

? Exercise 3.8.4

Consider the matrix A defined as :

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

1. Find $a, b \in \mathbb{R}$ such that $A^2 = aI_3 + bA$.
2. Deduce that A is invertible and determine its inverse.

? Exercise 3.8.5

Consider the matrix associated with the linear transformation f defined on $\mathbb{R}^3$ with respect to the canonical basis :

$$A = \begin{bmatrix} 1 & -1 & 5 \\ 3 & 0 & 2 \\ 1 & 1 & 4 \end{bmatrix}$$

1. Determine the linear application f .
2. Find $\ker f$ and $\operatorname{Im} f$, along with their dimensions. Is f bijective?
3. Let $S = \{v_1 = (1, 1, 1), v_2 = (1, 0, 1), v_3 = (2, -1, 0)\}$:
 - (a) Show that S is a basis for $\mathbb{R}^3$.
 - (b) Find the matrix associated with f with respect to the basis S .

? Exercise 3.8.6

Consider the matrix A defined as :

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

1. Determine the eigenvalues of A .
2. Show that A is diagonalizable.
3. Find P and calculate A^k .

3.9 Solution of exercises** Solution 3.8.1**

1. • $A^2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & -1 & 0 \end{pmatrix} \times \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & -1 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{pmatrix}$

$$\bullet A^3 = A^2 \times A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{pmatrix} \times \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & -1 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{pmatrix}.$$

$$\bullet A^3 - A^2 + A - I = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{pmatrix} - \begin{pmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{pmatrix} + \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & -1 & 0 \end{pmatrix} - \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} =$$

$$\begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} = O$$
2. $A^3 - A^2 + A - I = O \Leftrightarrow A(A^2 - A + I) = I$ donc $A^{-1} = A^2 - A + I$
3. $A^3 = A^2 - A + I$ donc $A^4 = A(A^2 - A + I) = A^3 - A^2 + A = (A^2 - A + I) - A^2 + A = I$

Solution 3.8.2

$$(A - 2I) = \begin{pmatrix} 3 & 0 & 1 \\ -1 & 3 & -2 \\ -1 & 1 & 0 \end{pmatrix} - 2 \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 1 \\ -1 & 1 & -2 \\ -1 & 1 & -2 \end{pmatrix}.$$

$$(A - 2I)^2 = \begin{pmatrix} 1 & 0 & 1 \\ -1 & 1 & -2 \\ -1 & 1 & -2 \end{pmatrix} \times \begin{pmatrix} 1 & 0 & 1 \\ -1 & 1 & -2 \\ -1 & 1 & -2 \end{pmatrix} = \begin{pmatrix} 0 & 1 & -1 \\ 0 & -1 & 1 \\ 0 & -1 & 1 \end{pmatrix}.$$

$$(A - 2I)^3 = (A - 2I)^2 \times (A - 2I) = \begin{pmatrix} 0 & 1 & -1 \\ 0 & -1 & 1 \\ 0 & -1 & 1 \end{pmatrix} \times \begin{pmatrix} 1 & 0 & 1 \\ -1 & 1 & -2 \\ -1 & 1 & -2 \end{pmatrix} = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} = O.$$

This implies that :

$$A^3 - 3 \times 2A^2 + 3 \times 2^2A - 2^3I = O$$

Because A and I commute.

Which is equivalent to

$$A^3 - 6A^2 + 12A - 8I = O$$

Or

$$A^3 - 6A^2 + 12A = 8I$$

Then by dividing by 8 and factoring out A

$$A\left(\frac{1}{8}A^2 - \frac{3}{4}A + \frac{3}{2}I\right) = I$$

This shows that A is invertible and $A^{-1} = \left(\frac{1}{8}A^2 - \frac{3}{4}A + \frac{3}{2}I\right)$

Solution 3.8.3

1. A is invertible if and only if $\det A \neq 0$.

$$\begin{aligned} |A| &= \left| \begin{pmatrix} 5 & 6 & -3 \\ -18 & -19 & 9 \\ -30 & -30 & 14 \end{pmatrix} \right|_{C_2: C_2 - C_1} \left| \begin{pmatrix} 5 & 1 & -3 \\ -18 & 1 & 9 \\ -30 & 0 & 14 \end{pmatrix} \right|_{C_3: C_3 + 6C_2} \left| \begin{pmatrix} 5 & 1 & -3 \\ -18 & 1 & 9 \\ 0 & 6 & 68 \end{pmatrix} \right| \\ &= \left| \begin{pmatrix} 5 & 1 & -3 \\ 0 & 25 & -45 \\ 0 & 6 & 68 \end{pmatrix} \right| = \left| \begin{pmatrix} 5 & 1 & -3 \\ 0 & 1 & -\frac{9}{5} \\ 0 & 6 & 68 \end{pmatrix} \right| = \left| \begin{pmatrix} 5 & 0 & -\frac{6}{5} \\ 0 & 1 & -\frac{9}{5} \\ 0 & 0 & \frac{242}{5} \end{pmatrix} \right| = 5 \times 1 \times \frac{242}{5} = 242 \neq 0. \end{aligned}$$

Hence, A is invertible.

