MA1S12 (Timoney) Tutorial sheet 6a

[March 3-7, 2014]

Name: Solutions

1. Find the eigenvalues for the matrix

$$A = \begin{bmatrix} 5 & 1 & 0 \\ 1 & 5 & 0 \\ 0 & 0 & 6 \end{bmatrix}$$

Solution: The eigenvalues are the solutions of $det(A - \lambda I_3) = 0$. We compute

$$A - \lambda I_3 = \begin{bmatrix} 5 - \lambda & 1 & 0 \\ 1 & 5 - \lambda & 0 \\ 0 & 0 & 3 - \lambda \end{bmatrix}$$

and if we expand the determinant along the 3rd row (or 3rd column) we get

$$\det(A - \lambda I_3) = (3 - \lambda) \det \begin{bmatrix} 5 - \lambda & 1 \\ 1 & 5 - \lambda \end{bmatrix} = (3 - \lambda)((5 - \lambda)^2 - 1)$$

The roots satisfy $\lambda = 3$ and $\lambda - 5 = \pm 1$. So they are

3, 6 and 4.

Those are the eigenvalues.

2. For the same A, find unit eigenvectors (i.e. length 1 eigenvectors) for each eigenvalue. Solution: For $\lambda = 3$ we should solve the system that gives rise to doing Gaussian elimination on $[A-3I_3:0]$ or

$$\begin{bmatrix} 2 & 1 & 0 & : & 0 \\ 1 & 2 & 0 & : & 0 \\ 0 & 0 & 0 & : & 0 \end{bmatrix}$$

The eigenvector will turn out as

$$\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

For $\lambda=6$ we should solve the system that gives rise to doing Gaussian elimination on $[A-6I_3:0]$ or

$$\begin{bmatrix} -1 & 1 & 0 & : & 0 \\ 1 & -1 & 0 & : & 0 \\ 0 & 0 & -3 & : & 0 \end{bmatrix}$$

An eigenvector will turn out as

$$\begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$$

and we should normalise that to

$$\begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \\ 0 \end{bmatrix}$$

For $\lambda=4$ we should solve the system that gives rise to doing Gaussian elimination on $[A-4I_3:0]$ or

$$\begin{bmatrix} 1 & 1 & 0 & : & 0 \\ 1 & 1 & 0 & : & 0 \\ 0 & 0 & -1 & : & 0 \end{bmatrix}$$

An eigenvector will turn out as

$$\begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}$$

and we should normalise that to

$$\begin{bmatrix} 1/\sqrt{2} \\ -1/\sqrt{2} \\ 0 \end{bmatrix}$$

3. For the same A, find an orthogonal matrix P and a diagonal matrix D so that $A = PDP^t$. Solution:

$$D = \begin{bmatrix} 3 & 0 & 0 \\ 0 & 6 & 0 \\ 0 & 0 & 4 \end{bmatrix}$$

$$P = \begin{bmatrix} 0 & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ 0 & \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \\ 1 & 0 & 0 \end{bmatrix}$$

(Other possible answers multiply the columns of P by ± 1 and you can permute 3, 6 and 4 on the diagonal of D if you apply the same permutation to the columns of P.

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