

1. In Maple we execute

```
A := Matrix([[21/40,3/20],[-3/16,39/40]]);  
Eigenvectors(A);
```

and obtain the output $\begin{bmatrix} \frac{3}{95} \\ \frac{1}{10} \end{bmatrix}$, $\begin{bmatrix} 2 \\ 1 \end{bmatrix}$ $\begin{bmatrix} \frac{2}{5} \\ 1 \end{bmatrix}$ Notice that the eigenvectors

of $\begin{bmatrix} \frac{21}{40} & \frac{3}{20} \\ -\frac{3}{16} & \frac{39}{40} \end{bmatrix}$ span \mathbb{R}^2 .

Using the Maple output, write out the eigenvector decomposition.

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and obtain the output $\begin{bmatrix} \frac{3}{10} \\ \frac{9}{10} \end{bmatrix}$, $\begin{bmatrix} 2 \\ 1 \end{bmatrix}$ $\begin{bmatrix} \frac{2}{5} \\ 1 \end{bmatrix}$ Notice that the eigenvectors

of $\begin{bmatrix} \frac{21}{40} & \frac{3}{20} \\ -\frac{3}{16} & \frac{39}{40} \end{bmatrix}$ span \mathbb{R}^2 .

Using the Maple output, write out the eigenvector decomposition.

What does the trajectory look like for an initial vector in quadrant 1 that does not begin on either eigenvector?

- a) dies off to the origin asymptotic to one eigenvector (dominant eigenvalue < 1)
- b) grows asymptotic to one eigenvector (dominant eigenvalue > 1)
- c) comes in parallel to one eigenvector with smaller and smaller contributions until we hit the other (dominant eigenvalue $= 1$)

