

SCHOOL OF APPLIED SCIENCE & HUMANITIES
DEPARTMENT OF MATHEMATICS

Subject: Linear Algebra
Sem. : I
Section: 7, 14, 21

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Problem Set – Unit 3

Question 1 (10 Marks)

a) Define the characteristic equation of a matrix. Explain how eigenvalues are obtained from the characteristic equation. **(2 marks)**

b) Find the characteristic equation and eigenvalues of the matrix $A = \begin{bmatrix} 3 & -1 \\ 1 & 1 \end{bmatrix}$. Verify your eigenvalues by substituting back into the characteristic equation. **(4 marks)**

c) Show that the sum of eigenvalues of a matrix equals its trace, and the product of eigenvalues equals its determinant. Demonstrate this property with a 3×3 matrix of your choice. **(4 marks)**

Question 2 (10 Marks)

a) Define an eigenvector and eigenvalue of a matrix. Explain the relationship between them using the equation $Av = \lambda v$. **(2 marks)**

b) For the matrix $A = \begin{bmatrix} 4 & 2 \\ 3 & -1 \end{bmatrix}$, find: (i) All eigenvalues (ii) Corresponding eigenvectors for each eigenvalue (iii) Verify that $Av = \lambda v$ for each eigenvalue-eigenvector pair **(5 marks)**

c) Analyze why the zero vector is never considered an eigenvector, even though $A(0) = \lambda(0)$ for any λ . Create an example showing how different eigenvectors can correspond to the same eigenvalue. **(3 marks)**

Question 3 (10 Marks)

a) State any four important properties of eigenvalues and eigenvectors. **(3 marks)**

b) Given the matrix $A = \begin{pmatrix} 2 & 1 & 0 \\ 0 & 2 & 0 \\ 0 & 1 & 2 \end{pmatrix}$, determine: (i) The eigenvalues of A (ii) The eigenvalues of A^2 , A^{-1} , and $3A$ (iii) Verify the relationship between eigenvalues of A and its powers **(4 marks)**

c) Consider the above matrix A. Prove that if λ is an eigenvalue of an invertible matrix A with eigenvector v, then $1/\lambda$ is an eigenvalue of A^{-1} with the same eigenvector v. Discuss the implications when A is singular. (3 marks)

Question 4 (10 Marks)

a) Explain the concept of algebraic multiplicity and geometric multiplicity of an eigenvalue. (2 marks)

b) For the matrix $A = \begin{pmatrix} 5 & -2 & -4 \\ 0 & 1 & 0 \\ 2 & -1 & 0 \end{pmatrix}$, find: (i) All eigenvalues and their algebraic multiplicities (ii) The eigenvectors corresponding to each eigenvalue (iii) The geometric multiplicity of each eigenvalue (5 marks)

c) Analyze the relationship between algebraic and geometric multiplicities. Construct an example where they are equal and another where they differ. (3 marks)

Question 5 (10 Marks)

a) State the Cayley-Hamilton Theorem. Explain what it means for a matrix to satisfy its own characteristic equation. (2 marks)

b) Verify the Cayley-Hamilton Theorem for the matrix $A = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix}$. Use this result to compute A^3 . (4 marks)

c) Using the Cayley-Hamilton Theorem, derive a general method to express higher powers of a matrix (A^n for large n) in terms of lower powers. Demonstrate with a specific example for $n = 5$. (4 marks)

Question 6 (10 Marks)

a) Describe the process of finding the inverse of a matrix using the Cayley-Hamilton Theorem. (2 marks)

b) Apply the Cayley-Hamilton Theorem to find the inverse of the matrix $A = \begin{pmatrix} 2 & 1 & 1 \\ 1 & 2 & 1 \\ 1 & 1 & 2 \end{pmatrix}$. Verify your answer by computing AA^{-1} . (5 marks)

c) Compare and contrast three methods of finding matrix inverse: (i) Adjoint method, (ii) Row reduction, and (iii) Cayley-Hamilton Theorem. Evaluate which method is most efficient for different types of matrices. (3 marks)

