

Section 5.2

The Characteristic Equation

The Invertible Matrix Theorem

Addenda

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1. A is invertible.
2. T is invertible.
3. A is row equivalent to I_n .
4. A has n pivots.
5. $Ax = 0$ has only the trivial solution.
6. The columns of A are linearly independent.
7. T is one-to-one.
8. $Ax = b$ is consistent for all b in \mathbf{R}^n .
9. The columns of A span \mathbf{R}^n .
10. T is onto.
11. A has a left inverse (there exists B such that $BA = I_n$).
12. A has a right inverse (there exists B such that $AB = I_n$).
13. A^T is invertible.
14. The columns of A form a basis for \mathbf{R}^n .
15. $\text{Col } A = \mathbf{R}^n$.
16. $\dim \text{Col } A = n$.
17. $\text{rank } A = n$.
18. $\text{Nul } A = \{0\}$.
19. $\dim \text{Nul } A = 0$.

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19. The determinant of A is *not* equal to zero.
20. The number 0 is *not* an eigenvalue of A .

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Important

The eigenvalues of A are the roots of the characteristic polynomial $f(\lambda) = \det(A - \lambda I)$.

The Characteristic Polynomial

Example

Question: What are the eigenvalues of

$$A = \begin{pmatrix} 5 & 2 \\ 2 & 1 \end{pmatrix}?$$

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Shortcut

The characteristic polynomial of a 2×2 matrix A is

$$f(\lambda) = \lambda^2 - \text{Tr}(A)\lambda + \det(A).$$

The Characteristic Polynomial

Example

Question: What are the eigenvalues of the rabbit population matrix

$$A = \begin{pmatrix} 0 & 6 & 8 \\ \frac{1}{2} & 0 & 0 \\ 0 & \frac{1}{2} & 0 \end{pmatrix}?$$

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The Characteristic Polynomial

Poll

Fact: If A is an $n \times n$ matrix, the characteristic polynomial

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

turns out to be a polynomial of degree n , and its roots are the eigenvalues of A :

$$f(\lambda) = (-1)^n \lambda^n + a_{n-1} \lambda^{n-1} + a_{n-2} \lambda^{n-2} + \cdots + a_1 \lambda + a_0.$$

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If you count the eigenvalues of A , with their algebraic multiplicities, you will get:

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- B. Always at most n , but sometimes less.
- C. Always at least n , but sometimes more.
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Similarity

Definition

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What does this mean?

A acts on the standard coordinates of x in the same way that B acts on the \mathcal{B} -coordinates of x : $B[x]_{\mathcal{B}} = [Ax]_{\mathcal{B}}$.

Similarity

Example

$$A = \begin{pmatrix} 1 & 2 \\ -1 & 4 \end{pmatrix} \quad B = \begin{pmatrix} 2 & 0 \\ 0 & 3 \end{pmatrix} \quad C = \begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix} \quad \implies \quad A = CBC^{-1}.$$

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So A does to the standard coordinates what B does to the \mathcal{B} -coordinates, where

$$\mathcal{B} = \left\{ \begin{pmatrix} 2 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \end{pmatrix} \right\}.$$

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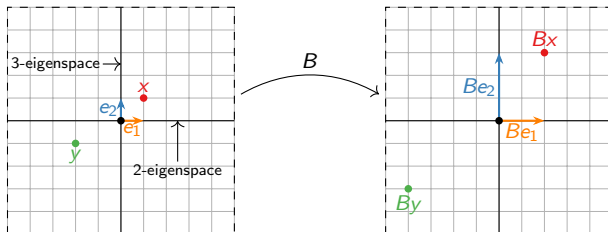
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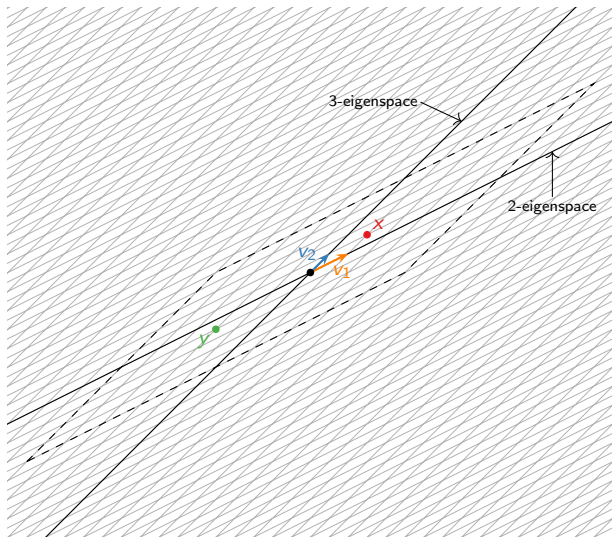
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B acting on the usual coordinates



A does to the usual coordinates what B does to the \mathcal{B} -coordinates



$$\left. \begin{aligned} v_1 &= \begin{pmatrix} 2 \\ 1 \end{pmatrix} \\ v_2 &= \begin{pmatrix} 1 \\ 1 \end{pmatrix} \end{aligned} \right\} \text{vectors in } \mathcal{B}$$

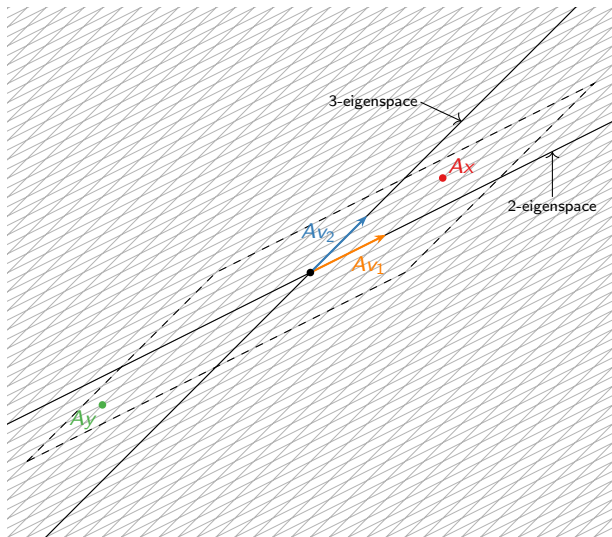
$$[x]_{\mathcal{B}} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$x =$$

$$[y]_{\mathcal{B}} = \begin{pmatrix} -2 \\ -1 \end{pmatrix}$$

$$y =$$

A does to the usual coordinates what B does to the \mathcal{B} -coordinates



$$Av_1 =$$

$$Av_2 =$$

$$B[x]_{\mathcal{B}} = [Ax]_{\mathcal{B}}$$

$$Ax =$$

$$B[y]_{\mathcal{B}} = [Ay]_{\mathcal{B}}$$

$$Ay =$$

Check:

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Why? Suppose $A = CBC^{-1}$.

Consequence: similar matrices have the same eigenvalues!
(But different eigenvectors in general.)

Similarity

Caveats

Warning

1. Matrices with the same eigenvalues need not be similar.
For instance,

$$\begin{pmatrix} 2 & 1 \\ 0 & 2 \end{pmatrix} \quad \text{and} \quad \begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix}$$

both only have the eigenvalue 2, but they are not similar.

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2. Similarity has nothing to do with row equivalence. For instance,

$$\begin{pmatrix} 2 & 1 \\ 0 & 2 \end{pmatrix} \quad \text{and} \quad \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

are row equivalent, but they have different eigenvalues.