

1. We have

$$\begin{aligned} \mathbf{x}_1^* \mathbf{x}_1 &= 1 & \mathbf{x}_1^* \mathbf{x}_2 &= 0 & \mathbf{x}_1^* \mathbf{x}_3 &= 0 \\ \mathbf{x}_2^* \mathbf{x}_1 &= 0 & \mathbf{x}_2^* \mathbf{x}_2 &= 1 & \mathbf{x}_2^* \mathbf{x}_3 &= 0 \\ \mathbf{x}_3^* \mathbf{x}_1 &= 0 & \mathbf{x}_3^* \mathbf{x}_2 &= 0 & \mathbf{x}_3^* \mathbf{x}_3 &= 1 \end{aligned}$$

i.e. we have an orthonormal basis. We find

$$\mathbf{x}_1 \mathbf{x}_1^* + \mathbf{x}_2 \mathbf{x}_2^* + \mathbf{x}_3 \mathbf{x}_3^* = \begin{pmatrix} \frac{1}{4} & \sqrt{\frac{3}{32}} & \sqrt{\frac{3}{32}} \\ \sqrt{\frac{3}{32}} & \frac{3}{8} & \frac{3}{8} \\ \sqrt{\frac{3}{32}} & \frac{3}{8} & \frac{3}{8} \end{pmatrix} + \begin{pmatrix} \frac{3}{4} & -\sqrt{\frac{3}{32}} & -\sqrt{\frac{3}{32}} \\ -\sqrt{\frac{3}{32}} & \frac{1}{8} & \frac{1}{8} \\ -\sqrt{\frac{3}{32}} & \frac{1}{8} & \frac{1}{8} \end{pmatrix} + \begin{pmatrix} 0 & 0 & 0 \\ 0 & \frac{1}{2} & -\frac{1}{2} \\ 0 & -\frac{1}{2} & \frac{1}{2} \end{pmatrix} = I_3.$$

2. We have

$$\begin{aligned} \mathbf{x}_1^* \mathbf{x}_1 &= 1 & \mathbf{x}_1^* \mathbf{x}_2 &= 0 & \mathbf{x}_1^* \mathbf{x}_3 &= 0 \\ \mathbf{x}_2^* \mathbf{x}_1 &= 0 & \mathbf{x}_2^* \mathbf{x}_2 &= 1 & \mathbf{x}_2^* \mathbf{x}_3 &= 0 \\ \mathbf{x}_3^* \mathbf{x}_1 &= 0 & \mathbf{x}_3^* \mathbf{x}_2 &= 0 & \mathbf{x}_3^* \mathbf{x}_3 &= 1 \end{aligned}$$

i.e. we have an orthonormal basis. We find

$$\mathbf{x}_1 \mathbf{x}_1^* + \mathbf{x}_2 \mathbf{x}_2^* + \mathbf{x}_3 \mathbf{x}_3^* = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix} + \begin{pmatrix} \cos^2 \theta & 0 & \cos \theta \sin \theta \\ 0 & 0 & 0 \\ \cos \theta \sin \theta & 0 & \sin^2 \theta \end{pmatrix} + \begin{pmatrix} \sin^2 \theta & 0 & -\cos \theta \sin \theta \\ 0 & 0 & 0 \\ -\cos \theta \sin \theta & 0 & \cos^2 \theta \end{pmatrix} = I_3.$$

3. We have

$$\lambda_1 = \hbar\omega, \quad \mathbf{x}_1 = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ i \end{pmatrix}, \quad \lambda_2 = -\hbar\omega, \quad \mathbf{x}_2 = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ -i \end{pmatrix}.$$

