

Systems of equations: review

①

$$\begin{cases} 2x + 3y = 8 \\ 4x + y = 6 \end{cases} \quad \begin{cases} ax + by = e \\ cx + dy = f \end{cases}$$

$$[a \ b] \begin{bmatrix} x \\ y \end{bmatrix} = ax + by$$

$$[c \ d] \begin{bmatrix} x \\ y \end{bmatrix} = cx + dy$$

$$\underbrace{[a \ b \ c \ d]}_A \underbrace{\begin{bmatrix} x \\ y \end{bmatrix}}_{\vec{z}} = \begin{bmatrix} e \\ f \end{bmatrix} \quad A\vec{z} = \vec{r}$$

$$x = \frac{e - by}{a} \Rightarrow c \frac{e - by}{a} + dy = f$$

$$y = \frac{af - ce}{ad - bc}, \quad x = \frac{de - bf}{ad - bc}$$

$$A|\vec{r} = \begin{bmatrix} a & b & | & e \\ c & d & | & f \end{bmatrix} \Rightarrow$$

$$\stackrel{(2)}{\Rightarrow} \left[\begin{array}{cc|c} ac & bc & ec \\ ac & ad & fa \end{array} \right] \Rightarrow \left[\begin{array}{cc|c} ac & bc & ec \\ 0 & bc-ad & ec-fa \end{array} \right]$$

$$(bc-ad)y = ec-fa$$

$$y = \frac{(-1) \cancel{ec-fa}}{(-1) \cancel{bc-ad}} = \frac{af-ec}{ad-bc}$$

$$ad-bc = \begin{vmatrix} a & b \\ c & d \end{vmatrix} = \det A = \Delta$$

$$af-ec = \begin{vmatrix} a & e \\ c & f \end{vmatrix} = \Delta_y$$

$$de-bf = \begin{vmatrix} e & b \\ f & d \end{vmatrix} = \Delta_x$$

$$x = \frac{\Delta_x}{\Delta}, \quad y = \frac{\Delta_y}{\Delta} \quad - \text{Cramer's rule}$$

$$kx = l \Rightarrow x = \frac{l}{k} = \left(\underbrace{k^{-1} k x}_{k^{-1} l} = k^{-1} l \right) \quad (3)$$

$$A \vec{z} = \vec{r} \Rightarrow A^{-1} (A \vec{z})^1 = A^{-1} \vec{r}$$

$$\Rightarrow \vec{z} = \underline{A^{-1} \vec{r}}$$

$$A^{-1} A = I \quad \left(\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \right)$$

$$A^{-1} = \begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} = \frac{1}{\det(A)} \begin{bmatrix} d-b \\ -c & a \end{bmatrix} = \frac{1}{ad-bc} \begin{bmatrix} d-b \\ -c & a \end{bmatrix}$$

$$\vec{z} = \begin{bmatrix} x \\ y \end{bmatrix} = \frac{1}{ad-bc} \begin{bmatrix} d-b \\ -c & a \end{bmatrix} \begin{bmatrix} e \\ f \end{bmatrix} = \frac{1}{ad-bc} \begin{bmatrix} de-bf \\ af-ce \end{bmatrix}$$

$$\det A = 0 ?$$

$$ad = bc \Rightarrow \frac{a}{c} = \frac{b}{d}$$

Geometric meaning of L.E.

$$\begin{bmatrix} 2 & 3 \\ 4 & 1 \end{bmatrix}, \det A = 2 \cdot 1 - 3 \cdot 4 = -10 \neq 0$$

$$y = \frac{8}{3} - \frac{2}{3}x \quad ; \quad y = 6 - 4x \quad - \text{straight lines} \quad (4)$$

$$* \begin{cases} 2x + 3y = 8 \\ 6x + 9y = 24 \end{cases} \quad \det A = 2 \cdot 9 - 3 \cdot 6 = 0$$

$$\begin{cases} y = \frac{8}{3} - \frac{2}{3}x \\ y = \frac{24}{9} - \frac{6x}{9} \end{cases}$$

$$\begin{cases} 2x + 3y = 8 \\ 6x + 9y = 18 \end{cases} \quad \begin{cases} y = \frac{8}{3} - \frac{2}{3}x \\ y = 2 - \frac{2}{3}x \end{cases}$$