2. In Maple we execute

```
A := Matrix([[21/40,3/20],[-3/16,39/40]]);
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$$\begin{bmatrix} \frac{3}{5} \\ \frac{9}{10} \end{bmatrix}, \begin{bmatrix} 2 & \frac{2}{5} \\ 1 & 1 \end{bmatrix}$$

Say that A represents the changes from one year to the next in a system of foxes (x -value) and rabbits (y -value). For most initial conditions, what happens to the system in the longterm?

- a) populations die off in the ratios of 2 foxes to 1 rabbit
- b) populations die off in the ratios of 1 fox to 2 rabbits
- c) populations die off in the ratios of 2 foxes to 5 rabbits
- d) populations die off in the ratios of 5 foxes to 2 rabbits
- e) other longterm behavior

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- c) populations die off in the ratios of 2 foxes to 5 rabbits
- d) populations die off in the ratios of 5 foxes to 2 rabbits
- e) other longterm behavior

For most initial conditions, the rate of die off in the longterm is 10% each year = $1 -$ dominant eigenvalue.

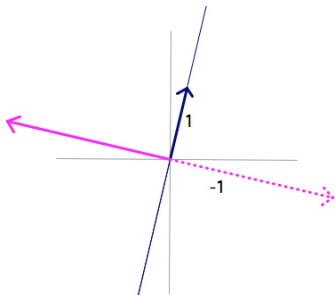
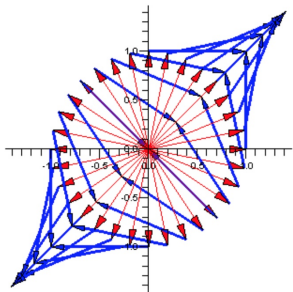
Sketch a trajectory diagram

3. Given a square matrix A , to solve $A\vec{x} = \lambda\vec{x}$ for eigenvalues and eigenvectors

- a) $(A - \lambda I)\vec{x} = \vec{0}$ is equivalent, so, since we are looking for nontrivial \vec{x} solutions, that means that this homogeneous system must have infinite solutions, so we can solve for $\det(A - \lambda I) = 0$
- b) Once we have a λ that works, we can take the inverse of $A - \lambda I$ to solve for the eigenvectors
- c) Once we have a λ that works, we can create the augmented matrix $[A - \lambda I \mid \vec{0}]$ and reduce to solve for the nullspace of $A - \lambda I$ (eigenspace of A), and write out a basis

4. A reflection matrix has eigenvalue(s)

- a) $\lambda = 1$ on the line of reflection
- b) $\lambda = -1$ perpendicular to the line of reflection
- c) $\lambda = -2$ for some line
- d) all of the above
- e) two of the above



5. An eigenvector \vec{x} allows us to turn matrix

- a) multiplication into matrix addition
- b) addition into matrix multiplication
- c) multiplication into scalar multiplication
- d) addition into scalar multiplication
- e) none of the above

Euler: principal axes for the rotational motion of a rigid body.

Lagrange: they are the eigenvectors of the inertia matrix

Cauchy: generalized [Hawkins, 1975]

eigen: "own"

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$$A\vec{x} = \lambda\vec{x}$$

In the original matrix p is called a *predation parameter*:

$\begin{bmatrix} \frac{21}{40} & \frac{3}{20} \\ -p & \frac{39}{40} \end{bmatrix}$. Find a value of p so that the populations tend towards constant levels (stability).

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plug in $\lambda = 1$:

$$0 = \text{determinant } (A - \lambda I) = \text{determinant } (A - 1 \cdot I)$$

$$= \det\left(\begin{bmatrix} \frac{21}{40} & \frac{3}{20} \\ -p & \frac{39}{40} \end{bmatrix} - \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}\right) = \begin{vmatrix} \frac{21}{40} - 1 & \frac{3}{20} \\ -p & \frac{39}{40} - 1 \end{vmatrix} = \frac{19}{1600} + \frac{3}{20}p$$

$$p = -\frac{19}{240}$$

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$A := \text{Matrix}(\left[\left[\frac{21}{40}, \frac{3}{20}\right], \left[\frac{19}{240}, \frac{39}{40}\right]\right]);$

$\text{Eigenvectors}(A); \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}, \begin{bmatrix} -6 \\ 1 \\ 1 \end{bmatrix}$

6. $A := \text{Matrix}(\left[\left[\frac{21}{40}, \frac{3}{20}\right], \left[\frac{19}{240}, \frac{39}{40}\right]\right]);$

Eigenvectors(A); $\begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}, \begin{bmatrix} -6 & \frac{6}{19} \\ 1 & 1 \end{bmatrix}$

What are the relative population sizes in the longterm? [foxes (x-value) and rabbits (y-value)]

- a) -6 foxes to 1 rabbit
- b) 1 fox to -6 rabbits
- c) 6 foxes to 19 rabbits
- d) 19 foxes to 6 rabbits
- e) none of the above

