

Exercise 6G

1 a $\mathbf{A} = \begin{pmatrix} 1 & 3 \\ 3 & 1 \end{pmatrix}$

$$\begin{aligned}\mathbf{A} - \lambda \mathbf{I} &= \begin{pmatrix} 1 & 3 \\ 3 & 1 \end{pmatrix} - \lambda \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \\ &= \begin{pmatrix} 1-\lambda & 3 \\ 3 & 1-\lambda \end{pmatrix}\end{aligned}$$

$$\begin{aligned}\det(\mathbf{A} - \lambda \mathbf{I}) &= (1-\lambda)(1-\lambda) - 9 \\ &= 1 - 2\lambda + \lambda^2 - 9 \\ &= \lambda^2 - 2\lambda - 8 \\ &= (\lambda - 4)(\lambda + 2)\end{aligned}$$

The eigenvalues are the solutions of $\det(\mathbf{A} - \lambda \mathbf{I}) = 0$

Hence:

$$(\lambda - 4)(\lambda + 2) = 0$$

$$\lambda = -2 \text{ or } \lambda = 4$$

So the eigenvalues of \mathbf{A} are -2 and 4

To find an eigenvector of \mathbf{A} corresponding to the eigenvalue -2 :

$$\begin{pmatrix} 1 & 3 \\ 3 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = -2 \begin{pmatrix} x \\ y \end{pmatrix}$$

$$\begin{pmatrix} x+3y \\ 3x+y \end{pmatrix} = \begin{pmatrix} -2x \\ -2y \end{pmatrix}$$

Equating the upper elements gives:

$$x + 3y = -2x \Rightarrow x = -y$$

Let $x = 1$, then $y = -1$

Therefore, an eigenvector corresponding to the eigenvalue -2 is $\begin{pmatrix} 1 \\ -1 \end{pmatrix}$

The magnitude of $\begin{pmatrix} 1 \\ -1 \end{pmatrix}$ is $\sqrt{1^2 + (-1)^2} = \sqrt{2}$

$$\begin{pmatrix} \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} \end{pmatrix}$$

Hence a normalised eigenvector corresponding to the eigenvalue -2 is

To find an eigenvector of \mathbf{A} corresponding to the eigenvalue 4 :

$$\begin{pmatrix} 1 & 3 \\ 3 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = 4 \begin{pmatrix} x \\ y \end{pmatrix}$$

$$\begin{pmatrix} x+3y \\ 3x+y \end{pmatrix} = \begin{pmatrix} 4x \\ 4y \end{pmatrix}$$

Equating the upper elements gives:

$$x + 3y = 4x \Rightarrow x = y$$

Let $x = 1$, then $y = 1$

Therefore, an eigenvector corresponding to the eigenvalue 4 is $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$

The magnitude of $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$ is $\sqrt{1^2 + 1^2} = \sqrt{2}$

Hence a normalised eigenvector corresponding to the eigenvalue 4 is $\begin{pmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{pmatrix}$

Forming the orthogonal matrix \mathbf{P} from the normalised eigenvectors gives:

$$\mathbf{P} = \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{pmatrix}$$

$$\mathbf{P}^T = \begin{pmatrix} \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{pmatrix}$$

$$\mathbf{D} = \mathbf{P}^T \mathbf{A} \mathbf{P}$$

$$= \begin{pmatrix} \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{pmatrix} \begin{pmatrix} 1 & 3 \\ 3 & 1 \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{pmatrix}$$

$$= \begin{pmatrix} \frac{1}{\sqrt{2}} - \frac{3}{\sqrt{2}} & \frac{3}{\sqrt{2}} - \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} + \frac{3}{\sqrt{2}} & \frac{3}{\sqrt{2}} + \frac{1}{\sqrt{2}} \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{pmatrix}$$

$$= \begin{pmatrix} -\frac{2}{\sqrt{2}} & \frac{2}{\sqrt{2}} \\ \frac{4}{\sqrt{2}} & \frac{4}{\sqrt{2}} \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{pmatrix}$$

$$= \begin{pmatrix} -\frac{2}{2} - \frac{2}{2} & -\frac{2}{2} + \frac{2}{2} \\ \frac{-4}{2} + \frac{4}{2} & \frac{4}{2} + \frac{4}{2} \end{pmatrix}$$

$$= \begin{pmatrix} -2 & 0 \\ 0 & 4 \end{pmatrix}$$

1 b $\mathbf{A} = \begin{pmatrix} 1 & -2 \\ -2 & 4 \end{pmatrix}$

$$\mathbf{A} - \lambda \mathbf{I} = \begin{pmatrix} 1 & -2 \\ -2 & 4 \end{pmatrix} - \lambda \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

$$= \begin{pmatrix} 1-\lambda & -2 \\ -2 & 4-\lambda \end{pmatrix}$$

$$\det(\mathbf{A} - \lambda \mathbf{I}) = (1-\lambda)(4-\lambda) - 4$$

$$= 4 - 5\lambda + \lambda^2 - 4$$

$$= \lambda^2 - 5\lambda$$

$$= \lambda(\lambda - 5)$$

The eigenvalues are the solutions of $\det(\mathbf{A} - \lambda \mathbf{I}) = 0$

Hence:

$$\lambda(\lambda - 5) = 0$$

$$\lambda = 0 \text{ or } \lambda = 5$$

So the eigenvalues of \mathbf{A} are 0 and 5.

To find an eigenvector of \mathbf{A} corresponding to the eigenvalue 0:

$$\begin{pmatrix} 1 & -2 \\ -2 & 4 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = 0 \begin{pmatrix} x \\ y \end{pmatrix}$$

$$\begin{pmatrix} x - 2y \\ -2x + 4y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

Equating the upper elements gives:

$$x - 2y = 0 \Rightarrow x = 2y$$

Let $y = 1$, then $x = 2$

Therefore, an eigenvector corresponding to the eigenvalue 0 is $\begin{pmatrix} 2 \\ 1 \end{pmatrix}$

The magnitude of $\begin{pmatrix} 2 \\ 1 \end{pmatrix}$ is $\sqrt{2^2 + 1^2} = \sqrt{5}$

Hence a normalised eigenvector corresponding to the eigenvalue 0 is

$$\begin{pmatrix} \frac{2}{\sqrt{5}} \\ \frac{1}{\sqrt{5}} \end{pmatrix}$$

To find an eigenvector of \mathbf{A} corresponding to the eigenvalue 5:

$$\begin{pmatrix} 1 & -2 \\ -2 & 4 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = 5 \begin{pmatrix} x \\ y \end{pmatrix}$$

$$\begin{pmatrix} x - 2y \\ -2x + 4y \end{pmatrix} = \begin{pmatrix} 5x \\ 5y \end{pmatrix}$$

Equating the upper elements gives:

$$x - 2y = 5x \Rightarrow 2x = -y$$

Let $y = 2$, then $x = -1$

Therefore, an eigenvector corresponding to the eigenvalue 5 is $\begin{pmatrix} -1 \\ 2 \end{pmatrix}$

The magnitude of $\begin{pmatrix} -1 \\ 2 \end{pmatrix}$ is $\sqrt{(-1)^2 + 2^2} = \sqrt{5}$

Hence a normalised eigenvector corresponding to the eigenvalue 5 is

$$\begin{pmatrix} -\frac{1}{\sqrt{5}} \\ \frac{2}{\sqrt{5}} \end{pmatrix}$$

Forming the orthogonal matrix \mathbf{P} from the normalised eigenvectors gives:

$$\mathbf{P} = \begin{pmatrix} \frac{2}{\sqrt{5}} & -\frac{1}{\sqrt{5}} \\ \frac{1}{\sqrt{5}} & \frac{2}{\sqrt{5}} \end{pmatrix}$$

$$\mathbf{P}^T = \begin{pmatrix} \frac{2}{\sqrt{5}} & \frac{1}{\sqrt{5}} \\ -\frac{1}{\sqrt{5}} & \frac{2}{\sqrt{5}} \end{pmatrix}$$

$$\mathbf{D} = \mathbf{P}^T \mathbf{A} \mathbf{P}$$

$$= \begin{pmatrix} \frac{2}{\sqrt{5}} & \frac{1}{\sqrt{5}} \\ -\frac{1}{\sqrt{5}} & \frac{2}{\sqrt{5}} \end{pmatrix} \begin{pmatrix} 1 & -2 \\ -2 & 4 \end{pmatrix} \begin{pmatrix} \frac{2}{\sqrt{5}} & -\frac{1}{\sqrt{5}} \\ \frac{1}{\sqrt{5}} & \frac{2}{\sqrt{5}} \end{pmatrix}$$

$$= \begin{pmatrix} \frac{2}{\sqrt{5}} - \frac{2}{\sqrt{5}} & -\frac{4}{\sqrt{5}} + \frac{4}{\sqrt{5}} \\ -\frac{1}{\sqrt{5}} - \frac{4}{\sqrt{5}} & \frac{2}{\sqrt{5}} + \frac{8}{\sqrt{5}} \end{pmatrix} \begin{pmatrix} \frac{2}{\sqrt{5}} & -\frac{1}{\sqrt{5}} \\ \frac{1}{\sqrt{5}} & \frac{2}{\sqrt{5}} \end{pmatrix}$$

