

# Problem 1

Find all solutions of  $-(z+i)^3 = 2+2i$  giving your answers in standard form and draw them on the complex plane

Solution: We have

$$(z+i)^3 = -2-2i$$

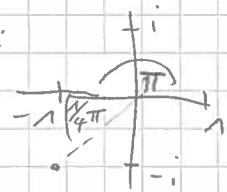
Hence  $z$  is a number of the form  $\sqrt[3]{-2-2i} - i$

We first compute the 3rd roots of  $(-2-2i)$

Note that the polar form of  $-2-2i$

is determined by  $r = 2\sqrt{1^2+1^2} = 2\sqrt{2} = \sqrt{8}$

and  $\theta = -\frac{3}{4}\pi$  Sketch:



i.e.  $-2-2i = \sqrt{8} e^{-\frac{3}{4}\pi i}$

Thus the third roots of  $-2-2i$  compute as:

$$z_1 = \sqrt[3]{\sqrt{8}} e^{-\frac{1}{4}\pi i}$$

$$z_2 = \sqrt[3]{\sqrt{8}} e^{(\frac{1}{4}\pi + \frac{2\pi}{3})i}$$

$$z_3 = \sqrt[3]{\sqrt{8}} e^{(\frac{1}{4}\pi + \frac{4\pi}{3})i}$$

Note that  $\sqrt[3]{\sqrt{8}} = \sqrt{2}$  so we find in standard form

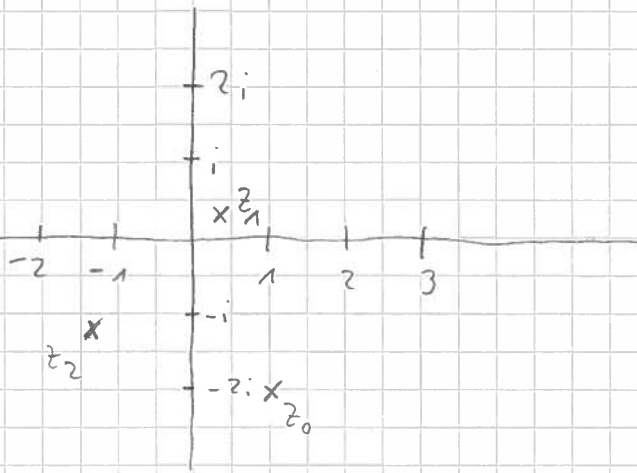
$$z_1 = \sqrt{2} \left( \frac{1}{2}\sqrt{2} - i\frac{1}{2}\sqrt{2} \right) = 1 - i$$

$$z_2 = \sqrt{2} \left( \frac{1}{2}\sqrt{2} - i\frac{1}{2}\sqrt{2} \right) \left( -\frac{1}{2} + i\frac{1}{2}\sqrt{3} \right) = \frac{(-1+\sqrt{3}) + i(\sqrt{3}+1)}{2}$$

$$z_3 = \sqrt{2} \left( \frac{1}{2}\sqrt{2} - i\frac{1}{2}\sqrt{2} \right) \left( -\frac{1}{2} - i\frac{1}{2}\sqrt{3} \right) = \frac{(-1-\sqrt{3}) + i(1-\sqrt{3})}{2}$$

Hence  $z = 1-2i$  or  $z = \frac{(-1+\sqrt{3}) + i(\sqrt{3}-1)}{2}$  or  $z = \frac{(-1-\sqrt{3}) + i(1-\sqrt{3})}{2}$

Drawing these points in the complex plane we obtain



## Problem 2

Solve the initial value problem:

$$y'' - y' - 6y = te^{3t} \quad y(0) = 0, \quad y'(0) = 0$$

Solution:

i) Solve the homogeneous differential equation.

