow \sqrt{2}x_1 = x_2$$

~~the corresponding~~

$$\text{Let } x_1 = 1, \Rightarrow x_2 = \sqrt{2}$$

for $\lambda = 8$ Extension factor, $\underline{x}_1 = \begin{bmatrix} 1 \\ \sqrt{2} \end{bmatrix}$ is The Principal Direction

~~the corresponding~~

for $\lambda = 2$:

$$\begin{bmatrix} 4-2 & \sqrt{8} \\ \sqrt{8} & 6-2 \end{bmatrix} \underline{x}_2 = \begin{bmatrix} 2 & \sqrt{8} \\ \sqrt{8} & 4 \end{bmatrix} \underline{x}_2 = 0$$

again the second row
can be eliminated
by $\frac{\sqrt{8}}{2} R_1 - R_2 \rightarrow R_2'$

The top line shows $2x_1 + \sqrt{8}x_2 = 0$
or

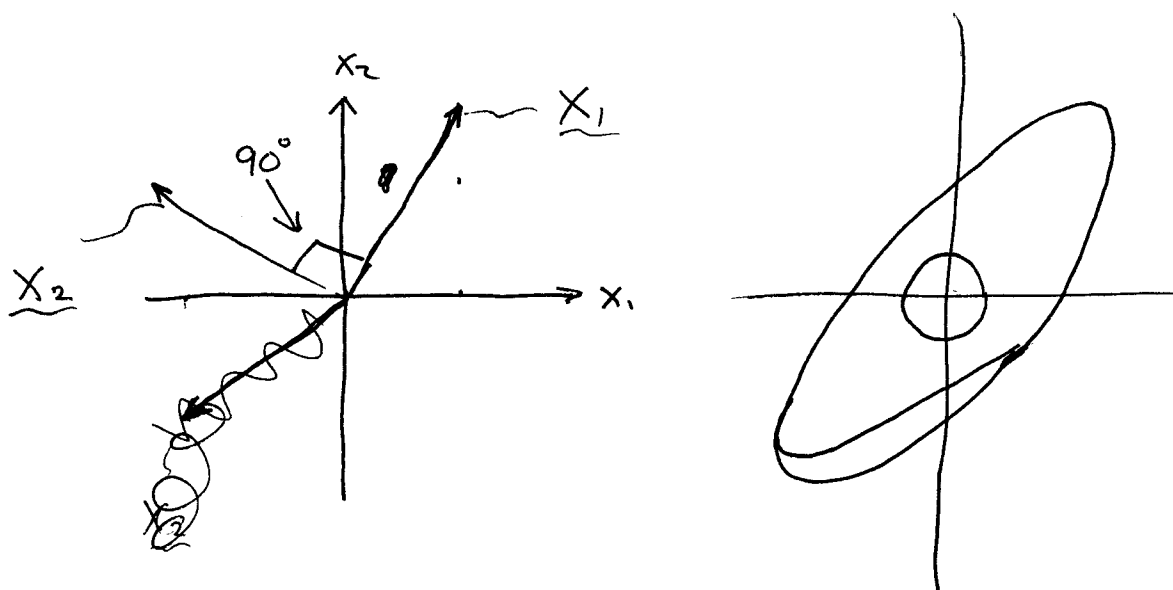
~~$$x_1 = -\sqrt{2}x_2$$~~

$$x_1 = -\sqrt{2}x_2$$

Letting $x_2 = 1$, $x_1 = -\sqrt{2}$

So $\underline{x}_2 = \begin{bmatrix} -\sqrt{2} \\ 1 \end{bmatrix}$ is the ~~the~~ ^{other} principal direction

This works out like so



Something like that

7.2.10 Find The Growth rate of The Leslie model With The matrix Given; Also Pick an age distribution vector and Compute how The distribution vector Changes over Several Generations. Estimate The Growth Factor and steady-state age distribution from your Results.

