Chapter 15

Eigenvectors and Eigenvalues

In this chapter all vector spaces are defined over an arbitrary field K. For the sake of concreteness, the reader may safely assume that $K = \mathbb{R}$ or $K = \mathbb{C}$.

15.1 Eigenvectors and Eigenvalues of a Linear Map

Given a finite-dimensional vector space E, let $f\colon E \to E$ be any linear map. If by luck there is a basis $(e_1, \ldots, e_n)$ of E with respect to which f is represented by a *diagonal matrix*

$$D = \begin{pmatrix} \lambda_1 & 0 & \ldots & 0 \\ 0 & \lambda_2 & \ddots & \vdots \\ \vdots & \ddots & \ddots & 0 \\ 0 & \ldots & 0 & \lambda_n \end{pmatrix},$$

then the action of f on E is very simple; in every "direction" e_i, we have

$$f(e_i) = \lambda_i e_i.$$

We can think of f as a transformation that stretches or shrinks space along the direction $e_1, \ldots, e_n$ (at least if E is a real vector space). In terms of matrices, the above property translates into the fact that there is an invertible matrix P and a diagonal matrix D such that a matrix A can be factored as

$$A = PDP^{-1}.$$

When this happens, we say that f (or A) is *diagonalizable*, the λ_i's are called the *eigenvalues* of f, and the e_i's are *eigenvectors* of f. For example, we will see that every symmetric matrix can be diagonalized. Unfortunately, not every matrix can be diagonalized. For example, the matrix

$$A_1 = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$$