Linear Algebra I

(A) Let A be an $n \times n$ matrix and (v_1, \ldots, v_n) a linearly independent list of eigenvectors of A, so (v_1, \ldots, v_n) is a basis for \mathbb{R}^n and for all $1 \leq i \leq n$ there exists $\lambda_i \in \mathbb{R}$ with $Av_i = \lambda_i v_i$. Set

	λ_1	0	0		0	0	0
	0	λ_2	0	·	0	0	0
	0	0	λ_3	·	۰.	0	0
D =	:	·	·	۰.	··.	0 0 0 	:
	0	0	·	·	λ_{n-2}	$egin{array}{c} 0 \ \lambda_{n-1} \ 0 \end{array}$	0
	0	0	0	۰.	0	λ_{n-1}	0
	0	0	0	•••	0	0	λ_n

and

$$P = [v_1, \ldots, v_n]$$

that is, the $i\mathrm{th}$ column of P is the vector v_i . Prove:

(A1) P is an invertible matrix.

(A2) PD = AP

(A3) A and D are similar matrices.

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(B) Let

$$A = \begin{bmatrix} 1 & 3 & 3 \\ -3 & -5 & -3 \\ 3 & 3 & 1 \end{bmatrix}.$$

(B1) Find the characteristic polynomial of A.

(B2) Find the eigenvalues of A.

(B3) Find bases of the eigenspaces of A.

(B4) Find a diagonal matrix D and an invertible matrix P such that $D = P^{-1}AP$.

(C) Let $T : \mathbf{V} \to \mathbf{V}$ be a linear function and $f = a_n x^n + a_{n-1} x^{n-1} + \ldots + a_1 x + a_0$ a polynomial. For k a non-negative integer define T^k inductively by $T^0 = \mathrm{id}_V$ and $T^{k+1} = T^k \circ T$. Let $f(T) : V \to V$ be the function $a_n T^n + a_{n-1} T^{n-1} + \ldots + a_1 T + \mathrm{id}_V$. Prove that:

- (C1) $f(T): \mathbf{V} \to \mathbf{V}$ is linear.
- (C2) If v is an eigenvector of T associated to $\lambda \in \mathbb{R}$, then v is an eigenvector of f(T) associated to $f(\lambda)$.

(D) Let $T : \mathbf{V} \to \mathbf{V}$ be a linear function with dim $\text{Im}T = k < \infty$, Prove that T has at most k + 1 distinct eigenvalues.