

## Solutions

### Solution 0.1 .

1) The matrix  $D$  is similar to  $A$ , then

$$D = P^{-1}AP,$$

such that  $P$  is a square matrix and is nonsingular. This leads to

$$\begin{aligned} \det D &= \det(P^{-1}AP) \\ &= \det(P^{-1})(\det A)(\det P) \\ &= \frac{1}{\det P}(\det A)(\det P) \\ &= \det A \end{aligned}$$

2) We have that  $X$  is an eigenvector of  $A$

$$AX = \lambda X.$$

Then, we find

$$PAP^{-1}X = \lambda X.$$

This yields

$$D(P^{-1}X) = \lambda(P^{-1}X).$$

If we take that

$$Z = P^{-1}X,$$

we get

$$DZ = \lambda Z.$$

Finally, we deduce that  $Z = P^{-1}X$  is an eigenvector of  $D$ .

**Solution 0.2 .** We have that  $A$  and  $D$  are similar, then

$$D = P^{-1}AP,$$

which leads to

$$\begin{aligned} \det(D - \lambda I) &= \det(P^{-1}(A - \lambda I)P) \\ &= \det(P^{-1}) \det(A - \lambda I) \det P \\ &= \frac{1}{\det P} \det(A - \lambda I) \det P \\ &= \det(A - \lambda I) \end{aligned}$$

**Solution 0.3 .**

$$\begin{aligned} \det(A - \lambda I) &= \det(A - \lambda I)^T \\ &= \det(A^T - \lambda I^T) \\ &= \det(A^T - \lambda I) \end{aligned}$$

**Solution 0.4 .**

1) The characteristic polynomial of  $A$  is given by

$$\begin{aligned} p(\lambda) &= \det(A - \lambda I) \\ &= \begin{vmatrix} 4 - \lambda & 1 \\ 9 & 4 - \lambda \end{vmatrix} \\ &= (4 - \lambda)^2 - 9 \\ &= \lambda^2 - 8\lambda + 7 \end{aligned}$$

2) We take

$$p(\lambda) = \lambda^2 - 8\lambda + 7 = (\lambda - 1)(\lambda - 7) = 0,$$

then, the eigenvalues of  $A$  are  $\lambda_1 = 1$  and  $\lambda_2 = 7$ .

The eigenvectors of  $A$  are given by

If  $\lambda_1 = 1$ , then we get

$$(A - \lambda_1 I)X_1 = \begin{pmatrix} 3 & 1 \\ 9 & 3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}.$$

This yields

$$\begin{aligned} 3x_1 + x_2 &= 0 \\ 9x_1 + 3x_2 &= 0 \end{aligned}$$

Here, we have  $x_2 = -3x_1$ . Then, the eigenvector corresponding to  $\lambda_1$  is given by

$$X_1 = \begin{pmatrix} 1 \\ -3 \end{pmatrix}.$$

If  $\lambda_2 = 7$ , then we get

$$(A - \lambda_2 I)X_2 = \begin{pmatrix} -3 & 1 \\ 9 & -3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}.$$

This yields

$$\begin{aligned} -3x_1 + x_2 &= 0 \\ 9x_1 - 3x_2 &= 0 \end{aligned}$$

Here, we have  $x_2 = 3x_1$ . Then, the eigenvector corresponding to  $\lambda_2$  is given by

$$X_2 = \begin{pmatrix} 1 \\ 3 \end{pmatrix}.$$

3) Yes, the matrix  $A$  is diagonalizable.

4) The matrix  $P$  is

$$P = \begin{pmatrix} 1 & 1 \\ -3 & 3 \end{pmatrix},$$

and

$$P^{-1} = \frac{1}{6} \begin{pmatrix} 3 & -1 \\ 3 & 1 \end{pmatrix},$$

such that

$$D = \begin{pmatrix} 1 & 0 \\ 0 & 7 \end{pmatrix}.$$

Finally, we obtain

$$P^{-1}AP = \begin{pmatrix} \frac{1}{2} & -\frac{1}{6} \\ \frac{1}{2} & \frac{1}{6} \end{pmatrix} \begin{pmatrix} 4 & 1 \\ 9 & 4 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ -3 & 3 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 7 \end{pmatrix}.$$

**Solution 0.5 .**

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

Then, the eigenvalues of  $A$  are  $\lambda_1 = 1$  and  $\lambda_2 = \lambda_3 = 2$ . Now, we need to find the eigenvectors of  $A$ .

