

# MATRIX DIAGONALISATION

## A EIGENVALUES AND EIGENVECTORS

### A.1 CALCULATING EIGENVALUES

**Ex 1:** Find the eigenvalues of the matrix  $\mathbf{A} = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix}$ .

*Answer:* We solve the characteristic equation  $\det(\mathbf{A} - \lambda\mathbf{I}) = 0$ :

$$\begin{aligned}\det \begin{pmatrix} 2-\lambda & 1 \\ 1 & 2-\lambda \end{pmatrix} &= 0 \\ (2-\lambda)(2-\lambda) - (1)(1) &= 0 \\ (4-4\lambda+\lambda^2) - 1 &= 0 \\ \lambda^2 - 4\lambda + 3 &= 0\end{aligned}$$

We solve the quadratic equation using the discriminant  $\Delta = b^2 - 4ac$  with  $a = 1$ ,  $b = -4$ , and  $c = 3$ :

$$\Delta = (-4)^2 - 4(1)(3) = 16 - 12 = 4$$

Since  $\Delta > 0$ , there are two distinct real roots:

$$\begin{aligned}\lambda &= \frac{-b \pm \sqrt{\Delta}}{2a} = \frac{4 \pm \sqrt{4}}{2} = \frac{4 \pm 2}{2} \\ \lambda_1 &= \frac{4+2}{2} = 3 \quad \text{and} \quad \lambda_2 = \frac{4-2}{2} = 1\end{aligned}$$

So, the eigenvalues are  $\lambda_1 = 3$  and  $\lambda_2 = 1$ .

**Ex 2:** Find the eigenvalues of the matrix  $\mathbf{B} = \begin{pmatrix} 4 & 3 \\ 2 & 5 \end{pmatrix}$ .

*Answer:* We solve the characteristic equation  $\det(\mathbf{B} - \lambda\mathbf{I}) = 0$ :

$$\begin{aligned}\det \begin{pmatrix} 4-\lambda & 3 \\ 2 & 5-\lambda \end{pmatrix} &= 0 \\ (4-\lambda)(5-\lambda) - (3)(2) &= 0 \\ (20-9\lambda+\lambda^2) - 6 &= 0 \\ \lambda^2 - 9\lambda + 14 &= 0\end{aligned}$$

We solve using the discriminant  $\Delta$  with  $a = 1$ ,  $b = -9$ , and  $c = 14$ :

$$\Delta = (-9)^2 - 4(1)(14) = 81 - 56 = 25$$

The roots are:

$$\begin{aligned}\lambda &= \frac{-(-9) \pm \sqrt{25}}{2(1)} = \frac{9 \pm 5}{2} \\ \lambda_1 &= \frac{9+5}{2} = \frac{14}{2} = 7 \quad \text{and} \quad \lambda_2 = \frac{9-5}{2} = \frac{4}{2} = 2\end{aligned}$$

So, the eigenvalues are  $\lambda_1 = 7$  and  $\lambda_2 = 2$ .

**Ex 3:** Find the eigenvalues of the matrix  $\mathbf{C} = \begin{pmatrix} 1 & 2 \\ 3 & 2 \end{pmatrix}$ .

*Answer:* We solve the characteristic equation  $\det(\mathbf{C} - \lambda\mathbf{I}) = 0$ :

$$\begin{aligned}\det \begin{pmatrix} 1-\lambda & 2 \\ 3 & 2-\lambda \end{pmatrix} &= 0 \\ (1-\lambda)(2-\lambda) - (2)(3) &= 0 \\ (2-\lambda-2\lambda+\lambda^2) - 6 &= 0 \\ \lambda^2 - 3\lambda - 4 &= 0\end{aligned}$$

We solve using the discriminant  $\Delta$  with  $a = 1$ ,  $b = -3$ , and  $c = -4$ :

$$\Delta = (-3)^2 - 4(1)(-4) = 9 + 16 = 25$$

Since  $\Delta > 0$ , there are two distinct real roots:

$$\lambda = \frac{-(-3) \pm \sqrt{25}}{2(1)} = \frac{3 \pm 5}{2}$$

$$\lambda_1 = \frac{3+5}{2} = 4 \quad \text{and} \quad \lambda_2 = \frac{3-5}{2} = -1$$

So, the eigenvalues are  $\lambda_1 = 4$  and  $\lambda_2 = -1$ .

**Ex 4:** Find the eigenvalues of the matrix  $\mathbf{D} = \begin{pmatrix} 3 & -2 \\ -1 & 2 \end{pmatrix}$ .

*Answer:* We solve the characteristic equation  $\det(\mathbf{D} - \lambda\mathbf{I}) = 0$ :

$$\begin{aligned}\det \begin{pmatrix} 3-\lambda & -2 \\ -1 & 2-\lambda \end{pmatrix} &= 0 \\ (3-\lambda)(2-\lambda) - (-2)(-1) &= 0 \\ (6-3\lambda-2\lambda+\lambda^2) - 2 &= 0 \\ \lambda^2 - 5\lambda + 4 &= 0\end{aligned}$$

We solve using the discriminant  $\Delta$  with  $a = 1$ ,  $b = -5$ , and  $c = 4$ :

$$\Delta = (-5)^2 - 4(1)(4) = 25 - 16 = 9$$

The roots are:

$$\begin{aligned}\lambda &= \frac{-(-5) \pm \sqrt{9}}{2(1)} = \frac{5 \pm 3}{2} \\ \lambda_1 &= \frac{5+3}{2} = 4 \quad \text{and} \quad \lambda_2 = \frac{5-3}{2} = 1\end{aligned}$$

So, the eigenvalues are  $\lambda_1 = 4$  and  $\lambda_2 = 1$ .

**Ex 5:** Find the eigenvalues of the triangular matrix  $\mathbf{E} = \begin{pmatrix} 5 & 2 \\ 0 & -3 \end{pmatrix}$ .

*Answer:* We solve the characteristic equation  $\det(\mathbf{E} - \lambda\mathbf{I}) = 0$ :

$$\begin{aligned}\det \begin{pmatrix} 5-\lambda & 2 \\ 0 & -3-\lambda \end{pmatrix} &= 0 \\ (5-\lambda)(-3-\lambda) - (2)(0) &= 0 \\ (5-\lambda)(-3-\lambda) - 0 &= 0 \\ (5-\lambda)(-3-\lambda) &= 0\end{aligned}$$

Since the equation is already in factored form, we can read the roots directly without calculating the discriminant:

$$5 - \lambda = 0 \implies \lambda = 5$$

$$-3 - \lambda = 0 \implies \lambda = -3$$

So, the eigenvalues are  $\lambda_1 = 5$  and  $\lambda_2 = -3$ .

*Note:* For a triangular matrix, the eigenvalues are the diagonal elements.

### A.2 FINDING AN EIGENVALUE FROM AN EIGENVECTOR

**Ex 6:** Consider the matrix  $\mathbf{A} = \begin{pmatrix} 1 & 1 \\ 4 & 1 \end{pmatrix}$  and the vector  $\mathbf{x} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$ .