$$\left[\begin{array}{cc|c} 2 & 3 & 8 \\ 6 & 9 & 18 \end{array} \right] \Rightarrow \left[\begin{array}{cc|c} 2 & 3 & 8 \\ 0 & 0 & 6 \end{array} \right]$$

$$\begin{cases} 2x + 3y = 8 \\ 0x + 0 \cdot y = 6 \end{cases}$$

$$\Rightarrow \begin{array}{c} 0 \\ \cancel{6} \end{array}$$

$$* \left[\begin{array}{cc|c} 2 & 3 & 8 \\ 6 & 9 & 24 \end{array} \right] \Rightarrow \left[\begin{array}{cc|c} 2 & 3 & 8 \\ 0 & 0 & 0 \end{array} \right]$$

$$0x + 0y = 0$$

$$2x + 3y = 8$$

$x = t$ - parameter

⑤

$$y = \frac{8}{3} - \frac{2t}{3}, \quad t \in \mathbb{R}$$

$$\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} t \\ \frac{8}{3} - \frac{2t}{3} \end{bmatrix} = \begin{bmatrix} 0 \\ \frac{8}{3} \end{bmatrix} + t \begin{bmatrix} 1 \\ -\frac{2}{3} \end{bmatrix}$$

$$\left\{ t = 3p \right\} = \begin{bmatrix} 0 \\ \frac{8}{3} \end{bmatrix} + p \begin{bmatrix} 3 \\ -2 \end{bmatrix}$$

$$\left\{ p = p_1 + \frac{1}{3} \right\} = \begin{bmatrix} 0 \\ \frac{8}{3} \end{bmatrix} + \left(p_1 + \frac{1}{3} \right) \begin{bmatrix} 3 \\ -2 \end{bmatrix}$$

$$= \begin{bmatrix} 0 \\ \frac{8}{3} \end{bmatrix} + \begin{bmatrix} 1 \\ -\frac{2}{3} \end{bmatrix} + p_1 \begin{bmatrix} 3 \\ -2 \end{bmatrix}$$

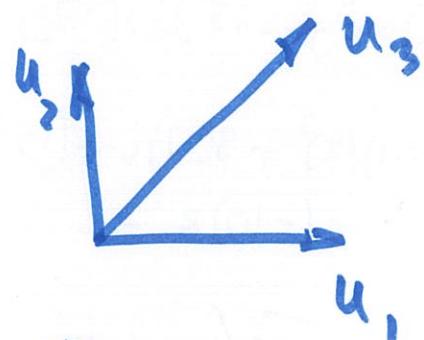
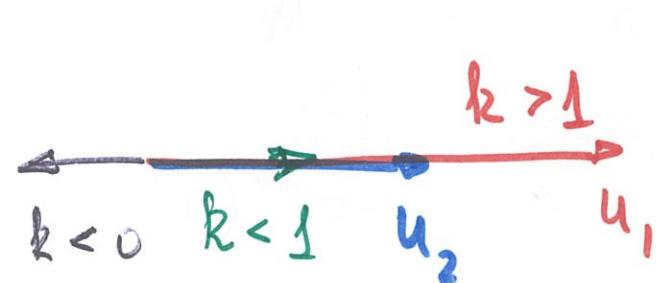
$$= \begin{bmatrix} 1 \\ 2 \end{bmatrix} + p_1 \begin{bmatrix} 3 \\ -2 \end{bmatrix}$$

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}, \quad \vec{u}_1 = \begin{bmatrix} a \\ c \end{bmatrix}, \quad \vec{u}_2 = \begin{bmatrix} b \\ d \end{bmatrix} \quad (6)$$

