

## ES.1803 Linear Algebra Solutions, Spring 2024

### Problem 1.

(a) Find the eigenvalues and eigenvectors of  $A = \begin{bmatrix} 1 & -10 \\ 3 & -1 \end{bmatrix}$ .

**Solution:** Characteristic equation:  $\lambda^2 + 29 = 0 \Rightarrow \lambda = \pm\sqrt{29}i$ .

Basic eigenvectors (bases of  $\text{Null}(A - \lambda I)$ ): We do this using the shortcut for  $2 \times 2$  matrices instead of row reduction.

$\lambda = \sqrt{29}i$ :  $(A - \lambda I) = \begin{bmatrix} 1 - \sqrt{29}i & -10 \\ 3 & -1 - \sqrt{29}i \end{bmatrix}$ . Basic eigenvector:  $\mathbf{v} = \begin{bmatrix} 1 + \sqrt{29}i \\ 3 \end{bmatrix}$ . (Or

we could take  $\begin{bmatrix} 10 \\ 1 - \sqrt{29}i \end{bmatrix}$ .)

$\lambda = -\sqrt{29}i$ : Use complex conjugate, basic eigenvector:  $\overline{\mathbf{v}_1} = \begin{bmatrix} 1 - \sqrt{29}i \\ 3 \end{bmatrix}$ .

(b) Find the eigenvalues and eigenvectors of  $A = \begin{bmatrix} -8 & 7 \\ 1 & -2 \end{bmatrix}$ .

**Solution:** Characteristic equation:  $\lambda^2 + 10\lambda + 9 = 0 \Rightarrow \lambda = -1, -9$ .

Basic eigenvectors (bases of  $\text{Null}(A - \lambda I)$ ): We do this using the shortcut for  $2 \times 2$  matrices instead of row reduction.

$\lambda = -1$ :  $(A - \lambda I) = \begin{bmatrix} -7 & 7 \\ 1 & -1 \end{bmatrix}$ . Basic eigenvector:  $\mathbf{v} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ .

$\lambda = -9$ :  $(A - \lambda I) = \begin{bmatrix} 1 & 7 \\ 1 & 7 \end{bmatrix}$ . Basic eigenvector:  $\mathbf{v} = \begin{bmatrix} 7 \\ -1 \end{bmatrix}$ .

### Problem 2.

Suppose that the matrix  $B$  has eigenvalues 2, 7 and 7, with eigenvectors

$$\begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 5 \\ 1 \\ 0 \end{bmatrix}$$

respectively.

(a) Calculate  $e^{Bt}$ .

**Solution:**  $S =$  matrix with eigenvectors as columns  $= \begin{bmatrix} 1 & 1 & 5 \\ -1 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}$ .

$\Lambda =$  diagonal matrix of eigenvalues  $= \begin{bmatrix} 2 & 0 & 0 \\ 0 & 7 & 0 \\ 0 & 0 & 7 \end{bmatrix}$ .

By diagonalization,  $B = S\Lambda S^{-1}$ . So,

$$e^{Bt} = Se^{\Lambda t}S^{-1} = \frac{1}{6} \begin{bmatrix} 1 & 1 & 5 \\ -1 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} e^{2t} & 0 & 0 \\ 0 & e^{7t} & 0 \\ 0 & 0 & e^{7t} \end{bmatrix} \begin{bmatrix} 1 & -5 & 1 \\ 0 & 0 & 6 \\ 1 & 1 & -1 \end{bmatrix} = \frac{1}{6} \begin{bmatrix} e^{2t} + 5e^{7t} & -5e^{2t} + 5e^{7t} & -e^{2t} + e^{7t} \\ -e^{2t} + e^{7t} & 5e^{2t} + e^{7t} & e^t - e^{7t} \\ 0 & 0 & 6e^{7t} \end{bmatrix}.$$

(Really, the unmultiplied out form is the better answer!)

(b) *What are the eigenvalues and eigenvectors of  $e^{Bt}$ ?*

**Solution:** Looking at the diagonalization  $e^{Bt} = Se^{\Lambda t}S^{-1}$  it is clear the eigenvalues are  $e^t$ ,  $e^{7t}$ ,  $e^{7t}$  and the corresponding eigenvectors are the same as those of  $B$ .

