Section 3.1 : Introduction to Determinants

Chapter 3 : Determinants

Math 1554 Linear Algebra

Topics and Objectives

Topics

We will cover these topics in this section.

1. The definition and computation of a determinant
2. The determinant of triangular matrices

Objectives

For the topics covered in this section, students are expected to be able to do the following.

1. Compute determinants of $n \times n$ matrices using a cofactor expansion.
2. Apply theorems to compute determinants of matrices that have particular structures.

Determinant = Function : Matrices (Square) $\longrightarrow$ Real numbers

A Definition of the Determinant

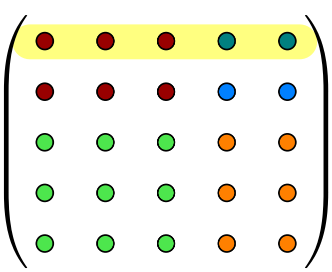
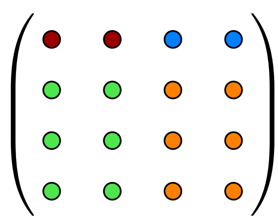
Suppose A is $n \times n$ and has elements a_{ij}.

1. If $n = 1$, $A = [a_{11}]$, and has determinant $\det A = a_{11}$.
2. Inductive case: for $n > 1$,

$$\det A = a_{11} \det A_{11} - a_{12} \det A_{12} + \cdots + (-1)^{1+n} a_{1n} \det A_{1n}$$

where A_{ij} is the submatrix obtained by eliminating row i and column j of A.

Example

$A =$  $\Rightarrow$ $A_{2,3} =$ 

Example 1

Compute $\det \begin{bmatrix} a & b \\ c & d \end{bmatrix}$.

$$\underbrace{\det \begin{bmatrix} \overset{a_{11}}{\overset{\shortparallel}{a}} & \overset{a_{12}}{\overset{\shortparallel}{b}} \\ c & d \end{bmatrix}}_{} = \underline{\underline{a}} \cdot \det \begin{bmatrix} \cancel{a} & \cancel{b} \\ \cancel{c} & \underline{\underline{d}} \end{bmatrix} - b \cdot \det \begin{bmatrix} \cancel{a} & \cancel{b} \\ c & \cancel{d} \end{bmatrix}$$

$$= \boxed{ad - b \cdot c}$$

Example 2

Compute $\det \begin{bmatrix} 1 & -5 & 0 \\ 2 & 4 & -1 \\ 0 & 2 & 0 \end{bmatrix} = \begin{vmatrix} 1 & -5 & 0 \\ 2 & 4 & -1 \\ 0 & 2 & 0 \end{vmatrix}$.

$$\det \begin{bmatrix} \overset{a_{11}}{\overset{\shortparallel}{1}} & \overset{a_{12}}{\overset{\shortparallel}{-5}} & 0 \\ 2 & 4 & -1 \\ 0 & 2 & 0 \end{bmatrix}$$

$$= 1 \cdot \det \begin{bmatrix} \cancel{1} & \cancel{-5} & \cancel{0} \\ \cancel{2} & 4 & -1 \\ \cancel{0} & 2 & 0 \end{bmatrix} - (-5) \det \begin{bmatrix} \cancel{1} & \cancel{-5} & \cancel{0} \\ 2 & \cancel{4} & -1 \\ 0 & \cancel{2} & 0 \end{bmatrix}$$

$$+ 0 \cdot \det \begin{bmatrix} \cancel{1} & \cancel{-5} & \cancel{0} \\ 2 & 4 & \cancel{-1} \\ 0 & 2 & \cancel{0} \end{bmatrix}$$

$$= 1 \cdot (4 \cdot 0 - (-1) \cdot 2) + 5 \cdot (2 \cdot 0 - (-1) \cdot 0)$$

$$= 2$$

$$\det(A) = 1 \cdot a_{11} \cdot \det(A_{11}) - a_{12} \det(A_{12}) + a_{13} \det(A_{13}) - - - -$$

$$= a_{11} \underbrace{\boxed{(-1)^{1+1} \det(A_{11})}}_{\text{Cofactor.}} + (-1)^{1+2} a_{12} \det(A_{12}) + (-1)^{1+3} a_{13} \det(A_{13}) + - - -$$

Cofactors

Cofactors give us a more convenient notation for determinants.

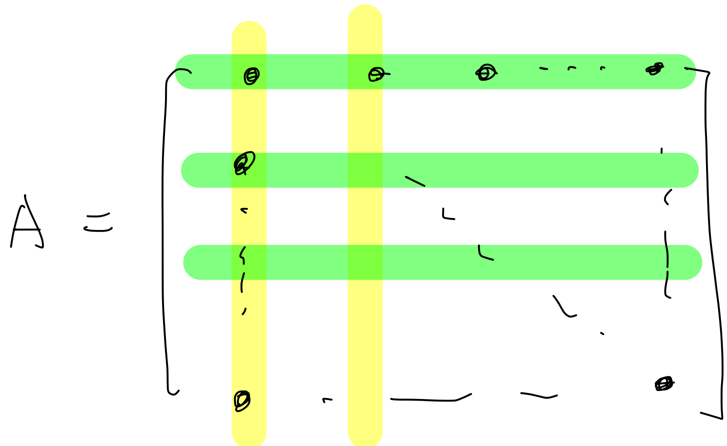
Definition: Cofactor

The (i, j) cofactor of an $n \times n$ matrix A is

$$C_{ij} = (-1)^{i+j} \det A_{ij}$$

The pattern for the negative signs is

$$\begin{pmatrix} + & - & + & - & \dots \\ - & + & - & + & \dots \\ + & - & + & - & \dots \\ - & + & - & + & \dots \\ \vdots & \vdots & \vdots & \vdots & \end{pmatrix}$$



Theorem

The determinant of a matrix A can be computed down any row or column of the matrix. For instance, down the j^{th} column, the determinant is

$$\det A = a_{1j}C_{1j} + a_{2j}C_{2j} + \cdots + a_{nj}C_{nj}.$$

This gives us a way to calculate determinants more efficiently.

