

Problem 1

Assignment 6
Solutions

$$A = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 2 & 0 \\ 0 & -1 & 4 \end{bmatrix}$$

1)
$$\det(A - \lambda I) = \begin{vmatrix} 1-\lambda & 1 & 0 \\ 0 & 2-\lambda & 0 \\ 0 & -1 & 4-\lambda \end{vmatrix} = (1-\lambda)(2-\lambda)(4-\lambda) = 0$$

$\Rightarrow \lambda_1 = 1, \lambda_2 = 2, \lambda_3 = 4$

2)
$$AX = \lambda X \Rightarrow (A - \lambda I)X = 0 \Rightarrow \begin{cases} (1-\lambda)x_1 + x_2 = 0 \\ (2-\lambda)x_2 = 0 \\ -x_2 + (4-\lambda)x_3 = 0 \end{cases}$$

$\lambda_1 = 1: \begin{cases} x_2 = 0 \\ x_2 = 0 \\ -x_2 + 3x_3 = 0 \end{cases} \Rightarrow X^{(1)} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$

$\lambda_2 = 2: \begin{cases} -x_1 + x_2 = 0 \\ 0 = 0 \\ -x_2 + 2x_3 = 0 \end{cases} \Rightarrow X^{(2)} = \begin{bmatrix} 2 \\ 2 \\ 1 \end{bmatrix}$

$\lambda_3 = 4: \begin{cases} -3x_1 + x_2 = 0 \\ -2x_2 = 0 \\ -x_2 = 0 \end{cases} \Rightarrow X^{(3)} = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$

3)

$$X = \begin{bmatrix} 1 & 2 & 0 \\ 0 & 2 & 0 \\ 0 & 1 & 1 \end{bmatrix} = [X^{(1)} \ X^{(2)} \ X^{(3)}] \quad D = X^{-1}AX$$

(2)

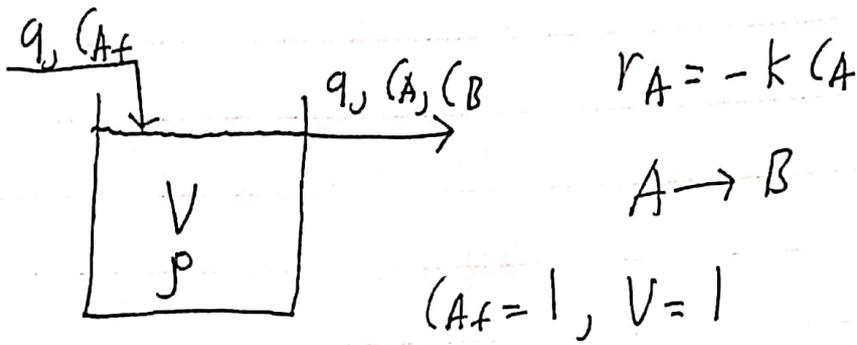
$$[X \ I] = \begin{bmatrix} 1 & 2 & 0 & 1 & 0 & 0 \\ 0 & 2 & 0 & 0 & 1 & 0 \\ 0 & 1 & 1 & 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 2 & 0 & 1 & 0 & 0 \\ 0 & 2 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & -\frac{1}{2} & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 2 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & \frac{1}{2} & 0 \\ 0 & 0 & 1 & 0 & -\frac{1}{2} & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 1 & -1 & 0 \\ 0 & 1 & 0 & 0 & \frac{1}{2} & 0 \\ 0 & 0 & 1 & 0 & -\frac{1}{2} & 1 \end{bmatrix} = [I \ X^{-1}]$$

$$D = X^{-1}AX = \begin{bmatrix} 1 & -1 & 0 \\ 0 & \frac{1}{2} & 0 \\ 0 & -\frac{1}{2} & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 \\ 0 & 2 & 0 \\ 0 & -1 & 4 \end{bmatrix} \begin{bmatrix} 1 & 2 & 0 \\ 0 & 2 & 0 \\ 0 & 1 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & -1 & 0 \\ 0 & \frac{1}{2} & 0 \\ 0 & -\frac{1}{2} & 1 \end{bmatrix} \begin{bmatrix} 1 & 4 & 0 \\ 0 & 4 & 0 \\ 0 & 2 & 4 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 4 \end{bmatrix} \quad \checkmark$$

Problem 2



Expt	1	2	3
\bar{q}	1/2	1	2
\bar{C}_A	0.35	0.45	0.70

1)

$$V \frac{dC_A}{dt} = q(C_{Af} - C_A) - k C_A V$$

$$0 = \bar{q}(C_{Af} - \bar{C}_A) - k \bar{C}_A V$$

Expt

$$\begin{matrix} 1 \\ 2 \\ 3 \end{matrix} \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 0.325 \\ 0.550 \\ 0.600 \end{bmatrix} - \begin{bmatrix} 0.350 \\ 0.450 \\ 0.700 \end{bmatrix} k = b - Ax \Rightarrow Ax = b$$

1 unknown, 3 equations \Rightarrow overdetermined linear system

Least-squares problem: $\min_x (Ax - b)^T (Ax - b)$

$$\Rightarrow x = (A^T A)^{-1} A^T b$$

$$= \left(\begin{bmatrix} 0.350 & 0.450 & 0.700 \end{bmatrix} \begin{bmatrix} 0.350 \\ 0.450 \\ 0.700 \end{bmatrix} \right)^{-1} \begin{bmatrix} 0.350 & 0.450 & 0.700 \end{bmatrix} \begin{bmatrix} 0.325 \\ 0.550 \\ 0.600 \end{bmatrix}$$

2)

$$X = k = \frac{1}{0.815} (0.781) = 0.96$$

Individual expts

$$\text{Expt 1: } k = \frac{0.325}{0.350} = 0.93$$

$$2: k = \frac{0.550}{0.450} = 1.22$$

$$3: k = \frac{0.600}{0.700} = 0.86$$

$$\text{Average } k = 1.00 \neq 0.96$$