(c) *Give an argument based on transformations why  $B = \begin{bmatrix} 1 & 1 & 5 \\ -1 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 7 & 0 \\ 0 & 0 & 7 \end{bmatrix} \begin{bmatrix} 1 & 1 & 5 \\ -1 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}^{-1}$  has the eigenvalues and eigenvectors given in Part (a).*

**Solution:** We need to show  $B \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}$ ,  $B \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} = 7 \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$  and  $B \begin{bmatrix} 5 \\ 1 \\ 0 \end{bmatrix} = 7 \begin{bmatrix} 5 \\ 1 \\ 0 \end{bmatrix}$ .

For writing ease, we'll write  $B = SAS^{-1}$ . The argument is the same for all three eigenvectors, so we'll just do the first one.

Since  $S \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}$  (first column of  $S$ ),  $S^{-1}$  the opposite mapping:  $S^{-1} \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ .

We also know the diagonal matrix  $\Lambda$  maps  $\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$  to  $2 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ .

We can now see how  $B = SAS^{-1}$  maps  $\begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}$ .

$$SAS^{-1} \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} = S\Lambda \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = S \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix} = 2 \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}.$$

This shows  $\begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}$  is an eigenvector of  $B$  with eigenvalue 2. The other eigenvalue/eigenvector pairs behave the same way.

(d) *What is the solution to  $\mathbf{x}' = B\mathbf{x}$  with  $\mathbf{x}(0) = \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix}$ ?*

**Solution:** Solution is

$$\begin{aligned} \mathbf{x}(t) = e^{Bt}\mathbf{x}_0 &= \frac{1}{6} \begin{bmatrix} e^t + 5e^{7t} & -5e^t + 5e^{7t} & -e^t + e^{7t} \\ -e^t + e^{7t} & 5e^t + e^{7t} & e^t - e^{7t} \\ 0 & 0 & 6e^{7t} \end{bmatrix} \\ &= \frac{1}{6} \begin{bmatrix} e^t + 5e^{7t} & -5e^t + 5e^{7t} \\ -e^t + e^{7t} & 5e^t + e^{7t} \end{bmatrix} \begin{bmatrix} 2 \\ 0 \\ 0 \end{bmatrix} = \frac{1}{3} \begin{bmatrix} e^t + 5e^{7t} \\ -e^t + e^{7t} \\ 0 \end{bmatrix}. \end{aligned}$$

(e) *Decouple the system  $\mathbf{x}' = B\mathbf{x}$ . That is, make a change of variables and write the DE in the new variables.*

**Solution:** Decoupling is just the change of variables  $\mathbf{u} = S^{-1}\mathbf{x}$ . So,

$$\mathbf{u} = S^{-1}\mathbf{x} \Leftrightarrow \begin{bmatrix} u \\ v \\ w \end{bmatrix} = \begin{bmatrix} 1 & 1 & 5 \\ -1 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}^{-1} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \Leftrightarrow u = x/6 - 5y/6 + z/6; \quad v = z; \quad w = x/6 + y/6 - z/6.$$

In these coordinates the decoupled system is  $\mathbf{u}' = \Lambda\mathbf{u}$ :

$$\begin{bmatrix} u' \\ v' \\ w' \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 7 & 0 \\ 0 & 0 & 7 \end{bmatrix} \begin{bmatrix} u \\ v \\ w \end{bmatrix}.$$

**Problem 3.**

Let  $R = \begin{bmatrix} 1 & 0 & 2 & 3 \\ 0 & 1 & 3 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$  and suppose  $R$  is the reduced row echelon form for  $A$ .

(a) *What is the rank of  $A$ ?*

**Solution:**  $A$  and  $R$  have the same rank. Two pivots in  $R$  implies rank = 2.

(b) *Find a basis for the null space of  $A$ .*

**Solution:**  $A$  and  $R$  have the same null space. The third and fourth variables are free. The strategy is to set one free variable to 1 and the others to 0 and solve for the pivot variables.

One way to do this computation is to write out the matrix multiplication as a linear combination of the columns and solve by inspection.

