Module G: Geometry of Linear Maps

How can we understand linear maps geometrically?

At the end of this module, students will be able to...

G1. **Row operations.** ... represent a row operation as matrix multiplication, and compute how the operation affects the determinant.

G2. **Determinants.** ... compute the determinant of a square matrix.

G3. **Eigenvalues.** ... find the eigenvalues of a 2×2 matrix.

G4. **Eigenvectors.** ... find a basis for the eigenspace of a square matrix associated with a given eigenvalue.

Readiness Assurance Outcomes

Before beginning this module, each student should be able to...

- Calculate the area of a parallelogram.
- Find the matrix corresponding to a linear transformation of Euclidean spaces **A1**.
- Recall and use the definition of a linear transformation **A2**.
- Find all roots of quadratic polynomials (including complex ones), and be able to use the rational root theorem to find all rational roots of a higher degree polynomial.
- Interpret the statement "A is an invertible matrix" in many equivalent ways in different contexts.

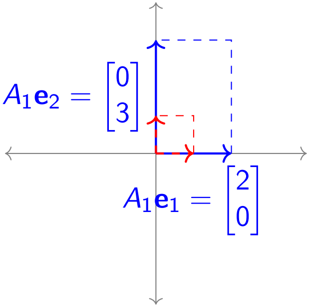
The following resources will help you prepare for this module.

- Finding the area of a parallelogram (Khan Academy): `http://bit.ly/2BO5iWx`
- Factoring quadratics (Khan Academy): `http://bit.ly/1XjfbV2`
- Finding complex roots of quadratics (Khan Academy): `http://bit.ly/1HH3yAA`

Module G Section 1

Activity G.1.1 *(∼5 min)*

The image below illustrates how the linear transformation $T_1 : \mathbb{R}^2 \to \mathbb{R}^2$ given by the standard matrix $A_1 = \begin{bmatrix} 2 & 0 \\ 0 & 3 \end{bmatrix}$ transforms the unit square.

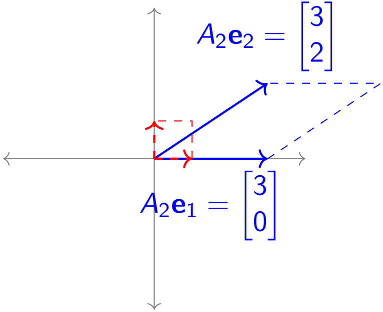


(a) What is the area of the transformed unit square?

(b) Find two vectors that were stretched/compressed by the transformation (not sheared), and compute how much those vectors were stretched/compressed.

Activity G.1.2 *(∼5 min)*

The image below illustrates how the linear transformation $T_2 : \mathbb{R}^2 \to \mathbb{R}^2$ given by the standard matrix $A_2 = \begin{bmatrix} 3 & 3 \\ 0 & 2 \end{bmatrix}$. transforms the unit square.

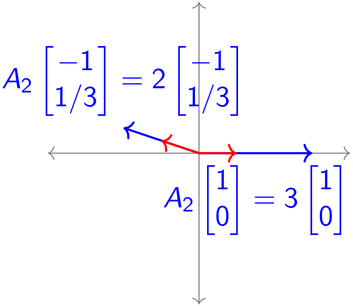


(a) What is the area of the transformed unit square?

(b) Find at least one vector that was stretched/compressed by the transformation (not sheared), and compute how much those vectors were stretched/compressed.

Observation G.1.3

It's possible to find two non-parallel vectors that are stretched by the transformation given by A_2:



The process for finding such vectors will be covered later in this module.

Activity G.1.4 *(∼5 min)*

Consider the linear transformation given by the standard matrix $A_3 = \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix}$.

(a) Sketch the transformation of the unit square (the parallelogram given by the columns of the standard matrix).

(b) Compute the area of the transformed unit square.

Activity G.1.5 *(∼5 min)*

Consider the linear transformation given by the standard matrix $A_4 = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$.

(a) Sketch the transformation of the unit square.

(b) Compute the area of the transformed unit square.

Activity G.1.6 *(∼5 min)*

Consider the linear transformation given by the standard matrix $A_5 = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix}$.

(a) Sketch the transformation of the unit square.

(b) Compute the area of the transformed unit square.