1. Calculate the product  $\mathbf{Ax}$ .
2. Hence, determine the eigenvalue  $\lambda$  associated with the eigenvector  $\mathbf{x}$ .

Answer:

1. We calculate the matrix multiplication:

$$\begin{aligned}\mathbf{Ax} &= \begin{pmatrix} 1 & 1 \\ 4 & 1 \end{pmatrix} \begin{pmatrix} 1 \\ 2 \end{pmatrix} \\ &= \begin{pmatrix} 1(1) + 1(2) \\ 4(1) + 1(2) \end{pmatrix} \\ &= \begin{pmatrix} 3 \\ 6 \end{pmatrix}\end{aligned}$$

2. We look for a scalar  $\lambda$  such that  $\mathbf{Ax} = \lambda\mathbf{x}$ .

$$\begin{aligned}\begin{pmatrix} 3 \\ 6 \end{pmatrix} &= \lambda \begin{pmatrix} 1 \\ 2 \end{pmatrix} \\ 3 \begin{pmatrix} 1 \\ 2 \end{pmatrix} &= \lambda \begin{pmatrix} 1 \\ 2 \end{pmatrix}\end{aligned}$$

Therefore, the eigenvalue is  $\lambda = 3$ .

**Ex 7:** Consider the matrix  $\mathbf{B} = \begin{pmatrix} 3 & -1 \\ -1 & 3 \end{pmatrix}$  and the vector  $\mathbf{u} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ .

1. Calculate the product  $\mathbf{Bu}$ .
2. Hence, determine the eigenvalue  $\lambda$  associated with the eigenvector  $\mathbf{u}$ .

Answer:

1. We calculate the matrix multiplication:

$$\begin{aligned}\mathbf{Bu} &= \begin{pmatrix} 3 & -1 \\ -1 & 3 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix} \\ &= \begin{pmatrix} 3(1) + (-1)(1) \\ (-1)(1) + 3(1) \end{pmatrix} \\ &= \begin{pmatrix} 2 \\ 2 \end{pmatrix}\end{aligned}$$

2. We look for a scalar  $\lambda$  such that  $\mathbf{Bu} = \lambda\mathbf{u}$ .

$$\begin{aligned}\begin{pmatrix} 2 \\ 2 \end{pmatrix} &= \lambda \begin{pmatrix} 1 \\ 1 \end{pmatrix} \\ 2 \begin{pmatrix} 1 \\ 1 \end{pmatrix} &= \lambda \begin{pmatrix} 1 \\ 1 \end{pmatrix}\end{aligned}$$

Therefore, the eigenvalue is  $\lambda = 2$ .

**Ex 8:** Consider the matrix  $\mathbf{C} = \begin{pmatrix} 2 & -1 \\ 3 & -2 \end{pmatrix}$  and the vector  $\mathbf{v} = \begin{pmatrix} 1 \\ 3 \end{pmatrix}$ .

1. Calculate the product  $\mathbf{Cv}$ .
2. Hence, determine the eigenvalue  $\lambda$  associated with the eigenvector  $\mathbf{v}$ .

Answer:

1. We calculate the matrix multiplication:

$$\begin{aligned}\mathbf{Cv} &= \begin{pmatrix} 2 & -1 \\ 3 & -2 \end{pmatrix} \begin{pmatrix} 1 \\ 3 \end{pmatrix} \\ &= \begin{pmatrix} 2(1) + (-1)(3) \\ 3(1) + (-2)(3) \end{pmatrix} \\ &= \begin{pmatrix} -1 \\ -3 \end{pmatrix}\end{aligned}$$

2. We look for a scalar  $\lambda$  such that  $\mathbf{Cv} = \lambda\mathbf{v}$ .

$$\begin{aligned}\begin{pmatrix} -1 \\ -3 \end{pmatrix} &= \lambda \begin{pmatrix} 1 \\ 3 \end{pmatrix} \\ -1 \begin{pmatrix} 1 \\ 3 \end{pmatrix} &= \lambda \begin{pmatrix} 1 \\ 3 \end{pmatrix}\end{aligned}$$

Therefore, the eigenvalue is  $\lambda = -1$ .

### A.3 CALCULATING EIGENVECTORS

**Ex 9:** Consider the matrix  $\mathbf{A} = \begin{pmatrix} 3 & 2 \\ 2 & 0 \end{pmatrix}$ .

One of the eigenvalues of this matrix is  $\lambda = 4$ .

Find the eigenvector  $\mathbf{x} = \begin{pmatrix} x \\ y \end{pmatrix}$  corresponding to this eigenvalue.

Answer: Find an eigenvector for  $\lambda = 4$ :

$$\begin{aligned}(\mathbf{A} - 4\mathbf{I})\mathbf{x} &= \mathbf{0} \\ \left( \begin{pmatrix} 3 & 2 \\ 2 & 0 \end{pmatrix} - 4 \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \right) \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} 3-4 & 2 \\ 2 & 0-4 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} -1 & 2 \\ 2 & -4 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} -x+2y \\ 2x-4y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix}\end{aligned}$$

This gives  $-x + 2y = 0$  and  $2x - 4y = 0$ , so  $x = 2y$ . Letting  $y = t$ , we have  $x = 2t$ , so

$$\mathbf{x} = \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 2t \\ t \end{pmatrix} = t \begin{pmatrix} 2 \\ 1 \end{pmatrix}, \quad t \neq 0.$$

Any vector of the form  $t \begin{pmatrix} 2 \\ 1 \end{pmatrix}$ ,  $t \neq 0$ , is an eigenvector corresponding to the eigenvalue 4.

**Ex 10:** Consider the matrix  $\mathbf{B} = \begin{pmatrix} 4 & 1 \\ 2 & 3 \end{pmatrix}$ .

One of the eigenvalues of this matrix is  $\lambda = 5$ .

Find the eigenvector  $\mathbf{x} = \begin{pmatrix} x \\ y \end{pmatrix}$  corresponding to this eigenvalue.

Answer: Find an eigenvector for  $\lambda = 5$ :

$$\begin{aligned}(\mathbf{B} - 5\mathbf{I})\mathbf{x} &= \mathbf{0} \\ \left( \begin{pmatrix} 4 & 1 \\ 2 & 3 \end{pmatrix} - 5 \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \right) \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} 4-5 & 1 \\ 2 & 3-5 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} -1 & 1 \\ 2 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} -x+y \\ 2x-2y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix}\end{aligned}$$

This gives  $-x + y = 0$  and  $2x - 2y = 0$ , so  $y = x$ .  
Letting  $x = t$ , we have  $y = t$ , so

$$\mathbf{x} = \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} t \\ t \end{pmatrix} = t \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \quad t \neq 0.$$

Any vector of the form  $t \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ ,  $t \neq 0$ , is an eigenvector corresponding to the eigenvalue 5.