For example, set  $x_3 = 1$ ,  $x_4 = 0$  and solve for  $x_1$  and  $x_2$ :

$$\begin{bmatrix} 1 & 0 & 2 & 3 \\ 0 & 1 & 3 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ 1 \\ 0 \end{bmatrix} = \mathbf{0} \quad \Rightarrow \quad x_1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + x_2 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + \begin{bmatrix} 2 \\ 3 \\ 0 \end{bmatrix} = \mathbf{0}$$

By inspection we can see that  $x_1 = -2$ ,  $x_2 = -3$ . So, one basis vector is  $\begin{bmatrix} -2 \\ -3 \\ 1 \\ 0 \end{bmatrix}$ .

Similarly, with  $x_3 = 0$ ,  $x_4 = 1$  we get a basis vector  $\begin{bmatrix} -3 \\ -1 \\ 0 \\ 1 \end{bmatrix}$ . Thus a basis is  $\begin{bmatrix} -2 \\ -3 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -3 \\ -1 \\ 0 \\ 1 \end{bmatrix}$ .

One simple way to present this is to show all the work underneath the columns, i.e.,

$$\begin{array}{cccc} \begin{bmatrix} 1 & 0 & 2 & 3 \\ 0 & 1 & 3 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} & & & \\ x_1 & x_2 & x_3 & x_4 \\ -2 & -3 & 1 & 0 \\ -3 & -1 & 0 & 1 \end{array}$$

(c) Suppose the column space of  $A$  has basis  $\begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$ ,  $\begin{bmatrix} 3 \\ 1 \\ 1 \end{bmatrix}$ . Find a possible matrix for  $A$ . That is, give a matrix with RREF  $R$  and the given column space.

**Solution:** Looking at  $R$ , Columns 1 and 2 are pivot columns. We put the given basis vectors in those columns:

$$A = \begin{bmatrix} 1 & 3 & * & * \\ 1 & 1 & * & * \\ 0 & 1 & * & * \end{bmatrix}$$

The free columns of  $R$  are linear combinations of the pivot columns and those of  $A$  are the same linear combinations. In  $R$  it is clear that

$$\text{Col}_3 = 2 \cdot \text{Col}_1 + 3 \cdot \text{Col}_2 \quad \text{and} \quad \text{Col}_4 = 3 \cdot \text{Col}_1 + \text{Col}_2.$$

So,

$$A = \begin{bmatrix} 1 & 3 & 11 & 6 \\ 1 & 1 & 5 & 4 \\ 0 & 1 & 3 & 1 \end{bmatrix}.$$

(d) Find a matrix with the same reduced echelon form but such that  $\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$  and  $\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$  are in its column space.

**Solution:** We found the relationships between the columns in Part (c). So we put the given columns as pivot columns and construct the free columns from these relationships:

$$\begin{bmatrix} 1 & 1 & 5 & 4 \\ 1 & 2 & 8 & 5 \\ 1 & 3 & 11 & 6 \end{bmatrix}$$

Note: you could put any other basis for the subspace generated by  $\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$  and  $\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$  in the pivot columns and adjust the free columns accordingly.

#### Problem 4.

Suppose  $A = \begin{bmatrix} a & b & c \\ 0 & 2 & e \\ 0 & 0 & 3 \end{bmatrix}$ .

(a) What are the eigenvalues of  $A$ ?

**Solution:** For an upper triangular matrix the eigenvalues are the diagonal entries:  $a$ , 2, 3.

(b) For what value (or values) of  $a, b, c, e$  is  $A$  singular (non-invertible)?

**Solution:**  $\det(A) =$  product of eigenvalues. So  $A$  is singular when  $a = 0$ . The parameters  $b, c, e$  can take any values.

(c) What is the minimum rank of  $A$  (as  $a, b, c, e$  vary)? What's the maximum?

**Solution:** When  $a = 0$ , the null space is dimension 1, so rank = 2.

When  $a \neq 0$ ,  $A$  is invertible, so has rank = 3.

(d) Suppose  $a = -5$ . In the system  $\mathbf{x}' = A\mathbf{x}$ , is the equilibrium at the origin stable or unstable.

**Solution:** The two positive eigenvalues imply the system is unstable.

**Problem 5.**

Suppose that  $A = S \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix} S^{-1}$ .

