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The dimensionality of the vector space is 3. Since B could only have eigenvalues b or $-b$, it is also degenerate. However, combined w/ the eigenvalues a & $-a$ from A, these could form a complete basis.

$$AB = \begin{pmatrix} ab & 0 & 0 \\ 0 & 0 & iab \\ 0 & -iab & 0 \end{pmatrix}, \quad BA = \begin{pmatrix} ab & 0 & 0 \\ 0 & 0 & iab \\ 0 & -iab & 0 \end{pmatrix}$$

$$\text{So } [A, B] = 0$$

We require eigenvectors $\begin{bmatrix} x \\ y \\ z \end{bmatrix}$ s.t.

$$A \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \lambda_a \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad \text{and} \quad B \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \lambda_b \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

so

$$\begin{pmatrix} b & 0 & 0 \\ 0 & 0 & -ib \\ 0 & ib & 0 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} \Rightarrow \begin{cases} bx = \lambda_b x \\ -ibz = \lambda_b y \\ iby = \lambda_b z \end{cases} \Rightarrow \lambda_b = \pm b, \quad y = \pm iz \Rightarrow \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} x \\ \pm iz \\ z \end{bmatrix}$$

The easy choices are $\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \frac{1}{\sqrt{2}} \begin{bmatrix} 0 \\ -i \\ 1 \end{bmatrix}, \frac{1}{\sqrt{2}} \begin{bmatrix} 0 \\ i \\ 1 \end{bmatrix}$

as a check

$$A \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = a \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \quad A \frac{1}{\sqrt{2}} \begin{bmatrix} 0 \\ -i \\ 1 \end{bmatrix} = \frac{-a}{\sqrt{2}} \begin{bmatrix} 0 \\ -i \\ 1 \end{bmatrix}, \quad A \frac{1}{\sqrt{2}} \begin{bmatrix} 0 \\ i \\ 1 \end{bmatrix} = \frac{-a}{\sqrt{2}} \begin{bmatrix} 0 \\ i \\ 1 \end{bmatrix}$$

$$B \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = b \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \quad B \frac{1}{\sqrt{2}} \begin{bmatrix} 0 \\ -i \\ 1 \end{bmatrix} = \frac{1}{\sqrt{2}} \begin{bmatrix} 0 \\ -ib \\ -i^2 b \end{bmatrix} = \frac{b}{\sqrt{2}} \begin{bmatrix} 0 \\ -i \\ 1 \end{bmatrix}, \quad B \frac{1}{\sqrt{2}} \begin{bmatrix} 0 \\ i \\ 1 \end{bmatrix} = \frac{1}{\sqrt{2}} \begin{bmatrix} 0 \\ ib \\ i^2 b \end{bmatrix} = \frac{-b}{\sqrt{2}} \begin{bmatrix} 0 \\ i \\ 1 \end{bmatrix}$$

So the eigenvectors are $|a, b\rangle = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, | -a, b\rangle = \frac{1}{\sqrt{2}} \begin{bmatrix} 0 \\ -i \\ 1 \end{bmatrix}$

$$| -a, -b\rangle = \frac{1}{\sqrt{2}} \begin{bmatrix} 0 \\ i \\ 1 \end{bmatrix}$$