Example 3

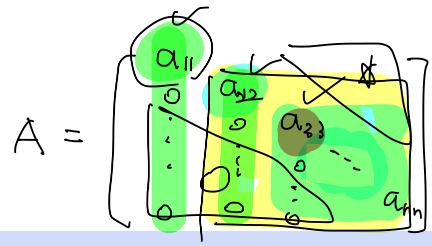
Compute the determinant of $\begin{bmatrix} 5 & 4 & 3 & 2 \\ 0 & 1 & 2 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & 1 & 1 & 3 \end{bmatrix}$.

$$\det(A) = \underbrace{(-1)^{1+1} \cdot a_{11} \det(A_{11})}_{} + \cancel{0 \cdot}$$

$$= 5 \cdot \det \begin{bmatrix} 1 & 2 & 0 \\ -1 & 1 & 0 \\ 1 & 1 & 3 \end{bmatrix}$$

$$= 5 \cdot \left[\cancel{0 \, (-1)^{1+3} \det [\quad]} + \cancel{0 \, (-1)^{2+3} \det [\quad]} + \underbrace{3 \, (-1)^{3+3} \det \begin{bmatrix} 1 & 2 \\ -1 & 1 \end{bmatrix}}_{} \right]$$

$$= 3 \cdot 5 \, (1 \cdot 1 - 2 \cdot (-1)) = 45$$



Triangular Matrices

Theorem

If A is a triangular matrix then

Product of diagonal entries

$$\det A = a_{11}a_{22}a_{33}\cdots a_{nn}.$$

Example 4

Compute the determinant of the matrix. Empty elements are zero.

$$\det \begin{bmatrix} 2 & 1 & & & & & \\ & 2 & 1 & & & 0 & \\ & & 2 & 1 & & & \\ & & & 2 & 1 & & \\ & 0 & & & 2 & 1 & \\ & & & & & 2 & 1 \\ & & & & & & 2 \end{bmatrix} = 2^7$$

Computational Efficiency

Note that computation of a co-factor expansion for an $N \times N$ matrix requires roughly $N!$ multiplications.

- A 10×10 matrix requires roughly $10! = 3.6$ million multiplications
- A 20×20 matrix requires $20! \approx 2.4 \times 10^{18}$ multiplications

Co-factor expansions may not be practical, but determinants are still useful.

- We will explore other methods for computing determinants that are more efficient.
- Determinants are very useful in multivariable calculus for solving certain integration problems.

Section 3.2 : Properties of the Determinant

Chapter 3 : Determinants

Math 1554 Linear Algebra

"A problem isn't finished just because you've found the right answer."
- Yōko Ogawa

We have a method for computing determinants, but without some of the strategies we explore in this section, the algorithm can be very inefficient.

Topics and Objectives

Topics

We will cover these topics in this section.

- The relationships between row reductions, the invertibility of a matrix, and determinants.

Objectives

For the topics covered in this section, students are expected to be able to do the following.

1. Apply properties of determinants (related to row reductions, transpose, and matrix products) to compute determinants.
2. Use determinants to determine whether a square matrix is invertible.

Row Operations

- We saw how determinants are difficult or impossible to compute with a cofactor expansion for large N.
- Row operations give us a more efficient way to compute determinants.

Theorem: Row Operations and the Determinant

Let A be a square matrix.

1. If a multiple of a row of A is added to another row to produce B, then $\det B = \det A$.
2. If two rows are interchanged to produce B, then $\det B = -\det A$.
3. If one row of A is multiplied by a scalar k to produce B, then $\det B = k \det A$.

Row Operations

$1 \cdot R_2 \longrightarrow 1 \cdot R_2 + 5 \cdot R_4$

* det Doesn't change

$R_2 \longleftrightarrow R_5$

Sign - change

$7 \cdot R_3$

$R_3 \longrightarrow 7 \cdot R_3$

$\det \longrightarrow 7 \cdot \det$

Example 1 Compute $\begin{vmatrix} 1 & -4 & 2 \\ -2 & 8 & -9 \\ -1 & 7 & 0 \end{vmatrix}$

$$\det \begin{bmatrix} 1 & -4 & 2 \\ \underbrace{-2}_{\to 0} & 8 & -9 \\ \underbrace{-1}_{\to 0} & 7 & 0 \end{bmatrix} \overset{\text{replace}}{=} \det \begin{bmatrix} 1 & -4 & 2 \\ 0 & 0 & -5 \\ 0 & 3 & 2 \end{bmatrix}$$

$$= (-1)\det \begin{bmatrix} 1 & -4 & 2 \\ 0 & 3 & 2 \\ 0 & 0 & -5 \end{bmatrix}$$

$$= (-1)\cdot 1 \cdot 3 \cdot (-5) = 15.$$

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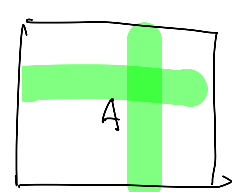
$A \in \mathbb{R}^{n \times n}$ $\qquad \det(A) \in \mathbb{R}$

- Cofactor expansion $\qquad (n-1)\times(n-1)$ matrix $\qquad A$ remove ith row, jth column. $\to A_{ij}$

$$C_{ij} = (-1)^{i+j} \cdot \det(A_{ij})$$

$$\Rightarrow \det(A) = \sum_{i=1}^{n} a_{ij} C_{ij} = \sum_{j=1}^{n} a_{ij} C_{ij}$$



- Row operations
  - Replacement $(R_2 \to R_2 - 5R_1)$: Det doesn't change
  - Swap $(R_2 \leftrightarrow R_3)$: $\det \to -\det$
  - Scaling $(R_2 \to 7 \cdot R_2)$: $\det \to 7 \cdot \det$

$A \Rightarrow$ Echelon form
Triangular Mat.

