

24.1  $A \in \mathbb{C}^{m \times m}$ . ew. ev.

(a).  $\checkmark$

$$p_{A-\mu I}(\lambda-\mu) = \det[(\lambda-\mu)I - A + \mu I] = p_A(\lambda) = 0.$$

(b).  $X$

$$p_A(-\lambda) = \det(-\lambda I - A) = (-1)^m \det(\lambda I + A) = (-1)^m p_A(\lambda).$$

$$A = \text{diag}(\lambda_1, \dots, \lambda_n). \quad p_A(z) = \prod (z - \lambda_i) \quad \lambda_i \in \mathbb{R}^+.$$

$$-A = \text{diag}(-\lambda_1, \dots, -\lambda_n). \quad p_{-A}(z) = \prod (z + \lambda_i)$$

$$\Rightarrow p_A(-\lambda_k) = (-1)^m p_{-A}(\lambda_k) \neq 0.$$

(c).  $\checkmark$

$$Ax = \lambda x \Rightarrow A\bar{x} = \bar{\lambda} \bar{x}$$

(d).  $\checkmark$

$$Ax = \lambda x. \Rightarrow A^T x = \bar{\lambda} x.$$

(e).  $X$

$$p_A(z) = \det(zI - A)$$

$$p_A(0) = \det(-A) = (-1)^m \det(A) = 0. \Rightarrow A \text{ singular}$$

$$\text{Eg: } A = \begin{pmatrix} 0 & \dots & 0 \\ I_{m-1} & 0 \end{pmatrix}_{m \times m} \neq 0.$$

$$p_A(\lambda) = \det(\lambda I - A) = \lambda^m \Rightarrow \sigma(A) = \{0\}.$$

(f).  $\checkmark$

$$\bullet Ax = \lambda x \Leftrightarrow x^* A = \bar{\lambda} x^* \Leftrightarrow x^* A x = \bar{\lambda} x^* x \Leftrightarrow \lambda |x|^2 = \bar{\lambda} |x|^2 \Leftrightarrow \lambda \in \mathbb{R}$$

$$\bullet \begin{cases} Ax = \lambda x \\ Ay = \mu y \\ \lambda \neq \mu \end{cases} \quad x^* y = \frac{1}{\mu} x^* (\mu y) = \frac{1}{\mu} x^* A y = \frac{1}{\mu} \bar{\lambda} x^* y = \frac{1}{\mu} \lambda x^* y$$
$$\Rightarrow (\mu - \lambda) x^* y = 0. \Rightarrow x^* y = 0.$$

$$\bullet A = Q \Lambda Q^* \quad \Lambda = \text{diag}(\text{ew}) \quad Q: \text{corresponding ev.}$$
$$= \underbrace{Q}_{U} \underbrace{\Lambda \text{ sign}(\Lambda)}_{V} Q^*$$

g)

Diagonalizable  $\Leftrightarrow$  non defective.

$\Leftrightarrow \lambda \in \sigma(A)$ . Geo Multi = Alg Multi.

All ew equal  $\Rightarrow p_A(z) = (z - \lambda)^m$ .

$\Rightarrow \dim(E_\lambda) = m$  (RK:  $E_\lambda = \{0\} + \{ev\}$ ).

$\Rightarrow \dim(\ker(\lambda I - A)) = m - 1$ .

$\Rightarrow \text{rank}(\lambda I - A) = 1$

$$A = \begin{pmatrix} 1 & 1 \\ -1 & -1 \end{pmatrix}, \quad p_A(\lambda) = \lambda^2, \quad A = 0.$$

242

(a) i.e. wts.  $\sigma(A) \subseteq \bigcup_{i=1}^m \mathcal{D}_i$ ,  $\mathcal{D}_i = \{z \in \mathbb{C} : |z - a_{ii}| \leq \sum_{j \neq i} |a_{ij}|\}$ .

$\forall \lambda \in \sigma(A)$ ,  $\exists x \neq 0$  s.t.  $Ax = \lambda x$ .

i-th row:  $a_{ii}x_i + \sum_{j \neq i} a_{ij}x_j = \lambda x_i$ .

$$\lambda - a_{ii} = \sum_{j \neq i} a_{ij} \frac{x_j}{x_i}$$

let  $k$  be:  $|x_k| = \|x\|$

$$|\lambda - a_{kk}| \leq \sum_{j \neq k} |a_{kj}|$$

$$\Rightarrow \lambda \in \mathcal{D}_k \subseteq \bigcup_{i=1}^m \mathcal{D}_i$$

(b)  $A(\zeta) = D + \zeta B$ ,  $D = \text{diag}(A)$ ,  $B = A - D$ ,  $\zeta \in [0, 1]$ .

$A(0) = D$   
 $A(1) = A$  }  $A(\zeta)$ , as writ.  $\zeta$ .

By (a),  $\sigma(A(\zeta)) \subseteq \bigcup_{j=1}^m \mathcal{D}_j^\zeta$ ,  $\mathcal{D}_j^\zeta = \{z \in \mathbb{C} : |z - a_{jj}| \leq \zeta \sum_{j \neq i} |a_{ij}|\}$ .

