

MATH 54 SUMMER 2017, QUIZ 18

Find matrices (possibly with complex entries) P and D such that D is diagonal, P is invertible and $A = PDP^{-1}$.

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

Eigenvalues:

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

$$\text{roots: } \frac{4 \pm \sqrt{16-20}}{2} = 2 \pm i$$

Eigenvectors:

$$2+i: \quad A - (2+i)I = \begin{bmatrix} 1-i & -1 \\ 2 & -1-i \end{bmatrix} \xrightarrow{R2 = R2 - \frac{2}{1-i}R1} \begin{bmatrix} 1-i & -1 \\ 0 & 0 \end{bmatrix}$$

$$\frac{1}{1-i} = \frac{1+i}{1^2+1^2} = \frac{1+i}{2} \quad \text{so} \quad -\frac{2}{1-i} = -(1+i)$$

$$(1-i)x_1 - x_2 = 0 \quad \Rightarrow \quad x_1 = \frac{1}{1-i}x_2 = \frac{1+i}{2}x_2$$

x_2 free

So $\begin{bmatrix} (1+i)/2 \\ 1 \end{bmatrix}$ is an eigenvector with eigenvalue $2+i$

and $\begin{bmatrix} (1-i)/2 \\ 1 \end{bmatrix}$ is an eigenvector with eigenvalue $2-i$

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Therefore $A = PDP^{-1}$ where

$$P = \begin{bmatrix} \frac{1+i}{2} & \frac{1-i}{2} \\ 1 & 1 \end{bmatrix}$$

$$D = \begin{bmatrix} 2+i & 0 \\ 0 & 2-i \end{bmatrix}$$