

SOLUTIONS TO MATH 201 FINAL FALL 06

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

(a) Give the definition of ' $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}$  is a *linearly independent set*' in terms of linear combinations or linear relations. Use this definition to show that  $\mathcal{B} = \{\mathbf{e}_3, \mathbf{e}_1 + \mathbf{e}_2, \mathbf{e}_1 - \mathbf{e}_2\}$  is a *basis* of  $\mathbb{R}^3$ .

(b) Determine the  $\mathcal{B}$ -matrix of  $A$  where  $\mathcal{B}$  is the basis in part (a).

(c) Determine all real numbers  $c$  for which the equation (for  $\mathbf{x} \in \mathbb{R}^3$ )  $A\mathbf{x} = c\mathbf{x}$  has a non-trivial solution.

**Sol.** (a)  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$  are linearly independent if and only if the only solution to

$$c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_k\mathbf{v}_k = \mathbf{0}.$$

is  $c_1 = c_2 = \dots = c_k = 0$ . If

$$c_1\mathbf{e}_3 + c_2(\mathbf{e}_1 + \mathbf{e}_2) + c_3(\mathbf{e}_1 - \mathbf{e}_2) = (c_2 + c_3)\mathbf{e}_1 + (c_2 - c_3)\mathbf{e}_2 + c_1\mathbf{e}_3 = \mathbf{0}$$

then since  $\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3$  are linearly independent we must have  $c_2 + c_3 = c_2 - c_3 = c_1 = 0$ , and it is easy to see that this implies that  $c_1 = c_2 = c_3 = 0$  which implies that  $\mathbf{e}_3, \mathbf{e}_1 + \mathbf{e}_2, \mathbf{e}_1 - \mathbf{e}_2$  are linearly independent. Since it is three vectors in a three dimensional space this implies that they form a basis.

(b)  $A$  determines a linear transformation  $T(\mathbf{x}) = A\mathbf{x}$ . If we express  $\mathbf{x}$  and  $T(\mathbf{x})$  in the basis  $\mathbf{b}_1 = \mathbf{e}_3, \mathbf{b}_2 = \mathbf{e}_1 + \mathbf{e}_2, \mathbf{b}_3 = \mathbf{e}_1 - \mathbf{e}_2$ , then the linear transformation of their coefficients;

$$\begin{array}{ccc} \mathbf{x} = c_1\mathbf{b}_1 + c_2\mathbf{b}_2 + c_3\mathbf{b}_3 & \xrightarrow{A} & T(\mathbf{x}) = d_1\mathbf{b}_1 + d_2\mathbf{b}_2 + d_3\mathbf{b}_3 \\ \downarrow & & \downarrow \\ [\mathbf{x}]_{\mathcal{B}} = \begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix} & \xrightarrow{B} & [T(\mathbf{x})]_{\mathcal{B}} = \begin{bmatrix} d_1 \\ d_2 \\ d_3 \end{bmatrix} \end{array}$$

has matrix  $B$  such that  $\mathbf{d} = B\mathbf{c}$ . Substituting  $\mathbf{b}_i$  in for  $\mathbf{x}$  we see that

$$B = \begin{bmatrix} | & | & | \\ [T(\mathbf{b}_1)]_{\mathcal{B}} & [T(\mathbf{b}_2)]_{\mathcal{B}} & [T(\mathbf{b}_3)]_{\mathcal{B}} \\ | & | & | \end{bmatrix}$$

We have  $T(\mathbf{b}_1) = \begin{bmatrix} 2 \\ 2 \\ -2 \end{bmatrix} = 2\mathbf{b}_2 - 2\mathbf{b}_1$ ,  $T(\mathbf{b}_2) = \begin{bmatrix} 5 \\ 3 \\ -1 \end{bmatrix} = 4\mathbf{b}_2 + \mathbf{b}_3 - \mathbf{b}_1$  and  $T(\mathbf{b}_3) = \begin{bmatrix} -1 \\ -1 \\ 1 \end{bmatrix} = -\mathbf{b}_2 + \mathbf{b}_1$

so  $B = \begin{bmatrix} -2 & -1 & 1 \\ 2 & 4 & -1 \\ 0 & 1 & 0 \end{bmatrix}$ . One sees that  $T(\mathbf{b}_1 + 2\mathbf{b}_3) = \mathbf{0}$  so 0 is an eigenvalue.

