

Matrix algebra Mixed exercise**1 a** For $\lambda_1 = 5$

$$\begin{pmatrix} 1 & 8 \\ 8 & -11 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = 5 \begin{pmatrix} x \\ y \end{pmatrix}$$

$$\begin{pmatrix} x+8y \\ 8x-11y \end{pmatrix} = \begin{pmatrix} 5x \\ 5y \end{pmatrix}$$

Equating the upper elements

$$x+8y=5x \Rightarrow x=2y$$

Let $y=1$, then $x=2$ An eigenvector corresponding to the eigenvalue 5 is $\begin{pmatrix} 2 \\ 1 \end{pmatrix}$.For $\lambda_2 = -15$

$$\begin{pmatrix} 1 & 8 \\ 8 & -11 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = -15 \begin{pmatrix} x \\ y \end{pmatrix}$$

$$\begin{pmatrix} x+8y \\ 8x-11y \end{pmatrix} = \begin{pmatrix} -15x \\ -15y \end{pmatrix}$$

Equating the upper elements

$$x+8y=-15x \Rightarrow y=-2x$$

Let $x=1$, then $y=-2$ An eigenvector corresponding to the eigenvalue -15 is $\begin{pmatrix} 1 \\ -2 \end{pmatrix}$.**b** The magnitude of $\begin{pmatrix} 2 \\ 1 \end{pmatrix}$ is $\sqrt{(2^2+1^2)} = \sqrt{5}$ The magnitude of $\begin{pmatrix} 1 \\ -2 \end{pmatrix}$ is $\sqrt{(1^2+(-2)^2)} = \sqrt{5}$

$$\text{Hence } \mathbf{P} = \begin{pmatrix} \frac{2}{\sqrt{5}} & \frac{1}{\sqrt{5}} \\ \frac{1}{\sqrt{5}} & -\frac{2}{\sqrt{5}} \end{pmatrix}$$

2 a $\mathbf{A} - \lambda\mathbf{I} = \begin{pmatrix} -5-\lambda & 8 \\ 3 & -7-\lambda \end{pmatrix}$

$$\begin{vmatrix} -5-\lambda & 8 \\ 3 & -7-\lambda \end{vmatrix} = (5+\lambda)(7+\lambda) - 24 = \lambda^2 + 12\lambda + 11 = (\lambda+1)(\lambda+11)$$

$$\det(\mathbf{A} - \lambda\mathbf{I}) = 0 \Rightarrow (\lambda+1)(\lambda+11) = 0 \Rightarrow \lambda = -1, -11$$

The eigenvalues of \mathbf{A} are -1 and -11 .

2 b For $\lambda = -1$

$$\begin{pmatrix} -5 & 8 \\ 3 & -7 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = -1 \begin{pmatrix} x \\ y \end{pmatrix}$$

$$\begin{pmatrix} -5x + 8y \\ 3x - 7y \end{pmatrix} = \begin{pmatrix} -x \\ -y \end{pmatrix}$$

Equating the upper elements

$$-5x + 8y = -x \Rightarrow y = \frac{1}{2}x$$

For $\lambda = -11$

$$\begin{pmatrix} -5 & 8 \\ 3 & -7 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = -11 \begin{pmatrix} x \\ y \end{pmatrix}$$

$$\begin{pmatrix} -5x + 8y \\ 3x - 7y \end{pmatrix} = \begin{pmatrix} -11x \\ -11y \end{pmatrix}$$

Equating the upper elements

$$-5x + 8y = -11x \Rightarrow y = -\frac{3}{4}x$$

Cartesian equations of the lines through the origin which are invariant under T are

$$y = \frac{1}{2}x \text{ and } y = -\frac{3}{4}x.$$

3 a $A = \begin{pmatrix} 4 & k \\ 2 & -2 \end{pmatrix}$

To find the characteristic equation:

$$\begin{vmatrix} 4 - \lambda & k \\ 2 & -2 - \lambda \end{vmatrix} = 0$$

$$(4 - \lambda)(-2 - \lambda) - 2k = 0$$

$$\lambda^2 - 2\lambda - 8 - 2k = 0$$

Repeated roots implies $b^2 - 4ac = 0$

$$4 - 4(-8 - 2k) = 0$$

$$8k + 36 = 0$$

$$k = -\frac{9}{2}$$

$$3 \text{ b } k = -\frac{9}{2} \Rightarrow \lambda^2 - 2\lambda + 1 = 0$$

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

$$\lambda = 1$$

$$\begin{pmatrix} 4 & -\frac{9}{2} \\ 2 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x \\ y \end{pmatrix}$$

Equating lower elements:

$$2x - 2y = y$$

$$2x = 3y$$

Choosing $y = 2$ gives $x = 3$ and so one possible eigenvector is $\begin{pmatrix} 3 \\ 2 \end{pmatrix}$

c Since $\begin{pmatrix} 3 \\ 2 \end{pmatrix}$ is an eigenvector, $y = \frac{2}{3}x$ is invariant under T

$$4 \text{ a } \mathbf{M} = \begin{pmatrix} a & a \\ 2 & 1 \end{pmatrix}$$

To find the characteristic equation:

$$\begin{vmatrix} a - \lambda & a \\ 2 & 1 - \lambda \end{vmatrix} = 0$$

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

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

Eigenvalues are complex, so $b^2 - 4ac < 0$

$$(a + 1)^2 + 4a < 0$$

$$a^2 + 6a + 1 < 0$$

$$\text{Critical values are given by } a = \frac{-6 \pm \sqrt{32}}{2} = \frac{-6 \pm 4\sqrt{2}}{2} = -3 \pm 2\sqrt{2}$$

Therefore the solution to $a^2 + 6a + 1 < 0$ is $-3 - 2\sqrt{2} < a < -3 + 2\sqrt{2}$

$$4 \text{ b } a = -1 \Rightarrow \lambda^2 + 1 = 0 \Rightarrow \lambda = \pm i$$

When $\lambda = i$

$$\begin{pmatrix} -1 & -1 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = i \begin{pmatrix} x \\ y \end{pmatrix}$$