$$= \begin{pmatrix} 0 & 0 \\ -\frac{5}{\sqrt{5}} & \frac{10}{\sqrt{5}} \end{pmatrix} \begin{pmatrix} \frac{2}{\sqrt{5}} & \frac{1}{\sqrt{5}} \\ \frac{1}{\sqrt{5}} & -\frac{2}{\sqrt{5}} \end{pmatrix}$$

$$= \begin{pmatrix} 0+0 & 0+0 \\ -\frac{10}{5} + \frac{10}{5} & -\frac{5}{5} - \frac{20}{5} \end{pmatrix}$$

$$= \begin{pmatrix} 0 & 0 \\ 0 & -5 \end{pmatrix}$$

$$\begin{aligned}
 \textbf{2 a} \quad \mathbf{A} &= \begin{pmatrix} 3 & \sqrt{2} \\ \sqrt{2} & 4 \end{pmatrix} \\
 \mathbf{A} - \lambda \mathbf{I} &= \begin{pmatrix} 3 & \sqrt{2} \\ \sqrt{2} & 4 \end{pmatrix} - \lambda \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \\
 &= \begin{pmatrix} 3-\lambda & \sqrt{2} \\ \sqrt{2} & 4-\lambda \end{pmatrix}
 \end{aligned}$$

$$\begin{aligned}
 \det(\mathbf{A} - \lambda \mathbf{I}) &= (3-\lambda)(4-\lambda) - 2 \\
 &= 12 - 7\lambda + \lambda^2 - 2 \\
 &= \lambda^2 - 7\lambda + 10 \\
 &= (\lambda - 2)(\lambda - 5)
 \end{aligned}$$

The eigenvalues are the solutions of $\det(\mathbf{A} - \lambda \mathbf{I}) = 0$

Hence:

$$(\lambda - 2)(\lambda - 5) = 0$$

$$\lambda = 2 \text{ or } \lambda = 5$$

So the eigenvalues of \mathbf{A} are 2 and 5

- 2 b** To find an eigenvector of \mathbf{A} corresponding to the eigenvalue 2:

$$\begin{pmatrix} 3 & \sqrt{2} \\ \sqrt{2} & 4 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = 2 \begin{pmatrix} x \\ y \end{pmatrix}$$

$$\begin{pmatrix} 3x + \sqrt{2}y \\ \sqrt{2}x + 4y \end{pmatrix} = \begin{pmatrix} 2x \\ 2y \end{pmatrix}$$

Equating the upper elements gives:

$$3x + \sqrt{2}y = 2x \Rightarrow x = -\sqrt{2}y$$

Let $y = 1$, then $x = -\sqrt{2}$

Therefore, an eigenvector corresponding to the eigenvalue 2 is $\begin{pmatrix} -\sqrt{2} \\ 1 \end{pmatrix}$

The magnitude of $\begin{pmatrix} -\sqrt{2} \\ 1 \end{pmatrix}$ is $\sqrt{(-\sqrt{2})^2 + 1^2} = \sqrt{3}$

$$\begin{pmatrix} \frac{\sqrt{2}}{\sqrt{3}} \\ -\frac{1}{\sqrt{3}} \end{pmatrix}$$

Hence a normalised eigenvector corresponding to the eigenvalue 2 is

$$\begin{pmatrix} 3 & \sqrt{2} \\ \sqrt{2} & 4 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = 5 \begin{pmatrix} x \\ y \end{pmatrix}$$

$$\begin{pmatrix} 3x + \sqrt{2}y \\ \sqrt{2}x + 4y \end{pmatrix} = \begin{pmatrix} 5x \\ 5y \end{pmatrix}$$

Equating the upper elements gives:

$$3x + \sqrt{2}y = 5x \Rightarrow x = \frac{\sqrt{2}}{2}y$$

Let $y = 1$, then $x = \frac{\sqrt{2}}{2}$

$$\begin{pmatrix} \frac{\sqrt{2}}{2} \\ 1 \end{pmatrix}$$

The magnitude of $\begin{pmatrix} \frac{\sqrt{2}}{2} \\ 1 \end{pmatrix}$ is $\sqrt{\left(\frac{\sqrt{2}}{2}\right)^2 + 1^2} = \frac{\sqrt{6}}{2}$

Hence a normalised eigenvector corresponding to the eigenvalue 5 is:

$$\frac{1}{\sqrt{6}} \begin{pmatrix} \frac{\sqrt{2}}{2} \\ 1 \end{pmatrix} = \frac{\sqrt{6}}{3} \begin{pmatrix} \frac{\sqrt{2}}{2} \\ 1 \end{pmatrix}$$

$$= \begin{pmatrix} \frac{1}{\sqrt{3}} \\ \frac{\sqrt{2}}{\sqrt{3}} \end{pmatrix}$$

2 c Forming the orthogonal matrix \mathbf{P} from the normalised eigenvectors gives:

$$\mathbf{P} = \begin{pmatrix} \frac{\sqrt{2}}{\sqrt{3}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} & \frac{\sqrt{2}}{\sqrt{3}} \\ -\frac{1}{\sqrt{3}} & \frac{\sqrt{2}}{\sqrt{3}} \end{pmatrix}$$

$$\mathbf{P}^T = \begin{pmatrix} \frac{\sqrt{2}}{\sqrt{3}} & -\frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} & \frac{\sqrt{2}}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} & \frac{\sqrt{2}}{\sqrt{3}} \end{pmatrix}$$

$$\mathbf{D} = \mathbf{P}^T \mathbf{A} \mathbf{P}$$

$$\mathbf{3 a} \quad \mathbf{P} = \begin{pmatrix} \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} \\ \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{3}} & 0 \end{pmatrix}$$

$$\mathbf{P}^T = \begin{pmatrix} \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{6}} & \frac{2}{\sqrt{6}} \\ -\frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} & 0 \end{pmatrix}$$

$$\mathbf{P}\mathbf{P}^T = \begin{pmatrix} \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} \\ \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{3}} & 0 \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{6}} & \frac{2}{\sqrt{6}} \\ -\frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} & 0 \end{pmatrix}$$

$$= \begin{pmatrix} \frac{1}{6} + \frac{1}{3} + \frac{1}{2} & \frac{1}{6} + \frac{1}{3} - \frac{1}{2} & \frac{2}{6} - \frac{1}{3} + 0 \\ \frac{1}{6} + \frac{1}{3} - \frac{1}{2} & \frac{1}{6} + \frac{1}{3} + \frac{1}{2} & \frac{2}{6} - \frac{1}{3} + 0 \\ \frac{2}{6} - \frac{1}{3} + 0 & \frac{2}{6} - \frac{1}{3} + 0 & \frac{4}{6} + \frac{1}{3} + 0 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

Hence \mathbf{P} is an orthogonal matrix.

3 b

$$\begin{aligned}
 \mathbf{P}^T \mathbf{A} \mathbf{P} &= \begin{pmatrix} \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{6}} & \frac{2}{\sqrt{6}} \\ -\frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} & 0 \end{pmatrix} \begin{pmatrix} \frac{3}{2} & -\frac{3}{2} & 1 \\ -\frac{3}{2} & \frac{3}{2} & 1 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} \\ \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{3}} & 0 \end{pmatrix} \\
 &= \begin{pmatrix} \frac{3}{2\sqrt{6}} - \frac{3}{2\sqrt{6}} + \frac{2}{\sqrt{6}} & -\frac{3}{2\sqrt{6}} + \frac{3}{2\sqrt{6}} + \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{6}} + \frac{1}{\sqrt{6}} + \frac{2}{\sqrt{6}} \\ -\frac{3}{2\sqrt{3}} + \frac{3}{2\sqrt{3}} + \frac{1}{\sqrt{3}} & \frac{3}{2\sqrt{3}} - \frac{3}{2\sqrt{3}} + \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{3}} - \frac{1}{\sqrt{3}} + \frac{1}{\sqrt{3}} \\ \frac{3}{2\sqrt{2}} + \frac{3}{2\sqrt{2}} + 0 & -\frac{3}{2\sqrt{2}} - \frac{3}{2\sqrt{2}} + 0 & \frac{1}{\sqrt{2}} - \frac{1}{\sqrt{2}} + 0 \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} \\ \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{3}} & 0 \end{pmatrix} \\
 &= \begin{pmatrix} \frac{2}{\sqrt{6}} & \frac{2}{\sqrt{6}} & \frac{4}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{3}} \\ \frac{3}{\sqrt{2}} & -\frac{3}{\sqrt{2}} & 0 \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} \\ \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{3}} & 0 \end{pmatrix} \\
 &= \begin{pmatrix} \frac{2}{6} + \frac{2}{6} + \frac{8}{6} & -\frac{2}{\sqrt{18}} - \frac{2}{\sqrt{18}} + \frac{4}{\sqrt{18}} & \frac{2}{\sqrt{12}} - \frac{2}{\sqrt{12}} + 0 \\ \frac{1}{\sqrt{18}} + \frac{1}{\sqrt{18}} - \frac{2}{\sqrt{18}} & -\frac{1}{3} - \frac{1}{3} - \frac{1}{3} & \frac{1}{\sqrt{6}} - \frac{1}{\sqrt{6}} + 0 \\ \frac{3}{\sqrt{12}} + \frac{3}{\sqrt{12}} - \frac{6}{\sqrt{12}} & -\frac{3}{\sqrt{6}} + \frac{3}{\sqrt{6}} + 0 & \frac{3}{2} + \frac{3}{2} + 0 \end{pmatrix} \\
 &= \begin{pmatrix} 2 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 3 \end{pmatrix}
 \end{aligned}$$

Hence $\mathbf{P}^T \mathbf{A} \mathbf{P}$ is a diagonal matrix.

