

Rep

14

Play around with the basis of

~~Eigenvectors~~

Eigenvalues and Eigenvectors

We give the following invertible matrix A , but we need to find the EV and EVE not of A ,

But of $A^2, A^T - I$

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

But we can observe the following:

$$Av = \lambda v$$

$$\therefore A^2 v = A(Av) = A(\lambda v) = \lambda(Av) = \lambda^2 v$$

\therefore If v is an EV for A , then it is also EV for A^2

$$\lambda^2 v$$



$$A^{-1}v = A^{-1} \frac{Av}{\lambda} = \underbrace{A^{-1}A}_{I} \frac{v}{\lambda} = \frac{1}{\lambda} v$$

$$\Rightarrow (A^{-1} - \frac{1}{\lambda} I)v = 0$$

\therefore Now we just need to find λ values and vectors of A ,
then we can find it for $A^2, A^3 \dots$ etc.

\therefore How do we find the λ values?
What does it mean for λ to be an eigenvalue of A ?

Mean that matrix $A - \lambda I$ is singular.

Which is precisely the case when its determinant is zero.

$$0 = \det(A - \lambda I) = \det \begin{pmatrix} 1-\lambda & 2 & 3 \\ 0 & 1-\lambda & -2 \\ 0 & 1 & 1-\lambda \end{pmatrix}$$

\therefore we should add Column 1, to expand the det, because we only have 4 non zero entries.

$$= (1-\lambda) \det \begin{pmatrix} 1-\lambda & -2 \\ 1 & 4-\lambda \end{pmatrix} \Rightarrow$$

$$= (1-\lambda)(\lambda^2 - 5\lambda + 6)$$

$$= (1-\lambda)(\lambda-2)(\lambda-3)$$

$\Rightarrow \lambda = 1, 2, 3.$ ← eigenvalues
 "Now associate e/vectors"

$$\lambda = 1$$

have to be in nullspace)

$$0 = (A - I)v = \begin{pmatrix} 0 & 2 & 3 \\ 0 & 0 & -2 \\ 0 & 1 & 3 \end{pmatrix} v$$

$$\Rightarrow v = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$$

Same can be done for $\lambda = 2$ and 3

	A	A ²	A ⁻¹ I
e-values	λ	λ^2	λ^{-1}
e-vectors	v	v	v

← will be same