12.267

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Question:

Two matrices A and B are said to be similar if

$$\mathbf{B} = \mathbf{P}^{-1} \mathbf{A} \mathbf{P}$$

for some invertible matrix **P**. Which of the following statements is NOT TRUE?

- 1) $\det \mathbf{A} = \det \mathbf{B}$
- 2) Trace of A = Trace of B
- 3) A and B have the same eigenvectors
- 4) A and B have the same eigenvalues

Solution:

Let A and B be similar matrices, such that

$$\mathbf{B} = \mathbf{P}^{-1} \mathbf{A} \mathbf{P} \tag{1}$$

for an invertible matrix P.

For the determinant in 1).

$$|\mathbf{B}| = |\mathbf{P}^{-1}\mathbf{A}\mathbf{P}|$$
(2)
= $|\mathbf{P}^{-1}||\mathbf{A}||\mathbf{P}|$ (3)

$$= |\mathbf{P}^{-1}| |\mathbf{A}| |\mathbf{P}| \tag{3}$$

$$= \frac{1}{|\mathbf{P}|} |\mathbf{A}| |\mathbf{P}| = |\mathbf{A}| \tag{4}$$

The statement is true.

For the trace in 2),

The cyclic property of trace of matrices states

$$Tr(XYZ) = Tr(ZXY)$$
 (5)

Using (5)

$$\operatorname{Tr}(\mathbf{B}) = \operatorname{Tr}(\mathbf{P}^{-1}\mathbf{A}\mathbf{P}) \tag{6}$$

$$= \operatorname{Tr}\left(\mathbf{APP}^{-1}\right) = \operatorname{Tr}\left(\mathbf{A}\right) \tag{7}$$

The statement is true.

For the eigenvalues in 4), we examine the characteristic polynomial.

$$|\mathbf{B} - \lambda \mathbf{I}| = |\mathbf{P}^{-1} \mathbf{A} \mathbf{P} - \lambda \mathbf{I}| \tag{8}$$

$$= \left| \mathbf{P}^{-1} \mathbf{A} \mathbf{P} - \lambda \mathbf{P}^{-1} \mathbf{I} \mathbf{P} \right| \tag{9}$$

$$= |\mathbf{P}^{-1} (\mathbf{A} - \lambda \mathbf{I}) \mathbf{P}| \tag{10}$$

$$= \left| \mathbf{P}^{-1} \right| \left| \mathbf{A} - \lambda \mathbf{I} \right| \left| \mathbf{P} \right| \tag{11}$$

$$= |\mathbf{A} - \lambda \mathbf{I}| \tag{12}$$

Since the characteristic polynomials are identical, the eigenvalues are the same. The statement is true.

For the eigenvectors in 3), let \mathbf{v} be an eigenvector of \mathbf{A} with eigenvalue λ , so that

$$\mathbf{A}\mathbf{v} = \lambda \mathbf{v} \tag{13}$$

$$\mathbf{B}\left(\mathbf{P}^{-1}\mathbf{v}\right) = \left(\mathbf{P}^{-1}\mathbf{A}\mathbf{P}\right)\left(\mathbf{P}^{-1}\mathbf{v}\right) \tag{14}$$

$$= \mathbf{P}^{-1} \mathbf{A} \left(\mathbf{P} \mathbf{P}^{-1} \right) \mathbf{v} \tag{15}$$

$$= \mathbf{P}^{-1} \mathbf{A} \mathbf{v} = \mathbf{P}^{-1} (\lambda \mathbf{v}) \tag{16}$$

$$= \lambda \left(\mathbf{P}^{-1} \mathbf{v} \right) \tag{17}$$

This shows that if \mathbf{v} is an eigenvector of \mathbf{A} , then $\mathbf{P}^{-1}\mathbf{v}$ is the eigenvector of \mathbf{B} for the same eigenvalue. Since $\mathbf{v} \neq \mathbf{P}^{-1}\mathbf{v}$ in general, the eigenvectors are not the same. The statement is not true.

Example: Let

$$\mathbf{A} = \begin{pmatrix} 1 & 1 \\ 0 & 2 \end{pmatrix}, \quad \mathbf{P} = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} \implies \mathbf{P}^{-1} = \begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix} \tag{18}$$

The matrix **A** has an eigenvalue $\lambda = 2$ with corresponding eigenvector

$$\mathbf{v} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \tag{19}$$

The similar matrix B is

$$\mathbf{B} = \mathbf{P}^{-1} \mathbf{A} \mathbf{P} = \begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 0 & 2 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix}$$
 (20)

The corresponding eigenvector of **B** for the eigenvalue $\lambda = 2$ is

$$\mathbf{w} = \mathbf{P}^{-1}\mathbf{v} \tag{21}$$

$$\mathbf{w} = \begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \end{pmatrix} \tag{22}$$

Clearly, $\mathbf{v} \neq \mathbf{w}$.

The statement that is NOT TRUE is 3) A and B have the same eigenvectors.