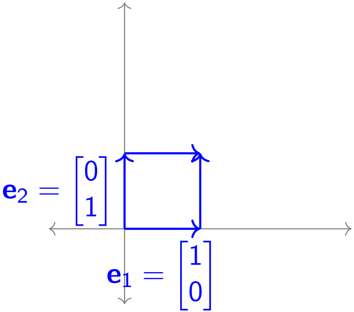
Remark G.1.7

The area of the transformed unit square measures the factor by which all areas are transformed by a linear transformation.

We will define the **determinant** of a square matrix A, or $\det(A)$ for short, to be this factor. But what properties must this function satisfy?

Activity G.1.8 *(∼2 min)*

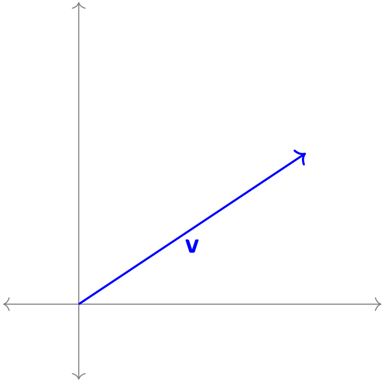
The transformation of the unit square by the standard matrix $[\mathbf{e}_1 \ \ \mathbf{e}_2] = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I$ is illustrated below. What is $\det([\mathbf{e}_1 \ \ \mathbf{e}_2]) = \det(I)$, that is, by what factor has the area of the unit square been scaled?



a) 0
b) 1
c) 2
d) Cannot be determined

Activity G.1.9 *(∼2 min)*

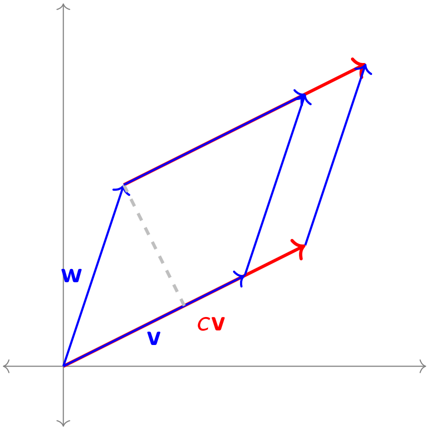
The transformation of the unit square by the standard matrix $[\mathbf{v}\ \mathbf{v}]$ is illustrated below: both $T(\mathbf{e}_1) = T(\mathbf{e}_2) = \mathbf{v}$. What is $\det([\mathbf{v}\ \mathbf{v}])$, that is, by what factor has area been scaled?



a) 0
b) 1
c) 2
d) Cannot be determined

Activity G.1.10 (~5 min)

The transformations of the unit square by the standard matrices $[\mathbf{v}\ \ \mathbf{w}]$ and $[c\mathbf{v}\ \ \mathbf{w}]$ are illustrated below. How are $\det([\mathbf{v}\ \ \mathbf{w}])$ and $\det([c\mathbf{v}\ \ \mathbf{w}])$ related?



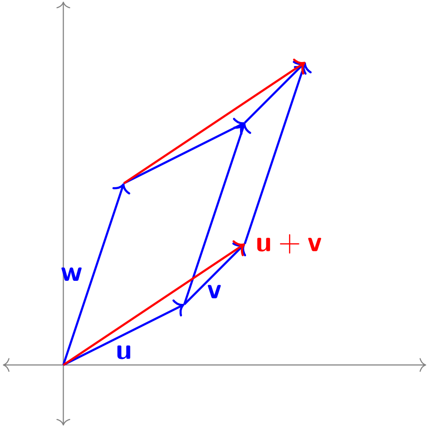
a) $\det([\mathbf{v}\ \ \mathbf{w}]) = \det([c\mathbf{v}\ \ \mathbf{w}])$

b) $c + \det([\mathbf{v}\ \ \mathbf{w}]) = \det([c\mathbf{v}\ \ \mathbf{w}])$

c) $c\det([\mathbf{v}\ \ \mathbf{w}]) = \det([c\mathbf{v}\ \ \mathbf{w}])$

Activity G.1.11 *(∼5 min)*

The transformations of unit squares by the standard matrices $[\mathbf{u}\ \ \mathbf{w}]$, $[\mathbf{v}\ \ \mathbf{w}]$ and $[\mathbf{u}+\mathbf{v}\ \ \mathbf{w}]$ are illustrated below. How is $\det([\mathbf{u}+\mathbf{v}\ \ \mathbf{w}])$ related to $\det([\mathbf{u}\ \ \mathbf{w}])$ and $\det([\mathbf{v}\ \ \mathbf{w}])$?



