

QUESTION 2

PART (A)

$$AB = \begin{bmatrix} -8 & -2a & 4b+2a \\ 0 & -4 & 2 \\ 0 & 0 & -4 \end{bmatrix}$$

$$BA = \begin{bmatrix} -8 & -2a & 2b \\ 0 & -4 & 2 \\ 0 & 0 & -4 \end{bmatrix}$$

if  $AB = BA$ 

$$\therefore a = -b$$

PART (B)

$$a = 1 \Rightarrow b = -1$$

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

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

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

$$\begin{cases} \lambda_1 = 4 \\ \lambda_2 = 2 \\ \lambda_3 = 2 \end{cases}$$

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

$$\det(\lambda I - B) = 0 \Rightarrow \begin{bmatrix} \lambda + 2 & 0 & 1 \\ 0 & \lambda + 2 & -2 \\ 0 & 0 & \lambda + 2 \end{bmatrix} = 0$$

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

$$\begin{cases} \lambda_1 = -2 \\ \lambda_2 = -2 \\ \lambda_3 = -2 \end{cases}$$

c)

$$e^A = \alpha_0 + \alpha_1 A + \alpha_2 A^2$$

$$e^{\lambda_1} = \alpha_0 + \alpha_1 \lambda_1 + \alpha_2 (\lambda_1)^2$$

$$e^{\lambda_2} = \alpha_0 + \alpha_1 \lambda_2 + \alpha_2 (\lambda_2)^2$$

$$\frac{d}{d\lambda_2} (e^{\lambda_2}) = \frac{d}{d\lambda_2} (\alpha_0 + \alpha_1 \lambda_2 + \alpha_2 \lambda_2^2) \Rightarrow e^{\lambda_2} = \alpha_1 + 2\alpha_2 \lambda_2$$

$$\Rightarrow \begin{cases} \alpha_0 + \alpha_1 \lambda_1 + \alpha_2 \lambda_1^2 = e^{\lambda_1} \\ \alpha_0 + \alpha_1 \lambda_2 + \alpha_2 \lambda_2^2 = e^{\lambda_2} \\ \alpha_1 + 2\alpha_2 \lambda_2 = e^{\lambda_2} \end{cases} \Rightarrow \alpha_0 = \frac{\begin{vmatrix} e^{\lambda_1} & \lambda_1 & \lambda_1^2 \\ e^{\lambda_2} & \lambda_2 & \lambda_2^2 \\ e^{\lambda_2} & 1 & 2\lambda_2 \end{vmatrix}}{\begin{vmatrix} 1 & \lambda_1 & \lambda_1^2 \\ 1 & \lambda_2 & \lambda_2^2 \\ 0 & 1 & 2\lambda_2 \end{vmatrix}} = \frac{4e^4 - 16e^2}{4} = e^2(e^2 - 4)$$

$$\alpha_1 = \frac{\begin{vmatrix} 1 & e^{\lambda_1} & 16 \\ 1 & e^{\lambda_2} & 4 \\ 0 & e^{\lambda_2} & 4 \end{vmatrix}}{4} = \frac{16e^2 - 4e^4}{4} = e^2(4 - e^2)$$

$$\alpha_2 = \frac{\begin{vmatrix} 1 & 4 & e^4 \\ 1 & 2 & e^2 \\ 0 & 1 & e^2 \end{vmatrix}}{4} = \frac{-3e^2 + e^4}{4} = \frac{e^2}{4}(e^2 - 3)$$

For B:

$$e^B = \alpha_0 I + \alpha_1 B + \alpha_2 B^2$$

$$e^{\lambda} = \alpha_0 + \alpha_1 \lambda + \alpha_2 \lambda^2$$

$$e^{\lambda} = \alpha_1 + 2\alpha_2 \lambda$$

$$e^{\lambda} = 2\alpha_2 \Rightarrow \alpha_2 = \frac{e^{\lambda}}{2} \Rightarrow \alpha_1 = e^{\lambda} - 2\alpha_2 \lambda = e^{-2} - e^{-2}(-2) = 3e^{-2}$$

$$\alpha_3 = e^{\lambda} - \alpha_1 \lambda - \alpha_2 \lambda^2 = e^{-2} + 2(3e^{-2}) - 2e^{-2} = 5e^{-2}$$

$$\Rightarrow e^A = e^2(e^2 - 4)I_3 + e^2(4 - e^2)A + \frac{e^2}{4}(e^2 - 3)A^2$$

$$e^B = 5e^{-2}I_3 + 3e^{-2}B + \frac{e^{-2}}{2}B^2$$

$$e^A e^B = 5(e^2 - 4)I_3 + \frac{1}{2}(e^2 - 4)B^2 + 3(e^2 - 4)B + \frac{5}{4}(e^2 - 3)A^2 + \frac{1}{8}(e^2 - 3)A^2B^2 + \frac{3}{4}(e^2 - 3)A^2B + 5(4 - e^2)A + \frac{1}{2}(4 - e^2)A \cdot B^2 + 3(4 - e^2)A \cdot B$$

d) using MATLAB

$$e^A \cdot e^B = \begin{bmatrix} e^2 & \frac{1}{2}e^2 - \frac{1}{2} & \frac{1}{4}e^2 - \frac{7}{4} \\ 0 & 1 & 3 \\ 0 & 0 & 1 \end{bmatrix}$$

using MATLAB

$$e^{A+B} = \begin{bmatrix} e^2 & \frac{1}{2}e^2 - \frac{1}{2} & \frac{1}{4}e^2 - \frac{7}{4} \\ 0 & 1 & 3 \\ 0 & 0 & 1 \end{bmatrix}$$

So  $e^{A+B} = e^A \cdot e^B$

e) find c such that  $e^A \cdot e^B = e^C$

we know that the eigenvalues of  $e^C$  are  $e^2, 1, 1$  then  $e^C = d_0 I_3 + d_1 C + d_2 C^2$

$$\begin{cases} e^2 = d_0 + d_1 e^2 + d_2 e^4 \\ e = d_0 + d_1 + d_2 \\ e = d_1 + 2d_2 \end{cases}$$

$$\Rightarrow e^C - d_0 I_3 = d_1 C + d_2 C^2$$

$$\text{if } C = \begin{bmatrix} l_1 & l_2 & l_4 \\ 0 & l_3 & l_5 \\ 0 & 0 & l_6 \end{bmatrix} \Rightarrow e^A \cdot e^B = d_0 I_3 = d_1 C + d_2 C^2$$

$d_0, d_1, d_2$  are calculated using MATLAB and the result is as follows:

$$C = \begin{bmatrix} 0 & -1.5 & -1 \\ 0 & 3 & 1 \\ 0 & 0 & 3 \end{bmatrix}$$