

Look up details in text, too.

Name: Solutions

Math 511 April 8, 2010

(Work will be graded on the basis of clarity as well as accuracy.)

(20) 1. True-False. Write  $T$  or  $F$  and give a reason in each case. If the answer is  $F$ , try to give an example.

(a) If  $A$  is an  $n \times n$  matrix with  $n$  distinct eigenvalues, then  $A$  is similar to a diagonal matrix.  $T$  Ch 5

(b) If  $A$  is  $n \times n$  with  $n$  distinct eigenvalues, then it is invertible.

False!  $\begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$  has distinct e-values, but  $\det = 0$

(c) If  $Ax = 2x$  and  $Ay = 3y$  then  $x$  and  $y$  are orthogonal.

No - see problem 4. But it is true if  $A, B$  symmetric

(d) If  $A$  and  $B$  are similar then they have the same eigenvalues.

$A = MBM^{-1}$  so  $\det(A - \lambda I) = (\det M) \det(B - \lambda I) \frac{1}{\det M}$

(e) If  $A$  and  $B$  are similar they have the same eigenvectors.

False. Eigenvectors of  $A$  are columns of  $M$  when  $A = M \Lambda M^{-1}$ , an eigenvectors of  $\Lambda$  are  $e_1, \dots, e_n$

(15) 2. Write the differential equation  $y'' + 6y' - 2y = 0$  in the form  $x' = Ax$  where  $A$  is a  $2 \times 2$  matrix.

You have to tell me what are  $x$  and  $A$ ,

$$x = \begin{pmatrix} y \\ y' \end{pmatrix} \quad x' = \begin{pmatrix} y' \\ y'' \end{pmatrix}. \text{ So}$$

$$x' = \begin{pmatrix} 0 & 1 \\ 2 & -6 \end{pmatrix} x$$

- (15) 3. Let  $V$  be the vector space of  $2 \times 2$  real symmetric matrices (so that  $M^T = M$  for  $M \in V$ ).

(a) What is the dimension of  $V$ ; prove it by exhibiting a basis for  $V$ .

*This was discussed in almost same situation in class,  
your basis has to be  $2 \times 2$  matrices,*

$$\text{dim} = 3$$

$$\text{Basis: } \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$$

*(there are only 3 independent ~~are~~ entries in any symmetric  $M$ .)*

- (30) 4. This question has several parts. Let

$$A = \begin{bmatrix} -1 & 1 \\ 1 & -1 \end{bmatrix}.$$

(a) Find the eigenvalues and eigenvectors of  $A$ . Show work.

*eigenvectors!*

$$\lambda = 0$$

*eigenvector  $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$*

$$\lambda = -2$$

*eigenvector  $\begin{pmatrix} 1 \\ -1 \end{pmatrix}$*

(Continued on next page.)

(b) Write all matrices  $S, \Lambda, S^{-1}$  which appear in the factorization  $A = S\Lambda S^{-1}$  where  $\Lambda$  is diagonal and  $A$  is from (a).

$$S = \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \quad S^{-1} = -\frac{1}{2} \begin{pmatrix} -1 & -1 \\ -1 & 1 \end{pmatrix} = \begin{pmatrix} \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} \end{pmatrix}$$

$$\Lambda = \begin{pmatrix} 0 & 0 \\ 0 & 2 \end{pmatrix}$$

$$A = S\Lambda S^{-1}$$

(c) What is  $e^{At}$ ? How do you know it is never singular?

$$e^{At} = S e^{\Lambda t} S^{-1} = S \begin{pmatrix} 1 & 0 \\ 0 & e^{2t} \end{pmatrix} \begin{pmatrix} \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} \end{pmatrix} \\ = \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & e^{2t} \end{pmatrix} \begin{pmatrix} \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} \end{pmatrix}$$

To take  $\det e^{At}$ , take product of these three! (Simple)

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(d) Solve the differential equation

(1)

$$x'(t) = Ax(t),$$

(same matrix  $A$ ) (it will be the sum of two special solutions), and uses work from the first parts.

$$x(t) = c e^{0t} \begin{pmatrix} 1 \\ 1 \end{pmatrix} + d e^{-2t} \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

(e) For what initial condition(s) (i. e. choice of  $x(0)$ ) will the solution to (1) tend to zero as  $t \rightarrow \infty$ ?

Need  $c=0$  in (d)