(a) What are the eigenvalues of  $A$ ?

**Solution:** The eigenvalues are the same as the diagonal matrix, i.e., 1, 2, 3.

(b) Express  $A^2$  and  $A^{-1}$  in terms of  $S$ .

**Solution:**  $A^2 = S \begin{bmatrix} 1 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 9 \end{bmatrix} S^{-1}$ ;  $A^{-1} = S \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1/2 & 0 \\ 0 & 0 & 1/3 \end{bmatrix} S^{-1}$ .

(c) What would I need to know about  $S$  in order to write down the most rapidly growing exponential solution to  $\mathbf{x}' = A\mathbf{x}$ ?

**Solution:** You need to know the eigenvector that goes with the eigenvalue 3. That is, you need to know the third column of  $S$ .

**Problem 6.**

(a) An orthogonal matrix is one where the columns are orthonormal (mutually orthogonal and unit length). Equivalently,  $S$  is orthogonal if  $S^{-1} = S^T$ .

Let  $A = \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix}$ . Find an orthogonal matrix  $S$  and a diagonal matrix  $\Lambda$  such that  $A = S\Lambda S^{-1}$

**Solution:** The problem is asking us to diagonalize  $A$ , taking care that the matrix  $S$  is orthogonal.

$A$  has characteristic equation:  $\lambda^2 - 2\lambda - 3$ . So it has eigenvalues  $\lambda_1 = -1$ ,  $\lambda_2 = 3$ . By inspection (or computation), we have eigenvectors  $\mathbf{v}_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$ ,  $\mathbf{v}_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ .

These are clearly orthogonal to each other. We normalize their lengths and use the normalized eigenvectors in the matrix  $S$ .

$$S = \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ -1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix}; \quad \Lambda = \begin{bmatrix} -1 & 0 \\ 0 & 3 \end{bmatrix} \quad \Rightarrow \quad A = S\Lambda S^{-1}.$$

Note:  $A$  is a symmetric matrix. It turns out that symmetric matrix has an orthonormal set of basic eigenvectors.

(b) Decouple the equation  $\mathbf{x}' = A\mathbf{x}$ , with  $A = \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix}$ .

**Solution:** The decoupling change of variable is  $\mathbf{u} = S^{-1}\mathbf{x} \Leftrightarrow \begin{bmatrix} u_1 \\ u_2 \end{bmatrix} = \begin{bmatrix} 1/\sqrt{2} & -1/\sqrt{2} \\ 1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$ .

The decoupled system is  $\mathbf{u}' = \begin{bmatrix} -1 & 0 \\ 0 & 3 \end{bmatrix} \mathbf{u} \Leftrightarrow \begin{cases} u_1' = -u_1 \\ u_2' = 3u_2 \end{cases}$ .

**Problem 7.**

Suppose  $A$  has eigenvalues  $-2$  and  $-3$  with corresponding eigenvectors  $\begin{bmatrix} 1 \\ 2 \end{bmatrix}$  and  $\begin{bmatrix} 1 \\ -1 \end{bmatrix}$ .

(a) Compute  $A^{-1}$  explicitly.

**Solution:** We know  $A = S\Lambda S^{-1}$ , where  $S = \begin{bmatrix} 1 & 1 \\ 2 & -1 \end{bmatrix}$  is the matrix of eigenvectors and

$\Lambda = \begin{bmatrix} -2 & 0 \\ 0 & -3 \end{bmatrix}$ . So,  $A^{-1} = S\Lambda^{-1}S^{-1}$ . Computing, we find  $S^{-1} = \frac{1}{3} \begin{bmatrix} 1 & 1 \\ 2 & -1 \end{bmatrix}$  and

$$A^{-1} = S\Lambda^{-1}S^{-1} = \frac{1}{3} \begin{bmatrix} 1 & 1 \\ 2 & -1 \end{bmatrix} \begin{bmatrix} -1/2 & 0 \\ 0 & -1/3 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 2 & -1 \end{bmatrix} = \frac{1}{18} \begin{bmatrix} -7 & -1 \\ -2 & -8 \end{bmatrix}.$$

(b) Consider the system  $\begin{bmatrix} x' \\ y' \end{bmatrix} = A \begin{bmatrix} x \\ y \end{bmatrix}$ . Find a change of coordinates

$$u = ax + by, \quad v = cx + dy$$

so that in these new coordinates the system becomes  $u' = r_1u$  and  $v' = r_2v$ . Also give the values of  $r_1$  and  $r_2$ .

