

Linear Algebra Supplement

Selected Solutions

Dec 6 1996

Mth 254 Fall 1996

Eigenvalues and eigenvectors for some of the matrices in Anselone and Lee, Mth 254 Linear Algebra Supplement, 1966.

The solutions below were provided by Maple V4 (sometimes with a bit of coaxing). These solutions are provided to allow you to check your own work. You do not need to learn Maple (though you may want to learn it after looking below).

```
> restart;
```

```
> with(linalg):
```

```
Warning, new definition for norm
```

```
Warning, new definition for trace
```

Assignment on page 46

Number 1

```
> A:=matrix(2,2,[[5,-1],[3,1]]);
```

$$A := \begin{bmatrix} 5 & -1 \\ 3 & 1 \end{bmatrix}$$

```
> eigenvals(A);
```

2, 4

```
> E:=eigenvects(A);
```

$$E := [2, 1, \{[1, 3]\}], [4, 1, \{[1, 1]\}]$$

```
> S:=transpose(matrix(2,2,[op[1](E[1][3]),op[1](E[2][3])]));
```

$$S := \begin{bmatrix} 1 & 1 \\ 3 & 1 \end{bmatrix}$$

> T:=inverse(S);

$$T := \begin{bmatrix} \frac{-1}{2} & \frac{1}{2} \\ \frac{3}{2} & \frac{-1}{2} \end{bmatrix}$$

> DIAG:=evalm(T &* A &* S);

$$DIAG := \begin{bmatrix} 2 & 0 \\ 0 & 4 \end{bmatrix}$$

=====
Number 2

> A:=matrix(2,2,[[3,-2],[4,-1]]);

$$A := \begin{bmatrix} 3 & -2 \\ 4 & -1 \end{bmatrix}$$

> eigenvals(A);

$$1 + 2I, 1 - 2I$$

> E:=eigenvects(A);

$$E := [1 + 2I, 1, \{[1, 1 - I]\}, [1 - 2I, 1, \{[1, 1 + I]\}]$$

> S:=transpose(matrix(2,2,[op[1](E[1][3]),op[1](E[2][3])]));

$$S := \begin{bmatrix} 1 & 1 \\ 1 - I & 1 + I \end{bmatrix}$$

> T:=inverse(S);

$$T := \begin{bmatrix} \frac{1}{2} - \frac{1}{2}I & \frac{1}{2}I \\ \frac{1}{2} + \frac{1}{2}I & -\frac{1}{2}I \end{bmatrix}$$

> DIAG:=evalm(T &* A &* S);

$$DIAG := \begin{bmatrix} 1 + 2I & 0 \\ 0 & 1 - 2I \end{bmatrix}$$

=====
Number 3

> A:=matrix(3,3,[[1,-1,4],[3,2,-1],[2,1,-1]]);

$$A := \begin{bmatrix} 1 & -1 & 4 \\ 3 & 2 & -1 \\ 2 & 1 & -1 \end{bmatrix}$$

> eigenvals(A);

1, 3, -2

> E:=eigenvects(A);

$E := [3, 1, \{[1, 2, 1]\}, [-2, 1, \{[-1, 1, 1]\}], [1, 1, \{[1, -4, -1]\}]$

> S:=transpose(matrix(3,3,[op[1](E[1][3]),op[1](E[2][3]),op[1](E[3][3])]));

$$S := \begin{bmatrix} 1 & -1 & 1 \\ 2 & 1 & -4 \\ 1 & 1 & -1 \end{bmatrix}$$

> T:=inverse(S);

$$T := \begin{bmatrix} \frac{1}{2} & 0 & \frac{1}{2} \\ \frac{-1}{3} & \frac{-1}{3} & 1 \\ \frac{1}{6} & \frac{-1}{3} & \frac{1}{2} \end{bmatrix}$$

> DIAG:=evalm(T &* A &* S);

$$DIAG := \begin{bmatrix} 3 & 0 & 0 \\ 0 & -2 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

=====
Number 4

> A:=matrix(2,2,[[1,-4],[4,-7]]);

$$A := \begin{bmatrix} 1 & -4 \\ 4 & -7 \end{bmatrix}$$

> eigenvals(A);

-3, -3

> E:=eigenvects(A);

