

It is known that $\mathbf{A} = \begin{bmatrix} 2 & 1 & -1 \\ 3 & 2 & -3 \\ 3 & 1 & -2 \end{bmatrix}$. If $\mathbf{B} = \mathbf{A}^6 - 2\mathbf{A}^5 - 3\mathbf{A}^4 + 9\mathbf{A}^3 - 4\mathbf{A}^2 - 6\mathbf{A} + 8\mathbf{I}$ find \mathbf{B} and $e^{\mathbf{B}}$, both

solution should be expressed in terms of a 3×3 matrix. [97 台大土木 1]

$$[\text{解}] |\mathbf{A} - \lambda\mathbf{I}| = 0 \Rightarrow \begin{vmatrix} 2-\lambda & 1 & -1 \\ 3 & 2-\lambda & -3 \\ 3 & 1 & -2-\lambda \end{vmatrix} = 0 \Rightarrow -(\lambda+2)(\lambda-2)^2 - 12 - 6(\lambda-2) + 3(\lambda+2) = 0$$

$$\lambda^3 - 2\lambda^2 - \lambda + 2 = 0 \Rightarrow (\lambda+1)(\lambda-1)(\lambda-2) = 0 \Rightarrow \lambda = -1, 1, 2$$

$$\lambda = -1, (\mathbf{A} - \lambda\mathbf{I})\mathbf{x} = 0 \Rightarrow \begin{bmatrix} 3 & 1 & -1 \\ 3 & 3 & -3 \\ 3 & 1 & -1 \end{bmatrix} \mathbf{x} = 0 \Rightarrow \mathbf{x}_1 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$$

$$\lambda = 1, (\mathbf{A} - \lambda\mathbf{I})\mathbf{x} = 0 \Rightarrow \begin{bmatrix} 1 & 1 & -1 \\ 3 & 1 & -3 \\ 3 & 1 & -3 \end{bmatrix} \mathbf{x} = 0 \Rightarrow \mathbf{x}_2 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$$

$$\lambda = 2, (\mathbf{A} - \lambda\mathbf{I})\mathbf{x} = 0 \Rightarrow \begin{bmatrix} 0 & 1 & -1 \\ 3 & 0 & -3 \\ 3 & 1 & -4 \end{bmatrix} \mathbf{x} = 0 \Rightarrow \mathbf{x}_3 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

由 Cayley-Hamilton 定理知 $\mathbf{A}^3 - 2\mathbf{A}^2 - \mathbf{A} + 2\mathbf{I} = 0$

$$\mathbf{B} = \mathbf{A}^6 - 2\mathbf{A}^5 - 3\mathbf{A}^4 + 9\mathbf{A}^3 - 4\mathbf{A}^2 - 6\mathbf{A} + 8\mathbf{I} = (\mathbf{A}^3 - 2\mathbf{A}^2 - \mathbf{A} + 2\mathbf{I})(\mathbf{A}^3 - 2\mathbf{A} + 3\mathbf{I}) + \mathbf{A} + 2\mathbf{I}$$

$$= \mathbf{A} + 2\mathbf{I} = \begin{bmatrix} 2 & 1 & -1 \\ 3 & 2 & -3 \\ 3 & 1 & -2 \end{bmatrix} + 2 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 3 & 4 & -3 \\ 3 & 1 & 0 \end{bmatrix}$$

且 \mathbf{B} 的特徵值為 \mathbf{A} 的特徵值加 2 得 1, 3, 4, \mathbf{B} 與 \mathbf{A} 有相同的特徵向量

$$\mathbf{D} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 4 \end{bmatrix}, \mathbf{S} = \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 1 \end{bmatrix} \Rightarrow \mathbf{S}^{-1} = \begin{bmatrix} -1 & 0 & 1 \\ 0 & -1 & 1 \\ 1 & 1 & -1 \end{bmatrix}$$

$$e^{\mathbf{B}} = \mathbf{S} e^{\mathbf{D}} \mathbf{S}^{-1} = \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} e & 0 & 0 \\ 0 & e^3 & 0 \\ 0 & 0 & e^4 \end{bmatrix} \begin{bmatrix} -1 & 0 & 1 \\ 0 & -1 & 1 \\ 1 & 1 & -1 \end{bmatrix}$$

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