$\begin{bmatrix} 0 & 9 & 5 \\ 0.4 & 0 & 0 \\ 0 & 0.4 & 0 \end{bmatrix}$; Basically, find The Eigenvalues That is Largest

$$[A - \lambda I]x = 0 \Rightarrow \text{Det}[A - \lambda I] = 0 \Rightarrow \begin{vmatrix} -\lambda & 9 & 5 \\ 0.4 & -\lambda & 0 \\ 0 & 0.4 & -\lambda \end{vmatrix} = 0$$

$$-\lambda \begin{vmatrix} -\lambda & 0 \\ 0.4 & -\lambda \end{vmatrix} - 0.4 \begin{vmatrix} 9 & 5 \\ 0.4 & -\lambda \end{vmatrix} = 0$$

$$-\lambda^3 + 3.6\lambda + 0.8 = 0$$

$$\lambda^3 - 3.6\lambda - 0.8 = 0$$

Using Mathematica; $\lambda = 2, -1.77, -0.22$.

So $\lambda = 2$ is The Growth Rate

See MatLab output for additional Part of Problems

```
>> A=[0 9 5;.4 0 0;0 .4 0]
```

```
A =
```

```
          0    9.000000000000000    5.000000000000000
0.400000000000000          0          0
          0    0.400000000000000          0
```

```
>> x=[1,0,0]'
```

```
x =
```

```
    1
    0
    0
```

```
>> x = A*x
```

```
x =
```

```
          0
0.400000000000000
          0
```

```
>> x = A*x
```

```
x =
```

```
    3.600000000000000
          0
    0.160000000000000
```

```
>> x = A*x
```

```
x =
```

```
    0.800000000000000
    1.440000000000000
          0
```

```
>> x = A*x
```

```
x =
```

```
   12.960000000000000
    0.320000000000000
    0.576000000000000
```

```
>> x = A*x
```

```
x =
```

```
    5.760000000000000
    5.184000000000000
    0.128000000000000
```

```
>> x = A*x
```

```
x =  
  
47.296000000000001  
2.304000000000000  
2.073600000000000
```

```
>> x = A*x
```

```
x =  
  
31.104000000000001  
18.918400000000000  
0.921600000000000
```

```
>> x = A*x
```

```
x =  
  
1.0e+002 *  
  
1.748736000000000  
0.124416000000000  
0.075673600000000
```

```
>> x = A*x
```

```
x =  
  
1.0e+002 *  
  
1.498112000000000  
0.699494400000000  
0.049766400000000
```

```
>> x = A*x
```

```
x =  
  
1.0e+002 *  
  
6.544281600000000  
0.599244800000000  
0.279797760000000
```

```
>> x = A*x
```

```
x =  
  
1.0e+002 *  
  
6.792192000000000  
2.617712640000000  
0.239697920000000
```

```
>> x = A*x
```

```
x =
```

```
1.0e+003 *  
  
2.47579033600000  
0.27168768000000  
0.10470850560000  
  
>> x = A*x  
  
x =  
  
1.0e+003 *  
  
2.96873164800000  
0.99031613440000  
0.10867507200000  
  
>> x = A*x  
  
x =  
  
1.0e+003 *  
  
9.45622056960000  
1.18749265920000  
0.39612645376000  
  
>> x = A*x  
  
x =  
  
1.0e+004 *  
  
1.26680662016000  
0.37824882278400  
0.04749970636800  
  
>> x = A*x  
  
x =  
  
1.0e+004 *  
  
3.64173793689600  
0.50672264806400  
0.15129952911360  
  
>> xnext = A*x  
  
xnext =  
  
1.0e+004 *  
  
5.31700147814400  
1.45669517475840  
0.20268905922560  
  
>> direction = xnext/xnext(3)
```

```
direction =
```

```
26.23230626486846  
7.18684659312098  
1.000000000000000
```

```
>> growth_rate = norm(xnext)/norm(x)
```

```
growth_rate =
```

```
1.49911952574375
```

```
>>
```

direction =

25.01721753272173
5.03055417622054
1.000000000000000

growth_rate =

1.99009495619540

>> After 50 iterations

7.3.1 4,5 Are the following matrices symmetric, skew symmetric or orthogonal? Find eigenvalues to verify.

