

Quiz 9 Solutions, Sections 107—112

True-false

1. Every linear operator on a nonzero vector space over \mathbb{R} has at least one eigenvector.

Solution. False If all the eigenvalues of \mathbb{R} are non-real numbers, then the operator will have no eigenvectors. For example, consider L_A where

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

2. If $\det A = 0$, then A is not diagonalizable.

Solution. False Consider, for example,

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

which is diagonal but has determinant 0. \square

3. Every linear operator on a nonzero vector space over \mathbb{C} has at least one eigenvalue.

Solution. True In this case λ is an eigenvalue if and only if it is a root of the characteristic polynomial $p(t)$ of the operator. But $p(t)$ is a nonconstant polynomial with complex coefficients, so it has at least one complex root. \square

4. Let $A \in M_{n \times n}(\mathbb{C})$. If $\dim \ker A - \lambda I \leq 1$ for every $\lambda \in \mathbb{C}$, then A is diagonalizable.

Solution. False This says that the geometric multiplicity of every λ is either 0 (if $\dim \ker A - \lambda I = 0$, that is λ is not an eigenvalue of A) or 1. Thus if A has any repeated eigenvalues it will *not* be diagonalizable. For example,

$$A = \begin{pmatrix} 2 & 1 \\ 0 & 2 \end{pmatrix}$$

has

$$\dim \ker A - \lambda I = m_g(\lambda) = \begin{cases} 0 & \lambda \neq 2 \\ 1 & \lambda = 2 \end{cases}$$

but is not diagonalizable, because $m_a(2) = 2 > 1 = m_g(2)$. \square

5. If A is similar to B , then $\dim \ker A - \lambda I = \dim \ker B - \lambda I$ for every $\lambda \in \mathbb{C}$.

Solution. **True** If $A = Q^{-1}BQ$, then

$$Q^{-1}(B - \lambda I)Q = Q^{-1}BQ - \lambda Q^{-1}IQ = Q^{-1}BQ - \lambda I = A - \lambda I,$$

so $A - \lambda I$ and $B - \lambda I$ are similar as well. It follows that they have the same rank and nullity. \square

6. If A and B are diagonalizable, then $AB = BA$.

Solution. **False** This is true if A and B are *simultaneously* diagonalizable, but is not true in general. For example, take

$$A = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \text{ and } B = \begin{pmatrix} 1 & 2 \\ 3 & 7 \end{pmatrix} \quad \square$$

Written

Version 1 Consider the system of differential equations.

$$\begin{aligned} x_1'(t) &= 8x_1(t) - 6x_2(t) \\ x_2'(t) &= 9x_1(t) - 7x_2(t) \end{aligned}$$

where $x_1, x_2 : \mathbb{R} \rightarrow \mathbb{R}$ are differentiable functions. There are real numbers $\lambda_1, \lambda_2 \in \mathbb{R}$ such that every solution of this differential equation is of the form

$$\begin{aligned} x_1(t) &= a_1 e^{\lambda_1 t} + a_2 e^{\lambda_2 t} \\ x_2(t) &= b_1 e^{\lambda_1 t} + b_2 e^{\lambda_2 t} \end{aligned}$$

for some $a_1, a_2, b_1, b_2 \in \mathbb{R}$. Compute λ_1 and λ_2 .

Solution. Write the system as

$$A\vec{x}(t) = \vec{x}'(t), \quad \vec{x}(t) = \begin{pmatrix} x_1(t) \\ x_2(t) \end{pmatrix}, \quad A = \begin{pmatrix} 8 & -6 \\ 9 & -7 \end{pmatrix}.$$

The characteristic polynomial of A is

$$\begin{aligned} \begin{vmatrix} 8 - \lambda & -6 \\ 9 & -7 - \lambda \end{vmatrix} &= -(8 - \lambda)(7 + \lambda) + 6 \cdot 9 = -(56 - 7\lambda + 8\lambda - \lambda^2) + 54 \\ &= \lambda^2 + \lambda - 2 = (\lambda - 2)(\lambda + 1), \end{aligned}$$

so we can diagonalize $A = QDQ^{-1}$ with

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

We do not actually need to compute Q . Setting $\vec{y}(t) = Q^{-1}\vec{x}(t)$, we see that

$$\vec{y}'(t) = \begin{pmatrix} 2 & 0 \\ 0 & -1 \end{pmatrix} \vec{y}(t) \Rightarrow \vec{y}(t) = \begin{pmatrix} c_1 e^{2t} \\ c_2 e^{-t} \end{pmatrix}.$$