Equating upper elements:

$$-x - y = ix$$

$$-y = x(1+i)$$

$$x = -\frac{y}{1+i}$$

$$\text{Choosing } y = 2 \Rightarrow x = -\frac{2}{1+i} \left(\frac{1-i}{1-i} \right) = \frac{-2+2i}{2} = -1+i$$

Therefore one possible eigenvector is $\begin{pmatrix} -1+i \\ 2 \end{pmatrix}$

When $\lambda = -i$

$$\begin{pmatrix} -1 & -1 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = -i \begin{pmatrix} x \\ y \end{pmatrix}$$

Equating upper elements:

$$-x - y = -ix$$

$$x + y = ix$$

$$x - ix = -y$$

$$x = -\frac{y}{1-i}$$

$$\text{Choosing } y = 2 \Rightarrow x = -\frac{2}{1-i} \left(\frac{1+i}{1+i} \right) = \frac{-2-2i}{2} = -1-i$$

Therefore one possible eigenvector is $\begin{pmatrix} -1-i \\ 2 \end{pmatrix}$

c There are no real eigenvectors, therefore no invariant lines under the transformation T .

$$5 \text{ a } \mathbf{A} = \begin{pmatrix} 4 & -3 \\ 2 & -1 \end{pmatrix}$$

To find the characteristic equation:

$$\begin{vmatrix} 4-\lambda & -3 \\ 2 & -1-\lambda \end{vmatrix} = 0$$

$$(4-\lambda)(-1-\lambda) + 6 = 0$$

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

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

So 1 and 2 are both eigenvalues.

If $\lambda = 2$

$$\begin{pmatrix} 4 & -3 \\ 2 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = 2 \begin{pmatrix} x \\ y \end{pmatrix}$$

Equating lower elements:

$$2x - y = 2y$$

$$2x = 3y$$

Choosing $x = 3$ gives $y = 2$ and so $\begin{pmatrix} 3 \\ 2 \end{pmatrix}$ is a possible eigenvector.

b If $\lambda = 1$

$$\begin{pmatrix} 4 & -3 \\ 2 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x \\ y \end{pmatrix}$$

Equating lower elements:

$$2x - y = y$$

$$x = y$$

Choosing $x = 1$ gives $y = 1$ and so $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$ is a possible eigenvector.

Therefore $\mathbf{P} = \begin{pmatrix} 1 & 3 \\ 1 & 2 \end{pmatrix}$ and $\mathbf{D} = \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix}$

$$6 \text{ a } \mathbf{A} = \begin{pmatrix} 2 & -1 \\ 4 & -3 \end{pmatrix}$$

To find the eigenvalues:

$$\begin{vmatrix} 2-\lambda & -1 \\ 4 & -3-\lambda \end{vmatrix} = 0$$

$$(2-\lambda)(-3-\lambda) + 4 = 0$$

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

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

$$\lambda = 1 \text{ or } \lambda = -2$$

If $\lambda = 1$

$$\begin{pmatrix} 2 & -1 \\ 4 & -3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x \\ y \end{pmatrix}$$

Equating upper elements:

$$2x - y = x$$

$$x = y$$

Choosing $x = 1$ gives $y = 1$, giving an eigenvector of $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$

If $\lambda = -2$

$$\begin{pmatrix} 2 & -1 \\ 4 & -3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = -2 \begin{pmatrix} x \\ y \end{pmatrix}$$

Equating upper elements:

$$2x - y = -2x$$

$$4x = y$$

Choosing $y = 4$ gives $x = 1$, giving an eigenvector of $\begin{pmatrix} 1 \\ 4 \end{pmatrix}$

$$b \text{ Therefore } P = \begin{pmatrix} 1 & 1 \\ 1 & 4 \end{pmatrix} \text{ and } D = \begin{pmatrix} 1 & 0 \\ 0 & -2 \end{pmatrix}$$

$$c \begin{pmatrix} u_{n+1} \\ v_{n+1} \end{pmatrix} = P^{-1} \begin{pmatrix} x_{n+1} \\ y_{n+1} \end{pmatrix} = P^{-1} A \begin{pmatrix} x_n \\ y_n \end{pmatrix} = DP^{-1} \begin{pmatrix} x_n \\ y_n \end{pmatrix} = D \begin{pmatrix} u_n \\ v_n \end{pmatrix}$$

$$6 \text{ d } \begin{pmatrix} u_{n+1} \\ v_{n+1} \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & -2 \end{pmatrix} \begin{pmatrix} u_n \\ v_n \end{pmatrix}$$

$$u_{n+1} = u_n \text{ so } u_{n+1} = u_1$$

$$v_{n+1} = -2v_n \text{ so } v_{n+1} = v_1 \times (-2)^n$$

$$\begin{pmatrix} u_n \\ v_n \end{pmatrix} = P^{-1} \begin{pmatrix} x_n \\ y_n \end{pmatrix} \text{ so } \begin{pmatrix} x_n \\ y_n \end{pmatrix} = P \begin{pmatrix} u_n \\ v_n \end{pmatrix} = \begin{pmatrix} 1 & 1 \\ 1 & 4 \end{pmatrix} \begin{pmatrix} u_n \\ v_n \end{pmatrix}$$

$$x_n = u_n + v_n = u_1 + v_1 \times (-2)^{n-1}$$

$$y_n = u_n + 4v_n = u_1 + 4v_1 \times (-2)^{n-1}$$

$$\text{When } n=1, \quad \begin{aligned} 2 &= u_1 + v_1 \\ 3 &= u_1 + 4v_1 \end{aligned}$$

Solving simultaneously gives $u_1 = \frac{5}{3}$ and $v_1 = \frac{1}{3}$

Therefore $x_n = \frac{5}{3} + \frac{1}{3} \times (-2)^{n-1}$ and $y_n = \frac{5}{3} + \frac{4}{3} \times (-2)^{n-1}$

$$7 \text{ a } \mathbf{A} = \begin{pmatrix} -1 & 2 \\ 0 & 1 \end{pmatrix}$$

To find the eigenvalues:

$$\begin{vmatrix} -1-\lambda & 2 \\ 0 & 1-\lambda \end{vmatrix} = 0$$

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

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

$$\lambda = 1 \text{ or } \lambda = -1$$

If $\lambda = 1$

$$\begin{pmatrix} -1 & 2 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x \\ y \end{pmatrix}$$