$$7.3.1 \quad A = \begin{bmatrix} 0.96 & -0.28 \\ 0.28 & 0.96 \end{bmatrix}$$

$$A^{-1} = \frac{\begin{bmatrix} 0.96 & 0.28 \\ -0.28 & 0.96 \end{bmatrix}}{\begin{vmatrix} 0.96 & -0.28 \\ 0.28 & 0.96 \end{vmatrix}} = \frac{\begin{bmatrix} 0.96 & 0.28 \\ -0.28 & 0.96 \end{bmatrix}}{0.96^2 + 0.28^2} \Rightarrow$$

$$A^{-1} = \frac{\begin{bmatrix} 0.96 & 0.28 \\ -0.28 & 0.96 \end{bmatrix}}{1} = A^T \quad \underline{\text{Orthogonal.}}$$

$$\begin{vmatrix} 0.96 - \lambda & -0.28 \\ 0.28 & 0.96 - \lambda \end{vmatrix} = 0$$

$$(0.96 - \lambda)^2 + 0.28^2 = 0$$

$$\lambda^2 - 1.92\lambda + 0.9216 + 0.0784 = 0$$

$$\lambda^2 - 1.92\lambda + 1 = 0$$

With roots $\lambda = 0.96 \pm 0.28i$

Theorem 5

$$7.3.4 \quad A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \cos\theta & -\sin\theta \\ 0 & \sin\theta & \cos\theta \end{bmatrix}$$

Same instructions as for prior problem

Let $C = \cos\theta$, $S = \sin\theta$

Row Reducing to check orthogonality

$$\begin{bmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & C & -S & 0 & 1 & 0 \\ 0 & S & C & 0 & 0 & 1 \end{bmatrix} \xrightarrow{5R_2 - CR_3 \rightarrow R_3}$$

$$\begin{bmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & C & -S & 0 & 1 & 0 \\ 0 & 0 & -(S^2 + C^2) & 0 & S & -C \end{bmatrix} \xrightarrow{\text{Note } S^2 + C^2 = 1}$$

Multiply $R_3(-1) \rightarrow R_3$

$$\begin{bmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & c & -s & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & -s & c \end{bmatrix} \xrightarrow{S(R_3) + R_2 \rightarrow R_2}$$

$$\begin{bmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & c & 0 & 0 & 1-s^2 & sc \\ 0 & 0 & 1 & 0 & -s & c \end{bmatrix} \xrightarrow{\text{Note That } 1-s^2 = \cos^2\theta} R_2 / \cos\theta \rightarrow R_2$$

$$\begin{bmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & c & s \\ 0 & 0 & 1 & 0 & -s & c \end{bmatrix}; \quad A^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \cos\theta & \sin\theta \\ 0 & -\sin\theta & \cos\theta \end{bmatrix} = A^T$$

Orthogonal

Finding Eigenvalues: $\begin{vmatrix} 1-\lambda & 0 & 0 \\ 0 & \cos\theta-\lambda & -\sin\theta \\ 0 & \sin\theta & \cos\theta-\lambda \end{vmatrix} = 0$

$$(1-\lambda) [(\cos\theta-\lambda)(\cos\theta-\lambda) + \sin^2\theta] = 0$$

$$(1-\lambda) \left[\cos^2\theta - \cancel{2\lambda\cos\theta} + \lambda^2 + \sin^2\theta \right] = 0$$

