Assignment 10

To be submitted by April 4, 12:00

1. Let  $v_1, \ldots, v_n$  be a basis for V and let  $T: V \longrightarrow V$  be a linear transformation. For every  $1 \le i \le n$ we define a polynomial  $P_i$  as follows: Let r be the first integer so that  $v_i, Tv_i, \ldots, T^rv_i$  are linearly dependent. Then for suitable scalars  $b_0, \ldots, b_r$  we have  $b_r T^r v_i + \ldots, b_1 Tv_i + b_0 = 0$ . We may assume without loss of generality that  $b_r = 1$ . Let  $P_i(t) = t^r + b_{r-1}t^{r-1} + \cdots + b_1t + b_0$  (the  $b_j$  depend on ibut we do not make this dependence explicit in the notation). Let  $P = \operatorname{lcm}\{P_1, \ldots, P_n\}$ . Prove that P is the minimal polynomial of T.

2. Prove that the matrix of complex numbers

$$A = \begin{pmatrix} 1 & 1 & 5 & 0 & 0 \\ 7 & 1 & 3 & 0 & 0 \\ 2 & 1 & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 & 0 \end{pmatrix}$$

is diagonalizable. Note: you don't need to diagonalize it to prove it !!

3. Determine the possibilities for the Jordan canonical form of a matrix A with characteristic polynomial  $\Delta_A(t) = (t-1)^6 (t-2)^4 (t-4)^5$  and minimal polynomial  $m_A(t) = (t-1)^3 (t-2)^2 (t-4)$ .

4. Find the Jordan canonical form of the matrix

$$A = \begin{pmatrix} 5 & 9 & -2 & 0 & 0 \\ -1 & -1 & 1 & 0 & 0 \\ 0 & 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 5 & 9 \\ 0 & 0 & 0 & -1 & -1 \end{pmatrix}$$

- 5. It is known that a differentiable function  $f: \mathbb{R}^2 \longrightarrow \mathbb{R}$  has a
  - maximum at a point P if  $\partial f/\partial x = \partial f/\partial y = 0$  at P and the 2 × 2 symmetric matrix

$$- \begin{pmatrix} \frac{\partial^2 f}{\partial x^2} & \frac{\partial^2 f}{\partial x \partial y} \\ \frac{\partial^2 f}{\partial x \partial y} & \frac{\partial^2 f}{\partial y^2} \end{pmatrix}$$

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is positive definite;

• minimum at a point P if  $\partial f/\partial x = \partial f/\partial y = 0$  at P and the 2 × 2 symmetric matrix

$$\begin{pmatrix} \frac{\partial^2 f}{\partial x^2} & \frac{\partial^2 f}{\partial x \partial y} \\ \frac{\partial^2 f}{\partial x \partial y} & \frac{\partial^2 f}{\partial y^2} \end{pmatrix}$$

is positive definite;

• saddle point at P if the  $2 \times 2$  symmetric matrix

$$\begin{pmatrix} \frac{\partial^2 f}{\partial x^2} & \frac{\partial^2 f}{\partial x \partial y} \\ \frac{\partial^2 f}{\partial x \partial y} & \frac{\partial^2 f}{\partial y^2} \end{pmatrix}$$

has one negative eigenvalue and one positive eigenvalue.

If P is either a maximum, minimum or saddle point, we call it a simple critical point. Determine the nature of the simple critical point of the following functions at the origin (0,0)

 $f(x,y) = 2x^2 + 6xy + y^2$ ,  $f(x,y) = x\sin(x) - \cos(y) - xy$ .

(You may view the graphs and rotate them in Maple using

 $\begin{array}{l} {\rm plot3d}(2^{*}x^{2}+6^{*}x^{*}y+y^{2},\,x=-4..4,\,y=-4..4);\\ {\rm plot3d}(x^{*}\sin(x)-\cos(y)-x^{*}y,\,x=-4..4,\,y=-4..4,\,numpoints=3000); \end{array} ). \end{array}$ 

**Remark.** This criterion can be generalized to functions  $f : \mathbb{R}^n \longrightarrow \mathbb{R}$ . If all the first partials vanish at a point P and the matrix of mixed derivatives is positive definite (resp. negative definite) at P, then the function has a minimum (resp. maximum) at P.

6. Find a formula for the general term of the sequence

$$0, 1, 4, 12, 32, 80, \ldots$$

 $(a_{n+2} = 4a_{n+1} - 4a_n).$ 

Note: The point here would be that the matrix A that comes out is not diagonalizable. Still you should find some matrix  $D = MAM^{-1}$  simple enough so that the trick  $A^N = M^{-1}D^NM$  is still useful.