# Linear Algebre 2

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# From Linear Algebra 1

#### 1.1 Field

**Definition 1.1.1** – **Field** Sets in which we can compute like in  $\mathbb{R}$ .

## Vector Space and Subspace

**Definition 1.2.1** – **Vector Space** A set V with two operations, addition and scalar multiplication, such that

- 1. V is an abelian group under addition.
- 2.  $\forall \alpha, \beta \in F, \forall \underline{u}, \underline{v} \in V$ , we have
  - (a)  $\alpha(\underline{u} + \underline{v}) = \alpha \underline{u} + \alpha \underline{v}$ .
  - (b)  $(\alpha + \beta)\underline{u} = \alpha\underline{u} + \beta\underline{u}$ .
  - (c)  $(\alpha\beta)\underline{u} = \alpha(\beta\underline{u}).$
  - (d)  $1\underline{u} = \underline{u}$ .

**Definition 1.2.2** – Subspace A subset W of a vector space V is a subspace of V if W is a vector space under the same operations as V.

**Definition 1.2.3** – **Bases** A set of vectors  $\{\underline{v}_1, \underline{v}_2, \cdots, \underline{v}_n\}$  is a basis of a vector space V if

- 1.  $\{\underline{v}_1,\underline{v}_2,\cdots,\underline{v}_n\}$  is linearly independent.
- 2.  $\{\underline{v}_1, \underline{v}_2, \cdots, \underline{v}_n\}$  spans V.

#### 1.3 Linear Map

**Definition 1.3.1** – **Linear Map** A map  $A: V \to W$  (V, W vector spaces) is linear if

- 1.  $T(\underline{u} + \underline{v}) = T(\underline{u}) + T(\underline{v}).$ 2.  $T(\lambda \underline{u}) = \lambda T(\underline{u}).$

Combined we have  $\mathcal{A}(\lambda \underline{u} + \mu \underline{v} = \lambda \mathcal{A} \underline{u} + \mu \mathcal{A} \underline{v})$ .

#### **1.3.2** Example

Reflections, rotations, projections, etc. Identity map, zero map.

#### 1.4 Multiplication with Matrices

 $A(\underline{v}) = A \cdot \underline{v}$ , where A is a matrix.

#### 1.5 Orthogonal projection

**Definition 1.5.1** – **Orthogonal projection** Let V be a vector space with inner product  $\langle \cdot, \cdot \rangle$ . Let W be a subspace of V. The orthogonal projection of V onto W is the linear map  $\mathcal{P}_W: V \to W$  such that

- 1.  $\mathcal{P}_W(\underline{v}) \in W$ .
- 2.  $\underline{v} \mathcal{P}_W(\underline{v}) \in W^{\perp}$ .

**Theorem 1.5.2** - Addition For  $\mathcal{A}, \mathcal{B}$  linear maps, we define  $(\mathcal{A} + \mathcal{B})(\underline{v}) = \mathcal{A}(\underline{v}) + \mathcal{B}(\underline{v})$ .

**Theorem 1.5.3** – Scalar multiplication For  $\mathcal{A}$  linear map, we define  $(\lambda \mathcal{A})(\underline{v}) = \lambda \mathcal{A}(\underline{v})$ .

**Theorem 1.5.4** – Composition For  $\mathcal{A}, \mathcal{B}$  linear maps, we define  $(\mathcal{A} \circ \mathcal{B})(\underline{v}) = \mathcal{A}(\mathcal{B}(\underline{v}))$ .

**Theorem 1.5.5** – **Inverse** For  $\mathcal{A}$  linear map, we define  $\mathcal{A}^{-1}$  such that  $\mathcal{A}^{-1} \circ \mathcal{A} = \mathcal{A} \circ \mathcal{A}^{-1} = \mathcal{I}$ .

#### 1.5.6 Powers of maps

- 1.  $A^2 = AA$
- $2. \ \mathcal{A}^n = \mathcal{A}\mathcal{A}^{n-1}$
- 3.  $A^{-n} = (A^{-1})^n$

#### 1.5.7 Null space and range

**Definition 1.5.8** – **Null space** The null space of a linear map  $\mathcal{A}: V \to W$  is the set of vectors  $\underline{v} \in V$  such that  $\mathcal{A}(\underline{v}) = \underline{0}$ .

