

Eigen Basis (Basis of eigenvectors):

Let A be an $n \times n$ matrix. Then an eigen basis is a basis of \mathbb{R}^n consisting of eigenvectors of A .

If A has n distinct eigenvalues, then A has a basis of eigenvectors X_1, X_2, \dots, X_n for \mathbb{R}^n .

Eigen space:

The eigenvectors corresponding to one and the same eigenvalue λ of A together with null vector 0 , form a vector space, called the Eigen space of A corresponding to that λ . It is usually denoted by E_λ .

Algebraic Multiplicity and Geometric Multiplicity:

The order of an eigenvalue λ is called the algebraic multiplicity of λ and it is denoted by M_λ .

The number of linearly independent eigenvectors corresponding to an eigenvalue λ is called the geometric multiplicity of λ and it is denoted by m_λ . Thus, the geometric multiplicity is the dimension of the Eigen space corresponding to this λ .

An eigenvalue λ is regular if $M_\lambda = m_\lambda$.

Example: Find the algebraic multiplicity and geometric multiplicity of the eigenvalues of the

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

Solution: The characteristic equation of A is $|A - \lambda I| = 0$

$$\Rightarrow \begin{vmatrix} 3 - \lambda & 2 \\ 0 & 3 - \lambda \end{vmatrix} = 0$$

$$\Rightarrow (\lambda - 3)^2 = 0$$

$$\Rightarrow \lambda = 3, 3$$

Hence the algebraic multiplicity of $\lambda = 3$ is $M_3 = 2$.

Let $X = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$ be an eigen vector corresponding to $\lambda = 3$. Then

$$AX = \lambda X$$

$$\Rightarrow \begin{bmatrix} 3 & 2 \\ 0 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 3 \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\Rightarrow 2x_2 = 0, \quad 3x_2 = 3x_2$$

$$\Rightarrow x_2 = 0$$

$$\text{So, } X = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} x_1 \\ 0 \end{bmatrix} = x_1 \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

The eigen vector corresponding to $\lambda = 3$ is $\begin{bmatrix} 1 \\ 0 \end{bmatrix}$.

Hence the geometric multiplicity of $\lambda = 3$ is $m_3 = 1$.

Results:

- 1:** If A is a $n \times n$ triangular matrix -upper triangular, lower triangular or diagonal, the eigenvalues of A are the diagonal entries of A .
- 2:** $\lambda = 0$ is an eigenvalue of A if A is a singular (noninvertible) matrix.
- 3:** A and A^T have the same eigenvalues.
- 4:** $\det A$ is the product of the eigenvalues of A .
- 5:** If λ be an eigenvalue of A , then
 - a)** $k\lambda$ is an eigenvalue of kA , $k = \text{scalar}$.
 - b)** λ^2 is an eigenvalue of A^2 .