7. $A := \text{Matrix}(\left[\left[\frac{21}{40}, \frac{3}{20}\right], \left[\frac{19}{240}, \frac{39}{40}\right]\right]);$

Eigenvectors(A); $\begin{bmatrix} \frac{1}{2} \\ 1 \end{bmatrix}, \begin{bmatrix} -6 & \frac{6}{19} \\ 1 & 1 \end{bmatrix}$

The eigenvector decomposition:

$$\begin{bmatrix} \text{Foxes}_k \\ \text{Rabbits}_k \end{bmatrix} = \left(\frac{1}{2}\right)^k \begin{bmatrix} -6a_1 \\ a_1 \end{bmatrix} + \begin{bmatrix} \frac{6}{19}a_2 \\ a_2 \end{bmatrix}$$

What does the trajectory look like for an initial vector in quadrant 1 that does not begin on either eigenvector?

- a) approaches the origin asymptotic to one eigenvector
- b) comes in parallel to one eigenvector with smaller and smaller contributions until we hit the other.
- c) grows asymptotic to one eigenvector
- d) more than one of the above
- e) none of a, b, c

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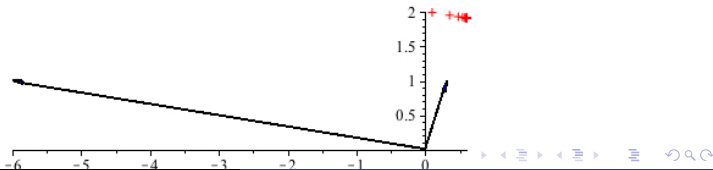
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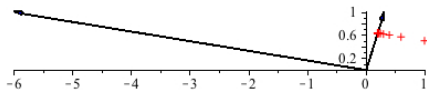


$A := \text{Matrix}([[21/40, 3/20], [19/240, 39/40]]);$

Eigenvectors(A); $\begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}, \begin{bmatrix} -6 & 6 \\ 1 & 1 \end{bmatrix}$

The eigenvector decomposition:

$$\begin{bmatrix} \text{Foxes}_k \\ \text{Rabbits}_k \end{bmatrix} = \left(\frac{1}{2}\right)^k \begin{bmatrix} -6a_1 \\ a_1 \end{bmatrix} + \begin{bmatrix} \frac{6}{19}a_2 \\ a_2 \end{bmatrix}$$



8. The eigenvector decomposition for a system of owls (x -value) and wood rats (y -value) is given via

$$\vec{x}_k = \begin{bmatrix} \text{owls}_k \\ \text{wood rats}_k \end{bmatrix} = a_1 \left(\frac{7}{10}\right)^k \begin{bmatrix} 2 \\ 1 \end{bmatrix} + a_2 \left(\frac{9}{10}\right)^k \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

Which of the following is true about the populations in the longterm for most starting positions?

- a) the owls (x -value) dominate
- b) the wood rats (y -value) dominate
- c) the owl population crashes faster than the wood rats
- d) more than one of the above
- e) none of the above

$$9. \vec{x}_k = \begin{bmatrix} \text{owls}_k \\ \text{wood rats}_k \end{bmatrix} = a_1 \left(\frac{7}{10}\right)^k \begin{bmatrix} 2 \\ 1 \end{bmatrix} + a_2 \left(\frac{9}{10}\right)^k \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

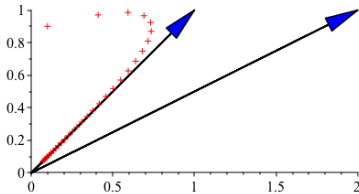
Which of the following is true about the trajectory of \vec{x}_k for most starting positions?

- a) the owls die off along $y = x$ but the wood rats don't
- b) the wood rats die off along $y = x$ but the owls don't
- c) the owls and wood rats die off in the ratio of 2 owls to 1 wood rat along $y = \frac{1}{2}x$
- d) the owls and wood rats die off in the ratio of 1 owl to 1 wood rat along $y=x$
- e) none of the above

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- b) the wood rats die off along $y = x$ but the owls don't
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$$10. \vec{x}_k = \begin{bmatrix} \text{owls}_k \\ \text{wood rats}_k \end{bmatrix} = a_1 \left(\frac{7}{10}\right)^k \begin{bmatrix} 2 \\ 1 \end{bmatrix} + a_2 \left(\frac{9}{10}\right)^k \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

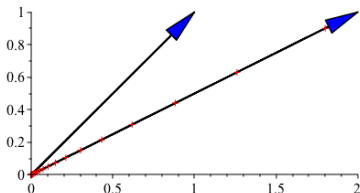
When do we die off along $y = \frac{1}{2}x$

- a) never
- b) always
- c) for most starting positions
- d) only when $a_1 = 0$
- e) only when $a_2 = 0$

$$10. \vec{x}_k = \begin{bmatrix} \text{owls}_k \\ \text{wood rats}_k \end{bmatrix} = a_1 \left(\frac{7}{10}\right)^k \begin{bmatrix} 2 \\ 1 \end{bmatrix} + a_2 \left(\frac{9}{10}\right)^k \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

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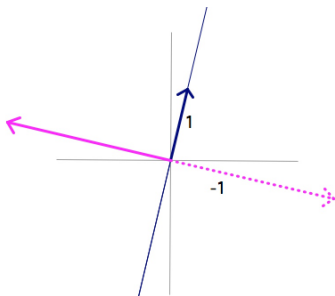


11. Could we write out an eigenvector decomposition for a reflection matrix (i.e. are there 2 linearly independent eigenvectors that span \mathbb{R}^2)

- a) yes and I can tell you how the eigenvectors relate to the line of reflection
- b) yes but I am unsure of what they are
- c) no but I am unsure of why not
- d) no and I can explain why not

