1. Eigenvalues and Special Matrices – Visualization

The following parts don’t require knowledge about how to find eigenvalues. Answer each part by reasoning about the matrix at hand.

(a) Does the identity matrix in \( \mathbb{R}^n \) have any eigenvalues \( \lambda \in \mathbb{R} \)? What are the corresponding eigenvectors?

**Answer:**

Multiplying the identity matrix with any vector in \( \mathbb{R}^n \) produces the same vector, that is, \( I\vec{x} = \vec{x} = 1 \cdot \vec{x} \). Therefore, \( \lambda = 1 \). Since \( \vec{x} \) can be any vector in \( \mathbb{R}^n \), the corresponding eigenvectors are all vectors in \( \mathbb{R}^n \).

(b) Does a diagonal matrix

\[
\begin{bmatrix}
  d_1 & 0 & 0 & \cdots & 0 \\
  0 & d_2 & 0 & \cdots & 0 \\
  0 & 0 & d_3 & \cdots & 0 \\
  \vdots & \vdots & \vdots & \ddots & \vdots \\
  0 & 0 & 0 & \cdots & d_n
\end{bmatrix}
\]

in \( \mathbb{R}^n \) have any eigenvalues \( \lambda \in \mathbb{R} \)? What are the corresponding eigenvectors?

**Answer:**

Since the matrix is diagonal, multiplying the diagonal matrix with any standard basis vector \( \vec{e}_i \) produces \( d_i\vec{e}_i \), that is, \( D\vec{e}_i = d_i\vec{e}_i \). Therefore, the eigenvalues are the diagonal entries \( d_i \) of \( D \), and the corresponding eigenvector associated with \( \lambda = d_i \) is the standard basis vector \( \vec{e}_i \).

(c) Does a rotation matrix in \( \mathbb{R}^2 \) have any eigenvalues \( \lambda \in \mathbb{R} \)?

**Answer:**

There are three cases:

i. Rotation by 0°: \( \lambda = 1 \)

ii. Rotation by 180°: \( \lambda = -1 \)

iii. Otherwise: no real eigenvalues

(d) Does a reflection matrix in \( \mathbb{R}^2 \) have any eigenvalues \( \lambda \in \mathbb{R} \)?

**Answer:**

Yes, \( \lambda = \pm 1 \).

(e) If a matrix \( M \) has an eigenvalue \( \lambda = 0 \), what does this say about its null space? What does this say about the solutions of the system of linear equations \( M\vec{x} = \vec{b} \)?

**Answer:**

\( \dim(\text{Null}(M)) > 0 \)

\( M\vec{x} = \vec{b} \) has no unique solution.

(f) Does the matrix \[
\begin{bmatrix}
  1 & 1 \\
  0 & 0
\end{bmatrix}
\]
have any eigenvalues \( \lambda \in \mathbb{R} \)? What are the corresponding eigenvectors?

**Hint:** What is the rank of the matrix?

**Answer:**
Note that the matrix is rank-deficient. Therefore, according to part (e), one eigenvalue is $\lambda = 0$. The corresponding eigenvector, which is equivalent to the basis vector for the null space, is $\begin{bmatrix} 1 \\ -1 \end{bmatrix}$. The other eigenvalue is, by inspection, $\lambda = 1$ with the corresponding eigenvector $\begin{bmatrix} 1 \\ 0 \end{bmatrix}$ because $\begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$. 
2. Steady State Reservoir Levels

We have 3 reservoirs: A, B and C. The pumps system between the reservoirs is depicted in Figure 1.

![Reservoir Pumps System](image)

Figure 1: Reservoir pumps system.

(a) Write out the transition matrix representing the pumps system.

**Answer:**

\[
T = \begin{bmatrix}
0.2 & 0.5 & 0.4 \\
0.4 & 0.3 & 0.3 \\
0.4 & 0.2 & 0.3 \\
\end{bmatrix}
\]

(b) Assuming that you start the pumps with the water levels of the reservoirs at 
\[A_0 = 129, B_0 = 109, C_0 = 0\] (in kiloliters), what would be the steady state water levels (in kiloliters) according to the pumps system described above?

**Hint:** If \(\bar{x}_{ss} = \begin{bmatrix} A_{ss} \\ B_{ss} \\ C_{ss} \end{bmatrix}\) is a vector describing the steady state levels of water in the reservoirs (in kiloliters), what happens if you fill the reservoirs A, B and C with \(A_{ss}, B_{ss}\) and \(C_{ss}\) kiloliters of water, respectively, and apply the pumps once?

**Hint II:** Note that the pumps system preserves the total amount of water in the reservoirs. That is, no water is lost or gained by applying the pumps.

**Answer:**

If \(\bar{x}_{ss} = \begin{bmatrix} A_{ss} \\ B_{ss} \\ C_{ss} \end{bmatrix}\) is a vector describing the steady state levels of water in the reservoirs, then we know that 
\[T\bar{x}_{ss} = 1 \cdot \bar{x}_{ss}\]—that is, applying the pumps one more time wouldn’t change the level of water in any of the reservoirs. This means that \(\bar{x}_{ss}\) is an eigenvector of \(T\) associated with the eigenvalue \(\lambda = 1\). Therefore,

\[
\bar{x}_{ss} \in \text{Null}(T - 1 \cdot I) = \text{Null} \left( \begin{bmatrix} 0.2 & 0.5 & 0.4 \\ 0.4 & 0.3 & 0.3 \\ 0.4 & 0.2 & 0.3 \end{bmatrix} - \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \right) = \text{Null} \left( \begin{bmatrix} -0.8 & 0.5 & 0.4 \\ 0.4 & -0.7 & 0.3 \\ 0.4 & 0.2 & -0.7 \end{bmatrix} \right)
\]
We calculate the null space of the matrix
\[
\begin{bmatrix}
-0.8 & 0.5 & 0.4 \\
0.4 & -0.7 & 0.3 \\
0.4 & 0.2 & -0.7
\end{bmatrix}
\], which is simply span \(\left\{ \begin{bmatrix} 43 \\ 40 \\ 36 \end{bmatrix} \right\}\),

which means that our steady state reservoirs levels vector is of the form
\[
\begin{bmatrix}
43 \\
40 \\
36
\end{bmatrix}
\alpha
\], \(\alpha \in \mathbb{R}\).

Furthermore, we know that the pumps system conserves the water, i.e., no water is lost by running the pumps system. Therefore, we know that the total amount of water in the reservoirs at any point in time will be \(129 + 109 + 0 = 238\) (equal to the original total amount of water in the system). Therefore, we are looking for an eigenvector whose components sum to 238. In other words, we are looking for \(\alpha\) such that
\[
43\alpha + 40\alpha + 36\alpha = 238,
\]
yields \(\alpha = 2\). Therefore, the steady state levels of the water in the reservoirs will be
\[
\begin{bmatrix}
86 \\
80 \\
72
\end{bmatrix}.
\]