$$\begin{aligned} (c) \quad \begin{vmatrix} 2-\lambda & 3 & 2 \\ 1 & 2-\lambda & 2 \\ 0 & -1 & -2-\lambda \end{vmatrix} &= \begin{vmatrix} 2-\lambda & 2 & -\lambda \\ 1 & 1-\lambda & -\lambda \\ 0 & -1 & -2-\lambda \end{vmatrix} = \begin{vmatrix} -\lambda & \lambda & \lambda \\ 1 & 1-\lambda & -\lambda \\ 0 & -1 & -2-\lambda \end{vmatrix} = \lambda \begin{vmatrix} -1 & 1 & 1 \\ 1 & 1-\lambda & -\lambda \\ 0 & -1 & -2-\lambda \end{vmatrix} \\ &= \lambda \begin{vmatrix} -1 & 1 & 1 \\ 0 & 2-\lambda & 1-\lambda \\ 0 & -1 & -2-\lambda \end{vmatrix} = -\lambda \begin{vmatrix} 2-\lambda & 1-\lambda \\ -1 & -2-\lambda \end{vmatrix} = -\lambda(\lambda^2 - \lambda - 3) = -\lambda((\lambda - 1/2)^2 - 13/4). \end{aligned}$$

Hence the eigenvalues are 0 and  $1/2 \pm \sqrt{21/4}$ .

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

- (a) Determine all vectors  $\mathbf{x}$  that satisfy the linear system  $A\mathbf{x} = \mathbf{0}$ .  
 (b) Explain why  $W = \{\mathbf{b} \in \mathbb{R}^4; A\mathbf{x} = \mathbf{b} \text{ is consistent}\}$  is a *subspace* of  $\mathbb{R}^4$ .  
 (c) Let  $W$  be the set in part (b). Show that  $\mathbf{b}_1 = 3\mathbf{e}_1 + 2\mathbf{e}_2 + \mathbf{e}_3 - \mathbf{e}_4 \in W$ .  
 (d) Let  $\mathbf{b}_1$  be as in part (c). Let  $\mathbf{x}_1$  be **one** vector that satisfies  $A\mathbf{x}_1 = \mathbf{b}_1$ . Explain why the solution set of  $A\mathbf{x} = \mathbf{b}_1$  equals the set of all vectors of the following form:  $\mathbf{x}_1$  plus a solution of the equation in part (a).

**Sol.** (a) Row reduction on the augmented matrix gives

$$\left[ \begin{array}{ccc|c} 2 & 3 & 2 & 0 \\ 1 & 2 & 2 & 0 \\ 0 & 1 & 2 & 0 \\ 0 & -1 & -2 & 0 \end{array} \right] \Leftrightarrow \left[ \begin{array}{ccc|c} 0 & -1 & -2 & 0 \\ 1 & 2 & 2 & 0 \\ 0 & 1 & 2 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right] \Leftrightarrow \left[ \begin{array}{ccc|c} 1 & 2 & 2 & 0 \\ 0 & 1 & 2 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right] \Leftrightarrow \left[ \begin{array}{ccc|c} 1 & 0 & -2 & 0 \\ 0 & 1 & 2 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

Hence the solution set is  $\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = x_3 \begin{bmatrix} 2 \\ -2 \\ 1 \end{bmatrix}$ .

- (b) We need to show that  $\mathbf{b} \in W$  and  $\mathbf{d} \in W$  then  $\mathbf{b} + \mathbf{d} \in W$  and  $c\mathbf{b} \in W$  for any scalar  $c$ . If  $\mathbf{b} \in W$  and  $\mathbf{d} \in W$  then  $\mathbf{b} = A\mathbf{x}$  and  $\mathbf{d} = A\mathbf{y}$  for some  $\mathbf{x}$  and  $\mathbf{y}$ . Hence  $\mathbf{b} + \mathbf{d} = A\mathbf{x} + A\mathbf{y} = A(\mathbf{x} + \mathbf{y})$  so  $\mathbf{b} + \mathbf{d} \in W$ . Similarly, if  $\mathbf{b} \in W$  then  $c\mathbf{b} = cA\mathbf{x} = A(c\mathbf{x})$  so  $c\mathbf{b} \in W$ .  
 (c)  $\mathbf{b}_1$  is seen to there be the second column of  $A$  so it is equal to  $A\mathbf{e}_2$ .  
 (d) Let  $\mathbf{x}$  be any solution to  $A\mathbf{x} = \mathbf{b}_1$ . Then  $A(\mathbf{x} - \mathbf{x}_1) = A\mathbf{x} - A\mathbf{x}_1 = \mathbf{b}_1 - \mathbf{b}_1 = \mathbf{0}$  and hence  $\mathbf{x} - \mathbf{x}_1$  is a solution to the linear system in (a).