Equating upper elements:

$$-x + 2y = x$$

$$y = x$$

Choosing $x = 1$ gives $y = 1$, giving an eigenvector of $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$

If $\lambda = -1$

$$\begin{pmatrix} -1 & 2 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = -\begin{pmatrix} x \\ y \end{pmatrix}$$

Equating lower elements:

$$y = -y$$

$$y = 0$$

Choosing $x = 1$ gives an eigenvector of $\begin{pmatrix} 1 \\ 0 \end{pmatrix}$

Therefore $\mathbf{P} = \begin{pmatrix} 1 & 1 \\ 1 & 0 \end{pmatrix}$ and $\mathbf{D} = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$

$$7 \text{ b } \mathbf{D}^{50} = (\mathbf{P}^{-1}\mathbf{A}\mathbf{P})^{50} = \mathbf{P}^{-1}\mathbf{A}^{50}\mathbf{P}$$

$$\text{Therefore } \mathbf{A}^{50} = \mathbf{P}\mathbf{D}^{50}\mathbf{P}^{-1}$$

$$\text{Using a calculator gives } \mathbf{P}^{-1} = \begin{pmatrix} 0 & 1 \\ 1 & -1 \end{pmatrix}$$

$$\text{Therefore } \mathbf{A}^{50} = \begin{pmatrix} 1 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} 1^{50} & 0 \\ 0 & (-1)^{50} \end{pmatrix} \begin{pmatrix} 0 & 1 \\ 1 & -1 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ 1 & -1 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ 1 & -1 \end{pmatrix}$$

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

$$8 \text{ a } \mathbf{A} = \begin{pmatrix} 4 & 5 \\ -1 & 2 \end{pmatrix}$$

The characteristic equation is given by:

$$\begin{vmatrix} 4-\lambda & 5 \\ -1 & 2-\lambda \end{vmatrix} = 0$$

$$(4-\lambda)(2-\lambda) + 5 = 0$$

$$\lambda^2 - 6\lambda + 13 = 0$$

b By Cayley-Hamilton

$$\mathbf{A}^2 - 6\mathbf{A} + 13\mathbf{I} = \mathbf{0}$$

$$\mathbf{A}^3 - 6\mathbf{A}^2 + 13\mathbf{A} = \mathbf{0}$$

$$\mathbf{A}^3 = 6\mathbf{A}^2 - 13\mathbf{A}$$

$$\mathbf{A}^3 = 6(6\mathbf{A} - 13\mathbf{I}) - 13\mathbf{A}$$

$$\mathbf{A}^3 = (36\mathbf{A} - 78\mathbf{I}) - 13\mathbf{A}$$

$$\mathbf{A}^3 = 23\mathbf{A} - 78\mathbf{I}$$

$$9 \quad \mathbf{A} = \begin{pmatrix} 7 & 1 \\ -1 & 2 \end{pmatrix}$$

The characteristic equation is given by:

$$\begin{vmatrix} 7-\lambda & 1 \\ -1 & 2-\lambda \end{vmatrix} = 0$$

$$(7-\lambda)(2-\lambda)+1=0$$

$$\lambda^2 - 9\lambda + 15 = 0$$

By Cayley-Hamilton

$$\mathbf{A}^2 - 9\mathbf{A} + 15\mathbf{I} = \mathbf{0}$$

$$9\mathbf{A} = \mathbf{A}^2 + 15\mathbf{I}$$

$$\mathbf{A} = \frac{1}{9}\mathbf{A}^2 + \frac{15}{9}\mathbf{I}$$

Therefore $p = \frac{1}{9}$ and $q = \frac{5}{3}$

10 a For $\lambda = 1$

$$\begin{pmatrix} 3 & 1 & 0 \\ 2 & 4 & 0 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 1 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

$$\begin{pmatrix} 3x+y \\ 2x+4y \\ x+z \end{pmatrix} = \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

Equating the top elements

$$3x + y = x \Rightarrow 2x + y = 0 \quad (1)$$

Equating the middle elements

$$2x + 4y = y \Rightarrow 2x + 3y = 0 \quad (2)$$

$$(2) - (1)$$

$$2y = 0 \Rightarrow y = 0$$

Substituting $y = 0$ into (1)

$$2x = 0 \Rightarrow x = 0$$

z can take any non-zero value

Let $z = 1$

An eigenvector corresponding to the eigenvalue 1 is $\begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$

$$10 \text{ b} \quad \text{Let } \mathbf{A} = \begin{pmatrix} 3 & 1 & 0 \\ 2 & 4 & 0 \\ 1 & 0 & 1 \end{pmatrix}, \text{ then } \mathbf{A} - \lambda \mathbf{I} = \begin{pmatrix} 3-\lambda & 1 & 0 \\ 2 & 4-\lambda & 0 \\ 1 & 0 & 1-\lambda \end{pmatrix}$$

$$\begin{vmatrix} 3-\lambda & 1 & 0 \\ 2 & 4-\lambda & 0 \\ 1 & 0 & 1-\lambda \end{vmatrix} = (3-\lambda) \begin{vmatrix} 4-\lambda & 0 \\ 0 & 1-\lambda \end{vmatrix} - 1 \begin{vmatrix} 2 & 0 \\ 1 & 1-\lambda \end{vmatrix} + 0 \begin{vmatrix} 2 & 4-\lambda \\ 1 & 0 \end{vmatrix} \\ = (3-\lambda)(4-\lambda)(1-\lambda) - 2(1-\lambda) \\ = (1-\lambda)((3-\lambda)(4-\lambda) - 2) = (1-\lambda)(\lambda^2 - 7\lambda + 10) \\ = (1-\lambda)(\lambda-2)(\lambda-5)$$

$$\det(\mathbf{A} - \lambda \mathbf{I}) = 0 \Rightarrow (1-\lambda)(\lambda-2)(\lambda-5) = 0 \Rightarrow \lambda = 1, 2, 5$$

The other eigenvalues are 2 and 5.

