

**Instructions:** This quiz is closed book, closed note, and an individual effort. **Show all work to receive full credit.** Unless the question specifies, you should provide an exact answer. If you get stuck, please attempt to explain what you want to do. This may give more partial credit.

**WRITE THIS PARAGRAPH ON WHAT YOU SUBMIT ALONG WITH A SIGNATURE AND DATE.**

I, \_\_\_\_\_, will not under any circumstance use an online source, my peers, my notes, or any other resource besides my own knowledge to complete this quiz. I will show all my work to demonstrate my knowledge on the topic.

1. If  $A$  has  $\lambda_1 = 2$  with eigenvector  $\mathbf{x}_1 = (1, 0)$  and  $\lambda_2 = 5$  with eigenvector  $\mathbf{x}_2 = (1, 1)$ , find  $A$ .

**Solution 1.**  $A = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & 0 \\ 0 & 5 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 5 \\ 0 & 5 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 3 \\ 0 & 5 \end{bmatrix}.$

2. The block  $B$  has eigenvalues 1 and 2. The block  $C$  has eigenvalues 3 and 4. The block  $D$  has eigenvalues 5 and 7. Find the eigenvalues of  $A$  if

$$A = \begin{bmatrix} B & C \\ 0 & D \end{bmatrix} = \begin{bmatrix} 0 & 1 & 3 & 0 \\ -2 & 3 & 0 & 4 \\ 0 & 0 & 6 & 1 \\ 0 & 0 & 1 & 6 \end{bmatrix}.$$

Before rolling your sleeves up and doing this out, try to reason what may happen.

**Solution 2.**  $A$  will have eigenvalues 1, 2, 5 and 7 since  $C$  when taking the determinant of  $A$  the values in  $C$  will always multiply the bottom left 2 by 2 matrix of all zeros. Meanwhile,  $B$  and  $D$  are not!

3. Diagonalize  $A$  and compute  $X\Lambda X^{-1}$  to prove this formula for  $A^k$ :

$$A = \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix} \qquad A^k = \frac{1}{2} \begin{bmatrix} 1 + 3^k & 1 - 3^k \\ 1 - 3^k & 1 + 3^k \end{bmatrix}$$

**Solution 3.**  $\det(A - \lambda I) = \begin{vmatrix} 2 - \lambda & -1 \\ -1 & 2 - \lambda \end{vmatrix} = (2 - \lambda)^2 - 1 = \lambda^2 - 4\lambda + 3 = (\lambda - 3)(\lambda - 1).$

Thus,  $\lambda_1 = 1$  and  $\lambda_2 = 3$ .

$$\begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \Rightarrow x = y \Rightarrow \mathbf{x}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}.$$

$$\begin{bmatrix} -1 & -1 \\ -1 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \Rightarrow x = -y \Rightarrow \mathbf{x}_2 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}.$$

$$X = \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix}, \Lambda = \begin{bmatrix} 1 & 0 \\ 0 & 3 \end{bmatrix}, \text{ and } X^{-1} = (1/2) \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}.$$

$$\text{Thus, } A = (1/2) \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 3 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}.$$

$$\begin{aligned} A^k &= (1/2) \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix} \left( \begin{bmatrix} 1 & 0 \\ 0 & 3 \end{bmatrix} \right)^k \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} = (1/2) \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 3^k \end{bmatrix} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} \\ &= (1/2) \begin{bmatrix} 1 & -3^k \\ 1 & 3^k \end{bmatrix} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} = (1/2) \begin{bmatrix} 1+3^k & 1-3^k \\ 1-3^k & 1+3^k \end{bmatrix}. \end{aligned}$$

4. Find two  $\lambda$ 's and  $\mathbf{x}$ 's so that  $\mathbf{u} = e^{\lambda t} \mathbf{x}$  solves

$$\frac{d\mathbf{u}}{dt} = \begin{bmatrix} 4 & 3 \\ 0 & 1 \end{bmatrix} \mathbf{u}.$$

What combination  $\mathbf{u} = c_1 e^{\lambda_1 t} \mathbf{x}_1 + c_2 e^{\lambda_2 t} \mathbf{x}_2$  starts from  $\mathbf{u}(0) = (5, -2)$ ?