3. (a) Let  $A = \begin{bmatrix} 4 & -3 \\ -3 & -4 \end{bmatrix}$ . Determine a diagonal matrix  $D$ , and an orthogonal matrix  $S$  for which  $A = SDS^{-1}$ . Multiply out  $SDS^{-1}$  to check that your answer is correct.  
 (b) Let  $B = \begin{bmatrix} 4 & 3 \\ -3 & -4 \end{bmatrix}$ . Determine whether  $B$  is similar to the matrix  $A$  from part (a) in  $\mathbb{R}^{2 \times 2}$ .

**Sol.** (a) The characteristic polynomial is  $(4-\lambda)(-4-\lambda) - 9 = \lambda^2 - 25 = (\lambda - 5)(\lambda + 5)$ . We have  $\text{Ker}(A+5I) = \text{Span}\left\{\begin{bmatrix} 1 \\ 3 \end{bmatrix}\right\}$  and  $\text{Ker}(A-5I) = \text{Span}\left\{\begin{bmatrix} -3 \\ 1 \end{bmatrix}\right\}$ .

Let  $S = \frac{1}{\sqrt{10}} \begin{bmatrix} 1 & -3 \\ 3 & 1 \end{bmatrix}$ ,  $D = \begin{bmatrix} -5 & 0 \\ 0 & 5 \end{bmatrix}$ .

- (b) The characteristic polynomial is  $(4-\lambda)(-4-\lambda) + 9 = \lambda^2 - 7 = (\lambda - \sqrt{7})(\lambda + \sqrt{7})$ . Since similar matrices have the same eigenvalues  $B$  can not be similar to  $A$ .

4. Let  $P_4$  be, as usual, the linear space of polynomials of degree  $\leq 4$ .

(a) Specify an isomorphism  $\Phi : P_4 \rightarrow \mathbb{R}^n$ , for some  $n$ . Explain why it is an isomorphism.

(b) *True or False:* Every linear transformation  $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$  is an isomorphism. **Explain.**

(c) *True or False:* There exists an inner product on  $P_4$  with the property that  $\{1, t, t^2, t^3, t^4\}$  is an orthonormal set. **Explain.**

(d) (Convince yourself that  $\mathcal{U} = \{2, 3 - t, 4t - t^2, 5 - t^3, 6 - t^4\}$  is a basis for  $P_4$ .) Determine the  $\mathcal{U}$ -coordinate vector of  $t^4 + t$ .

**Sol.** An isomorphism is an invertible linear transformation.

(a) Let  $\Phi$  be the linear transformation taking polynomials  $a_0 + a_1x + a_2x^2 + a_3x^3 + a_4x^4$  to  $(a_0, a_1, a_2, a_3, a_4) \in \mathbb{R}^5$ . It is onto since one can pick any coefficients and it is one to one since the zero polynomial is the only polynomial with all the coefficients equal to 0.

(b) False,  $T$  has to be invertible.

(c) True, because one can compose with the isomorphism in (a) and take the standard inner product in  $\mathbb{R}^5$ .

(d) It is a basis because the set in (c) is a basis and one can obtain it from that set.  $t^4 + t = -(6 - t^4) + 3 \cdot 2 - (3 - t) + (3/2)2$ .

5. (a) Let  $V$  be a linear space. Suppose that  $\lambda$  is an eigenvalue of the linear transformation  $T : V \rightarrow V$ . Derive the fact that  $\lambda^2$  is an eigenvalue of  $T^2$ .

(b) Determine all matrices in  $\mathbb{R}^{3 \times 3}$  that are both symmetric and orthogonal, and describe them geometrically. [Suggestion: Express the two conditions in terms of 'transpose'.]