We obtain the polynomial equation

$$\lambda^2 - \lambda - 6 = 0$$

Clearly  $\lambda = 3$  is a root of the polynomial and we

compute  $(\lambda^2 - \lambda - 6) : (\lambda - 3) = \lambda + 2$

whence  $\lambda_2 = -2$  is the other root of the polynomial

We obtain a fundamental system of solutions as

$$y_1(t) = e^{3t} \quad \text{and} \quad y_2(t) = e^{-2t}$$

ii) Construct a particular solution for the differential equation. For the right hand side we have a

trial solution: The right hand side is of the form

$$\text{Polynomial} \cdot e^{3t} \quad (\text{Note that } 3 \text{ is a root of the polynomial associated to the equation!})$$

So we try:  $y_p(t) = (At + B) \cdot te^{3t}$

$$y_p'(t) = (2At + B) e^{3t} + 3(At^2 + Bt) e^{3t}$$

$$y_p''(t) = 2Ae^{3t} + B(2A + B) e^{3t} + B(2At + B) e^{3t} + 9(At^2 + Bt) e^{3t}$$

We plug these derivatives into the equation (and divide by  $e^3$  to obtain

$$2A + 3(2At + B) + 3(2At + B) + 9(At^2 + Bt) - [2At + B + 3(At^2 + Bt)] - 6(At^2 + Bt) = t$$

Simplify and compare coefficients to arrive at

$$2A + 5B = 0$$

$$10A = 1$$

$$\text{Thus } A = \frac{1}{10} \text{ and } B = -\frac{2}{50}$$

We obtain the general solution of the differential equation:

$$y(t) = \left( \frac{1}{10} t^2 - \frac{2}{50} t + C_1 \right) e^{3t} + C_2 e^{-2t} \text{ with } C_1, C_2 \text{ constant}$$

$$\text{Now from } 0 = y(0) = C_1 + C_2$$

$$\text{and } 0 = y'(0) = -\frac{2}{50} + 3C_1 - 2C_2$$

$$\text{we derive } C_2 = -C_1$$

$$C_1 = \frac{1}{125} \text{ and } C_2 = -\frac{1}{125}$$

Thus the solution of the initial value problem is

$$\left( \frac{1}{10} t^2 - \frac{2}{50} t + \frac{1}{125} \right) e^{3t} - \frac{1}{125} e^{-2t}$$

### Problem 3

Find a particular solution of the ODE

$$y'' + 2y' + y = t^{-2}e^{-t}$$

Solution: Since we do not know a trial function for the right hand side given, we can not apply the method of undetermined coefficients.

To apply variation of parameter we compute a fundamental system of solutions for the homogeneous equation first

i) We obtain the Polynomial equation

$$(\lambda + 1)^2 = \lambda^2 + 2\lambda + 1 = 0$$

So  $\lambda = -1$  is a double root of the polynomial

ii) A fundamental solution for  $y'' + 2y' + y = 0$

is given by

$$c_1 e^{-t} + c_2 t e^{-t} \text{ with } c_1, c_2 \text{ constant}$$

Now we set

$$y_p(t) = v_1(t) e^{-t} + v_2(t) t e^{-t}$$

with unknown functions  $v_1, v_2$ .

To compute  $v_1, v_2$  compute the Wronskian

$$W(e^{-t}, t e^{-t}) = \begin{vmatrix} e^{-t} & t e^{-t} \\ -e^{-t} & e^{-t} - t e^{-t} \end{vmatrix} = e^{-2t}$$