4 $\mathbf{A} = \begin{pmatrix} 2 & 0 & 2 \\ 0 & 2 & 0 \\ 2 & 0 & 2 \end{pmatrix}$

$$\mathbf{A} - \lambda \mathbf{I} = \begin{pmatrix} 2 & 0 & 2 \\ 0 & 2 & 0 \\ 2 & 0 & 2 \end{pmatrix} - \lambda \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$= \begin{pmatrix} 2-\lambda & 0 & 2 \\ 0 & 2-\lambda & 0 \\ 2 & 0 & 2-\lambda \end{pmatrix}$$

$$\begin{aligned} \det(\mathbf{A} - \lambda \mathbf{I}) &= (2-\lambda) \begin{vmatrix} 2-\lambda & 0 \\ 0 & 2-\lambda \end{vmatrix} - 0 \begin{vmatrix} 2-\lambda & 2 \\ 2 & 2-\lambda \end{vmatrix} + 2 \begin{vmatrix} 0 & 2-\lambda \\ 2 & 0 \end{vmatrix} \\ &= (2-\lambda)[(2-\lambda)(2-\lambda) - 0] + 2[0 - 2(2-\lambda)] \\ &= (2-\lambda)(2-\lambda)(2-\lambda) - 4(2-\lambda) \\ &= (2-\lambda)[(2-\lambda)(2-\lambda) - 4] \\ &= (2-\lambda)(4 - 4\lambda + \lambda^2 - 4) \\ &= (2-\lambda)(\lambda^2 - 4\lambda) \\ &= \lambda(2-\lambda)(\lambda-4) \end{aligned}$$

The eigenvalues are the solutions of $\det(\mathbf{A} - \lambda \mathbf{I}) = 0$

Hence:

$$\lambda(2-\lambda)(\lambda-4) = 0$$

Therefore $\lambda = 0, \lambda = 2, \lambda = 4$

To find an eigenvector of \mathbf{A} corresponding to the eigenvalue 0:

$$\begin{pmatrix} 2 & 0 & 2 \\ 0 & 2 & 0 \\ 2 & 0 & 2 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 0 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

$$\begin{pmatrix} 2x+2z \\ 2y \\ 2x+2z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

Equating the top elements gives:

$$2x + 2z = 0 \Rightarrow x = -z$$

Setting $x = 1$ gives $z = -1$

Equating the middle elements gives:

$$2y = 0 \Rightarrow y = 0$$

Therefore, an eigenvector corresponding to the eigenvalue 0 is $\begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}$

The magnitude of $\begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}$ is $\sqrt{1^2 + 0^2 + (-1)^2} = \sqrt{2}$

Hence a normalised eigenvector corresponding to the eigenvalue 0 is

$$\begin{pmatrix} \frac{1}{\sqrt{2}} \\ 0 \\ -\frac{1}{\sqrt{2}} \end{pmatrix}$$

To find an eigenvector of \mathbf{A} corresponding to the eigenvalue 2:

$$\begin{pmatrix} 2 & 0 & 2 \\ 0 & 2 & 0 \\ 2 & 0 & 2 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 2 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

$$\begin{pmatrix} 2x+2z \\ 2y \\ 2x+2z \end{pmatrix} = \begin{pmatrix} 2x \\ 2y \\ 2z \end{pmatrix}$$

Equating the top elements gives:

$$2x+2z=2x \Rightarrow z=0$$

Equating the bottom elements gives:

$$2x+2z=2z \Rightarrow z=0$$

Equating the middle elements gives:

$$2y=2y$$

So set $y=1$

Therefore, an eigenvector corresponding to the eigenvalue 2 is

$$\begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$$

The magnitude of

$$\begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$$

$$=\sqrt{0^2+1^2+0^2}=1$$

Hence a normalised eigenvector corresponding to the eigenvalue 2 is

$$\begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$$

To find an eigenvector of \mathbf{A} corresponding to the eigenvalue 4:

$$\begin{pmatrix} 2 & 0 & 2 \\ 0 & 2 & 0 \\ 2 & 0 & 2 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 4 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

$$\begin{pmatrix} 2x+2z \\ 2y \\ 2x+2z \end{pmatrix} = \begin{pmatrix} 4x \\ 4y \\ 4z \end{pmatrix}$$

Equating the top elements gives:

$$2x+2z=4x \Rightarrow x=z$$

Setting $x=1$ gives $z=1$

Equating the middle elements gives:

$$2y=4y \Rightarrow y=0$$

Therefore, an eigenvector corresponding to the eigenvalue 4 is

$$\begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$$

The magnitude of $\begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$ is $\sqrt{1^2 + 0^2 + 1^2} = \sqrt{2}$

Hence a normalised eigenvector corresponding to the eigenvalue 4 is $\begin{pmatrix} \frac{1}{\sqrt{2}} \\ 0 \\ \frac{1}{\sqrt{2}} \end{pmatrix}$

Forming the orthogonal matrix \mathbf{P} from the normalised eigenvectors gives:

$$\mathbf{P} = \begin{pmatrix} \frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \\ 0 & 1 & 0 \\ -\frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \end{pmatrix} \text{ and } \mathbf{P}^T = \begin{pmatrix} \frac{1}{\sqrt{2}} & 0 & -\frac{1}{\sqrt{2}} \\ 0 & 1 & 0 \\ \frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \end{pmatrix}$$

Hence:

$$\begin{aligned} \mathbf{P}^T \mathbf{A} \mathbf{P} &= \begin{pmatrix} \frac{1}{\sqrt{2}} & 0 & -\frac{1}{\sqrt{2}} \\ 0 & 1 & 0 \\ \frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \end{pmatrix} \begin{pmatrix} 2 & 0 & 2 \\ 0 & 2 & 0 \\ 2 & 0 & 2 \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \\ 0 & 1 & 0 \\ -\frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \end{pmatrix} \\ &= \begin{pmatrix} \frac{2}{\sqrt{2}} + 0 - \frac{2}{\sqrt{2}} & 0 + 0 + 0 & \frac{2}{\sqrt{2}} - \frac{2}{\sqrt{2}} \\ 0 + 0 + 0 & 0 + 2 + 0 & 0 + 0 + 0 \\ \frac{2}{\sqrt{2}} + 0 + \frac{2}{\sqrt{2}} & 0 + 0 + 0 & \frac{2}{\sqrt{2}} + 0 + \frac{2}{\sqrt{2}} \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \\ 0 & 1 & 0 \\ -\frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \end{pmatrix} \\ &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & 2 & 0 \\ \frac{4}{\sqrt{2}} & 0 & \frac{4}{\sqrt{2}} \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \\ 0 & 1 & 0 \\ -\frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \end{pmatrix} \\ &= \begin{pmatrix} 0 + 0 + 0 & 0 + 0 + 0 & 0 + 0 + 0 \\ 0 + 0 + 0 & 0 + 2 + 0 & 0 + 0 + 0 \\ \frac{4}{2} + 0 - \frac{4}{2} & 0 + 0 + 0 & \frac{4}{2} + 0 + \frac{4}{2} \end{pmatrix} \\ \mathbf{D} &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 4 \end{pmatrix} \end{aligned}$$

5 a $\mathbf{A} = \begin{pmatrix} 5 & 3 & 3 \\ 3 & 1 & 1 \\ 3 & 1 & 1 \end{pmatrix}$ has eigenvalues 0, -1 and 8

To find an eigenvector of \mathbf{A} corresponding to the eigenvalue 0:

$$\begin{pmatrix} 5 & 3 & 3 \\ 3 & 1 & 1 \\ 3 & 1 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 0 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

$$\begin{pmatrix} 5x + 3y + 3z \\ 3x + y + z \\ 3x + y + z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

