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Exploring Diagonalization

Purpose

To use MATLAB to find the eigenvalues and eigenvectors of a matrix, to determine the dimension of the eigenspace of an eigenvalue, and to determine if the matrix is diagonalizable.

```
MATLAB Functions eig, null, rank, poly, det
```

MATLAB's eig function can be used to find the eigenvalues of a matrix. Using eig(A) gives us a list of all the eigenvectors of A. The MATLAB function null finds a basis for the null space, by invoking

```
B = null(A, r')
```

We get the familiar parametric vector form from Section 1.5. We can get a basis for the eigenspace of ${\bf s}$ with

```
null(A - s*eye(n),'r')
```

Try this with MATLAB

```
A = [[2*eye(2); zeros(2)], ones(4,2)]
eig(A)
null(A - 2*eye(4))
```

We see that the multiplicity of the eigenvalue $\lambda = 2$ is 3. Is A diagonalizable? We can compute the dimension of the eigenspace easily with the MATLAB function rank:

```
4 - rank(A - 2*eye(4))
```

MATLAB Exercises

1. Use eig to find the eigenvalues and null to find the eigenvectors of these matrices.

```
a. A = pascal(5)
b. A = zeros(5); A(:)= 1:25;
c. A = 3*eye(5) + diag(ones(4,1),1)
d. A = ones(5)
e. A = magic(6)
```

- 2. Determine which of the matrices in Exercise 1 are diagonalizable.
- 3. Use rank to compute the dimension of each eigenspace for each of the matrices in Exercise 1.
- 4. Let A = rand(5), A = A'*A, and B = ref(A). What are the eigenvalues of A and B? What can you conclude about applying row operations when you are looking for eigenvalues?
- 5. The MATLAB function prod(v) computes the product of the entries of the vector v. For each of the matrices in Exercise 1, compute prod(eig(A)) and det(A). Describe what happens, and make a conjecture about this. Verify your conjecture, assuming that A is diagonalizable.
- **6.** The MATLAB function poly(A) computes the coefficients of the characteristic polynomial of A. For each of the matrices in Exercise 1 compute poly(A) and det(A). Describe what happens and make a conjecture about this. Verify your conjecture, assuming A that is diagonalizable.

7. Try the following:

```
A = pascal(10); ev = eig(A); r = ev(1),
det(A - r*eye(10))

Explain why or why not MATLAB's answer is reasonable.
Now look at
s = ev(10);
det(A - s*eye(10))
```

What would you expect to get here? Explain why or why not MATLAB's answer is reasonable.

Now replace det in both MATLAB examples with rank. Explain why or why not MATLAB's answers are reasonable. Which function, det or rank, should be used? Explain why.