**Sol.** (a) Since  $\lambda$  is an eigenvalue there is a  $\mathbf{v} \neq \mathbf{0}$  such that  $T\mathbf{v} = \lambda\mathbf{v}$ . Hence  $T^2\mathbf{v} = T(T(\mathbf{v})) = T(\lambda\mathbf{v}) = \lambda T(\mathbf{v}) = \lambda^2\mathbf{v}$  which proves that  $\lambda^2$  is an eigenvalue for  $T^2$ .

(b)  $A^T A = I$  and  $A^T = A$  so  $A^2 = I$ . Moreover  $A$  is diagonalizable so  $A = QDQ^T$ , where  $D$  is diagonal and  $Q^T Q = Q Q^T = I$ . Hence  $A^2 = QDQ^T D Q^T = QD^2 Q^T = I$  so  $D^2 = Q^T I Q = I$ . It follows that the eigenvalues of  $A$  are all  $-1$  or  $1$ . On the other if  $D$  is diagonal with  $\pm 1$  in the diagonals then  $A = QDQ^T$  then  $A^2 = Q^T D^2 Q = Q^T I Q = I$ .

6. Determine the matrix (for the standard basis of  $\mathbb{R}^5$ ) of the orthogonal projection of  $\mathbb{R}^5$  onto the 'plane' with equations  $x_1 - x_5 = 0$ ,  $x_1 + x_2 + x_3 + x_4 = 0$ .

**Sol.** We need to find an orthonormal set of vectors spanning the intersection of the two hyper-planes  $W = \{\mathbf{x} \in \mathbb{R}^5; x_1 - x_5 = 0, \text{ and } x_1 + x_2 + x_3 + x_4 = 0\}$ . First we find 3 linearly independent vectors.  $x_3, x_4$  and  $x_5$  are free variables so the solution to the system is

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = x_3 \begin{bmatrix} 0 \\ -1 \\ 1 \\ 0 \\ 0 \end{bmatrix} + x_4 \begin{bmatrix} 0 \\ -1 \\ 0 \\ 1 \\ 0 \end{bmatrix} + x_5 \begin{bmatrix} 1 \\ -1 \\ 0 \\ 0 \\ 1 \end{bmatrix}.$$

Next we can use Gram-Schmidt to construct an orthonormal set from these three vectors. However, one can be a bit clever about it to do less work. The first and second vector above lie in the subset  $W_1 = \{(0, x_2, x_3, x_4, 0) \in \mathbb{R}^5; x_2 + x_3 + x_4 = 0\} \subset W$ . It is easy to find two orthogonal vectors in the three dimensional subset  $W'_1 = \{(x_2, x_3, x_4) \in \mathbb{R}^3; x_2 + x_3 + x_4 = 0\}$ .

In fact we can take  $\mathbf{v}'_1 = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$  and  $\mathbf{v}'_2 = \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix}$  and then we get two orthogonal vectors in

$W$  by setting the first and last component to be 0. Additionally we need one vector in  $(x_1, x_2, x_3, x_4, x_5) \in W$  that is orthogonal to  $W_1$ , and since the first and second component in  $W_1$  is zero this means the vector  $(x_2, x_3, x_4)$  has to be orthogonal to the plane  $W'_1$ , and hence be proportional to the normal  $(1, 1, 1)$  to this plane. Moreover we must have  $x_1 = x_5$  so it must be of the form  $(x_1, 1, 1, 1, x_5)$  but for this to lie in  $W$  we must have  $x_1 + 1 + 1 + 1 = 0$  and hence must be  $(-3, 1, 1, 1, -3)$ .

Hence we get three orthogonal vectors by  $\mathbf{v}_1 = \begin{bmatrix} 0 \\ -1 \\ 0 \\ 1 \\ 0 \end{bmatrix}$ ,  $\mathbf{v}_2 = \begin{bmatrix} 0 \\ 1 \\ -2 \\ 1 \\ 0 \end{bmatrix}$ ,  $\mathbf{v}_3 = \begin{bmatrix} -3 \\ 1 \\ 1 \\ 1 \\ -3 \end{bmatrix}$ , and we get

three orthonormal vectors by  $\mathbf{u}_1 = \mathbf{v}_1/\|\mathbf{v}_1\|$ ,  $\mathbf{u}_2 = \mathbf{v}_2/\|\mathbf{v}_2\|$ ,  $\mathbf{u}_3 = \mathbf{v}_3/\|\mathbf{v}_3\|$ .