~~cancel out~~

$$(1-\lambda) [\lambda^2 - 2\lambda\cos\theta + 1] = 0$$

$\lambda = 1$ is one root:

from $\lambda^2 - 2\lambda\cos\theta + 1 = 0$; we have

$$\lambda = \frac{+2\cos\theta \pm \sqrt{4\cos^2\theta - 4}}{2} = \cos\theta \pm \frac{\sqrt{4}}{2} \sqrt{\cos^2\theta - 1}$$

$$\cos^2\theta - 1 = \sin^2\theta \Rightarrow$$

$$\cos^2\theta - 1 = -\sin^2\theta \Rightarrow$$

$$\lambda_{2,3} = \cos\theta \pm i\sin\theta$$

7.3.5 Find Symmetry, check with Eigenvalues.

$$A = \begin{bmatrix} 0 & 9 & -12 \\ -9 & 0 & 20 \\ 12 & -20 & 0 \end{bmatrix}$$

$$-A = \begin{bmatrix} 0 & -9 & 12 \\ 9 & 0 & -20 \\ -12 & 20 & 0 \end{bmatrix} = A^T$$

Skew Symmetric

Checking Eigenvalues.

$$|A - \lambda I| = \begin{vmatrix} -\lambda & 9 & -12 \\ -9 & -\lambda & 20 \\ 12 & -20 & -\lambda \end{vmatrix} = 0$$

$$-\lambda \begin{vmatrix} -\lambda & 20 \\ -20 & -\lambda \end{vmatrix} + 9 \begin{vmatrix} 9 & -12 \\ -20 & -\lambda \end{vmatrix} + 12 \begin{vmatrix} 9 & -12 \\ -\lambda & 20 \end{vmatrix} = 0$$

$$-\lambda[\lambda^2 + 400] + 9[-9\lambda - 240] + 12[180 - 12\lambda] = 0$$

$$-\lambda^3 - 400\lambda - 81\lambda - 2160 + 2160 - 144\lambda = 0$$

$$-\lambda^3 - 625\lambda = 0$$

$$\lambda(\lambda^2 + 625) = 0$$

~~$$\lambda(\lambda + 25)(\lambda - 25) = 0$$~~

$$\lambda = 0, \lambda = \pm 25i$$

Theorem 1(b)

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Are The matrices Hermitian, Skew Hermitian, or Unitary? Verify with Eigenvalues and Eigenvectors.

$$\textcircled{9} : A = \begin{bmatrix} i & 0 & 0 \\ 0 & 0 & i \\ 0 & i & 0 \end{bmatrix} \quad \bar{A}^T = \begin{bmatrix} -i & 0 & 0 \\ 0 & 0 & -i \\ 0 & -i & 0 \end{bmatrix} \Rightarrow \text{Skew Hermitian}$$

Check for unitary:

$$\begin{bmatrix} i & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & i & 0 & 1 & 0 \\ 0 & i & 0 & 0 & 0 & 1 \end{bmatrix} \xrightarrow{\text{Swap Rows 2 \& 3}} \begin{bmatrix} i & 0 & 0 & 1 & 0 & 0 \\ 0 & i & 0 & 0 & 0 & 1 \\ 0 & 0 & i & 0 & 1 & 0 \end{bmatrix} \xrightarrow{\text{Multiply all Rows by } -i}$$

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

Skew Hermitian and unitary.

Finding Eigenvalues

$$|A - \lambda I| = \begin{vmatrix} -(i+\lambda) & 0 & 0 \\ 0 & -\lambda & -i \\ 0 & -i & -\lambda \end{vmatrix} = 0$$

$$-(i+\lambda) \begin{vmatrix} -\lambda & -i \\ -i & -\lambda \end{vmatrix} = -(i+\lambda)[\lambda^2 + 1] = 0$$

$\lambda = -i$ Repeated, and $\lambda = i$; Pure Imaginary, AS stated in Theorem 2

Finding Eigenvectors

For $\lambda = i$

$$\begin{bmatrix} -2i & 0 & 0 \\ 0 & -i & -i \\ 0 & -i & -i \end{bmatrix} \underline{x}_1 = 0 \Rightarrow \begin{cases} x_1 = 0 \\ x_2 + x_3 = 0 \Rightarrow x_2 = -x_3 \\ \text{Let } x_3 = 1, x_2 = -1 \end{cases}$$

$$\underline{x}_1 = \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}$$

See Next Page for the Rest of the Vectors.