Therefore

$$\vec{x}(t) = Q\vec{y}(t) = \begin{pmatrix} a_1 e^{2t} + a_2 e^{-t} \\ b_1 e^{2t} + b_2 e^{-t} \end{pmatrix}$$

for some a_i and b_i , and we conclude that $\lambda_1 = 2$, $\lambda_2 = -1$. □

Version 2 Let a_n be a sequence of numbers defined by $a_0 = 0$, $a_1 = 1$, and

$$a_{n+2} = a_{n+1} + 2a_n.$$

There is an explicit formula for a_n of the form

$$a_n = c_1 \lambda_1^n + c_2 \lambda_2^n.$$

Compute λ_1 and λ_2 (you don't need to find the constants c_1 or c_2 .)

Solution. We can describe this system by

$$\begin{pmatrix} 0 & 1 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} a_n \\ a_{n+1} \end{pmatrix} = \begin{pmatrix} a_{n+1} \\ a_{n+2} \end{pmatrix}.$$

In particular, we see that

$$A^n \begin{pmatrix} a_0 \\ a_1 \end{pmatrix} = \begin{pmatrix} a_n \\ a_{n+1} \end{pmatrix}, \quad A = \begin{pmatrix} 0 & 1 \\ 1 & 2 \end{pmatrix}$$

The characteristic polynomial of A is

$$\begin{vmatrix} -\lambda & 1 \\ 1 & 2 - \lambda \end{vmatrix} = -\lambda(2 - \lambda) - 1 = \lambda^2 - 2\lambda - 1 = (\lambda - 2)(\lambda + 1),$$

so we can diagonalize $A = Q^{-1}DQ$ with

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

We do not actually need to compute Q . Since

$$A^n = Q^{-1} \begin{pmatrix} 2^n & 0 \\ 0 & (-1)^n \end{pmatrix} Q,$$

we get that

$$\begin{pmatrix} a_{n+1} \\ a_{n+2} \end{pmatrix} = A^n \begin{pmatrix} a_0 \\ a_1 \end{pmatrix} = A^n \begin{pmatrix} 0 \\ 1 \end{pmatrix} = Q^{-1} \begin{pmatrix} 2^n & 0 \\ 0 & (-1)^n \end{pmatrix} Q \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

We see that a_n must be of the form $c_1 2^n + c_2 (-1)^n$, so $\lambda_1 = 2$ and $\lambda_2 = -1$. □

Version 3 Set

$$A = \begin{pmatrix} 7 & -4 & 0 \\ 8 & -5 & 0 \\ 6 & -6 & 3 \end{pmatrix}$$

Find an invertible matrix Q and a diagonal matrix D such that

$$Q^{-1}AQ = D.$$

You do not need to compute Q^{-1} . *Hint:* The characteristic polynomial of A is $(3 - \lambda)^2(\lambda + 1)$.

Solution. The correct matrices are

$$Q = \begin{pmatrix} 1 & 1 & 0 \\ 2 & 1 & 0 \\ \frac{3}{2} & 0 & 1 \end{pmatrix}, \quad D = \begin{pmatrix} -1 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 3 \end{pmatrix}.$$

To find these, we compute the characteristic polynomial of A as

$$\begin{aligned} \begin{vmatrix} 7 - \lambda & -4 & 0 \\ 8 & -5 - \lambda & 0 \\ 6 & -6 & 3 - \lambda \end{vmatrix} &= -(3 - \lambda) \begin{vmatrix} 7 - \lambda & -4 \\ 8 & -5 - \lambda \end{vmatrix} \\ &= (\lambda - 3) [(7 - \lambda)(-5 - \lambda) + 4 \cdot 8] \\ &= (\lambda - 3) [-35 + 5\lambda - 7\lambda + \lambda^2 + 32] \\ &= (\lambda - 3) [\lambda^2 - 2\lambda - 3\lambda] \\ &= (\lambda - 3)(\lambda - 3)(\lambda + 1). \end{aligned}$$

We then compute eigenvectors:

$$\ker A + 1I = \ker \begin{pmatrix} 8 & -4 & 0 \\ 8 & -4 & 0 \\ 6 & -6 & 4 \end{pmatrix} \text{ is spanned by } \begin{pmatrix} 1 \\ 2 \\ \frac{3}{2} \end{pmatrix}$$

and similarly

$$\ker A - 3I = \ker \begin{pmatrix} 4 & -4 & 0 \\ 8 & -8 & 0 \\ 6 & -6 & 0 \end{pmatrix} \text{ is spanned by } \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \text{ and } \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}.$$

□