Invertibility

replacement
swap

Important practical implication: If A is reduced to echelon form, by r interchanges of rows and columns, then

$$\det(A) = |A| = \begin{cases} (-1)^r \times (\text{product of } \underbrace{\text{pivots}}_{\text{diagonal entries}}), & \text{when } A \text{ is invertible} \\ 0, & \text{when } A \text{ is singular.} \end{cases}$$

Example 2 Compute the determinant

$$\begin{vmatrix} 0 & 1 & 2 & -1 \\ 2 & 5 & -7 & 3 \\ 0 & 3 & 6 & 2 \\ -2 & -5 & 4 & 2 \end{vmatrix}$$

$$\det\begin{bmatrix} 0 & 1 & 2 & -1 \\ 2 & 5 & -7 & 3 \\ 0 & 3 & 6 & 2 \\ -2 & -5 & 4 & 2 \end{bmatrix} = -\det\begin{bmatrix} 2 & 5 & -7 & 3 \\ 0 & 1 & 2 & -1 \\ 0 & 3 & 6 & 2 \\ 0 & 0 & -3 & 5 \end{bmatrix}$$

$$= -\det\begin{bmatrix} 2 & 5 & -7 & 3 \\ 0 & 1 & 2 & -1 \\ 0 & 0 & 0 & 5 \\ 0 & 0 & -3 & 5 \end{bmatrix}$$

$$= \det\begin{bmatrix} 2 & 5 & -7 & 3 \\ 0 & 1 & 2 & -1 \\ 0 & 0 & -3 & 5 \\ 0 & 0 & 0 & 5 \end{bmatrix}$$

$$= 2 \cdot 1 \cdot (-3) \cdot 5 = -30.$$

Properties of the Determinant

For any square matrices A and B, we can show the following.

1. $\det A = \det A^T$.
2. A is invertible if and only if $\det A \neq 0$. $\Rightarrow$ IMT.
3. $\det(AB) = \det A \cdot \det B$.

$\Downarrow$

AB is invertible

$\Rightarrow \det(A) \cdot \det(B) \neq 0$

$\Rightarrow A$ is invertible & B is invertible

Additional Example (if time permits)

Use a determinant to find all values of λ such that matrix C is not invertible.

$\Downarrow$

$\det C = 0$

$$C = \underbrace{\begin{pmatrix} 5 & 0 & 0 \\ 0 & 0 & 1 \\ 1 & 1 & 0 \end{pmatrix}}_{=A} - \lambda I_3$$

$$= \begin{pmatrix} 5-\lambda & 0 & 0 \\ 0 & -\lambda & 1 \\ 1 & 1 & -\lambda \end{pmatrix}$$

$$\det C = (5-\lambda) \cdot \det \begin{pmatrix} -\lambda & 1 \\ 1 & -\lambda \end{pmatrix}$$

$$= (5-\lambda)(\lambda^2 - 1) = (\lambda+1)(\lambda-1)(5-\lambda) = 0$$

If $\lambda = -1, 1, 5$ $\Rightarrow$ C is NOT invertible.

Eigenvalues for A

$\Updownarrow$

$C \cdot \vec{x} = \vec{0}$ has nontrivial solutions.

$\vec{x} \neq 0$ is a nontrivial solution

$\Rightarrow$ $C\vec{x} = 0$

$(A - \lambda I)\vec{x} = 0$

$A\vec{x} = \lambda \vec{x}$ $\Rightarrow$ $A \xrightarrow{\text{diagonalization.}} D$ diagonal matrix

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 5 \end{bmatrix}$$

Additional Example (if time permits)

Determine the value of

$$\det A = \det\left(\begin{pmatrix} 0 & 2 & 0 \\ 1 & 1 & 2 \\ 1 & 1 & 3 \end{pmatrix}^8\right).$$

$$= \left(\det\begin{pmatrix} 0 & 2 & 0 \\ 1 & 1 & 2 \\ 1 & 1 & 3 \end{pmatrix}\right)^8$$

$$= (-2)^8 = \ldots$$

why?

$$\det(A^8)$$
$$= \det(A^7 \cdot A)$$
$$= \underline{\det(A^7)} \cdot \det(A)$$
$$= \det(A^6) \cdot \det(A)^2$$
$$\vdots$$
$$= (\det(A))^8$$

$$(1,2)$$

$$\det\begin{pmatrix} 0 & 2 & 0 \\ 1 & 1 & 2 \\ 1 & 1 & 3 \end{pmatrix}$$

$$= 2 \cdot (-1)^{1+2} \cdot \det\begin{pmatrix} 1 & 2 \\ 1 & 3 \end{pmatrix}$$

$$= 2 \cdot (-1) \cdot (1 \cdot 3 - 2 \cdot 1) = -2.$$

Section 3.3 : Volume, Linear Transformations

Chapter 3 : Determinants

Math 1554 Linear Algebra

Topics and Objectives

Topics

We will cover these topics in this section.