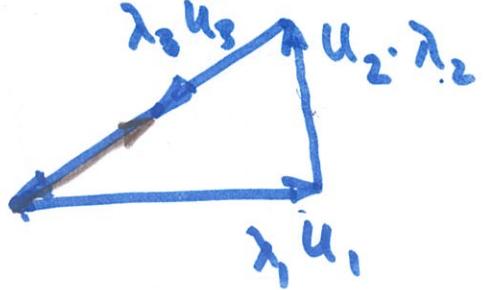
$$\det A = 0 \Rightarrow \frac{a}{c} = \frac{b}{d}$$

$$ad - bc = 0 \Rightarrow \frac{d}{b} = \frac{c}{d} = k$$

$$\vec{u}_1 = k \vec{u}_2$$

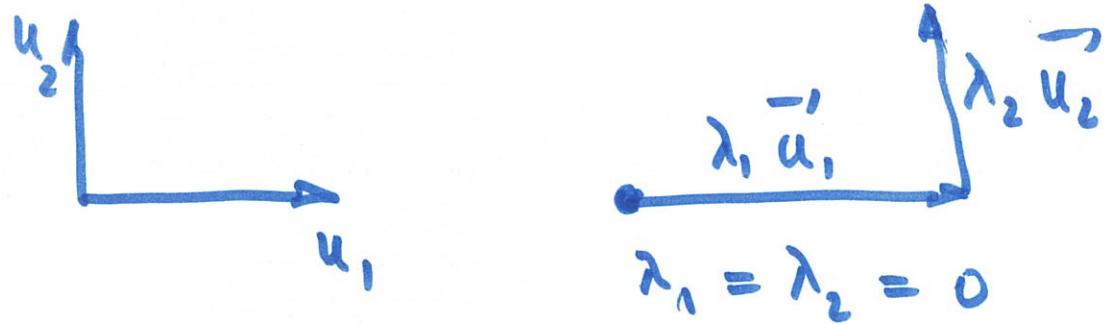


$$\lambda_1 \vec{u}_1 + \lambda_2 \vec{u}_2 + \lambda_3 \vec{u}_3 = \vec{0}$$



$\lambda_1 \neq 0$ $\lambda_2 \neq 0$ $\lambda_3 \neq 0$ $\left. \begin{array}{l} \vec{u}_1, \vec{u}_2, \vec{u}_3 \\ \text{are linearly} \\ \text{dependent} \end{array} \right\}$

$$\therefore \vec{u}_1 = -\frac{\lambda_2 \vec{u}_2 + \lambda_3 \vec{u}_3}{\lambda_1}$$



\vec{u}_1 & \vec{u}_2 are linearly independent.

Rotation Matrix

$$\begin{cases} 2x + 3y = 8 \\ 4x + y = 6 \end{cases}, \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$A = \begin{bmatrix} 2 & 3 \\ 4 & 1 \end{bmatrix}, \vec{z} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}, \vec{r} = \begin{bmatrix} 8 \\ 6 \end{bmatrix}$$

$$A \vec{z} = \vec{r}$$

$$\begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \underbrace{\begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix}}_{R[\theta]} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}; R[\theta] = \begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix}$$

rotation matrix.

$$\det R = \cos^2 \theta + \sin^2 \theta = 1$$

$$R[\theta] = \begin{bmatrix} \cos(-\theta) & \sin(-\theta) \\ -\sin(-\theta) & \cos(-\theta) \end{bmatrix}$$

$$= \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} = R^T[\theta]$$

$$R[\theta] (R[\theta] \vec{z}) = R[\theta] \vec{w} = I \vec{z}$$

$$\boxed{R[\theta] \cdot R[\theta] = I}$$

$$\boxed{R^T[\theta] \cdot R[\theta] = I}$$

$$\boxed{R^{-1}[\theta] \cdot R[\theta] = I}$$

$$\boxed{R^{-1}[\theta] = R^T[\theta]} \quad - \text{Orthogonal Matrix}$$

IF A is orthogonal $\Rightarrow A^{-1} = A^T$ 9

$$AA^T = I$$

$$\begin{pmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ 0 & 0 & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots \\ r_1 & r_2 & r_3 & r_4 \\ \vdots & \vdots & \vdots & \vdots \\ \mathbf{r}_m & & & \end{pmatrix} \begin{pmatrix} (c_1) & (c_2) & (c_3) & (c_4) \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