**Definition 1.5.9** – **Range** The range of a linear map  $\mathcal{A}: V \to W$  is the set of vectors  $\underline{w} \in W$  such that  $\exists \underline{v} \in V$  such that  $\mathcal{A}(\underline{v}) = \underline{w}$ .

**Theorem 1.5.10** – Let  $\mathcal{A}: V \to W$  be a linear map. Then  $\mathcal{A}$  is injective if and only if  $\mathcal{N}(\mathcal{A}) = \{\underline{0}\}.$ 

**Theorem 1.5.11** – Let  $\mathcal{A}:V\to W$  be a linear map. Then  $\mathcal{A}$  is surjective if and only if  $\mathcal{R}(\mathcal{A})=W$ .

**Theorem 1.5.12** – Let  $\mathcal{A}: V \to W$  be a linear map. Then  $\mathcal{A}$  is bijective if and only if  $\mathcal{N}(\mathcal{A}) = \{\underline{0}\}$  and  $\mathcal{R}(\mathcal{A}) = W$ .

#### 1.5.13 Null space / Range for matrix multiplication

**Theorem 1.5.14** – Let A be an  $m \times n$  matrix. Then  $\mathcal{N}(A) = \{\underline{v} \in V \mid A\underline{v} = \underline{0}\}$  and  $\mathcal{R}(A) = \{\underline{w} \in V \mid \exists \underline{v} \in V \text{ such that } A\underline{v} = \underline{w}\}.$ 

#### 1.5.15 Quotient spaces

**Definition 1.5.16** – **Quotient space** Let V be a vector space and W a subspace of V. The quotient space V/W is the set of cosets of W in V. I.e.  $V/W = \{\underline{v} + W \mid \underline{v} \in V\}$ .

Theorem 1.5.17 – Noether's fundamental theorem on homomorphisms For any linear map  $\mathcal{A}:V\to W$ , there exists a linear bijection between its range  $\mathcal{R}$  and the quottient space  $V/\mathcal{N}$ .

#### 1.5.18 Example

Take  $P: \mathbb{R}^3 \to \mathbb{R}^3, (x, a, b) \mapsto (0, a, b)$  and  $\mathcal{R}(P) = <(0, a, 0), (0, 0, b) >$ 

*Proof.* ...  $\bar{\mathcal{A}}: v/\mathcal{N}(\mathcal{A}) \to W, \underline{v} \mapsto \mathcal{A}\underline{v}$  Restrict target space of  $\bar{\mathcal{A}}$  to  $\mathcal{R}(A)$ . Homework: show that  $\bar{\mathcal{A}}$  is linear and injective. So  $\bar{\mathcal{A}}$  is a linear bijection.

 $\bar{\mathcal{A}}^{-1}$ :

### 2 Transition Matrices

We can find matrices for linear maps  $\mathbb{K}^n \to \mathbb{K}^m$  by using the standard basis of  $\mathbb{K}^n$  and  $\mathbb{K}^m$ . However, working with abstract vector spaces, we do not have a standard basis. For that reason we look at transition matrices.

#### 2.1 Coordinates

**Definition 2.1.1** – **coordinates** Let V be an n-dimensional vector space with basis  $\alpha = \{\underline{a}_1, \dots, \underline{a}_n\}$ . Every vector  $\underline{v} \in V$  can be expressed as a linear combination of the basis vectors in exactly one way:

$$\underline{v} = \sum_{i=1}^{n} \lambda_i \underline{a}_i. \tag{1}$$

The coordinates of  $\underline{v}$  with respect to  $\alpha$  are the numbers  $\lambda_1, \lambda_2, \dots, \lambda_n$ .

#### Remark 2.1.2

Clearly, the coordinates depend on the choice of the basis  $\alpha$ .