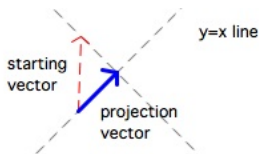
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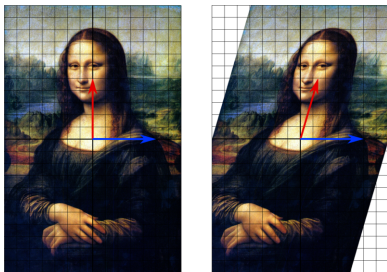
12. Could we write out an eigenvector decomposition for a projection matrix (i.e. are there 2 linearly independent eigenvectors that span \mathbb{R}^2)

- a) yes and I can tell you how the eigenvectors relate to the line of projection
- b) yes but I am unsure of what they are
- c) no but I am unsure of why not
- d) no and I can explain why not



13. Could we write out an eigenvector decomposition for a horizontal shear matrix (i.e. are there 2 linearly independent eigenvectors that span \mathbb{R}^2)

- a) yes and I can tell you how the eigenvectors relate to the horizontal shear
- b) yes but I am unsure of what they are
- c) no but I am unsure of why not
- d) no and I can explain why not



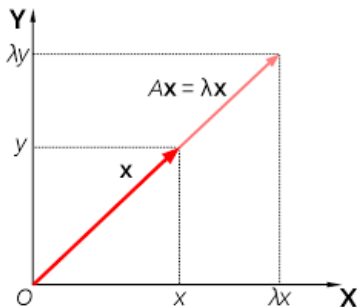
TreyGreer62 CC0

14. Which of the following must be true if $A_{2 \times 2}$ has a nonzero eigenvector \vec{x} satisfying $A\vec{x} = 5\vec{x}$?

- a) A 's eigenvectors are all of \mathbb{R}^2
- b) A must have at least an entire line through the origin in \mathbb{R}^2 as its eigenvectors, where the vectors get stretched by 5
- c) A can have just the one eigenvector \vec{x} that is stretched by 5
- d) A has exactly two eigenvectors, the second being from Maple
- e) none of the above

14. Which of the following must be true if $A_{2 \times 2}$ has a nonzero eigenvector \vec{x} satisfying $A\vec{x} = 5\vec{x}$?

- a) A 's eigenvectors are all of \mathbb{R}^2
- b) A must have at least an entire line through the origin in \mathbb{R}^2 as its eigenvectors, where the vectors get stretched by 5
- c) A can have just the one eigenvector \vec{x} that is stretched by 5
- d) A has exactly two eigenvectors, the second being from Maple
- e) none of the above



15. If the reduced augmented matrix for the system

$(A - \lambda I)\vec{x} = \vec{0}$ is $\begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ with A as a 2×2 matrix then the non-zero (real) eigenvectors of A are

- a) none
- b) a line through the origin
- c) all of \mathbb{R}^2
- d) a subspace of \mathbb{R}^3 (with 3 coordinates)
- e) none of the above

16. What are the non-zero real eigenvectors of

$$\begin{bmatrix} \cos \pi & -\sin \pi \\ \sin \pi & \cos \pi \end{bmatrix} ?$$

- a) none
- b) a line of eigenvectors
- c) two different lines of eigenvectors
- d) all of \mathbb{R}^2
- e) none of the above

Maximum likelihood estimation and inference on cointegration—with **applications** to the demand for money

[S Johansen, K Juselius](#) - Oxford Bulletin of Economics and ..., 1990 - Wiley Online Library

... MAXIMUM LIKELIHOOD ESTIMATION AND INFERENCE ON COINTEGRATION - WITH **APPLICATIONS** TO THE DEMAND FOR MONEY Søren Johansen, Katarina Juselius ... A., and **eigenvectors** $V = (v_1, \dots, v_n)$ normalized such that $V'V = I$. The choice of β is now which gives ...

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[GC Feng, PC Yuen, DQ Dai](#) - Journal of electronic imaging, 2000 - spiedigitallibrary.org

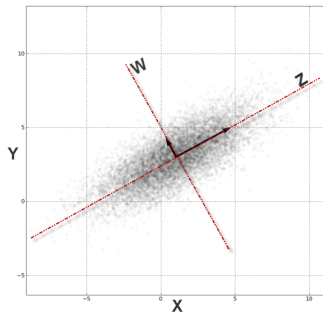
... The adjoint matrix of the matrix K , which maps the standard coordinates into K - L coordinates, is called the K - L transform. In many **applications**, the **eigenvectors** in K are sorted according to the eigenvalues in a descending order ...

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Google Search for applications of eigenvectors

17. If we write a **basis** for the eigenspace of $\begin{bmatrix} \cos \pi & -\sin \pi \\ \sin \pi & \cos \pi \end{bmatrix}$,
how many vectors does it have?

- a) 0
- b) 1
- c) 2
- d) infinite
- e) none of the above



<http://www.spiderfinancial.com/support/documentation/numxl/users-guide/>



18. What are the non-zero real eigenvectors of $\begin{bmatrix} \cos \frac{\pi}{5} & -\sin \frac{\pi}{5} \\ \sin \frac{\pi}{5} & \cos \frac{\pi}{5} \end{bmatrix}$

- a) none
- b) a line of eigenvectors
- c) two different lines of eigenvectors
- d) all of \mathbb{R}^2
- e) none of the above