$$c_1 = \mathbf{r}_1^T, c_2 = \mathbf{r}_2^T \dots$$

$$\vec{r}_1 \cdot c_1 = 1, \vec{r}_2 \cdot c_1 = 0 \dots$$

$$\vec{r}_i \cdot c_i = 1, \vec{r}_i \cdot c_j = 0, i \neq j$$

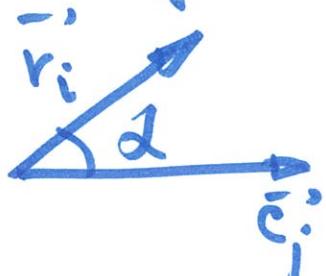
$$\vec{r}_1 \cdot [a_{11}, a_{12}, a_{13}, a_{14}] \cdot \begin{bmatrix} a_{11} \\ a_{12} \\ a_{13} \\ a_{14} \end{bmatrix} =$$

$$= a_{11} \cdot a_{11} + a_{12} \cdot a_{12} + a_{13} \cdot a_{13} + a_{14} \cdot a_{14}$$

$$= \vec{r}_1 \cdot \vec{c}_1 - \text{dot product.}$$

$$= a_{11}^2 + a_{12}^2 + a_{13}^2 + a_{14}^2 = |\vec{r}_1|^2 = |\vec{c}_1|^2 = 1$$

$\vec{r}_i \cdot \vec{c}_j$ - is a dot product



$$\vec{r}_i \cdot \vec{c}_j = |\vec{r}_i| |\vec{c}_j| \cdot \cos \alpha = 0$$

$$\Rightarrow \cos \alpha = 0, \alpha = \pi/2$$

\vec{r}_i, \vec{c}_j are orthogonal

Example. What is the shape of the curve given by $5x_1^2 + 6x_1x_2 + 5x_2^2 = 8$

Hint: Consider rotation of coord syst. by $-\pi/4$ (45° clockwise).

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \Rightarrow \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} \quad \begin{matrix} \text{rotated} \\ \vec{y} \end{matrix}$$
$$\vec{y} = R \begin{bmatrix} -\frac{\pi}{4} \end{bmatrix} \vec{x}$$
$$= \begin{bmatrix} \frac{\sqrt{2}}{2} & -\frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2} \end{bmatrix} \vec{x}$$
$$= \frac{\sqrt{2}}{2} \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix} \vec{x}$$

$$\begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \frac{\sqrt{2}}{2} \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \frac{\sqrt{2}}{2} \begin{bmatrix} x_1 - x_2 \\ x_1 + x_2 \end{bmatrix}$$

$$y_1 = \frac{\sqrt{2}}{2} (x_1 - x_2)$$

$$\bar{y} = R \begin{bmatrix} -\frac{\pi}{4} \end{bmatrix} \bar{x}$$

$$y_2 = \frac{\sqrt{2}}{2} (x_1 + x_2)$$

$$\bar{x} = R^{-1} \begin{bmatrix} -\frac{\pi}{4} \end{bmatrix} \bar{y}$$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = R \begin{bmatrix} \frac{\pi}{4} \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \frac{\sqrt{2}}{2} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$$

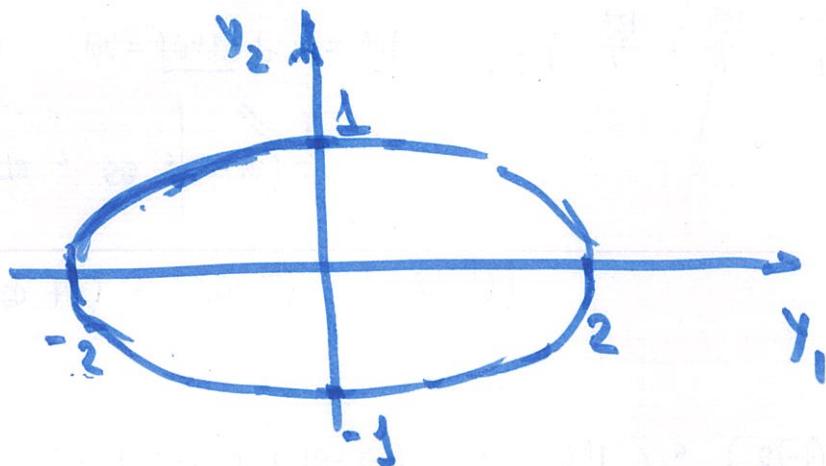
$$x_1 = \frac{\sqrt{2}}{2} (y_1 + y_2)$$