$$11 \text{ a} \quad \mathbf{A} = \begin{pmatrix} 0 & 1 & 1 \\ 2 & 1 & -1 \\ -6 & -5 & -3 \end{pmatrix}$$

To find the eigenvalues:

$$\begin{vmatrix} -\lambda & 1 & 1 \\ 2 & 1-\lambda & -1 \\ -6 & -5 & -3-\lambda \end{vmatrix} = 0$$

$$(-\lambda)[(1-\lambda)(-3-\lambda) - 5] - 1[2(-3-\lambda) - 6] + 1[-10 + 6(1-\lambda)] = 0$$

$$(-\lambda)(\lambda^2 + 2\lambda - 8) - 1(-12 - 2\lambda) + (-4 - 6\lambda) = 0$$

$$-\lambda^3 - 2\lambda^2 + 8\lambda + 12 + 2\lambda - 4 - 6\lambda = 0$$

$$-\lambda^3 - 2\lambda^2 + 4\lambda + 8 = 0$$

$$\lambda^3 + 2\lambda^2 - 4\lambda - 8 = 0$$

$$\text{Let } f(\lambda) = \lambda^3 + 2\lambda^2 - 4\lambda - 8$$

$$f(2) = 2^3 + 2 \times 2^2 - 4 \times 2 - 8 = 0 \Rightarrow (\lambda - 2) \text{ is a factor}$$

$$\text{So } f(\lambda) = (\lambda - 2)(\lambda^2 + k\lambda + 4)$$

Equating coefficients of λ^2 gives

$$-2 + k = 2, \text{ so } k = 4$$

$$(\lambda - 2)(\lambda^2 + 4\lambda + 4) = 0$$

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

Therefore the required eigenvalues are 2 and -2.

11 a (continued)

Taking $\lambda = 2$:

$$\begin{pmatrix} 0 & 1 & 1 \\ 2 & 1 & -1 \\ -6 & -5 & -3 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 2 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

Equating upper elements:

$$y + z = 2x$$

$$5y + 5z = 10x \quad (1)$$

Equating lower elements:

$$-6x - 5y - 3z = 2z$$

$$-6x - 5y - 5z = 0 \quad (2)$$

(1) + (2) gives $-6x = 10x$, so $x = 0$ and $y = -z$ Therefore choosing $z = 1$ gives an eigenvector of $\begin{pmatrix} 0 \\ -1 \\ 1 \end{pmatrix}$ Taking $\lambda = -2$:

$$\begin{pmatrix} 0 & 1 & 1 \\ 2 & 1 & -1 \\ -6 & -5 & -3 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = -2 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

Equating upper elements:

$$y + z = -2x \quad (1)$$

Equating middle elements:

$$2x + y - z = -2y$$

$$2x + 3y - z = 0 \quad (2)$$

(1) + (2) gives $2x + 4y = -2x$, so $x = -y$ Therefore choosing $y = 1$ gives $x = -1$ and $z = 1$, giving an eigenvector of $\begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix}$

- b** The matrix representing the transformation will always have at least one real eigenvector, which defines an invariant line.
- c** Each invariant line must go through the origin.

The invariant lines are therefore $\mathbf{r} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} + t \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix}$ and $\mathbf{r} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} + t \begin{pmatrix} 0 \\ -1 \\ 1 \end{pmatrix}$

$$12 \text{ a } \mathbf{A} = \begin{pmatrix} 2 & 0 & 2 \\ 2 & 2 & 0 \\ 0 & 1 & 3 \end{pmatrix}$$

To find the eigenvalues:

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

$$(2-\lambda)[(2-\lambda)(3-\lambda)] + 2[2] = 0$$

$$(2-\lambda)(\lambda^2 - 5\lambda + 6) + 4 = 0$$

$$2\lambda^2 - 10\lambda + 12 - \lambda^3 + 5\lambda^2 - 6\lambda + 4 = 0$$

$$-\lambda^3 + 7\lambda^2 - 16\lambda + 16 = 0$$

$$\lambda^3 - 7\lambda^2 + 16\lambda - 16 = 0$$

$$\text{Let } f(\lambda) = \lambda^3 - 7\lambda^2 + 16\lambda - 16$$

$$f(4) = 4^3 - 7 \times 4^2 + 16 \times 4 - 16 = 0 \Rightarrow (\lambda - 4) \text{ is a factor}$$

$$\text{So } f(\lambda) = (\lambda - 4)(\lambda^2 + k\lambda + 4)$$

Equating coefficients of λ^2 gives

$$-4 + k = -7, \text{ so } k = -3$$

$$(\lambda - 4)(\lambda^2 - 3\lambda + 4) = 0$$

$$\lambda^2 - 3\lambda + 4 = 0 \Rightarrow \lambda = \frac{3 \pm \sqrt{-7}}{2} = \frac{3 \pm i\sqrt{7}}{2}$$

Therefore the required eigenvalues are $4, \frac{3+i\sqrt{7}}{2}$ and $\frac{3-i\sqrt{7}}{2}$

12 b Taking $\lambda = 4$:

$$\begin{pmatrix} 2 & 0 & 2 \\ 2 & 2 & 0 \\ 0 & 1 & 3 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 4 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

Equating upper elements:

$$2x + 2z = 4x$$

$$z = x \quad \text{(1)}$$

Equating lower elements:

$$y + 3z = 4z$$

$$y = z \quad \text{(2)}$$

Therefore choosing $x = 1$ gives an eigenvector of $\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$

Taking $\lambda = \frac{3+i\sqrt{7}}{2}$:

$$\begin{pmatrix} 2 & 0 & 2 \\ 2 & 2 & 0 \\ 0 & 1 & 3 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \left(\frac{3+i\sqrt{7}}{2} \right) \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

Equating upper elements:

$$2x + 2z = \left(\frac{3+i\sqrt{7}}{2} \right) x \quad \text{(1)}$$

Equating lower elements:

$$y + 3z = \left(\frac{3+i\sqrt{7}}{2} \right) z \quad \text{(2)}$$

Choosing $z = 2$, equation (1) becomes

$$2x + 4 = \left(\frac{3+i\sqrt{7}}{2} \right) x$$

$$4x + 8 = (3+i\sqrt{7})x$$

$$8 = (-1+i\sqrt{7})x$$

$$x = \frac{8}{(-1+i\sqrt{7})} = -1 - i\sqrt{7}$$

Equation (2) becomes

$$y + 6 = 3 + i\sqrt{7}$$

$$y = -3 + i\sqrt{7}$$

12 b (continued)