If  $\lambda_1 = 1$ , we get

$$(A - \lambda_1 I)X_1 = \begin{pmatrix} 0 & 2 & -3 \\ 1 & 0 & 2 \\ 1 & 0 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}.$$

Here, we have  $x_1 = -2x_3$ ,  $x_2 = \frac{3}{2}x_3$ . Then

$$X_1 = \begin{pmatrix} -2 \\ \frac{3}{2} \\ 1 \end{pmatrix}.$$

If  $\lambda_2 = \lambda_3 = 2$ , we get

$$(A - \lambda_2 I)X_2 = \begin{pmatrix} -1 & 2 & -3 \\ 1 & -1 & 2 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}.$$

Here, we have  $x_1 = -x_3$  and  $x_2 = x_3$ . Then,

$$X_2 = \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix}.$$

Finally, we deduce that  $A$  is not diagonalizable.

**Solution 0.6 .**

$$\begin{aligned}\det(A - \lambda I) &= \begin{vmatrix} -1 - \lambda & 1 & 1 \\ 0 & 3 - \lambda & 4 \\ -9 & 4 & -3 - \lambda \end{vmatrix} \\ &= (1 + \lambda)(4 - \lambda)(4 + \lambda)\end{aligned}$$

Then, the eigenvalues of  $A$  are  $\lambda_1 = -1, \lambda_2 = 4$  and  $\lambda_3 = -4$ . Now, we need to find the eigenvectors of  $A$ .

If  $\lambda_1 = -1$ , we get

$$(A - \lambda_1 I)X_1 = \begin{pmatrix} 0 & 1 & 1 \\ 0 & 4 & 4 \\ -9 & 4 & -2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}.$$

Here, we have  $x_2 = -x_3$  and  $x_1 = \frac{-2}{3}x_3$ . Then

$$X_1 = \begin{pmatrix} \frac{-2}{3} \\ -1 \\ 1 \end{pmatrix}.$$

If  $\lambda_2 = 4$ , we get

$$(A - \lambda_2 I)X_2 = \begin{pmatrix} -5 & 1 & 1 \\ 0 & -1 & 4 \\ -9 & 4 & -7 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}.$$

Here, we have  $x_2 = 4x_3$  and  $x_1 = x_3$ . Then,

$$X_2 = \begin{pmatrix} 1 \\ 4 \\ 1 \end{pmatrix}.$$

If  $\lambda_3 = -4$ , we get

$$(A - \lambda_3 I)X_3 = \begin{pmatrix} 3 & 1 & 1 \\ 0 & 7 & 4 \\ -9 & 4 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}.$$

Here, we have  $x_2 = -\frac{4}{7}x_3$  and  $x_1 = -\frac{1}{7}x_3$ . Then,

$$X_3 = \begin{pmatrix} -\frac{1}{7} \\ -\frac{4}{7} \\ 1 \end{pmatrix}.$$

Then, the matrix  $P$  is

$$P = \begin{pmatrix} -\frac{2}{3} & 1 & -\frac{1}{7} \\ -1 & 4 & -\frac{4}{7} \\ 1 & 1 & 1 \end{pmatrix},$$

and

$$P^{-1} = -\frac{21}{40} \begin{pmatrix} \frac{32}{7} & -\frac{8}{7} & 0 \\ \frac{3}{7} & -\frac{11}{7} & -\frac{5}{7} \\ -5 & \frac{21}{5} & -\frac{21}{3} \end{pmatrix}.$$

