

**Problem 1.** Let  $V$  be the vector space of all  $n \times n$  complex matrices. Prove that  $\langle A, B \rangle = \text{trace}(AB^*)$  defines an inner product on  $V$ .

**Answer.** We check that the axioms of an inner product are satisfied.

- *Linearity in the first entry.* If  $A, A'$ , and  $B$  are  $n \times n$  matrices, then

$$\begin{aligned} \langle A + A', B \rangle &= \text{trace}((A + A')B^*) = \text{trace}(AB^* + A'B^*) \\ &= \text{trace}(AB^*) + \text{trace}(A'B^*) = \langle A, B \rangle + \langle A', B \rangle. \end{aligned}$$

If  $\alpha \in \mathbb{C}$  then

$$\langle \alpha A, B \rangle = \text{trace}(\alpha AB^*) = \text{trace}(\alpha AB^*) = \alpha \text{trace}(AB^*) = \alpha \langle A, B \rangle.$$

- *Hermitian symmetry.*

$$\langle A, B \rangle = \text{trace}(AB^*) = \overline{\text{trace}((AB^*)^*)} = \overline{\text{trace}((BA^*))} = \overline{\langle B, A \rangle}.$$

The first equality follows from the fact that  $\text{trace}(M^*) = \overline{\text{trace}(\overline{M})}$  since  $\text{trace}(M^t) = \text{trace}(M)$  and  $\text{trace}(\overline{M}) = \overline{\text{trace}(M)}$ .

- *Nondegeneracy.* We have to prove that if  $\langle A, B \rangle = 0$  for all matrices  $B$ , then  $A = 0$ .

Let  $B_{ij}$  be the matrix whose  $i$ - $j$ -th entry is 1 and whose other entries are 0. Then  $\text{trace}(AB_{ij}^*)$  is the  $i$ - $j$ -th entry of  $A$ . So if  $\text{trace}(AB^*) = 0$ , for all  $B$ , then  $\text{trace}(AB_{ij}^*) = 0$  for all  $B_{ij}$ , hence all the entries of  $A$  must be zero.

To see that  $\text{trace}(AB_{ij}^*)$  is the  $i$ - $j$ -th entry of  $A$ , note that the matrix  $B_{ij}^*$  consists of columns of zeroes except for the  $j$ -th column, which is the  $i$ -th standard basis vector. Then the  $i$ -th column of  $AB_{ij}^*$  is the  $j$ -th column of  $A$ , and all other entries of  $AB_{ij}^*$  are zero. So the trace of  $AB_{ij}^*$  is a sum of terms that are almost all zero, the only possible nonzero term being in the  $i$ - $i$  entry, in the sum  $i$ - $j$ -entry of  $A$ .

**Problem 2.** Let  $A$  be any  $n \times n$  complex matrix. Prove that  $A$  and  $A^t$  are similar.

**Answer.** There are two steps. First, if  $J$  is the Jordan form of  $A$  then  $A^t$  is similar to  $J^t$ . Second,  $J^t$  is similar to  $J$ . So, by transitivity of similarity, we have  $A \sim J \sim J^t \sim A^t$ .

*First step.* Suppose  $J = P^{-1}AP$ . Then by taking transpose we have

$$J^t = (P^{-1}AP)^t = P^t A^t (P^{-1})^t = P^t A^t (P^t)^{-1}.$$

So  $A^t \sim J^t$ .

*Second step.* Note that if  $B$  is a  $k \times k$  Jordan block, then for

$$Q_k = \begin{pmatrix} 0 & 0 & \cdots & 0 & 1 \\ 0 & 0 & \cdots & 1 & 0 \\ \vdots & \vdots & & \vdots & \vdots \\ 0 & 1 & \cdots & 0 & 0 \\ 1 & 0 & \cdots & 0 & 0 \end{pmatrix}$$

we have  $Q_k^{-1}BQ_k = B^t$ . Then by assembling a block-diagonal matrix  $Q$  with matrices  $Q_k$  of the correct sizes as the blocks, we will have  $Q^{-1}JQ = J^t$ .