For $\lambda = -i$

$$\begin{bmatrix} 0 & 0 & 0 \\ 0 & i & -i \\ 0 & -i & i \end{bmatrix} \underline{x} = 0 \Rightarrow \begin{matrix} x_1 \rightarrow \text{arbitrary,} \\ x_2 - x_3 = 0; \end{matrix} \quad x_2 = x_3$$

$$\begin{bmatrix} 0 & 0 & 0 \\ 0 & i & -i \\ 0 & -i & i \end{bmatrix} \underline{x} \Rightarrow \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \& \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$$

7.4.10 identify Symmetry, Find Eigenvalues and Vectors.

$$\begin{bmatrix} 0 & 1+i & 0 \\ 1-i & 0 & 1+i \\ 0 & 1-i & 0 \end{bmatrix}$$

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

Matrix is Hermitian

Determine Eigenvectors:

$$\det(A - \lambda I) = 0 \Rightarrow \begin{vmatrix} -\lambda & 1+i & 0 \\ 1-i & -\lambda & 1+i \\ 0 & 1-i & -\lambda \end{vmatrix} = 0$$

$$-\lambda^3 + \lambda(1-i^2) + \lambda(1-i^2) = 0$$

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

$$\lambda(4 - \lambda^2) = 0; \quad \text{Eigenvalues are } \lambda_1 = 0, \lambda_2 = 2, \lambda_3 = -2$$

All Real, as Expected, Now Get Vectors.

for $\lambda = 0$:

$$\begin{bmatrix} 0 & 1+i & 0 \\ 1-i & 0 & 1+i \\ 0 & 1-i & 0 \end{bmatrix} \underline{v}_1 = 0 \quad \begin{matrix} (1+i)x_2 = 0 \Rightarrow x_2 = 0 \\ (1-i)x_1 + (1+i)x_3 = 0 \end{matrix}$$

$$x_3 = \frac{(i-1)}{1+i} x_1 = -i x_1$$

$$\underline{v}_1 = \begin{bmatrix} 1 \\ 0 \\ -i \end{bmatrix}$$

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For Eigenvector V_2 corresponding to $\lambda = 2$

$$\begin{bmatrix} -2 & 1+i & 0 \\ 1-i & -2 & 1+i \\ 0 & 1-i & -2 \end{bmatrix} \underline{V}_2 = 0$$

$$\begin{array}{l} \text{R}_1 + (1+i)\text{R}_2 \rightarrow \text{R}_2 \\ \text{R}_1 + (1+i)\text{R}_2 \rightarrow \text{R}_2 \end{array} \begin{bmatrix} -2 & 1+i & 0 \\ 0 & -(1+i)(1+i)^2 \\ 0 & 1-i & -2 \end{bmatrix} \underline{V}_2 = 0$$

$$\text{R}_2 + (1-i)\text{R}_3 \rightarrow \begin{bmatrix} -2 & 1+i & 0 \\ 0 & -(1+i) & 2i \\ 0 & 0 & 0 \end{bmatrix} \underline{V}_2 = 0$$

$$-2x_1 + 1+i x_2 = 0 \Rightarrow x_2 = \frac{2}{1+i} x_1 = (1-i)x_1$$

$$-(1+i)x_2 + 2i x_3 = 0$$

$$x_3 = \frac{1+i}{2i} x_2 = \frac{(1+i)(1-i)}{2i} x_1$$

$$x_3 = -i x_1$$

Let $x_1 = i$; Then $x_2 = 1+i$; $x_3 = 1$; $\underline{V}_2 = \begin{bmatrix} i \\ 1+i \\ 1 \end{bmatrix}$

For the Third Eigenvalue. $\lambda_3 = -2$

$$\begin{bmatrix} 2 & 1+i & 0 \\ 1-i & 2 & 1+i \\ 0 & 1-i & 2 \end{bmatrix} \underline{V}_3 = 0 \Rightarrow \begin{array}{l} 2x_1 + 1+i x_2 = 0 \quad (1) \\ 1-i x_2 + 2x_3 = 0 \quad (2) \end{array}$$

