

## Quiz 7 Form B

April 15, 2011

Instructions: Give concise answers, but clearly indicate your reasoning.

I. For the system  $X' = \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{bmatrix} X$ , a general solution is

(3)

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = c_1 e^{2t} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} + c_2 e^{-t} \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} + c_3 e^{-t} \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix}$$

(do not derive this or check this). Write a system of linear equations whose solution  $(c_1, c_2, c_3)$  gives  $x_1$ ,  $x_2$ , and  $x_3$  satisfying  $x_1(1) = 5$ ,  $x_2(1) = 0$ ,  $x_3(1) = -2$ . *Do not solve this system*, just write it down.

Saying that this is a general solution means we can write any solution as

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} c_1 e^{2t} + c_2 e^{-t} \\ c_1 e^{2t} + c_3 e^{-t} \\ c_1 e^{2t} - c_2 e^{-t} - c_3 e^{-t} \end{bmatrix}$$

for some choice of  $c_1$ ,  $c_2$ , and  $c_3$ . Specializing to  $t = 1$ , we want

$$\begin{bmatrix} c_1 e^2 + c_2 e^{-1} \\ c_1 e^2 + c_3 e^{-1} \\ c_1 e^2 - c_2 e^{-1} - c_3 e^{-1} \end{bmatrix} = \begin{bmatrix} 5 \\ 0 \\ -2 \end{bmatrix},$$

giving the conditions

$$\begin{aligned} c_1 e^2 + c_2 e^{-1} &= 5 \\ c_1 e^2 + c_3 e^{-1} &= 0 \\ c_1 e^2 - c_2 e^{-1} - c_3 e^{-1} &= -2 \end{aligned}$$

II. The system of linear equations

(3)

$$\begin{aligned} c_1 + c_2 &= 10 \\ c_1 + c_3 &= 12 \\ c_1 - c_2 - c_3 &= -1 \end{aligned}$$

arises in solving one of the homework problems (5.1#26). Use the method of Gauss-Jordan elimination to solve this system. That is, rewrite the system as an “augmented” matrix, then do elementary row operations to obtain the values of  $c_1$ ,  $c_2$ , and  $c_3$  that satisfy the system. The first step, writing the augmented matrix, has already been carried out below, just continue the process from there.

$$\left[ \begin{array}{ccc|c} 1 & 1 & 0 & 10 \\ 1 & 0 & 1 & 12 \\ 1 & -1 & -1 & -1 \end{array} \right] \rightarrow$$

$$\begin{aligned} \left[ \begin{array}{ccc|c} 1 & 1 & 0 & 10 \\ 1 & 0 & 1 & 12 \\ 1 & -1 & -1 & -1 \end{array} \right] &\rightarrow \left[ \begin{array}{ccc|c} 1 & 1 & 0 & 10 \\ 0 & -1 & 1 & 2 \\ 0 & -2 & -1 & -11 \end{array} \right] \rightarrow \left[ \begin{array}{ccc|c} 1 & 1 & 0 & 10 \\ 0 & -1 & 1 & 2 \\ 0 & 0 & -3 & -15 \end{array} \right] \\ &\rightarrow \left[ \begin{array}{ccc|c} 1 & 1 & 0 & 10 \\ 0 & 1 & -1 & -2 \\ 0 & 0 & 1 & 5 \end{array} \right] \rightarrow \left[ \begin{array}{ccc|c} 1 & 1 & 0 & 10 \\ 0 & 1 & 0 & 3 \\ 0 & 0 & 1 & 5 \end{array} \right] \rightarrow \left[ \begin{array}{ccc|c} 1 & 0 & 0 & 7 \\ 0 & 1 & 0 & 3 \\ 0 & 0 & 1 & 5 \end{array} \right], \end{aligned}$$

so the solution is  $(c_1, c_2, c_3) = (7, 3, 5)$ .

- III.** Define an *eigenvalue* of a matrix  $A$ , and define an *eigenvector* associated to that eigenvalue. You may use (3) the version of the definitions given in class, or the version given in the book, or any equivalent statement.

An *eigenvalue* of  $A$  is a number  $\lambda$  such that  $\det(A - \lambda I) = 0$ , or equivalently such that  $A\vec{v} = \lambda\vec{v}$  for some nonzero vector  $\vec{v}$ .

An *eigenvector* associated to the eigenvalue  $\lambda$  is a nonzero vector  $\vec{v}$  such that  $A\vec{v} = \lambda\vec{v}$ .

- IV.** (a) Show how to calculate that the eigenvalues of the matrix  $P = \begin{bmatrix} 3 & 4 \\ 3 & 2 \end{bmatrix}$  are  $-1$  and  $6$ .  
(7)

$$\det(A - \lambda I) = \begin{vmatrix} 3 - \lambda & 4 \\ 3 & 2 - \lambda \end{vmatrix} = \lambda^2 - 5\lambda - 6. \text{ Its roots } -1 \text{ and } 6 \text{ are the eigenvalues.}$$

- (b) An eigenvector associated to the eigenvalue  $-1$  is  $\begin{bmatrix} -1 \\ 1 \end{bmatrix}$  (do not calculate this or check it). Use this to write out a solution  $X_1$  of the system  $X' = PX$ .

$$\text{A corresponding solution is } X_1 = e^{-t} \begin{bmatrix} -1 \\ 1 \end{bmatrix} = \begin{bmatrix} -e^{-t} \\ e^{-t} \end{bmatrix}.$$

- (c) For the eigenvalue  $6$ , find an associated eigenvector  $\begin{bmatrix} a \\ b \end{bmatrix}$ .

We must solve the system with augmented matrix

$$\left[ \begin{array}{cc|c} 3 - 6 & 4 & 0 \\ 3 & 2 - 6 & 0 \end{array} \right] = \left[ \begin{array}{cc|c} -3 & 4 & 0 \\ 3 & -4 & 0 \end{array} \right].$$

Using Gauss-Jordan elimination, we have

$$\left[ \begin{array}{cc|c} -3 & 4 & 0 \\ 3 & -4 & 0 \end{array} \right] \longrightarrow \left[ \begin{array}{cc|c} -3 & 4 & 0 \\ 0 & 0 & 0 \end{array} \right]$$

which says that  $3a - 4b = 0$  or  $a = 4b/3$ . We may take  $b = 3$ , giving  $a = 4$ , so one eigenvector is  $\begin{bmatrix} 4 \\ 3 \end{bmatrix}$ .

[Any nonzero scalar multiple of this is also an eigenvector associated to the eigenvalue  $6$ .]

Check (not required):

$$\begin{bmatrix} 3 & 4 \\ 3 & 2 \end{bmatrix} \begin{bmatrix} 4 \\ 3 \end{bmatrix} = \begin{bmatrix} 12 + 12 \\ 12 + 6 \end{bmatrix} = \begin{bmatrix} 24 \\ 18 \end{bmatrix} = 6 \cdot \begin{bmatrix} 4 \\ 3 \end{bmatrix},$$

so  $\begin{bmatrix} 4 \\ 3 \end{bmatrix}$  is indeed an eigenvector associated to the eigenvalue  $6$ .