Therefore a corresponding eigenvector is given by $\begin{pmatrix} -1-i\sqrt{7} \\ -3+i\sqrt{7} \\ 2 \end{pmatrix}$

Taking $\lambda = \frac{3-i\sqrt{7}}{2}$:

$$\begin{pmatrix} 2 & 0 & 2 \\ 2 & 2 & 0 \\ 0 & 1 & 3 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \left(\frac{3-i\sqrt{7}}{2} \right) \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

Equating upper elements:

$$2x + 2z = \left(\frac{3-i\sqrt{7}}{2} \right) x \quad (1)$$

Equating lower elements:

$$y + 3z = \left(\frac{3-i\sqrt{7}}{2} \right) z \quad (2)$$

Choosing $z = 2$, equation (1) becomes

$$2x + 4 = \left(\frac{3-i\sqrt{7}}{2} \right) x$$

$$4x + 8 = (3-i\sqrt{7})x$$

$$8 = (-1-i\sqrt{7})x$$

$$x = \frac{8}{(-1-i\sqrt{7})} = -1+i\sqrt{7}$$

Equation (2) becomes

$$y + 6 = 3 - i\sqrt{7}$$

$$y = -3 - i\sqrt{7}$$

Therefore a corresponding eigenvector is given by $\begin{pmatrix} -1+i\sqrt{7} \\ -3-i\sqrt{7} \\ 2 \end{pmatrix}$ whose entries are the complex

conjugates of the eigenvector for $\lambda = \frac{3+i\sqrt{7}}{2}$ as expected.

c The only invariant line has equation $\mathbf{r} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} + t \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$

$$13 \text{ a } \mathbf{A} = \begin{pmatrix} 4 & 1 & -1 \\ 1 & 0 & 3 \\ 1 & 2 & 1 \end{pmatrix}$$

To find the eigenvalues:

$$\begin{vmatrix} 4-\lambda & 1 & -1 \\ 1 & -\lambda & 3 \\ 1 & 2 & 1-\lambda \end{vmatrix} = 0$$

$$(4-\lambda)[(-\lambda)(1-\lambda)-6]-1[1(1-\lambda)-3]-1[2+\lambda]=0$$

$$(4-\lambda)(\lambda^2-\lambda-6)-1(-2-\lambda)-2-\lambda=0$$

$$4\lambda^2-4\lambda-24-\lambda^3+\lambda^2+6\lambda+2+\lambda-2-\lambda=0$$

$$-\lambda^3+5\lambda^2+2\lambda-24=0$$

$$\lambda^3-5\lambda^2-2\lambda+24=0$$

$$\text{Let } f(\lambda) = \lambda^3 - 5\lambda^2 - 2\lambda + 24$$

$$f(-2) = (-2)^3 - 5 \times (-2)^2 - 2 \times (-2) + 24 = 0 \Rightarrow (\lambda + 2) \text{ is a factor}$$

$$\text{So } f(\lambda) = (\lambda + 2)(\lambda^2 + k\lambda + 12)$$

Equating coefficients of λ^2 gives

$$2 + k = -5, \text{ so } k = -7$$

$$(\lambda + 2)(\lambda^2 - 7\lambda + 12) = 0$$

$$(\lambda + 2)(\lambda - 3)(\lambda - 4) = 0$$

Therefore the required eigenvalues are -2 , 3 and 4 .

13 b Taking $\lambda = -2$:

$$\begin{pmatrix} 4 & 1 & -1 \\ 1 & 0 & 3 \\ 1 & 2 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = -2 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

Equating upper elements:

$$4x + y - z = -2x$$

$$6x + y - z = 0 \quad (1)$$

Equating middle elements:

$$x + 3z = -2y$$

$$x + 2y + 3z = 0 \quad (2)$$

Choosing $z = 1$ gives equations

$$6x + y = 1$$

$$x + 2y = -3$$

Solving simultaneously gives $x = \frac{5}{11}$ and $y = -\frac{19}{11}$

Therefore one possible eigenvector is $\begin{pmatrix} \frac{5}{11} \\ -\frac{19}{11} \\ 1 \end{pmatrix}$, or by scaling, $\begin{pmatrix} 5 \\ -19 \\ 11 \end{pmatrix}$

Taking $\lambda = 4$:

$$\begin{pmatrix} 4 & 1 & -1 \\ 1 & 0 & 3 \\ 1 & 2 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 4 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

Equating upper elements:

$$4x + y - z = 4x$$

$$y = z \quad (1)$$

Equating middle elements:

$$x + 3z = 4y$$

$$x - 4y + 3z = 0 \quad (2)$$

Choosing $z = 1$ gives $y = 1$ and $x = 1$

Therefore one possible eigenvector is $\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$

Taking $\lambda = 3$:

$$\begin{pmatrix} 4 & 1 & -1 \\ 1 & 0 & 3 \\ 1 & 2 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 3 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

13 b (continued)

