

1. Find the eigenvalues and eigenvectors of the following matrices.

a) $A = \begin{pmatrix} 5 & 7 \\ -3 & -5 \end{pmatrix}$

λ is an eigenvalue of A iff $\det(A - \lambda I) = 0$.

$$\det(A - \lambda I) = \det \begin{pmatrix} 5 - \lambda & 7 \\ -3 & -5 - \lambda \end{pmatrix} = (5 - \lambda)(-5 - \lambda) - 7 \cdot (-3) = \lambda^2 - 4.$$

Thus, $\det(A - \lambda I)$ is zero for $\lambda_1 = 2$ and $\lambda_2 = -2$ only, so these are the eigenvalues of A .

In order to find the eigenvector that belongs to λ_1 the system of linear equations $(A - \lambda_1 E)x_1 = 0$ is solved by Gaussian elimination.

$$\left(\begin{array}{cc|c} 5 - \lambda_1 & 7 & 0 \\ -3 & -5 - \lambda_1 & 0 \end{array} \right) = \left(\begin{array}{cc|c} 3 & 7 & 0 \\ -3 & -7 & 0 \end{array} \right) \sim \left(\begin{array}{cc|c} 1 & 3/7 & 0 \\ 0 & 0 & 0 \end{array} \right) \sim (1 \quad 3/7 \mid 0)$$

That is the form of eigenvector \underline{x}_1 is: $\underline{x}_1 = \begin{pmatrix} -3/7y \\ y \end{pmatrix}$, where $y \in \mathbb{R}$ arbitrary.

The subspace spanned by eigenvectors belonging to λ_1 is: $\left\{ \begin{pmatrix} -3/7t \\ t \end{pmatrix} : t \in \mathbb{R} \right\}$.

Similarly, to calculate the eigenvectors that belong to $\lambda_2 = -2$ the system $(A - \lambda_2 E)x_2 = 0$ is solved using Gaussian elimination.

$$\left(\begin{array}{cc|c} 5 - \lambda_2 & 7 & 0 \\ -3 & -5 - \lambda_2 & 0 \end{array} \right) = \left(\begin{array}{cc|c} 7 & 7 & 0 \\ -3 & -3 & 0 \end{array} \right) \sim \left(\begin{array}{cc|c} 1 & 1 & 0 \\ 0 & 0 & 0 \end{array} \right) \sim (1 \quad 1 \mid 0)$$

That is the form of eigenvector \underline{x}_2 is: $\underline{x}_2 = \begin{pmatrix} -y \\ y \end{pmatrix}$, where $y \in \mathbb{R}$ arbitrary.

The subspace spanned by eigenvectors belonging to λ_2 is: $\left\{ \begin{pmatrix} -t \\ t \end{pmatrix} : t \in \mathbb{R} \right\}$.

b) $A = \begin{pmatrix} 0 & 0 & -2 \\ 3 & -2 & -3 \\ 6 & -6 & 1 \end{pmatrix}$

λ is an eigenvalue of A iff $\det(A - \lambda I) = 0$.

$$\det(A - \lambda I) = \det \begin{pmatrix} -\lambda & 0 & -2 \\ 3 & -2 - \lambda & -3 \\ 6 & -6 & 1 - \lambda \end{pmatrix} = -\lambda((-2 - \lambda)(1 - \lambda) - (-6) \cdot (-3)) - 2(3 \cdot (-6) - 6(-2 - \lambda)) = -\lambda^3 - \lambda^2 + 8\lambda + 12.$$

Easy to see that -2 is a root of the cubic polynomial above, hence by long division we obtain:

$$\det(A - \lambda I) = -\lambda^3 - \lambda^2 + 8\lambda + 12 = (\lambda + 2)(-\lambda^2 + \lambda + 6) = (\lambda + 2)(-\lambda - 2)(\lambda - 3).$$

Thus the eigenvalues are: $\lambda_1 = -2$ s $\lambda_2 = 3$.

