Chapter 7

7.1 Eigenvalues and Eigenvectors

EIGENVALUES AND EIGENVECTORS

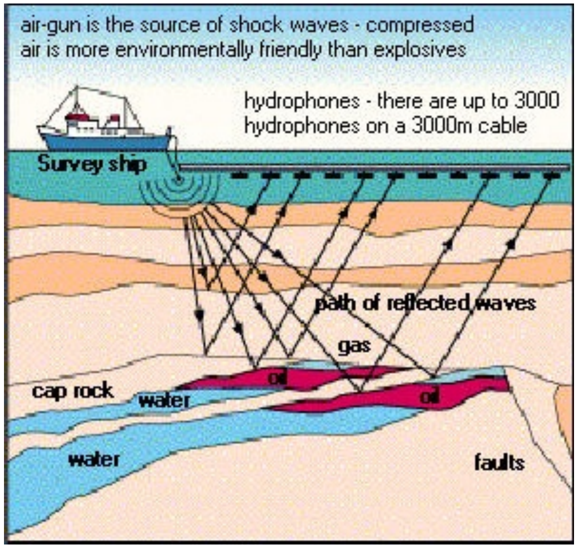
Let $T: \mathbb{R}^n \to \mathbb{R}^n$ be a linear transformation.

If there is a nonzero vector v and a real number λ such that

then v is called an eigenvector for T and λ is called an eigenvalue for T.

Note: If v is an eigenvector then all nonzero multiples of v are eigenvectors $\leadsto$ line of eigenvectors

Applications



and many, many more

Examples

1. $T: \mathbb{R}^2 \to \mathbb{R}^2$, $T(x,y) = (-x, y)$

eigenvectors:
eigenvalues:

2. $T: \mathbb{R}^2 \to \mathbb{R}^2$, $T(x,y) = (2x, 2y)$

eigenvectors:
eigenvalues:

or: $T(x,y) = (3x, 2y)$

Examples

3. $T:\mathbb{R}^2 \to \mathbb{R}^2$, $T(x,y) = \begin{pmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{pmatrix}\begin{pmatrix} x \\ y \end{pmatrix}$

eigenvectors:

eigenvalues:

4. $T:\mathbb{R}^2 \to \mathbb{R}^2$, $T(x,y) = (x,0)$

eigenvectors:

eigenvalues:

Examples

5. $T: \mathbb{R}^3 \to \mathbb{R}^3$, $T(x, y, z) = (-x, -y, z)$

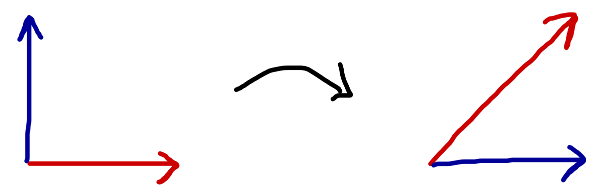
eigenvectors:
eigenvalues:

6. $T: \mathbb{R}^2 \to \mathbb{R}^2$, $T(x, y) = (y, x)$

eigenvectors:
eigenvalues:

A More Complicated Example

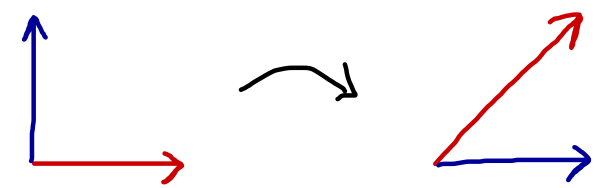
7. $T(x,y) = \begin{pmatrix} 1 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = (x+y, x)$



What are the eigenvectors? Find them algebraically. Solve:

A More Complicated Example

7. $T(x,y) = \begin{pmatrix} 1 & 1 \\ 1 & 0 \end{pmatrix}\begin{pmatrix} x \\ y \end{pmatrix} = (x+y, x)$



By the above calculation, the only possible eigenvalues are

Are there any eigenvectors with these eigenvalues? Solve:

Recipe for Finding Eigenvalues & Eigenvectors

Say A is an $n \times n$ matrix.