$$x_2 = \frac{\sqrt{2}}{2} (-y_1 + y_2)$$

$$\begin{aligned} & 5 \cdot \frac{2}{4} (y_1 + y_2)^2 + 6 \cdot \frac{2}{4} (y_1 + y_2)(-y_1 + y_2) + 5 \cdot \frac{2}{4} (-y_1 + y_2)^2 = \\ & = \frac{1}{2} (5(y_1^2 + 2y_1y_2 + y_2^2) + 6(y_1^2 - y_1y_2) + 5(y_2^2 - 2y_1y_2 + y_1^2)) \\ & = \frac{1}{2} (4y_1^2 + 16y_2^2) = 2y_1^2 + 8y_2^2 = 8 \end{aligned}$$

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$$\frac{y_1^2}{4} + y_2^2 = 1 \quad - \text{ ellipse}$$



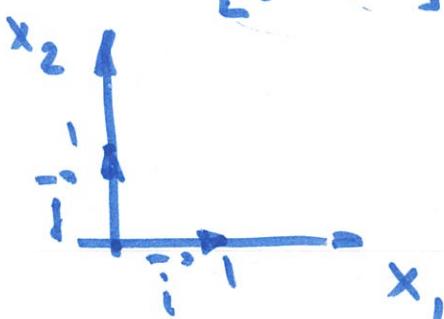
Stretching without rotation

$$\lambda \vec{x} = \lambda I \vec{x} = \Lambda \vec{x}$$

$$I = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \quad \lambda I = \Lambda = \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix}$$

$$A = \begin{bmatrix} 4 & 5 \\ 3 & 2 \end{bmatrix} ; \quad A \vec{i} = \begin{bmatrix} 4 & 5 \\ 3 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 4 \\ 3 \end{bmatrix}$$

$$A \vec{j} = \begin{bmatrix} 4 & 5 \\ 3 & 2 \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 5 \\ 2 \end{bmatrix}$$



$$A\vec{x} = \lambda I\vec{x} \Rightarrow A\vec{x} - \lambda I\vec{x} = \vec{0}$$

$$(A - \lambda I)\vec{x} = \vec{0}$$

$$a\vec{x} = \vec{0} \Rightarrow \vec{x} = \frac{1}{a}\vec{0} = \vec{0}$$

$a=0 \Rightarrow 0 \cdot \vec{x} = \vec{0}$, \vec{x} is arbitrary

Assume that $\vec{x} \neq \vec{0}$

We must have $\det(A - \lambda I) = 0$
to get non-trivial solution $\vec{x} \neq \vec{0}$

$$\det(A - \lambda I) = \begin{vmatrix} 4-\lambda & 5 \\ 3 & 2-\lambda \end{vmatrix} = (4-\lambda)(2-\lambda) - 15$$

$$= \lambda^2 - 6\lambda - 7 = 0$$

$$\lambda_{1,2} = \frac{6 \pm \sqrt{6^2 + 28}}{2} = 7, -1$$

$$\lambda_1 = 7: \begin{bmatrix} -3 & 5 \\ 3 & -5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

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$$\begin{cases} -3x_1 + 5x_2 = 0 \\ 3x_1 - 5x_2 = 0 \end{cases} \Rightarrow -3x_1 + 5x_2 = 0$$

$$x_1 = t, \quad x_2 = \frac{3x_1}{5} = \frac{3}{5}t$$

$$\vec{e}_1 = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} t \\ \frac{3}{5}t \end{bmatrix} = t \begin{bmatrix} 1 \\ \frac{3}{5} \end{bmatrix} = t \begin{bmatrix} 5 \\ 3 \end{bmatrix}$$

$$\vec{e}_1 = t \begin{bmatrix} 5 \\ 3 \end{bmatrix}$$

$$t \neq 0$$

λ eigenvalue
 \vec{e}_1 eigenvector
 $\vec{e}_1 \neq \vec{0}$

Unit eigenvector

$$\hat{\vec{e}}_1 = \frac{1}{\sqrt{34}} \begin{bmatrix} 5 \\ 3 \end{bmatrix} = \begin{bmatrix} 5/\sqrt{34} \\ 3/\sqrt{34} \end{bmatrix}$$