**Problem 3.** Prove that if  $A^2 = A$  then  $A$  is diagonalizable.

**Answer.** If  $A^2 = A$  then  $0 = A^2 - A = A(A - I)$ . Therefore, the minimum polynomial for  $A$  is either  $m_A(t) = t$ ,  $m_A(t) = (t - 1)$ , or  $m_A(t) = t(t - 1)$ . In every case,  $m_A(t)$  factors into distinct linear factors, hence  $A$  is diagonalizable.

*Remark.* In the first case,  $A$  is similar to the zero matrix, hence is the zero matrix. In the second case,  $A$  must be similar to the identity matrix, hence is the identity. In the third case,  $A$  must be similar to a diagonal matrix with 0's and 1's on the diagonal, but this matrix might not appear to be so simple. For example,

$$A = \begin{pmatrix} -2 & \frac{1}{2} & \frac{3}{2} & -2 \\ 30 & -4 & -15 & 20 \\ 6 & -1 & -2 & 4 \\ 15 & -\frac{5}{2} & -\frac{15}{2} & 11 \end{pmatrix}$$

**Problem 4.** Let  $V$  be the space of real polynomials of degree  $\leq 3$  and let  $\sigma : V \rightarrow V$  be the differentiation operator

$$\sigma(p(t)) = \frac{dp(t)}{dt}.$$

(a) What is the adjoint of  $\sigma$  if we equip  $V$  with the inner product defined by

$$\langle p, q \rangle := \int_0^1 p(t)q(t)dt?$$

**Answer.** It's convenient to work with an orthonormal basis. Performing Gram-Schmidt on the basis  $\{1, t, t^2, t^3\}$  yields the orthonormal basis

$$B = \left\{ 1, 2\sqrt{3}t - \sqrt{3}, 6\sqrt{5}t^2 - 6\sqrt{5}t + \sqrt{5}, 20\sqrt{7}t^3 - 30\sqrt{7}t^2 + 12\sqrt{7}t - \sqrt{7} \right\}$$

The matrix for  $\sigma$  in this basis is

$$\text{Rep}_{B,B}(\sigma) = \begin{pmatrix} 0 & 2\sqrt{3} & 0 & 2\sqrt{7} \\ 0 & 0 & 2\sqrt{15} & 0 \\ 0 & 0 & 0 & 2\sqrt{35} \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

So, the matrix for the adjoint  $\sigma^*$  in the basis  $B$  is given by

$$\text{Rep}_{B,B}(\sigma^*) = (\text{Rep}_{B,B}(\sigma))^t = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 2\sqrt{3} & 0 & 0 & 0 \\ 0 & 2\sqrt{15} & 0 & 0 \\ 2\sqrt{7} & 0 & 2\sqrt{35} & 0 \end{pmatrix}.$$

**Remark.** You might find it interesting to express  $\sigma^*$  as a matrix in the basis  $E = \{1, t, t^2, t^3\}$ . To do so, use  $\text{Rep}_{B,E}$ , which is the matrix that changes basis from  $B$  to  $E$ :

$$\text{Rep}_{B,E} = \begin{pmatrix} 1 & -\sqrt{3} & \sqrt{5} & -\sqrt{7} \\ 0 & 2\sqrt{3} & -6\sqrt{5} & 12\sqrt{7} \\ 0 & 0 & 6\sqrt{5} & -30\sqrt{7} \\ 0 & 0 & 0 & 20\sqrt{7} \end{pmatrix}.$$

Then

$$\begin{aligned} \text{Rep}_{E,E}(\sigma^*) &= \text{Rep}_{B,E} \text{Rep}_{B,B} \text{Rep}_{E,B} \\ &= \begin{pmatrix} 1 & -\sqrt{3} & \sqrt{5} & -\sqrt{7} \\ 0 & 2\sqrt{3} & -6\sqrt{5} & 12\sqrt{7} \\ 0 & 0 & 6\sqrt{5} & -30\sqrt{7} \\ 0 & 0 & 0 & 20\sqrt{7} \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 & 0 \\ 2\sqrt{3} & 0 & 0 & 0 \\ 0 & 2\sqrt{15} & 0 & 0 \\ 2\sqrt{7} & 0 & 2\sqrt{35} & 0 \end{pmatrix} \begin{pmatrix} 1 & -\sqrt{3} & \sqrt{5} & -\sqrt{7} \\ 0 & 2\sqrt{3} & -6\sqrt{5} & 12\sqrt{7} \\ 0 & 0 & 6\sqrt{5} & -30\sqrt{7} \\ 0 & 0 & 0 & 20\sqrt{7} \end{pmatrix} \\ &= \begin{pmatrix} -20 & -5 & -4 & -4 \\ 180 & 60 & 58 & 60 \\ -420 & -180 & -180 & -183 \\ 280 & 140 & 140 & 140 \end{pmatrix} \end{aligned}$$