Now we solve

$$v_1(t) = \int \frac{-t e^{-t} (t^{-2} e^{-t})}{e^{-2t}} dt = -\int \frac{1}{t} dt = -\ln(|t|)$$

$$v_2(t) = \int \frac{e^{-t} (-2 e^{-t})}{e^{-2t}} dt = \int -2 dt = -2t$$

So we obtain as particular solution of the ODE:

$$y_p(t) = -\ln(|t|) e^{-t} - \underbrace{2t e^{-t}}$$

can be omitted since it is just a hom. solution

## Problem 4

Find all solutions of the following linear system

$$5x_1 + 10x_2 - 3x_3 + 12x_4 + 8x_5 = -9$$

$$2x_1 + 4x_2 - x_3 + 5x_4 + x_5 = 1$$

$$x_1 + 2x_2 - x_3 + 2x_4 + x_5 = -1$$

$$-x_1 - 2x_2 - 3x_4 + 2x_5 = -6$$

Solution: We use Gaussian elimination on the augmented matrix associated to the linear system:

$$\left[ \begin{array}{cccccc|cccc} 5 & 10 & -3 & 12 & 8 & -9 & 1 & 2 & -1 & 2 & 1 & -1 \\ 2 & 4 & -1 & 5 & 1 & 1 & 0 & 0 & 2 & 2 & 3 & -4 \\ 1 & 2 & -1 & 2 & 1 & -1 & 0 & 0 & 1 & 1 & -1 & 3 \\ -1 & -2 & 0 & -3 & 2 & -6 & 0 & 0 & -1 & -1 & 3 & -7 \end{array} \right] \rightsquigarrow \left[ \begin{array}{cccccc|cccc} 1 & 2 & -1 & 2 & 1 & -1 & 1 & 2 & -1 & 2 & 1 & -1 \\ 0 & 0 & 1 & 1 & -1 & 3 & 0 & 0 & 2 & 2 & 3 & -4 \\ 0 & 0 & 0 & 0 & 5 & -10 & 0 & 0 & 1 & 1 & -1 & 3 \\ 0 & 0 & 0 & 0 & 2 & -4 & 0 & 0 & -1 & -1 & 3 & -7 \end{array} \right]$$

$$\rightsquigarrow \left[ \begin{array}{cccccc|cccc} 1 & 2 & -1 & 2 & 1 & -1 & 1 & 2 & 0 & 3 & 0 & 2 \\ 0 & 0 & 1 & 1 & -1 & 3 & 0 & 0 & 1 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 & 5 & -10 & 0 & 0 & 0 & 0 & 1 & -2 \\ 0 & 0 & 0 & 0 & 2 & -4 & 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right] \rightsquigarrow \left[ \begin{array}{cccccc|cccc} 1 & 2 & -1 & 2 & 1 & -1 & 1 & 2 & 0 & 3 & 0 & 2 \\ 0 & 0 & 1 & 1 & -1 & 3 & 0 & 0 & 1 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 & 5 & -10 & 0 & 0 & 0 & 0 & 1 & -2 \\ 0 & 0 & 0 & 0 & 2 & -4 & 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

We observe that  $x_1, x_3$  and  $x_5$  are basic variables  
 $x_2, x_4$  are free variables

From the basic variables we get the particular solution

$$\vec{y}_p = \begin{bmatrix} 2 \\ 0 \\ 0 \\ -2 \end{bmatrix} \text{ and from the free variables we obtain solutions for the homogeneous system:}$$

$$\vec{y}_1 = \begin{bmatrix} -2 \\ 1 \\ 0 \\ 0 \end{bmatrix} \quad \vec{y}_2 = \begin{bmatrix} -3 \\ 0 \\ 1 \\ 1 \\ 0 \end{bmatrix}$$

Now all solutions to the linear system are given by  $\vec{y}_p + c_1 \vec{y}_1 + c_2 \vec{y}_2$   $c_1, c_2 \in \mathbb{R}$

# Problem 5

Let  $V \subseteq \mathbb{R}^4$  be the subspace spanned by

$$\left\{ \begin{bmatrix} 1 \\ 2 \\ 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 3 \\ 1 \\ 2 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 3 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ -1 \\ 1 \end{bmatrix} \right\}$$

Find the orthogonal projection of  $\begin{bmatrix} 4 \\ -2 \\ 0 \\ 2 \end{bmatrix}$  onto  $V$ .