**Solution:**  $\begin{bmatrix} u \\ v \end{bmatrix} = S^{-1} \begin{bmatrix} x \\ y \end{bmatrix} = \frac{1}{3} \begin{bmatrix} 1 & 1 \\ 2 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$ .

Thus,  $\boxed{u = x/3 + y/3; \quad v = 2x/3 - y/3}$ ,  $r_1$  and  $r_2$  are the eigenvalues  $\boxed{r_1 = -2, r_2 = -3}$ .

**Problem 8.**

Let  $A = \begin{bmatrix} 1 & 4 & 2 & 2 \\ 2 & 8 & 1 & 9 \\ 1 & 4 & 1 & 7 \end{bmatrix}$

(a) Put  $A$  in reduced row echelon form.

**Solution:**

$$\begin{aligned} \begin{bmatrix} 1 & 4 & 2 & 2 \\ 2 & 8 & 5 & 9 \\ 1 & 4 & 3 & 7 \end{bmatrix} &\xrightarrow{\substack{R_2 = R_2 - 2R_1 \\ R_3 = R_3 - R_1}} \begin{bmatrix} 1 & 4 & 2 & 2 \\ 0 & 0 & 1 & 5 \\ 0 & 0 & 1 & 5 \end{bmatrix} \xrightarrow{R_3 = R_3 - R_2} \begin{bmatrix} 1 & 4 & 2 & 2 \\ 0 & 0 & 1 & 5 \\ 0 & 0 & 0 & 0 \end{bmatrix} \\ &\xrightarrow{R_1 = R_1 - 2R_2} \boxed{\begin{bmatrix} 1 & 4 & 0 & -8 \\ 0 & 0 & 1 & 5 \\ 0 & 0 & 0 & 0 \end{bmatrix}}. \end{aligned}$$

(b) Give a basis for the column space of  $A$ .

**Solution:** The pivot columns are Columns 1 and 3. These columns of  $A$  give a basis for

the column space:  $\boxed{\begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}}$ .

**Problem 9.**

The matrix  $A$  has reduced row echelon form  $R = \begin{bmatrix} 1 & 5 & 0 & 4 \\ 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix}$ .

(a) *What is the rank of  $A$ ?*

**Solution:** Two pivots, so rank = 2.

(b) *Find a basis for the null space of  $A$ .*

**Solution:** The reduced matrix and  $A$  have the same null space. The free variables are  $x_2$  and  $x_4$ . Using our usual notation to set them alternately to 1 and 0, we find

$$\begin{array}{cccc} \begin{bmatrix} 1 & 5 & 0 & 4 \\ 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix} & & & \\ x_1 & x_2 & x_3 & x_4 & & & & \\ -5 & 1 & 0 & 0 & & & & \\ -4 & 0 & -2 & 1 & & & & \end{array}$$

The vectors  $\begin{bmatrix} -5 \\ 1 \\ 0 \\ 0 \end{bmatrix}$ ,  $\begin{bmatrix} -4 \\ 0 \\ -2 \\ 1 \end{bmatrix}$  form a basis of the null space.

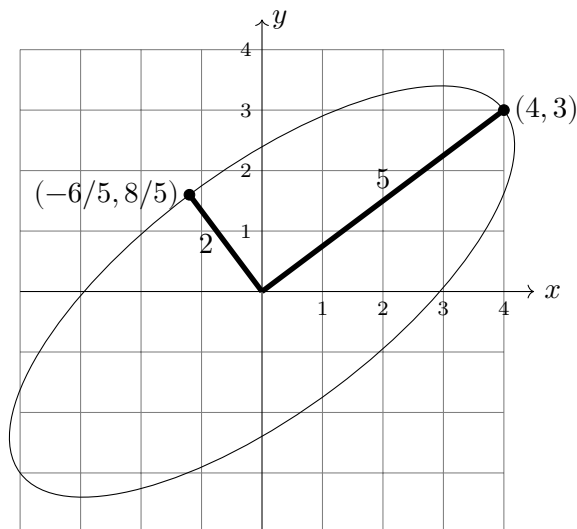
(c) *Find a matrix  $A$  with reduced row echelon form  $R$  and such that the equations  $A\mathbf{x} = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$*