**Ex 11:** Consider the matrix  $\mathbf{C} = \begin{pmatrix} 5 & -1 \\ 2 & 2 \end{pmatrix}$ .

One of the eigenvalues of this matrix is  $\lambda = 3$ .

Find the eigenvector  $\mathbf{x} = \begin{pmatrix} x \\ y \end{pmatrix}$  corresponding to this eigenvalue.

*Answer:* **Find an eigenvector for  $\lambda = 3$ :**

$$\begin{aligned} (\mathbf{C} - 3\mathbf{I})\mathbf{x} &= \mathbf{0} \\ \left( \begin{pmatrix} 5 & -1 \\ 2 & 2 \end{pmatrix} - 3 \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \right) \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} 5-3 & -1 \\ 2 & 2-3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} 2 & -1 \\ 2 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} 2x-y \\ 2x-y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \end{aligned}$$

This gives  $2x - y = 0$ , so  $y = 2x$ .

Letting  $x = t$ , we have  $y = 2t$ , so

$$\mathbf{x} = \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} t \\ 2t \end{pmatrix} = t \begin{pmatrix} 1 \\ 2 \end{pmatrix}, \quad t \neq 0.$$

Any vector of the form  $t \begin{pmatrix} 1 \\ 2 \end{pmatrix}$ ,  $t \neq 0$ , is an eigenvector corresponding to the eigenvalue 3.

#### A.4 FINDING EIGENVALUES AND EIGENVECTORS

**Ex 12:** Consider the matrix  $\mathbf{A} = \begin{pmatrix} 7 & -4 \\ 8 & -5 \end{pmatrix}$ .

1. Find the eigenvalues  $\lambda_1$  and  $\lambda_2$  of matrix  $\mathbf{A}$ .
2. Find the corresponding eigenvectors  $\mathbf{x}_1$  and  $\mathbf{x}_2$ .

*Answer:*

##### 1. Find Eigenvalues:

We solve the characteristic equation  $\det(\mathbf{A} - \lambda\mathbf{I}) = 0$ :

$$\begin{aligned} \det \begin{pmatrix} 7-\lambda & -4 \\ 8 & -5-\lambda \end{pmatrix} &= 0 \\ (7-\lambda)(-5-\lambda) - (-4)(8) &= 0 \\ (-35 - 7\lambda + 5\lambda + \lambda^2) + 32 &= 0 \\ \lambda^2 - 2\lambda - 3 &= 0 \end{aligned}$$

We solve the quadratic equation using the discriminant  $\Delta = b^2 - 4ac$  with  $a = 1$ ,  $b = -2$ , and  $c = -3$ :

$$\Delta = (-2)^2 - 4(1)(-3) = 4 + 12 = 16$$

Since  $\Delta > 0$ , there are two distinct real roots:

$$\lambda = \frac{-(-2) \pm \sqrt{16}}{2(1)} = \frac{2 \pm 4}{2}$$

$$\lambda_1 = \frac{2+4}{2} = 3 \quad \text{and} \quad \lambda_2 = \frac{2-4}{2} = -1$$

So, the eigenvalues are  $\lambda_1 = 3$  and  $\lambda_2 = -1$ .

##### 2. Find Eigenvectors:

###### • For $\lambda_1 = 3$ :

$$\begin{aligned} (\mathbf{A} - 3\mathbf{I})\mathbf{x} &= \mathbf{0} \\ \left( \begin{pmatrix} 7 & -4 \\ 8 & -5 \end{pmatrix} - 3 \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \right) \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} 7-3 & -4 \\ 8 & -5-3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} 4 & -4 \\ 8 & -8 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} 4x-4y \\ 8x-8y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \end{aligned}$$

This gives  $4x - 4y = 0$ , so  $y = x$ .

Letting  $x = t$ , we have  $y = t$ , so

$$\mathbf{x}_1 = \begin{pmatrix} t \\ t \end{pmatrix} = t \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \quad t \neq 0.$$

###### • For $\lambda_2 = -1$ :

$$\begin{aligned} (\mathbf{A} - (-1)\mathbf{I})\mathbf{x} &= \mathbf{0} \\ \left( \begin{pmatrix} 7 & -4 \\ 8 & -5 \end{pmatrix} + 1 \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \right) \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} 8 & -4 \\ 8 & -4 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} 8x-4y \\ 8x-4y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \end{aligned}$$

This gives  $8x - 4y = 0$ , or  $2x = y$ .

Letting  $x = t$ , we have  $y = 2t$ , so

$$\mathbf{x}_2 = \begin{pmatrix} t \\ 2t \end{pmatrix} = t \begin{pmatrix} 1 \\ 2 \end{pmatrix}, \quad t \neq 0.$$

**Ex 13:** Consider the matrix  $\mathbf{B} = \begin{pmatrix} 4 & 1 \\ 1 & 4 \end{pmatrix}$ .

1. Find the eigenvalues of matrix  $\mathbf{B}$ .
2. Find the corresponding eigenvectors.

*Answer:*

##### 1. Find Eigenvalues:

We solve the characteristic equation  $\det(\mathbf{B} - \lambda\mathbf{I}) = 0$ :

$$\begin{aligned} \det \begin{pmatrix} 4-\lambda & 1 \\ 1 & 4-\lambda \end{pmatrix} &= 0 \\ (4-\lambda)(4-\lambda) - (1)(1) &= 0 \\ (16 - 8\lambda + \lambda^2) - 1 &= 0 \\ \lambda^2 - 8\lambda + 15 &= 0 \end{aligned}$$

We solve the quadratic equation using the discriminant  $\Delta = b^2 - 4ac$  with  $a = 1$ ,  $b = -8$ , and  $c = 15$ :

$$\Delta = (-8)^2 - 4(1)(15) = 64 - 60 = 4$$

Since  $\Delta > 0$ , there are two distinct real roots:

$$\lambda = \frac{-(-8) \pm \sqrt{4}}{2(1)} = \frac{8 \pm 2}{2}$$

$$\lambda_1 = \frac{8+2}{2} = 5 \quad \text{and} \quad \lambda_2 = \frac{8-2}{2} = 3$$

So, the eigenvalues are  $\lambda_1 = 5$  and  $\lambda_2 = 3$ .

