

HW 3 • SPRING 2020 • PROF. BOYLAND

1. Let

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

- (a) Compute (by hand) the eigenvalues and eigenvectors of A .
- (b) Give a matrix X so that

$$X^{-1}AX = \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix}$$

where λ_1 and λ_2 are the eigenvalues you computed in part (a).

2. Let

$$A = \begin{pmatrix} -2 & -2 \\ 5 & 4 \end{pmatrix}$$

Compute (by hand) the eigenvalues and eigenvectors of A .

3. Assume $\{\vec{u}_1, \dots, \vec{u}_n\}$ is an orthonormal set. If

$$\vec{w} = \sum_{i=1}^n \alpha_i \vec{u}_i$$

show that

$$\|\vec{w}\|^2 = \sum_{i=1}^n \alpha_i^2$$

4. Your answer must include your code and the results of running it. You should use built-in or library functions of your system. In Matlab consult the documentation for `rand` and `eig`.

- (a) Create a (4×4) -matrix A whose entries are random numbers between 0 and 1.
- (b) Compute the matrix X and the matrix $D = \text{diag}(\lambda_1, \dots, \lambda_4)$ so that

$$X^{-1}AX = D$$

and verify this by computing $X^{-1}AX - D$ and seeing that it is (very close to) the zero matrix.