$$\lambda_2 = -1 \quad \begin{bmatrix} 5 & 5 \\ 3 & 3 \end{bmatrix}$$

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$$x_1 + x_2 = 0 \quad \vec{e}_2 = t \begin{bmatrix} 1 \\ -1 \end{bmatrix}, \quad t \neq 0$$

$$\hat{\vec{e}}_2 = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

Example:

$$\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} : \begin{vmatrix} 1-\lambda & 1 \\ 0 & 1-\lambda \end{vmatrix} = (1-\lambda)^2 = 0 \\ = (1-\lambda)(1-\lambda)$$

$\lambda_{1,2} = 1$ - repeated eigenvalue.

$$\lambda_1 = 1 \quad \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \quad \vec{e}_1 = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = t \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$\lambda_2 = 1 \quad \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \quad \vec{e}_2 = ?$$

e_2 does not exist!

Example:

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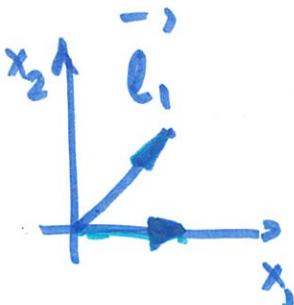
$$\begin{bmatrix} 0 & 0 & -2 \\ 1 & 2 & 1 \\ 1 & 0 & 3 \end{bmatrix} \Rightarrow \begin{bmatrix} -\lambda & 0 & -2 \\ 1 & 2-\lambda & 1 \\ 1 & 0 & 3-\lambda \end{bmatrix} = -\lambda \begin{bmatrix} \quad & \quad & \quad \end{bmatrix} + (2-\lambda)(-\lambda(3-\lambda)+2) -\lambda \begin{bmatrix} \quad & \quad & \quad \end{bmatrix}$$

$$= (2-\lambda)(\lambda^2 - 3\lambda + 2) = 0$$

$$\lambda_1 = 2, \quad \lambda_{2,3}^2 - 3\lambda_{2,3} + 2 = 0$$

$$\lambda_{2,3} = \frac{3 \pm \sqrt{9-8}}{2} = 2, 1$$

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



$$\lambda_1 = 2: x_1 + x_3 = 0 \quad \vec{e}_1 = t \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix}$$

$$\lambda_2 = 2 \quad \vec{e}_2 = t \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$$

$$\lambda_3 = 1: \begin{bmatrix} -1 & 0 & -2 \\ 1 & 1 & 1 \\ 1 & 0 & 2 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow \vec{e}_3 = \begin{bmatrix} -2 \\ 1 \\ 1 \end{bmatrix} t_3$$

Properties of eigenvalues.

(17)

1. A^T has the same spectrum as A

Proof: $\det(A^T - \lambda I) = \det(A^T - \lambda I^T) =$ Direct Proof
 $= \det((A - \lambda I)^T) = \det(A - \lambda I) = 0.$

2. A^{-1} exists only if $\lambda_i \neq 0$, $i = 1, 2, \dots, n$

Proof what if $\lambda_i = 0$?

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

Proof by
contra-
positive

3. Eigenvalues of $\tilde{A}^{-1} = \frac{1}{\lambda_i}$, λ_i are e.v. of A

$$A \vec{x} = \lambda_i \vec{x}, \quad \tilde{A}^{-1} A \vec{x} = \lambda_i \tilde{A}^{-1} \vec{x}$$

$$\vec{x} = \lambda_i \tilde{A}^{-1} \vec{x}, \quad \tilde{A}^{-1} \vec{x} = \frac{1}{\lambda_i} \vec{x} \Rightarrow \frac{1}{\lambda_i} \text{ is e.v. of } \tilde{A}^{-1}$$

4. E.V. of A^m are λ_i^m , $m = 1, 2, 3, \dots$ (18)

$A \cdot A \cdot A \cdots A$

Proof by Mathematical induction.