In order to find the eigenvectors that belong to λ_1 the nonzero solutions of the system $(A - \lambda_1 E)x_1 = 0$ are determined using Gaussian elimination.

$$\left(\begin{array}{ccc|c} -\lambda_1 & 0 & -2 & 0 \\ 3 & -2 - \lambda_1 & -3 & 0 \\ 6 & -6 & 1 - \lambda_1 & 0 \end{array} \right) = \left(\begin{array}{ccc|c} 2 & 0 & -2 & 0 \\ 3 & 0 & -3 & 0 \\ 6 & -6 & 3 & 0 \end{array} \right) \sim \left(\begin{array}{ccc|c} 1 & 0 & -1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & -6 & 9 & 0 \end{array} \right) \sim \left(\begin{array}{ccc|c} 1 & 0 & -1 & 0 \\ 0 & 1 & -3/2 & 0 \end{array} \right)$$

So the form of eigenvector \underline{x}_1 is: $\underline{x}_1 = \begin{pmatrix} z \\ 3/2z \\ z \end{pmatrix}$, where $z \in \mathbb{R} \setminus \{0\}$ arbitrary.

Thus the eigenspace of λ_1 is: $\left\{ \begin{pmatrix} t \\ 3/2t \\ t \end{pmatrix} : t \in \mathbb{R} \right\}$.

Similarly, the calculation of eigenvectors that belong to $\lambda_2 = 3$:

$$\left(\begin{array}{ccc|c} -\lambda_2 & 0 & -2 & 0 \\ 3 & -2 - \lambda_2 & -3 & 0 \\ 6 & -6 & 1 - \lambda_2 & 0 \end{array} \right) = \left(\begin{array}{ccc|c} -3 & 0 & -2 & 0 \\ 3 & -5 & -3 & 0 \\ 6 & -6 & -2 & 0 \end{array} \right) \sim \left(\begin{array}{ccc|c} 1 & 0 & 2/3 & 0 \\ 0 & -5 & -5 & 0 \\ 0 & -6 & -6 & 0 \end{array} \right) \sim \left(\begin{array}{ccc|c} 1 & 0 & 2/3 & 0 \\ 0 & 1 & 1 & 0 \end{array} \right)$$

Thus the form of \underline{x}_2 is: $\underline{x}_2 = \begin{pmatrix} -2/3z \\ -z \\ z \end{pmatrix}$, where $z \in \mathbb{R} \setminus \{0\}$ arbitrary.

The eigenspace that belongs to λ_2 is: $\left\{ \begin{pmatrix} -2/3t \\ -t \\ t \end{pmatrix} : t \in \mathbb{R} \right\}$.

c) $A = \begin{pmatrix} 5 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & 1 & 3 \end{pmatrix}$

λ is an eigenvalue of A iff $\det(A - \lambda I) = 0$.

$$\det(A - \lambda I) = \det \begin{pmatrix} 5 - \lambda & 0 & 0 \\ 0 & 1 - \lambda & 2 \\ 0 & 1 & 3 - \lambda \end{pmatrix} = (5 - \lambda)((1 - \lambda)(3 - \lambda) - 1 \cdot 2) = (5 - \lambda)(\lambda^2 - 4\lambda + 1).$$

Thus the eigenvalues are $\lambda_1 = 5$, and from the quadratic formula $\lambda_{2,3} = \frac{4 \pm \sqrt{12}}{2}$, that is $\lambda_2 = 2 + \sqrt{3}$ s $\lambda_3 = 2 - \sqrt{3}$.

Calculation of eigenvectors that belong to λ_1 :

$$\begin{pmatrix} 5 - \lambda_1 & 0 & 0 & | & 0 \\ 0 & 1 - \lambda_1 & 2 & | & 0 \\ 0 & 1 & 3 - \lambda_1 & | & 0 \end{pmatrix} = \begin{pmatrix} 0 & 0 & 0 & | & 0 \\ 0 & -4 & 2 & | & 0 \\ 0 & 1 & -2 & | & 0 \end{pmatrix} \sim \begin{pmatrix} 0 & 1 & -1/2 & | & 0 \\ 0 & 0 & -3/2 & | & 0 \end{pmatrix} \sim \begin{pmatrix} 0 & 1 & 0 & | & 0 \\ 0 & 0 & -3/2 & | & 0 \end{pmatrix}$$

Thus \underline{x}_1 is: $\underline{x}_1 = \begin{pmatrix} x \\ 0 \\ 0 \end{pmatrix}$, where $x \in \mathbb{R} \setminus \{0\}$ arbitrary.

