Mathematical Methods of Physics 116A- Winter 2018

Physics 116A

Home Work # 8 Solutions Posted on Mar 1, 2018 Due in Class Mar 8, 2018

Required Problems: Each problem has 10 points

E.g. MB 19.16 means problem #16 on page 19 in the book by M. Boas, 3rd Edition.

- 1. MB 147.2 For the given sets of vectors, find the dimension of the space spanned by them and a basis for this space:
 - (a) (1, -1, 0, 0), (0, -2, 5, 1), (1, -3, 5, 1), (2, -4, 5, 1);

To find the dimension of the space spanned by the set of vectors, we create a matrix where the vectors are the rows components, and we put the matrix in reduced row echelon form:

/1	$^{-1}$	0	$0\rangle$		(1)	0	-5/2	-1/2	
0	-2	5	1	\rightarrow	0	1	-5/2	-1/2	
1	-3	5	1		0	0	0	0	
$\backslash 2$	-4	5	1/		0	0	0	0 /	

Since there are only two indepedent vectors, the dimension of the vector space is d=2. The basis vectors are given by the top two row of the reduced matrix. This is a two dimensional vector space V_2 embedded in a four dimensional vector space V_4 since the vectors have four componets but only two basis vectors. That means the vectors can span a two dimensional plane oriented in four dimensional space.

(b) (0, 1, 2, 0, 0, 4), (1, 1, 3, 5, -3, 5), (1, 0, 0, 5, 0, 1), (-1, 1, 3, -5, -3, 3), (0, 0, 1, 0, -3, 0); Following a procedure similar to part a), we find

1	(0	1	2	0	0	4		/1	0	0	5	0	1	
	1	1	3	5	-3	5		0	1	0	0	6	4	
	1	0	0	5	0	1	\rightarrow	0	0	1	0	-3	0	
	-1	1	3	-5	-3	3		0	0	0	0	0	0	
	0	0	1	0	-3	0/		0	0	0	0	0	0/	

The dimension of the vector space is $\lfloor d = 4 \rfloor$. The basis vectors are given by the first fours row of the reduced row echelon matrix.

(c)
$$(0, 10, -1, 1, 10), (2, -2, -4, 0, -3), (4, 2, 0, 4, 5), (3, 2, 0, 3, 4), (5, -4, 5, 6, 2).$$

Following a procedure similar to part a), we find

(0	10	-1	1	10		(1)	0	0	0	-3	
2	-2	-4	0	-3		0	1	0	0	1/2	
4	2	0	4	5	\rightarrow	0	0	1	0	-1	
3	2	0	3	4		0	0	0	1	4	
$\sqrt{5}$	-4	5	6	2 /		0	0	0	0	0 /	

The dimension of the vector space is d = 4. The basis vectors are given by the first fours row of the reduced row echelon matrix.

- 2. MB 147.4 For each set of basis vectors use the Gram-Schmidt method to find an orthonormal set:
 - (a) $\mathbf{A} = (0, 2, 0, 0), \ \mathbf{B} = (3, -4, 0, 0), \ \mathbf{C} = (1, 2, 3, 4).$

To find the first vector, we choose one of the vectors and normalize it. In this set, \mathbf{A} is the simplest vector to normalize:

$$\mathbf{\hat{e}}_1 = (0, 1, 0, 0)$$
.

Next, we select one of the remaining vectors, in our case we choose \mathbf{B} , and we subtract the projection of \mathbf{B} along $\hat{\mathbf{e}}_1$:

$$\mathbf{e}_2 = \mathbf{B} - (\mathbf{B} \cdot \hat{\mathbf{e}}_1) \hat{\mathbf{e}}_1 = (3, 0, 0, 0)$$

This procedure removes the vector component along $\hat{\mathbf{e}}_1$, thus making \mathbf{e}_2 orthogonal to $\hat{\mathbf{e}}_1$. Then we normalize \mathbf{e}_2 , so that $\hat{\mathbf{e}}_2 = (1, 0, 0, 0)$. Similarly, we can make \mathbf{C} orthogonal to both $\hat{\mathbf{e}}_1$ and $\hat{\mathbf{e}}_2$ by subtracting the projection of $\hat{\mathbf{e}}_1$ and $\hat{\mathbf{e}}_2$ from \mathbf{C} :

$$\mathbf{e}_3 = \mathbf{C} - (\mathbf{C} \cdot \hat{\mathbf{e}}_1) \hat{\mathbf{e}}_1 - (\mathbf{C} \cdot \hat{\mathbf{e}}_2) \hat{\mathbf{e}}_3 = (0, 0, 3, 4)$$