a) $\det([\mathbf{u}\ \ \mathbf{w}]) = \det([\mathbf{v}\ \ \mathbf{w}]) = \det([\mathbf{u}+\mathbf{v}\ \ \mathbf{w}])$
b) $\det([\mathbf{u}\ \ \mathbf{w}]) + \det([\mathbf{v}\ \ \mathbf{w}]) = \det([\mathbf{u}+\mathbf{v}\ \ \mathbf{w}])$
c) $\det([\mathbf{u}\ \ \mathbf{w}])\det([\mathbf{v}\ \ \mathbf{w}]) = \det([\mathbf{u}+\mathbf{v}\ \ \mathbf{w}])$

Definition G.1.12

The **determinant** is the unique function $\det : \mathbb{R}^{n\times n} \to \mathbb{R}$ satisfying the following three properties:

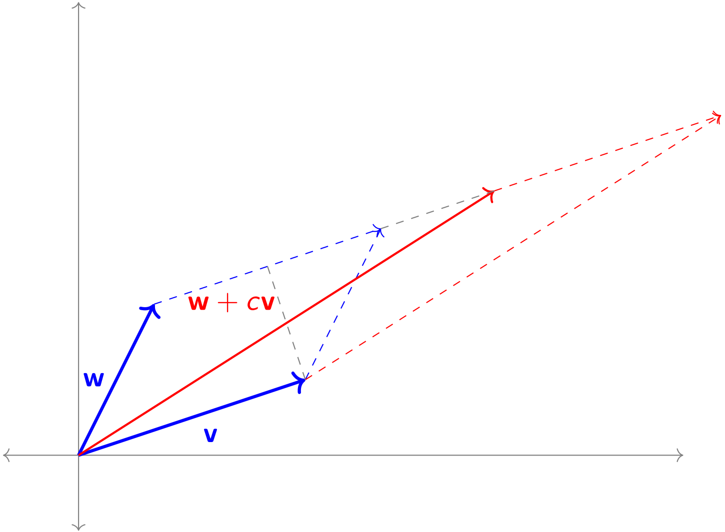
P1: $\det(I) = 1$

P2: $\det([\mathbf{v}_1 \ \ \mathbf{v}_2 \ \ \cdots \ \ \mathbf{v}_n]) = 0$ whenever two columns of the matrix are identical.

P3: $\det[\cdots \ \ c\mathbf{v} + d\mathbf{w} \ \ \cdots] = c\det[\cdots \ \ \mathbf{v} \ \ \cdots] + d\det[\cdots \ \ \mathbf{w} \ \ \cdots]$, assuming all other columns are equal.

Observation G.1.13

What happens if we had a multiple of one column to another?



The base of both parallelograms is **v**, while the height has not changed. Thus

$$\det([\mathbf{v} \quad \mathbf{w}+c\mathbf{v}]) = \det([\mathbf{v} \quad \mathbf{w}])$$

Observation G.1.14

Swapping columns can be obtained from a sequence of adding column multiples.

$$\begin{aligned}
\det([\mathbf{v} \quad \mathbf{w}]) &= \det([\mathbf{v}+\mathbf{w} \quad \mathbf{w}]) \\
&= \det([\mathbf{v}+\mathbf{w} \quad \mathbf{w}-(\mathbf{v}+\mathbf{w})]) \\
&= \det([\mathbf{v}+\mathbf{w} \quad -\mathbf{v}]) \\
&= \det([\mathbf{v}+\mathbf{w}-\mathbf{v} \quad -\mathbf{v}]) \\
&= \det([\mathbf{w} \quad -\mathbf{v}]) \\
&= -\det([\mathbf{w} \quad \mathbf{v}])
\end{aligned}$$

So swapping two columns results in a negation of the determinant. Therefore, determinants represent a *signed* area, since they are not always positive.