The eigenspace of λ_1 is: $\left\{ \begin{pmatrix} t \\ 0 \\ 0 \end{pmatrix} : t \in \mathbb{R} \right\}$.

Calculation of eigenvectors that belong to $\lambda_2 = 2 + \sqrt{3}$: we find the nonzero solutions of $(A - \lambda_2 E)\underline{x}_2 = 0$ by Gaussian elimination.

$$\begin{pmatrix} 5 - \lambda_2 & 0 & 0 & | & 0 \\ 0 & 1 - \lambda_2 & 2 & | & 0 \\ 0 & 1 & 3 - \lambda_2 & | & 0 \end{pmatrix} = \begin{pmatrix} 3 - \sqrt{3} & 0 & 0 & | & 0 \\ 0 & -1 - \sqrt{3} & 2 & | & 0 \\ 0 & 1 & 1 - \sqrt{3} & | & 0 \end{pmatrix} \sim \begin{pmatrix} 1 & 0 & 0 & | & 0 \\ 0 & 1 & 1 - \sqrt{3} & | & 0 \\ 0 & 0 & 2 + (1 + \sqrt{3})(1 - \sqrt{3}) & | & 0 \end{pmatrix} \sim \begin{pmatrix} 1 & 0 & 0 & | & 0 \\ 0 & 1 & 1 - \sqrt{3} & | & 0 \\ 0 & 0 & 0 & | & 0 \end{pmatrix}$$

Thus \underline{x}_2 is: $\underline{x}_2 = \begin{pmatrix} 0 \\ (\sqrt{3} - 1)z \\ z \end{pmatrix}$, ahol $z \in \mathbb{R} \setminus \{0\}$.

The eigenspace of λ_2 is: $\left\{ \begin{pmatrix} 0 \\ (\sqrt{3} - 1)t \\ t \end{pmatrix} : t \in \mathbb{R} \right\}$.

Similarly, calculation of eigenvectors that belong to $\lambda_3 = 2 - \sqrt{3}$:

$$\begin{pmatrix} 5 - \lambda_3 & 0 & 0 & | & 0 \\ 0 & 1 - \lambda_3 & 2 & | & 0 \\ 0 & 1 & 3 - \lambda_3 & | & 0 \end{pmatrix} = \begin{pmatrix} 3 + \sqrt{3} & 0 & 0 & | & 0 \\ 0 & -1 + \sqrt{3} & 2 & | & 0 \\ 0 & 1 & 1 + \sqrt{3} & | & 0 \end{pmatrix} \sim \begin{pmatrix} 1 & 0 & 0 & | & 0 \\ 0 & 1 & 1 + \sqrt{3} & | & 0 \\ 0 & 0 & 2 + (1 - \sqrt{3})(1 + \sqrt{3}) & | & 0 \end{pmatrix} \sim \begin{pmatrix} 1 & 0 & 0 & | & 0 \\ 0 & 1 & 1 + \sqrt{3} & | & 0 \\ 0 & 0 & 0 & | & 0 \end{pmatrix}$$

Thus, \underline{x}_3 is: $\underline{x}_3 = \begin{pmatrix} 0 \\ (-\sqrt{3} - 1)z \\ z \end{pmatrix}$, wher $z \in \mathbb{R} \setminus \{0\}$ arbitrary.

