

MATH 260, Linear Systems and Matrices, Fall '14
Activity 10: Introduction to Eigenvalues and Eigenvectors

Warm-up: Matrix Multiplication

Given the matrix $\mathbf{A} = \begin{bmatrix} 1 & 1 \\ 4 & 1 \end{bmatrix}$ and the vectors: $\vec{v}_1 = \begin{bmatrix} 2 \\ 2 \end{bmatrix}$, $\vec{v}_2 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$, $\vec{v}_3 = \begin{bmatrix} -2 \\ 0 \end{bmatrix}$, $\vec{v}_4 = \begin{bmatrix} -1 \\ -4 \end{bmatrix}$, $\vec{v}_5 = \begin{bmatrix} 1 \\ -2 \end{bmatrix}$.

Find $\mathbf{A}\vec{v}_i$ for $i = 1, \dots, 5$.

Visualizing Eigenvectors

1) Sketch each \vec{v}_i and the result of $\mathbf{A}\vec{v}_i$ from the warm-up in the xy -plane. You should have 5 pictures when you are done. Be sure to clearly label which was your initial, and which your resultant vector.

2) Two of the v_i vectors behaved differently, which ones? Describe how they behaved differently.

3) For the two vectors that behaved differently, you should be able to write the eigenvector equation: $\mathbf{A}\vec{v} = \lambda\vec{v}$. Find λ_i for each pair of vectors.

Practice

Let's practice finding eigenvalues and eigenvectors.

4) For each matrix, take the determinant $|\mathbf{A} - \lambda\mathbf{I}|$ then set the resulting polynomial equal to 0 and solve for λ . (They should all be factorable, so even the 3×3 s should not be too hard to do). Once you have found ALL the eigenvalues (λ s) find at least one eigenvector for each matrix.

$$\mathbf{W} = \begin{bmatrix} 1 & 4 \\ -4 & 11 \end{bmatrix} \quad \mathbf{G} = \begin{bmatrix} 1 & 1 & -2 \\ -1 & 2 & 1 \\ 0 & 1 & -1 \end{bmatrix} \quad \mathbf{R} = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 4 & 5 \\ 0 & 0 & 6 \end{bmatrix}$$

5) Go back and look at \mathbf{R} . What do you notice about the eigenvalues you found for \mathbf{R} ? Can you generalize this to a property of certain types of matrices?

Some Properties of Eigenvalues

Note: We will find these for 2×2 matrices, but these properties generalize to any $n \times n$ matrix.

6) We find eigenvalues by solving: $|\mathbf{A} - \lambda \mathbf{I}| = 0$. What happens if $\lambda = 0$? What must be true about the matrix \mathbf{A} for \mathbf{A} to have eigenvalues of 0?

7)a) Find \mathbf{W}^T .

b) What is the polynomial from $|\mathbf{W}^T - \lambda \mathbf{I}|$ and how does it compare to the polynomial for $|\mathbf{W} - \lambda \mathbf{I}|$?

c) What can you say about the eigenvalues (and vectors) of \mathbf{A} and \mathbf{A}^T ?

8)a) Find \mathbf{W}^{-1} .

b) What is the polynomial from $|\mathbf{W}^{-1} - \lambda \mathbf{I}|$? Set the polynomial equal to 0, and solve for λ

c) Look carefully, how do the eigenvalues of \mathbf{W}^{-1} relate to the eigenvalues of \mathbf{W} ?