This implies, for example, that  $\sigma^*(t^2) = -4 + 58t - 180t^2 + 140t^3$ . This means that for any polynomial  $p(t) \in V$ , we have

$$\langle \sigma(p(t)), t^2 \rangle = \langle p(t), \sigma^*(t^2) \rangle.$$

That is,

$$\int_0^1 p'(t)t^2 dt = \int_0^1 p(t) (-4 + 58t - 180t^2 + 140t^3) dt \text{ for every polynomial } p(t) \in V.$$

For example, for  $p(t) = \pi t^3 - \sqrt{3}t^2 - \frac{t}{7} + e$ , this means that

$$\int_0^1 \left( 3\pi t^2 - 2\sqrt{3}t - \frac{1}{7} \right) t^2 dt = \int_0^1 \left( \pi t^3 - \sqrt{3}t^2 - \frac{t}{7} + e \right) (-4 + 58t - 180t^2 + 140t^3) dt.$$

Both sides are the number  $-\frac{1}{21} - \frac{\sqrt{3}}{2} + \frac{3\pi}{5}$ .

(b) What is the adjoint of  $\sigma$  if we equip  $V$  with the inner product defined by

$$\langle p, q \rangle := p(1)q(1) + p'(1)q'(1) + p''(1)q''(1) + p'''(1)q'''(1)?$$

**Answer.** Again, it's convenient to use a basis for  $V$  that is orthonormal with respect to the given inner product:

$$C = \left\{ 1, (t-1), \frac{1}{2}(t-1)^2, \frac{1}{3!}(t-1)^3 \right\}$$

Here, we have

$$\text{Rep}_{C,C}(\sigma) = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix} \Rightarrow \text{Rep}_{C,C}(\sigma^*) = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{pmatrix}$$

**Remark.** Again, it might be interesting to express  $\sigma^*$  as a matrix using the basis  $E = \{1, t, t^2, t^3\}$ . The result is:

$$\text{Rep}_{E,E}(\sigma^*) = \begin{pmatrix} -1 & -\frac{1}{2} & -\frac{1}{3} & -\frac{1}{2} \\ 1 & 0 & 0 & 1 \\ 0 & \frac{1}{2} & 0 & -\frac{3}{2} \\ 0 & 0 & \frac{1}{3} & 1 \end{pmatrix}$$

**Problem 5.** Let  $M = \begin{pmatrix} 15 & -42 & 12 \\ -3 & 10 & -6 \\ -10 & 30 & -11 \end{pmatrix}$ . Find a matrix  $N$  so that  $N^2 = M$ .

**Answer.** Note that for  $Q = \begin{pmatrix} -6 & 3 & -2 \\ -1 & 1 & 0 \\ 2 & 0 & 1 \end{pmatrix}$  we have  $Q^{-1}MQ = \begin{pmatrix} 4 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 9 \end{pmatrix}$ . So the matrix

$$N = Q \begin{pmatrix} 2 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 3 \end{pmatrix} Q^{-1} = \begin{pmatrix} 3 & -6 & 0 \\ -1 & 4 & -2 \\ -2 & 6 & -1 \end{pmatrix}$$

satisfies  $N^2 = M$ .

**Problem 6.** Suppose that  $A$  is a  $2 \times 2$  real matrix and let  $v \in \mathbb{R}^2$  be any vector. Since  $\mathbb{R}^2$  is two dimensional, the three vectors  $\{v, Av, A^2v\}$  must be linearly dependent. Prove that, in fact,  $A^2v = \alpha Av + \beta v$  where  $\alpha = \text{trace}(A)$  and  $\beta = -\det(A)$ .

**Problem 7.** Suppose  $V$  is an  $n$  dimensional vector space. An operator  $T : V \rightarrow V$  is called nilpotent if  $T^k = 0$  for some integer  $k$ .

(a) Prove that if  $T$  is nilpotent, then  $T^n = 0$ .