Fact G.1.15

We've shown that the column versions of the three row-reducing operations a matrix may be used to simplify a determinant:

(a) Multiplying a column by a scalar multiplies the determinant by that scalar:

$$c\det([\cdots \quad \mathbf{v} \quad \cdots]) = \det([\cdots \quad c\mathbf{v} \quad \cdots])$$

(b) Swapping two columns changes the sign of the determinant:

$$\det([\cdots \quad \mathbf{v} \quad \cdots \quad \mathbf{w} \quad \cdots]) = -\det([\cdots \quad \mathbf{w} \quad \cdots \quad \mathbf{v} \quad \cdots])$$

(c) Adding a multiple of a column to another column does not change the determinant:

$$\det([\cdots \quad \mathbf{v} \quad \cdots \quad \mathbf{w} \quad \cdots]) = \det([\cdots \quad \mathbf{v}+c\mathbf{w} \quad \cdots \quad \mathbf{w} \quad \cdots])$$

Activity G.1.16 *(∼5 min)*

The transformation given by the standard matrix A scales areas by 4, and the transformation given by the standard matrix B scales areas by 3. How must the transformation given by the standard matrix AB scale areas?

(a) 1

(b) 7

(c) 12

(d) Cannot be determined

Fact G.1.17

Since the transformation given by the standard matrix AB is obtained by applying the transformations given by A and B, it follows that

$$\det(AB) = \det(A)\det(B)$$

Module G Section 2

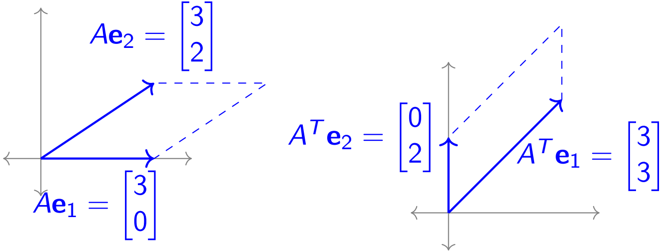
Definition G.2.1

The **transpose** of a matrix is given by rewriting its columns as rows and vice versa:

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}^T = \begin{bmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 6 \end{bmatrix}$$

Fact G.2.2

It is possible to prove that the determinant of a matrix and its transpose are the same. For example, let $A = \begin{bmatrix} 3 & 3 \\ 0 & 2 \end{bmatrix}$, so $A^T = \begin{bmatrix} 3 & 0 \\ 3 & 2 \end{bmatrix}$; both matrices scale the unit square by 6, even though the parallelograms are not congruent.



Fact G.2.3

We previously figured out that column operations can be used to simplify determinants; since $\det(A) = \det(A^T)$, we can also use row operations:

1. Multiplying rows by scalars: $\det \begin{bmatrix} \vdots \\ cR \\ \vdots \end{bmatrix} = c \det \begin{bmatrix} \vdots \\ R \\ \vdots \end{bmatrix}$
2. Swapping two rows: $\det \begin{bmatrix} \vdots \\ R \\ \vdots \\ S \\ \vdots \end{bmatrix} = -\det \begin{bmatrix} \vdots \\ S \\ \vdots \\ R \\ \vdots \end{bmatrix}$
3. Adding multiples of rows to other rows: $\det \begin{bmatrix} \vdots \\ R \\ \vdots \\ S \\ \vdots \end{bmatrix} = \det \begin{bmatrix} \vdots \\ R + cS \\ \vdots \\ S \\ \vdots \end{bmatrix}$

Activity G.2.4 *($\sim$10 min)*

Compute the determinant of $\begin{bmatrix} 2 & 4 \\ 2 & 3 \end{bmatrix}$ by row reducing it to a nicer matrix.

For example, $\det \begin{bmatrix} 2 & 4 \\ 2 & 3 \end{bmatrix} = 2 \det \begin{bmatrix} 1 & 2 \\ 2 & 3 \end{bmatrix}$.

Fact G.2.5

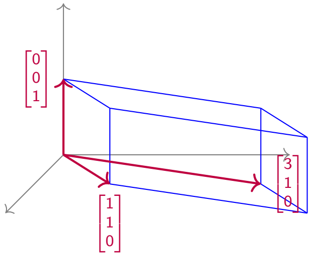
This same process allows us to prove a more convenient formula:

$$\det \begin{bmatrix} a & b \\ c & d \end{bmatrix} = ad - bc$$

In higher dimensions, the formulas become unreasonable. For example, the formula for 4×4 matrices has 24 terms!

Activity G.2.6 *(∼5 min)*

The following image illustrates the transformation of the unit cube by the matrix
$$\begin{bmatrix} 3 & 1 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}.$$



This volume is equal to which of the following areas?