## 2. Find Eigenvectors:

- For  $\lambda_1 = 5$ :

$$\begin{aligned}
 (\mathbf{B} - 5\mathbf{I})\mathbf{x} &= \mathbf{0} \\
 \left( \begin{pmatrix} 4 & 1 \\ 1 & 4 \end{pmatrix} - 5 \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \right) \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\
 \begin{pmatrix} 4-5 & 1 \\ 1 & 4-5 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\
 \begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\
 \begin{pmatrix} -x+y \\ x-y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix}
 \end{aligned}$$

This gives  $-x + y = 0$  and  $x - y = 0$ , so  $y = x$ .  
Letting  $x = t$ , we have  $y = t$ , so

$$\mathbf{x}_1 = \begin{pmatrix} t \\ t \end{pmatrix} = t \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \quad t \neq 0.$$

- For  $\lambda_2 = 3$ :

$$\begin{aligned}
 (\mathbf{B} - 3\mathbf{I})\mathbf{x} &= \mathbf{0} \\
 \left( \begin{pmatrix} 4 & 1 \\ 1 & 4 \end{pmatrix} - 3 \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \right) \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\
 \begin{pmatrix} 4-3 & 1 \\ 1 & 4-3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\
 \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\
 \begin{pmatrix} x+y \\ x+y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix}
 \end{aligned}$$

This gives  $x + y = 0$ , so  $y = -x$ .  
Letting  $x = t$ , we have  $y = -t$ , so

$$\mathbf{x}_2 = \begin{pmatrix} t \\ -t \end{pmatrix} = t \begin{pmatrix} 1 \\ -1 \end{pmatrix}, \quad t \neq 0.$$

**Ex 14:** Consider the matrix  $\mathbf{C} = \begin{pmatrix} 5 & -1 \\ 2 & 2 \end{pmatrix}$ .

1. Find the eigenvalues of matrix  $\mathbf{C}$ .
2. Find the corresponding eigenvectors.

*Answer:*

1. **Find Eigenvalues:**

We solve the characteristic equation  $\det(\mathbf{C} - \lambda\mathbf{I}) = 0$ :

$$\begin{aligned}
 \det \begin{pmatrix} 5-\lambda & -1 \\ 2 & 2-\lambda \end{pmatrix} &= 0 \\
 (5-\lambda)(2-\lambda) - (-1)(2) &= 0 \\
 (10-5\lambda-2\lambda+\lambda^2) + 2 &= 0 \\
 \lambda^2 - 7\lambda + 12 &= 0
 \end{aligned}$$

We solve the quadratic equation. The discriminant is  $\Delta = (-7)^2 - 4(1)(12) = 49 - 48 = 1$ .

$$\lambda = \frac{-(-7) \pm \sqrt{1}}{2} = \frac{7 \pm 1}{2}$$

$$\lambda_1 = \frac{8}{2} = 4 \quad \text{and} \quad \lambda_2 = \frac{6}{2} = 3$$

So, the eigenvalues are  $\lambda_1 = 4$  and  $\lambda_2 = 3$ .

## 2. Find Eigenvectors:

- For  $\lambda_1 = 4$ :

$$\begin{aligned}
 (\mathbf{C} - 4\mathbf{I})\mathbf{x} &= \mathbf{0} \\
 \left( \begin{pmatrix} 5 & -1 \\ 2 & 2 \end{pmatrix} - 4 \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \right) \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\
 \begin{pmatrix} 1 & -1 \\ 2 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\
 \begin{pmatrix} x-y \\ 2x-2y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix}
 \end{aligned}$$

This gives  $x - y = 0$ , so  $x = y$ .  
Letting  $x = t$ , we have  $y = t$ , so

$$\mathbf{x}_1 = \begin{pmatrix} t \\ t \end{pmatrix} = t \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \quad t \neq 0.$$

- For  $\lambda_2 = 3$ :

$$\begin{aligned}
 (\mathbf{C} - 3\mathbf{I})\mathbf{x} &= \mathbf{0} \\
 \left( \begin{pmatrix} 5 & -1 \\ 2 & 2 \end{pmatrix} - 3 \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \right) \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\
 \begin{pmatrix} 2 & -1 \\ 2 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\
 \begin{pmatrix} 2x-y \\ 2x-y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix}
 \end{aligned}$$

This gives  $2x - y = 0$ , so  $y = 2x$ .  
Letting  $x = t$ , we have  $y = 2t$ , so

$$\mathbf{x}_2 = \begin{pmatrix} t \\ 2t \end{pmatrix} = t \begin{pmatrix} 1 \\ 2 \end{pmatrix}, \quad t \neq 0.$$

## B MATRIX DIAGONALISATION

### B.1 VERIFYING MATRIX DIAGONALISATION

**Ex 15:** The matrix

$$\mathbf{A} = \begin{pmatrix} 7 & -4 \\ 8 & -5 \end{pmatrix}$$

has eigenvalues  $\lambda_1 = 3$  and  $\lambda_2 = -1$  with corresponding eigenvectors

$$\mathbf{x}_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \quad \text{and} \quad \mathbf{x}_2 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}.$$

Show that  $\mathbf{P} = (\mathbf{x}_1 \mid \mathbf{x}_2)$  diagonalises  $\mathbf{A}$ .

*Answer:* To show that  $\mathbf{P}$  diagonalises  $\mathbf{A}$ , we must show that  $\mathbf{P}^{-1}\mathbf{A}\mathbf{P}$  is a diagonal matrix.

1. **Form the matrix  $\mathbf{P}$ :**

$$\mathbf{P} = \begin{pmatrix} 1 & 1 \\ 1 & 2 \end{pmatrix}.$$

2. **Find the inverse  $\mathbf{P}^{-1}$ :**

$$\det(\mathbf{P}) = (1)(2) - (1)(1) = 1,$$

so

$$\mathbf{P}^{-1} = \frac{1}{1} \begin{pmatrix} 2 & -1 \\ -1 & 1 \end{pmatrix} = \begin{pmatrix} 2 & -1 \\ -1 & 1 \end{pmatrix}.$$

### 3. Calculate $\mathbf{P}^{-1}\mathbf{A}\mathbf{P}$ :

$$\begin{aligned}\mathbf{P}^{-1}\mathbf{A}\mathbf{P} &= \begin{pmatrix} 2 & -1 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} 7 & -4 \\ 8 & -5 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 1 & 2 \end{pmatrix} \\ &= \begin{pmatrix} 2 & -1 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} 3 & -1 \\ 3 & -2 \end{pmatrix} \\ &= \begin{pmatrix} 6-3 & -2+2 \\ -3+3 & 1-2 \end{pmatrix} \\ &= \begin{pmatrix} 3 & 0 \\ 0 & -1 \end{pmatrix}.\end{aligned}$$

The result is the diagonal matrix

$$\mathbf{D} = \begin{pmatrix} 3 & 0 \\ 0 & -1 \end{pmatrix},$$

which contains the eigenvalues on the diagonal. Thus,  $\mathbf{P}$  diagonalises  $\mathbf{A}$ .

**Ex 16:** The matrix

$$\mathbf{A} = \begin{pmatrix} 3 & 1 \\ 2 & 2 \end{pmatrix}$$

has eigenvalues  $\lambda_1 = 4$  and  $\lambda_2 = 1$  with corresponding eigenvectors

$$\mathbf{x}_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \quad \text{and} \quad \mathbf{x}_2 = \begin{pmatrix} 1 \\ -2 \end{pmatrix}.$$

Show that  $\mathbf{P} = (\mathbf{x}_1 \mid \mathbf{x}_2)$  diagonalises  $\mathbf{A}$ .

*Answer:* To show that  $\mathbf{P}$  diagonalises  $\mathbf{A}$ , we must show that  $\mathbf{P}^{-1}\mathbf{A}\mathbf{P}$  is a diagonal matrix.

