

- Factor  $A = \begin{bmatrix} 1 & 2 \\ 0 & 3 \end{bmatrix}$  and  $B = \begin{bmatrix} 1 & 1 \\ 3 & 3 \end{bmatrix}$  into  $X\Lambda X^{-1}$  form.
- If  $A = X\Lambda X^{-1}$ , then what are  $A^3$  and  $A^{-1}$  in terms of  $X$  and  $\Lambda$ ?
- The matrix  $A = \begin{bmatrix} 3 & 1 \\ 0 & 3 \end{bmatrix}$  is not diagonalizable because the rank of  $A - 3I$  is \_\_\_\_\_, not \_\_\_\_\_. Change one entry to make  $A$  diagonalizable. Which entries could you change and how? Explain your answer.
- $A^k = X\Lambda^k X^{-1}$  approaches the zero matrix as  $k \rightarrow \infty$  if and only if every eigenvalue of  $A$  has magnitude less than \_\_\_\_\_. Which of these matrices approaches 0 as  $k \rightarrow \infty$ ?

$$A_1 = \begin{bmatrix} 0.6 & 0.9 \\ 0.4 & 0.1 \end{bmatrix} \qquad A_2 = \begin{bmatrix} 0.6 & 0.9 \\ 0.1 & 0.6 \end{bmatrix}$$

- Diagonalize  $B = \begin{bmatrix} 5 & 1 \\ 0 & 4 \end{bmatrix}$  and compute  $X\Lambda^k X^{-1}$  to prove  $B^k = \begin{bmatrix} 5^k & 5^k - 4^k \\ 0 & 4^k \end{bmatrix}$ .
- Find the eigenvalues, eigenspaces, and the  $k$ th power of  $A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 0 & 0 \\ 1 & 0 & 0 \end{bmatrix}$ . Notice how the eigenspaces are orthogonal; this should help you find the inverse of  $X$  quickly when diagonalizing.
- Show that  $A = \begin{bmatrix} 1 & 0 \\ 1 & 0 \end{bmatrix}$  and  $B = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$  are similar by finding  $M$  so that  $B = M^{-1}AM$ . Verify your answer by multiplying.
- Find the eigenvalues and steady state eigenvectors for these Markov matrices.

$$C = \begin{bmatrix} 0.2 & 1 \\ 0.8 & 0 \end{bmatrix} \qquad D = \begin{bmatrix} 0.5 & 0.25 & 0.25 \\ 0.25 & 0.5 & 0.25 \\ 0.25 & 0.25 & 0.5 \end{bmatrix}$$

- Diagonalize  $A = \begin{bmatrix} 0.90 & 0.15 \\ 0.10 & 0.85 \end{bmatrix}$  and then find  $\lim_{k \rightarrow \infty} A^k$ .
- (a) Define  $\vec{u}_n$  and  $\vec{u}_0$ , and find a transition matrix  $A$  so that  $\vec{u}_{n+1} = A\vec{u}_n$  represents the following process. A company owns 3720 trucks that are originally distributed equally to Los Angeles, Dallas, and Chicago. Each week 10% of the LA trucks go to Dallas and 20% go to Chicago; 20% of the Dallas trucks go to LA and 30% go to Chicago; and 40% of the Chicago trucks go to LA and 50% go to Dallas.  
(b) Find the steady state if it exists, otherwise explain how you know it doesn't.

- Solve  $\frac{d\vec{u}}{dt} = \begin{bmatrix} 4 & 3 \\ 0 & 1 \end{bmatrix} \vec{u}$  using eigenvalues and eigenvectors if  $\vec{u}(0) = \begin{bmatrix} 5 \\ -2 \end{bmatrix}$ .

12.  $r(t)$  and  $w(t)$  represent the populations of rabbits and wolves respectively. Solve

$$dr/dt = 6r - 2w$$

$$dw/dt = 2r + w$$

if  $r(0) = w(0) = 30$ . After a long time, what is the ratio of rabbits to wolves?

13. A door is opened between rooms that hold  $v(0) = 30$  people and  $w(0) = 10$  people. The movement between rooms is proportional to  $v - w$ , so  $dv/dt = w - v$  and  $dw/dt = v - w$ .

(a) Show that the total  $v + w$  is constant.

(b) Find  $\vec{u}$ , the matrix in  $\frac{d\vec{u}}{dt} = A\vec{u}$ , the eigenvalues, and the eigenspaces.

(c) Find  $v$  and  $w$  at  $t = 1$  and as  $t \rightarrow \infty$ .

14. Find  $e^{At}$  if  $\begin{bmatrix} 1 & 1 \\ 0 & 3 \end{bmatrix}$ .

15. Find an orthogonal matrix  $Q$  so that  $A = \begin{bmatrix} 1 & 0 & 2 \\ 0 & -1 & -2 \\ 2 & -2 & 0 \end{bmatrix} = Q\Lambda Q^T$ .

16. Write  $A = \begin{bmatrix} 3 & 1 \\ 1 & 3 \end{bmatrix}$  and  $B = \begin{bmatrix} 9 & 12 \\ 12 & 16 \end{bmatrix}$  in the rank 1 decomposition form of the spectral theorem.

Answer "True" or "False" and then defend your answer.