Theorem 2.1.3 – Let V be an n-dimensional vector space with basis  $\alpha = \{\underline{a}_1, \dots, \underline{a}_n\}$ . We will denote the map sending each vector  $\underline{v}$  to its coordinates with respect to  $\alpha$  by  $\alpha$ . Then  $\alpha$  is an invertible linear map from V to  $\mathbb{K}^n$ .

With this notation,  $\alpha(\underline{v})$  is the coordinate vector of the vector  $\underline{v} \in V$  with respect to the basis  $\alpha$ .

**Definition 2.1.4** – Coordinate transformation (map) Let  $\alpha$  and  $\beta$  be bases of an n-dimensional vector space V. The map  $\beta\alpha^{-1}: \mathbb{K}^n \to \mathbb{K}^n$  is called the coordinate transformation (map) from  $\alpha$  to  $\beta$ .

#### 2.2 Basis transition matrix

**Definition 2.2.1** – **Transition matrix** Let  $\alpha$  and  $\beta$  be bases of an n-dimensional vector space V. We call the  $n \times n$ -matrix associated to the linear map  $\beta \alpha^{-1}$  the transition matrix from basis  $\alpha$  to basis  $\beta$  and denote it by  $_{\beta}S_{\alpha}$ .

The following theorem states that multiplication with the matrix  $_{\beta}S_{\alpha}$  translates  $\alpha$ - into  $\beta$ coordinates, and gives a direct description of how the matrix looks, entry-wise.

Theorem 2.2.2 – Let  $\alpha$  and  $\beta$  be bases of an n-dimensional vector space V and let  ${}_{\beta}S_{\alpha}$  be the basis transition matrix, i.e. the matrix of  $\beta\alpha^{-1}$ . Let  $\underline{x} := \alpha(\underline{v})$  be the  $\alpha$ -coordinate vector of a vector  $\underline{v} \in V$ . Then the  $\beta$ -coordinate vector of  $\underline{v}$  is equal to the product  ${}_{\beta}S_{\alpha}\underline{x}$ . Furthermore, the columns of matrix  ${}_{\beta}S\alpha$  are the  $\beta$ -coordinate vectors of the  $\alpha$ -basis vectors.

#### Remark 2.2.3

$$_{\alpha}S_{\beta\beta}S_{\alpha}=I$$
, so  $_{\alpha}S_{\beta}=_{\beta}S_{\alpha}^{-1}$ 

Theorem 2.2.4 – Let  $\alpha, \beta$  and  $\gamma$  be bases of an n-dimensional vector space V, with respective basis transition matrices  $_{\beta}S_{\alpha}$  and  $_{\gamma}S_{\beta}$ . Then the basis transition matrix from  $\alpha$  to  $\gamma$  is  $_{\gamma}S_{\alpha} = _{\gamma}S_{\beta\beta}S_{\alpha}$ .

#### Remark 2.2.5

It is important to distinguish between calculating with vectors (so elements of the vectors space V) and calculating with coordinates (so sequences of elements from  $\mathbb{K}^n$ ).

#### 2.3 Generalizing the map-matrix connection for spaces that aren't $\mathbb{K}^n$

**Definition 2.3.1** – Matrix of a linear map Let V and W be vector spaces with bases  $\alpha$  and  $\beta$  respectively. Let  $\mathscr{A}: V \to W$  be a linear map. We denote the matrix of the linear map  $\beta \mathscr{A} \alpha^{-1}$  by  ${}_{\beta} A_{\alpha}$  and call it the matrix of  $\mathscr{A}$  with respect to the bases  $\alpha$  and  $\beta$ .

#### Remark 2.3.2

If V = W and  $\alpha = \beta$ , then we simplify notation by denoting the corresponding matrix by  $A_{\alpha}$ . We call it the matrix of  $\mathscr{A}$  with respect to the basis  $\alpha$ .

Remark 2.3.3 (How does the matrix look?)

The columns of  $_{\beta}A\alpha$  are

$$(\beta \mathscr{A} \alpha^{-1})(\underline{e}_i) = \beta (\mathscr{A} \underline{a}_i), \qquad i = 1, \dots, n,$$

meaning the i-th column consists of the  $\beta$ -coordinates of the image  $\mathcal{A}\underline{a}_i$  of the i-th basis vector  $\underline{a}_i$ .