#### 1. Form the matrix $\mathbf{P}$ :

$$\mathbf{P} = \begin{pmatrix} 1 & 1 \\ 1 & -2 \end{pmatrix}.$$

#### 2. Find the inverse $\mathbf{P}^{-1}$ :

$$\det(\mathbf{P}) = (1)(-2) - (1)(1) = -3,$$

so

$$\mathbf{P}^{-1} = \frac{1}{-3} \begin{pmatrix} -2 & -1 \\ -1 & 1 \end{pmatrix} = \frac{1}{3} \begin{pmatrix} 2 & 1 \\ 1 & -1 \end{pmatrix}.$$

#### 3. Calculate $\mathbf{P}^{-1}\mathbf{A}\mathbf{P}$ :

$$\begin{aligned}\mathbf{P}^{-1}\mathbf{A}\mathbf{P} &= \frac{1}{3} \begin{pmatrix} 2 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} 3 & 1 \\ 2 & 2 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 1 & -2 \end{pmatrix} \\ &= \frac{1}{3} \begin{pmatrix} 2 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} 4 & 1 \\ 4 & -2 \end{pmatrix} \\ &= \frac{1}{3} \begin{pmatrix} 12 & 0 \\ 0 & 3 \end{pmatrix} \\ &= \begin{pmatrix} 4 & 0 \\ 0 & 1 \end{pmatrix}.\end{aligned}$$

The result is the diagonal matrix

$$\mathbf{D} = \begin{pmatrix} 4 & 0 \\ 0 & 1 \end{pmatrix},$$

which contains the eigenvalues on the diagonal. Thus,  $\mathbf{P}$  diagonalises  $\mathbf{A}$ .

**Ex 17:** The matrix

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

has eigenvalues  $\lambda_1 = 2$  and  $\lambda_2 = 1$  with corresponding eigenvectors

$$\mathbf{x}_1 = \begin{pmatrix} 2 \\ 1 \end{pmatrix} \quad \text{and} \quad \mathbf{x}_2 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}.$$

Show that  $\mathbf{P} = (\mathbf{x}_1 \mid \mathbf{x}_2)$  diagonalises  $\mathbf{A}$ .

*Answer:* To show that  $\mathbf{P}$  diagonalises  $\mathbf{A}$ , we must show that  $\mathbf{P}^{-1}\mathbf{A}\mathbf{P}$  is a diagonal matrix.

#### 1. Form the matrix $\mathbf{P}$ :

$$\mathbf{P} = \begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix}.$$

#### 2. Find the inverse $\mathbf{P}^{-1}$ :

$$\det(\mathbf{P}) = (2)(1) - (1)(1) = 1,$$

so

$$\mathbf{P}^{-1} = \frac{1}{1} \begin{pmatrix} 1 & -1 \\ -1 & 2 \end{pmatrix} = \begin{pmatrix} 1 & -1 \\ -1 & 2 \end{pmatrix}.$$

#### 3. Calculate $\mathbf{P}^{-1}\mathbf{A}\mathbf{P}$ :

$$\begin{aligned}\mathbf{P}^{-1}\mathbf{A}\mathbf{P} &= \begin{pmatrix} 1 & -1 \\ -1 & 2 \end{pmatrix} \begin{pmatrix} 3 & -2 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix} \\ &= \begin{pmatrix} 1 & -1 \\ -1 & 2 \end{pmatrix} \begin{pmatrix} 4 & 1 \\ 2 & 1 \end{pmatrix} \\ &= \begin{pmatrix} 2 & 0 \\ 0 & 1 \end{pmatrix}.\end{aligned}$$

The result is the diagonal matrix

$$\mathbf{D} = \begin{pmatrix} 2 & 0 \\ 0 & 1 \end{pmatrix},$$

which contains the eigenvalues on the diagonal. Thus,  $\mathbf{P}$  diagonalises  $\mathbf{A}$ .

## B.2 PERFORMING FULL MATRIX DIAGONALISATION

**Ex 18:** Consider the matrix  $\mathbf{A} = \begin{pmatrix} 4 & 3 \\ 2 & -1 \end{pmatrix}$ .

Find the diagonal matrix  $\mathbf{D}$ , the matrix  $\mathbf{P}$  and its inverse  $\mathbf{P}^{-1}$  such that  $\mathbf{A} = \mathbf{P}\mathbf{D}\mathbf{P}^{-1}$ .

*Answer:*

#### 1. Find Eigenvalues:

We solve the characteristic equation  $\det(\mathbf{A} - \lambda\mathbf{I}) = 0$ :

$$\begin{aligned}\det \begin{pmatrix} 4-\lambda & 3 \\ 2 & -1-\lambda \end{pmatrix} &= 0 \\ (4-\lambda)(-1-\lambda) - (3)(2) &= 0 \\ (-4-4\lambda+\lambda+\lambda^2) - 6 &= 0 \\ \lambda^2 - 3\lambda - 10 &= 0 \\ (\lambda-5)(\lambda+2) &= 0\end{aligned}$$

The eigenvalues are  $\lambda_1 = 5$  and  $\lambda_2 = -2$ .

#### 2. Find Eigenvectors:

- For  $\lambda_1 = 5$ :

$$\begin{aligned}(\mathbf{A} - 5\mathbf{I})\mathbf{x} &= \mathbf{0} \\ \begin{pmatrix} 4-5 & 3 \\ 2 & -1-5 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} -1 & 3 \\ 2 & -6 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix}\end{aligned}$$

This gives  $-x + 3y = 0$ , which simplifies to  $x = 3y$ .  
Letting  $y = t$ , we get  $x = 3t$ .

$$\mathbf{x} = \begin{pmatrix} 3t \\ t \end{pmatrix} = t \begin{pmatrix} 3 \\ 1 \end{pmatrix}, \quad t \neq 0$$

We choose  $t = 1$  to get  $\mathbf{x}_1 = \begin{pmatrix} 3 \\ 1 \end{pmatrix}$ .

• For  $\lambda_2 = -2$ :

$$\begin{aligned} (\mathbf{A} - (-2)\mathbf{I})\mathbf{x} &= \mathbf{0} \\ \begin{pmatrix} 4+2 & 3 \\ 2 & -1+2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} 6 & 3 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \end{aligned}$$

This gives  $2x + y = 0$ , which simplifies to  $y = -2x$ .  
Letting  $x = t$ , we get  $y = -2t$ .

$$\mathbf{x} = \begin{pmatrix} t \\ -2t \end{pmatrix} = t \begin{pmatrix} 1 \\ -2 \end{pmatrix}, \quad t \neq 0$$

We choose  $t = 1$  to get  $\mathbf{x}_2 = \begin{pmatrix} 1 \\ -2 \end{pmatrix}$ .