This normalizes to $\hat{\mathbf{e}}_3 = \frac{1}{5}(0,0,3,4)$ and thus the set of othornomal vectors are

$$\hat{\mathbf{e}}_1 = (0, 1, 0, 0), \ \hat{\mathbf{e}}_2 = (1, 0, 0, 0), \ \hat{\mathbf{e}} = \frac{1}{5}(0, 0, 3, 4)$$

(b) $\mathbf{A} = (0, 0, 0, 7), \ \mathbf{B} = (2, 0, 0, 5), \ \mathbf{C} = (3, 1, 1, 4).$ Following a similar procedure, we have

$$\mathbf{\hat{e}}_1 = (0, 0, 0, 1), \ \mathbf{\hat{e}}_2 = (1, 0, 0, 0), \ \mathbf{\hat{e}} = \frac{1}{\sqrt{2}}(0, 1, 1, 0)$$

(c) $\mathbf{A} = (6, 0, 0, 0), \ \mathbf{B} = (1, 0, 2, 0), \ \mathbf{C} = (4, 1, 9, 2).$ Following a similar procedure, we have

$$\hat{\mathbf{e}}_1 = (1, 0, 0, 0), \ \hat{\mathbf{e}}_2 = (0, 0, 1, 0), \ \hat{\mathbf{e}} = \frac{1}{\sqrt{5}}(0, 1, 0, 2)$$

Keep in mind there are many possible solutions.

- 3. MB 147.5 Find the norms of **A** and **B** and the inner product of **A** and **B**, and note that the Schwarz inequality is satisfied
 - (a)

$$\mathbf{A} = (3+i, 1, 2-i, -5i, i+1), \ \mathbf{B} = (2i, 4-3i, 1+i, 3i, 1)$$

The normalization of **A** is $\|\mathbf{A}\| = (\mathbf{A} \cdot \mathbf{A})^{1/2}$. The dot product can thought of as the matrix multiplication of a column vector onto a row vector:

$$\mathbf{A} \cdot \mathbf{A} = \begin{pmatrix} 3+i & 1 & 2-i & -5i & i+1 \end{pmatrix} \begin{pmatrix} 3+i \\ 1 \\ 2-i \\ -5i \\ i+1 \end{pmatrix} = 43 \ .$$

Note that the row vector is the complex conjugate transpose of the column vector. Hence, $\|\mathbf{A}\| = \sqrt{43}$.

The normalization of ${\bf B}$ is

$$\mathbf{B} \cdot \mathbf{B} = \begin{pmatrix} -2i & 4+3i & 1-i & -3i & 1 \end{pmatrix} \begin{pmatrix} 2i \\ 4-3i \\ 1+i \\ 3i \\ 1 \end{pmatrix} = 46;.$$

Hence, $\|\mathbf{B}\| = \sqrt{46}$

The inner product of $\mathbf{A}\cdot\mathbf{B}$ is

$$\mathbf{A} \cdot \mathbf{B} = \begin{pmatrix} 3+i & 1 & 2-i & -5i & i+1 \end{pmatrix} \begin{pmatrix} 2i \\ 4-3i \\ 1+i \\ 3i \\ 1 \end{pmatrix} = \boxed{-7+5i} \, .$$

Thus, $|\mathbf{A} \cdot \mathbf{B}| = \sqrt{74}$

The Schwarz inequality is

$$\sqrt{74} = |\mathbf{A} \cdot \mathbf{B}| \le ||\mathbf{A}|| ||\mathbf{B}|| = \sqrt{41}\sqrt{46} = \sqrt{1886}$$

.

$$\begin{split} \mathbf{A} &= (2,2i-3,1+i,5i,i-2) \\ \mathbf{B} &= (5i-2,1,3+i,2i,4) \end{split}$$