**Answer.** If  $T^k = 0$ , then the minimum polynomial for  $T$  divides  $T^k$ , so the minimum polynomial  $m_T(t) | t^k$ . This means that  $m_T(t) = t^r$  for some  $r \leq k$ . Since every linear factor of the characteristic polynomial  $\chi_T(t)$  is a factor of  $m_T(t)$ , and  $\chi_T(t)$  is degree  $n$ , we conclude  $\chi_T(t) = t^n$ . The Cayley Hamilton theorem implies  $\chi_T(T) = 0 \Leftrightarrow T^n = 0$ .

(b) Prove that if  $T$  is nilpotent, then there is a basis of vectors of  $V$  so that the matrix for  $T$  is upper triangular with zeroes on the diagonal.

**Answer.** The remarks above about  $m_T(t) = t^r$  implies that the Jordan form for  $T$  consists of Jordan blocks of sizes  $\leq r$  with zero's on the diagonal. As we defined it, the Jordan blocks have 1's on the subdiagonal, but by re-ordering the basis vectors, we will obtain the transpose matrix, an upper triangular matrix with zeroes on the diagonal (and zeros and ones on the superdiagonal).

**Problem 8.** Let  $V$  be the space of polynomials of degree less than or equal to 2. Let  $T : V \rightarrow V$  be the homomorphism defined by

$$p(x) \xrightarrow{T} p(1)x^2 + p'(0)x + p''(0)$$

- (a) Compute the determinant and trace of  $T$ .

**Answer.** First, do part (b). Then, it's straightforward to determine that  $\text{trace}(T) = 2$  and  $\det(T) = -2$ .

- (b) Use the ordered basis  $B = \{x^2, x, 1\}$  to express  $T$  as a  $3 \times 3$  matrix  $A = \text{Rep}_{B,B}(T)$ .

**Answer.**

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

- (c) Find a basis  $E$  consisting of eigenvectors for  $T$ .

**Answer.**

$$\{t^2 - t + 1, -2, t^2 + 2t + 2\}$$

- (d) Let  $Q$  be the change of basis matrix  $Q = \text{Rep}_{B,E}(\text{Id})$ .

**Answer.**

$$Q = \begin{pmatrix} 1 & -1 & 1 \\ 0 & 0 & -2 \\ 1 & 2 & 2 \end{pmatrix}$$

- (e) Use your the ordered basis  $E$  to express  $T$  as a  $3 \times 3$  matrix  $B = \text{Rep}_{E,E}(T)$ .

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

**Problem 9.** Let

$$C = \begin{pmatrix} 3 & 3 & 2 & 0 & 1 \\ 3 & -5 & -2 & -4 & 1 \\ 6 & 6 & 4 & 0 & 2 \\ 3 & 5 & 3 & 1 & 1 \end{pmatrix}$$

- (a) Find a basis for the kernel of  $C$ .  
 (b) Find a basis for the image of  $C$ .  
 (c) Find a basis for the space spanned by the columns of  $C$ .  
 (d) Find a basis for the space spanned by the columns of  $C^t$ .

**Answer.** It's helpful to realize that the kernel of a matrix  $M$  is the same as the kernel of a matrix  $M'$  obtained from  $M$  by row reduction. Also, the span of the rows of a matrix  $M$  are the same as the span of the rows of a matrix  $M'$  obtained from  $M$  by row reduction.

Here are two matrices obtained from  $C$  and  $C^t$  by row reduction, which will be helpful for answering all the questions.

$$\begin{pmatrix} 1 & 0 & \frac{1}{6} & -\frac{1}{2} & \frac{1}{3} \\ 0 & 1 & \frac{1}{2} & \frac{1}{2} & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} \text{ and } \begin{pmatrix} 1 & 0 & 2 & \frac{5}{4} \\ 0 & 1 & 0 & -\frac{1}{4} \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}.$$

(a) From the reduced row echelon form of  $C$  we see that  $\begin{pmatrix} v \\ w \\ x \\ y \\ z \end{pmatrix} \in \ker(C)$  if and only if

