Read: Lax, Appendix 15, pages 363–366.

1. Let X be an n-dimensional vector space, and $A: X \to X$ a linear map with distinct eigenvalues $\lambda_1, \ldots, \lambda_n$. Let $v_1, \ldots, v_n$ be the corresponding eigenvectors of A, and let $\ell_1, \ldots, \ell_n$ be the corresponding eigenvectors of the transpose $A': X' \to X'$.

   (a) Prove that $(\ell_i, v_i) \neq 0$ for $i = 1, \ldots, n$.

   (b) Show that if $x = a_1 v_1 + \cdots + a_n v_n$, then $a_i = (\ell_i, x)/(\ell_i, v_i)$.

   (c) Is $\ell_1, \ldots, \ell_n$ necessarily the dual basis of $v_1, \ldots, v_n$? Why or why not?

2. Compute the Jordan canonical form of the following matrices, and give a basis of genuine and generalized eigenvectors for each.

$$A = \begin{bmatrix} -1 & 0 & 1 & 0 \\ 2 & 1 & 2 & 1 \\ 0 & 0 & -1 & 0 \\ 4 & 0 & -6 & 1 \end{bmatrix}, \qquad B = \begin{bmatrix} 1 & 0 & 0 & 1 \\ 2 & 1 & 0 & -4 \\ 1 & 0 & 1 & -2 \\ 0 & 0 & 0 & 1 \end{bmatrix}.$$

3. Let A be a matrix with distinct eigenvalues $\lambda_1, \ldots, \lambda_k$. The *index* of λ_i is the minimum integer d_i such that $(A - \lambda_i I)^{d_i} = 0$ but $(A - \lambda_i I)^{d_i - 1} \neq 0$.

   (a) Prove, using the spectral theorm but without appealing to Jordan canonical form, that the minimal polynomial of A is

$$m_A(s) = \prod_{i=1}^{k} (s - \lambda_i)^{d_i} .$$

   (b) Give a simple proof using the Jordan canoncial form.

4. Find a list of real matrices, as long as possible, such that:

   (i) The characteristic polynomial of each matrix is $p(s) = (s - 1)^5 (s + 1)$.

   (ii) The minimal polynomial of each matrix is $m(s) = (s - 1)^2 (s + 1)$.

   (iii) No two matrices in the list are similar to each other.

5. Let $X \subset \mathbb{R}[x, y]$ be the space of polynomials in x, y of total degree $\leq n$. Find the dimension of X, show that the map

$$A : X \longrightarrow X, \qquad f \longmapsto f + \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y}$$

   is linear, and find its Jordan canonical form. [*Hint*: First find all genuine eigenvectors.]

6. This problem is about the *rational canonical form*. Consider the following matrix:

$$M_n = \begin{bmatrix} 0 & -a_0 \\ I_{n-1} & -\mathbf{a}_{n-1} \end{bmatrix} \quad \text{where } \mathbf{a}_n = \begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix}.$$

(a) Show that the characteristic polynomial of M_n is

$$P_{M_n}(s) = s^n + a_{n-1}s^{n-1} + \cdots + a_1 s + a_0.$$

Here, I_{n-1} denotes the $(n-1) \times (n-1)$ identity matrix.

(b) Is $P_{M_n}(s)$ also the minimal polynomial? Prove or disprove.

(c) Now, let X be a 4 dimensional vector space over $\mathbb{R}$ with basis $\{x_1, x_2, x_3, x_4\}$ and let $T : X \to X$ be a linear map such that

$$T(x_1) = x_2, \quad T(x_2) = x_3, \quad T(x_3) = x_4, \quad T(x_4) = -x_1 - 4x_2 - 6x_3 - 4x_4.$$

(d) Is T diagonalizable over $\mathbb{C}$? Why or why not?