1. Relationships between area, volume, determinants, and linear transformations.

Objectives

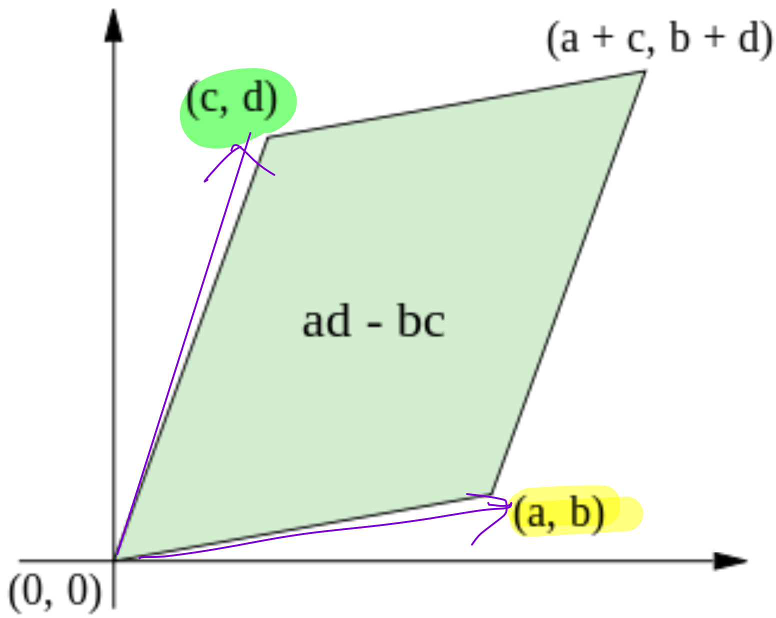
For the topics covered in this section, students are expected to be able to do the following.

1. Use determinants to compute the area of a parallelogram, or the volume of a parallelepiped, possibly under a given linear transformation.

Students are not expected to be familiar with Cramer's rule.

Determinants, Area and Volume

In $\mathbb{R}^2$, determinants give us the area of a parallelogram.



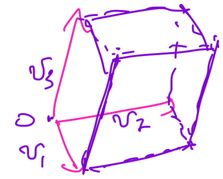
area of parallelogram $= \det \begin{pmatrix} a & c \\ b & d \end{pmatrix} = ad - bc.$

why?

$$\det \begin{bmatrix} c & a \\ d & b \end{bmatrix} = -\det \begin{bmatrix} a & c \\ b & d \end{bmatrix}$$

$$\text{Area} = \left| \det \begin{pmatrix} & \end{pmatrix} \right|$$

Ex $\vec{v}_1, \vec{v}_2, \vec{v}_3$



$$\text{Vol} = \det[\vec{v}_1 \ \vec{v}_2 \ \vec{v}_3]$$

Determinants as Area, or Volume

Theorem

The volume of the parallelpiped spanned by the columns of an $n \times n$ matrix A is $|\det A|$.

Key Geometric Fact (which works in any dimension). The area of the parallelogram spanned by two vectors $\vec{a}, \vec{b}$ is equal to the area spanned by $\vec{a}, c\vec{a} + \vec{b}$, for any scalar c.

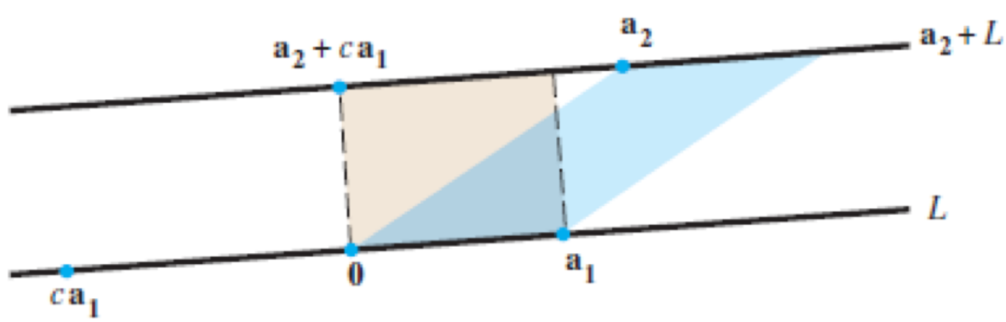


FIGURE 2 Two parallelograms of equal area.

$$\det[\vec{a}_1, \vec{a}_2] = \det[\vec{a}_1, \vec{a}_2 + c.\vec{a}_1]$$

$$\det[\vec{a}_1 + \vec{a}_2, \vec{a}_3]$$

$$= \det[\vec{a}_1, \vec{a}_3] + \det[\vec{a}_2, \vec{a}_3]$$

Example 1

Calculate the area of the parallelogram determined by the points $(-2,-2),(0,3),(4,-1),(6,4)$

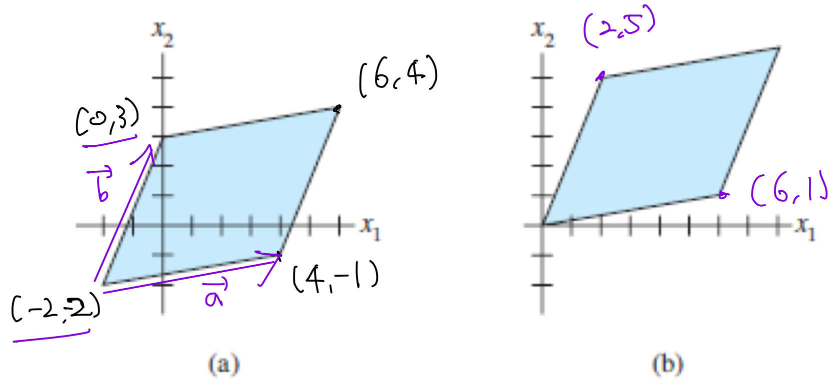


FIGURE 5 Translating a parallelogram does not change its area.