17. If the columns of  $X$  are linearly independent, then  $A = X\Lambda X^{-1}$  is invertible.

18. If the columns of  $X$  are linearly independent, then  $X$  is diagonalizable.

19. If the eigenvalues of  $A$  are 2, 2, 5, then  $A$  is invertible.

20. If the eigenvalues of  $A$  are 2, 2, 5, then  $A$  is diagonalizable.

21. If  $C$  is similar to  $A$  and also similar to  $B$ , then  $A$  and  $B$  are similar.

22. The square of a Markov matrix is Markov.

23. CAS Problem (3 points): Use a CAS for the following. Submit a printed copy of the commands and answers. Let  $A = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix}$  and  $B = \begin{bmatrix} 8 & 1 \\ 1 & 0 \end{bmatrix}$ . Graph the eigenvalues  $\lambda_1(A + kB)$  and  $\lambda_2(A + kB)$  for  $-8 \leq k \leq 8$ . How close does  $\lambda_1$  come to  $\lambda_2$ ?  $\lambda_1(A + kB)$  are in the first row, first column of the diagonal matrix of eigenvalues, and  $\lambda_2(A + kB)$  are in the second row, second column.

**Brief answers**

1.  $A = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 3 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix}$        $B = \begin{bmatrix} 1 & 1 \\ 3 & -1 \end{bmatrix} \begin{bmatrix} 4 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 0.25 & 0.25 \\ 0.75 & -0.25 \end{bmatrix}$

2.  $A^3 = X\Lambda^3X^{-1}$ , and  $A^{-1} = X\Lambda^{-1}X^{-1}$

3.  $\text{rank } A - 3I$  is 1, not 0. 1 is changed to 0 or any other entry is changed to make two distinct eigenvalues.

4.  $\|\lambda\| < 1$ ;  $A_1^k$  does not converge to 0 and  $A_2^k$  does converge to 0 as  $k \rightarrow \infty$ .

5.  $B^k = X\Lambda X^{-1} = \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 5^k & 0 \\ 0 & 4^k \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$ ; multiply to complete the proof.

6.  $\lambda = 0, 2, -1$ ,  $N(A) = c \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix}$ ,  $N(A - 2I) = c \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}$ ,  $N(A + I) = c \begin{bmatrix} 1 \\ -1 \\ -1 \end{bmatrix}$ ,

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

7.  $M = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix}$

8. (a)  $\lambda_C = 1, -0.8$ ,  $\vec{u}_\infty = c(5, 4)$ ,  $c \neq 0$ . (b)  $\lambda_D = 1, 0.25, 0.25$ ,  $\vec{u}_\infty = c(1, 1, 1)$ ,  $c \neq 0$ .

9.  $A = \begin{bmatrix} 0.6 & 1 \\ 0.4 & -1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 0.75 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0.4 & -0.6 \end{bmatrix}$ , and  $A^k \rightarrow \begin{bmatrix} 0.6 & 0.6 \\ 0.4 & 0.4 \end{bmatrix}$  as  $k \rightarrow \infty$

10.  $\vec{u}_n = \# \text{ trucks in } \begin{bmatrix} \text{LA} \\ \text{Dallas} \\ \text{Chicago} \end{bmatrix} \text{ in week } n$ ;       $\begin{bmatrix} \text{LA} \\ \text{Dallas} \\ \text{Chicago} \end{bmatrix}_{n+1} = \begin{bmatrix} 0.7 & 0.2 & 0.4 \\ 0.1 & 0.5 & 0.5 \\ 0.2 & 0.3 & 0.1 \end{bmatrix} \begin{bmatrix} \text{LA} \\ \text{Dallas} \\ \text{Chicago} \end{bmatrix}_n$ ;

$\vec{u}_0 = \begin{bmatrix} 1240 \\ 1240 \\ 1240 \end{bmatrix}$ ;       $\vec{u}_\infty = \begin{bmatrix} 1800 \\ 1140 \\ 780 \end{bmatrix}$

11.  $\vec{u}(t) = 3e^{4t} \begin{bmatrix} 1 \\ 0 \end{bmatrix} + 2e^t \begin{bmatrix} 1 \\ -1 \end{bmatrix}$

12.  $r(t) = 20e^{5t} + 10e^{2t}$ , and  $\frac{r(t)}{w(t)} \rightarrow 2$  as  $t \rightarrow \infty$ .  
 $w(t) = 10e^{5t} + 20e^{2t}$

13. (a) Hint: show  $\frac{d(v+w)}{dt} = 0$

(b)  $\lambda = 0, -2$ ,  $N(A) = c(1, 1)$ ,  $N(A + 2I) = c(1, -1)$

(c)  $v(1) = 20 + 10e^{-2}$ ,  $w(1) = 20 - 10e^{-2}$ , and  $v(t) = w(t) = 20$  as  $t \rightarrow \infty$ .

14.  $e^{At} = \begin{bmatrix} e^t & 0.5(e^{3t} - e^t) \\ 0 & e^{3t} \end{bmatrix}$

15.  $Q = \frac{1}{3} \begin{bmatrix} 2 & -1 & 2 \\ -1 & 2 & 2 \\ 2 & 2 & -1 \end{bmatrix}$

16.  $A = \frac{4}{2} \begin{bmatrix} 1 \\ 1 \end{bmatrix} \begin{bmatrix} 1 & 1 \end{bmatrix} + \frac{2}{2} \begin{bmatrix} 1 \\ -1 \end{bmatrix} \begin{bmatrix} 1 & -1 \end{bmatrix}$

$B = \frac{25}{25} \begin{bmatrix} 3 \\ 4 \end{bmatrix} \begin{bmatrix} 3 & 4 \end{bmatrix}$

17. False

18. False

19. True

20. False

21. True

22. True