Thus we find

$$\begin{aligned} e^{-it\lambda_1/\hbar} \mathbf{x}_1 \mathbf{x}_1^* + e^{-it\lambda_2/\hbar} \mathbf{x}_2 \mathbf{x}_2^* &= \frac{e^{-it\omega}}{2} \begin{pmatrix} 1 & -i \\ i & 1 \end{pmatrix} + \frac{e^{it\omega}}{2} \begin{pmatrix} 1 & i \\ -i & 1 \end{pmatrix} \\ &= \begin{pmatrix} \frac{e^{-it\omega} + e^{it\omega}}{2} & i \frac{-e^{-it\omega} + e^{it\omega}}{2} \\ i \frac{e^{-it\omega} - e^{it\omega}}{2} & \frac{e^{-it\omega} + e^{it\omega}}{2} \end{pmatrix} \\ &= \begin{pmatrix} \cos \omega t & -\sin \omega t \\ \sin \omega t & \cos \omega t \end{pmatrix}. \end{aligned}$$

4. The solution is given by

$$\boldsymbol{\psi}(t) = e^{-i \left[\hbar\omega \begin{pmatrix} 0 & -i \\ i & 0 \end{pmatrix} \right] t/\hbar} \boldsymbol{\psi}(0) = e^{-i\omega t} \begin{pmatrix} 0 & -i \\ i & 0 \end{pmatrix} \boldsymbol{\psi}(0).$$

Let

$$A := -i\omega t \begin{pmatrix} 0 & -i \\ i & 0 \end{pmatrix}.$$

We have

$$e^A = \sum_{j=0}^{\infty} \frac{A^j}{j!}$$

where

$$A^0 = I_2, \quad A^1 = A, \quad A^2 = (-i\omega t)^2 I_2.$$

Suppose $A^{2k} = (-i\omega t)^{2k} I_2$ (which is clearly true for $k = 0$ and $k = 1$). It follows that

$$A^{2(k+1)} = A^{2k+2} = A^{2k} A^2 = (-i\omega t)^{2k} I_2 (-i\omega t)^2 I_2 = (-i\omega t)^{2(k+1)} I_2.$$

Thus $A^{2k} = (-i\omega t)^{2k} I_2$ for $k = 0, 1, \dots$ by induction. Also $A^{2k+1} = A A^{2k} = (-i\omega t)^{2k} A$ for $k = 0, 1, \dots$. It follows that (splitting the sum over even and odd powers)

$$\begin{aligned} e^A &= \sum_{j=0}^{\infty} \frac{A^j}{j!} = \sum_{k=0}^{\infty} \frac{A^{2k}}{(2k)!} + \sum_{k=0}^{\infty} \frac{A^{2k+1}}{(2k+1)!} \\ &= \sum_{k=0}^{\infty} \left(\frac{(-i\omega t)^{2k}}{(2k)!} I_2 \right) + \sum_{k=0}^{\infty} \left(\frac{(-i\omega t)^{2k}}{(2k+1)!} A \right) = \left(\sum_{k=0}^{\infty} \frac{(-i\omega t)^{2k}}{(2k)!} \right) I_2 + \left(\sum_{k=0}^{\infty} \frac{(-i\omega t)^{2k}}{(2k+1)!} \right) A \\ &= \left(\sum_{k=0}^{\infty} \frac{(-i\omega t)^{2k}}{(2k)!} \right) \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} + \left(\sum_{k=0}^{\infty} \frac{(-i\omega t)^{2k+1}}{(2k+1)!} \right) \begin{pmatrix} 0 & -i \\ i & 0 \end{pmatrix} \\ &= \left(\sum_{k=0}^{\infty} \frac{(-1)^k (\omega t)^{2k}}{(2k)!} \right) \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} - i \left(\sum_{k=0}^{\infty} \frac{(-1)^k (\omega t)^{2k+1}}{(2k+1)!} \right) \begin{pmatrix} 0 & -i \\ i & 0 \end{pmatrix} \\ &= \cos \omega t \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} + \sin \omega t \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} \\ &= \begin{pmatrix} \cos \omega t & -\sin \omega t \\ \sin \omega t & \cos \omega t \end{pmatrix}. \end{aligned}$$

where we used $(-i)^{2k} = (-1)^k$. Consequently

$$\psi(t) = \begin{pmatrix} \cos \omega t & -\sin \omega t \\ \sin \omega t & \cos \omega t \end{pmatrix} \psi(0).$$