$$\vec{a} = \begin{pmatrix} 4 \\ -1 \end{pmatrix} - \begin{pmatrix} -2 \\ -2 \end{pmatrix} = \begin{pmatrix} 6 \\ 1 \end{pmatrix}$$

$$\vec{b} = \begin{pmatrix} 0 \\ 3 \end{pmatrix} - \begin{pmatrix} -2 \\ -2 \end{pmatrix} = \begin{pmatrix} 2 \\ 5 \end{pmatrix}$$

$$\text{Area} = \left| \det \begin{pmatrix} 6 & 2 \\ 1 & 5 \end{pmatrix} \right| = |6 \cdot 5 - 2 \cdot 1|$$

$$= \underline{\underline{28}}.$$

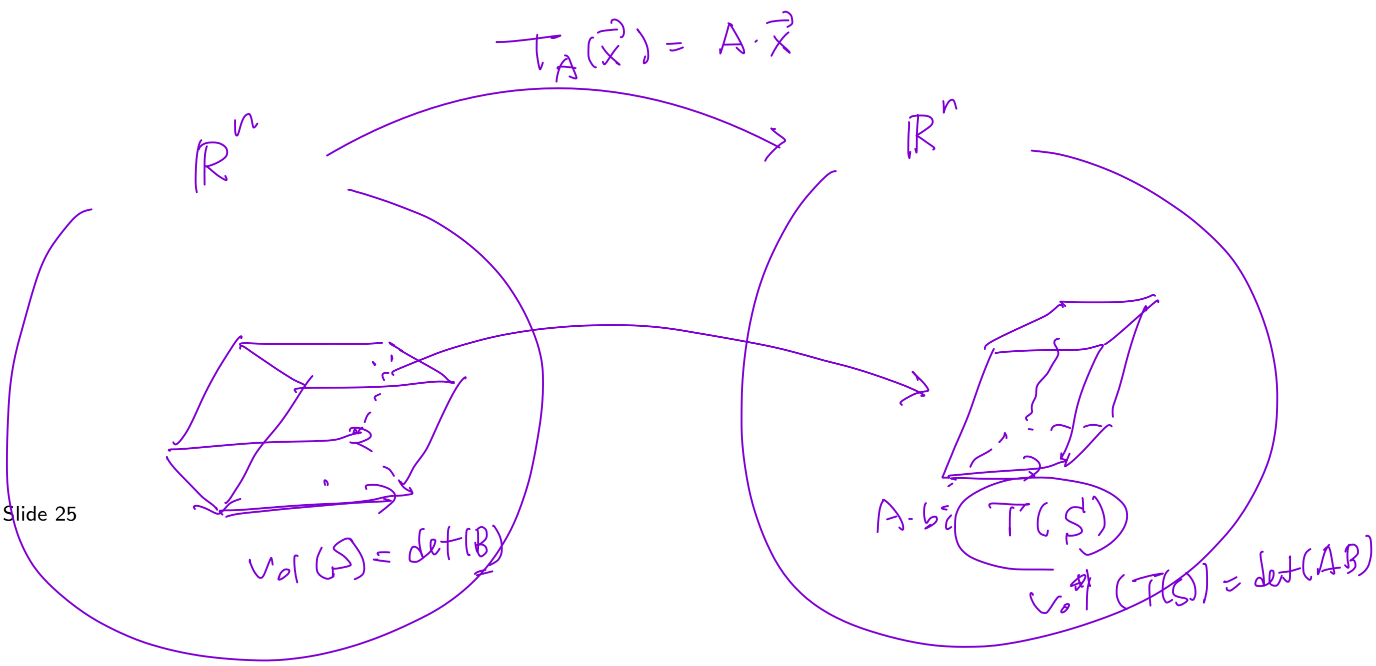
Linear Transformations

Theorem

If $T_A : \mathbb{R}^n \mapsto \mathbb{R}^n$, and S is some parallelogram in $\mathbb{R}^n$, then

$$\text{volume}\,(T_A(S)) = |\det(A)| \cdot \text{volume}(S)$$

An example that applies this theorem is given in this week's worksheets.



$$\text{Vol}\left(T_A(S')\right) = \text{Vol}(S') \cdot |\det(A)|$$

Section 4.9 : Applications to Markov Chains

Chapter 4 : Vector Spaces

Math 1554 Linear Algebra

Topics and Objectives

Topics

We will cover these topics in this section.

1. Markov chains
2. Steady-state vectors
3. Convergence

Objectives

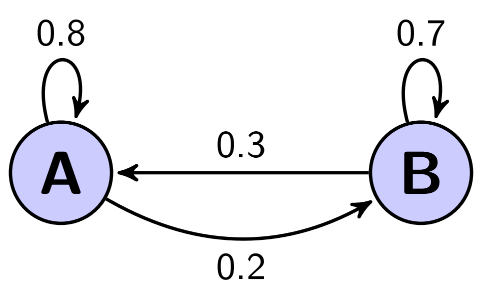
For the topics covered in this section, students are expected to be able to do the following.

1. Construct stochastic matrices and probability vectors.
2. Model and solve real-world problems using Markov chains (e.g. - find a steady-state vector for a Markov chain)
3. Determine whether a stochastic matrix is regular.