(a) $\det \begin{bmatrix} 3 & 1 \\ 1 & 1 \end{bmatrix}$
(b) $\det \begin{bmatrix} 3 & 1 \\ 1 & 0 \end{bmatrix}$
(c) $\det \begin{bmatrix} 3 & 1 \\ 0 & 1 \end{bmatrix}$
(d) $\det \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$

Fact G.2.7

If column i of a matrix is $\mathbf{e}_i$, then both column and row i may be removed without changing the value of the determinant. For example, the second column of the following matrix is $\mathbf{e}_2$, so:

$$\det \begin{bmatrix} 3 & 0 & -1 & 5 \\ 2 & 1 & 4 & 0 \\ -1 & 0 & 1 & 11 \\ 3 & 0 & 0 & 1 \end{bmatrix} = \det \begin{bmatrix} 3 & -1 & 5 \\ -1 & 1 & 11 \\ 3 & 0 & 1 \end{bmatrix}$$

Therefore the same holds for the transpose:

$$\det \begin{bmatrix} 3 & 2 & -1 & 3 \\ 0 & 1 & 0 & 0 \\ -1 & 4 & 1 & 0 \\ 5 & 0 & 11 & 1 \end{bmatrix} = \det \begin{bmatrix} 3 & -1 & 3 \\ -1 & 1 & 0 \\ 5 & 11 & 1 \end{bmatrix}$$

Geometrically, this is the fact that if the height is 1, the base $\times$ height formula reduces to the area/volume/etc. of the $n-1$ dimensional base.

Activity G.2.8 *(∼5 min)*

Compute $\det \begin{bmatrix} 1 & 0 & 0 \\ 1 & 5 & 12 \\ 3 & 2 & -1 \end{bmatrix}$.

Activity G.2.9 *(∼5 min)*

Compute $\det \begin{bmatrix} 0 & 3 & -2 \\ 1 & 5 & 12 \\ 0 & 2 & -1 \end{bmatrix}$.

(a) -1

(b) 0

(c) 1

Activity G.2.10 *(∼10 min)*

Compute $\det \begin{bmatrix} 1 & 2 & 3 \\ 1 & -2 & -5 \\ 0 & 3 & 3 \end{bmatrix}$

Hint: $\begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$.

(a) 3 (b) 6 (c) 9 (d) 12

Activity G.2.11 *(∼15 min)*

Compute $\det \begin{bmatrix} 2 & 3 & 5 & 0 \\ 0 & 3 & 2 & 0 \\ 1 & 2 & 0 & 3 \\ -1 & -1 & 2 & 2 \end{bmatrix}$.

Observation G.2.12

$$
\begin{aligned}
\det \begin{bmatrix} 2 & 3 & 5 & 0 \\ 0 & 3 & 2 & 0 \\ 1 & 2 & 0 & 3 \\ -1 & -1 & 2 & 2 \end{bmatrix} &= (-1)(0)\det \begin{bmatrix} 2 & 3 & 5 & 0 \\ 0 & 3 & 2 & 0 \\ 1 & 2 & 0 & 3 \\ -1 & -1 & 2 & 2 \end{bmatrix} + (1)(3)\det \begin{bmatrix} 2 & 3 & 5 & 0 \\ 0 & 3 & 2 & 0 \\ 1 & 2 & 0 & 3 \\ -1 & -1 & 2 & 2 \end{bmatrix} + \\
&\quad (-1)(2)\det \begin{bmatrix} 2 & 3 & 5 & 0 \\ 0 & 3 & 2 & 0 \\ 1 & 2 & 0 & 3 \\ -1 & -1 & 2 & 2 \end{bmatrix} + (1)(0)\det \begin{bmatrix} 2 & 3 & 5 & 0 \\ 0 & 3 & 2 & 0 \\ 1 & 2 & 0 & 3 \\ -1 & -1 & 2 & 2 \end{bmatrix} \\
&= 3\det \begin{bmatrix} 2 & 5 & 0 \\ 1 & 0 & 3 \\ -1 & 2 & 2 \end{bmatrix} + (-1)(2)\det \begin{bmatrix} 2 & 3 & 0 \\ 1 & 2 & 3 \\ -1 & -1 & 2 \end{bmatrix}
\end{aligned}
$$

This technique is called **Laplace expansion** or **cofactor expansion**.