2. Let's calculate $A^2 - A - 2I_3 = 0$.

$$A^2 = A \cdot A = \begin{bmatrix} 7 & 6 & -3 \\ -18 & -17 & 9 \\ -30 & -30 & 16 \end{bmatrix}$$

$$A^2 - A = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 2 \end{bmatrix} = 2I$$

So, $A^2 - A - 2I_3 = 0$.

We observe that $A(A - I_3) = 2I_3 \Rightarrow A\left(\frac{1}{2}A - \frac{1}{2}I_3\right) = I_3 \Rightarrow A^{-1} = \left(\frac{1}{2}A - \frac{1}{2}I_3\right)$.

Solution 3.8.5

1. Find $a, b \in \mathbb{R}$ such that $A^2 = aI_3 + bA$.

$$A^2 = A \cdot A = \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{bmatrix} \cdot \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{bmatrix} = \begin{bmatrix} 2 & 1 & 1 \\ 1 & 2 & 1 \\ 1 & 1 & 2 \end{bmatrix}$$

$$= a \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} + b \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{bmatrix} = \begin{bmatrix} a & b & b \\ b & a & b \\ b & b & a \end{bmatrix}$$

Therefore, $a = 2$ and $b = 1$.

$$2. \det(A) = -\begin{vmatrix} 1 & 1 \\ 1 & 0 \end{vmatrix} + \begin{vmatrix} 1 & 0 \\ 1 & 1 \end{vmatrix} = 2 \neq 0, \text{ hence } A \text{ is invertible.}$$

$$A^2 = 2I_3 + A \Rightarrow A^2 - A = 2I_3 \Rightarrow A \left(\frac{1}{2}A - \frac{1}{2}I_3 \right) = I_3 \Rightarrow A^{-1} = \frac{1}{2}A - \frac{1}{2}I_3.$$

Solution 3.8.6

1. Determine the function f .

$$f(x, y, z) = \begin{bmatrix} 1 & -1 & 5 \\ 3 & 0 & 2 \\ 1 & 1 & 4 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = (x - y + 5z, 3x + 2z, x + y + 4z)$$

2. $\ker f = \{(x, y, z) \in \mathbb{R}^3 \mid f(x, y, z) = (0, 0, 0)\}$

So, $\dim \ker f = 0$ (since f is injective).

$$\operatorname{Im} f = \{f(x, y, z) \mid (x, y, z) \in \mathbb{R}^3\}$$

$$\operatorname{Im} f = \{x(1, 3, 1) + y(-1, 0, 1) + z(5, 2, 4) \mid x, y, z \in \mathbb{R}\}$$

The family $\{(1, 3, 1), (-1, 0, 1), (5, 2, 4)\}$ is linearly independent because $\det((1, 3, 1), (-1, 0, 1), (5, 2, 4)) = 23 \neq 0$. Therefore, $\dim \operatorname{Im} f = 3$, and f is surjective, implying that f is bijective.

3. Let $S = \{v_1 = (1, 1, 1), v_2 = (1, 0, 1), v_3 = (2, -1, 0)\}$.

- a) S is a basis of $\mathbb{R}^3 \Leftrightarrow \det(v_1, v_2, v_3) \neq 0$

$$\det(v_1, v_2, v_3) = \begin{vmatrix} 1 & 1 & 2 \\ 1 & 0 & -1 \\ 1 & 1 & 0 \end{vmatrix} \stackrel{C_3=C_1+C_3}{=} \begin{vmatrix} 1 & 1 & 3 \\ 1 & 0 & 0 \\ 1 & 1 & 1 \end{vmatrix} = 2 \neq 0$$

