Selected Problems Chapter 5 Linear Algebra Done Right, Sheldon Axler, 3rd Edition

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Problem Example 5.8. Suppose $T \in \mathcal{L}(F^2)$ is defined by T(w,z) = (-z,w). Find the eigenvectors and eigenvalues of T if $F = \mathbb{R}$. Find the eigenvectors and eigenvalues of T if $F = \mathbb{C}$

Proof. Part(a).

Assume T has eigenvectors and eigenvalues with $F = \mathbb{R}$. The equation $\lambda(w, z) = (-z, w)$ holds and leads to the following system of equations:

$$\lambda w = -z$$
$$\lambda z = w.$$

Solving for λ , we have $\lambda^2 = -1$, which only has solutions in \mathbb{C} . This contradiction means T has no eigenvectors and eigenvalues.

Part(b).

In part(a), we showed that the eigenvalues of T must be in the complex numbers. The equation from part(a) $\lambda^2 = -1$ has the solutions $\lambda = i$ and $\lambda = -i$. The eigenvectors corresponding to $\lambda = i$ are of the form (w, -iw) for any $w \in \mathbb{C}$; the eigenvectors corresponding to $\lambda = -i$ are of the form (w, iw).

Problem Theorem 5.10 Linearly Independent Eigenvectors. Let $T \in \mathcal{L}(V)$. Suppose $(\lambda_1, \ldots, \lambda_n)$ are distinct eigenvalues of T, and (v_1, \ldots, v_n) are corresponding eigenvectors. Then (v_1, \ldots, v_n) is a linearly independent list.

Proof. For a contradiction, suppose (v_1, \ldots, v_n) is a linearly dependent list. Then choose $a_1, \ldots, a_n \in F$ where not all are zero such that $0 = a_1v_1 + \ldots + a_nv_n$. By the linear dependence lemma, choose the smallest j such that $v_j = \frac{a_1}{a_j}v_1 + \cdots + \frac{a_{j-1}}{a_j}v_{j-1}$. Applying T, we have

$$\lambda_j v_j = \frac{a_1 \lambda_1}{a_j} v_1 + \dots + \frac{a_{j-1} \lambda_{j-1}}{a_j} v_{j-1}.$$

Subtracting the left side, we have

$$0 = \frac{a_1(\lambda_1 - \lambda_j)}{a_j} v_1 + \dots + \frac{a_{j-1}(\lambda_{j-1} - \lambda_j)}{a_j} v_{j-1}.$$

Each $(\lambda_k - \lambda_j) \neq 0$ because the eigenvalues are distinct. Since we chose j to be the smallest such that the v_j is in the span of the preceding vectors, $a_k = 0$ for $k = 1, \ldots, j - 1$. Thus, $v_j = 0$, but that is a contradiction because v_j is an eigenvector.

Problem Theorem 5.13 Number of Eigenvalues. Suppose V is finite-dimensional. Then each operator on V has at most dim(V) distinct eigenvalues.

Proof. Let $T \in \mathcal{L}(V)$. Let $(\lambda_1, \ldots, \lambda_n)$ be a list of distinct eigenvalues in F, and let (u_1, \ldots, u_m) be a corresponding list of eigenvectors. By Theorem 5.10, (v_1, \ldots, v_n) is a linearly independent list. Choose a basis (v_1, \ldots, v_n) of V. By Theorem 2.23, $m \leq n = \dim(V)$.

Problem 5.A.12. Define $T \in \mathcal{L}(P_4(\mathbb{R}))$ by

$$T(p(x)) = xp'(x)$$

for all $x \in \mathbb{R}$. Find all the eigenvalues and eigenvectors.

Let $p(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4$. Assume $T(p(x)) = \lambda p(x)$ with $\lambda \in \mathbb{R}$. We have $\lambda p(x) = xp'(x)$, so

$$\lambda a_0 + (\lambda a_1 - a_1)x + \dots + (\lambda a_4 - a_4)x^4 = 0.$$

The list $(1, x, ..., x^4)$ is linearly independent in $P_4(\mathbb{R})$, which leads to the following system of equations:

$$\lambda a_0 = 0$$

$$\lambda a_1 = a_1$$

$$\lambda a_2 = 2a_2$$

$$\lambda a_3 = 3a_3$$

$$\lambda a_4 = 4a_4$$

Let $\lambda \neq 0, 1, 2, 3, 4$. Then each $a_j = 0$, but this is not possible because eigenvectors are non-zero. Thus, the possibilities are $\lambda = 0, 1, 2, 3, 4$. Choose $\lambda \in \{0, 1, 2, 3, 4\}$. For each a_j where $j \neq \lambda$, we have $a_j = 0$. Thus, the corresponding eigenvectors are c, cx, cx^2, cx^3, cx^4 for $c \in \mathbb{R}$.

Problem 5.A.15. Suppose $T \in \mathcal{L}(V)$. Suppose $S \in \mathcal{L}(V)$ is invertible.

- (a) Prove that T and $S^{-1}TS$ have the same eigenvalues
- (b) What is the relationship between the eigenvectors of T and the eigenvectors of $S^{-1}TS$?

Proof. Part(a)

We must show that λ is an eigenvalue of T if and only if λ is an eigenvalue of $S^{-1}TS$. For the forward direction, assume λ is an eigenvalue of T. Choose $v \in V$ such that $Tv = \lambda v$. Since S is invertible, S is also injective and surjective. We can choose $u \in V$ such that Su = v. We have

$$(S^{-1}TS)u = (S^{-1}T)(Su)$$

$$= (S^{-1}T)(v)$$

$$= (S^{-1})(\lambda v)$$

$$= \lambda u.$$

For the backward direction, assume λ is an eigenvalue of $S^{-1}TS$. Choose $u \in V$ such that $(S^{-1}TS)u = \lambda u$. Applying S to $(S^{-1}TS)u$, we have

$$(TS)u = T(Su)$$
$$= \lambda(Su)$$

,

as desired.

Part(b)

If v is an eigenvector of T, then $S^{-1}v$ is an eigenvector of $S^{-1}TS$. if v is an eigenvector of $S^{-1}TS$, Sv is an eigenvector of T.