1. Assume that it works for some m
2. Prove algebraically that then it works for $m+1$.
3. Demonstrate that it works for $m=1$
4. State logically that then it works for any m

1. Assume $A^m \vec{x} = \lambda_i^m \vec{x}$

2. $A \cdot A^m \vec{x} = A^{m+1} \vec{x} = \lambda_i^m A \vec{x}$
By definition of E.V.P $A \vec{x} = \lambda_i \vec{x}$

Therefore $A^{m+1} \vec{x} = \lambda_i^m \cdot \lambda_i \vec{x} = \lambda_i^{m+1} \vec{x}$

3. $A \vec{x} = \lambda_i \vec{x}$ is true for $m=1$
4. Proved by M.M.I.

$$5+6: \quad \text{Tr}(A) = \sum_{i=1}^n \lambda_i \quad \text{"Magic" Properties}$$

$$\det(A) = \prod_{i=1}^n \lambda_i$$

$$P(\lambda) = \det(A - \lambda I) = (-1)^n \lambda^n + (\text{Tr}(A)) \lambda^{n-1} + \dots + C$$

$$\begin{vmatrix} a-\lambda & b \\ c & d-\lambda \end{vmatrix} = (a-\lambda)(d-\lambda) - bc = 0$$

$$= ad - d\lambda - a\lambda + \lambda^2 - bc$$

$$= \lambda^2 - (a+d)\lambda + ad - bc$$

$$\begin{vmatrix} (a-\lambda) & b & c \\ 0 & (e-\lambda) & f \\ g & h & (i-\lambda) \end{vmatrix} = -b \frac{(a-\lambda) \left[(e-\lambda)(i-\lambda) - fh \right]}{[d(e-\lambda) - tg]} + c \frac{\cancel{[dh - (e-\lambda) \cdot g]}}{\cancel{[dh - (e-\lambda) \cdot g]}}$$

$$P(0) = c = \det(A)$$

$$P(\lambda) = (-1)^n \lambda^n + (-1)^{n-1} \text{Tr}(A) \lambda^{n-1} + \dots + \det A = 0$$

$$= (\lambda_1 - \lambda) (\lambda_2 - \lambda) (\lambda_3 - \lambda) \dots (\lambda_n - \lambda) = 0$$

$$= (-\lambda)^n + \lambda_1 (-\lambda)^{n-1} + \lambda_2 (-\lambda)^{n-2} + \lambda_3 (-\lambda)^{n-3} + \dots$$

$$= (-\lambda)^n + (-\lambda) \sum_{i=1}^{n-1} \lambda_i + \dots + \prod_{i=1}^n \lambda_i = 0$$

Theorem 1.7 (p 18.)

Proof by contradiction.

Assume e.v. are linearly dependent, but eigenvalues are still distinct

$$\vec{v}_0 = c_1 \vec{e}_1 + c_2 \vec{e}_2 + \dots + c_m \vec{e}_m = \vec{0}$$

$(c_1, c_2, \dots) \neq 0$, $1 \leq m \leq n$, where n is the total number of e.v.

$$\vec{v}_1 = A \vec{v}_0 = c_1 \lambda_1 \vec{e}_1 + c_2 \lambda_2 \vec{e}_2 + \dots + c_m \lambda_m \vec{e}_m$$

$$\begin{aligned}
 \vec{v}_1 - \lambda_1 \vec{v}_0 &= (c_2 \lambda_2 \vec{e}_2 - c_2 \lambda_1 \vec{e}_2) + \dots = \\
 \vec{v}_2 &= c_2 (\lambda_2 - \lambda_1) \vec{e}_2 + c_3 (\lambda_3 - \lambda_1) \vec{e}_3 + \dots \\
 A\vec{v}_2 &= c_2 (\lambda_2 - \lambda_1) \lambda_2 \vec{e}_2 + c_3 (\lambda_3 - \lambda_1) \lambda_3 \vec{e}_3 + \dots \\
 A\vec{v}_2 - \lambda_2 \vec{v}_2 &= c_3 (\lambda_3 - \lambda_1) (\lambda_3 - \lambda_2) \vec{e}_3 + \dots \\
 &\vdots \\
 c_m (\lambda_m - \lambda_{m-1}) (\lambda_m - \lambda_{m-2}) \dots (\lambda_m - \lambda_1) \vec{e}_m \\
 &= \vec{0}
 \end{aligned}
 \tag{21}$$