1. To find eigenvalues, solve

Note: In general, eigenvalues are complex numbers.

2. For each eigenvalue λ solve

The polynomial is called the characteristic polynomial of A. Its roots are exactly the eigenvalues of A.

Finding Eigenvalues & Eigenvectors

Find the eigenvalues and eigenvectors of the following matrices.

$$\begin{pmatrix} 2 & 1 \\ 1 & 0 \end{pmatrix} \quad \begin{pmatrix} 10 & 6 \\ 6 & 4 \end{pmatrix} \quad \begin{pmatrix} 6 & 3 \\ -2 & -1 \end{pmatrix}$$

SOLVING THE CHARACTERISTIC POLYNOMIAL

Sometimes it is difficult to find the roots of the characteristic polynomial.

It sometimes works to guess roots. One strategy is to guess the divisors of the constant term (plus or minus).

EXAMPLE. Find the eigenvalues and eigenvectors of:

$$\begin{pmatrix} 1 & 2 & -1 \\ 1 & 0 & 1 \\ 4 & -4 & 5 \end{pmatrix}$$

Characteristic polynomial: $\lambda^3 - 6\lambda^2 + 11\lambda - 6$.
Guess: $\pm 1, \pm 2, \pm 3, \pm 6$ as roots...

Examples

$$\begin{pmatrix} 0 & 5 & 7 \\ -2 & 7 & 7 \\ -1 & 1 & 4 \end{pmatrix}$$

$$\begin{pmatrix} 2 & 3 & 4 \\ 2 & 3 & 0 \\ 0 & 0 & 5 \end{pmatrix}$$

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

Google PageRank

Say the internet has pages $P_1, \ldots, P_N$.

Denote the importance of the i^{th} page P_i by $I(P_i)$.

To determine importance, each page gets 1 vote, split equally amongst outgoing links, BUT votes from important pages get more weight. (chicken and egg??):

$$I(P_i) = \sum_j I(P_j)/l_j \qquad (*)$$

l_j = #links from P_j

How to compute I? Make a matrix:

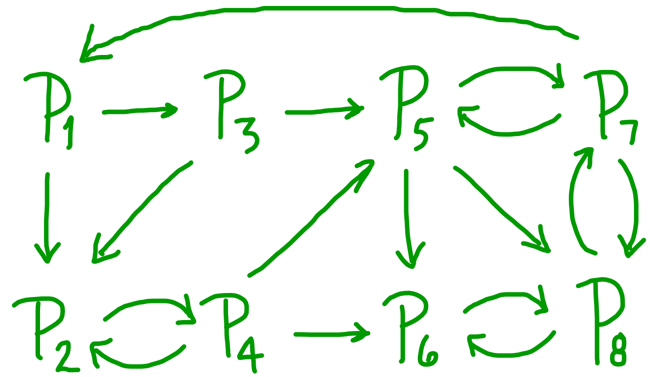
$$H_{ij} = \begin{cases} 1/l_j & P_j \text{ links to } P_i \\ 0 & \text{otherwise.} \end{cases}$$

Condition $(*)$ is equivalent to: $H(I) = I$.

⇝ the importance vector I is an eigenvector for H with eigenvalue

Google Page Rank

Example.



$$H = \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 1/2 & 0 & 1/2 & 1/3 & 0 & 0 \\ 1/2 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1/2 & 1/3 & 0 & 0 \\ 0 & 0 & 0 & 1/3 & 1/3 & 0 \\ 0 & 0 & 0 & 0 & 1/3 & 0 \\ 0 & 0 & 0 & 0 & 1/3 & 1 \end{pmatrix} \leadsto I = \begin{pmatrix} \quad \end{pmatrix}$$

$\leadsto$

Google Page Rank

In real life $N = 25$ billion!

How to find I?

Idea: Iterate. Take any vector v, say $v = e_1$.
The sequence $H^k(v)$ approaches (the line through) I.

In above example, $H^{60}(e_1) \sim I$.

Principle: A linear transformation pulls most vectors towards the (leading) eigenvector. See the next lecture!