

1. For each matrix below, (i) determine its eigenvalues, (ii) determine $N(A - \lambda I_n)$ for every **real** eigenvalue λ , and (iii) pick a particular eigenvector associated with every real eigenvalue.

a) $A = \begin{bmatrix} 3 & -5 \\ 1 & -3 \end{bmatrix}$

b) $B = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$

c) $E = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$

d) $C = \begin{bmatrix} 1 & 2 & -1 \\ 1 & 0 & 1 \\ 4 & -4 & 5 \end{bmatrix}$

e) D an $n \times n$ diagonal matrix

2. For matrix A in problem 1 part a, confirm that $\text{trace}(A)$ is the sum of the eigenvalues and $\det(A)$ is the product of the eigenvalues.
3. Suppose F is an upper triangular matrix. Can you easily determine its eigenvalues? Its associated eigenvectors?
4. This problem refers to matrix C in problem 1 part (d). Note that you should have obtained 3 distinct eigenvalues and picked three distinct associated eigenvectors in part (iii).
- a) Explain why you know (without doing any additional computation) that the three eigenvectors you obtained are linearly independent.
- b) Let P be the 3×3 matrix with the eigenvectors as columns. Explain how you know that P is invertible.
- c) Use a computational tool to find P^{-1} .
- d) Use a computational tool to compute $P^{-1}AP$. What do you observe?
5. This problem revisits problem 1 from Homework 11, which is restated below.

Below is a system of first-order, linear, differential equations. Rewrite this system in the form $Au = \frac{du}{dt}$, $u = u(0)$ for $t = 0$. (That is, you need to define u , A , and $u(0)$. You are *not* being asked to solve the system.)

$$\frac{dv}{dt} = 4v - 5w \quad v = 8 \text{ when } t = 0$$

$$\frac{dw}{dt} = 2v - 3w \quad w = 5 \text{ when } t = 0$$

- a) Find the eigenvalues of the matrix A .
- b) Find an associated eigenvector for each eigenvalue from part (a).
- c) Find the two pure exponential solutions to the differential equation $Au = \frac{du}{dt}$ and verify that they are solutions.
- d) Solve the system $Au = \frac{du}{dt}$, $u = u(0)$ for $t = 0$.
- e) Determine $u(5)$.
- f) Describe the long-term behavior of $u(t)$.