The projection is given by  $\text{Proj}_W(\mathbf{x}) = (\mathbf{u}_1 \cdot \mathbf{x})\mathbf{u}_1 + (\mathbf{u}_2 \cdot \mathbf{x})\mathbf{u}_2 + (\mathbf{u}_3 \cdot \mathbf{x})\mathbf{u}_3$ . This can be written as a matrix product  $\text{Proj}_W(\mathbf{x}) = \mathbf{u}_1\mathbf{u}_1^T\mathbf{x} + \mathbf{u}_2\mathbf{u}_2^T\mathbf{x} + \mathbf{u}_3\mathbf{u}_3^T\mathbf{x} = (\mathbf{u}_1\mathbf{u}_1^T + \mathbf{u}_2\mathbf{u}_2^T + \mathbf{u}_3\mathbf{u}_3^T)\mathbf{x}$ . Hence the matrix for the projection is  $P = \mathbf{u}_1\mathbf{u}_1^T + \mathbf{u}_2\mathbf{u}_2^T + \mathbf{u}_3\mathbf{u}_3^T = QQ^T$ , where  $Q = \begin{bmatrix} | & | & | \\ \mathbf{u}_1 & \mathbf{u}_2 & \mathbf{u}_3 \\ | & | & | \end{bmatrix}$ .

7. For which  $a \in \mathbb{R}$ ,  $b \in \mathbb{R}$  does the matrix  $A = \begin{bmatrix} 2 & 0 & 0 \\ b & 1 & 0 \\ 0 & a & 1 \end{bmatrix}$  have an eigenbasis (for  $\mathbb{R}^3$ )?

When it does, specify an eigenbasis (depending on  $a$  and  $b$ ).

**Sol.** Since the matrix is triangular the eigenvalues are the diagonal elements 1 and 2.

$(A - I)\mathbf{x} = \mathbf{0}$  is equivalent to  $x_1 = 0$  and  $ax_2 = 0$ .

Hence if  $a \neq 0$   $\text{Ker}(A - I) = \text{Span}\left\{\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}\right\}$ , and if  $a = 0$   $\text{Ker}(A - I) = \text{Span}\left\{\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}\right\}$ .

$(A - 2I)\mathbf{x} = \mathbf{0}$  is equivalent to  $bx_1 - x_2 = 0$  and  $ax_2 - x_3 = 0$ .

$\text{Ker}(A - 2I) = \text{Span}\left\{\begin{bmatrix} 1 \\ b \\ ab \end{bmatrix}\right\}$ . Hence  $A$  has an eigenbasis only if  $a = 0$ .

8. Let  $V$  be  $\text{Span}\{1, \sin x, \cos x\}$ . The dimension of  $V$  is 3.

(c) Let  $D$  denote the linear operator on  $V$  given by  $D(f) = f'$ . Determine the complex eigenvalues of  $D$ -that includes the real ones!-and the corresponding eigenspaces.

**Sol.** The matrix is  $A = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{bmatrix}$ . The characteristic polynomial is  $\lambda(\lambda^2 + 1) = \lambda(\lambda + i)(\lambda - i)$ .

$\text{Ker}(A - iI) = \text{Span}\left\{\begin{bmatrix} 0 \\ i \\ 1 \end{bmatrix}\right\}$ ,  $\text{Ker}(A + iI) = \text{Span}\left\{\begin{bmatrix} 0 \\ -i \\ 1 \end{bmatrix}\right\}$  and  $\text{Ker}(A - 0I) = \text{Span}\left\{\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}\right\}$ ,

so the eigenvectors are  $i \sin x + \cos x$  and  $-i \sin x + \cos x$  and 1.

9. Let  $A = \begin{bmatrix} 1 & b \\ c & 1 \end{bmatrix}$ , where  $b$  and  $c$  are real scalars. Determine the set of values of  $b$  and  $c$  for which the dynamical system  $\mathbf{x}(t+1) = A\mathbf{x}(t)$  is asymptotically stable (meaning: for all initial states, the state vector tends to  $\mathbf{0}$ , as  $t \rightarrow \infty$ .)