The eigenspace of λ_3 : $\left\{ \begin{pmatrix} 0 \\ (-\sqrt{3} - 1)t \\ t \end{pmatrix} : t \in \mathbb{R} \right\}$.

d) $A = \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 1 & 1 \end{pmatrix}$

λ is an eigenvalue of A iff $\det(A - \lambda I) = 0$.

$$\det(A - \lambda I) = \det \begin{pmatrix} 1 - \lambda & 1 & 0 \\ 0 & 1 - \lambda & 0 \\ 0 & 1 & 1 - \lambda \end{pmatrix} = (1 - \lambda)((1 - \lambda)(1 - \lambda) - 0) = (1 - \lambda)^3.$$

Thus the unique eigenvalue of matrix A is $\lambda = 1$.

Calculation of eigenvectors:

$$\left(\begin{array}{ccc|c} 1 - \lambda_1 & 1 & 0 & 0 \\ 0 & 1 - \lambda_1 & 0 & 0 \\ 0 & 1 & 1 - \lambda_1 & 0 \end{array} \right) = \left(\begin{array}{ccc|c} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{array} \right) \sim (0 \ 1 \ 0 \ | \ 0)$$

Thus the form of the eigenvector is: $\underline{x} = \begin{pmatrix} x \\ 0 \\ z \end{pmatrix}$, where $x, z \in \mathbb{R}$, furthermore at least one of x and z is nonzero.

$$\text{Thus the eigenspace of } \lambda = 1 \text{ is: } \left\{ \begin{pmatrix} t_1 \\ 0 \\ t_2 \end{pmatrix} : t_1, t_2 \in \mathbb{R} \right\}.$$

2. Let V be the vectorspace of real polynomials of degree at most 6. Determine the eigenvalues and eigenvectors of the following linear transformations.

a) $f(x) \rightarrow 0$

The matrix of this transformation is the 6×6 all-zero matrix (in arbitrary basis).

This transformation assigns to any polynomial the constant 0 polynomial, that is to $f(x)$ the polynomial $0 \cdot f(x)$. This means the only eigenvalue is 0, and every nonzero polynomial is an eigenvector, so the eigenspace of eigenvalue 0 is the whole space V .

b) $f \rightarrow f'$

The matrix of the transformation in the usual basis $\{x^6, x^5, \dots, x, 1\}$ is:

$$\begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 6 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 5 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 4 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 3 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 \end{pmatrix}$$

This transformation assigns every polynomial its derivative. Since differentiation decreases the degree of a polynomial (except for degree 0), $f'(x) = \lambda f(x)$ can only hold if $f(x)$ is of degree 0, that is a constant polynomial. The derivative of those is the constant 0 polynomial.

Thus, the only eigenvalue is 0, and every constant, but nonzero polynomial is an eigenvector. The eigenspace belonging to eigenvalue 0 is $\{f(x) = c | c \in \mathbb{R}\}$.

c) $f \rightarrow xf'$

The given transformation \mathcal{A} assigns to polynomial $f(x) = a_6x^6 + a_5x^5 + \dots + a_1x + a_0$ the polynomial

$$\mathcal{A}(f(x)) = 6 \cdot a_6x^6 + 5 \cdot a_5x^5 + \dots + 1 \cdot a_1x, \quad (1)$$

thus the matrix of \mathcal{A} in the usual basis $\{x^6, x^5, \dots, x, 1\}$ is:

$$A = \begin{pmatrix} 6 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 5 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 4 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 3 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

In order to find the eigenvalues, the roots of $\det(A - \lambda I)$ are determined:

$$\det(A - \lambda I) = \det \begin{pmatrix} 6 - \lambda & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 5 - \lambda & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 4 - \lambda & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 3 - \lambda & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 2 - \lambda & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 - \lambda & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & -\lambda \end{pmatrix} =$$

$$= (6 - \lambda)(5 - \lambda) \cdots (1 - \lambda)(-\lambda)$$

Thus the eigenvalues of A are 6, 5, 4, 3, 2, 1 and 0. In order to find the eigenvectors, one has to consider that by (1) the image of polynomial $f(x) = a_6x^6 + a_5x^5 + \cdots + a_1x + a_0$ is 6-times itself exactly if $a_5 = a_4 = \cdots = a_0 = 0$. Thus the eigenvectors that belong to eigenvalue $\lambda_1 = 6$ are polynomials of the form $f(x) = cx^6$ where c is arbitrary nonzero constant.