#### Remark 2.3.4

To find the image of a vector  $\underline{v} \in V$ , we can:

1. Determine the coordinate vector  $\alpha(\underline{v})$  of  $\underline{v}$ ;

- 2. Multiply  $\alpha(\underline{v})$  with the representation matrix  $\beta A_{\alpha}$ , yielding the coordinate vector of  $\mathscr{A}\underline{v}$ ;
- 3. Translate the coordinate vector of  $\mathcal{A}\underline{v}$  back to the corresponding vector in W.

#### 2.4 How do base changes affect the matrix of a linear map?

Theorem 2.4.1 – Effect of change of basis Choose in a finite-dimensional space V two bases  $\alpha$  and  $\beta$ , and suppose  $\mathscr{A}: V \to V$  is linear. Then

$$A_{\beta} = {}_{\beta}S_{\alpha}A_{\alpha\alpha}S_{\beta}.$$

# 3 Eigenvalues and Eigenvectors

#### 3.1 Diagonalization of matrices

**Definition 3.1.1** – A square matrix A has diagonal form if all elements  $a_{ij}$  with  $i \neq j$  are zero.

**Theorem 3.1.2** – Let  $A: V \to V$  be a linear map and let  $\alpha = \{\underline{a}_1, \dots, \underline{a}_n\}$  be a basis of V. The matrix  $A_{\alpha}$  has a diagonal form

$$A_{\alpha} = \begin{pmatrix} \lambda_1 & 0 & \dots & 0 \\ 0 & \lambda_2 & \ddots & \vdots \\ \vdots & \ddots & \ddots & 0 \\ 0 & \dots & 0 & \lambda_n \end{pmatrix}$$

if and only if  $A\underline{a}_1 = \lambda_i \underline{a}_i$  for all  $i \in \{1, \dots, n\}$ .

#### 3.2 Eigenvalues and eigenvectors

**Definition 3.2.1** – **Eigenvector and eigenvalue** Let  $\mathcal{A}: V \to V$  be a linear map from a  $\mathbb{K}$ -vector space V to itself. A vector  $\underline{v} \neq \underline{0} \in V$  is called an *eigenvector* of  $\mathcal{A}$  with *eigenvalue*  $\lambda$  if  $A\underline{v} = \lambda\underline{v}$ . We denote the set of all eigenvalues of  $\mathcal{A}$  by  $\operatorname{spec}(\mathcal{A})$  and call it the *spectrum* of  $\mathcal{A}$ .

**Theorem 3.2.2** – Let  $\mathcal{A}: V \to V$  be a linear map with representation matrix  $A_{\alpha}$  for a basis  $\alpha$ . Then  $A_{\alpha}$  is in diagonal form if and only if  $\alpha$  is a basis of eigenvectors of  $\mathcal{A}$ . In this case, the diagonal entries of  $A_{\alpha}$  are the eigenvalues of  $\mathcal{A}$ .

**Definition 3.2.3** – **Eigenspace** Let  $\mathcal{A}: V \to V$  be a linear map. For any scalar  $\lambda \in \mathbb{K}$ , we denote

$$E_{\lambda} := \mathcal{N}(\mathcal{A} - \lambda \mathcal{I})$$

Since null spaces are subspaces,  $E_{\lambda}$  is a subspace, called the eigenspace of  $\mathcal{A}$  for  $\lambda$ .

#### Remark 3.2.4

Eigenspaces indeed are spaces of eigenvectors for a given eigenvalue:  $E_{\lambda}$  is the null space of the linear map  $\mathcal{A} - \lambda \mathcal{I}$ .

- $\underline{v} \in E_{\lambda} \iff (\mathcal{A} \lambda \mathcal{I})\underline{v} = \underline{0}.$
- $\underline{v} \in E_{\lambda} \iff A\underline{v} \lambda\underline{v} = \underline{0}.$

So any vector  $\underline{v}$  lies in  $E_{\lambda}$  if and only if  $(A - \lambda \mathcal{I})\underline{v} = \underline{0}$ , which is equivalent to  $A\underline{v} - \lambda \underline{v} = \underline{0}$ .