Equating upper elements:

$$4x + y - z = 3x$$

$$x + y - z = 0 \quad (1)$$

Equating middle elements:

$$x + 3z = 3y$$

$$x - 3y + 3z = 0 \quad (2)$$

Subtracting equation (2) from (1) gives $4y - 4z = 0$, or $y = z$ Choosing $z = 1$ gives $y = 1$ and $x = 0$ Therefore one possible eigenvector is $\begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$

$$\text{c } \mathbf{P} = \begin{pmatrix} 5 & 1 & 0 \\ -19 & 1 & 1 \\ 11 & 1 & 1 \end{pmatrix} \text{ and } \mathbf{D} = \begin{pmatrix} -2 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 3 \end{pmatrix}$$

$$\text{14 a } \mathbf{A} - \lambda \mathbf{I} = \begin{pmatrix} 3 - \lambda & 4 & -4 \\ 4 & 5 - \lambda & 0 \\ -4 & 0 & 1 - \lambda \end{pmatrix}$$

$$\begin{aligned} \begin{vmatrix} 3 - \lambda & 4 & -4 \\ 4 & 5 - \lambda & 0 \\ -4 & 0 & 1 - \lambda \end{vmatrix} &= (3 - \lambda) \begin{vmatrix} 5 - \lambda & 0 \\ 0 & 1 - \lambda \end{vmatrix} - 4 \begin{vmatrix} 4 & 0 \\ -4 & 1 - \lambda \end{vmatrix} + (-4) \begin{vmatrix} 4 & 5 - \lambda \\ -4 & 0 \end{vmatrix} \\ &= (3 - \lambda)(5 - \lambda)(1 - \lambda) - 16 + 16\lambda - 80 + 16\lambda \\ &= (3 - \lambda)(5 - \lambda)(1 - \lambda) - 96 + 32\lambda \\ &= (3 - \lambda)(5 - \lambda)(1 - \lambda) - 32(3 - \lambda) \\ &= (3 - \lambda)((5 - \lambda)(1 - \lambda) - 32) = (3 - \lambda)(\lambda^2 - 6\lambda - 27) \\ &= (3 - \lambda)(\lambda + 3)(\lambda - 9) \end{aligned}$$

$$\det(\mathbf{A} - \lambda \mathbf{I}) = 0 \Rightarrow (3 - \lambda)(\lambda + 3)(\lambda - 9) = 0 \Rightarrow \lambda = 3, -3, 9$$

3 is an eigenvalue of \mathbf{A} and the other eigenvalues are -3 and 9 .

$$14 \text{ b } \begin{pmatrix} 3 & 5 & -4 \\ 4 & 5 & 0 \\ -4 & 0 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 3 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

$$\begin{pmatrix} 3x+4y-4z \\ 4x+5y \\ -4x+z \end{pmatrix} = \begin{pmatrix} 3x \\ 3y \\ 3z \end{pmatrix}$$

Equating the middle elements

$$4x+5y=3y \Rightarrow y=-2x$$

Let $x=1$, then $y=-2$

Equating the lowest elements and substituting $x=1$

$$-4+z=3z \Rightarrow z=-2$$

An eigenvector corresponding to the eigenvalue 3 is $\begin{pmatrix} 1 \\ -2 \\ -2 \end{pmatrix}$

c The magnitudes of $\begin{pmatrix} 1 \\ -2 \\ -2 \end{pmatrix}$, $\begin{pmatrix} 2 \\ 2 \\ -1 \end{pmatrix}$ and $\begin{pmatrix} 2 \\ -1 \\ 2 \end{pmatrix}$ are all

$$\sqrt{(1^2 + 2^2 + 2^2)} = \sqrt{9} = 3$$

Hence

$$\mathbf{P} = \begin{pmatrix} \frac{1}{3} & \frac{2}{3} & \frac{2}{3} \\ -\frac{2}{3} & \frac{2}{3} & -\frac{1}{3} \\ -\frac{2}{3} & -\frac{1}{3} & \frac{2}{3} \end{pmatrix}$$

$$15 \text{ a } \begin{pmatrix} 2 & -2 & 0 \\ -2 & 1 & 2 \\ 0 & 2 & 5 \end{pmatrix} \begin{pmatrix} 2 \\ 3 \\ -1 \end{pmatrix} = \begin{pmatrix} 4-6+0 \\ -4+3-2 \\ 0+6-5 \end{pmatrix} = \begin{pmatrix} -2 \\ -3 \\ 1 \end{pmatrix} = -1 \begin{pmatrix} 2 \\ 3 \\ -1 \end{pmatrix}$$

$\begin{pmatrix} 2 \\ 3 \\ 1 \end{pmatrix}$, is an eigenvalue of \mathbf{A} corresponding to the eigenvalue 3.

$$\begin{pmatrix} 2 & -2 & 0 \\ -2 & 1 & 2 \\ 0 & 2 & 5 \end{pmatrix} \begin{pmatrix} 2 \\ -1 \\ 1 \end{pmatrix} = \begin{pmatrix} 4+2+0 \\ -4-1+2 \\ 0-2+5 \end{pmatrix} = \begin{pmatrix} 6 \\ -3 \\ 3 \end{pmatrix} = 3 \begin{pmatrix} 2 \\ -1 \\ 1 \end{pmatrix}$$

$\begin{pmatrix} 2 \\ -1 \\ 1 \end{pmatrix}$, is an eigenvalue of \mathbf{A} corresponding to the eigenvalue 3.

15 b For $\lambda = 6$

$$\begin{pmatrix} 0 & -2 & 0 \\ -2 & 1 & 2 \\ 0 & 2 & 5 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 6 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

$$\begin{pmatrix} 2x - 2y \\ -2x + y + 2z \\ 2y + 5z \end{pmatrix} = \begin{pmatrix} 6x \\ 6y \\ 6z \end{pmatrix}$$

Equating the top elements

$$2x - 2y = 6x \Rightarrow y = -2x$$

Let $x = 1$, then $y = -2$

Equating the lowest elements and substituting $y = -2$

$$-4 + 5z = 6z \Rightarrow z = -4$$

$\begin{pmatrix} 1 \\ -2 \\ -4 \end{pmatrix}$ is an eigenvector of \mathbf{A} corresponding to the eigenvalue 6.

c The magnitude of $\begin{pmatrix} 2 \\ 3 \\ -1 \end{pmatrix}$ is $\sqrt{(2^2 + 3^2 + (-1)^2)} = \sqrt{14}$

The magnitude of $\begin{pmatrix} 2 \\ -1 \\ 1 \end{pmatrix}$ is $\sqrt{(2^2 + (-1)^2 + 1^2)} = \sqrt{6}$

The magnitude of $\begin{pmatrix} 1 \\ -2 \\ -4 \end{pmatrix}$ is $\sqrt{(1^2 + (-2)^2 + (-4)^2)} = \sqrt{21}$