Equating the top elements gives:

$$5x + 3y + 3z = 0 \Rightarrow 3z = -5x - 3y \quad (1)$$

Equating the middle elements gives:

$$3x + y + z = 0 \Rightarrow z = -3x - y \quad (2)$$

Substituting (2) into (1) gives:

$$3(-3x - y) = -5x - 3y$$

$$-9x - 3y = -5x - 3y$$

$$4x = 0 \Rightarrow x = 0$$

Substituting $x = 0$ into (1) gives:

$$3z = 0 - 3y \Rightarrow z = -y$$

Setting $y = 1$ gives $z = -1$

Therefore, an eigenvector corresponding to the eigenvalue 0 is $\begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}$

The magnitude of $\begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}$ is $\sqrt{0^2 + 1^2 + (-1)^2} = \sqrt{2}$

Hence a normalised eigenvector corresponding to the eigenvalue 0 is $\begin{pmatrix} 0 \\ \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} \end{pmatrix}$

5 b An eigenvector of \mathbf{A} corresponding to the eigenvalue -1 is $\begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix}$

The magnitude of $\begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix}$ is $\sqrt{(-1)^2 + 1^2 + 1^2} = \sqrt{3}$

Hence a normalised eigenvector of \mathbf{A} corresponding to the eigenvalue -1 is

$$\begin{pmatrix} -\frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \end{pmatrix}$$

An eigenvector of \mathbf{A} corresponding to the eigenvalue 8 is $\begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix}$

The magnitude of $\begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix}$ is $\sqrt{2^2 + 1^2 + 1^2} = \sqrt{6}$

Hence a normalised eigenvector of \mathbf{A} corresponding to the eigenvalue -1 is

$$\begin{pmatrix} \frac{2}{\sqrt{6}} \\ \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{6}} \end{pmatrix}$$

Forming the orthogonal matrix \mathbf{P} from the normalised eigenvectors gives:

$$\mathbf{P} = \begin{pmatrix} -\frac{1}{\sqrt{3}} & 0 & \frac{2}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \end{pmatrix}$$

Step 1:

$$\begin{aligned} \det(\mathbf{P}) &= \begin{vmatrix} -\frac{1}{\sqrt{3}} & 0 & \frac{2}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \end{vmatrix} \\ &= -\frac{1}{\sqrt{3}} \begin{vmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \end{vmatrix} - 0 \begin{vmatrix} \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{6}} \end{vmatrix} + \frac{2}{\sqrt{6}} \begin{vmatrix} \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} \end{vmatrix} \\ &= -\frac{1}{\sqrt{3}} \left(\frac{1}{\sqrt{12}} + \frac{1}{\sqrt{12}} \right) - 0 + \frac{2}{\sqrt{6}} \left(-\frac{1}{\sqrt{6}} - \frac{1}{\sqrt{6}} \right) \\ &= -\frac{2}{\sqrt{36}} - \frac{4}{\sqrt{36}} \\ &= -1 \end{aligned}$$

Step 2:

$$\begin{aligned} \mathbf{M} &= \begin{vmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} \\ 0 & \frac{2}{\sqrt{6}} & -\frac{1}{\sqrt{3}} & \frac{2}{\sqrt{6}} & -\frac{1}{\sqrt{3}} & 0 \\ -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} \\ 0 & \frac{2}{\sqrt{6}} & -\frac{1}{\sqrt{3}} & \frac{2}{\sqrt{6}} & -\frac{1}{\sqrt{3}} & 0 \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} \end{vmatrix} \\ &= \begin{pmatrix} \frac{1}{\sqrt{12}} + \frac{1}{\sqrt{12}} & \frac{1}{\sqrt{18}} - \frac{1}{\sqrt{18}} & -\frac{1}{\sqrt{6}} - \frac{1}{\sqrt{6}} \\ 0 + \frac{2}{\sqrt{12}} & -\frac{1}{\sqrt{18}} - \frac{2}{\sqrt{18}} & \frac{1}{\sqrt{6}} - 0 \\ 0 - \frac{2}{\sqrt{12}} & -\frac{1}{\sqrt{18}} - \frac{2}{\sqrt{18}} & -\frac{1}{\sqrt{6}} - 0 \end{pmatrix} \\ &= \begin{pmatrix} \frac{2}{\sqrt{12}} & 0 & -\frac{2}{\sqrt{6}} \\ \frac{2}{\sqrt{12}} & -\frac{3}{\sqrt{18}} & \frac{1}{\sqrt{6}} \\ -\frac{2}{\sqrt{12}} & -\frac{3}{\sqrt{18}} & -\frac{1}{\sqrt{6}} \end{pmatrix} \end{aligned}$$

Step 3:

$$\mathbf{C} = \begin{pmatrix} \frac{2}{\sqrt{12}} & 0 & -\frac{2}{\sqrt{6}} \\ -\frac{2}{\sqrt{12}} & -\frac{3}{\sqrt{18}} & -\frac{1}{\sqrt{6}} \\ -\frac{2}{\sqrt{12}} & \frac{3}{\sqrt{18}} & -\frac{1}{\sqrt{6}} \end{pmatrix}$$

Step 4:

$$\mathbf{C}^T = \begin{pmatrix} \frac{2}{\sqrt{12}} & -\frac{2}{\sqrt{12}} & -\frac{2}{\sqrt{12}} \\ 0 & -\frac{3}{\sqrt{18}} & \frac{3}{\sqrt{18}} \\ -\frac{2}{\sqrt{6}} & -\frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{6}} \end{pmatrix}$$

Step 5:

$$\begin{aligned} \mathbf{P}^{-1} &= \frac{1}{\det(\mathbf{P})} \mathbf{C}^T \\ &= \frac{1}{-1} \begin{pmatrix} \frac{2}{\sqrt{12}} & -\frac{2}{\sqrt{12}} & -\frac{2}{\sqrt{12}} \\ 0 & -\frac{3}{\sqrt{18}} & \frac{3}{\sqrt{18}} \\ -\frac{2}{\sqrt{6}} & -\frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{6}} \end{pmatrix} \\ &= \begin{pmatrix} -\frac{2}{\sqrt{12}} & \frac{2}{\sqrt{12}} & \frac{2}{\sqrt{12}} \\ 0 & \frac{3}{\sqrt{18}} & -\frac{3}{\sqrt{18}} \\ \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{6}} \end{pmatrix} \end{aligned}$$

$$\begin{aligned}
 \mathbf{P}^{-1}\mathbf{A}\mathbf{P} &= \begin{pmatrix} -\frac{2}{\sqrt{12}} & \frac{2}{\sqrt{12}} & \frac{2}{\sqrt{12}} \\ 0 & \frac{3}{\sqrt{18}} & -\frac{3}{\sqrt{18}} \\ \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{6}} \end{pmatrix} \begin{pmatrix} 5 & 3 & 3 \\ 3 & 1 & 1 \\ 3 & 1 & 1 \end{pmatrix} \begin{pmatrix} -\frac{1}{\sqrt{3}} & 0 & \frac{2}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \end{pmatrix} \\
 &= \begin{pmatrix} -\frac{10}{\sqrt{12}} + \frac{6}{\sqrt{12}} + \frac{6}{\sqrt{12}} & -\frac{6}{\sqrt{12}} + \frac{2}{\sqrt{12}} + \frac{2}{\sqrt{12}} & -\frac{6}{\sqrt{12}} + \frac{2}{\sqrt{12}} + \frac{2}{\sqrt{12}} \\ 0 + \frac{9}{\sqrt{18}} - \frac{9}{\sqrt{18}} & 0 + \frac{3}{\sqrt{18}} - \frac{3}{\sqrt{18}} & 0 + \frac{3}{\sqrt{18}} - \frac{3}{\sqrt{18}} \\ \frac{10}{\sqrt{6}} + \frac{3}{\sqrt{6}} + \frac{3}{\sqrt{6}} & \frac{6}{\sqrt{6}} + \frac{1}{\sqrt{6}} + \frac{1}{\sqrt{6}} & \frac{6}{\sqrt{6}} + \frac{1}{\sqrt{6}} + \frac{1}{\sqrt{6}} \end{pmatrix} \begin{pmatrix} -\frac{1}{\sqrt{3}} & 0 & \frac{2}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \end{pmatrix} \\
 &= \begin{pmatrix} \frac{2}{\sqrt{12}} & -\frac{2}{\sqrt{12}} & -\frac{2}{\sqrt{12}} \\ 0 & 0 & 0 \\ \frac{16}{\sqrt{6}} & \frac{8}{\sqrt{6}} & \frac{8}{\sqrt{6}} \end{pmatrix} \begin{pmatrix} -\frac{1}{\sqrt{3}} & 0 & \frac{2}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \end{pmatrix} \\
 &= \begin{pmatrix} -\frac{2}{\sqrt{36}} - \frac{2}{\sqrt{36}} - \frac{2}{\sqrt{36}} & 0 - \frac{2}{\sqrt{24}} + \frac{2}{\sqrt{24}} & \frac{4}{\sqrt{72}} - \frac{2}{\sqrt{72}} - \frac{2}{\sqrt{72}} \\ 0 + 0 + 0 & 0 + 0 + 0 & 0 + 0 + 0 \\ -\frac{16}{\sqrt{18}} + \frac{8}{\sqrt{18}} + \frac{8}{\sqrt{18}} & 0 + \frac{8}{\sqrt{12}} - \frac{8}{\sqrt{12}} & \frac{32}{6} + \frac{8}{6} + \frac{8}{6} \end{pmatrix} \\
 &= \begin{pmatrix} -\frac{6}{\sqrt{36}} & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \frac{48}{6} \end{pmatrix} \\
 \mathbf{D} &= \begin{pmatrix} -1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 8 \end{pmatrix}
 \end{aligned}$$