#### Remark 3.2.5 (null space as eigenspace)

We can also write the null space of  $\mathcal{A}$  as an eigenspace:  $E_0$  consists of vectors that are mapped to 0 times itself, so on  $\underline{0}$ .

#### 3.3 Computing eigenvalues and eigenspaces

**Theorem 3.3.1** –  $\lambda$  is an eigenvalue if and only if  $det(A - \lambda \mathcal{I}) = 0$ . Let  $\alpha = \{\underline{a}_1, \dots, \underline{a}_n\}$  be a basis for V, and let

$$A = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & & \vdots \\ \vdots & & \ddots & \vdots \\ a_{n1} & \dots & \dots & a_{nn} \end{pmatrix}$$

be the matrix of A w.r.t. this basis. Then the eigenvectors for eigenvalue  $\lambda$ , in  $\alpha$ -coordinates, are the non-zero solutions of the system

$$\begin{pmatrix} a_{11} - \lambda & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} - \lambda & & \vdots \\ \vdots & & \ddots & \vdots \\ a_{n1} & \dots & \dots & a_{nn} - \lambda \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix}$$

#### 3.4 Characteristic polynomial

**Definition 3.4.1** – Characteristic polynomial Let  $\mathcal{A}: V \to V$  be a linear map and let  $A_{\alpha}$  be the matrix of  $\mathcal{A}$  w.r.t. a basis  $\alpha$ . We call the equation  $\det(A_{\alpha} - \lambda \mathcal{I}) = 0$  the *characteristic* equation of  $A_{\alpha}$ , and the left-hand side off this equation,  $\det(A_{\alpha} - \lambda \mathcal{I})$ , the *characteristic* polynomial of  $A_{\alpha}$ .

We also call them characteristic equation/polynomial of  $\mathcal{A}$ , and denote the characteristic polynomial by  $\chi_{\mathcal{A}}$ .

**Theorem 3.4.2** – Let  $\mathcal{A}: V \to V$  be a linear map,  $\alpha$  and  $\beta$  be two bases for V and let  $A_{\alpha}/A_{\beta}$  be the matrix of  $\mathcal{A}$  w.r.t. a basis  $\alpha/\beta$ . Then  $\det(A_{\alpha} - \lambda \mathcal{I}) = \det(A_{\beta} - \lambda \mathcal{I})$ .

#### Remark 3.4.3

The characteristic polynomial is independent of the choice of basis.

**Theorem 3.4.4** – Let  $\mathcal{A}: V \to V$  be a linear map on a vector space V of dimension n, and

let

$$A = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & & \vdots \\ \vdots & & \ddots & \vdots \\ a_{n1} & \dots & \dots & a_{nn} \end{pmatrix}$$

be the matrix of  $\mathcal{A}$  w.r.t. a basis  $\alpha$ . Then the characteristic polynomial  $\chi_{\mathcal{A}}$  is a polynomial of degree (exactly) n, and of the following shape:

$$\chi_{\mathcal{A}}(\lambda) = (-1)^n \lambda^n + (-1)^{n-1} (a_{11} + a_{22} + \dots + a_{nn}) \lambda^{n-1} + \dots + c_1 \lambda + c_0$$

for some coefficients  $c_0, c_1, \dots \in \mathbb{K}$ .

**Definition 3.4.5** – **Trace** The sum of the diagonal elements of a square matrix A is called the *trace* of the matrix A. We denote it by tr(A).

**Theorem 3.4.6** – Let  $\mathcal{A}: V \to V$  be a linear map with  $\dim(V) < \infty$ . For every basis  $\alpha$ , the matrix  $A_{\alpha}$ 

- 1. has the same trace, which we therefore also call the trace of A, and denote it by tr(A).
- 2. has the same determinant, which we therefore also call the *determinant* of  $\mathcal{A}$ , and denote it by  $\det(\mathcal{A})$ . We have the identity  $\det(\mathcal{A}) = c_0$ , where  $c_0$  is the constant coefficient of the characteristic equation.