From (1) $x_2 = -\frac{2}{1+i} x_1 = (i-1)x_1$

From (2) $x_3 = \frac{i-1}{2} x_2 = \frac{(1-i)^2}{2} x_1 = -i x_1$

Choosing $x_1 = i$ Gives $x_2 = -1-i$, $x_3 = 1$

$$\underline{V}_3 = \begin{bmatrix} i \\ -1-i \\ 1 \end{bmatrix}$$

7.5.13

Find a basis of Eigenvectors and diagonalize

$$A = \begin{bmatrix} 16 & 0 & 0 \\ 48 & -8 & 0 \\ 84 & -24 & 4 \end{bmatrix}; \quad |A - \lambda I| = \begin{vmatrix} 16-\lambda & 0 & 0 \\ 48 & -8-\lambda & 0 \\ 84 & -24 & 4-\lambda \end{vmatrix} = 0$$

$$(16-\lambda)(8+\lambda)(4-\lambda) = 0 \quad \lambda = 4, -8, 16.$$

Now Find The Eigenvectors.

For $\lambda_1 = 16$, \underline{V}_1 :

$$\begin{bmatrix} 16-16 & 0 & 0 \\ 48 & -8-16 & 0 \\ 84 & -24 & 4-16 \end{bmatrix} \underline{V}_1 = \begin{bmatrix} 0 & 0 & 0 \\ 48 & -24 & 0 \\ 84 & -24 & -12 \end{bmatrix} \underline{V}_1 = 0$$

gives the equations

(1) $2x_1 = x_2$

(2) $7x_1 - 2x_2 = x_3$

~~Choose~~ Choose $x_1 = 1$; gives $x_2 = 2$, $x_3 = 3$

$$\underline{V}_1 = [1 \ 2 \ 3]^T$$

For $\lambda_2 = -8$, \underline{V}_2 :

$$\begin{bmatrix} 16+8 & 0 & 0 \\ 48 & -8+8 & 0 \\ 84 & -24 & 4+8 \end{bmatrix} \underline{V}_2 = \begin{bmatrix} 24 & 0 & 0 \\ 48 & 0 & 0 \\ 84 & -24 & 12 \end{bmatrix} \underline{V}_2 = 0$$

$x_1 = 0$

$x_3 = 2x_2$

Choose $x_2 = 1 \Rightarrow x_3 = 2$; $\underline{V}_2 = [0 \ 1 \ 2]^T$

For $\lambda_3 = 4$; \underline{V}_3

$$\begin{bmatrix} 16-4 & 0 & 0 \\ 48 & -8-4 & 0 \\ 84 & -24 & 4-4 \end{bmatrix} \underline{V}_3 = \begin{bmatrix} 12 & 0 & 0 \\ 48 & -12 & 0 \\ 84 & -24 & 0 \end{bmatrix} \underline{V}_3 = 0$$

$x_1 = 0$

$4x_1 = x_2 \Rightarrow x_2 = 0$

$x_3 = \text{arbitrary}$

$$\underline{V}_3 = [0 \ 0 \ 1]^T$$

Forming the vector X , I get $X = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 3 & 2 & 1 \end{bmatrix}$

$$D = X^{-1} A X \text{ Needs } X^{-1} \text{ (See next Page)}$$

7.5.13 Continued.

$$[X; I] = \begin{bmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ 2 & 1 & 0 & 0 & 1 & 0 \\ 3 & 2 & 1 & 0 & 0 & 1 \end{bmatrix} \xrightarrow[\textcircled{3} - 3\textcircled{1}]{\textcircled{2} - 2\textcircled{1}} \begin{bmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & -2 & 1 & 0 \\ 0 & 2 & 1 & -3 & 0 & 1 \end{bmatrix} \xrightarrow{\textcircled{3} - 2\textcircled{2}} \rightarrow$$

$$\begin{bmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & -2 & 1 & 0 \\ 0 & 0 & 1 & 1 & -2 & 1 \end{bmatrix} \Rightarrow X^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 1 & -2 & 1 \end{bmatrix}$$

$$D = X^{-1}AX = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 1 & -2 & 1 \end{bmatrix} \begin{bmatrix} 16 & 0 & 0 \\ 48 & -8 & 0 \\ 84 & -24 & 4 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 3 & 2 & 1 \end{bmatrix}$$

$$D = \begin{bmatrix} 16 & 0 & 0 \\ 16 & -8 & 0 \\ 4 & -8 & 4 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 3 & 2 & 1 \end{bmatrix} = \begin{bmatrix} 16 & 0 & 0 \\ 0 & -8 & 0 \\ 0 & 0 & 4 \end{bmatrix}$$