Hence

$$\mathbf{P} = \begin{pmatrix} \frac{2}{\sqrt{14}} & \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{21}} \\ \frac{3}{\sqrt{14}} & -\frac{1}{\sqrt{6}} & -\frac{2}{\sqrt{21}} \\ -\frac{1}{\sqrt{14}} & \frac{1}{\sqrt{6}} & -\frac{4}{\sqrt{21}} \end{pmatrix}$$

$$16 \text{ a } \mathbf{A} - \lambda \mathbf{I} = \begin{pmatrix} \alpha - \lambda & 0 & 2 \\ 4 & 3 - \lambda & 0 \\ -2 & -1 & 1 - \lambda \end{pmatrix}$$

$$\begin{vmatrix} \alpha - \lambda & 0 & 2 \\ 4 & 3 - \lambda & 0 \\ -2 & -1 & 1 - \lambda \end{vmatrix} = (\alpha - \lambda) \begin{vmatrix} 3 - \lambda & 0 \\ -1 & 1 - \lambda \end{vmatrix} - 0 \begin{vmatrix} 4 & 0 \\ -2 & 1 - \lambda \end{vmatrix} + 2 \begin{vmatrix} 4 & 3 - \lambda \\ -2 & -1 \end{vmatrix}$$

$$= (\alpha - \lambda)(3 - \lambda)(1 - \lambda) + 2(-4 + 6 - 2\lambda)$$

$$= (\alpha - \lambda)(3 - \lambda)(1 - \lambda) + 4(1 - \lambda)$$

$$= (1 - \lambda)((\alpha - \lambda)(3 - \lambda) + 4)$$

Hence, for all α , $\lambda = 1$ is a solution of $\det(\mathbf{A} - \lambda \mathbf{I}) = 0$, and, for all α , an eigenvalue of \mathbf{A} is 1.

$$\text{b } \begin{pmatrix} \alpha & 0 & 2 \\ 4 & 3 & 0 \\ -2 & -1 & 1 \end{pmatrix} \begin{pmatrix} 2 \\ -2 \\ 1 \end{pmatrix} = \beta \begin{pmatrix} 2 \\ -2 \\ 1 \end{pmatrix}$$

$$\begin{pmatrix} 2\alpha + 2 \\ 8 - 6 \\ -4 + 2 + 1 \end{pmatrix} = \begin{pmatrix} 2\beta \\ -2\beta \\ \beta \end{pmatrix} = \begin{pmatrix} 2\alpha + 2 \\ 2 \\ -1 \end{pmatrix}$$

Equating the lowest elements

$$\beta = -1$$

Equating the top elements and substituting $\beta = -1$

$$2\alpha + 2 = -2 \Rightarrow \alpha = -2$$

$$\alpha = -2, \beta = -1$$

c Substituting $\alpha = -2$ into * in part a and equating to 0

$$(1 - \lambda)((-2 - \lambda)(3 - \lambda) + 4) = 0$$

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

$$\lambda = 1, 2, -1$$

The third eigenvalue is 2.

$$17 \text{ a } \mathbf{M} = \begin{pmatrix} 2 & 2 & 2 \\ 0 & 2 & 0 \\ 0 & 1 & 3 \end{pmatrix}$$

To find the eigenvalues:

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

$$(2-\lambda)[(2-\lambda)(3-\lambda)] = 0$$

$$(2-\lambda)(\lambda^2 - 5\lambda + 6) = 0$$

$$2\lambda^2 - 10\lambda + 12 - \lambda^3 + 5\lambda^2 - 6\lambda = 0$$

$$-\lambda^3 + 7\lambda^2 - 16\lambda + 12 = 0$$

$$\lambda^3 - 7\lambda^2 + 16\lambda - 12 = 0$$

$$\text{Let } f(\lambda) = \lambda^3 - 7\lambda^2 + 16\lambda - 12$$

$$f(2) = 2^3 - 7 \times 2^2 + 16 \times 2 - 12 = 0 \Rightarrow (\lambda - 2) \text{ is a factor}$$

$$\text{So } f(\lambda) = (\lambda - 2)(\lambda^2 + k\lambda + 6)$$

Equating coefficients of λ^2 gives

$$-2 + k = -7, \text{ so } k = -5$$

$$(\lambda - 2)(\lambda^2 - 5\lambda + 6) = 0$$

$$(\lambda - 2)(\lambda - 2)(\lambda - 3) = 0$$

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

Therefore the two distinct eigenvalues are 2 and 3.

17 b Taking $\lambda = 2$:

$$\begin{pmatrix} 2 & 2 & 2 \\ 0 & 2 & 0 \\ 0 & 1 & 3 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 2 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

Equating lower elements:

$$y + 3z = 2z$$

$$y = -z \quad (1)$$

Equating upper elements:

$$2x + 2y + 2z = 2x$$

$$y = -z, \text{ giving the same equation} \quad (2)$$

Choosing $z = 1$ gives $y = -1$, so one possible eigenvector is $\begin{pmatrix} 0 \\ -1 \\ 1 \end{pmatrix}$

Choosing $z = 0$ gives $y = 0$, so another possible eigenvector is $\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$

Taking $\lambda = 3$:

$$\begin{pmatrix} 2 & 2 & 2 \\ 0 & 2 & 0 \\ 0 & 1 & 3 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 3 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

Equating lower elements:

$$y + 3z = 3z$$

$$y = 0 \quad (1)$$

Equating upper elements:

$$2x + 2y + 2z = 3x$$

$$-x + 2z = 0, \text{ giving the same equation} \quad (2)$$

Choosing $z = 1$ gives $x = 2$, so one possible eigenvector is $\begin{pmatrix} 2 \\ 0 \\ 1 \end{pmatrix}$

$$18 \text{ a } \mathbf{A} - \lambda \mathbf{I} = \begin{pmatrix} 3-\lambda & -3 & 6 \\ 0 & 2-\lambda & -8 \\ 0 & 0 & -2-\lambda \end{pmatrix}$$

$$\begin{vmatrix} 3-\lambda & -3 & 6 \\ 0 & 2-\lambda & -8 \\ 0 & 0 & -2-\lambda \end{vmatrix} = (3-\lambda) \begin{vmatrix} 2-\lambda & -8 \\ 0 & -2-\lambda \end{vmatrix} - (-3) \begin{vmatrix} 0 & -8 \\ 0 & -2-\lambda \end{vmatrix} + 6 \begin{vmatrix} 0 & 2-\lambda \\ 0 & 0 \end{vmatrix}$$

$$= (3-\lambda)(2-\lambda)(-2-\lambda)$$

$$\det(\mathbf{A} - \lambda \mathbf{I}) = 0 \Rightarrow (3-\lambda)(2-\lambda)(-2-\lambda) = 0 \Rightarrow \lambda = -2, 2, 3$$