Solution: We first need an orthogonal basis of  $V$  to compute the orthogonal projection.

Run Gram-Schmidt algorithm on the generating set of  $V$ :

$$\begin{aligned} \vec{v}_1 &= \begin{bmatrix} 1 \\ 2 \\ 2 \\ 1 \end{bmatrix} & \vec{v}_2 &= \begin{bmatrix} 2 \\ 3 \\ 1 \\ 2 \end{bmatrix} - \frac{\vec{v}_1 \cdot \begin{bmatrix} 2 \\ 3 \\ 1 \\ 2 \end{bmatrix}}{\vec{v}_1 \cdot \vec{v}_1} \vec{v}_1 \\ & & &= \begin{bmatrix} 2 \\ 3 \\ 1 \\ 2 \end{bmatrix} - \frac{12}{10} \begin{bmatrix} 1 \\ 2 \\ 2 \\ 1 \end{bmatrix} \\ & & &= \frac{1}{5} \begin{bmatrix} 4 \\ 3 \\ -7 \\ 4 \end{bmatrix} \end{aligned}$$

$$\vec{v}_3 = \begin{bmatrix} 0 \\ 1 \\ 3 \\ 0 \end{bmatrix} - \frac{\vec{v}_1 \cdot \begin{bmatrix} 0 \\ 1 \\ 3 \\ 0 \end{bmatrix}}{10} \vec{v}_1 - \frac{\vec{v}_2 \cdot \begin{bmatrix} 0 \\ 1 \\ 3 \\ 0 \end{bmatrix}}{\vec{v}_2 \cdot \vec{v}_2} \vec{v}_2$$

$$= \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} \quad (\text{so } \begin{bmatrix} 0 \\ 1 \\ 3 \\ 0 \end{bmatrix} \text{ does not contribute anything and we drop it from the computation})$$

$$\vec{v}_3 = \begin{bmatrix} 1 \\ 1 \\ -1 \\ 1 \end{bmatrix} - \frac{\vec{v}_1 \cdot \begin{bmatrix} 1 \\ 1 \\ -1 \\ 1 \end{bmatrix}}{10} \vec{v}_1 - \frac{\vec{v}_2 \cdot \begin{bmatrix} 1 \\ 1 \\ -1 \\ 1 \end{bmatrix}}{\vec{v}_2 \cdot \vec{v}_2} \vec{v}_2 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

again we get nothing new so an orthogonal basis for  $V$  is given by  $\{\vec{v}_1, \vec{v}_2\}$

From the lecture we know that the orthogonal projection of  $\vec{y} = \begin{bmatrix} 4 \\ -2 \\ 8 \\ 2 \end{bmatrix}$  is given by the formula

$$\frac{\vec{y} \cdot \vec{v}_1}{\vec{v}_1 \cdot \vec{v}_1} \vec{v}_1 + \frac{\vec{y} \cdot \vec{v}_2}{\vec{v}_2 \cdot \vec{v}_2} \vec{v}_2$$

$$= \frac{2}{10} \begin{bmatrix} 1 \\ 2 \\ 2 \\ 1 \end{bmatrix} + \frac{\frac{1}{5} \cdot 18}{\underline{18}} \frac{1}{5} \begin{bmatrix} 4 \\ 3 \\ -7 \\ 4 \end{bmatrix}$$

$$= \frac{1}{5} \begin{bmatrix} 1 \\ 2 \\ 2 \\ 1 \end{bmatrix} + \frac{1}{5} \begin{bmatrix} -4 \\ 3 \\ -7 \\ 4 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ -1 \\ 1 \end{bmatrix}$$



## Problem 6

(a) The matrix  $A = \begin{bmatrix} .3 & .6 \\ .7 & .4 \end{bmatrix}$  is a stochastic matrix and so has a steady state vector which is an eigen vector of  $A$  with eigen value 1. Find another eigenvalue of  $A$  and its corresponding eigenvector.