Example 1

- A small town has two libraries, A and B.
- After 1 month, among the books checked out of A,
  - 80% returned to A
  - 20% returned to B
- After 1 month, among the books checked out of B,
  - 30% returned to A
  - 70% returned to B

If both libraries have 1000 books today, how many books does each library have after 1 month? After one year? After n months? A place to simulate this is `http://setosa.io/markov/index.html`



$$\vec{x}_0 = \begin{bmatrix} 0.5 \\ 0.5 \end{bmatrix} \begin{matrix} A \text{ — } 50\% \text{ in } A \\ B \text{ — } 50\% \text{ in } B \end{matrix} \longrightarrow \vec{x}_1 = \begin{bmatrix} \ \\ \ \end{bmatrix}$$

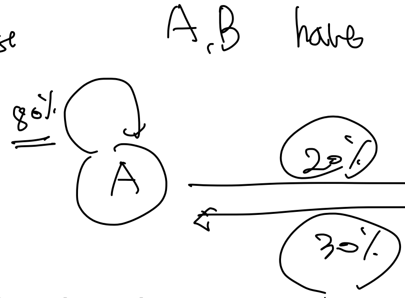
per. of A after 1 month

Per. of B after 1 month.

Example 1 Continued

The books are equally divided by between the two branches, denoted by $\vec{x}_0 = \begin{bmatrix} .5 \\ .5 \end{bmatrix}$. What is the distribution after 1 month, call it $\vec{x}_1$? After two months?

Suppose A, B have 100



		1 month
A	100	80 + 30 = 110
B	100	70 + 20 = 90

After k months, the distribution is $\vec{x}_k$, which is what in terms of $\vec{x}_0$?

$$\begin{array}{c} \\ A: \\ B: \end{array} \overset{k-1}{\begin{bmatrix} a \\ b \end{bmatrix}} \longrightarrow \overset{k}{\begin{bmatrix} 0.8 \cdot a + 0.3 \cdot b \\ 0.2\, a + 0.7\, b \end{bmatrix}}$$

$$= \begin{array}{c} \\ A \\ B \end{array} \begin{array}{c} \begin{array}{cc} A & B \end{array} \\ \begin{bmatrix} 0.8 & 0.3 \\ 0.2 & 0.7 \end{bmatrix} \end{array} \cdot \begin{bmatrix} a \\ b \end{bmatrix}$$

$$\vec{x}_0 \downarrow \begin{bmatrix} 0.5 \\ 0.5 \end{bmatrix} \xrightarrow{1 \text{ mo.}} \underbrace{\begin{bmatrix} 0.8 & 0.3 \\ 0.2 & 0.7 \end{bmatrix}}_{A} \cdot \begin{bmatrix} 0.5 \\ 0.5 \end{bmatrix} = \begin{bmatrix} 0.55 \\ 0.45 \end{bmatrix}$$

initial state

$\downarrow$ 1 mon.

$$A^2 \vec{x}_0 = A A \vec{x}_0 = \begin{bmatrix} A \end{bmatrix} \begin{bmatrix} 0.55 \\ 0.45 \end{bmatrix} = \begin{bmatrix} ? \\ ? \end{bmatrix}$$

Markov Chains

$$\vec{x} = \begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix}$$

$a_1, \cdots, a_n \geq 0$

$a_1 + a_2 + \cdots + a_n = 1$

A few definitions:

- A **probability vector** is a vector, $\vec{x}$, with non-negative elements that sum to 1.
- A **stochastic matrix** is a square matrix, P, whose columns are probability vectors.
- A **Markov chain** is a sequence of probability vectors $\vec{x}_k$, and a stochastic matrix P, such that:

$\{\vec{x}_0, \vec{x}_1, \vec{x}_2, \cdots, \vec{x}_n, \cdots\}$

$$\vec{x}_{k+1} = P\vec{x}_k, \quad k = 0, 1, 2, \ldots$$

$\vec{x}_1 = P \cdot \vec{x}_0$

$\vec{x}_2 = P\vec{x}_1 = P \cdot (P \cdot \vec{x}_0) = P^2 \cdot \vec{x}_0$

$\vec{x}_3 = P x_2 = P \cdot (P^2 \vec{x}_0) = P^3 \vec{x}_0$

$\vdots$

$\vec{x}_k = P^k \cdot \vec{x}_0$

- A **steady-state vector** for P is a vector $\vec{q}$ such that $P\vec{q} = \vec{q}$.

probability

$P\vec{q} = \vec{q}$

$P^2\vec{q} = P \cdot \underbrace{P \cdot \vec{q}}_{=q} = \underbrace{P \cdot \vec{q}}_{=\vec{q}} = \vec{q}$

$\vdots$

$P^k \cdot \vec{q} = \vec{q}$

	x_0	x_1	x_2
A	300	–	–
B	200		

600

400

Example 2

Determine a steady-state vector for the stochastic matrix

$$P = \begin{pmatrix} .8 & .3 \\ .2 & .7 \end{pmatrix} \leftarrow \text{stochastic matrix}$$

probability vectors

Find $\vec{q}$ s.t. $P\vec{q} = \vec{q}$. $\vec{q}$: prob. vector.

$$P\vec{q} - I\vec{q} = \vec{0}$$

$$(P - I)\vec{q} = \vec{0}$$

$$\begin{pmatrix} -0.2 & 0.3 \\ 0.2 & -0.3 \end{pmatrix} \cdot \vec{q} = \vec{0} \quad \leftarrow \text{Solve for } \vec{q}$$

$$\vec{q} = \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 3/2\, b \\ b \end{bmatrix} = b \cdot \begin{bmatrix} \frac{3}{2} \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 2 & -3 \\ 0 & 0 \end{bmatrix} \longrightarrow \begin{aligned} 2a - 3b &= 0 \\ a &= \tfrac{3}{2} \cdot b \end{aligned}$$

$$\frac{5}{2} \cdot b = \frac{3}{2} \cdot b + b = 1 \qquad \therefore\ b = \frac{2}{5}$$

$$\vec{q} = \begin{bmatrix} \frac{3}{5} \\ \frac{2}{5} \end{bmatrix} = \begin{bmatrix} 0.6 \\ 0.4 \end{bmatrix}$$

Ex $P^k = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0.8 & 0.3 \\ 0 & 0.2 & 0.7 \end{bmatrix}^k$ is not regular.