$w + \frac{1}{2}x + \frac{1}{2}y = 0$  and  $u + \frac{1}{6}x - \frac{1}{2}y + \frac{1}{3}z = 0$ . The solutions to these two equations is a three dimensional space spanned by

$$\left\{ \begin{pmatrix} -1 \\ 0 \\ 0 \\ 0 \\ 3 \end{pmatrix}, \begin{pmatrix} 1 \\ -1 \\ 0 \\ 2 \\ 0 \end{pmatrix}, \begin{pmatrix} -1 \\ -3 \\ 6 \\ 0 \\ 0 \end{pmatrix} \right\}$$

(b) To find the image of  $C$ , note that

$$C \cdot \begin{pmatrix} v \\ w \\ x \\ y \\ z \end{pmatrix} = v \begin{pmatrix} 3 \\ 3 \\ 6 \\ 3 \end{pmatrix} + w \begin{pmatrix} 3 \\ -5 \\ 6 \\ 5 \end{pmatrix} + x \begin{pmatrix} 2 \\ -2 \\ 4 \\ 3 \end{pmatrix} + y \begin{pmatrix} 0 \\ -4 \\ 0 \\ 1 \end{pmatrix} + z \begin{pmatrix} 1 \\ 1 \\ 2 \\ 1 \end{pmatrix}$$

That is, the image of  $C$  is the span of the columns of  $C$ , which is the same as the span of the rows of  $C^t$ , which is the same as the span of the the matrix in reduced echelon form obtained by row reducing  $C^t$ . So, the image of  $C$  is spanned by

$$\left\{ \begin{pmatrix} 1 \\ 0 \\ 2 \\ \frac{5}{4} \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \\ -\frac{1}{4} \end{pmatrix} \right\}$$

(c) The space spanned by the columns of  $C$  is exactly the image of  $C$ . So,

$$\left\{ \begin{pmatrix} 1 \\ 0 \\ 2 \\ \frac{5}{4} \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \\ -\frac{1}{4} \end{pmatrix} \right\}$$

- (d) The space spanned by the columns of  $C^t$  is the span of the rows of  $C$ , which is the same as the span of the rows of the matrix obtained by row reducing  $C$ . We can read this space off as the span of

$$\left\{ \left( \begin{array}{c} 1 \\ 0 \\ \frac{1}{6} \\ -\frac{1}{2} \\ \frac{1}{3} \end{array} \right), \left( \begin{array}{c} 0 \\ 1 \\ \frac{1}{2} \\ \frac{1}{2} \\ 0 \end{array} \right) \right\}$$

**Problem 10.** Let

$$A = \begin{pmatrix} -1 & 8 & 2 \\ -1 & -7 & -1 \\ 2 & 8 & -1 \end{pmatrix} \text{ and } B = \begin{pmatrix} 7 & 1 & 3 \\ 7 & 3 & 4 \\ -10 & -2 & -4 \end{pmatrix}$$

- (a) Find the characteristic and minimum polynomials and the Jordan canonical forms for  $A$  and  $B$ .
- (b) Find matrices  $P$  and  $Q$  so that  $P^{-1}AP$  and  $Q^{-1}BQ$  are in Jordan form.

**Answer.**

$$\begin{pmatrix} 2 & -3 & -1 \\ -1 & 1 & 0 \\ 2 & 0 & 1 \end{pmatrix} \begin{pmatrix} 7 & 1 & 3 \\ 7 & 3 & 4 \\ -10 & -2 & -4 \end{pmatrix} \begin{pmatrix} 1 & 3 & 1 \\ 1 & 4 & 1 \\ -2 & -6 & -1 \end{pmatrix} = \begin{pmatrix} 2 & 1 & 0 \\ 0 & 2 & 1 \\ 0 & 0 & 2 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 3 & 1 \\ 1 & 4 & 1 \\ -2 & -6 & -1 \end{pmatrix} \begin{pmatrix} -1 & 8 & 2 \\ -1 & -7 & -1 \\ 2 & 8 & -1 \end{pmatrix} \begin{pmatrix} 2 & -3 & -1 \\ -1 & 1 & 0 \\ 2 & 0 & 1 \end{pmatrix} = \begin{pmatrix} -3 & 1 & 0 \\ 0 & -3 & 0 \\ 0 & 0 & -3 \end{pmatrix}$$

- (c) Compute  $e^A$  and  $e^B$ .