$E := [-3, 2, \{[1, 1]\}]$

A is not diagonalizable.
=====

Number 5

> A:=matrix(3,3,[[1,0,0],[2,1,-2],[3,2,1]]);

$$A := \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & -2 \\ 3 & 2 & 1 \end{bmatrix}$$

> `eigenvals(A);`

$$1, 1 + 2I, 1 - 2I$$

> `E:=eigenvecs(A);`

$$E := [1 + 2I, 1, \{[0, 1, -I]\}], [1 - 2I, 1, \{[0, 1, I]\}], [1, 1, \left\{ \left[1, \frac{-3}{2}, 1 \right] \right\}]$$

> `S:=transpose(matrix(3,3,[op[1](E[1][3]),op[1](E[2][3]),op[1](E[3][3])]));`

$$S := \begin{bmatrix} 0 & 0 & 1 \\ 1 & 1 & \frac{-3}{2} \\ -I & I & 1 \end{bmatrix}$$

> `T:=inverse(S);`

$$T := \begin{bmatrix} \frac{3}{4} - \frac{1}{2}I & \frac{1}{2} & \frac{1}{2}I \\ \frac{3}{4} + \frac{1}{2}I & \frac{1}{2} & -\frac{1}{2}I \\ 1 & 0 & 0 \end{bmatrix}$$

> `DIAG:=evalm(T &* A &* S);`

$$DIAG := \begin{bmatrix} 1 + 2I & 0 & 0 \\ 0 & 1 - 2I & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

=====

Number 6

> `A:=matrix(3,3,[[1,0,0],[-4,1,0],[3,6,2]]);`

$$A := \begin{bmatrix} 1 & 0 & 0 \\ -4 & 1 & 0 \\ 3 & 6 & 2 \end{bmatrix}$$

> `eigenvals(A);`

$$1, 1, 2$$

> `E:=eigenvecs(A);`

$$E := [2, 1, \{[0, 0, 1]\}], [1, 2, \{[0, 1, -6]\}]$$

A is not diagonalizable.

=====
 Number 7

> A:=matrix(3,3,[[4,2,4],[2,1,2],[4,2,4]]);

$$A := \begin{bmatrix} 4 & 2 & 4 \\ 2 & 1 & 2 \\ 4 & 2 & 4 \end{bmatrix}$$

> eigenvals(A);

0, 0, 9

> E:=eigenvecs(A);

$$E := [9, 1, \left\{ \left[1, \frac{1}{2}, 1 \right] \right\}], [0, 2, \{[0, -2, 1], [1, -2, 0]\}]$$

> S:=transpose(matrix(3,3,[op[1](E[1][3]),op[1](E[2][3])]));

$$S := \begin{bmatrix} 1 & 0 & 1 \\ \frac{1}{2} & -2 & -2 \\ 1 & 1 & 0 \end{bmatrix}$$

> T:=inverse(S);

$$T := \begin{bmatrix} \frac{4}{9} & \frac{2}{9} & \frac{4}{9} \\ \frac{-4}{9} & \frac{-2}{9} & \frac{5}{9} \\ \frac{5}{9} & \frac{-2}{9} & \frac{-4}{9} \end{bmatrix}$$

> DIAG:=evalm(T &* A &* S);

$$DIAG := \begin{bmatrix} 9 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

=====
 Number 8

> A:=matrix(2,2,[[3,-4],[1,-1]]);

$$A := \begin{bmatrix} 3 & -4 \\ 1 & -1 \end{bmatrix}$$

> eigenvals(A);

1, 1

> E:=eigenvects(A);

$E := [1, 2, \{[2, 1]\}]$

A is not diagonalizable.

=====

Number 9

> A:=matrix(3,3,[[2,2,4],[2,-1,2],[4,2,2]]);

$$A := \begin{bmatrix} 2 & 2 & 4 \\ 2 & -1 & 2 \\ 4 & 2 & 2 \end{bmatrix}$$

> eigenvals(A);

7, -2, -2

> E:=eigenvects(A);

