18.06 Professor Edelman Quiz 3 May 4, 2018

Your PRINTED name is: $\qquad$

## Please circle your recitation:

| (1) | T 10 | $26-328$ | D. Kubrak | Grading |
| :--- | :--- | :--- | :--- | :--- |
| $(2)$ | T 11 | $26-328$ | D. Kubrak |  |
| $(3)$ | T 12 | $4-159$ | P.B. Alvarez | $\mathbf{1}$ |
| (7) | T 12 | $4-153$ | E. Belmont | $\mathbf{2}$ |
| $(4)$ | T 1 | $4-149$ | P.B. Alvarez | $\mathbf{3}$ |
| $(5)$ | T 2 | $4-149$ | E. Belmont | Total: |

Your Initials:

1 (30 pts.) Consider the matrices,

$$
A(t)=\left(\begin{array}{ll}
0 & 1 \\
1 & 0
\end{array}\right)+t\left(\begin{array}{cc}
1 & -1 \\
0 & 0
\end{array}\right)
$$

a. (5 pts) Is it possible to find a vector $v$ and a scalar $\lambda$ that does not depend on $t$ that serves as an eigenvector/eigenvalue for $A(t)$ for all $t$ ?
b. (5 pts.) Find both an eigenvector and an eigenvalue of $A(t)$ that does depend on $t$.

Your Initials: $\qquad$
c. (5 pts.) For which $t$, if any, is the matrix $A(t)$ not diagonalizable. Explain briefly.
d. (5 pts.) Consider the sequence $x_{0}=0, x_{1}=1, x_{k+2}=t * x_{k+1}+(1-t) * x_{k}$. You can assume $0<t<2$. Why does $x_{k}$ converge to a finite number as $k \rightarrow \infty$ ? Explain briefly.

Your Initials: $\qquad$
e. (10 pts.) (Recommended to do this after completing all other work on the exam.) Calculate the limit of $x_{k}$ from part d as $k$ goes to infinity. (Hint: Consider the vector $\binom{x_{k+1}}{x_{k}}$.) (Check: If $t=1 / 2$ the limit is $2 / 3$.)

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2 (30 pts.) In all cases find a two by two matrix which has the given eigenvalues and the given singular values or explain why it is impossible. Do not use $A^{T} A$ or $A A^{T}$ in any of your explanations.
a. $(5 \mathrm{pts}) \lambda=0,1, \sigma=1,1$
b. (5 pts) $\lambda=0,1 \sigma=0, \sqrt{2}$
c. (5 pts) $\lambda=0,0 \sigma=0,2018$
d. (5 pts) $\lambda=i,-i \sigma=1,1$
e. (5 pts) $\lambda=4,4 \sigma=3,5$
f. (5 pts.) $\lambda=-1,1 \sigma=\sqrt{(3 \pm \sqrt{5}) / 2}$ (You can trust that $\sigma_{1} \sigma_{2}=1$ and $\sigma_{1}^{2}+\sigma_{2}^{2}=3$ )

Your Initials:

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3 (40 pts.) Are the following matrices necessarily positive definite? Explain why or why not?
a. (5 pts) $A=Q \Lambda Q^{T}$ where $Q$ is some 4 x 4 orthogonal matrix and $\Lambda$ is diagonal with $(1,2,3,4)$ on the diagonal.
b. (10 pts) $A=Q_{1} \Lambda Q_{1}^{T}+Q_{2} \Lambda Q_{2}^{T}$, where $Q_{1}$ and $Q_{2}$ are some 4 x 4 orthogonal matrices and $\Lambda$ is diagonal with $(1,2,3,4)$ on the diagonal.
c. (5 pts) $A=X \Lambda X^{T}$ for some matrix $X$ and $\Lambda$ is as above? (Hint: Be careful.)
d. (5 pts.) $P$ the projection matrix onto $(1,2,3,4)$.
e. ( 15 pts.) $A$ is the $n$ by $n$ tridiagonal matrix with 2 for each diagonal entry, and 1 for each superdiagonal and subdiagonal entry. $n=1,2,3, \ldots$. (Hint: Probably the easiest argument involves computing the determinant of $T(n)$ for $n=1,2,3, \ldots$.)

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