$$e^B = \begin{pmatrix} 1 & 3 & 1 \\ 1 & 4 & 1 \\ -2 & -6 & -1 \end{pmatrix} \begin{pmatrix} e^2 & e^2 & \frac{e^2}{2} \\ 0 & e^2 & e^2 \\ 0 & 0 & e^2 \end{pmatrix} \begin{pmatrix} 2 & -3 & -1 \\ -1 & 1 & 0 \\ 2 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 7e^2 & e^2 & \frac{7e^2}{2} \\ 8e^2 & 2e^2 & \frac{9e^2}{2} \\ -12e^2 & -2e^2 & -6e^2 \end{pmatrix}.$$

**Problem 11.** Solve the two second order differential equations:

$$\begin{aligned} y_2'' &= y_2 - 2y_1' \\ y_1'' &= y_1 + 2y_2' \end{aligned}$$

subject to the initial conditions

$$y_1(0) = 0, \quad y_2(0) = 0, \quad y_1'(0) = 0, \quad y_2'(0) = 1.$$

By translating them into a single system of the form  $Y'(t) = AY(t)$  for a  $4 \times 4$  matrix  $A$ .

**Answer.** Here, we translate the system into the single, first order matrix equation

$$Y' = AY, \quad Y(0) = B$$

where

$$A = \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 2 \\ 0 & 1 & -2 & 0 \end{pmatrix}, \quad B = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix}, \text{ and } Y = \begin{pmatrix} y_1 \\ y_2 \\ y_1' \\ y_2' \end{pmatrix}.$$

We know the solution space for  $Y$  is the span of the columns of  $e^{tA}$  and the solution we are interested in is given by  $e^{tA}B$ .

In order to find  $e^{tA}$ , we study the matrix  $A$ . We compute  $\chi_A(t) = t^4 + 2t^2 + 1 = (t^2 + 1)^2 = (t - i)^2(t + i)^2$ . Note that  $m_A(t) = \chi_A(t)$  does not have distinct factors, so  $A$  is not diagonalizable. However, we can change basis so as to put  $A$  in a form simple enough to compute the exponential. We have  $P^{-1}AP = A'$  where

$$A' = \begin{pmatrix} i & 1 & 0 & 0 \\ 0 & i & 0 & 0 \\ 0 & 0 & -i & 1 \\ 0 & 0 & 0 & -i \end{pmatrix} \text{ and } P = \begin{pmatrix} -1 & -i & -1 & i \\ -i & 1 & i & 1 \\ -i & 0 & i & 0 \\ 1 & 0 & 1 & 0 \end{pmatrix}.$$

Now, we compute  $e^{tA}B = e^{tPA'P^{-1}} = Pe^{tA'}P^{-1}B$  and explicitly

$$\begin{aligned} Pe^{tA'}P^{-1}B &= P \begin{pmatrix} e^{ti} & te^{it} & 0 & 0 \\ 0 & e^{ti} & 0 & 0 \\ 0 & 0 & e^{-ti} & te^{-ti} \\ 0 & 0 & 0 & e^{-ti} \end{pmatrix} P^{-1} \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix} \\ &= \frac{1}{2} \begin{pmatrix} (e^{it} + e^{-it}) - it(e^{it} - e^{-it}) & -i(e^{it} + e^{-it}) - t(e^{it} + e^{-it}) & t(e^{it} + e^{-it}) & -it(e^{it} - e^{-it}) \\ i(e^{it} - e^{-it}) + t(e^{it} + e^{-it}) & (e^{it} + e^{-it}) - it(e^{it} - e^{-it}) & i(e^{it} - e^{-it}) & t(e^{it} + e^{-it}) \\ * & * & * & * \\ * & * & * & * \end{pmatrix} \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix} \\ &= \frac{1}{2} \begin{pmatrix} -it(e^{it} - e^{-it}) \\ t(e^{it} + e^{-it}) \\ * \\ * \end{pmatrix} \end{aligned}$$

(We ignore the last two rows since they're just the derivatives of the first two.)

Using the basic identities,  $\cos(t) = \frac{1}{2}(e^{it} + e^{-it})$  and  $\sin(t) = \frac{1}{2i}(e^{-it} - e^{it})$ , we simplify:

$$\begin{aligned} y_1(t) &= t \sin(t) \\ y_2(t) &= t \cos(t). \end{aligned}$$