- b) Let A' be the matrix associated with f using the basis S . $A' = P^{-1}AP$, with

$$P = \begin{bmatrix} 1 & 1 & 3 \\ 1 & 0 & 0 \\ 1 & 1 & 1 \end{bmatrix}$$

$$\text{Let's perform a change of basis using } P^{-1} = \begin{bmatrix} \frac{1}{2} & 1 & -\frac{1}{2} \\ -\frac{1}{2} & -1 & \frac{3}{2} \\ \frac{1}{2} & 0 & -\frac{1}{2} \end{bmatrix}.$$

$$A' = P^{-1}AP = \begin{bmatrix} \frac{1}{2} & 1 & -\frac{1}{2} \\ -\frac{1}{2} & -1 & \frac{3}{2} \\ \frac{1}{2} & 0 & -\frac{1}{2} \end{bmatrix} \cdot \begin{bmatrix} 1 & -1 & 5 \\ 3 & 0 & 2 \\ 1 & 1 & 4 \end{bmatrix} \cdot \begin{bmatrix} 1 & 1 & 3 \\ 1 & 0 & 0 \\ 1 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 12 & 5 & -10 \\ \frac{7}{2} & 2 & -\frac{9}{2} \\ 8 & 5 & -8 \end{bmatrix}$$

Solution

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

1. Determine the eigenvalues of A , denoted as $\lambda \in \mathbb{R}$

$$P_A(\lambda) = |A - \lambda I_3| = \begin{vmatrix} 0 - \lambda & 2 & -1 \\ 3 & -2 - \lambda & 0 \\ -2 & 2 & 1 - \lambda \end{vmatrix} = 0$$

The eigenvalues are 1, 2, and -4 .

2. A is diagonalizable because it has three distinct eigenvalues.

3. Find the eigenvectors.

- For $\lambda = 1$

$$E_1 = \{v = (x, y, z) \in \mathbb{R}^3 \mid Av = v\} \Rightarrow \begin{cases} 2y - z = x \\ 3x - 2y = y \\ -2x + 2y + z = z \end{cases} \Rightarrow \begin{cases} -x + 2y - z = 0 \\ 3x - 3y = 0 \\ -2x + 2y = 0 \end{cases} \Rightarrow x = y = z$$

So, $E_1 = \{x(1, 1, 1) \mid x \in \mathbb{R}\}$, where $v_1 = (1, 1, 1)$ is the eigenvector associated with $\lambda = 1$.

• For $\lambda = 2$

$$E_2 = \{v = (x, y, z) \in \mathbb{R}^3 \mid Av = 2v\} \Rightarrow \begin{cases} 2y - z = 2x \\ 3x - 2y = 2y \\ -2x + 2y + z = 2z \end{cases} \Rightarrow \begin{cases} -2x + 2y - z = 0 \\ 3x - 4y = 0 \\ -2x + 2y - z = 0 \end{cases} \\ \Rightarrow \begin{cases} x = \frac{4}{3}y \\ z = \frac{-2}{3}y \end{cases}$$

So, $E_2 = \{y(\frac{4}{3}, 1, \frac{-2}{3}) \mid y \in \mathbb{R}\}$, where $v_2 = (4, 3, -2)$ is the eigenvector associated with $\lambda = 2$.

• For $\lambda = -4$

$$E_{-4} = \{v = (x, y, z) \in \mathbb{R}^3 \mid Av = -4v\} \Rightarrow \begin{cases} 2y - z = -4x \\ 3x - 2y = -4y \\ -2x + 2y + z = -4z \end{cases} \Rightarrow \begin{cases} 4x + 2y - z = 0 \\ 3x + 2y = 0 \\ -2x + 2y + 5z = 0 \end{cases} \\ \Rightarrow \begin{cases} x = \frac{-2}{3}y \\ z = x \end{cases}$$

So, $E_{-4} = \{x(1, \frac{-3}{2}, 1) \mid x \in \mathbb{R}\}$, where $v_3 = (2, -3, 2)$ is the eigenvector associated with $\lambda = -4$.
Thus,

$$P = \begin{bmatrix} 1 & 4 & 2 \\ 1 & 3 & -3 \\ 1 & -2 & 2 \end{bmatrix}$$

and $A = PDP^{-1}$, with

$$D = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & -4 \end{bmatrix}$$

and

$$P^{-1} = \frac{1}{\det P} C_p = \frac{1}{-30} \begin{pmatrix} 0 & -12 & -18 \\ -5 & 0 & 5 \\ -5 & 6 & -1 \end{pmatrix} \Rightarrow C_p^t = \begin{pmatrix} 0 & -5 & -5 \\ -12 & 0 & 6 \\ -18 & 5 & -1 \end{pmatrix}$$

We compute P^{-1} by using the change of basis.

Then

$$A^k = P D^k P^{-1} = \begin{pmatrix} (-5)2^{k+2} - 10(-4)^k & -12 + 12(-4)^k & -18 + (5)2^{k+2} - 2(-4)^k \\ (-15)2^k - 15(-4)^k & -12 + 15(-4)^k & -18 + (5)2^{k+1} + 3(-4)^k \\ (5)2^{k+1} - 10(-4)^k & -12 + 15(-4)^k & -18 + (5)2^{k+1} - 2(-4)^k \end{pmatrix}$$