### 3. Construct Matrices:

$$\mathbf{D} = \begin{pmatrix} 5 & 0 \\ 0 & -2 \end{pmatrix} \quad \text{and} \quad \mathbf{P} = \begin{pmatrix} 3 & 1 \\ 1 & -2 \end{pmatrix}$$

Find  $\mathbf{P}^{-1}$ :

$$\begin{aligned} \det(\mathbf{P}) &= (3)(-2) - (1)(1) = -7 \\ \mathbf{P}^{-1} &= \frac{1}{-7} \begin{pmatrix} -2 & -1 \\ -1 & 3 \end{pmatrix} = \frac{1}{7} \begin{pmatrix} 2 & 1 \\ 1 & -3 \end{pmatrix} \end{aligned}$$

**Ex 19:** Consider the matrix  $\mathbf{B} = \begin{pmatrix} 9 & -10 \\ 5 & -6 \end{pmatrix}$ .

Find the diagonal matrix  $\mathbf{D}$ , the matrix  $\mathbf{P}$  and its inverse  $\mathbf{P}^{-1}$  such that  $\mathbf{B} = \mathbf{PDP}^{-1}$ .

Answer:

#### 1. Find Eigenvalues:

We solve the characteristic equation  $\det(\mathbf{B} - \lambda\mathbf{I}) = 0$ :

$$\begin{aligned} \det \begin{pmatrix} 9-\lambda & -10 \\ 5 & -6-\lambda \end{pmatrix} &= 0 \\ (9-\lambda)(-6-\lambda) - (-10)(5) &= 0 \\ (-54 - 9\lambda + 6\lambda + \lambda^2) + 50 &= 0 \\ \lambda^2 - 3\lambda - 4 &= 0 \\ (\lambda - 4)(\lambda + 1) &= 0 \end{aligned}$$

The eigenvalues are  $\lambda_1 = 4$  and  $\lambda_2 = -1$ .

#### 2. Find Eigenvectors:

• For  $\lambda_1 = 4$ :

$$\begin{aligned} (\mathbf{B} - 4\mathbf{I})\mathbf{x} &= \mathbf{0} \\ \begin{pmatrix} 5 & -10 \\ 5 & -10 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \end{aligned}$$

This gives  $5x - 10y = 0$ , which simplifies to  $x = 2y$ .  
Letting  $y = t$ , we get  $x = 2t$ .

$$\mathbf{x} = \begin{pmatrix} 2t \\ t \end{pmatrix} = t \begin{pmatrix} 2 \\ 1 \end{pmatrix}, \quad t \neq 0$$

We choose  $t = 1$  to get  $\mathbf{x}_1 = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$ .

• For  $\lambda_2 = -1$ :

$$\begin{aligned} (\mathbf{B} - (-1)\mathbf{I})\mathbf{x} &= \mathbf{0} \\ \begin{pmatrix} 10 & -10 \\ 5 & -5 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \end{aligned}$$

This gives  $5x - 5y = 0$ , which simplifies to  $x = y$ .  
Letting  $y = t$ , we get  $x = t$ .

$$\mathbf{x} = \begin{pmatrix} t \\ t \end{pmatrix} = t \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \quad t \neq 0$$

We choose  $t = 1$  to get  $\mathbf{x}_2 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ .

### 3. Construct Matrices:

$$\mathbf{D} = \begin{pmatrix} 4 & 0 \\ 0 & -1 \end{pmatrix} \quad \text{and} \quad \mathbf{P} = \begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix}$$

Find  $\mathbf{P}^{-1}$ :

$$\begin{aligned} \det(\mathbf{P}) &= (2)(1) - (1)(1) = 1 \\ \mathbf{P}^{-1} &= \frac{1}{1} \begin{pmatrix} 1 & -1 \\ -1 & 2 \end{pmatrix} = \begin{pmatrix} 1 & -1 \\ -1 & 2 \end{pmatrix} \end{aligned}$$

**Ex 20:** Consider the matrix  $\mathbf{C} = \begin{pmatrix} 3 & 2 \\ 3 & -2 \end{pmatrix}$ .

Find the diagonal matrix  $\mathbf{D}$ , the matrix  $\mathbf{P}$  and its inverse  $\mathbf{P}^{-1}$  such that  $\mathbf{C} = \mathbf{PDP}^{-1}$ .

Answer:

#### 1. Find Eigenvalues:

We solve the characteristic equation  $\det(\mathbf{C} - \lambda\mathbf{I}) = 0$ :

$$\begin{aligned} \det \begin{pmatrix} 3-\lambda & 2 \\ 3 & -2-\lambda \end{pmatrix} &= 0 \\ (3-\lambda)(-2-\lambda) - (2)(3) &= 0 \\ (-6 - 3\lambda + 2\lambda + \lambda^2) - 6 &= 0 \\ \lambda^2 - \lambda - 12 &= 0 \\ (\lambda - 4)(\lambda + 3) &= 0 \end{aligned}$$

The eigenvalues are  $\lambda_1 = 4$  and  $\lambda_2 = -3$ .

#### 2. Find Eigenvectors:

• For  $\lambda_1 = 4$ :

$$\begin{aligned} (\mathbf{C} - 4\mathbf{I})\mathbf{x} &= \mathbf{0} \\ \begin{pmatrix} 3-4 & 2 \\ 3 & -2-4 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} -1 & 2 \\ 3 & -6 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \end{aligned}$$

This gives  $-x + 2y = 0$ , which simplifies to  $x = 2y$ .  
Letting  $y = t$ , we get  $x = 2t$ .

$$\mathbf{x} = \begin{pmatrix} 2t \\ t \end{pmatrix} = t \begin{pmatrix} 2 \\ 1 \end{pmatrix}, \quad t \neq 0$$

We choose  $t = 1$  to get  $\mathbf{x}_1 = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$ .

- For  $\lambda_2 = -3$ :

$$\begin{aligned} (\mathbf{C} - (-3)\mathbf{I})\mathbf{x} &= \mathbf{0} \\ \begin{pmatrix} 3+3 & 2 \\ 3 & -2+3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} 6 & 2 \\ 3 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \end{pmatrix} \end{aligned}$$

This gives  $3x + y = 0$ , which simplifies to  $y = -3x$ .  
Letting  $x = t$ , we get  $y = -3t$ .

$$\mathbf{x} = \begin{pmatrix} t \\ -3t \end{pmatrix} = t \begin{pmatrix} 1 \\ -3 \end{pmatrix}, \quad t \neq 0$$

We choose  $t = 1$  to get  $\mathbf{x}_2 = \begin{pmatrix} 1 \\ -3 \end{pmatrix}$ .