Solution: i) Compute the eigen values (we know already  $\lambda_1 = 1$  is an eigen value)

$$\det(A - \lambda I_2) = \begin{vmatrix} .3 - \lambda & .6 \\ .7 & .4 - \lambda \end{vmatrix} = (.3 - \lambda)(.4 - \lambda) - .42$$
$$= \lambda^2 - .7\lambda - .3$$

Divide the Polynomial by  $\lambda - 1$  (since we know the EV 1)

$$(\lambda^2 - .7\lambda - .3) : (\lambda - 1) = \lambda + .3$$

So  $\lambda_2 = -.3$  is the other eigen value

ii) Compute an eigen vector for  $\lambda_2 = -.3$

$$A - .3I_2 = \begin{bmatrix} .6 & .6 \\ .7 & .7 \end{bmatrix} \xrightarrow{\text{Gauß}} \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix}$$

We obtain  $\vec{v}_2 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$  as an eigen vector for the eigen value  $\lambda_2 = -.3$

(b) Let  $\vec{q}$  be the steady state vector for  $A$ . Starting with  $\vec{v}_0 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$  and defining  $\vec{v}_{h+1} = A \vec{v}_h$ , how many iterations are needed to estimate  $\vec{q}$  accurate to 2-decimal places?

Solution: To answer the question we need to compute the steady state vector  $\vec{q}$ :

First compute an eigen vector to the eigen value  $\lambda_1 = 1$

$$A - \lambda_1 I_2 = \begin{bmatrix} -.7 & .6 \\ .7 & -.6 \end{bmatrix}$$

Gaussian elimination now yields

$$A - \lambda_1 I_2 \rightsquigarrow \begin{bmatrix} -1 & -\frac{6}{7} \\ 0 & 0 \end{bmatrix} \text{ so } \vec{v}_1 = \begin{bmatrix} 6 \\ 7 \end{bmatrix} \text{ is an eigenvector for } \lambda_1 = 1$$

The steady state vector  $\vec{q}$  must be a probability vector and an eigenvector for the eigenvalue 1.

Thus we derive  $\vec{q} = \frac{1}{13} \begin{bmatrix} 6 \\ 7 \end{bmatrix}$  (then the entries of  $\vec{q}$  sum up to 1, i.e.  $\vec{q}$  is a probability vector)

With the help of a calculator we obtain

$$\vec{q} \approx \begin{bmatrix} .4615 \\ .5385 \end{bmatrix}$$

We compute now iteratively

$$\vec{v}_0 = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \quad \vec{v}_1 = A \cdot \vec{v}_0 = \begin{bmatrix} .3 \\ .7 \end{bmatrix} \quad \vec{v}_2 = \begin{bmatrix} .51 \\ .49 \end{bmatrix}$$

$$\vec{v}_3 = \begin{bmatrix} .447 \\ .553 \end{bmatrix} \quad \vec{v}_4 = \begin{bmatrix} .4659 \\ .5341 \end{bmatrix}$$

We can stop now because a comparison of  $\vec{v}_4$  with  $\vec{q}$  shows that the first two decimals are accurate.

Thus we need a minimum of 4 (or more) iterations to estimate  $\vec{q}$  accurate to 2-decimal places.

## Problem 7

Find the eigenvalues and eigenvectors of  $\begin{bmatrix} -5 & 4 \\ -4 & 5 \end{bmatrix}$  and solve

$$\begin{aligned}x_1' &= -5x_1 + 4x_2 \\x_2' &= -4x_1 + 5x_2\end{aligned}$$

with initial conditions  $x_1(0) = x_2(0) = 3$

i) Find the eigenvalues of  $A = \begin{bmatrix} -5 & 4 \\ -4 & 5 \end{bmatrix}$

$$\begin{aligned}\det(A - \lambda I_2) &= \begin{vmatrix} -5-\lambda & 4 \\ -4 & 5-\lambda \end{vmatrix} = (-5-\lambda)(5-\lambda) + 16 \\ &= -9 + \lambda^2 = \lambda^2 - 9 = (\lambda+3)(\lambda-3)\end{aligned}$$

