

Chapter 5

October 29, 2025

5.1 Eigen Vectors. Eigen Vectors

Definition 5.1.

$$A\vec{x} = \lambda\vec{x}$$

λ can be \pm , 0, or complex. This is known as the eigen value.
The eigen vector, \vec{x} , where $\vec{x} \neq 0$

5.1.1 Examples

2

$$\det(\lambda I - A) = 0$$

This is the characteristic equation; yes the same one from diff eq!

$$a = \begin{bmatrix} 5 & -1 \\ 1 & 3 \end{bmatrix} \quad \vec{x} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\begin{aligned} & \begin{bmatrix} 5 \\ 1 \end{bmatrix} + \begin{bmatrix} -1 \\ 3 \end{bmatrix} \\ &= \begin{bmatrix} 4 \\ 4 \end{bmatrix} = 4 \begin{bmatrix} 1 \\ 1 \end{bmatrix} \end{aligned}$$

$$\lambda = 4 \quad \vec{x} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

5 d)

$$\begin{bmatrix} 1 & -2 \\ 0 & 1 \end{bmatrix}$$

$$\lambda = ?$$

$$\det(\lambda I - A) = 0$$

$$\det\left(\begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix} - \begin{bmatrix} 1 & -2 \\ 0 & 1 \end{bmatrix}\right) = 0$$

$$\det \begin{bmatrix} \lambda - 1 & 2 \\ 0 & \lambda - 1 \end{bmatrix} = 0$$

$$(\lambda - 1)^2 = 0$$

$$\lambda = 1, 1$$

8

$$\begin{bmatrix} 1 & 0 & -2 \\ 0 & 0 & 0 \\ -2 & 0 & 4 \end{bmatrix}$$

$$\begin{aligned} \begin{vmatrix} \lambda-1 & 0 & 2 \\ 0 & \lambda & 0 \\ 2 & 0 & \lambda-4 \end{vmatrix} &= \\ &= (\lambda-1)(\lambda)(\lambda-4) - 4\lambda \\ &= \lambda(\lambda^2 - 5\lambda + 4) \\ &= \lambda^2(\lambda-5) \end{aligned}$$

$$\lambda = 0, 5$$

$$\lambda = 0 \quad \begin{bmatrix} -1 & 0 & 2 \\ 0 & 0 & 0 \\ 2 & 0 & -4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{array}{lll} -x_1 + 2x_3 = 0 & x_1 = 2x_3 & x_3 = t \\ x_2 = s & & x_1 = 2t \end{array}$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 2t \\ s \\ t \end{bmatrix} = t \begin{bmatrix} 2 \\ 0 \\ 1 \end{bmatrix} + s \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

$$\begin{aligned} \lambda = 5 \quad & \begin{bmatrix} 4 & 0 & 2 \\ 0 & 5 & 0 \\ 2 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \\ \vdots & \begin{bmatrix} -\frac{1}{2} \\ 0 \\ 1 \end{bmatrix} \end{aligned}$$

36

$$\begin{bmatrix} -2 & 2 & 3 \\ -2 & 3 & 2 \\ -4 & 2 & 5 \end{bmatrix}$$

$$\begin{aligned} \det(\lambda I - A) &= \det \left(\begin{bmatrix} \lambda + 2 & -2 & -3 \\ 2 & \lambda - 3 & -2 \\ 4 & -2 & \lambda - 5 \end{bmatrix} \right) \\ &= (\lambda + 2)(\lambda - 3)(\lambda - 5) + 16 + 12 - (-12(\lambda + 2) - 4(\lambda - 3) + 4(\lambda - 5)) \end{aligned}$$