### 3. Construct Matrices:

$$\mathbf{D} = \begin{pmatrix} 4 & 0 \\ 0 & -3 \end{pmatrix} \quad \text{and} \quad \mathbf{P} = \begin{pmatrix} 2 & 1 \\ 1 & -3 \end{pmatrix}$$

Find  $\mathbf{P}^{-1}$ :

$$\begin{aligned} \det(\mathbf{P}) &= (2)(-3) - (1)(1) = -7 \\ \mathbf{P}^{-1} &= \frac{1}{-7} \begin{pmatrix} -3 & -1 \\ -1 & 2 \end{pmatrix} = \frac{1}{7} \begin{pmatrix} 3 & 1 \\ 1 & -2 \end{pmatrix} \end{aligned}$$

## C MATRIX POWERS

### C.1 CALCULATING MATRIX POWERS USING DIAGONALISATION

**Ex 21:** The matrix

$$\mathbf{P} = \begin{pmatrix} 1 & 1 \\ 1 & 2 \end{pmatrix}$$

diagonalises

$$\mathbf{A} = \begin{pmatrix} 8 & -5 \\ 10 & -7 \end{pmatrix}$$

with

$$\mathbf{P}^{-1} = \begin{pmatrix} 2 & -1 \\ -1 & 1 \end{pmatrix} \quad \text{and} \quad \mathbf{D} = \begin{pmatrix} 3 & 0 \\ 0 & -2 \end{pmatrix}.$$

Calculate the matrix  $\mathbf{A}^4$ .

*Answer:*

$$\begin{aligned} \mathbf{A}^4 &= \mathbf{PD}^4\mathbf{P}^{-1} \\ &= \begin{pmatrix} 1 & 1 \\ 1 & 2 \end{pmatrix} \begin{pmatrix} 3^4 & 0 \\ 0 & (-2)^4 \end{pmatrix} \begin{pmatrix} 2 & -1 \\ -1 & 1 \end{pmatrix} \\ &= \begin{pmatrix} 1 & 1 \\ 1 & 2 \end{pmatrix} \begin{pmatrix} 81 & 0 \\ 0 & 16 \end{pmatrix} \begin{pmatrix} 2 & -1 \\ -1 & 1 \end{pmatrix} \\ &= \begin{pmatrix} 1(81) & 1(16) \\ 1(81) & 2(16) \end{pmatrix} \begin{pmatrix} 2 & -1 \\ -1 & 1 \end{pmatrix} \\ &= \begin{pmatrix} 81 & 16 \\ 81 & 32 \end{pmatrix} \begin{pmatrix} 2 & -1 \\ -1 & 1 \end{pmatrix} \\ &= \begin{pmatrix} 81(2) + 16(-1) & 81(-1) + 16(1) \\ 81(2) + 32(-1) & 81(-1) + 32(1) \end{pmatrix} \\ &= \begin{pmatrix} 162 - 16 & -81 + 16 \\ 162 - 32 & -81 + 32 \end{pmatrix} \\ &= \begin{pmatrix} 146 & -65 \\ 130 & -49 \end{pmatrix}. \end{aligned}$$

**Ex 22:** The matrix

$$\mathbf{P} = \begin{pmatrix} 1 & 2 \\ 1 & 1 \end{pmatrix}$$

diagonalises

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

with

$$\mathbf{P}^{-1} = \begin{pmatrix} -1 & 2 \\ 1 & -1 \end{pmatrix} \quad \text{and} \quad \mathbf{D} = \begin{pmatrix} 2 & 0 \\ 0 & 1 \end{pmatrix}.$$

Calculate the matrix  $\mathbf{A}^6$ .

*Answer:*

$$\begin{aligned} \mathbf{A}^6 &= \mathbf{PD}^6\mathbf{P}^{-1} \\ &= \begin{pmatrix} 1 & 2 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} 2^6 & 0 \\ 0 & 1^6 \end{pmatrix} \begin{pmatrix} -1 & 2 \\ 1 & -1 \end{pmatrix} \\ &= \begin{pmatrix} 1 & 2 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} 64 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} -1 & 2 \\ 1 & -1 \end{pmatrix} \\ &= \begin{pmatrix} 1(64) & 2(1) \\ 1(64) & 1(1) \end{pmatrix} \begin{pmatrix} -1 & 2 \\ 1 & -1 \end{pmatrix} \\ &= \begin{pmatrix} 64 & 2 \\ 64 & 1 \end{pmatrix} \begin{pmatrix} -1 & 2 \\ 1 & -1 \end{pmatrix} \\ &= \begin{pmatrix} 64(-1) + 2(1) & 64(2) + 2(-1) \\ 64(-1) + 1(1) & 64(2) + 1(-1) \end{pmatrix} \\ &= \begin{pmatrix} -64 + 2 & 128 - 2 \\ -64 + 1 & 128 - 1 \end{pmatrix} \\ &= \begin{pmatrix} -62 & 126 \\ -63 & 127 \end{pmatrix}. \end{aligned}$$

**Ex 23:** The matrix

$$\mathbf{P} = \begin{pmatrix} 3 & 1 \\ 2 & 1 \end{pmatrix}$$

diagonalises

$$\mathbf{A} = \begin{pmatrix} -9 & 12 \\ -8 & 11 \end{pmatrix}$$

with

$$\mathbf{P}^{-1} = \begin{pmatrix} 1 & -1 \\ -2 & 3 \end{pmatrix} \quad \text{and} \quad \mathbf{D} = \begin{pmatrix} -1 & 0 \\ 0 & 3 \end{pmatrix}.$$

Calculate the matrix  $\mathbf{A}^3$ .

*Answer:*

$$\begin{aligned} \mathbf{A}^3 &= \mathbf{PD}^3\mathbf{P}^{-1} \\ &= \begin{pmatrix} 3 & 1 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} (-1)^3 & 0 \\ 0 & 3^3 \end{pmatrix} \begin{pmatrix} 1 & -1 \\ -2 & 3 \end{pmatrix} \\ &= \begin{pmatrix} 3 & 1 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} -1 & 0 \\ 0 & 27 \end{pmatrix} \begin{pmatrix} 1 & -1 \\ -2 & 3 \end{pmatrix} \\ &= \begin{pmatrix} 3(-1) & 1(27) \\ 2(-1) & 1(27) \end{pmatrix} \begin{pmatrix} 1 & -1 \\ -2 & 3 \end{pmatrix} \\ &= \begin{pmatrix} -3 & 27 \\ -2 & 27 \end{pmatrix} \begin{pmatrix} 1 & -1 \\ -2 & 3 \end{pmatrix} \\ &= \begin{pmatrix} -3(1) + 27(-2) & -3(-1) + 27(3) \\ -2(1) + 27(-2) & -2(-1) + 27(3) \end{pmatrix} \\ &= \begin{pmatrix} -3 - 54 & 3 + 81 \\ -2 - 54 & 2 + 81 \end{pmatrix} \\ &= \begin{pmatrix} -57 & 84 \\ -56 & 83 \end{pmatrix}. \end{aligned}$$

## C.2 CALCULATING MATRIX POWERS USING DIAGONALISATION

**Ex 24:** Consider the matrix  $\mathbf{A} = \begin{pmatrix} 5 & -2 \\ 4 & -1 \end{pmatrix}$ .

1. Find the eigenvalues  $\lambda_1$  and  $\lambda_2$  of matrix  $\mathbf{A}$ .
2. Find the corresponding eigenvectors  $\mathbf{x}_1$  and  $\mathbf{x}_2$ .
3. Determine the matrices  $\mathbf{D}$ ,  $\mathbf{P}$ , and  $\mathbf{P}^{-1}$  such that  $\mathbf{A} = \mathbf{PDP}^{-1}$ .
4. Hence, calculate the matrix  $\mathbf{A}^6$ .