**Sol.** The characteristic polynomial is  $(1 - \lambda)^2 - bc = (\lambda - 1 - \sqrt{bc})(\lambda - 1 + \sqrt{bc})$ .

If  $bc > 0$  the eigenvalues are  $\lambda = 1 \pm \sqrt{bc}$ , if  $bc < 0$  then  $\lambda = 1 \pm i\sqrt{|bc|}$  and if  $bc = 0$   $\lambda = 1$ . If  $bc \neq 0$  the eigenvalues are distinct and therefore we have a basis of eigenvectors  $\mathbf{b}_1$  and  $\mathbf{b}_2$ . If  $bc \neq 0$  we can therefore write  $\mathbf{x}(0) = c_1\mathbf{b}_1 + c_2\mathbf{b}_2$ . It follows that  $\mathbf{x}(k) = A^k\mathbf{x}(0) = c_1A^k\mathbf{b}_1 + c_2A^k\mathbf{b}_2 = c_1\lambda_1^k\mathbf{b}_1 + c_2\lambda_2^k\mathbf{b}_2$ . Hence  $\mathbf{x}(k) \rightarrow 0$  as  $k \rightarrow \infty$  only if  $|\lambda_1| < 1$  and  $|\lambda_2| < 1$ . If  $bc \neq 0$  at least one eigenvalue satisfy  $|\lambda| \geq 1$  so it is not asymptotically stable.

If  $b = c = 0$  the matrix is the identity so the eigenvalues are both 0 and it is not stable.

If  $c = 0$  but  $b \neq 0$  (or the other way around) then we have at least one eigenvector  $\mathbf{b}_1$  with eigenvalue  $\lambda_1 = 1$  so if the solution initially is in the state i.e.  $\mathbf{x}(0) = c_1\mathbf{b}_1$ , with  $c_1 \neq 0$  then  $\mathbf{x}(k) = c_1\mathbf{b}_1$ , for all  $k$  which does not tend to 0 as  $k \rightarrow \infty$ . Hence the system is not stable.

**Rem** If  $A = \begin{bmatrix} 1 & b \\ 0 & 1 \end{bmatrix}$  then we do not have basis of eigenvectors so we can not use this method.

It is, however, easy to see that  $A^k = \begin{bmatrix} 1 & kb \\ 0 & 1 \end{bmatrix}$ .

10. Determine whether  $q(x_1, x_2) = x_1^2 + 3x_1x_2 + 2x_2^2 = 1$  is the equation of an ellipse.

**Sol.**  $q(\mathbf{x}) = \langle \mathbf{x}, A\mathbf{x} \rangle$ , where  $A = \begin{bmatrix} 1 & 3/2 \\ 3/2 & 2 \end{bmatrix}$ . The characteristic polynomial is  $(1 - \lambda)(2 - \lambda) - 9/4 = \lambda^2 - 3\lambda + 2 - 9/4 = (\lambda - 3/2)^2 - 5/4$ , so the eigenvalues are  $\lambda_1 = 3/2 - \sqrt{5}/2 < 0$  and  $\lambda_2 = 3/2 + \sqrt{5}/2 > 0$ . Since  $A$  is symmetric we can diagonalize  $A = QDQ^T$  and we get  $q(\mathbf{x}) = \langle \mathbf{x}, QDQ^T\mathbf{x} \rangle = \langle Q^T\mathbf{x}, DQ^T\mathbf{x} \rangle = \langle \mathbf{y}, D\mathbf{y} \rangle = \tilde{q}(\mathbf{y})$ , where  $\mathbf{y} = Q^T\mathbf{x}$ . Hence  $q(\mathbf{x}) = \tilde{q}(\mathbf{y}) = \lambda_1 y_1^2 + \lambda_2 y_2^2 = 1$  is not an ellipse in the  $\mathbf{y}$  coordinates, which is just a rotation or reflection of the  $\mathbf{x}$  coordinates.

11. (a) Give an example of a  $2 \times 2$  real matrices that have the same characteristic polynomial yet they are not similar. Explain.

(b) True or False: If a matrix fails to diagonalize over  $\mathbb{R}$ , it will diagonalize over  $\mathbb{C}$ . Explain.

**Sol.** (a)  $A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$  and  $B = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$ . (b) False, e.g.  $A = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$