McGill University Math 270A: Applied Linear Algebra Assignment 4: due Thursday November 11, 1999

1. Find the (normalized) QR-decomposition of the matrix

$$\begin{bmatrix} 1 & 2 & 4 \\ 0 & 1 & 1 \\ 1 & 4 & 6 \end{bmatrix}$$

and use it to find the least squares solution of the system

$$x_1 + 2x_2 + 4x_3 = 1$$
$$x_2 + x_3 = 1$$
$$x_1 + 4x_2 + 6x_3 = 1.$$

- 2. Let  $V = \mathbb{R}^{2 \times 2}$  and let  $T: V \to V$  be defined by T(X) = CX XC, where  $C \in \mathbb{R}^{2 \times 2}$  is fixed.
  - (a) Show that T is linear;
  - (b) If C is not a scalar multiple of the identity, show that the kernel of T is at least 2-dimensional;
  - (c) If  $C = \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix}$ , find bases for the kernel and image of T. (d) If C is as in (c), show that  $T^3 = 16T$ .
- 3. Let V be the vector space of polynomials  $p(t) = a_0 + a_1t + a_2t^2 + a_3t^3$  with real coefficients  $a_i$ . Let  $V \to V$  be defined by  $T(p(t)) = t^2 p''(t) 2p(t)$ , where p'(t) is the derivative of p(t).
  - (a) Show that T is linear;
  - (b) Find bases for the kernel and image of T;
  - (c) Find the matrix of T with respect to the basis  $1, t, t^2, t^3$  and the matrix of T with respect to the basis  $1+t, 1-t, t^2+t^3, t^2-t^3$ ; If A, B are respectively these two matrices, find a matrix P such that  $P^{-1}AP = B$ .
- 4. Let T be as in question 2(c) and let A be its matrix with respect to the basis

$$\begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}.$$

- (a) Find the charateristic polynomial of T and the eigenvalues of A;
- (b) Find a basis for each of the eigenspaces of A;
- (c) Find an invertible matrix P such that  $P^{-1}AP$  is a diagonal matrix.