6 a $\mathbf{A} = \begin{pmatrix} 7 & 0 & -2 \\ 0 & 5 & -2 \\ -2 & -2 & 6 \end{pmatrix}$

$$\mathbf{A} - \lambda \mathbf{I} = \begin{pmatrix} 7 & 0 & -2 \\ 0 & 5 & -2 \\ -2 & -2 & 6 \end{pmatrix} - \lambda \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$= \begin{pmatrix} 7-\lambda & 0 & -2 \\ 0 & 5-\lambda & -2 \\ -2 & -2 & 6-\lambda \end{pmatrix}$$

$$\begin{aligned} \det(\mathbf{A} - \lambda \mathbf{I}) &= (7-\lambda) \begin{vmatrix} 5-\lambda & 0 \\ -2 & 6-\lambda \end{vmatrix} - 0 \begin{vmatrix} 0 & -2 \\ -2 & 6-\lambda \end{vmatrix} - 2 \begin{vmatrix} 0 & 5-\lambda \\ -2 & -2 \end{vmatrix} \\ &= (7-\lambda)[(5-\lambda)(6-\lambda)-4] - 0[0-4] - 2[0+2(5-\lambda)] \\ &= (7-\lambda)(\lambda^2 - 11\lambda + 30 - 4) - 4(5-\lambda) \\ &= -[(\lambda-7)(\lambda^2 - 11\lambda + 26) - 4\lambda + 20] \\ &= -[\lambda^3 - 11\lambda^2 + 26\lambda - 7\lambda^2 + 77\lambda - 182 - 4\lambda + 20] \\ &= -[\lambda^3 - 18\lambda^2 + 99\lambda - 162] \end{aligned}$$

As $\lambda = 9$ is an eigenvalue, factorize by inspection with $(\lambda - 9)$ in one bracket:

$$\begin{aligned} &= -[(\lambda-9)(\lambda^2 - 9\lambda + 18)] \\ &= -[(\lambda-9)(\lambda-6)(\lambda-3)] \end{aligned}$$

The eigenvalues are the solutions of $\det(\mathbf{A} - \lambda \mathbf{I}) = 0$

Hence $(\lambda-9)(\lambda-6)(\lambda-3) = 0$

Therefore $\lambda = 3, \lambda = 6$ and $\lambda = 9$

6 b To find an eigenvector of \mathbf{A} corresponding to the eigenvalue 3:

$$\begin{pmatrix} 7 & 0 & -2 \\ 0 & 5 & -2 \\ -2 & -2 & 6 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 3 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

$$\begin{pmatrix} 4x - 2z \\ 2y - 2z \\ -2x - 2y + 3z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

Equating the upper elements:

$$4x - 2z = 0 \Rightarrow 2x = z$$

Setting $x = 1$ gives $z = 2$

Equating the middle elements and substituting $z = 2$:

$$2y - 2 \times 2 = 0 \Rightarrow y = 2$$

Therefore, an eigenvector corresponding to the eigenvalue 3 is $\begin{pmatrix} 1 \\ 2 \\ 2 \end{pmatrix}$

To find an eigenvector of \mathbf{A} corresponding to the eigenvalue 6:

$$\begin{pmatrix} 7 & 0 & -2 \\ 0 & 5 & -2 \\ -2 & -2 & 6 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 6 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

$$\begin{pmatrix} x - 2z \\ -y - 2z \\ 2x - 2y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

Equating the upper elements:

$$x - 2z = 0 \Rightarrow x = 2z$$

Setting $z = 1$ gives $x = 2$

Equating the middle elements and substituting $z = 1$:

$$-y - 2 \times 2 = 0 \Rightarrow y = -2$$

Therefore, an eigenvector corresponding to the eigenvalue 6 is $\begin{pmatrix} 2 \\ -2 \\ 1 \end{pmatrix}$

To find an eigenvector of \mathbf{A} corresponding to the eigenvalue 9:

$$\begin{pmatrix} 7 & 0 & -2 \\ 0 & 5 & -2 \\ -2 & -2 & 6 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 9 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

$$\begin{pmatrix} -2x - 2z \\ -4y - 2z \\ -2x - 2y - 3z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

Equating the middle elements:

$$-4y - 2z = 0 \Rightarrow z = -2y$$

Setting $y = 1$ gives $z = -2$

Equating the upper elements and substituting $z = -2$:
 $-2x - 2 \times (-2) = 0 \Rightarrow x = 2$

Therefore, an eigenvector corresponding to the eigenvalue 9 is $\begin{pmatrix} 2 \\ 1 \\ -2 \end{pmatrix}$

- 6 c** Construct \mathbf{P} from the normalized eigenvectors (in any order).
 Construct \mathbf{D} from the eigenvalues (in the corresponding order).
 Then $\mathbf{P}^{-1}\mathbf{A}\mathbf{P} = \mathbf{D}$

But as \mathbf{A} is a symmetric matrix, \mathbf{P} will be an orthogonal matrix, so $\mathbf{P}^T\mathbf{A}\mathbf{P} = \mathbf{D}$ as required.

An eigenvector of \mathbf{A} corresponding to the eigenvalue 3 is $\begin{pmatrix} 1 \\ 2 \\ 2 \end{pmatrix}$

The magnitude of $\begin{pmatrix} 1 \\ 2 \\ 2 \end{pmatrix}$ is $\sqrt{1^2 + 2^2 + 2^2} = 3$

Hence a normalised eigenvector of \mathbf{A} corresponding to the eigenvalue 3 is

$$\begin{pmatrix} \frac{1}{3} \\ \frac{2}{3} \\ \frac{2}{3} \end{pmatrix}$$

An eigenvector of \mathbf{A} corresponding to the eigenvalue 6 is $\begin{pmatrix} 2 \\ -2 \\ 1 \end{pmatrix}$

The magnitude of $\begin{pmatrix} 2 \\ -2 \\ 1 \end{pmatrix}$ is $\sqrt{2^2 + (-2)^2 + 1^2} = 3$

Hence a normalised eigenvector of \mathbf{A} corresponding to the eigenvalue 6 is $\begin{pmatrix} \frac{2}{3} \\ -\frac{2}{3} \\ \frac{1}{3} \end{pmatrix}$

An eigenvector of \mathbf{A} corresponding to the eigenvalue 9 is $\begin{pmatrix} 2 \\ 1 \\ -2 \end{pmatrix}$

The magnitude of $\begin{pmatrix} 2 \\ 1 \\ -2 \end{pmatrix}$ is $\sqrt{2^2 + 1^2 + (-2)^2} = 3$

Hence a normalised eigenvector of \mathbf{A} corresponding to the eigenvalue 9 is

$$\begin{pmatrix} \frac{2}{3} \\ \frac{1}{3} \\ -\frac{2}{3} \end{pmatrix}$$

Then $\mathbf{P} = \begin{pmatrix} \frac{1}{3} & \frac{2}{3} & \frac{2}{3} \\ \frac{2}{3} & -\frac{2}{3} & \frac{1}{3} \\ \frac{2}{3} & \frac{1}{3} & -\frac{2}{3} \end{pmatrix}$ and $\mathbf{D} = \begin{pmatrix} 3 & 0 & 0 \\ 0 & 6 & 0 \\ 0 & 0 & 9 \end{pmatrix}$

7 a $\mathbf{A} = \begin{pmatrix} 1 & 2 & 0 \\ 2 & 1 & \sqrt{5} \\ 0 & \sqrt{5} & 1 \end{pmatrix}$

$$\begin{aligned} \mathbf{A} - \lambda \mathbf{I} &= \begin{pmatrix} 1 & 2 & 0 \\ 2 & 1 & \sqrt{5} \\ 0 & \sqrt{5} & 1 \end{pmatrix} - \lambda \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \\ &= \begin{pmatrix} 1-\lambda & 2 & 0 \\ 2 & 1-\lambda & \sqrt{5} \\ 0 & \sqrt{5} & 1-\lambda \end{pmatrix} \end{aligned}$$

$$\begin{aligned} \det(\mathbf{A} - \lambda \mathbf{I}) &= (1-\lambda) \begin{vmatrix} 1-\lambda & \sqrt{5} \\ \sqrt{5} & 1-\lambda \end{vmatrix} - 2 \begin{vmatrix} 2 & \sqrt{5} \\ 0 & 1-\lambda \end{vmatrix} + 0 \begin{vmatrix} 2 & 1-\lambda \\ 0 & \sqrt{5} \end{vmatrix} \\ &= (1-\lambda)[(1-\lambda)(1-\lambda)-5] - 2[2(1-\lambda)-0] + 0(2\sqrt{5}+0) \end{aligned}$$