Eigenvalues:  $\lambda_1 = -3$   $\lambda_2 = 3$

ii) Eigenvectors (Use Gaussian elimination)

$$(A + 3I_2) = \begin{bmatrix} -2 & 4 \\ -4 & 8 \end{bmatrix} \rightsquigarrow \begin{bmatrix} 1 & -2 \\ 0 & 0 \end{bmatrix} \Rightarrow \vec{v}_1 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

is eigenvector for

$$(A - 3I_2) = \begin{bmatrix} -8 & 4 \\ -4 & 2 \end{bmatrix} \rightsquigarrow \begin{bmatrix} 1 & -1/2 \\ 0 & 0 \end{bmatrix} \Rightarrow \vec{v}_2 = \begin{bmatrix} 1 \\ 2 \end{bmatrix} \text{ is eigen-} \\ \text{-vector for } \lambda_2$$

This settles the first part of the question.

To solve the system we observe that it can be written in matrix form as

$$\vec{x}' = A \vec{x} \quad (\text{with } \vec{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \text{ and } \vec{x}' = \begin{bmatrix} x_1' \\ x_2' \end{bmatrix})$$

From the computation of the eigenvalues we see that  $A$  is diagonalizable (as a  $2 \times 2$  matrix with two distinct real eigenvalues!)

Thus we apply the solution formula from the lecture for

diagonalizable systems:

The general solution to the system of differential equations is

$$\begin{aligned}\vec{x}(t) &= c_1 \exp(\lambda_1 t) \vec{v}_1 + c_2 \exp(\lambda_2 t) \vec{v}_2 \\ &= c_1 e^{-3t} \begin{bmatrix} 2 \\ 1 \end{bmatrix} + c_2 e^{3t} \begin{bmatrix} 1 \\ 2 \end{bmatrix} \text{ with } c_1, c_2 \text{ constant}\end{aligned}$$

To obtain the solution of the initial value problem we insert the initial values.

$$\begin{aligned}\begin{bmatrix} 3 \\ 3 \end{bmatrix} = \vec{x}(0) &= c_1 \begin{bmatrix} 2 \\ 1 \end{bmatrix} + c_2 \begin{bmatrix} 1 \\ 2 \end{bmatrix} \\ &= \begin{bmatrix} 2c_1 + c_2 \\ c_1 + 2c_2 \end{bmatrix}\end{aligned}$$

Solving for  $c_1, c_2$  we obtain  $c_1 = c_2 = 1$

Thus the solution to the initial value problem is

$$e^{-3t} \begin{bmatrix} 2 \\ 1 \end{bmatrix} + e^{3t} \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

## Problem 8

Using a substitution of the form  $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = P \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$  write the quadratic form  $4x_1^2 + 24x_1x_2 + 11x_2^2$  in the form  $ay_1^2 + by_2^2$  and sketch the set  $\{4x_1^2 + 24x_1x_2 + 11x_2^2 = 20\}$ .

Solution:

Associated to the quadratic form  $4x_1^2 + 24x_1x_2 + 11x_2^2$  is the symmetric matrix

$$A = \begin{bmatrix} 4 & 12 \\ 12 & 11 \end{bmatrix}$$

to compute  $P$  (and  $a$  and  $b$ ) we have to diagonalize  $A$ :

i) Compute Eigenvalues:

$$\begin{aligned} \det(A - \lambda I_2) &= \begin{vmatrix} 4-\lambda & 12 \\ 12 & 11-\lambda \end{vmatrix} = (4-\lambda)(11-\lambda) - 12^2 \\ &= \lambda^2 - 15\lambda - 144 \\ &= (\lambda - 20)(\lambda + 5) \end{aligned}$$

so eigenvalues are  $\lambda_1 = 20$  and  $\lambda_2 = -5$

ii) Compute Eigenvectors

for  $\lambda_1 = 20$ :  $A - 20I_2 = \begin{bmatrix} -16 & 12 \\ 12 & 9 \end{bmatrix}$  (use Gaussian elimination)