The normalization of \mathbf{A} is

$$\mathbf{A} \cdot \mathbf{A} = \begin{pmatrix} 2 & -2i - 3 & 1 - i & -5i & -i - 2 \end{pmatrix} \begin{pmatrix} 2 \\ 2i - 3 \\ 1 + i \\ 5i \\ i - 2 \end{pmatrix} = 49 .$$

Thus, $\|\mathbf{A}\| = 7$. The normalization of **B** is

$$\mathbf{B} \cdot \mathbf{B} = \begin{pmatrix} -5i - 2 & 1 & 3 - i & -2i & 4 \end{pmatrix} \begin{pmatrix} 5i - 2 \\ 1 \\ 3 + i \\ 2i \\ 4 \end{pmatrix} = 60 .$$

Thus, $\|\mathbf{B}\| = 2\sqrt{15}$. The dot product of a **A** and **B** is

$$\mathbf{A} \cdot \mathbf{B} = \begin{pmatrix} 2 & -2i - 3 & 1 - i & -5i & -i - 2 \end{pmatrix} \begin{pmatrix} 5i - 2 \\ 1 \\ 3 + i \\ 2i \\ 4 \end{pmatrix} = \boxed{2i - 1}.$$

The Schwarz inequality is

$$\sqrt{5} = |\mathbf{A} \cdot \mathbf{B}| \le \|\mathbf{A}\| \|\mathbf{B}\| = 14\sqrt{15} \ .$$

4. MB 159.7

(a) Show that if C is a 3×3 matrix whose columns are the components $(x_1, y_1, z_1), (x_2, y_2, z_2)$ and (x_3, y_3, z_3) of the three perpendicular vectors each of unit length, then C is an orthogonal matrix.

Recall that for orthogonal matrix, O, that $O^T = O^{-1}$, such that $O^T O = \mathbb{1}$. In matrix form $C^T C$ is

$$\begin{pmatrix} x_1 & y_1 & z_1 \\ x_2 & y_2 & z_2 \\ x_3 & y_3 & z_3 \end{pmatrix} \begin{pmatrix} x_1 & x_2 & x_3 \\ y_1 & y_2 & y_3 \\ z_1 & z_2 & z_3 \end{pmatrix} .$$
(1)

(b)

Notice that each step of matrix multiplication in Eq. (1) is equivalent to taking the dot product of a row and column:

$$x_n x_m + y_n y_m + z_n z_m = \begin{cases} 1 & n = m \\ 0 & n \neq m \end{cases}$$

Hence,

$$C^T C = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} ,$$

and C is an orthongal matrix.

(b) Show that if C is an $n \times n$ matrix whose columns are the components $(C_{11}, C_{21}, \ldots, C_{n1})$, $(C_{21}, C_{22}, \ldots, C_{n2})$, \ldots $(C_{1n}, C_{2n}, \ldots, C_{nn})$ of the *n* perpendicular vectors each of unit length, then C is an orthogonal matrix.

Just as in part a), the matrix C is orthogonal if $C^T C = 1$. In index notation the matrix product is written as

$$(C^T C)_{ij} = \sum_{k=0}^n (C^T)_{ik} C_{kj} = \delta_{ij}$$

where $\sum_{k=0}^{n} (C^T)_{ik} C_{kj}$ is essentially the dot product between unit vectors *i* and *j*. Since the unit vectors are all perpendicular to each other, the dot product between any two is zero expect when a vector is dotted with itself. Hence, *C* is orthogonal.

5. MB 159.18 Find the eigenvalues and eigenvectors of the following matrix:

$$A = \begin{pmatrix} -1 & 1 & 3\\ 1 & 2 & 0\\ 3 & 0 & 2 \end{pmatrix} ,$$

The eigenvalues are the values of λ that correspond to the zeroes of the characteristic polynomial, i.e. $\det(A - \lambda \mathbb{1}) = 0$. In this case the characteristic polynomial is $-\lambda^3 + 3\lambda^2 + 10\lambda - 24 = 0$. If we factor this we have $(\lambda - 4)(\lambda - 2)(\lambda + 3) = 0$. Hence, the eigenvalues are

$$\lambda = 4, 2, -3$$
.

