

# MATH 2111: Tutorial 11: Eigenvalue, Eigenspace, Similarity and Diagonalization

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- Eigenspace
- Characteristic Function
- Similarities & Diagonalization

# Example 1

## Eigenspace

Suppose  $A \in \mathbb{R}^{n \times n}$  is a symmetric matrix. Given  $\lambda$  and  $\rho$  are two distinct eigenvalues of  $A$ . Show that eigenspaces of  $\lambda$  and  $\rho$  are orthogonal. Namely, for any vectors  $x_1 \in \mathcal{E}_\rho(A)$ ,  $x_2 \in \mathcal{E}_\lambda(A)$ , it has  $x_1^\top x_2 = 0$ .

# Example 2

## Characteristic Function

Given  $A \in \mathbb{R}^{n \times n}$  and its characteristic function

$$f(\lambda) = \lambda^2(\lambda + 1)(\lambda - 1)(3 - \lambda)^{n-4}.$$

- (1) Write down eigenvalues and their multiplicities.
- (2) What is characteristics function of matrix  $A + 2I$ ?

# Example 3

## Characteristic Function and Diagonalization

Suppose  $A = \begin{pmatrix} 4 & 0 & 1 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{pmatrix}$ .

- (1) Find out characteristics function of  $A$ .
- (2) Determine whether  $A$  is diagonalizable.

# Example 4

## Diagonalization

Diagonalize the following matrix, if possible,

$$A = \begin{pmatrix} 4 & 0 & 1 \\ 0 & 4 & 1 \\ 1 & 1 & 2 \end{pmatrix}.$$

# Example 5

## Diagonalization

Determine range of  $\alpha$  such that the following matrix is similar to some real diagonal matrix,

$$A = \begin{pmatrix} 1 & a \\ a & 1 \end{pmatrix}.$$

Given  $\lambda$  and  $\rho$  are two distinct eigenvalues of matrix  $A \in \mathbb{R}^{n \times n}$ . Suppose  $x_1$  is an eigenvector corresponding to  $\lambda$  and  $x_2$  is an eigenvector corresponding to  $\rho$ , namely,

$$Ax_1 = \lambda x_1, \quad Ax_2 = \rho x_2.$$

Then  $x_1 + x_2$  is not eigenvector of  $A$ .