P: stochastic matrix (square)

Convergence

We often want to know what happens to a process,

$$\vec{x}_{k+1} = P\vec{x}_k, \quad k = 0, 1, 2, \ldots$$

as $k \to \infty$.

Definition: a stochastic matrix P is **regular** if there is some k such that P^k only contains strictly positive entries.

nice enough

> **Theorem**
>
> If P is a regular stochastic matrix, then P has a unique steady-state vector $\vec{q}$, and $\vec{x}_{k+1} = P\vec{x}_k$ converges to $\vec{q}$ as $k \to \infty$.

$\vec{x}_k$ is getting close to $\vec{q}$ as $k \to \infty$

$P^k = \begin{bmatrix} \cdots \end{bmatrix} > 0$ no zero entry $\Longrightarrow$ reg.

P. Regular. $\Rightarrow$ unique $\vec{q}$

$\vec{x}_k \to \vec{q}$

Example 3

A car rental company has 3 rental locations, A, B, and C. Cars can be returned at any location. The table below gives the pattern of rental and returns for a given week.

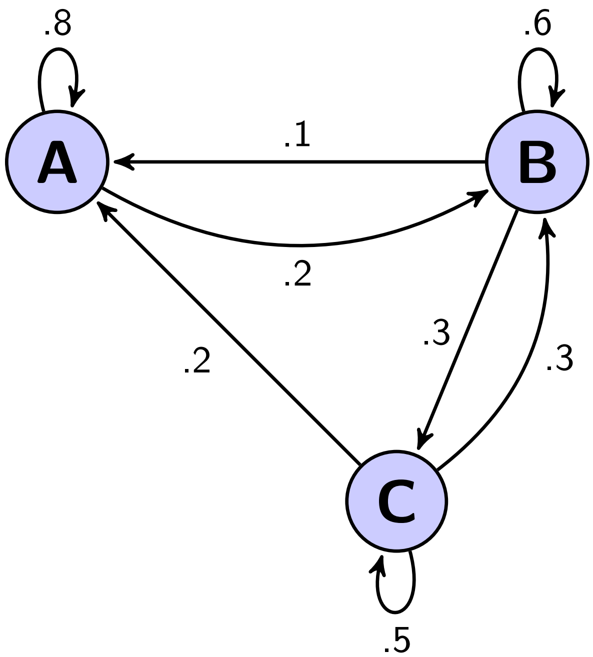
		rented from		
		A	B	C
	A	.8	.1	.2
returned to	B	.2	.6	.3
	C	.0	.3	.5

$$P = \begin{bmatrix} 0.8 & 0.1 & 0.2 \\ 0.2 & 0.6 & 0.3 \\ 0 & 0.3 & 0.5 \end{bmatrix}$$

There are 10 cars at each location today.

a) Construct a stochastic matrix, P, for this problem.

b) What happens to the distribution of cars after a long time? You may assume that P is regular.



$$P = \begin{bmatrix} .8 & .1 & .2 \\ .2 & .6 & .3 \\ .0 & .3 & .5 \end{bmatrix}$$

Section 5.1 : Eigenvectors and Eigenvalues

Chapter 5 : Eigenvalues and Eigenvectors

Math 1554 Linear Algebra

Topics and Objectives

Topics

We will cover these topics in this section.

1. Eigenvectors, eigenvalues, eigenspaces
2. Eigenvalue theorems

Objectives

For the topics covered in this section, students are expected to be able to do the following.

1. Verify that a given vector is an eigenvector of a matrix.
2. Verify that a scalar is an eigenvalue of a matrix.
3. Construct an eigenspace for a matrix.
4. Apply theorems related to eigenvalues (for example, to characterize the invertibility of a matrix).

Eigenvectors and Eigenvalues

If $A \in \mathbb{R}^{n\times n}$, and there is a $\vec{v} \neq \vec{0}$ in $\mathbb{R}^n$, and

$$A\vec{v} = \lambda\vec{v}$$

then $\vec{v}$ is an **eigenvector** for A, and $\lambda \in \mathbb{C}$ is the corresponding **eigenvalue**.

Note that

- We will only consider square matrices.
- If $\lambda \in \mathbb{R}$, then
  - when $\lambda > 0$, $A\vec{v}$ and $\vec{v}$ point in the same direction
  - when $\lambda < 0$, $A\vec{v}$ and $\vec{v}$ point in opposite directions
- Even when all entries of A and $\vec{v}$ are real, λ can be complex (a rotation of the plane has no **real** eigenvalues.)
- We explore complex eigenvalues in Section 5.5.

Example 1

Which of the following are eigenvectors of $A = \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}$? What are the corresponding eigenvalues?

a) $\vec{v}_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$

b) $\vec{v}_2 = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$

c) $\vec{v}_3 = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$

Example 2

Confirm that $\lambda = 3$ is an eigenvalue of $A = \begin{pmatrix} 2 & -4 \\ -1 & -1 \end{pmatrix}$.

Eigenspace

Definition

Suppose $A \in \mathbb{R}^{n \times n}$. The eigenvectors for a given λ span a subspace of $\mathbb{R}^n$ called the λ-**eigenspace** of A.

Note: the λ-eigenspace for matrix A is $\mathrm{Nul}(A - \lambda I)$.

Example 3
Construct a basis for the eigenspaces for the matrix whose eigenvalues are given, and sketch the eigenvectors.

$$\begin{pmatrix} 5 & -6 \\ 3 & -4 \end{pmatrix}, \quad \lambda = -1, 2$$

Theorems

Proofs for the most these theorems are in Section 5.1. If time permits, we will explain or prove all/most of these theorems in lecture.

