DSE - Graph Theory, Discrete Mathematics and Opt. - Exercises 18th Oct 2019

(1) Find the eigenvalues and eigenvectors of A, A^2 , A^{-1} , and A + 4I where:

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

Check that $det(A) = \lambda_1 \lambda_2$.

(2) Find the two eigenvalues λ_1 , λ_2 , and the corresponding eigenvectors, of the matrix A,

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

let $\mathbf{V} \in \mathbb{R}^2$ an eigenvector for the eigenvalue λ_1 , and $\mathbf{W} \in \mathbb{R}^2$ an eigenvector for the eigenvalue λ_2 , show that the two vectors \mathbf{V} and \mathbf{W} are linearly independent.

(3) Find one eigenvector for the given matrix corresponding to the given eigenvalue,

$$\begin{bmatrix} 3 & 1 \\ 2 & 4 \end{bmatrix}, \lambda = 5, \begin{bmatrix} 1 & 3 \\ 4 & 5 \end{bmatrix}, \lambda = -1.$$

(4) Find the dimension of the subspace (eigenspace) of all eigenvectors corresponding to the eigenvalue $\lambda = 2$ for the matrix

$$\begin{bmatrix} 3 & 4 & 2 \\ 1 & 6 & 2 \\ 1 & 4 & 4 \end{bmatrix}.$$

Find a basis for this eigenspace.

(5) Let *M* be the matrix

$$\left[\begin{array}{rrr} 3 & 2 \\ 2 & 6 \end{array}\right].$$

Find the eigenvalues λ_1, λ_2 , and a corresponding unit eigenvectors \mathbf{V}_1 , and \mathbf{V}_2 . Let U the matrix with the same columns as these eigenvectors. Check that

$$M = U \left[\begin{array}{cc} \lambda_1 & 0\\ 0 & \lambda_2 \end{array} \right] U^T.$$

This example is a particular case of the following Theorem.

If A is a real symmetric matrix, then there is an orthogonal matrix Q that diagonalizes A, that is, $Q^T A Q = D$, where D is diagonal. Why?