TMA4145 Linear Methods Fall 2015

Exercise set 6

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Please justify your answers! The most important part is *how* you arrive at an answer, not the answer itself.

1 Let T be the cyclic (left) shift on \mathbb{R}^3 . That is, the linear operator $T: \mathbb{R}^3 \to \mathbb{R}^3$ defined by

$$T(x_1, x_2, x_3) = (x_2, x_3, x_1).$$

If $p \in \mathcal{P}_2$, say $p(t) = a_0 + a_1 t + a_2 t^2$, we can define a new operator

$$p(T) = a_0 I + a_1 T + a_2 T^2. (1)$$

Let

$$\mathcal{C} = \{ p(T) : p \in \mathcal{P}_2 \}$$

be the collection of all such operators.

- a) Describe the matrices representing operators in \mathcal{C} .
- **b)** Show that the sum and product of two operators in \mathcal{C} is again in \mathcal{C} , and that they commute.

(Two operators A, B commute if AB = BA; that is, their product does not depend on the order.)

- c) In problem set 5, you determined the eigenvalues and eigenvectors of T (on \mathbb{C}^3). Use this to diagonalize all members of \mathcal{C} .
- 2 Let T be a nilpotent operator on a finite-dimensional vector space V. Show that I-T is invertible, and give a formula for its inverse. Apply this result to the differentiation operator D on \mathcal{P}_3 (that is, (Dp)(x) = p'(x)).
- $\boxed{\mathbf{3}}$ Let A be the matrix

$$A = \begin{bmatrix} 3 & 1 & -2 \\ -1 & 0 & 5 \\ 1 & -1 & 4 \end{bmatrix}.$$

- **a)** Compute the eigenvalues of A. What are their algebraic and geometric multiplicities?
- **b)** Find a Jordan normal form PJP^{-1} of A. (You do not have to explicitly invert the P you find.)