**Solution 4.**  $\det(A - \lambda I) = (4 - \lambda)(1 - \lambda) = (\lambda - 4)(\lambda - 1)$ . Thus,  $\lambda_1 = 1$  and  $\lambda_2 = 4$ .

$$\begin{bmatrix} 3 & 3 \\ 0 & 0 \end{bmatrix} \Rightarrow 3x + 3y = 0 \Rightarrow x = -y \Rightarrow \mathbf{x}_1 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}.$$

$$\begin{bmatrix} 0 & 3 \\ 0 & -3 \end{bmatrix} \Rightarrow \mathbf{x}_2 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}.$$

Thus,  $\mathbf{u} = c_1 e^t \begin{bmatrix} -1 \\ 1 \end{bmatrix} + c_2 e^{4t} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} -c_1 e^t + c_2 e^{4t} \\ c_1 e^t \end{bmatrix}$ . Since  $\mathbf{u}(0) = (5, -2)$ , we have  $-c_1 + c_2 = 5$

and  $c_1 = -2$ . Thus,  $c_2 = 3$ . Therefore,  $\mathbf{u} = \begin{bmatrix} 2e^t + 3e^{4t} \\ 2e^t \end{bmatrix}$ .

5. Find an orthonormal matrix  $Q$  that diagonalizes  $S = \begin{bmatrix} -2 & 6 \\ 6 & 7 \end{bmatrix}$ .

**Solution 5.**  $\det(S - \lambda I) = (-2 - \lambda)(7 - \lambda) - 36 = \lambda^2 - 5\lambda - 50 = (\lambda - 10)(\lambda + 5)$ . Thus,  $\lambda_1 = 10$  and  $\lambda_2 = -5$ .

$$\begin{bmatrix} -12 & 6 \\ 6 & -3 \end{bmatrix} \Rightarrow 6x - 3y = 0 \Rightarrow 2x = y \Rightarrow \mathbf{x}_1 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}.$$

$\begin{bmatrix} 3 & 6 \\ 6 & 12 \end{bmatrix} \Rightarrow 3x + 6y = 0 \Rightarrow x = -2y \Rightarrow \mathbf{x}_2 = \begin{bmatrix} -2 \\ 1 \end{bmatrix}$ . These are orthogonal since  $S$  is symmetric. Thus, we normalize.

$$\mathbf{q}_1 = \frac{1}{\sqrt{5}} \begin{bmatrix} 1 \\ 2 \end{bmatrix} \text{ and } \mathbf{q}_2 = \frac{1}{\sqrt{5}} \begin{bmatrix} -2 \\ 1 \end{bmatrix}. \text{ Therefore, } Q = \begin{bmatrix} \frac{\sqrt{5}}{5} & \frac{-2\sqrt{5}}{5} \\ \frac{2\sqrt{5}}{5} & \frac{\sqrt{5}}{5} \end{bmatrix}.$$

6. For which numbers  $b$  and  $c$  are ALL these matrices positive definite?

$$S = \begin{bmatrix} 1 & b \\ b & 9 \end{bmatrix} \quad S = \begin{bmatrix} 2 & 4 \\ 4 & c \end{bmatrix} \quad S = \begin{bmatrix} c & b \\ b & c \end{bmatrix}$$

**Solution 6.** 1)  $9 - b^2$  must be positive. This is true for  $b^2 < 9$ . Thus,  $-3 < b < 3$ .

2)  $2c - 16$  must be positive. Thus,  $c > 8$ . This also takes care of the condition for the upper left  $c$  being positive.

3)  $c^2 - b^2$  must be positive. This is true for  $c^2 > b^2$ . This is true given the above restrictions on  $c$  and  $b$ .

Thus, the conditions composed in (1) and (2) are enough for all 3 matrices to be positive definite.