Recall: An $n \times n$ matrix A defines a linear transformation
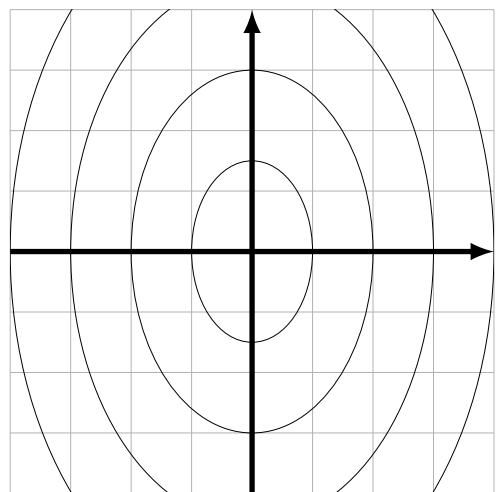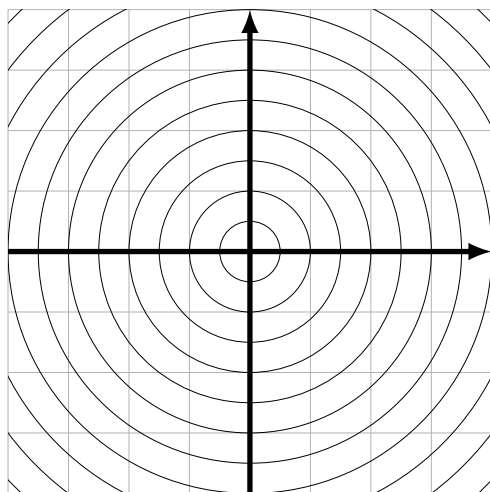
$$T_A \colon \mathbb{R}^n \to \mathbb{R}^n$$

given by $T_A(\mathbf{v}) = A\mathbf{v}$.

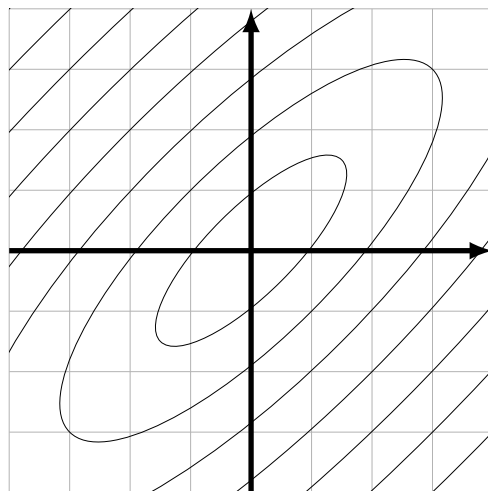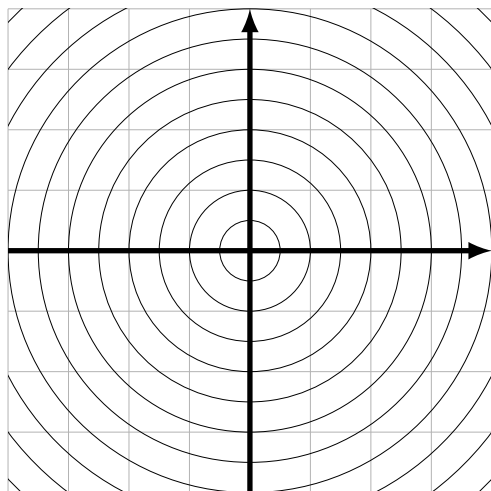**Next goal:** Understand this linear transformation better.

Example.

$$A = \begin{bmatrix} 2 & 0 \\ 0 & 3 \end{bmatrix}$$

Example.

$$A = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}$$

> **Definition**
>
> Let A be an $n \times n$ matrix. If $\mathbf{v} \in \mathbb{R}^n$ is a non-zero vector and λ is a scalar such that
> $$A\mathbf{v} = \lambda\mathbf{v}$$
> then we say that
> - λ is an *eigenvalue* of A
> - $\mathbf{v}$ is an *eigenvector* of A corresponding to λ.

Example.

$$A = \begin{bmatrix} 2 & 0 \\ 0 & 3 \end{bmatrix}$$

Example.

$$A = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}$$

Computation of eigenvalues

Recall: $I_n = n \times n$ identity matrix:

$$I_n = \begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 1 \end{bmatrix}$$

Propostiton

If A be an $n \times n$ matrix then $\lambda \in \mathbb{R}$ is an eigenvalue of A if and only if the matrix equation

$$(A - \lambda I_n)\mathbf{x} = \mathbf{0}$$

has a non-trivial solution.

> **Propostiton**
>
> If B is an $n \times n$ matrix then equation
>
> $$B\mathbf{x} = \mathbf{0}$$
>
> has a non-trivial solution if and only of the matrix B is not invertible.

> **Propostiton**
>
> If A be an $n \times n$ matrix then $\lambda \in \mathbb{R}$ is an eigenvalue of A if and only if
>
> $$\det(A - \lambda I_n) = 0$$

Example. Find all eigenvalues of the following matrix:

$$A = \begin{bmatrix} 2 & 2 & 1 \\ 1 & 3 & 1 \\ 1 & 2 & 2 \end{bmatrix}$$

> **Definition**
>
> If A is an $n \times n$ matrix then
>
> $$P(\lambda) = \det(A - \lambda I_n)$$
>
> is a polynomial of degree n. $P(\lambda)$ is called the *characteristic polynomial* of the matrix A.

> **Upshot**
>
> If A is a square matrix then
>
> $$\text{eigenvalues of } A = \text{roots of } P(\lambda)$$

Example.

$$A = \begin{bmatrix} 2 & 2 & 1 \\ 1 & 3 & 1 \\ 1 & 2 & 2 \end{bmatrix}$$

> **Corollary**
>
> An $n \times n$ matrix can have at most n distinct eigenvalues.

Computation of eigenvectors

Proposition

If λ is an eigenvalue of an $n \times n$ matrix A then

$$\left\{ \begin{array}{l} \text{eigenvectors of } A \\ \text{corresponding to } \lambda \end{array} \right\} = \left\{ \begin{array}{l} \text{vectors in} \\ \text{Nul}(A - \lambda I_n) \end{array} \right\}$$

> **Corollary/Definition**
>
> If A is an $n \times n$ matrix and λ is an eigenvalue of A then the set of all eigenvectors corresponding to λ is a subspace of $\mathbb{R}^n$.
>
> This subspace is called the *eigenspace* of A corresponding to λ.

> **Proposition**
>
> If λ is an eigenvalue of an $n \times n$ matrix A then
>
> $$\left\{ \begin{array}{c} \text{eigenspace of } A \\ \text{corresponding to } \lambda \end{array} \right\} = \mathrm{Nul}(A - \lambda I_n)$$

Example. Consider the following matrix:

$$A = \begin{bmatrix} 2 & 2 & 1 \\ 1 & 3 & 1 \\ 1 & 2 & 2 \end{bmatrix}$$

Recall that eigenvalues of A are $\lambda_1 = 1$ and $\lambda_2 = 5$. Compute bases of eigenspaces of A corresponding to these eigenvalues.

Solution.

$\underline{\lambda_1 = 1}$

$\underline{\lambda_2 = 5}$

$\underline{\lambda_2 = 5}$