Activity G.2.13 *(∼10 min)*

Compute $\det \begin{bmatrix} 1 & 2 & 1 & 0 \\ 0 & 3 & 2 & -1 \\ 1 & 2 & 0 & 3 \\ -1 & -3 & 2 & -2 \end{bmatrix}$.

Module G Section 3

Activity G.3.1 *(∼5 min)*

An invertible matrix M and its inverse M^{-1} are given below:

$$M = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \qquad M^{-1} = \begin{bmatrix} -2 & 1 \\ 3/2 & -1/2 \end{bmatrix}$$

Compute $\det(M)$ and $\det(M^{-1})$.

Activity G.3.2 *(∼5 min)*
Suppose the matrix M is invertible, so there exists M^{-1} with $MM^{-1} = I$. It follows that $\det(M)\det(M^{-1}) = \det(I)$.

What is the only number that $\det(M)$ cannot equal?

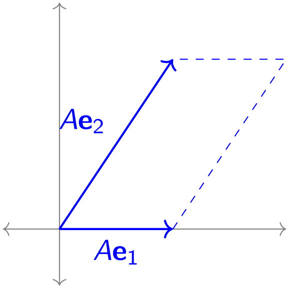
(a) -1 (b) 0 (c) 1 (d) $\frac{1}{\det(M^{-1})}$

Fact G.3.3

- For every invertible matrix M, $\det(M^{-1}) = \frac{1}{\det(M)}$.
- Furthermore, a square matrix M is invertible if and only if $\det(M) \neq 0$.

Observation G.3.4

Consider the linear transformation $A : \mathbb{R}^2 \to \mathbb{R}^2$ given by the matrix $A = \begin{bmatrix} 2 & 2 \\ 0 & 3 \end{bmatrix}$



It is easy to see geometrically that

$$A \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \end{bmatrix} = 2 \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

It is less obvious (but easily verified by computation) that

$$A \begin{bmatrix} 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 6 \\ 3 \end{bmatrix} = 3 \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

Definition G.3.5
Let $A \in \mathbb{R}^{n \times n}$. An **eigenvector** is a vector $\mathbf{x} \in \mathbb{R}^n$ such that $A\mathbf{x}$ is parallel to $\mathbf{x}$. In other words, $A\mathbf{x} = \lambda\mathbf{x}$ for some scalar λ.

We call this λ an **eigenvalue** of A.

Observation G.3.6

Since $\lambda\mathbf{x} = \lambda(I\mathbf{x})$, we can find the eigenvalues and eigenvectors satisfying $A\mathbf{x} = \lambda\mathbf{x}$ by inspecting $(A - \lambda I)\mathbf{x} = \mathbf{0}$.

- Since we already know that $(A - \lambda I)\mathbf{0} = \mathbf{0}$ for any value of λ, we are more interested in finding values of λ such that $A - \lambda I$ has a nontrivial kernel.
- Thus $\mathrm{RREF}(A - \lambda I)$ must have a non-pivot column, and therefore $A - \lambda I$ cannot be invertible.
- Since $A - \lambda I$ cannot be invertible, our eigenvalues must satisfy $\det(A - \lambda I) = 0$.

Definition G.3.7

Computing $\det(A - \lambda I)$ results in the **characteristic polynomial** of A.

For example, when $A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$, we have

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

Thus the characteristic polynomial of A is

$$\det \begin{bmatrix} 1-\lambda & 2 \\ 3 & 4-\lambda \end{bmatrix} = (1-\lambda)(4-\lambda) - 6 = \lambda^2 - 5\lambda - 2$$

Activity G.3.8 *(∼15 min)*

Compute $\det(A - \lambda I)$ to find the characteristic polynomial of $A = \begin{bmatrix} 6 & -2 & 1 \\ 17 & -5 & 5 \\ -4 & 2 & 1 \end{bmatrix}$.

Activity G.3.9 *(∼15 min)*

Let $A = \begin{bmatrix} 2 & 2 \\ 0 & 3 \end{bmatrix}$.

Activity G.3.9 *(∼15 min)*

Let $A = \begin{bmatrix} 2 & 2 \\ 0 & 3 \end{bmatrix}$.

Part 1: Compute $\det(A - \lambda I)$ to determine the characteristic polynomial of A.