7.5.14 Find a basis ^{of eigenvectors.} λ and diagonalize.

$$A = \begin{bmatrix} -2.5 & -3 & 3 \\ -4.5 & -4 & 6 \\ -6 & -6 & 8 \end{bmatrix}; |A - \lambda I| = 0 \Rightarrow$$

$$\begin{vmatrix} -2.5 - \lambda & -3 & 3 \\ -4.5 & -4 - \lambda & 6 \\ -6 & -6 & 8 - \lambda \end{vmatrix} = 0$$

$$\begin{aligned} & (-2.5 - \lambda)(-4 - \lambda)(8 - \lambda) + (-3)(6)(-6) + (3)(-4.5)(-6) \dots \\ & \dots - (-6)(-4 - \lambda)(3) - (-6)(6)(-2.5 - \lambda) - (8 - \lambda)(-4.5)(-3) = 0 \end{aligned}$$

Collecting together and multiplying out

$$\begin{aligned} & (-2.5 - \lambda)(-4 - \lambda)(8 - \lambda) + 108 + 4.5(18) + 18(-4 - \lambda) + \dots \\ & \dots - 35(-2.5 - \lambda) - 3(4.5)(8 - \lambda) = 0 \end{aligned}$$

$$(-2.5 - \lambda)(\lambda^2 - 4\lambda - 32 + 36) + 18(-4 - \lambda) - 13.5(8 - \lambda) + 189 = 0$$

$$(-2.5 - \lambda)(\lambda^2 - 4\lambda + 4) - 72 - 18\lambda - 108 + 13.5\lambda + 189 = 0$$

$$(-2.5 - \lambda)(\lambda - 2)^2 - 4.5\lambda + 9 = 0$$

$$(-2.5 - \lambda)(\lambda - 2)(\lambda - 2) - 4.5(\lambda - 2) = 0$$

$$(\lambda - 2) \left[(\lambda - 2)(-2.5 - \lambda) - 4.5 \right] = 0$$

$$(\lambda - 2)(\lambda^2 + 0.5\lambda - 0.3) = 0$$

$$(\lambda - 2)(\lambda + 1)(\lambda - 0.5) = 0$$

So $\lambda = 2, -1, 0.5$ are Eigenvalues.

Now find Eigenvectors.

For $\lambda = 0.5$:

$$\begin{bmatrix} -3 & -3 & 3 \\ -4.5 & -4.5 & 6 \\ -6 & -6 & -7.5 \end{bmatrix} \xrightarrow{\substack{R_2 - 1.5R_1 \rightarrow R_2 \\ R_3 - 2R_1 \rightarrow R_3}} \begin{bmatrix} -3 & -3 & 3 \\ -0.5 & -0.5 & 1.5 \\ 0 & 0 & 1.5 \end{bmatrix}$$

Continued on Next Page

7.5.14 Continued.

$$x_3 = 0; \quad x_2 = -x_1; \quad \text{choose } x_1 = 1, \quad x_2 = -1$$

$$\underline{v}_1 = \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}$$

NEXT EIGENVECTOR: $\lambda = 2$

$$\begin{bmatrix} 4.5 & -3 & -3 \\ -4.5 & -6 & 6 \\ -6 & -6 & 6 \end{bmatrix} \underline{v}_2 = 0 \quad \begin{array}{l} R_2 - R_1 \rightarrow R_2' \\ R_3 - 2R_1 \rightarrow R_3' \end{array}$$

$$\begin{bmatrix} -4.5 & -3 & -3 \\ 0 & -3 & 6 \\ 3 & 0 & 0 \end{bmatrix} \quad \begin{array}{l} x_1 = 0 \\ x_2 - x_3 = 0 \\ x_2 = x_3 \end{array}$$