$\leadsto \begin{bmatrix} 1 & -3/4 \\ 0 & 0 \end{bmatrix}$  Thus  $\vec{v}_1 = \begin{bmatrix} 3 \\ 4 \end{bmatrix}$  is an eigenvector for

for  $\lambda_2 = -5$   $A - (-5)I_2 = \begin{bmatrix} 9 & 12 \\ 12 & 16 \end{bmatrix} \xrightarrow{\text{Gauss}} \begin{bmatrix} 1 & 4/3 \\ 0 & 0 \end{bmatrix}$

$\Rightarrow \vec{v}_2 = \begin{bmatrix} -4 \\ 3 \end{bmatrix}$  is an eigenvector for  $\lambda_2$

We obtain now the unit eigenvectors  $\vec{w}_1 = \begin{bmatrix} 3/5 \\ 4/5 \end{bmatrix}$  for  $\lambda_1$

and  $\vec{w}_2 = \begin{bmatrix} -4/r \\ 3/s \end{bmatrix}$

Now  $P = [\vec{w}_1 \ \vec{w}_2] = \frac{1}{5} \begin{bmatrix} 3 & -4 \\ 4 & 3 \end{bmatrix}$  follows

(since  $A = P \begin{bmatrix} 20 & 0 \\ 0 & -5 \end{bmatrix} P^T$ )

In particular, we obtain  $a = 20$   
 $b = -5$

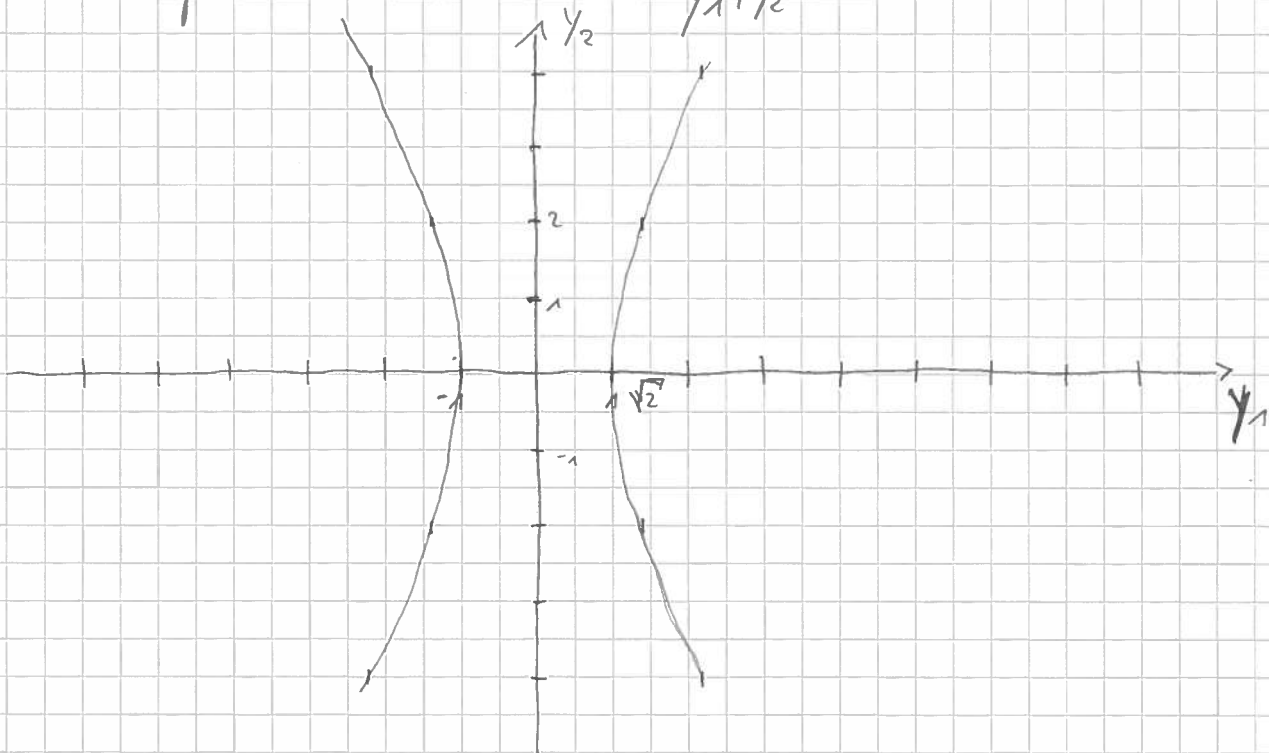
Whence for  $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = P \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$  we find the expression