Activity G.3.9 *($\sim$15 min)*

Let $A = \begin{bmatrix} 2 & 2 \\ 0 & 3 \end{bmatrix}$.

Part 1: Compute $\det(A - \lambda I)$ to determine the characteristic polynomial of A.

Part 2: Find the roots of the characteristic polynomial to determine the eigenvalues of A.

Activity G.3.9 *(∼15 min)*

Let $A = \begin{bmatrix} 2 & 2 \\ 0 & 3 \end{bmatrix}$.

Part 1: Compute $\det(A - \lambda I)$ to determine the characteristic polynomial of A.

Part 2: Find the roots of the characteristic polynomial to determine the eigenvalues of A.

Part 3: Compute the kernel of the transformation given by

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

to determine all the eigenvectors associated to the eigenvalue 2.

Activity G.3.9 *(∼15 min)*

Let $A = \begin{bmatrix} 2 & 2 \\ 0 & 3 \end{bmatrix}$.

Part 1: Compute $\det(A - \lambda I)$ to determine the characteristic polynomial of A.

Part 2: Find the roots of the characteristic polynomial to determine the eigenvalues of A.

Part 3: Compute the kernel of the transformation given by

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

to determine all the eigenvectors associated to the eigenvalue 2.

Part 4: Compute the kernel of the transformation given by $A - 3I$ to determine all the eigenvectors associated to the eigenvalue 3.

Definition G.3.10

The kernel of the transformation given by $A - \lambda I$ contains all the eigenvectors associated with λ. Since kernel is a subspace of $\mathbb{R}^n$, we call this kernel the **eigenspace** associated with the eigenvalue λ.

Activity G.3.11 *(∼15 min)*

Find all the eigenvalues and associated eigenspaces for the matrix

$$A = \begin{bmatrix} 3 & -2 & 1 \\ 0 & 2 & 8 \\ 0 & 2 & 2 \end{bmatrix}.$$

Activity G.3.11 *(∼15 min)*
Find all the eigenvalues and associated eigenspaces for the matrix

$$A = \begin{bmatrix} 3 & -2 & 1 \\ 0 & 2 & 8 \\ 0 & 2 & 2 \end{bmatrix}.$$

Part 1: Compute $\det(A - \lambda I)$ to determine the characteristic polynomial of A.

Activity G.3.11 *(∼15 min)*

Find all the eigenvalues and associated eigenspaces for the matrix

$$A = \begin{bmatrix} 3 & -2 & 1 \\ 0 & 2 & 8 \\ 0 & 2 & 2 \end{bmatrix}.$$

Part 1: Compute $\det(A - \lambda I)$ to determine the characteristic polynomial of A.

Part 2: Find the roots of the characteristic polynomial $(3 - \lambda)(\lambda^2 - 4\lambda - 12)$ to determine the eigenvalues of A.

Activity G.3.11 *(∼15 min)*

Find all the eigenvalues and associated eigenspaces for the matrix

$$A = \begin{bmatrix} 3 & -2 & 1 \\ 0 & 2 & 8 \\ 0 & 2 & 2 \end{bmatrix}.$$

Part 1: Compute $\det(A - \lambda I)$ to determine the characteristic polynomial of A.

Part 2: Find the roots of the characteristic polynomial $(3-\lambda)(\lambda^2 - 4\lambda - 12)$ to determine the eigenvalues of A.

Part 3: Compute the kernels of $A - \lambda I$ for each eigenvalue $\lambda \in \{-2, 3, 6\}$ to determine the respective eigenspaces.

Observation G.3.12

Recall that if a is a root of the polynomial $p(\lambda)$, the **multiplicity** of a is the largest number k such that $p(\lambda) = q(\lambda)(\lambda - a)^k$ for some polynomial $q(\lambda)$.

For this reason, the **algebraic multiplicity** of an eigenvalue is its multiplicity as a root of the characteristic polynomial.

Example G.3.13

If $A = \begin{bmatrix} 3 & 1 & -1 \\ 0 & 3 & 3 \\ 0 & 0 & -1 \end{bmatrix}$, the characteristic polynomial is $p(\lambda) = (\lambda - 3)^2(\lambda + 1)$.

The eigenvalues are 3 (with algebraic multiplicity 2) and -1 (with algebraic multiplicity 1).