If 4 is an eigenvalue of \mathbf{A} then:

$$\begin{aligned} (1-4)[(1-4)(1-4)-5] - 2[2(1-4)] &= 0 \\ -12 + 12 &= 0 \end{aligned}$$

Hence 4 is an eigenvalue of \mathbf{A} .

$$\begin{aligned} \det(\mathbf{A} - \lambda \mathbf{I}) &= (1-\lambda)[(1-\lambda)(1-\lambda)-5] - 2[2(1-\lambda)-0] \\ &= (1-\lambda)[(1-\lambda)(1-\lambda)-5] - 4(1-\lambda) \\ &= [(1-\lambda)[(1-\lambda)(1-\lambda)-5-4]] \\ &= (1-\lambda)(\lambda^2 - 2\lambda - 8) \\ &= (1-\lambda)(\lambda-4)(\lambda+2) \end{aligned}$$

$$\det(\mathbf{A} - \lambda \mathbf{I}) = 0$$

$$(1-\lambda)(\lambda-4)(\lambda+2) = 0$$

$$\lambda = -2 \text{ or } \lambda = 1 \text{ or } \lambda = 4$$

Hence the eigenvalues of \mathbf{A} are $-2, 1$ and 4

- 7 b To find an eigenvector corresponding to eigenvalue 4:

$$\begin{pmatrix} 1 & 2 & 0 \\ 2 & 1 & \sqrt{5} \\ 0 & \sqrt{5} & 1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 4 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

$$\begin{pmatrix} x + 2y \\ 2x + y + \sqrt{5}z \\ \sqrt{5}y + z \end{pmatrix} = \begin{pmatrix} 4x \\ 4y \\ 4z \end{pmatrix}$$

Equating the upper elements gives:

$$x + 2y = 4x \Rightarrow 2y = 3x$$

Setting $x = 2$ gives $y = 3$

Equating the lower elements and substituting $y = 3$ gives:

$$3\sqrt{5} + z = 4z \Rightarrow z = \sqrt{5}$$

Hence an eigenvector corresponding to eigenvalue 4 is $\begin{pmatrix} 2 \\ 3 \\ \sqrt{5} \end{pmatrix}$

$\begin{pmatrix} 2 \\ 3 \\ \sqrt{5} \end{pmatrix}$ has magnitude $\sqrt{2^2 + 3^2 + (\sqrt{5})^2} = 3\sqrt{2}$

Hence a normalised eigenvector corresponding to eigenvalue 4 is

$$\begin{pmatrix} \frac{2}{3\sqrt{2}} \\ \frac{1}{\sqrt{2}} \\ \frac{\sqrt{5}}{3\sqrt{2}} \end{pmatrix}$$

7 c $\begin{pmatrix} -2 \\ 3 \\ -\sqrt{5} \end{pmatrix}$ has magnitude $\sqrt{(-2)^2 + 3^2 + (-\sqrt{5})^2} = 3\sqrt{2}$

Hence a normalised eigenvector corresponding to $\begin{pmatrix} -2 \\ 3 \\ -\sqrt{5} \end{pmatrix}$ is $\begin{pmatrix} -\frac{2}{3\sqrt{2}} \\ \frac{1}{\sqrt{2}} \\ -\frac{\sqrt{5}}{3\sqrt{2}} \end{pmatrix}$

$\begin{pmatrix} \sqrt{5} \\ 0 \\ -2 \end{pmatrix}$ has magnitude $\sqrt{(\sqrt{5})^2 + (-2)^2} = 3$

Hence a normalised eigenvector corresponding to $\begin{pmatrix} \sqrt{5} \\ 0 \\ -2 \end{pmatrix}$ is $\begin{pmatrix} \frac{\sqrt{5}}{3} \\ 0 \\ -\frac{2}{3} \end{pmatrix}$

$$\mathbf{P} = \begin{pmatrix} \frac{2}{3\sqrt{2}} & -\frac{2}{3\sqrt{2}} & \frac{\sqrt{5}}{3} \\ \frac{1}{\sqrt{2}} & \frac{3}{3\sqrt{2}} & 0 \\ \frac{\sqrt{5}}{3\sqrt{2}} & -\frac{\sqrt{5}}{3\sqrt{2}} & -\frac{2}{3} \end{pmatrix}$$

$$\mathbf{P}^T = \begin{pmatrix} \frac{2}{3\sqrt{2}} & \frac{1}{\sqrt{2}} & \frac{\sqrt{5}}{3\sqrt{2}} \\ -\frac{2}{3\sqrt{2}} & \frac{3}{3\sqrt{2}} & -\frac{\sqrt{5}}{3\sqrt{2}} \\ \frac{\sqrt{5}}{3} & 0 & -\frac{2}{3} \end{pmatrix}$$

$$\mathbf{P}^T \mathbf{A} \mathbf{P} = \mathbf{D}$$

$$\begin{aligned}
 \mathbf{D} &= \begin{pmatrix} \frac{2}{3\sqrt{2}} & \frac{1}{\sqrt{2}} & \frac{\sqrt{5}}{3\sqrt{2}} \\ -\frac{2}{3\sqrt{2}} & \frac{3}{3\sqrt{2}} & -\frac{\sqrt{5}}{3\sqrt{2}} \\ \frac{\sqrt{5}}{3} & 0 & -\frac{2}{3} \end{pmatrix} \begin{pmatrix} 1 & 2 & 0 \\ 2 & 1 & \sqrt{5} \\ 0 & \sqrt{5} & 1 \end{pmatrix} \begin{pmatrix} \frac{2}{3\sqrt{2}} & -\frac{2}{3\sqrt{2}} & \frac{\sqrt{5}}{3} \\ \frac{1}{\sqrt{2}} & \frac{3}{3\sqrt{2}} & 0 \\ \frac{\sqrt{5}}{3\sqrt{2}} & -\frac{\sqrt{5}}{3\sqrt{2}} & -\frac{2}{3} \end{pmatrix} \\
 &= \begin{pmatrix} \frac{2}{3\sqrt{2}} + \frac{6}{3\sqrt{2}} + 0 & \frac{4}{3\sqrt{2}} + \frac{3}{3\sqrt{2}} + \frac{5}{3\sqrt{2}} & 0 + \frac{3\sqrt{5}}{3\sqrt{2}} + \frac{\sqrt{5}}{3\sqrt{2}} \\ -\frac{2}{3\sqrt{2}} + \frac{6}{3\sqrt{2}} + 0 & -\frac{4}{3\sqrt{2}} + \frac{3}{3\sqrt{2}} - \frac{5}{3\sqrt{2}} & 0 + \frac{3\sqrt{5}}{3\sqrt{2}} - \frac{\sqrt{5}}{3\sqrt{2}} \\ \frac{\sqrt{5}}{3} + 0 + 0 & \frac{2\sqrt{5}}{3} + 0 - \frac{2\sqrt{5}}{3} & 0 + 0 - \frac{2}{3} \end{pmatrix} \begin{pmatrix} \frac{2}{3\sqrt{2}} & -\frac{2}{3\sqrt{2}} & \frac{\sqrt{5}}{3} \\ \frac{1}{\sqrt{2}} & \frac{3}{3\sqrt{2}} & 0 \\ \frac{\sqrt{5}}{3\sqrt{2}} & -\frac{\sqrt{5}}{3\sqrt{2}} & -\frac{2}{3} \end{pmatrix} \\
 &= \begin{pmatrix} \frac{8}{3\sqrt{2}} & \frac{12}{3\sqrt{2}} & \frac{4\sqrt{5}}{3\sqrt{2}} \\ \frac{4}{3\sqrt{2}} & -\frac{6}{3\sqrt{2}} & \frac{2\sqrt{5}}{3\sqrt{2}} \\ \frac{\sqrt{5}}{3} & 0 & -\frac{2}{3} \end{pmatrix} \begin{pmatrix} \frac{2}{3\sqrt{2}} & -\frac{2}{3\sqrt{2}} & \frac{\sqrt{5}}{3} \\ \frac{1}{\sqrt{2}} & \frac{3}{3\sqrt{2}} & 0 \\ \frac{\sqrt{5}}{3\sqrt{2}} & -\frac{\sqrt{5}}{3\sqrt{2}} & -\frac{2}{3} \end{pmatrix} \\
 &= \begin{pmatrix} \frac{16}{18} + \frac{36}{18} + \frac{20}{18} & -\frac{16}{18} + \frac{36}{18} - \frac{20}{18} & \frac{8\sqrt{5}}{9\sqrt{2}} + 0 - \frac{8\sqrt{5}}{9\sqrt{2}} \\ \frac{8}{18} - \frac{18}{18} + \frac{10}{18} & -\frac{8}{18} - \frac{18}{18} - \frac{10}{18} & \frac{4\sqrt{5}}{9\sqrt{2}} + 0 - \frac{4\sqrt{5}}{9\sqrt{2}} \\ \frac{2\sqrt{5}}{9\sqrt{2}} + 0 - \frac{2\sqrt{5}}{9\sqrt{2}} & -\frac{2\sqrt{5}}{9\sqrt{2}} + 0 + \frac{2\sqrt{5}}{9\sqrt{2}} & \frac{5}{9} + 0 + \frac{4}{9} \end{pmatrix} \\
 &= \begin{pmatrix} 4 & 0 & 0 \\ 0 & -2 & 0 \\ 0 & 0 & 1 \end{pmatrix}
 \end{aligned}$$

