

Let  $A \in \mathbb{R}^{n \times n}$   
 Prove or disprove:  $A$  invertible  $\iff AA^T$  invertible

Proof:  
 $\det(A) \neq 0 \iff \det(A^T) \neq 0 \iff \det(AA^T) \neq 0$

Let  $A \in \mathbb{R}^{n \times n}$  be symmetric  
 Prove or disprove:  $A$  invertible  $\iff A + A^T$  invertible

Proof:  
 $A + A^T = 2A$   
 $\det(A) \neq 0 \iff \det(2A) = 2^n \det(A) \neq 0 \iff \det(A + A^T) \neq 0$

Let  $\alpha \in \mathbb{R}$   
 Let  $A \in \mathbb{R}^{n \times n}$   

$$A_{ij} = \begin{cases} \alpha & i = j \\ 1 & i \neq j \end{cases}$$

$$\begin{array}{cccccccc} \alpha & 1 & \dots & 1 & & \alpha + n - 1 & \alpha + n - 1 & \dots & \alpha + n - 1 \\ 1 & \alpha & \dots & 1 & \xrightarrow{\forall i \in [2, n]: R_1 + R_i} & 1 & \alpha & \dots & 1 \\ \vdots & \vdots & \ddots & \vdots & & \vdots & \vdots & \ddots & \vdots \\ 1 & \dots & 1 & \alpha & & 1 & \dots & 1 & \alpha \end{array}$$

$$\xrightarrow{\frac{1}{\alpha + n - 1} R_1} \begin{array}{cccccccc} & & & 1 & 1 & \dots & 1 & & 1 & 1 & \dots & 1 \\ & & & 1 & \alpha & \dots & 1 & \xrightarrow{\forall i \in [2, n]: R_i - R_1} & 0 & \alpha - 1 & \dots & 0 \\ (\alpha + n - 1) & & & \vdots & \vdots & \ddots & \vdots & & \vdots & \ddots & \ddots & \vdots \\ & & & 1 & \dots & 1 & \alpha & & 0 & \dots & 0 & \alpha - 1 \end{array}$$

$$\implies \det(A) = (\alpha + n - 1)(\alpha - 1)^{n-1}$$

Let  $A \in \mathbb{F}^{n \times n}$   
 Let  $\lambda \in \mathbb{F}$   
 $\lambda$  is called an eigenvalue of  $A \iff \exists v \in \mathbb{F}^n \neq 0 : Av = \lambda A$   
 $v$  is then called an eigenvector of  $A$  in respect to eigenvalue  $\lambda$

$$\lambda \neq 0 \implies A \left( \frac{1}{\lambda} v \right) = v \implies v \in C(A)$$

$$\lambda = 0 \implies Av = 0 \implies v \in N(A)$$

## Characteristic polynomial

Characteristic polynomial  $P_A(\lambda) = |\lambda I - A|$

$$\begin{array}{cc} \lambda - 5 & 6 \\ -3 & \lambda + 4 \end{array} = (\lambda - 5)(\lambda + 4) + 18 = (\lambda + 1)(\lambda - 2)$$

$P_A(\lambda) = 0 \iff \lambda$  is an eigenvalue of  $A$   
 Proof:  
 $\exists v \neq 0 : Av = \lambda v \iff (\lambda I - A)v = 0 \iff v \in N(\lambda I - A) \iff \det(\lambda I - A) = 0$   
 $\iff P_A(\lambda) = 0$

$$A = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$$

$$P_A(\lambda) = \begin{vmatrix} \lambda & -1 \\ 1 & \lambda \end{vmatrix} = \lambda^2 + 1$$

$$A \in \mathbb{R}^{n \times n} \implies \text{No eigenvalues}$$

$$A \in \mathbb{C}^{n \times n} \implies \pm i \text{ is an eigenvalue}$$

$$A \in \mathbb{Z}_2^{n \times n} \implies 1 \text{ is an eigenvalue}$$

$$A = \begin{pmatrix} 3 & 1 & 1 \\ 2 & 4 & 2 \\ 1 & 1 & 3 \end{pmatrix}$$

$$\begin{array}{ccc|ccc} \lambda - 3 & -1 & -1 & \lambda - 6 & \lambda - 6 & \lambda - 6 & 1 & 1 & 1 \\ -2 & \lambda - 4 & -2 & -2 & \lambda - 4 & -2 & = (\lambda - 6) & -2 & \lambda - 4 & -2 \\ -1 & -1 & \lambda - 3 & -1 & -1 & \lambda - 3 & -1 & -1 & \lambda - 3 \end{array}$$

$$\begin{array}{ccc} 1 & 1 & 1 \\ \rightarrow (\lambda - 6) & 0 & \lambda - 2 & -2 & = (\lambda - 6)(\lambda - 2)^2 \\ 0 & 0 & \lambda - 2 \end{array}$$

$$P_A(\lambda) = 0 \iff \begin{cases} \lambda = 6 \\ \lambda = 2 \end{cases}$$

$$\begin{aligned} \lambda = 6 \implies v_\lambda &= N \begin{pmatrix} 0 & 0 & 0 \\ -2 & 2 & -2 \\ -1 & -1 & 3 \end{pmatrix} = N \begin{pmatrix} 0 & 0 & 0 \\ -1 & 1 & -1 \\ 0 & -1 & 2 \end{pmatrix} = N \begin{pmatrix} 0 & 0 & 0 \\ -1 & 0 & 1 \\ 0 & -1 & 2 \end{pmatrix} = \\ &= sp \left\{ \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix} \right\} \end{aligned}$$

$$\lambda = 2 \implies v_\lambda = N \begin{pmatrix} -1 & -1 & -1 \\ -2 & -2 & -2 \\ -1 & -1 & -1 \end{pmatrix} = N \begin{pmatrix} 1 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} = sp \left\{ \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} \right\}$$

Let  $A \sim B$

$$P_A(\lambda) = P_B(\lambda)$$

Proof:

$$\begin{aligned} |\lambda I - B| &= |\lambda I - P^{-1}AP| = |P^{-1}(\lambda I - A)P| = \\ &= |P^{-1}| \cdot |\lambda I - A| \cdot |P| = |\lambda I - A| \end{aligned}$$

Let  $T : V \rightarrow V$  be a linear transformation

$\forall B$  basis of  $V : \lambda$  is an eigenvalue of  $T \iff \lambda$  is an eigenvalue of  $[T]_B$

Proof:

Let  $v \neq 0 \in V$

$$Tv = \lambda v \iff [Tv]_B = [\lambda v]_B \iff [T]_B[v]_B = \lambda[v]_B$$