Module G Section 4

Observation G.4.1

Recall from last class:

- To find the eigenvalues of a matrix A, we need to find values of λ such that $A - \lambda I$ has a nontrivial kernel. Equivalently, we want values where $A - \lambda I$ is not invertible, so we want to know the values of λ where $\det(A - \lambda I) = 0$.
- $\det(A - \lambda I)$ is a polynomial with variable λ, called the **characteristic polynomial** of A. Thus the roots of the characteristic polynomial of A are exactly the eigenvalues of A.
- Once an eigenvalue λ is found, the **eigenspace** containing all **eigenvectors x** satisfying $A\mathbf{x} = \lambda\mathbf{x}$ is given by $\ker(A - \lambda I)$.

Activity G.4.2 *(∼5 min)*

Let $A = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$.

Activity G.4.2 *(∼5 min)*

Let $A = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$.

Part 1: Compute the eigenvalues of A.

Activity G.4.2 *(∼5 min)*

Let $A = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$.

Part 1: Compute the eigenvalues of A.

Part 2: Sketch a picture of the transformation of the unit square. What about this picture reveals that A has no real eigenvectors?

Activity G.4.3 *($\sim$5 min)*

If A is a 4×4 matrix, what is the largest number of eigenvalues A can have?

(a) 3

(b) 4

(c) 5

(d) 6

(e) It can have infinitely many

Observation G.4.4

An $n \times n$ matrix may have between 0 and n real-valued eigenvalues. But the Fundamental Theorem of Algebra implies that if complex eigenvalues are included, then every $n \times n$ matrix has exactly n eigenvalues (counting algebraic multiplicites).

Activity G.4.5 *(∼5 min)*

The matrix $A = \begin{bmatrix} 1 & -2 & 1 \\ -1 & 0 & 1 \\ -1 & -2 & 3 \end{bmatrix}$ has characteristic polynomial $-\lambda(\lambda - 2)^2$.

Find the dimension of the eigenspace of A associated to the eigenvalue 2 (the dimension of the kernel of $A - 2I$).

Activity G.4.6 *(∼5 min)*

The matrix $B = \begin{bmatrix} -3 & -9 & 5 \\ -2 & -2 & 2 \\ -7 & -13 & 9 \end{bmatrix}$ has characteristic polynomial $-\lambda(\lambda-2)^2$.

Find the dimension of the eigenspace of B associated to the eigenvalue 2 (the dimension of the kernel of $B - 2I$).

Observation G.4.7

In the first example, the (2 dimensional) plane spanned by $\begin{bmatrix}1\\0\\1\end{bmatrix}$ and $\begin{bmatrix}4\\-2\\0\end{bmatrix}$ was preserved. In the second example, only the (one dimensional) line spanned by $\begin{bmatrix}1\\0\\1\end{bmatrix}$ is preserved.

Definition G.4.8

While the **algebraic multiplicity** of an eigenvalue is its multiplicity as a root of the characteristic polynomial, the **geometric multiplicity** of an eigenvalue is the dimension of its eigenspace.

Fact G.4.9

As we've seen, the geometric multiplicity may be different than its algebraic multiplicity, but it cannot exceed it.

This fact is explored deeper and explained in Math 316, Linear Algebra II

Activity G.4.10 *(∼20 min)*

Consider the 4×4 matrix

$$\begin{bmatrix} -3 & 1 & 2 & 1 \\ -9 & 5 & -2 & -1 \\ 31 & -17 & 6 & 3 \\ -69 & 39 & -18 & -9 \end{bmatrix}$$

Activity G.4.10 *(∼20 min)*

Consider the 4×4 matrix

$$\begin{bmatrix} -3 & 1 & 2 & 1 \\ -9 & 5 & -2 & -1 \\ 31 & -17 & 6 & 3 \\ -69 & 39 & -18 & -9 \end{bmatrix}$$

Part 1: Use technology (e.g. Wolfram Alpha) to find its characteristic polynomial.

Activity G.4.10 *(∼20 min)*
Consider the 4×4 matrix

$$\begin{bmatrix} -3 & 1 & 2 & 1 \\ -9 & 5 & -2 & -1 \\ 31 & -17 & 6 & 3 \\ -69 & 39 & -18 & -9 \end{bmatrix}$$

Part 1: Use technology (e.g. Wolfram Alpha) to find its characteristic polynomial.
Part 2: Find the algebraic and geometric multiplicities for both eigenvalues.