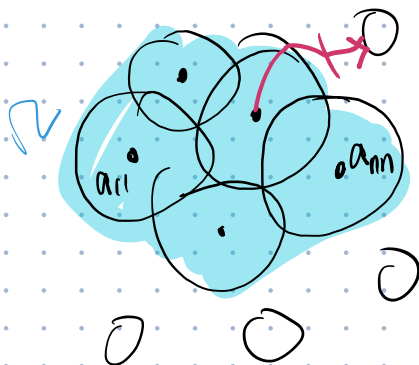
$\zeta \in [0, 1]$ ,  $\sigma(A(\zeta)) \subseteq \bigcup_{j=1}^m \mathcal{D}_j$ .

if  $n$  of  $D_i$  form a connected domain.  
disjoint with other  $m-n$ .

WTLG  $\mathcal{R} = \bigcup_{i=1}^n D_i$  connected domain.

$\{D_i, i=n+1, \dots, m\}$  disjoint with  $\mathcal{R}$ .

$\{a_{i1}, \dots, a_{in}\} \subset \mathcal{R} \Rightarrow A(\omega)$  has  $n$  ew lies in  $\mathcal{R}$ .



$\lambda(A\mathcal{R}) = \lambda(\mathcal{R})$  cts w.r.t.  $\Sigma$ .

so  $A(\mathcal{R}) = A$  has  $n$  ew lies in  $\mathcal{R}$   
otherwise contradict to the  
disjointness

(c)

$$A = \begin{pmatrix} 8 & 1 & 0 \\ 1 & 4 & 2 \\ 0 & 2 & 1 \end{pmatrix} \quad |z| < 1$$

$$\begin{cases} |\lambda_1 - 8| \leq 1 \\ |\lambda_2 - 4| \leq 1 + |z| \\ |\lambda_3 - 1| \leq |z| \end{cases} \Rightarrow \begin{cases} 7 \leq \lambda_1 \leq 9 \\ 3 - |z| \leq \lambda_2 \leq 5 + |z| \\ 1 - |z| \leq \lambda_3 \leq 1 + |z| \end{cases} \Rightarrow \begin{cases} 7 \leq \lambda_1 \leq 9 \\ 2 < \lambda_2 < 6 \\ 0 < \lambda_3 < 2 \end{cases} \quad \text{Disjoint}$$

(d)

$$\left( \begin{array}{c|c} \bar{A} & \begin{pmatrix} 0 \\ z \end{pmatrix} \\ \hline (0, z) & 1 \end{array} \right) = X^{-1} B X$$

$$\left( \begin{array}{c|c} \bar{x} & y \\ \hline w^T & c \end{array} \right) \left( \begin{array}{c|c} \bar{A} & \begin{pmatrix} 0 \\ z \end{pmatrix} \\ \hline (0, z) & 1 \end{array} \right) = \left( \begin{array}{c|c} \bar{A} & \alpha \\ \hline (0, z^T) & 1 \end{array} \right) \left( \begin{array}{c|c} \bar{x} & y \\ \hline w^T & c \end{array} \right)$$

$$\left( \begin{array}{c|c} \bar{x} \bar{A} + y(0, z) & \bar{x} \begin{pmatrix} 0 \\ z \end{pmatrix} + y \\ \hline w^T \bar{A} + (0, z^T) & w^T \begin{pmatrix} 0 \\ z \end{pmatrix} + c \end{array} \right) = \left( \begin{array}{c|c} \bar{A} \bar{x} + \alpha w^T & \bar{A} y + c \alpha \\ \hline (0, z^T) \bar{x} + w^T & (0, z^T) y + c \end{array} \right)$$

$$\text{let } \bar{x} = I_2 \quad y = w = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} \bar{A} & \begin{pmatrix} 0 \\ \xi \end{pmatrix} \\ (0, \xi^2) & C \end{pmatrix} = \begin{pmatrix} \bar{A} & c\alpha \\ (0, \xi^2) & C \end{pmatrix}$$

$$\Rightarrow c = \xi, \quad \alpha = \begin{pmatrix} 0 \\ 1 \end{pmatrix}.$$

$$\Rightarrow A = X^{-1} B X \quad X = \begin{pmatrix} 1 & \\ & \xi \end{pmatrix}, \quad B = \begin{pmatrix} 8 & 1 & 0 \\ 1 & 4 & 1 \\ 0 & \xi^2 & 1 \end{pmatrix}.$$

$\Rightarrow A, B$  have same evs.

$$\Rightarrow B: \begin{cases} |\lambda_1 - 8| \leq 1 \\ |\lambda_2 - 4| \leq 2 \\ |\lambda_3 - 1| \leq \xi^2 \end{cases} \Rightarrow \begin{cases} 7 \leq \lambda_1 \leq 9 \\ 2 \leq \lambda_2 \leq 6 \\ |\lambda_3 - 1| \leq \xi^2 \end{cases}$$