Exercise 3.1. Let V be an *n*-dimensional complex vector space and L a matrix. L has at least one eigenvalue, and each distinct eigenvalue has a corresponding (non-zero) eigenvector. In particular, L has at least one eigenvector. If L is Hermitian then V has an orthonormal basis consisting of eigenvectors of L.

Proof. Let $p_L(\lambda) = \det(L - \lambda I)$ be the characteristic polynomial of L. $p_L(\lambda)$ is a polynomial in λ . By the Fundamental Theorem of Algebra, $p_L(\lambda) = (\lambda - \lambda_1)^{p_1} \cdots (\lambda - \lambda_r)^{p_r}$ where r is a positive integer, $p_1 + \cdots + p_r = n$, and $\lambda_1, \cdots, \lambda_r$ are roots of $p_L(\lambda)$, some possibly complex and some possibly with multiplicity p_i greater than 1. So, for all i, $p_L(\lambda_i) = 0$. By footnote (*) there is a non-zero vector $|\lambda_i\rangle$ such that $L|\lambda_i\rangle = \lambda_i|\lambda_i\rangle$. So λ_i is an eigenvalue of L with eigenvector $|\lambda_i\rangle$. This proves that every matrix L has at least one eigenvalue and that each distinct eigenvalue has a corresponding (non-zero) eigenvector.

Now suppose that L is Hermitian. Then all eigenvalues λ are real. WLOG we can assume $\left|\lambda_{1}\right\rangle$ is a unit vector, $\left\langle\lambda_{1}\left|\lambda_{1}\right\rangle=1$. Define the null space $N=\left\{\left|v\right\rangle:\left\langle v\left|\lambda_{1}\right\rangle=0\right\}$. It is easy to see that N is a vector subspace of L. Since $\dim\left\{\left|\alpha\right|\lambda_{1}\right\rangle:\alpha\in\mathbb{C}\right\}$ is a 1-dimensional subspace, the orthogonal subspace N has dimension n-1. Claim $LN\subset N$:

Let $|v\rangle \in N$. We need to show that $L|v\rangle \in N$. Since L is Hermitian, $L|v\rangle \leftrightarrow \langle v|L$. So we need to show that $\langle v|L|\lambda_{_1}\rangle = 0$: $\langle v|L|\lambda_{_1}\rangle = \langle v|\lambda_{_1}|\lambda_{_1}\rangle = \lambda_{_1}\langle v|\lambda_{_1}\rangle = 0$

Let $L_2=L$ restricted to N. Repeating our logic above, $p_L(L_2)$ has a real root λ_2 that is an eigenvalue of L_2 with corresponding unit eigenvector $\left|\lambda_2\right>$. Since $\left|\lambda_2\right> \in N$, $\left<\lambda_1\left|\lambda_2\right> = 0 \ \Rightarrow \ \left|\lambda_1\right> \perp \left|\lambda_2\right>$.

Using the (n-2)-dimensional null space of L_2 as above we generate $\left|\lambda_3\right> \perp \left|\lambda_2\right>$, and since $\left|\lambda_3\right> \in N$, $\left|\lambda_3\right> \perp \left|\lambda_1\right>$ also.

Continuing this process we eventually obtain the orthonormal basis $\left\{ \left| \lambda_i \right\rangle : i = 1, \cdots, n \right\}$.

Footnote (*)

Suppose we have n equations in n unknowns:

$$\begin{cases} a_{11}x_1 + \dots + a_{1n}x_n = 0 \\ \vdots & \Leftrightarrow A|x\rangle = |0\rangle \\ a_{n1}x_1 + \dots + a_{nn}x_n = 0 \end{cases}$$

If det A = 0, then there is an $|x\rangle \neq 0$ such that $A|x\rangle = |0\rangle$.

Let
$$A = L - \lambda_i I$$
. So det $A = \det (L - \lambda_i I) = p_L(\lambda_i) = 0 \Rightarrow \exists \text{ non-zero } |x\rangle = |\lambda_i\rangle$ such that $(L - \lambda_i I)|\lambda_i\rangle = A|x\rangle = 0$. That is, $L|\lambda_i\rangle = \lambda_i|\lambda_i\rangle$ and $|\lambda_i\rangle \neq 0$.