*Answer:*

### 1. Find Eigenvalues:

$$\begin{aligned}\det(\mathbf{A} - \lambda\mathbf{I}) &= 0 \\ (5 - \lambda)(-1 - \lambda) - (-2)(4) &= 0 \\ -5 - 5\lambda + \lambda + \lambda^2 + 8 &= 0 \\ \lambda^2 - 4\lambda + 3 &= 0 \\ (\lambda - 3)(\lambda - 1) &= 0\end{aligned}$$

The eigenvalues are  $\lambda_1 = 3$  and  $\lambda_2 = 1$ .

### 2. Find Eigenvectors:

#### • For $\lambda_1 = 3$ :

$$\begin{pmatrix} 5-3 & -2 \\ 4 & -1-3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \begin{pmatrix} 2 & -2 \\ 4 & -4 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \mathbf{0}$$

$$2x - 2y = 0 \Rightarrow x = y. \text{ Let } x = 1, \text{ then } y = 1.$$

$$\mathbf{x}_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

#### • For $\lambda_2 = 1$ :

$$\begin{pmatrix} 5-1 & -2 \\ 4 & -1-1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \begin{pmatrix} 4 & -2 \\ 4 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \mathbf{0}$$

$$4x - 2y = 0 \Rightarrow y = 2x. \text{ Let } x = 1, \text{ then } y = 2.$$

$$\mathbf{x}_2 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$$

### 3. Find $\mathbf{D}$ , $\mathbf{P}$ , and $\mathbf{P}^{-1}$ :

$$\mathbf{D} = \begin{pmatrix} 3 & 0 \\ 0 & 1 \end{pmatrix}, \quad \mathbf{P} = \begin{pmatrix} 1 & 1 \\ 1 & 2 \end{pmatrix}$$

Calculate  $\mathbf{P}^{-1}$ :

$$\det(\mathbf{P}) = (1)(2) - (1)(1) = 1$$

$$\mathbf{P}^{-1} = \frac{1}{1} \begin{pmatrix} 2 & -1 \\ -1 & 1 \end{pmatrix} = \begin{pmatrix} 2 & -1 \\ -1 & 1 \end{pmatrix}$$

### 4. Calculate $\mathbf{A}^6$ :

$$\mathbf{A}^6 = \mathbf{PD}^6\mathbf{P}^{-1}$$

$$\begin{aligned}&= \begin{pmatrix} 1 & 1 \\ 1 & 2 \end{pmatrix} \begin{pmatrix} 3^6 & 0 \\ 0 & 1^6 \end{pmatrix} \begin{pmatrix} 2 & -1 \\ -1 & 1 \end{pmatrix} \\&= \begin{pmatrix} 1 & 1 \\ 1 & 2 \end{pmatrix} \begin{pmatrix} 729 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 2 & -1 \\ -1 & 1 \end{pmatrix} \\&= \begin{pmatrix} 729 & 1 \\ 729 & 2 \end{pmatrix} \begin{pmatrix} 2 & -1 \\ -1 & 1 \end{pmatrix} \\&= \begin{pmatrix} 1458 - 1 & -729 + 1 \\ 1458 - 2 & -729 + 2 \end{pmatrix} \\&= \begin{pmatrix} 1457 & -728 \\ 1456 & -727 \end{pmatrix}\end{aligned}$$

**Ex 25:** Consider the matrix  $\mathbf{B} = \begin{pmatrix} 4 & 1 \\ 1 & 4 \end{pmatrix}$ .

1. Find the eigenvalues  $\lambda_1$  and  $\lambda_2$  of matrix  $\mathbf{B}$ .
2. Find the corresponding eigenvectors  $\mathbf{x}_1$  and  $\mathbf{x}_2$ .
3. Determine the matrices  $\mathbf{D}$ ,  $\mathbf{P}$ , and  $\mathbf{P}^{-1}$  such that  $\mathbf{B} = \mathbf{PDP}^{-1}$ .
4. Hence, calculate the matrix  $\mathbf{B}^4$ .

*Answer:*

### 1. Find Eigenvalues:

$$\begin{aligned}\det(\mathbf{B} - \lambda\mathbf{I}) &= 0 \\ (4 - \lambda)(4 - \lambda) - (1)(1) &= 0 \\ 16 - 8\lambda + \lambda^2 - 1 &= 0 \\ \lambda^2 - 8\lambda + 15 &= 0 \\ (\lambda - 5)(\lambda - 3) &= 0\end{aligned}$$

The eigenvalues are  $\lambda_1 = 5$  and  $\lambda_2 = 3$ .

### 2. Find Eigenvectors:

#### • For $\lambda_1 = 5$ :

$$\begin{pmatrix} 4-5 & 1 \\ 1 & 4-5 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \mathbf{0} \Rightarrow \begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \mathbf{0}$$

$$-x + y = 0 \Rightarrow y = x. \text{ Let } x = 1, \text{ then } y = 1.$$

$$\mathbf{x}_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

#### • For $\lambda_2 = 3$ :

$$\begin{pmatrix} 4-3 & 1 \\ 1 & 4-3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \mathbf{0} \Rightarrow \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \mathbf{0}$$

$$x + y = 0 \Rightarrow y = -x. \text{ Let } x = 1, \text{ then } y = -1.$$

$$\mathbf{x}_2 = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

### 3. Find $\mathbf{D}$ , $\mathbf{P}$ , and $\mathbf{P}^{-1}$ :

$$\mathbf{D} = \begin{pmatrix} 5 & 0 \\ 0 & 3 \end{pmatrix}, \quad \mathbf{P} = \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix}$$

Calculate  $\mathbf{P}^{-1}$ :

$$\det(\mathbf{P}) = (1)(-1) - (1)(1) = -2$$

$$\mathbf{P}^{-1} = \frac{1}{-2} \begin{pmatrix} -1 & -1 \\ -1 & 1 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix}$$

### 4. Calculate $\mathbf{B}^4$ :

$$\mathbf{B}^4 = \mathbf{PD}^4\mathbf{P}^{-1}$$

$$\begin{aligned}&= \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} 5^4 & 0 \\ 0 & 3^4 \end{pmatrix} \left( \frac{1}{2} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \right) \\&= \frac{1}{2} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} 625 & 0 \\ 0 & 81 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \\&= \frac{1}{2} \begin{pmatrix} 625 & 81 \\ 625 & -81 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \\&= \frac{1}{2} \begin{pmatrix} 625 + 81 & 625 - 81 \\ 625 - 81 & 625 + 81 \end{pmatrix} \\&= \frac{1}{2} \begin{pmatrix} 706 & 544 \\ 544 & 706 \end{pmatrix} \\&= \begin{pmatrix} 353 & 272 \\ 272 & 353 \end{pmatrix}\end{aligned}$$