**Theorem 3.4.7** – Let A be a square matrix with entries in  $\mathbb{K}$ , where  $\mathbb{K} \in \{\mathbb{C}, \mathbb{C}\}$ , with characteristic polynomial  $\chi_A(\lambda)$ . Then the

- trace of the matrix is the sum of the roots of  $\chi_A$ ; and the
- determinant of the matrix is the product of the roots of  $\chi_A$ .

#### 3.5 Linear independence of eigenvectors

**Theorem 3.5.1** – Let  $\mathcal{A}: V \to V$  be a linear map and let  $\underline{v}_1, \dots, \underline{v}_n$  be eigenvectors of  $\mathcal{A}$  for mutually different eigenvalues  $\lambda_1, \dots, \lambda_n$ . Then  $\underline{v}_1, \dots, \underline{v}_n$  are linearly independent.

# 4 Invariant subspaces

### 4.1 Invariant subspace

**Definition 4.1.1** – **Invariant subspace** Let W be a subspace of V. W is called *invariant under linear map*  $A: V \to V$  if  $A\underline{w} \in W$  for all  $\underline{w} \in W$ .

**Example 4.1.2 (Null space and range)** • The null space  $\mathcal{N}$  pf a linear map  $\mathcal{A}$  is always invariant: if  $\underline{x} \in \mathcal{N}$ , then  $\mathcal{A}\underline{x} = \underline{0}$ , and  $\underline{0} \in \mathcal{N}$ .

• The range  $\mathcal{R}$  of a linear map  $\mathcal{A}$  is invariant if and only if  $\mathcal{A}$  is surjective: if  $\underline{y} \in \mathcal{R}$ , then  $\underline{y} = \mathcal{A}\underline{x}$  for some  $\underline{x} \in V$ , and  $\mathcal{A}\underline{x} \in \mathcal{R}$ .

### Example 4.1.3 (Counterexample, rotation in two-dimension space)

Let  $\mathcal{A}$  be a 90° rotation map. Then let  $W = \langle e_1 \rangle$ . W is not invariant

**Theorem 4.1.4** – Let  $\mathcal{A}: V \to V$  be linear and let  $W = \langle \underline{a}_1, \dots, \underline{a}_n \rangle$ . W is invariant under  $\mathcal{A}$  if and only if  $\mathcal{A}\underline{a}_i \in W$  for  $i = 1, \dots, n$ .

#### 4.2 Restriction unto an invariant subspace

**Definition 4.2.1** – **Restriction unto an invariant subspace** If W is invariant under  $\mathcal{A}$ , then all image vectors  $\mathcal{A}\underline{w}$  with  $\underline{w} \in W$  are again in W. So if we restrict  $\mathcal{A}$  to W, we obtain a well-defined linear map  $W \to W$ , the restriction of the map  $\mathcal{A}$  unto W, which we denote by  $\mathcal{A}|_{W}$ .

Invariant spaces give us a simpler matrix shape, because the matrix contains a block of the restriction:

**Theorem 4.2.2** – Suppose  $\alpha = \{\underline{a}_1, \dots, \underline{a}_2\}$  is a basis for V such that  $W = <\underline{a}_1, \dots, \underline{a}_m >$  is invariant under A. Then the matrix  $A_{\alpha}$  has the following form:

$$\begin{pmatrix} & & * & \dots & * \\ M_1 & \vdots & & \vdots \\ 0 & \dots & 0 & \vdots & & \vdots \\ \vdots & & \vdots & & \vdots \\ 0 & \dots & 0 & * & \dots & * \end{pmatrix},$$

The  $m \times m$ -matrix  $M_1$  is the matrix of the restriction  $\mathcal{A}_{|W}: W \to W$  w.r.t. the basis  $\{\underline{a}_1, \dots, \underline{a}_m\}$ .

# Example 4.2.3 (Proving invariance and analysing a map without even knowing its full map description)

Consider in  $\mathbb{R}^4$  the (independent) vectors

$$\underline{a} = (1, -1, 1, -1)$$
 and  $\underline{b} = (1, 1, 1, 1)$ .