Question 7 (10 Marks)

a) Define a diagonalizable matrix. State the necessary and sufficient condition for a matrix to be diagonalizable. **(2 marks)**

b) Determine whether the matrix $A = \begin{pmatrix} 3 & 1 \\ 0 & 3 \end{pmatrix}$ is diagonalizable. If yes, find matrices P and D such that $A = PDP^{-1}$. If no, justify your answer. **(4 marks)**

c) Prove that if an $n \times n$ matrix has n distinct eigenvalues, then it is diagonalizable. Construct a counterexample showing that a matrix can be diagonalizable even without n distinct eigenvalues. **(4 marks)**

Question 8 (10 Marks)

a) Explain the relationship between eigenvectors and the matrix P used in diagonalization $A = PDP^{-1}$. What does matrix D represent? **(2 marks)**

b) Diagonalize the matrix $A = \begin{pmatrix} 6 & -3 \\ 2 & 1 \end{pmatrix}$. Find matrices P and D such that $A = PDP^{-1}$, and verify your result by computing PDP^{-1} . **(5 marks)**

c) Design a step-by-step algorithm to test if a given $n \times n$ matrix is diagonalizable and, if so, to find the diagonalization. Apply your algorithm to $A = \begin{pmatrix} 4 & 1 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 5 \end{pmatrix}$. **(3 marks)**

Question 9 (10 Marks)

a) State the theorem relating linear independence of eigenvectors corresponding to distinct eigenvalues. **(2 marks)**

b) Given the matrix $A = \begin{pmatrix} 1 & 0 & 0 \\ 1 & 2 & 0 \\ 1 & 2 & 3 \end{pmatrix}$, diagonalize A and use the diagonalization to compute A^5 . **(5 marks)**

c) Prove that eigenvectors corresponding to distinct eigenvalues are linearly independent. Discuss why this property is crucial for diagonalization. **(3 marks)**

Question 10 (10 Marks)

a) Explain how diagonalization simplifies the computation of powers of a matrix. Write the general formula for A^n in terms of P, D, and P^{-1} . **(2 marks)**

b) For the matrix $A = \begin{pmatrix} 5 & 4 \\ 1 & 2 \end{pmatrix}$, find: (i) The diagonalization $A = PDP^{-1}$ (ii) A^{10} using the diagonalization (iii) Verify your result by computing A^2 directly and checking consistency **(5 marks)**

c) Create a practical application problem involving population dynamics or Fibonacci sequences where computing high powers of a matrix is required. Solve it using diagonalization and evaluate the efficiency compared to direct multiplication. **(3 marks)**

Question 11 (10 Marks)

a) Recall the properties of symmetric matrices with respect to eigenvalues and eigenvectors. **(2 marks)**

b) Consider the matrix $A = \begin{pmatrix} 3 & 1 & 0 \\ 1 & 3 & 0 \\ 0 & 0 & 5 \end{pmatrix}$. Show that: (i) All eigenvalues are real (ii) Eigenvectors corresponding to distinct eigenvalues are orthogonal (iii) The matrix is diagonalizable **(5 marks)**

c) Prove that if A is a symmetric matrix, then eigenvectors corresponding to distinct eigenvalues are orthogonal. Analyze how this property leads to orthogonal diagonalization. **(3 marks)**

Question 12 (10 Marks)

a) Define similar matrices and explain how similarity relates to eigenvalues. **(2 marks)**

b) Given matrices $A = \begin{pmatrix} 2 & 1 \\ 0 & 3 \end{pmatrix}$ and $B = \begin{pmatrix} 3 & 0 \\ 0 & 2 \end{pmatrix}$: (i) Find eigenvalues of both A and B (ii) Determine if A and B are similar (iii) If similar, find the matrix P such that $B = P^{-1}AP$ (iv) Use diagonalization to compute A^8 **(5 marks)**

c) Evaluate the statement: "Two matrices are similar if and only if they have the same eigenvalues." Is this statement true? Provide rigorous justification with examples and counterexamples. Design a complete criterion for determining when two matrices are similar. **(3 marks)**