It can be seen completely analogously that the eigenvectors that belong to eigenvalue i ($i = 5, 4, 3, 2, 1, 0$) are the polynomials in the form $f(x) = cx^i$ where $c \in \mathbb{R} \setminus 0$.

3. Prove that if λ is an eigenvalue of matrix A , then it is an eigenvalue of the transpose A^T of A , as well.

The statement follows from the fact that for any square matrix B one has $\det(B) = \det(B^T)$.

Thus, λ is an eigenvalue of A iff $\det(A - \lambda I) = 0$ that is $\det((A - \lambda I)^T) = \det(A^T - \lambda I) = 0$. This last equation is exactly the condition of λ being an eigenvalue of A^T , thus λ is an eigenvalue of A iff it is an eigenvalue of A^T , as well.

4. Prove that if λ is an eigenvalue of the invertible matrix A , then $\lambda \neq 0$ and $\frac{1}{\lambda}$ is an eigenvalue of A^{-1} .

If λ is an eigenvalue of A , then $\det(A - \lambda I) = 0$. In case of $\lambda = 0$ this gives $\det(A) = 0$, which contradicts to A being invertible.

Let \underline{v} be an eigenvector of A that belongs to λ , that is $A\underline{v} = \lambda\underline{v}$. Multiplying this equation by A^{-1} from the left, we obtain:

$$A^{-1}A\underline{v} = A^{-1}\lambda\underline{v}, \text{ that is } \underline{v} = \lambda A^{-1}\underline{v}.$$

After division by λ ($\lambda \neq 0$), $A^{-1}\underline{v} = \frac{1}{\lambda}\underline{v}$ is obtained, which exactly means that $\frac{1}{\lambda}$ is an eigenvalue of A^{-1} .

5. Determine all real p , such that the following matrix has two distinct real eigenvalues. Calculate the eigenvalues for $p = 6$.

$$A = \begin{pmatrix} 2 & -1 \\ p & -3 \end{pmatrix}$$

Calculate the eigenvalues of A as functions of p :

$$\det(A - \lambda I) = \det \begin{pmatrix} 2 - \lambda & -1 \\ p & -3 - \lambda \end{pmatrix} = (2 - \lambda)(-3 - \lambda) - (-1) \cdot p = \lambda^2 + \lambda + p - 6.$$

Mivel a sajtrtek ennek a polinomnak a gykei, ezrt pontosan akkor lesz kt klnbz vals sajtrtke A -nak, ha a msodfok kifejezs diszkriminnsa pozitv, azaz The eigenvalues are the roots of this quadratic polynomial, thus they are distinct real numbers iff the discriminant $1 - 4 \cdot (p - 6) > 0$. Hence the values of p that satisfy the requirements are as follows: $p < \frac{25}{4}$.

In case of $p = 6$ the eigenvalues are the roots of $\lambda^2 + \lambda = \lambda(\lambda + 1)$, that is $\lambda_1 = 0$ s $\lambda_2 = -1$.

6. Find such 2×2 and 3×3 real matrices that have no real eigenvalues.

A good 2×2 matrix is, for example, the matrix of the 90 degree rotation of the plane vectors, since it maps only the zero vector to a constant multiple of itself, since it changes the direction of every other vector.

$$A = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}.$$

Since $\det(A - \lambda I) = (-\lambda)^2 - (-1) \cdot 1 = \lambda^2 + 1$ is never 0 for real λ , there is no real eigenvalue.

However, in case of 3×3 matrices the characteristic polynomial $\det(A - \lambda I)$ is a cubic polynomial of λ , where the coefficient of λ^3 is -1 . Consequently the limit of this polynomial at $-\infty$ is ∞ , and at $+\infty$ is $-\infty$. Thus every such cubic polynomial has a real root, that is every 3×3 has at least one real eigenvalue.

7. The quadratic matrix A satisfies $A = A^3$. Prove that A has an eigenvector, and its eigenvalues are in the set $\{-1, 0, 1\}$.

