EXERCISES: SESSION 7

Exercise 1. Given the 2×2 matrix:

$$A = \left[\begin{array}{cc} 2 & 1 \\ 1 & 2 \end{array} \right]$$

a) Compute the caracteristic polynomial of A: $Q(t) = \det(A - tI)$

b) Compute the eigenvalues of A as the roots of Q(t)

Exercise 2. Given the 2×2 matrix:

$$A = \left[\begin{array}{cc} 8 & 3\\ 2 & 7 \end{array} \right]$$

- a) Compute the caracteristic polynomial of A: $Q(t) = \det(A tI)$
- b) Compute the eigenvalues of A as the roots of Q(t)
- c) For each eigenvalue, say λ , compute the corresponding eigenvector(s) as non-zero elements of $N(A \lambda I)$

Exercise 3. Given the 2×2 matrices:

$$A = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \quad B = \begin{bmatrix} 1 & 2 \\ 0 & 1 \end{bmatrix}$$

- a) Are the eigenvalues of AB equal to the eigenvalues of A times the eigenvalues of B?
- b) Are the eigenvalues of AB equal to the eigenvalues of BA

Exercise 4. Given the following 2×2 Markov matrices:

$$A = \begin{bmatrix} 0.6 & 0.2 \\ 0.4 & 0.8 \end{bmatrix} \quad A^{\infty} = \begin{bmatrix} 1/3 & 1/3 \\ 2/3 & 2/3 \end{bmatrix}$$

- a) Find the eigenvalues and eigenvectors of A
- b) Find the eigenvalues and eigenvectors of A^∞
- c) Explain from those answers why A^{100} is close to A^{∞}

Exercise 5. Given a square matrix A:

- a) Prove that $det(A \lambda I) = det(A^t \lambda I)$
- b) The eigenvalues of A equal the eigenvalues of A^t . Why?
- c) But the eigenvectors of A may not equal the eigenvectors of A^t . Can you provide an example?

Exercise 6. Suppose that a square matrix A has eigenvalues 0, 3, 5 with linearly independent eigenvectors u, v, w.

- a) Give a basis of the null space N(A)
- b) Give a basis of the columns space C(A)
- c) Find a particular solution to the system Ax = v + w. Find all solutions.
- d) Why does the system Ax = u have no solution?

Exercise 7. Given the square matrix:

$$A = \left[\begin{array}{cc} 1 & 2\\ 0 & 3 \end{array} \right]$$

a) Factor A as CDC^{-1} with D being diagonal.

Exercise 8. Given the square matrix A:

$$A = \left[\begin{array}{rrr} 1 & 1 \\ 3 & 3 \end{array} \right]$$

a) Factor A as CDC^{-1} with D being diagonal.