We find the eigenvectors by solving the set of linear equations given by $A\mathbf{v} = \lambda \mathbf{v}$ for each eigenvalue λ . Recall that there are three possible cases for the solution to a set of equations: no solution, one solution, and infinitely many solutions. For $\lambda = 4$ the set of equations is

- $-5a + b + 3c = 0 \tag{2}$
 - $a 2b = 0 \tag{3}$
 - 3a 2c = 0. (4)

By inspecting Eq. (4), we can see that c = 3a/2 and b is free to take on any value and by examining Eq. (3), we can see that b = a/2. And a is free to take on any value. Note that a = 0 is the trivial solution. Hence, the eigenvector corresponding to this matrix is

$$\mathbf{v}_4 = (1, 1/2, 3/2)a$$

Similarly, for $\lambda = 2$ we have

$$-3a + b + 3c = 0 (5)$$

$$a = 0 \tag{6}$$

3a = 0. (7)

By inspecting Eq. (6) and Eq. (7), we can see that a = 0, b and c are free to take on any value and by examining Eq. (5), we can see that c = -b/3. Hence, the eigenvector corresponding to this matrix is

$$\mathbf{v}_2 = (0, 1, -1/3)b$$

For $\lambda = -3$

$$2a + b + 3c = 0 \tag{8}$$

$$a - b = 0 \tag{9}$$

$$3a - c = 0$$
. (10)

By inspecting Eq. (10), we can see that c = 3a and b is free to take on any value and by examining Eq. (9), we can see that b = a. Hence, the eigenvector corresponding to this matrix is

$$\mathbf{v}_{-3} = (1, 1/2, 3/2)a$$
.

6. MB 159.19 Find the eigenvalues and eigenvectors of the following matrix:

$$A = \begin{pmatrix} 1 & 2 & 2 \\ 2 & 3 & 0 \\ 2 & 0 & 3 \end{pmatrix}$$

,

Following a similar procedure to that described for problem MB 159.18, we find the eigenvalues to be $\lambda = 5, 3, -1$ and the normalized eigenvectors are respectively:

$$\mathbf{v}_{5} = \frac{1}{\sqrt{3}}(1, 1, 1)$$
$$\mathbf{v}_{3} = \frac{1}{\sqrt{2}}(0, -1, 1)$$
$$\mathbf{v}_{-1} = \frac{1}{\sqrt{6}}(-2, 1, 1) .$$

7. MB 160.42

Verify that the matrix is Hermitian. Find its eigenvalues and eigenvectors, write a unitary matrix U which diagonalizes H by a similarity transformation, and show that $U^{-1}HU$ is the diagonal matrix of eigenvalues.

$$H = \begin{pmatrix} 3 & 1-i \\ 1+i & 2 \end{pmatrix} \,.$$

To show that the matrix is Hermitian we take the conjugate transpose of the matrix and show that $H = H^{\dagger}$:

$$H^{\dagger} = \begin{pmatrix} 3 & 1-i \\ 1+i & 2 \end{pmatrix}$$

To find the eigenvalues, we compute the zeroes of the characteristic polynomial, $det(H - \lambda \mathbf{1}) = 0$:

$$\det(H - \lambda \mathbf{1}) = \begin{vmatrix} 3 - \lambda & 1 - i \\ 1 + i & 2 - \lambda \end{vmatrix} = \lambda^2 - 5\lambda + 4 = (\lambda - 4)(\lambda - 1) = 0,$$

so the eigenvalues are $\lambda = 4, 1$. The eigenvectors are the characteristic vectors that satisfy the relation $(H - \lambda \mathbf{1})\mathbf{v} = \mathbf{0}$ for $\lambda = 4, 1$ where $\mathbf{v} = (a, b)$. Usually, we can solve this by inspecion; however, we can find the eigenvector systematic manner, by writting $(H - \lambda \mathbf{1})\mathbf{v} = \mathbf{0}$ as an augmented matrix and then transforming the matrix into reduced row echelon form:

$$\begin{pmatrix} -1 & 1-i & 0\\ 1+i & -2 & 0 \end{pmatrix} \to \begin{pmatrix} 1 & -(1-i) & 0\\ 0 & 0 & 0 \end{pmatrix}$$

(Keep in mind that on an exam it is usually faster to find the eigenvector of a 2×2 or 3×3 matrix by inspection, i.e. guess and check as we showed in MB 159.18.)