$E := [7, 1, \{[2, 1, 2]\}], [-2, 2, \{[1, -2, 0], [0, -2, 1]\}]$

> S:=transpose(matrix(3,3,[op[1](E[1][3]),op[1](E[2][3])]));

$$S := \begin{bmatrix} 2 & 1 & 0 \\ 1 & -2 & -2 \\ 2 & 0 & 1 \end{bmatrix}$$

> T:=inverse(S);

$$T := \begin{bmatrix} \frac{2}{9} & \frac{1}{9} & \frac{2}{9} \\ \frac{5}{9} & \frac{-2}{9} & \frac{-4}{9} \\ \frac{-4}{9} & \frac{-2}{9} & \frac{5}{9} \end{bmatrix}$$

> DIAG:=evalm(T &* A &* S);

$$DIAG := \begin{bmatrix} 7 & 0 & 0 \\ 0 & -2 & 0 \\ 0 & 0 & -2 \end{bmatrix}$$

=====
 Number 10

> A:=matrix(2,2,[[2,5],[-1,-2]]);

$$A := \begin{bmatrix} 2 & 5 \\ -1 & -2 \end{bmatrix}$$

> eigenvals(A);

$$I, -I$$

> E:=eigenvects(A);

$$E := [I, 1, \{-2 - I, 1\}], [-I, 1, \{-2 + I, 1\}]$$

> S:=transpose(matrix(2,2,[op[1](E[1][3]),op[1](E[2][3])]));

$$S := \begin{bmatrix} -2 - I & -2 + I \\ 1 & 1 \end{bmatrix}$$

> T:=inverse(S);

$$T := \begin{bmatrix} \frac{1}{2}I & \frac{1}{2} + I \\ -\frac{1}{2}I & \frac{1}{2} - I \end{bmatrix}$$

> DIAG:=evalm(T &* A &* S);

$$DIAG := \begin{bmatrix} I & 0 \\ 0 & -I \end{bmatrix}$$

=====

Example from Linear Algebra supplement

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> A:=matrix(2,2,[[1,2],[3,4]]);

$$A := \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$$

> eigenvals(A);

$$\frac{5}{2} + \frac{1}{2}\sqrt{33}, \frac{5}{2} - \frac{1}{2}\sqrt{33}$$

> E:=eigenvects(A);

$$E := \left[\frac{5}{2} + \frac{1}{2}\sqrt{33}, 1, \left\{ 1, \frac{3}{4} + \frac{1}{4}\sqrt{33} \right\} \right], \left[\frac{5}{2} - \frac{1}{2}\sqrt{33}, 1, \left\{ 1, \frac{3}{4} - \frac{1}{4}\sqrt{33} \right\} \right]$$

> S:=transpose(matrix(2,2,[op[1](E[1][3]),op[1](E[2][3])]));

$$S := \begin{bmatrix} 1 & 1 \\ \frac{3}{4} + \frac{1}{4}\sqrt{33} & \frac{3}{4} - \frac{1}{4}\sqrt{33} \end{bmatrix}$$

> T:=inverse(S);

$$T := \begin{bmatrix} \frac{1}{66}(-3 + \sqrt{33})\sqrt{33} & \frac{2}{33}\sqrt{33} \\ \frac{1}{66}(3 + \sqrt{33})\sqrt{33} & -\frac{2}{33}\sqrt{33} \end{bmatrix}$$

> DIAG:=evalm(T &* A &* S);

DIAG :=

$$\begin{bmatrix} \frac{1}{66}(-3 + \sqrt{33})\sqrt{33} + \frac{2}{11}\sqrt{33} + \left(\frac{1}{33}(-3 + \sqrt{33})\sqrt{33} + \frac{8}{33}\sqrt{33}\right)\left(\frac{3}{4} + \frac{1}{4}\sqrt{33}\right), \\ \frac{1}{66}(-3 + \sqrt{33})\sqrt{33} + \frac{2}{11}\sqrt{33} + \left(\frac{1}{33}(-3 + \sqrt{33})\sqrt{33} + \frac{8}{33}\sqrt{33}\right)\left(\frac{3}{4} - \frac{1}{4}\sqrt{33}\right) \\ \frac{1}{66}(3 + \sqrt{33})\sqrt{33} - \frac{2}{11}\sqrt{33} + \left(\frac{1}{33}(3 + \sqrt{33})\sqrt{33} - \frac{8}{33}\sqrt{33}\right)\left(\frac{3}{4} + \frac{1}{4}\sqrt{33}\right), \\ \frac{1}{66}(3 + \sqrt{33})\sqrt{33} - \frac{2}{11}\sqrt{33} + \left(\frac{1}{33}(3 + \sqrt{33})\sqrt{33} - \frac{8}{33}\sqrt{33}\right)\left(\frac{3}{4} - \frac{1}{4}\sqrt{33}\right) \end{bmatrix}$$