$20y_1^2 - 5y_2^2$  for the quadratic form  $4x_1^2 + 24x_1x_2 + 11x_2^2$

Computing in the coordinates  $y_1, y_2$  we find for

$20y_1^2 - 5y_2^2 = 20$   
 $\Rightarrow y_1 = \sqrt{1 + \frac{1}{4}y_2^2}$  or  $y_1 = -\sqrt{1 + \frac{1}{4}y_2^2}$

We can thus sketch the set  $\{20y_1^2 - 5y_2^2 = 20\} \subseteq \mathbb{R}^2$   
with respect to the coordinates  $y_1, y_2$ :



## Problem 9

Let  $A$  be a  $m \times m$  square matrix. Let  $\lambda$  be an eigen value of  $A$ . Show that the set

$$\{\vec{x} \in \mathbb{R}^m : A\vec{x} = \lambda\vec{x}\}$$

is a subspace of  $\mathbb{R}^m$ .

Solution:

By definition we have

$$E_\lambda = \{\vec{x} \in \mathbb{R}^m : A\vec{x} = \lambda\vec{x}\} \subseteq \mathbb{R}^m$$

so  $E_\lambda$  is a subset of  $\mathbb{R}^m$ .

Let  $\vec{0} \in \mathbb{R}^m$  be the zero-vector.

The rules for matrix multiplication yield

$$A\vec{0} = \vec{0} = \lambda \cdot \vec{0}$$

and thus  $\vec{0} \in E_\lambda$

Assume that  $\vec{x}, \vec{y} \in E_\lambda$  we then have to check that for all  $r \in \mathbb{R}$  the linear combination

$$\vec{x} + r\vec{y} \text{ is also contained in } E_\lambda$$

With the rules of matrix-vector multiplication we derive

$$\begin{aligned} A \cdot (\vec{x} + r\vec{y}) &= A\vec{x} + A(r\vec{y}) = A\vec{x} + rA\vec{y} \\ &= \underbrace{\lambda\vec{x}} + r \underbrace{\lambda\vec{y}} \\ &= \lambda\vec{x} + r\lambda\vec{y} \\ &= \lambda(\vec{x} + r\vec{y}) \end{aligned}$$

since  $\vec{x}, \vec{y} \in E_\lambda$

Comparing the beginning and the end of the equation we see:  $(\vec{x} + r\vec{y}) \in E_\lambda$  for all  $r \in \mathbb{R}$

From  $E_\lambda \subseteq \mathbb{R}^m$ ,  $\vec{0} \in E_\lambda$  and  $\vec{x}, \vec{y} \in E_\lambda, r \in \mathbb{R} \Rightarrow \vec{x} + r\vec{y} \in E_\lambda$  we conclude:  $E_\lambda$  is a subspace of  $\mathbb{R}^m$ .