Now, we have the equation -a+(1+i)b = 0, which tells that an eigenvector is $\mathbf{v}_4 = (1, (1+i)/2)a$ and the normalized eigenvector is

$$\mathbf{\hat{v}}_4 = \frac{1}{\sqrt{3/2}} (1, (1+i)/2)$$
.

Using a similar procedure for $\lambda = 1$, we have

$$\begin{pmatrix} 2 & 1-i & 0 \\ 1+i & 1 & 0 \end{pmatrix} \to \begin{pmatrix} 1 & (1-i)/2 & 0 \\ 0 & 0 & 0 \end{pmatrix} \; .$$

This tells that a + (1-i)b/2 = 0 an eigenvector is $\mathbf{v}_1 = (1, -(1+i))a$ and the normalized eigenvector is

$$\mathbf{\hat{v}}_1 = \frac{1}{\sqrt{3}}(1, -(1+i))$$
.

The unitary matrix is constructed from the normalized eigenvectors:

$$U = \begin{pmatrix} 1/\sqrt{3} & 1/\sqrt{3/2} \\ -(1+i/\sqrt{3}) & -(1+i)/\sqrt{3/2} \end{pmatrix},$$

and the inverse is just the conjugate transpose (if and only if the matrix is Hermitian)

$$U^{\dagger} = \begin{pmatrix} 1/\sqrt{3} & -(1-i)/\sqrt{3} \\ 1/\sqrt{3/2} & (1-i)/2\sqrt{3/2} \end{pmatrix} .$$

Now we can show that

$$\boxed{U^{\dagger}HU = \begin{pmatrix} 1 & 0\\ 0 & 4 \end{pmatrix}}.$$

8. Find the right and left eigenvectors the following matrix:

$$M = \begin{pmatrix} 1 & 3 \\ 2 & 2 \end{pmatrix} \ .$$

We find eigenvalues to be $\lambda = 4, -1$ by solving for the zeroes of the characteristic polynomial: det $(M - \lambda(1)) = 0$.

i) The right eigenvectors satisfy the relation: $M\mathbf{v} = \lambda \mathbf{v}$ where $\mathbf{v} = (a, b)$ is column vector. For $\lambda = 4$, the augmented matrix is

$$\begin{pmatrix} -3 & 3 & 0 \\ 2 & -2 & 0 \end{pmatrix}$$

Row reduce the matrix to get

$$\begin{pmatrix} 1 & -1 & 0 \\ 0 & 0 & 0 \end{pmatrix} \ .$$

This gives us the equation -3a + 3b = 0, which tells us that the first normalized right eigenvector

$$\mathbf{\hat{v}}_{R,4} = \frac{1}{\sqrt{2}} \begin{pmatrix} 1\\1 \end{pmatrix} \,.$$

Similarly, for $\lambda = -1$, the augemented matrix is

$$\begin{pmatrix} 2 & 3 & 0 \\ 2 & 3 & 0 \end{pmatrix} \ .$$

Row reduce the matrix to get:

$$\begin{pmatrix} 1 & 3/2 & 0 \\ 0 & 0 & 0 \end{pmatrix} \cdot$$

From the equation a + 3/2b = 0 we get the second normalized right eigenvector

$$\mathbf{\hat{v}}_{R,-1} = \frac{1}{\sqrt{11/2}} \begin{pmatrix} 1\\ 2/3 \end{pmatrix}$$

ii) The left eigenvectors satisfy the relation: $\mathbf{v}M = \mathbf{v}\lambda$ where $\mathbf{v} = (a, b)$ is row vector. For $\lambda = 4$, the matrix relation is

$$\begin{pmatrix} a & b \end{pmatrix} \begin{pmatrix} -3 & 3 \\ 2 & -2 \end{pmatrix} = \begin{pmatrix} 4a & 4b \end{pmatrix}$$
.