> DIAG[1,2]:=simplify(DIAG[1,2],'radical');

$$DIAG_{1,2} := 0$$

> DIAG[2,1]:=simplify(DIAG[2,1],'radical');

$$DIAG_{2,1} := 0$$

> DIAG[1,1]:=simplify(DIAG[1,1],'radical');

$$DIAG_{1,1} := \frac{5}{2} + \frac{1}{2}\sqrt{33}$$

> DIAG[2,2]:=simplify(DIAG[2,2],'radical');

$$DIAG_{2,2} := \frac{5}{2} - \frac{1}{2}\sqrt{33}$$

> evalm(DIAG);

$$\begin{bmatrix} \frac{5}{2} + \frac{1}{2}\sqrt{33} & 0 \\ 0 & \frac{5}{2} - \frac{1}{2}\sqrt{33} \end{bmatrix}$$

=====
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> A:=matrix(2,2,[[1,1],[4,1]]);

$$A := \begin{bmatrix} 1 & 1 \\ 4 & 1 \end{bmatrix}$$

> eigenvals(A);

-1, 3

> E:=eigenvects(A);

$$E := [3, 1, \{[1, 2]\}], [-1, 1, \{[1, -2]\}]$$

> S:=transpose(matrix(2,2,[op[1](E[1][3]),op[1](E[2][3])]));

$$S := \begin{bmatrix} 1 & 1 \\ 2 & -2 \end{bmatrix}$$

> T:=inverse(S);

$$T := \begin{bmatrix} \frac{1}{2} & \frac{1}{4} \\ \frac{1}{2} & \frac{-1}{4} \end{bmatrix}$$

> DIAG:=evalm(T &* A &* S);

$$DIAG := \begin{bmatrix} 3 & 0 \\ 0 & -1 \end{bmatrix}$$

=====

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> A:=matrix(2,2,[[1,-1],[5,-3]]);

$$A := \begin{bmatrix} 1 & -1 \\ 5 & -3 \end{bmatrix}$$

> eigenvals(A);

-1 + I, -1 - I

> E:=eigenvects(A);

$$E := [-1 + I, 1, \left\{ \left[\frac{2}{5} + \frac{1}{5}I, 1 \right] \right\}], [-1 - I, 1, \left\{ \left[\frac{2}{5} - \frac{1}{5}I, 1 \right] \right\}]$$

> S:=transpose(matrix(2,2,[op[1](E[1][3]),op[1](E[2][3])]));

$$S := \begin{bmatrix} \frac{2}{5} + \frac{1}{5}I & \frac{2}{5} - \frac{1}{5}I \\ 1 & 1 \end{bmatrix}$$

> T:=inverse(S);

$$T := \begin{bmatrix} -\frac{5}{2}I & \frac{1}{2} + I \\ \frac{5}{2}I & \frac{1}{2} - I \end{bmatrix}$$

> DIAG:=evalm(T &* A &* S);

$$DIAG := \begin{bmatrix} -1 + I & 0 \\ 0 & -1 - I \end{bmatrix}$$

=====
Page 40

> A:=matrix(2,2,[[3,2],[2,5]]);

$$A := \begin{bmatrix} 3 & 2 \\ 2 & 5 \end{bmatrix}$$

> eigenvals(A);

$$4 + \sqrt{5}, 4 - \sqrt{5}$$

> E:=eigenvects(A);

$$E := [4 + \sqrt{5}, 1, \left\{ \left[1, \frac{1}{2} + \frac{1}{2}\sqrt{5} \right] \right\}, [4 - \sqrt{5}, 1, \left\{ \left[1, \frac{1}{2} - \frac{1}{2}\sqrt{5} \right] \right\}]]$$

> S:=transpose(matrix(2,2,[op[1](E[1][3]),op[1](E[2][3])]));

$$S := \begin{bmatrix} 1 & 1 \\ \frac{1}{2} + \frac{1}{2}\sqrt{5} & \frac{1}{2} - \frac{1}{2}\sqrt{5} \end{bmatrix}$$