*and  $A\mathbf{x} = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$  can both be solved.*

**Solution:** We can only solve  $A\mathbf{x} = \mathbf{b}$  if  $\mathbf{b}$  is in the column space. So we put the two vectors above as the pivot columns of  $A$   $\begin{bmatrix} 1 & * & 0 & * \\ 0 & * & 1 & * \\ 1 & * & 0 & * \end{bmatrix}$ . The free columns must satisfy the same relations with the pivot columns as  $R$ . These were found when we found the null space.

That is,  $\text{Col}_2 = 5 \text{Col}_1$  and  $\text{Col}_3 = 4 \text{Col}_1 + 2 \text{Col}_4$ . We get  $A = \begin{bmatrix} 1 & 5 & 0 & 4 \\ 0 & 0 & 1 & 2 \\ 1 & 5 & 0 & 4 \end{bmatrix}$ .

**Problem 10.** (a) *Consider the ellipse shown. The axes are drawn in with their lengths and endpoints.*



Find a matrix  $A$  such that multiplication by  $A$  transforms this ellipse into the unit circle.

**Solution:** We can write  $A$  in one go by noting that we want  $A$  to map the ellipse's major axis to  $[1 \ 0]^T$  and its minor axis to  $[0, 1]^T$ . We are given these axes, so we can easily write the inverse matrix that sends the standard basis to the axes of the ellipse.

$$A^{-1} = \begin{bmatrix} 4 & -6/5 \\ 3 & 8/5 \end{bmatrix} \Rightarrow A = \frac{1}{10} \begin{bmatrix} 8/5 & 6/5 \\ -3 & 4 \end{bmatrix} = \begin{bmatrix} 8/50 & 6/50 \\ -3/10 & 4/10 \end{bmatrix}.$$

(You could also find this as a rotation by  $-\tan^{-1}(3/4)$  followed by scaling  $x$  by  $1/5$  and  $y$  by  $1/2$ .)

(b) Suppose  $A$  is a matrix with eigenvalue  $\lambda$  and corresponding eigenvector  $\mathbf{v}$ . Show that the block matrix  $\begin{bmatrix} 0 & A \\ A & 0 \end{bmatrix}$  has eigenvalues  $\pm\lambda$  and find an eigenvector for each one.

**Solution:** Since  $A\mathbf{v} = \lambda\mathbf{v}$ , we have  $\begin{bmatrix} 0 & A \\ A & 0 \end{bmatrix} \begin{bmatrix} \mathbf{v} \\ \mathbf{v} \end{bmatrix} = \begin{bmatrix} A\mathbf{v} \\ A\mathbf{v} \end{bmatrix} = \begin{bmatrix} \lambda\mathbf{v} \\ \lambda\mathbf{v} \end{bmatrix}$ . So,  $\begin{bmatrix} \mathbf{v} \\ \mathbf{v} \end{bmatrix}$  is an eigenvector with eigenvalue  $\lambda$ .

Likewise,  $\begin{bmatrix} 0 & A \\ A & 0 \end{bmatrix} \begin{bmatrix} \mathbf{v} \\ -\mathbf{v} \end{bmatrix} = \begin{bmatrix} -A\mathbf{v} \\ A\mathbf{v} \end{bmatrix} = \begin{bmatrix} -\lambda\mathbf{v} \\ \lambda\mathbf{v} \end{bmatrix} = -\lambda \begin{bmatrix} \mathbf{v} \\ -\mathbf{v} \end{bmatrix}$ . We've found an eigenvector with eigenvalue  $-\lambda$ .

End linear algebra practice for final solutions



MIT OpenCourseWare

<https://ocw.mit.edu>

ES.1803 Differential Equations

Spring 2024

For information about citing these materials or our Terms of Use, visit: <https://ocw.mit.edu/terms>.