Say we have a linear map  $\mathcal{A}: \mathbb{R}^4 \to \mathbb{R}^4$  of which we only know that

$$A\underline{a} = (4, -6, 4, -6)$$
 and  $A\underline{b} = (4, 6, 4, 6)$ .

Even without knowing the full description of  $\mathcal{A}$ , we will now show that  $W = \langle \underline{a}, \underline{b} \rangle$  is invariant and determine a matrix of the restriction unto  $W - \mathcal{A}_{|W} : W \to W$ .

To show the invariance of  $\langle \underline{a}, \underline{b} \rangle$ , we must verify that  $\mathcal{A}\underline{a}$  and  $\mathcal{A}\underline{b}$  are linear combinations of  $\underline{a}$  and  $\underline{b}$ . We do this by simultaneously solving the systems of equations with columns  $\underline{a}, \underline{b}, \mathcal{A}\underline{a}$  and  $\mathcal{A}\underline{b}$ :

$$\left(\begin{array}{ccc|c}
1 & 1 & 4 & 4 \\
-1 & 1 & -6 & -6 \\
1 & 1 & 4 & 4 \\
-1 & 1 & -6 & -6
\end{array}\right)$$

After row reduction and deleting zero rows, the system reduces to

$$\left(\begin{array}{cc|c} 1 & 0 & 5 & -1 \\ 0 & 1 & -1 & 5 \end{array}\right),$$

which tells us that  $A\underline{a} = 5\underline{a} - \underline{b}$  and  $A\underline{b} = -\underline{a} + 5\underline{b}$ , so W is invariant under A. This also tells us how the matrix of the restriction  $A_{|W}W \to W$  w.r.t. the basis  $\{\underline{a},\underline{b}\}$  looks like:

$$\begin{pmatrix} 5 & -1 \\ -1 & 5 \end{pmatrix}$$
.

Using the restriction matrix, we can now even determine some eigenvectors without knowing the full map. The characteristic polynomial of the restriction is  $\chi_{A_{|W}}(\lambda) = (5-\lambda)^2 - 1 = 25 - 10\lambda + \lambda^2 - 1 = (\lambda - 4)(\lambda - 6)$ . We find that the matrix has eigenvalues 4 and 6. In coordinates, we compute the respective  $E_4 = <(1,1)>$  and  $E_6 = <(1,-1>$ . In this basis, the restriction map is simply the diagonal map with the eigenvalues on the diagonal:

$$\begin{pmatrix} 4 & 0 \\ 0 & 6 \end{pmatrix}$$
.

We transform the coordinate vectors back into elements of  $\mathbb{R}^4$ :  $\underline{a} + \underline{b} = (2,0,2,0)$  and  $\underline{a} - \underline{b} = (0,2,0,2)$ . So the eigenvector basis of W is  $\{(2,0,2,0),(0,2,0,2)\}$ .

We now can simplify the representation of the full map: if we pick any basis  $\alpha$  of  $\mathbb{R}^4$  such that the first two basis vectors are the eigenvectors (2,0,2,0) and (0,2,0,2), then the full matrix has the shape

$$A_{\alpha} = \begin{pmatrix} & & * & \dots & * \\ \begin{pmatrix} 4 & 0 \\ 0 & 6 \end{pmatrix} & \vdots & & \vdots \\ 0 \dots 0 & \vdots & & \vdots \\ \vdots & \vdots & & \vdots \\ 0 \dots 0 & * & \dots & * \end{pmatrix}$$

#### Remark 4.2.4

The characteristic polynomial of a restriction always divides the characteristic polynomial of the larger map.

**Theorem 4.2.5** – If W is an invariant subspace for the linear map  $\mathcal{A}V \to V$ , then  $\chi_{A_{|W}}$ , the characteristic polynomial of  $\mathcal{A}$ 's restriction unto W,  $\mathcal{A}_{|W}: W \to W$ , is a factor of  $\chi_{\mathcal{A}}$ , the characteristic polynomial of the map  $\mathcal{A}: V \to V$ .