> T:=inverse(S);

$$T := \begin{bmatrix} \frac{1}{10}(\sqrt{5}-1)\sqrt{5} & \frac{1}{5}\sqrt{5} \\ \frac{1}{10}(\sqrt{5}+1)\sqrt{5} & -\frac{1}{5}\sqrt{5} \end{bmatrix}$$

> `DIAG:=evalm(T &* A &* S);`

$$DIAG := \begin{bmatrix} \frac{3}{10}(\sqrt{5}-1)\sqrt{5} + \frac{2}{5}\sqrt{5} + \left(\frac{1}{5}(\sqrt{5}-1)\sqrt{5} + \sqrt{5}\right)\left(\frac{1}{2} + \frac{1}{2}\sqrt{5}\right), \\ \frac{3}{10}(\sqrt{5}-1)\sqrt{5} + \frac{2}{5}\sqrt{5} + \left(\frac{1}{5}(\sqrt{5}-1)\sqrt{5} + \sqrt{5}\right)\left(\frac{1}{2} - \frac{1}{2}\sqrt{5}\right) \\ \frac{3}{10}(\sqrt{5}+1)\sqrt{5} - \frac{2}{5}\sqrt{5} + \left(\frac{1}{5}(\sqrt{5}+1)\sqrt{5} - \sqrt{5}\right)\left(\frac{1}{2} + \frac{1}{2}\sqrt{5}\right), \\ \frac{3}{10}(\sqrt{5}+1)\sqrt{5} - \frac{2}{5}\sqrt{5} + \left(\frac{1}{5}(\sqrt{5}+1)\sqrt{5} - \sqrt{5}\right)\left(\frac{1}{2} - \frac{1}{2}\sqrt{5}\right) \end{bmatrix}$$

> `DIAG[1,2]:=simplify(DIAG[1,2], 'radical');`

$$DIAG_{1,2} := 0$$

> `DIAG[2,1]:=simplify(DIAG[2,1], 'radical');`

$$DIAG_{2,1} := 0$$

> `DIAG[1,1]:=simplify(DIAG[1,1], 'radical');`

$$DIAG_{1,1} := 4 + \sqrt{5}$$

> `DIAG[2,2]:=simplify(DIAG[2,2], 'radical');`

$$DIAG_{2,2} := 4 - \sqrt{5}$$

> `evalm(DIAG);`

$$\begin{bmatrix} 4 + \sqrt{5} & 0 \\ 0 & 4 - \sqrt{5} \end{bmatrix}$$

=====
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> `A:=matrix(3,3,[[1,2,3],[2,4,5],[3,5,6]]);`

$$A := \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 5 \\ 3 & 5 & 6 \end{bmatrix}$$