1. The diagonal elements of a triangular matrix are its eigenvalues.
2. A invertible $\Leftrightarrow 0$ is not an eigenvalue of A.
3. Stochastic matrices have an eigenvalue equal to 1.
4. If $\vec{v}_1, \vec{v}_2, \ldots, \vec{v}_k$ are eigenvectors that correspond to distinct eigenvalues, then $\vec{v}_1, \vec{v}_2, \ldots, \vec{v}_k$ are linearly independent.

Warning!

We can't determine the eigenvalues of a matrix from its reduced form.

Row reductions change the eigenvalues of a matrix.

Example: suppose $A = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$. The eigenvalues are $\lambda = 2, 0$, because

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

- But the reduced echelon form of A is:
- The reduced echelon form is triangular, and its eigenvalues are:

Section 5.2 : The Characteristic Equation

Chapter 5 : Eigenvalues and Eigenvectors

Math 1554 Linear Algebra

Topics and Objectives

Topics

We will cover these topics in this section.

1. The characteristic polynomial of a matrix
2. Algebraic and geometric multiplicity of eigenvalues
3. Similar matrices

Objectives

For the topics covered in this section, students are expected to be able to do the following.

1. Construct the characteristic polynomial of a matrix and use it to identify eigenvalues and their multiplicities.
2. Characterize the long-term behaviour of dynamical systems using eigenvalue decompositions.

The Characteristic Polynomial

Recall:

λ is an eigenvalue of $A \Leftrightarrow (A - \lambda I)$ is not ________________

Therefore, to calculate the eigenvalues of A, we can solve

$$\det(A - \lambda I) =$$

The quantity $\det(A - \lambda I)$ is the **characteristic polynomial** of A.

The quantity $\det(A - \lambda I) = 0$ is the **characteristic equation** of A.

The roots of the characteristic polynomial are the _____________ of A.

Example

The characteristic polynomial of $A = \begin{pmatrix} 5 & 2 \\ 2 & 1 \end{pmatrix}$ is:

So the eigenvalues of A are:

Characteristic Polynomial of 2×2 Matrices

Express the characteristic equation of

$$M = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$$

in terms of its determinant. What is the equation when M is singular?

Algebraic Multiplicity

Definition

The **algebraic multiplicity** of an eigenvalue is its multiplicity as a root of the characteristic polynomial.

Example

Compute the algebraic multiplicities of the eigenvalues for the matrix

$$\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

Geometric Multiplicity

Definition

The **geometric multiplicity** of an eigenvalue λ is the dimension of $\mathrm{Null}(A - \lambda I)$.

1. Geometric multiplicity is always at least 1. It can be smaller than algebraic multiplicity.
2. Here is the basic example:

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

   $\lambda = 0$ is the only eigenvalue. Its algebraic multiplicity is 2, but the geometric multiplicity is 1.

Example

Give an example of a 4×4 matrix with $\lambda = 0$ the only eigenvalue, but the geometric multiplicity of $\lambda = 0$ is one.

Recall: Long-Term Behavior of Markov Chains

Recall:

- We often want to know what happens to a Markov Chain

$$\vec{x}_{k+1} = P\vec{x}_k, \quad k = 0, 1, 2, \ldots$$

  as $k \to \infty$.

- If P is regular, then there is a ________________________

Now lets ask:

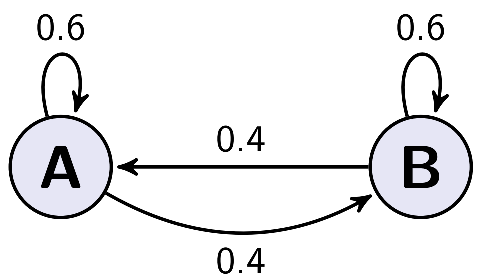
- If we don't know whether P is regular, what else might we do to describe the long-term behavior of the system?
- What can eigenvalues tell us about the behavior of these systems?

Example: Eigenvalues and Markov Chains

Consider the Markov Chain:

$$\vec{x}_{k+1} = P\vec{x}_k = \begin{pmatrix} 0.6 & 0.4 \\ 0.4 & 0.6 \end{pmatrix} \vec{x}_k, \quad k = 0, 1, 2, 3, \ldots, \quad \vec{x}_0 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

This system can be represented schematically with two nodes, A and B:



Goal: use eigenvalues to describe the long-term behavior of our system.

What are the eigenvalues of P?

What are the corresponding eigenvectors of P?

Use the eigenvalues and eigenvectors of P to analyze the long-term behaviour of the system. In other words, determine what $\vec{x}_k$ tends to as $k \to \infty$.

Similar Matrices

Definition

Two $n \times n$ matrices A and B are **similar** if there is a matrix P so that $A = PBP^{-1}$.

Theorem

If A and B similar, then they have the same characteristic polynomial.

If time permits, we will explain or prove this theorem in lecture. Note:

- Our textbook introduces similar matrices in Section 5.2, but doesn't have exercises on this concept until 5.3.
- Two matrices, A and B, do not need to be similar to have the same eigenvalues. For example,

$$\begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \quad \text{and} \quad \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$$

Additional Examples (if time permits)

1. True or false.
   a) If A is similar to the identity matrix, then A is equal to the identity matrix.
   b) A row replacement operation on a matrix does not change its eigenvalues.
2. For what values of k does the matrix have one real eigenvalue with algebraic multiplicity 2?

$$\begin{pmatrix} -3 & k \\ 2 & -6 \end{pmatrix}$$