

5.6 solve for $\frac{du}{dt} = \begin{bmatrix} 3 & 1 \\ 1 & 3 \end{bmatrix} u$, $u_0 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$, $u_0 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$

$$\lambda_1 = 2 \quad (1, -1)$$

$$\lambda_2 = 4 \quad (1, 1)$$

$$u_0 = \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} c_1 e^0 + c_2 e^0 \\ c_1 e^0 - c_2 e^0 \end{bmatrix} \quad \begin{matrix} c_1 = 1/2, c_2 = 1/2 \\ u(t) = 1/2 e^{2t} x_1 + 1/2 e^{4t} x_2 \end{matrix}$$

$$u_0 = \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} c_1 + c_2 \\ c_1 - c_2 \end{bmatrix} \quad \begin{matrix} c_1 = 1/2, c_2 = -1/2 \\ u(t) = 1/2 e^{2t} x_1 - 1/2 e^{4t} x_2 \end{matrix}$$

$$e^{At} = \frac{1}{2} \begin{bmatrix} e^{-2t} + e^{-4t} & e^{-2t} - e^{-4t} \\ e^{-2t} - e^{-4t} & e^{-2t} + e^{-4t} \end{bmatrix}$$

5.10 $\frac{du}{dt} = \begin{bmatrix} 0 & -1 & 0 \\ 1 & 0 & -1 \\ 0 & 1 & 0 \end{bmatrix} u$

$$u(t) = c_1 e^{-\sqrt{2}it} x_1 + c_2 e^{\sqrt{2}it} x_2 + c_3 e^{0t}$$

5.11 if P is a projection matrix then $P^2 = P$
 so if x is in S , there is a y so that $P^2 y = x$ and $P y = x$
 $\Rightarrow P(P y) = x$, $\Rightarrow P(x) = x$, so x is an eigenvector

5.21 $M = \begin{bmatrix} d & 0 & 0 \\ 0 & d^2 & 0 \\ 0 & 0 & d^3 \end{bmatrix}$ $A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$

$M^{-1} A M = \begin{bmatrix} 1 & d & d^2 \\ 1/d & 1 & d \\ 1/d^2 & 1/d & 1 \end{bmatrix}$ assuming $d \neq 0$

eigenvalues are $0, 0, 3$

5.23 if $Ax = \lambda_1 x$, $A^T y = \lambda_2 y$, show $x^T y = 0$

we know $(Ax)^T = x^T A^T = \lambda_1 x^T$

so $A^T y = \lambda_2 y$, $\Rightarrow (x^T A^T) y = \lambda_2 x^T y$
 $\Rightarrow \lambda_1 x^T y = \lambda_2 x^T y$, $\lambda_1 \neq \lambda_2$, so $x^T y = 0$

5.24 $A = \begin{bmatrix} 1 & z & 0 \\ z & d & c \\ 0 & 5 & 3 \end{bmatrix}$ if A is Hermitian, and has 3 diff eigenvalues
 so $c = 5$
 then d must be chosen so that
 the matrix A has 3 distinct eigenvalues.

$$5.30 \quad k \rightarrow \infty \quad \begin{bmatrix} .4 & .3 \\ .6 & .7 \end{bmatrix}^k \begin{bmatrix} 9 \\ 6 \end{bmatrix} \rightarrow \begin{bmatrix} 1/3 \\ 2/3 \end{bmatrix}$$

Pr 451 (1) a) $A = [1, 1, 1, 1]$

$$[1] \begin{bmatrix} 1/2 & 0 & 0 & 0 \\ 0 & 1/2 & 0 & 0 \\ 0 & 0 & 1/2 & 0 \\ 0 & 0 & 0 & 1/2 \end{bmatrix}$$

$$A^+ = \begin{bmatrix} 1/2 & 0 & 0 & -1/2 \\ 1/2 & 0 & -1/2 & 0 \\ 1/2 & -1/2 & 0 & 0 \\ 1/2 & 1/2 & 1/2 & 1/2 \end{bmatrix} \begin{bmatrix} 1/2 \\ 0 \\ 0 \\ 0 \end{bmatrix} [1]$$

$$B = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix} \quad \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$B^+ = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$A.2 \quad A = [1, 1, 1, 1]$$

$$A = [1] [2000] \begin{bmatrix} 1/2 & 1/2 & 1/2 & 1/2 \\ 1/2 & 1/2 & -1/2 & -1/2 \\ 1/2 & -1/2 & -1/2 & 1/2 \\ 1/2 & -1/2 & 1/2 & -1/2 \end{bmatrix}$$

$$A^+ = \begin{bmatrix} 1/4 \\ 1/4 \\ 1/4 \\ 1/4 \end{bmatrix}$$

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

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

$$B^+ = \begin{bmatrix} 0 & 1 \\ 1 & 0 \\ 0 & 0 \end{bmatrix}$$

$$C = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix}$$

$$C = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} \sqrt{2} & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ 1/\sqrt{2} & -1/\sqrt{2} \end{bmatrix}$$

$$C^+ = \begin{bmatrix} 1/2 & 0 \\ 1/2 & 0 \end{bmatrix}$$

$$A.4 \quad A = \frac{1}{\sqrt{10}} \begin{bmatrix} 10 & 6 \\ 0 & 8 \end{bmatrix}$$

$$A^T A = \begin{bmatrix} 10 & 6 \\ 6 & 10 \end{bmatrix} \quad \begin{array}{l} \lambda_1 = 16 \quad (1, 1) \\ \lambda_2 = 4 \quad (1, -1) \end{array}$$

$$S = \begin{bmatrix} 3 & 1 \\ 1 & 3 \end{bmatrix}$$

A.5 what is minimum length squares solution to $x^T = A^T b$

$$Ax = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 0 & 0 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} C \\ D \\ E \end{bmatrix} = \begin{bmatrix} 6 \\ 2 \\ 2 \end{bmatrix}$$

$$x^T = (1, \frac{1}{2}, \frac{1}{2})$$