Choose $x_2 = 1, \quad x_3 = 1$

$$\underline{v}_2 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$$

For $\lambda_3 = -1$

$$\begin{bmatrix} -1.5 & -3 & 3 \\ -4.5 & -3 & 6 \\ -6 & -6 & 9 \end{bmatrix} \underline{v}_3 = 0 \quad \begin{array}{l} R_2 - 3R_1 \rightarrow R_2 \\ R_3 - 4R_1 \rightarrow R_3 \end{array}$$

$$\begin{bmatrix} -1.5 & -3 & 3 \\ 0 & 6 & -3 \\ 0 & 6 & -3 \end{bmatrix} \underline{v}_3 = 0 \quad \begin{array}{l} \rightarrow -1.5x_1 - 3x_2 + 3x_3 = 0 \\ \Rightarrow x_1 = -2x_2 + 2x_3 \end{array}$$

$$2x_2 = x_3;$$

$$\text{Let } x_3 = 2, \Rightarrow x_2 = 1 \\ \text{Then } x_1 = -3(1) + 3(2) = 3$$

$$\underline{v}_3 = \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix}$$

$$\text{Now we have } X = [v_1 \ v_2 \ v_3] = \begin{bmatrix} 1 & 0 & 3 \\ -1 & 1 & 1 \\ 0 & 1 & 2 \end{bmatrix}$$

Now Get X^{-1}

$$\left[\begin{array}{ccc|ccc} 1 & 0 & 3 & 1 & 0 & 0 \\ -1 & 1 & 1 & 0 & 1 & 0 \\ 0 & 1 & 2 & 0 & 0 & 1 \end{array} \right] \xrightarrow{R_1 + R_2 \rightarrow R_1'}$$

$$\left[\begin{array}{ccc|ccc} 1 & 0 & 3 & 1 & 0 & 0 \\ 0 & 1 & 4 & 1 & 1 & 0 \\ 0 & 1 & 2 & 0 & 1 & 1 \end{array} \right] \xrightarrow{R_3 - R_2 \rightarrow R_3'}$$

7.9.14 Continued.

$$\begin{bmatrix} 1 & 0 & 2 & 1 & 0 & 0 \\ 0 & 1 & 3 & 1 & 1 & 0 \\ 0 & 0 & -1 & -1 & 0 & 1 \end{bmatrix} \xrightarrow{\begin{array}{l} (-1)R_3 \rightarrow R_3 \\ R_2 + 3R_3 \\ R_1 + 2R_3 \end{array}} \rightarrow$$

$$\begin{bmatrix} 1 & 0 & 0 & -1 & -2 & 2 \\ 0 & 1 & 0 & -2 & -2 & 3 \\ 0 & 0 & 1 & 1 & 1 & -1 \end{bmatrix} \therefore X^{-1} = \begin{bmatrix} -1 & -2 & 2 \\ -2 & -2 & 3 \\ 1 & 1 & -1 \end{bmatrix}$$

$$D = X^{-1}AX = \begin{bmatrix} -1 & -2 & 2 \\ -2 & -2 & 3 \\ 1 & 1 & -1 \end{bmatrix} \begin{bmatrix} -2.5 & -3 & 3 \\ -4.5 & -4 & 6 \\ -6 & -6 & 8 \end{bmatrix} \begin{bmatrix} 1 & 0 & 2 \\ -1 & 1 & 1 \\ 0 & 1 & 2 \end{bmatrix}$$

$$D = \begin{bmatrix} -0.5 & -1 & 1 \\ -4 & -4 & 6 \\ -1 & -1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 2 \\ -1 & 1 & 1 \\ 0 & 1 & 2 \end{bmatrix}$$

$$D = \begin{bmatrix} 0.5 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & -1 \end{bmatrix}$$