$A = A^3$ can be written as: $A(A^2 - I) = A(A + I)(A - I) = 0$. Since the determinant of the zero matrix is zero, using the product theorem of determinants we obtain that the determinant of at least one of the matrices A , $A + I$ and $A - I$ is 0.

If $\det(A) = 0$, then 0 is an eigenvalue, since $\det(A - 0 \cdot I) = 0$.

If $\det(A + I) = \det(A - (-1) \cdot I) = 0$, thus -1 is an eigenvalue of A .

If $\det(A - I) = \det(A - (1) \cdot I) = 0$, thus 1 is an eigenvalue of A .

In order to see that there is no other eigenvalue of A , let \underline{v} be an arbitrary eigenvector of A , that is $A\underline{v} = \lambda\underline{v}$. Since $A = A^3$, $A\underline{v} = A^3\underline{v} = A^2\lambda\underline{v} = \lambda A^2\underline{v} = \lambda A(A\underline{v}) = \lambda^2 A\underline{v} = \lambda^3 \underline{v}$ is obtained.

Comparing the two equations, $\lambda\underline{v} = \lambda^3 \underline{v}$ follows. Since \underline{v} is not the zero vector, this implies $\lambda = \lambda^3$, that is $\lambda(\lambda^2 - 1) = \lambda(\lambda + 1)(\lambda - 1) = 0$.

8. Consider the linear transformation \mathcal{A} that moves the basis vectors of the four dimensional space cyclically to each other. What are the eigenvalues and eigenvectors of \mathcal{A} ?

Let the basis vectors be $\underline{v}_1, \underline{v}_2, \underline{v}_3, \underline{v}_4$ so that $\mathcal{A}(\underline{v}_i) = \underline{v}_{i+1}$ for $i = 1, 2, 3$ while $\mathcal{A}(\underline{v}_4) = \underline{v}_1$. The matrix of \mathcal{A} is:

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

The characteristic equation is: $\det(P - \lambda I) = (-\lambda)^4 - 1^4 = \lambda^4 - 1$. Here we used that in the expansion of $\det(P - \lambda I)$ there are only two nonzero terms. Thus λ is an eigenvalue iff $\lambda^4 - 1 = (\lambda^2 + 1)(\lambda^2 - 1) = (\lambda^2 + 1)(\lambda + 1)(\lambda - 1) = 0$, that is the eigenvalues are: $\lambda_1 = 1$ s $\lambda_2 = -1$.

In order to determine the eigenvectors belonging to λ_1 we solve the sytem of equations $(P - \lambda_1 I)\underline{v}_1 = 0$:

$$\begin{pmatrix} -\lambda_1 & 0 & 0 & 1 & | & 0 \\ 1 & -\lambda_1 & 0 & 0 & | & 0 \\ 0 & 1 & -\lambda_1 & 0 & | & 0 \\ 0 & 0 & 1 & -\lambda_1 & | & 0 \end{pmatrix} = \begin{pmatrix} -1 & 0 & 0 & 1 & | & 0 \\ 1 & -1 & 0 & 0 & | & 0 \\ 0 & 1 & -1 & 0 & | & 0 \\ 0 & 0 & 1 & -1 & | & 0 \end{pmatrix} \sim \begin{pmatrix} 0 & 0 & 0 & 0 & | & 0 \\ 1 & 0 & 0 & -1 & | & 0 \\ 0 & 1 & 0 & -1 & | & 0 \\ 0 & 0 & 1 & -1 & | & 0 \end{pmatrix} \sim \\ \sim \begin{pmatrix} 1 & 0 & 0 & -1 & | & 0 \\ 0 & 1 & 0 & -1 & | & 0 \\ 0 & 0 & 1 & -1 & | & 0 \end{pmatrix}$$

Thus the form of the eigenvectors that belong to $\lambda_1 = 1$ is: $x = y = z = w$, that is $\underline{v}_1 = \begin{pmatrix} t \\ t \\ t \\ t \end{pmatrix}$,

where $t \in \mathbb{R} \setminus \{0\}$.

