

MA1114 14/3/22

class test  
15/3/22

A and  $\mathcal{B}$  Multiplicities ; Diagonalisation;  
Distinct e.values  $\rightarrow$  LI e.vectors

Lemma  $V_\lambda = \{v \in V \mid T(v) = \lambda v\}$ , some  $\lambda$

If  $T: V \rightarrow V$  is linear and  $\lambda \in \mathbb{C}$  is an eigenvalue of  $T$  then  
 $V_\lambda = \ker(\lambda \text{id}_V - T) = \{v \in V \mid T(v) = \lambda v\}$   
(where  $(\lambda \text{id}_V - T): V \rightarrow V$   
 $v \mapsto \lambda v - T(v)$ )

Example  $A = \begin{bmatrix} 0 & 3 \\ 4 & 0 \end{bmatrix}$  Find all e.values and e.vectors  
 $T = T_A: \mathbb{R}^2 \rightarrow \mathbb{R}^2$   
 $v \mapsto Av$

$\ker(\lambda \text{id}_V - T) = \text{null}(\lambda \text{id}_2 - A)$   
first need  $\lambda$ :  $\det(\lambda I_2 - A) = \det \begin{bmatrix} \lambda & -3 \\ -4 & \lambda \end{bmatrix} = 0 \Leftrightarrow \lambda$  is e.value.

$$\lambda = \pm 2\sqrt{3}?$$

$$\chi_A(t) = t^2 - 12$$

$$\lambda = 2\sqrt{3} \Rightarrow \pm \sqrt{12} = \pm 2\sqrt{3}$$

$$V_\lambda = \text{null}(2\sqrt{3} I_2 - A) = \text{null} \begin{bmatrix} 2\sqrt{3} & -3 \\ -4 & 2\sqrt{3} \end{bmatrix}$$

a general  $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \in V_\lambda$

satisfy  $x_1 - \frac{\sqrt{3}}{2} x_2 = 0$

so look like

$$\text{with } x_2 = \mu \begin{bmatrix} \frac{\sqrt{3}}{2} \mu \\ \mu \end{bmatrix}$$

$$\begin{bmatrix} 2\sqrt{3} & -3 \\ -4 & 2\sqrt{3} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 2\sqrt{3} & -3 \\ -4 & 2\sqrt{3} \end{bmatrix} \longrightarrow \begin{bmatrix} 1 & -\frac{\sqrt{3}}{2} \\ 0 & 0 \end{bmatrix}$$

$$\Rightarrow V_\lambda = \left\langle \begin{pmatrix} \frac{\sqrt{3}}{2} \\ 1 \end{pmatrix} \right\rangle$$

$$= \left\langle \begin{bmatrix} \sqrt{3} \\ 2 \end{bmatrix} \right\rangle$$

$$v_{2\sqrt{3}} = \left\langle \begin{bmatrix} \sqrt{3} \\ 2 \end{bmatrix} \right\rangle, \quad v_{-2\sqrt{3}} = \left\langle \begin{bmatrix} \sqrt{3} \\ -2 \end{bmatrix} \right\rangle$$

$$\begin{bmatrix} 0 & 3 \\ 4 & 0 \end{bmatrix} \begin{bmatrix} \sqrt{3} \\ -2 \end{bmatrix} = \begin{bmatrix} -6 \\ 4\sqrt{3} \end{bmatrix} = -2\sqrt{3} \begin{bmatrix} \sqrt{3} \\ -2 \end{bmatrix}$$

### Diagonalisation

Suppose  $T: V \rightarrow V$  linear and suppose:  $B = \{v_1, \dots, v_n\}$  which is a basis of eigenvectors.

$$\text{Then } [T]_B = \left[ [T(v_1)]_B \quad \dots \quad [T(v_n)]_B \right]$$

$$= \left[ [\lambda_1 v_1]_B \quad \dots \quad [\lambda_n v_n]_B \right]$$

where  $\lambda_i$  is an eigenvalue for  $v_i$

$$\text{But } [\lambda_1 v_1]_B = \begin{bmatrix} \lambda_1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \quad \text{similarly } [\lambda_i v_i]_B = \begin{bmatrix} 0 \\ \vdots \\ \lambda_i \\ \vdots \\ 0 \end{bmatrix}$$

$$\text{so } [T]_B = \begin{bmatrix} \lambda_1 & & \\ & \ddots & \\ & & \lambda_n \end{bmatrix} \text{ is a diagonal matrix}$$

### Definition

$T: V \rightarrow V$  is diagonalisable if it is a basis of  $V$  consisting of eigenvectors of  $T$ .

Example The map  $T_A: \mathbb{R}^2 \rightarrow \mathbb{R}^2$  with  $A = \begin{bmatrix} 0 & 3 \\ 4 & 0 \end{bmatrix}$  is diagonalisable since  $\left\{ \begin{pmatrix} \sqrt{3} \\ 2 \end{pmatrix}, \begin{pmatrix} \sqrt{3} \\ -2 \end{pmatrix} \right\}$  is a basis for  $\mathbb{R}^2$

Example (not all linear maps are diagonalisable)

$$A = \begin{bmatrix} 1 & -3 & 2 \\ -1 & -5 & 6 \\ 2 & -2 & 0 \end{bmatrix} \Rightarrow \chi_A(t) = \det(tI_3 - A) = t^2(t+4) \Rightarrow \text{eigenvalues } t_1 = 0; t_2 = -4$$

$$V_0 = \langle \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \rangle \quad V_{-4} = \langle \begin{pmatrix} 2 \\ 4 \\ 1 \end{pmatrix} \rangle$$

$$\text{check } \begin{bmatrix} 1 & -3 & 2 \\ -1 & -5 & 6 \\ 2 & -2 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} = 0 \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -3 & 2 \\ -1 & -5 & 6 \\ 2 & -2 & 0 \end{bmatrix} \begin{bmatrix} 2 \\ 4 \\ 1 \end{bmatrix} = \begin{bmatrix} -8 \\ -16 \\ -4 \end{bmatrix} = -4 \begin{bmatrix} 2 \\ 4 \\ 1 \end{bmatrix}$$

so not enough eigenvectors for a basis of  $V$ .

Let  $T: V \rightarrow V$  be linear. Let  $\lambda$  be eigenvalues

- $\dim V_\lambda$  is the geo. multiplicity of  $\lambda$
- the alg. multiplicity is the largest  $k$  with  $\chi_T(t)$  divisible by  $(\lambda - t)$

In previous examples

$\lambda$	alg	geo
0	2	1
-4	1	1

Remark: Neither of these numbers are 0. If  $\lambda$  is an eigenvalue

- There exists a non-zero eigenvectors  $\Rightarrow V_\lambda \neq 0$
- $(\lambda - t)$  is always a factor of  $\chi_A(t)$  since  $\chi_A(\lambda) = 0$