8 a $\mathbf{A} = \begin{pmatrix} 2 & 2 & -3 \\ 2 & 2 & 3 \\ -3 & 3 & 3 \end{pmatrix}$

$$\mathbf{A} - \lambda \mathbf{I} = \begin{pmatrix} 2 & 2 & -3 \\ 2 & 2 & 3 \\ -3 & 3 & 3 \end{pmatrix} - \lambda \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$= \begin{pmatrix} 2-\lambda & 2 & -3 \\ 2 & 2-\lambda & 3 \\ -3 & 3 & 3-\lambda \end{pmatrix}$$

$$\det(\mathbf{A} - \lambda \mathbf{I}) = (2-\lambda) \begin{vmatrix} 2-\lambda & 3 \\ 3 & 3-\lambda \end{vmatrix} - 2 \begin{vmatrix} 2 & 3 \\ -3 & 3-\lambda \end{vmatrix} - 3 \begin{vmatrix} 2 & 2-\lambda \\ -3 & 3 \end{vmatrix}$$

$$= (2-\lambda)[(2-\lambda)(3-\lambda)-9] - 2[2(3-\lambda)+9] - 3[6+3(2-\lambda)]$$

If 6 is an eigenvalue of \mathbf{A} then:

$$(2-6)[(2-6)(3-6)-9] - 2[2(3-6)+9] - 3[6+3(2-6)] = 0$$

$$-12-6+18=0$$

Hence 6 is an eigenvalue of \mathbf{A} .

$$\begin{aligned} \det(\mathbf{A} - \lambda \mathbf{I}) &= (2-\lambda)[(2-\lambda)(3-\lambda)-9] - 2[2(3-\lambda)+9] - 3[6+3(2-\lambda)] \\ &= (2-\lambda)(\lambda^2 - 5\lambda - 3) - 2(15 - 2\lambda) - 3(12 - 3\lambda) \\ &= 2\lambda^2 - 10\lambda - 6 - \lambda^3 + 5\lambda^2 + 3\lambda - 30 + 4\lambda - 36 + 9\lambda \\ &= -\lambda^3 + 7\lambda^2 + 6\lambda - 72 \\ &= -\lambda^3 + 6\lambda^2 + \lambda^2 - 6\lambda + 12\lambda - 72 \\ &= -\lambda^2(\lambda - 6) + \lambda(\lambda - 6) + 12(\lambda - 6) \\ &= (\lambda - 6)(-\lambda^2 + \lambda + 12) \\ &= (\lambda - 6)(-\lambda - 3)(\lambda - 4) \\ &= -(\lambda - 6)(\lambda + 3)(\lambda - 4) \end{aligned}$$

$$\det(\mathbf{A} - \lambda \mathbf{I}) = 0$$

$$(\lambda - 6)(\lambda + 3)(\lambda - 4) = 0$$

Hence the eigenvalues of \mathbf{A} are $\lambda_1 = 6$, $\lambda_2 = 4$, $\lambda_3 = -3$

b $\det(\mathbf{A}) = 2 \begin{vmatrix} 2 & 3 \\ 3 & 3 \end{vmatrix} - 2 \begin{vmatrix} 2 & 3 \\ -3 & 3 \end{vmatrix} - 3 \begin{vmatrix} 2 & 2 \\ -3 & 3 \end{vmatrix}$

$$\begin{aligned} \det(\mathbf{A}) &= 2(6-9) - 2(6+9) - 3(6+6) \\ &= -6 - 30 - 36 \\ &= -72 \end{aligned}$$

But also: $\lambda_1 \lambda_2 \lambda_3 = 6 \times 4 \times (-3) = -72$

Therefore $\det(\mathbf{A}) = \lambda_1 \lambda_2 \lambda_3$ as required

8 c To find an eigenvector corresponding to eigenvalue 6 is

$$\begin{pmatrix} 2 & 2 & -3 \\ 2 & 2 & 3 \\ -3 & 3 & 3 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 6 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

$$\begin{pmatrix} 2x + 2y - 3z \\ 2x + 2y + 3z \\ -3x + 3y + 3z \end{pmatrix} = \begin{pmatrix} 6x \\ 6y \\ 6z \end{pmatrix}$$

Equating the upper elements gives:

$$2x + 2y - 3z = 6x \Rightarrow 2y = 4x + 3z$$

Equating the middle elements gives:

$$2x + 2y + 3z = 6y \Rightarrow 4y = 2x + 3z$$

Hence by substituting for $2y$ in the second equation:

$$2(4x + 3z) = 2x + 3z$$

$$8x + 6z = 2x + 3z$$

$$6x = -3z$$

Setting $x = 1$ gives $z = -2$

Equating the lower elements and setting $x = 1$ and $z = -2$ gives:

$$-3 + 3y - 6 = -12 \Rightarrow y = -1$$

Hence an eigenvector corresponding to eigenvalue 6 is $\begin{pmatrix} 1 \\ -1 \\ -2 \end{pmatrix}$

8 d A has eigenvectors $\begin{pmatrix} 1 \\ -1 \\ -2 \end{pmatrix}$, $\begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$ and $\begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$

$\begin{pmatrix} 1 \\ -1 \\ -2 \end{pmatrix}$ has magnitude $\sqrt{1^2 + (-1)^2 + (-2)^2} = \sqrt{6}$

Hence a normalised eigenvector corresponding to $\begin{pmatrix} 1 \\ -1 \\ -2 \end{pmatrix}$ is $\begin{pmatrix} \frac{1}{\sqrt{6}} \\ -\frac{1}{\sqrt{6}} \\ -\frac{2}{\sqrt{6}} \end{pmatrix}$

$\begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$ has magnitude $\sqrt{1^2 + 1^2} = \sqrt{2}$

Hence a normalised eigenvector corresponding to $\begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$ is $\begin{pmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \\ 0 \end{pmatrix}$

$\begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$ has magnitude $\sqrt{1^2 + (-1)^2 + 1^2} = \sqrt{3}$

Hence a normalised eigenvector corresponding to $\begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$ is $\begin{pmatrix} \frac{1}{\sqrt{3}} \\ -\frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \end{pmatrix}$

$$\mathbf{P} = \begin{pmatrix} \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{3}} \\ -\frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{3}} \\ -\frac{2}{\sqrt{6}} & 0 & \frac{1}{\sqrt{3}} \end{pmatrix}$$