Finally, we obtain

$$P^{-1}AP = \begin{pmatrix} -\frac{672}{280} & \frac{168}{280} & 0 \\ -\frac{280}{63} & \frac{280}{11} & \frac{5}{5} \\ \frac{280}{105} & \frac{40}{105} & \frac{40}{105} \\ \frac{40}{40} & -\frac{120}{120} & \frac{120}{120} \end{pmatrix} \begin{pmatrix} -1 & 1 & 1 \\ 0 & 3 & 4 \\ -9 & 4 & -3 \end{pmatrix} \begin{pmatrix} -\frac{2}{3} & 1 & -\frac{1}{7} \\ -1 & 4 & -\frac{4}{7} \\ 1 & 1 & 1 \end{pmatrix} = \begin{pmatrix} -1 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & -4 \end{pmatrix}.$$

**Solution 0.7 .**

$$\begin{aligned} \det(A - \lambda I) &= \begin{vmatrix} 1 - \lambda & 3 & 1 \\ 0 & 4 - \lambda & 2 \\ 26 & 24 & 6 - \lambda \end{vmatrix} \\ &= (\lambda + 2)(\lambda + 1)(14 - \lambda) \end{aligned}$$

Then, the eigenvalues of  $A$  are  $\lambda_1 = -2, \lambda_2 = -1$  and  $\lambda_3 = 14$ . Now, we need to find the eigenvectors of  $A$ .

If  $\lambda_1 = -2$ , we get

$$(A - \lambda_1 I)X_1 = \begin{pmatrix} 3 & 3 & 1 \\ 0 & 6 & 2 \\ 26 & 24 & 8 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}.$$

Here, we have  $x_3 = -3x_2$  and  $x_1 = 0$ . Then

$$X_1 = \begin{pmatrix} 0 \\ 1 \\ -3 \end{pmatrix}.$$

If  $\lambda_2 = -1$ , we get

$$(A - \lambda_2 I)X_2 = \begin{pmatrix} 2 & 3 & 1 \\ 0 & 5 & 2 \\ 26 & 24 & 7 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}.$$

Here, we have  $x_3 = -\frac{5}{2}x_2$  and  $x_1 = -\frac{1}{4}x_2$ . Then,

$$X_2 = \begin{pmatrix} -\frac{1}{4} \\ 1 \\ -\frac{5}{2} \end{pmatrix}.$$

If  $\lambda_3 = 14$ , we get

$$(A - \lambda_3 I)X_3 = \begin{pmatrix} -13 & 3 & 1 \\ 0 & -10 & 2 \\ 26 & 24 & -8 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}.$$

Here, we have  $x_3 = 5x_2$  and  $x_1 = \frac{8}{13}x_2$ . Then,

$$X_3 = \begin{pmatrix} \frac{8}{13} \\ 1 \\ 5 \end{pmatrix}.$$

Then, the matrix  $P$  is

$$P = \begin{pmatrix} 0 & -\frac{1}{4} & \frac{8}{13} \\ 1 & 1 & 1 \\ -3 & -\frac{5}{2} & 5 \end{pmatrix},$$

and

$$D = \begin{pmatrix} -2 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 14 \end{pmatrix}.$$

Here, we have

$$Y' = DY,$$

Then

$$Y = \begin{pmatrix} C_1 \exp(-2t) \\ C_2 \exp(-t) \\ C_3 \exp(14t) \end{pmatrix},$$

Finally, the solution is

$$X = PY = \begin{pmatrix} 0 & -\frac{1}{4} & \frac{8}{13} \\ 1 & 1 & 1 \\ -3 & -\frac{5}{2} & 5 \end{pmatrix} \begin{pmatrix} C_1 \exp(-2t) \\ C_2 \exp(-t) \\ C_3 \exp(14t) \end{pmatrix}.$$

Then

$$X = \begin{pmatrix} -\frac{1}{4}C_2 \exp(-t) + \frac{8}{13}C_3 \exp(14t) \\ C_1 \exp(-2t) + C_2 \exp(-t) + C_3 \exp(14t) \\ -3C_1 \exp(-2t) - \frac{5}{2}C_2 \exp(-t) + 5C_3 \exp(14t) \end{pmatrix}.$$