> `eigenvals(A);`

$$\begin{aligned} & \frac{1}{6}\%1^{1/3} + \frac{266}{3}\frac{1}{\%1^{1/3}} + \frac{11}{3}, -\frac{1}{12}\%1^{1/3} - \frac{133}{3}\frac{1}{\%1^{1/3}} + \frac{11}{3} + \frac{1}{2}I\sqrt{3}\left(\frac{1}{6}\%1^{1/3} - \frac{266}{3}\frac{1}{\%1^{1/3}}\right), \\ & -\frac{1}{12}\%1^{1/3} - \frac{133}{3}\frac{1}{\%1^{1/3}} + \frac{11}{3} - \frac{1}{2}I\sqrt{3}\left(\frac{1}{6}\%1^{1/3} - \frac{266}{3}\frac{1}{\%1^{1/3}}\right) \\ & \%1 := 12124 + 1092I\sqrt{3} \end{aligned}$$

```

> Digits:=30: E:=evalf(eigenvects(A));

E := [11.3448142827620776880944385821, 1., {[
.4450418679126288085778051286 - .1 10-29 I,
.8019377358048382524722046393 + .1 10-29 I, 1.]}, [
-.515729471589257140261003659053 + .173 10-28 I, 1., {[
-1.24697960371746706105000976796 + .82 10-28 I,
-.554958132087371191422194870949 - .45 10-28 I, 1.]}, [
.170915188827179452166565077013 - .173 10-28 I, 1., {[
1.80193773580483825247220463908 - .73 10-28 I,
-2.24697960371746706105000976796 + .40 10-28 I, 1.]}]

> S:=transpose(matrix(3,3,[op[1](E[1][3]),op[1](E[2][3]),op[1](E[3][3])]));

S :=
[.4450418679126288085778051286 - .1 10-29 I,
-1.24697960371746706105000976796 + .82 10-28 I,
1.80193773580483825247220463908 - .73 10-28 I]
[.8019377358048382524722046393 + .1 10-29 I,
-.554958132087371191422194870949 - .45 10-28 I,
-2.24697960371746706105000976796 + .40 10-28 I]
[1., 1., 1.]

> T:=inverse(S);

T :=
[.241717353090013695661116413858 + .924701916106689405568733042448 10-31 I,
.435559619931757901931744915291 - .955591089551671656910553261515 10-31 I,
.543133962257834036067457805539 - .158362918171360409833645202061 10-30 I]
[-.435559619931757901931744915322 - .164758694624734042628803732469 10-28 I,
-.193842266841744206270628501497 + .473743586280121820533642912856 10-30 I,
.349291695416089829796829304093 + .671082150904024476477303479478 10-29 I]
[.193842266841744206270628501464 + .163833992708627353223234999426 10-28 I,
-.241717353090013695661116413794 - .378184477324954654842587586705 10-30 I,
.107574342326076134135712890365 - .655245859086888435493938959268 10-29 I]

> DIAG:=evalm(T &* A &* S);

DIAG :=
[11.3448142827620776880944385820 + .106 10-56 I,
.43 10-27 + .2616911043511701590039045628 10-29 I,
.40 10-27 - .2491578125297820801817569739 10-29 I]
[-.1377 10-26 - .286689924251009826260632304766 10-29 I,
-.515729471589257140261003659068 + .18 10-57 I,
.5 10-29 - .165084218747021791981824302596 10-28 I]
[.16291 10-26 + .486689924251009826260632304676 10-29 I,
-.33 10-29 + .183830889564882984099609543718 10-28 I,
.170915188827179452166565077002 - .90 10-57 I]

```

The imaginary parts here are quite small. They are due to roundoff in the calculation. We know for a symmetric matrix we have real eigenvalues and real eigenvectors. So the imaginary parts here are bogus. We can get rid of them by taking the real part.

```
> DIAG:=evalm(Re(DIAG));
```

$$DIAG := \begin{bmatrix} 11.3448142827620776880944385820, .43 \cdot 10^{-27}, .40 \cdot 10^{-27} \\ -.1377 \cdot 10^{-26}, -.515729471589257140261003659068, .5 \cdot 10^{-29} \\ .16291 \cdot 10^{-26}, -.33 \cdot 10^{-29}, .170915188827179452166565077002 \end{bmatrix}$$

We still do not have the expected diagonal matrix. The small off-diagonal terms here are in fact also due to roundoff. This can be seen by doing the calculations with more significant digits (for example 60). In this case the off-diagonal terms will be much smaller.

=====
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```
> A:=matrix(3,3,[[3,2,4],[2,0,2],[4,2,3]]);
```

$$A := \begin{bmatrix} 3 & 2 & 4 \\ 2 & 0 & 2 \\ 4 & 2 & 3 \end{bmatrix}$$

```
> eigenvals(A);
```

8, -1, -1

```
> E:=eigenvecs(A);
```

$$E := [-1, 2, \{[1, -2, 0], [0, -2, 1]\}], [8, 1, \{[2, 1, 2]\}]$$

```
> S:=transpose(matrix(3,3,[op[1](E[1][3]),op[1](E[2][3])])));
```

$$S := \begin{bmatrix} 0 & 1 & 2 \\ -2 & -2 & 1 \\ 1 & 0 & 2 \end{bmatrix}$$

```
> T:=inverse(S);
```

$$T := \begin{bmatrix} \frac{-4}{9} & \frac{-2}{9} & \frac{5}{9} \\ \frac{5}{9} & \frac{-2}{9} & \frac{-4}{9} \\ \frac{2}{9} & \frac{1}{9} & \frac{2}{9} \end{bmatrix}$$

```
> DIAG:=evalm(T &* A &* S);
```

$$DIAG := \begin{bmatrix} -1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 8 \end{bmatrix}$$