The eigenvalues are -2 , 2 and 3 .

$$\text{b } \begin{pmatrix} 3 & -3 & 6 \\ 0 & 2 & -8 \\ 0 & 0 & -2 \end{pmatrix} \begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 9-3 \\ 2 \\ 0 \end{pmatrix} = \begin{pmatrix} 6 \\ 2 \\ 0 \end{pmatrix} = 2 \begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix}$$

$\begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix}$ is an eigenvector of \mathbf{A} corresponding to the eigenvalue 2 .

$$\text{c } \begin{pmatrix} 7 & -6 & 2 \\ 1 & 2 & 3 \\ 1 & -3 & 2 \end{pmatrix} \begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 21-6 \\ 3+2 \\ 3-3 \end{pmatrix} = \begin{pmatrix} 15 \\ 5 \\ 0 \end{pmatrix} = 5 \begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix}$$

$\begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix}$ is an eigenvector of \mathbf{B} corresponding to the eigenvalue 5 .

$$\text{d } \mathbf{AB} \begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix} = \mathbf{A} \cdot \left[\mathbf{B} \begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix} \right] = \mathbf{A} 5 \begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix} = 5 \mathbf{A} \begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix} = 5 \times 2 \begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix} = 10 \begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix}$$

$\begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix}$ is an eigenvector of \mathbf{AB} corresponding to the eigenvalue 10 .

$$19 \text{ a } \mathbf{A} = \begin{pmatrix} 1 & 1 & 1 \\ -1 & 0 & 2 \\ 3 & 3 & -3 \end{pmatrix}$$

To find the characteristic equation:

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

$$(1-\lambda)[(-\lambda)(-3-\lambda)-6]-1[(-1)(-3-\lambda)-6]+1[-3+3\lambda]=0$$

$$(1-\lambda)(\lambda^2+3\lambda-6)+3-\lambda-3+3\lambda=0$$

$$\lambda^2+3\lambda-6-\lambda^3-3\lambda^2+6\lambda+3-\lambda-3+3\lambda=0$$

$$-\lambda^3-2\lambda^2+11\lambda-6=0$$

$$\lambda^3+2\lambda^2-11\lambda+6=0$$

b By Cayley-Hamilton

$$\mathbf{A}^3 + 2\mathbf{A}^2 - 11\mathbf{A} + 6\mathbf{I} = \mathbf{0}$$

$$\mathbf{A}^3 + 2\mathbf{A}^2 - 11\mathbf{A} = -6\mathbf{I}$$

$$\mathbf{A}^2 + 2\mathbf{A} - 11\mathbf{I} = -6\mathbf{A}^{-1}$$

$$\begin{aligned} \text{c } \mathbf{A}^2 + 2\mathbf{A} - 11\mathbf{I} &= \begin{pmatrix} 1 & 1 & 1 \\ -1 & 0 & 2 \\ 3 & 3 & -3 \end{pmatrix}^2 + 2 \begin{pmatrix} 1 & 1 & 1 \\ -1 & 0 & 2 \\ 3 & 3 & -3 \end{pmatrix} - 11 \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \\ &= \begin{pmatrix} 3 & 4 & 0 \\ 5 & 5 & -7 \\ -9 & -6 & 18 \end{pmatrix} + \begin{pmatrix} 2 & 2 & 2 \\ -2 & 0 & 4 \\ 6 & 6 & -6 \end{pmatrix} + \begin{pmatrix} -11 & 0 & 0 \\ 0 & -11 & 0 \\ 0 & 0 & -11 \end{pmatrix} \\ &= \begin{pmatrix} -6 & 6 & 2 \\ 3 & -6 & -3 \\ -3 & 0 & 1 \end{pmatrix} \end{aligned}$$

$$\text{Therefore } \mathbf{A}^{-1} = -\frac{1}{6} \begin{pmatrix} -6 & 6 & 2 \\ 3 & -6 & -3 \\ -3 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & -1 & -\frac{1}{3} \\ -\frac{1}{2} & 1 & \frac{1}{2} \\ \frac{1}{2} & 0 & -\frac{1}{6} \end{pmatrix}$$

Challenge

$$\mathbf{a} \quad \mathbf{A} = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \text{ and } \mathbf{B} = \begin{pmatrix} e & f \\ g & h \end{pmatrix}$$

$$\mathbf{AB} = \begin{pmatrix} ae+bg & af+bh \\ ce+dg & cf+dh \end{pmatrix}, \text{ so } \operatorname{tr}(\mathbf{AB}) = ae+bg+cf+dh$$

$$\mathbf{BA} = \begin{pmatrix} ae+cf & be+df \\ ag+ch & bg+dh \end{pmatrix}, \text{ so } \operatorname{tr}(\mathbf{BA}) = ae+cf+bg+dh$$

Therefore $\operatorname{tr}(\mathbf{AB}) = \operatorname{tr}(\mathbf{BA})$

$$\mathbf{b} \quad \text{From part a, } \operatorname{tr}(\mathbf{P}^{-1}\mathbf{MP}) = \operatorname{tr}(\mathbf{P}^{-1}(\mathbf{MP})) = \operatorname{tr}((\mathbf{MP})\mathbf{P}^{-1}) = \operatorname{tr}(\mathbf{M}(\mathbf{PP}^{-1})) = \operatorname{tr}(\mathbf{MI}) = \operatorname{tr}(\mathbf{M})$$

So $\operatorname{tr}(\mathbf{P}^{-1}\mathbf{MP}) = p+q \Rightarrow \operatorname{tr}(\mathbf{M}) = p+q$ as required.