$$\mathbf{P}^T \mathbf{A} \mathbf{P} = \mathbf{D}$$

$$\begin{aligned}
 \mathbf{P}^T &= \begin{pmatrix} \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{6}} & -\frac{2}{\sqrt{6}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & 0 \\ \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \end{pmatrix} \\
 \mathbf{D} &= \begin{pmatrix} \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{6}} & -\frac{2}{\sqrt{6}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & 0 \\ \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \end{pmatrix} \begin{pmatrix} 2 & 2 & -3 \\ 2 & 2 & 3 \\ -3 & 3 & 3 \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{3}} \\ -\frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{3}} \\ -\frac{2}{\sqrt{6}} & 0 & \frac{1}{\sqrt{3}} \end{pmatrix} \\
 &= \begin{pmatrix} \frac{2}{\sqrt{6}} - \frac{2}{\sqrt{6}} + \frac{6}{\sqrt{6}} & \frac{2}{\sqrt{6}} - \frac{2}{\sqrt{6}} - \frac{6}{\sqrt{6}} & -\frac{3}{\sqrt{6}} - \frac{3}{\sqrt{6}} - \frac{6}{\sqrt{6}} \\ \frac{2}{\sqrt{2}} + \frac{2}{\sqrt{2}} + 0 & \frac{2}{\sqrt{2}} + \frac{2}{\sqrt{2}} + 0 & -\frac{3}{\sqrt{2}} + \frac{3}{\sqrt{2}} + 0 \\ \frac{2}{\sqrt{3}} - \frac{2}{\sqrt{3}} - \frac{3}{\sqrt{3}} & \frac{2}{\sqrt{3}} - \frac{2}{\sqrt{3}} + \frac{3}{\sqrt{3}} & -\frac{3}{\sqrt{3}} - \frac{3}{\sqrt{3}} + \frac{3}{\sqrt{3}} \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{3}} \\ -\frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{3}} \\ -\frac{2}{\sqrt{6}} & 0 & \frac{1}{\sqrt{3}} \end{pmatrix} \\
 &= \begin{pmatrix} \frac{6}{\sqrt{6}} & -\frac{6}{\sqrt{6}} & -\frac{12}{\sqrt{6}} \\ \frac{4}{\sqrt{2}} & \frac{4}{\sqrt{2}} & 0 \\ -\frac{3}{\sqrt{3}} & \frac{3}{\sqrt{3}} & -\frac{3}{\sqrt{3}} \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{3}} \\ -\frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{3}} \\ -\frac{2}{\sqrt{6}} & 0 & \frac{1}{\sqrt{3}} \end{pmatrix} \\
 &= \begin{pmatrix} \frac{6}{6} + \frac{6}{6} + \frac{24}{6} & \frac{6}{\sqrt{12}} - \frac{6}{\sqrt{12}} + 0 & \frac{6}{\sqrt{18}} + \frac{6}{\sqrt{18}} - \frac{12}{\sqrt{18}} \\ \frac{4}{\sqrt{12}} - \frac{4}{\sqrt{12}} + 0 & \frac{4}{2} + \frac{4}{2} + 0 & \frac{4}{\sqrt{6}} - \frac{4}{\sqrt{6}} + 0 \\ -\frac{3}{\sqrt{18}} - \frac{3}{\sqrt{18}} + \frac{6}{\sqrt{18}} & -\frac{3}{\sqrt{6}} + \frac{3}{\sqrt{6}} + 0 & -\frac{3}{3} - \frac{3}{3} - \frac{3}{3} \end{pmatrix} \\
 &= \begin{pmatrix} 6 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & -3 \end{pmatrix}
 \end{aligned}$$

Challenge

$$\mathbf{M} = \begin{pmatrix} \frac{1}{9} & \frac{8}{9} & -\frac{4}{9} \\ \frac{8}{9} & \frac{1}{9} & \frac{4}{9} \\ \frac{4}{9} & \frac{7}{9} & \frac{7}{9} \end{pmatrix}$$

$$\mathbf{M} - \lambda \mathbf{I} = \begin{pmatrix} \frac{1}{9} - \lambda & \frac{8}{9} & -\frac{4}{9} \\ \frac{8}{9} & \frac{1}{9} - \lambda & \frac{4}{9} \\ -\frac{4}{9} & \frac{4}{9} & \frac{7}{9} - \lambda \end{pmatrix}$$

$$\begin{aligned} \det(\mathbf{M} - \lambda \mathbf{I}) &= \left(\frac{1}{9} - \lambda\right) \left[\left(\frac{1}{9} - \lambda\right) \left(\frac{7}{9} - \lambda\right) - \frac{16}{81} \right] - \frac{8}{9} \left[\frac{8}{9} \left(\frac{7}{9} - \lambda\right) + \frac{16}{81} \right] - \frac{4}{9} \left[\frac{32}{81} + \frac{4}{9} \left(\frac{1}{9} - \lambda\right) \right] \\ &= \left(\frac{1}{9} - \lambda\right) \left(\frac{7}{81} - \frac{8}{9}\lambda + \lambda^2 - \frac{16}{81} \right) - \frac{8}{9} \left(\frac{56}{81} - \frac{8}{9}\lambda + \frac{16}{81} \right) - \frac{4}{9} \left(\frac{36}{81} - \frac{4}{9}\lambda \right) \\ &= \left(\frac{1}{9} - \lambda\right) \left(\lambda^2 - \frac{8}{9}\lambda - \frac{9}{81} \right) - \frac{8}{9} \left(\frac{72}{81} - \frac{8}{9}\lambda \right) - \frac{4}{9} \left(\frac{36}{81} - \frac{4}{9}\lambda \right) \\ &= \frac{1}{9}\lambda^2 - \frac{8}{81}\lambda - \frac{9}{729} - \lambda^3 + \frac{8}{9}\lambda^2 + \frac{9}{81}\lambda - \frac{576}{729} + \frac{64}{81}\lambda - \frac{144}{729} + \frac{16}{81}\lambda \\ &= -\lambda^3 + \lambda^2 + \lambda - 1 \\ &= (\lambda - 1)(\lambda - 1)(\lambda + 1) \end{aligned}$$

$$\det(\mathbf{M} - \lambda \mathbf{I}) = 0$$

$$(\lambda - 1)(\lambda - 1)(\lambda + 1) = 0$$

$$\lambda = -1 \text{ or } \lambda = 1$$

Hence the eigenvalues of \mathbf{A} are -1 , and 1 repeated

To find an eigenvector corresponding to eigenvalue -1 :

$$\begin{pmatrix} \frac{1}{9} & \frac{8}{9} & -\frac{4}{9} \\ \frac{8}{9} & \frac{1}{9} & \frac{4}{9} \\ -\frac{4}{9} & \frac{4}{9} & \frac{7}{9} \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = -1 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

$$\begin{pmatrix} \frac{1}{9}x + \frac{8}{9}y - \frac{4}{9}z \\ \frac{8}{9}x + \frac{1}{9}y + \frac{4}{9}z \\ -\frac{4}{9}x + \frac{4}{9}y + \frac{7}{9}z \end{pmatrix} = \begin{pmatrix} -x \\ -y \\ -z \end{pmatrix}$$

Equating the upper elements gives:

$$\frac{1}{9}x + \frac{8}{9}y - \frac{4}{9}z = -x \Rightarrow 4z = 10x + 8y$$

Equating the middle elements gives:

$$\frac{8}{9}x + \frac{1}{9}y + \frac{4}{9}z = -y \Rightarrow 4z = -8x - 10y$$

Hence:

$$10x + 8y = -8x - 10y$$

$$2x = -2y$$

$$x = -y$$

Setting $x = 1$ gives $y = -1$

Equating the lower elements and setting $x = 1$ and $y = -1$ gives:

$$-\frac{4}{9} - \frac{4}{9} + \frac{7}{9}z = -z \Rightarrow \frac{16}{9}z = \frac{8}{9} \Rightarrow z = \frac{1}{2}$$

Hence an eigenvector corresponding to eigenvalue -1 is $\begin{pmatrix} 2 \\ -2 \\ 1 \end{pmatrix}$

To find an eigenvector corresponding to eigenvalue 1

$$\begin{pmatrix} \frac{1}{9} & \frac{8}{9} & -\frac{4}{9} \\ \frac{8}{9} & \frac{1}{9} & \frac{4}{9} \\ \frac{4}{9} & \frac{4}{9} & \frac{7}{9} \\ -\frac{4}{9} & \frac{4}{9} & \frac{7}{9} \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = 1 \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

$$\begin{pmatrix} \frac{1}{9}x + \frac{8}{9}y - \frac{4}{9}z \\ \frac{8}{9}x + \frac{1}{9}y + \frac{4}{9}z \\ -\frac{4}{9}x + \frac{4}{9}y + \frac{7}{9}z \end{pmatrix} = \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

Equating the upper elements gives:

$$\frac{1}{9}x + \frac{8}{9}y - \frac{4}{9}z = x \Rightarrow -\frac{8}{9}x + \frac{8}{9}y - \frac{4}{9}z = 0$$

Equating the middle elements gives:

$$\frac{8}{9}x + \frac{1}{9}y + \frac{4}{9}z = y \Rightarrow \frac{8}{9}x - \frac{8}{9}y + \frac{4}{9}z = 0 \Rightarrow -\frac{8}{9}x + \frac{8}{9}y - \frac{4}{9}z = 0$$

Equating the lower elements gives:

$$-\frac{4}{9}x + \frac{4}{9}y + \frac{7}{9}z = z \Rightarrow -\frac{4}{9}x + \frac{4}{9}y - \frac{2}{9}z = 0 \Rightarrow -\frac{8}{9}x + \frac{8}{9}y - \frac{4}{9}z = 0$$

Setting $y = 0$ gives $2x = -z$ and setting $x = -1$ gives $z = 2$

Hence an eigenvector corresponding to eigenvalue 1 is $\begin{pmatrix} -1 \\ 0 \\ 2 \end{pmatrix}$

Setting $z = 0$ gives $x = y$ and setting $x = 1$ gives $y = 1$

Hence another eigenvector corresponding to eigenvalue 1 is $\begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$

Geometrically, as \mathbf{M} represents a reflection, the eigenvector with eigenvalue -1 must be normal to the plane, and all eigenvectors with eigenvalue 1 must be parallel to the plane.

Note that there are many possible eigenvectors that can be found within the plane.

The equation of the plane is $\mathbf{r} \cdot \begin{pmatrix} 2 \\ -2 \\ 1 \end{pmatrix} = 0$

In Cartesian form, this is:

$$2x - 2y + z = 0$$