

$$\begin{aligned}
 |\mathbf{A} - \lambda \mathbf{I}| &= \left| \begin{bmatrix} 1 & 0 \\ 1 & 3 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \right| \\
 &= \begin{vmatrix} 1 - \lambda & 0 \\ 1 & 3 - \lambda \end{vmatrix} = (1 - \lambda)(3 - \lambda) = 0
 \end{aligned}$$

implies that there are two roots, $\lambda_1 = 1$ and $\lambda_2 = 3$. The eigenvalues of \mathbf{A} are 3 and 1. Let

$$\mathbf{A} = \begin{bmatrix} 1 & 0 \\ 1 & 3 \end{bmatrix}$$

are $\lambda_1 = 1$ and $\lambda_2 = 3$. The eigenvectors associated with these eigenvalues can be determined by solving the following equations:

$$\begin{aligned}
 \begin{bmatrix} 1 & 0 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} &= 1 \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \\
 \mathbf{A}\mathbf{x} &= \lambda_1 \mathbf{x} \\
 \begin{bmatrix} 1 & 0 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} &= 3 \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \\
 \mathbf{A}\mathbf{x} &= \lambda_2 \mathbf{x}
 \end{aligned}$$

From the first expression,

$$\begin{aligned}
 x_1 &= x_1 \\
 x_1 + 3x_2 &= x_2
 \end{aligned}$$

or

$$x_1 = -2x_2$$

There are many solutions for x_1 and x_2 .

Setting $x_2 = 1$ (arbitrarily) gives $x_1 = -2$, and hence,

$$\mathbf{x} = \begin{bmatrix} -2 \\ 1 \end{bmatrix}$$

is an eigenvector corresponding to the eigenvalue 1. From the second expression,

$$\begin{aligned}
 x_1 &= 3x_1 \\
 x_1 + 3x_2 &= 3x_2
 \end{aligned}$$

implies that $x_1 = 0$ and $x_2 = 1$ (arbitrarily), and hence,

$$\mathbf{x} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

is an eigenvector corresponding to the eigenvalue 3. It is usual practice to determine an eigenvector so that it has length unity. That is, if $\mathbf{A}\mathbf{x} = \lambda\mathbf{x}$, we take $\mathbf{e} = \mathbf{x}/\sqrt{\mathbf{x}'\mathbf{x}}$ as the eigenvector corresponding to λ . For example, the eigenvector for $\lambda_1 = 1$ is $\mathbf{e}'_1 = [-2/\sqrt{5}, 1/\sqrt{5}]$.