Of course, we can solve this by inspection, but for more difficult cases a systematic method is useful. If we take the transpose of both side of the matrix relation, we can put this in a more familiar form:

$$\begin{pmatrix} 1 & 2 \\ 3 & 2 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} 4a \\ 4b \end{pmatrix}$$

Now, we can write this as an augmented matrix:

$$\begin{pmatrix} -3 & 2 & 0 \\ 3 & -2 & 0 \end{pmatrix} ,$$

and we can row reduce the matrix to get

$$\begin{pmatrix} 1 & -2/3 & 0 \\ 0 & 0 & 0 \end{pmatrix} \ .$$

This is gives us the relation a - (2/3)b = 0, so we can see normalized left vector is

$$\mathbf{\hat{v}}_{L,4} = \frac{1}{\sqrt{11/2}}(1,3/2)$$

Using the procedure described above, we find the left eigenvector for $\lambda = -1$ to be

$$\mathbf{\hat{v}}_{L,-1} = \frac{1}{\sqrt{2}}(1,1)$$

9. Consider the matrix

$$M = \begin{bmatrix} 2 & 1+\epsilon\\ 1-\epsilon & 3 \end{bmatrix}$$

Calculate its right and left eigenvectors for an arbitrary ϵ . Show that these coincide when $\epsilon \to 0$. Find the value of ϵ below which the eigenvalues become real.

First we find the eigenvalues by solving the zeroes of the characteristic polynomial, $det(M - \lambda \mathbf{1}) = 0$:

$$\begin{vmatrix} 2-\lambda & 1+\epsilon \\ 1-\epsilon & 3-\lambda \end{vmatrix} = (2-\lambda)(3-\lambda) - (1-\epsilon)(1+\epsilon) = 0$$

Next, if we write this relation in powers of λ , we get

 $\lambda^2 - 5\lambda + 6 - (1 - \epsilon^2) = 0$.

Now, we can write this as a quadratic equation

$$\lambda_{\pm} = \frac{5}{2} \pm \frac{\sqrt{5-4\epsilon^2}}{2} \,.$$

We can see that for $|\epsilon| < \sqrt{5/4}$ the eigenvalues are real.

i) The right eigenvectors satisfy the relation $M\mathbf{v} = \lambda \mathbf{v}$. For λ_+ , by inspecting the equations:

$$\begin{split} (-1/2 - \sqrt{5 - 4\epsilon^2/2})a + (1 + \epsilon)b &= 0\\ (1 - \epsilon)a + (1/2 - \sqrt{5 - 4\epsilon}/2)b &= 0 \;, \end{split}$$

we can see that $\mathbf{v}_{R,+} = (-1/2 + \sqrt{5 - 4\epsilon^2}/2, 1 - \epsilon)$ is the right eigenvector. For λ_- , by inspecting the equations:

$$(-1/2 + \sqrt{5 - 4\epsilon^2}/2)a + (1 + \epsilon)b = 0$$
$$(1 - \epsilon)a + (1/2 + \sqrt{5 - 4\epsilon}/2)b = 0$$

we can see that $\mathbf{v}_{R,-} = (-1/2 - \sqrt{5 - 4\epsilon^2}/2, 1 - \epsilon)$ is the other eigenvector.

ii) The left eigenvectors satisfy the relation $\mathbf{v}M = \mathbf{v}\lambda$. For λ_+ , we have the equations:

$$(-1/2 - \sqrt{5 - 4\epsilon^2}/2)a + (1 - \epsilon)b = 0$$

(1 + \epsilon)a + (1/2 - \sqrt{5 - 4\epsilon}/2)b = 0.

and by inspection we can see that $\mathbf{v}_{L,+} = (-1/2 - \sqrt{5 - 4\epsilon^2}/2, 1 + \epsilon)$ is a left eigenvector. For λ_- , we have the equations:

$$(-1/2 + \sqrt{5 - 4\epsilon^2/2})a + (1 - \epsilon)b = 0$$
$$(1 + \epsilon)a + (1/2 + \sqrt{5 - 4\epsilon}/2)b = 0$$

and by inspection we can see that $\mathbf{v}_{L,-} = (-1/2 - \sqrt{5 - 4\epsilon^2}/2, 1 + \epsilon)$ is the eigenvector left eigenvector. As we can see as $\epsilon \to 0$, the right and left eigenvalue are the same:

$$\mathbf{v}_{R,+} = \mathbf{v}_{L,+} = (-1/2 - \sqrt{5}/2, 1)$$

 $\mathbf{v}_{R,+} = \mathbf{v}_{L,-} = (-1/2 + \sqrt{5}/2, 1)$.