In case of λ_2 the system $(P - \lambda_2 I)\underline{v}_2 = 0$ needs to be solved:

$$\begin{pmatrix} -\lambda_2 & 0 & 0 & 1 & | & 0 \\ 1 & -\lambda_2 & 0 & 0 & | & 0 \\ 0 & 1 & -\lambda_2 & 0 & | & 0 \\ 0 & 0 & 1 & -\lambda_2 & | & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 & 1 & | & 0 \\ 1 & 1 & 0 & 0 & | & 0 \\ 0 & 1 & 1 & 0 & | & 0 \\ 0 & 0 & 1 & 1 & | & 0 \end{pmatrix} \sim \begin{pmatrix} 1 & 0 & 0 & 1 & | & 0 \\ 0 & 1 & 0 & -1 & | & 0 \\ 0 & 0 & 1 & 1 & | & 0 \\ 0 & 0 & 0 & 0 & | & 0 \end{pmatrix} \sim \\ \sim \begin{pmatrix} 1 & 0 & 0 & 1 & | & 0 \\ 0 & 1 & 0 & -1 & | & 0 \\ 0 & 0 & 1 & 1 & | & 0 \end{pmatrix}$$

So the form of eigenvectors that belong to $\lambda_2 = -1$ is: $-x = y = -z = w$, that is $\underline{v}_1 = \begin{pmatrix} t \\ -t \\ t \\ -t \end{pmatrix}$,

where $t \in \mathbb{R} \setminus \{0\}$.

9. Calculate the eigenvectors and eigenvalues of A^k for all $1 \leq k \leq n - 1$, if A satisfies

$$A \cdot \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} 0 \\ x_1 \\ \vdots \\ x_{n-1} \end{pmatrix}.$$

Applying the transformation whose matrix is A^k to an arbitrary vector:

$$A^k \cdot \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_n \end{pmatrix} = A^{k-1} \cdot \begin{pmatrix} 0 \\ x_1 \\ x_2 \\ \vdots \\ x_{n-1} \end{pmatrix} = A^{k-2} \cdot \begin{pmatrix} 0 \\ 0 \\ x_1 \\ \vdots \\ x_{n-2} \end{pmatrix} = \dots = \begin{pmatrix} 0 \\ \vdots \\ 0 \\ x_1 \\ \vdots \\ x_{n-k} \end{pmatrix}.$$

Thus, matrix A^k can be written as

$$A^k = \begin{pmatrix} 0 & 0 & \cdots & 0 & 0 & \cdots & 0 \\ 0 & 0 & \cdots & 0 & 0 & \cdots & 0 \\ \vdots & \vdots & \cdots & \vdots & \vdots & \cdots & \vdots \\ 1 & 0 & \cdots & 0 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 & 0 & \cdots & 0 \\ \vdots & & \ddots & & & \vdots & \\ 0 & 0 & \cdots & 1 & 0 & \cdots & 0 \end{pmatrix}$$

The first k rows and last k columns of A^k are all 0, the lower left $(n-k) \times (n-k)$ submatrix is an identity. Thus the characteristic polynomial is $\det(A^k - \lambda I) = (-\lambda)^{n-k}$, since $A^k - \lambda I$ is a lower triangular matrix for all possible k .

Hence, the only eigenvalue of A^k is 0. The eigenvector \underline{x} that belongs to it satisfies

$$A^k \cdot \begin{pmatrix} x_1 \\ \vdots \\ x_k \\ x_{k+1} \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} 0 \\ \vdots \\ 0 \\ x_1 \\ \vdots \\ x_{n-k} \end{pmatrix} = \begin{pmatrix} 0 \\ \vdots \\ 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix}$$

so $x_1 = x_2 = \cdots = x_{n-k} = 0$. Thus the eigenvectors that belong to eigenvalue 0 are $\begin{pmatrix} 0 \\ \vdots \\ 0 \\ c_{n-k+1} \\ \vdots \\ c_n \end{pmatrix}$,

where $c_i \in \mathbb{R}$ ($n-k+1 \leq i \leq n$) such that not all c_i constants are 0.