

11.1 Overview:

Vectors u are nonzero.

Let $T \in L(V)$.

If for some nonzero $u \in V$ that

$$T(u) = \lambda u \text{ for some } \lambda \in F,$$

we call that scalar an eigenvalue of T .

we call the vector for which

$$T(u) = \lambda u \text{ an eigen vector.}$$

That is, ~~for~~ all vectors $u \in V$ such that

$$T(u) = \lambda u, \lambda \in F \text{ are eigen vectors.}$$

Example: Let $T \in L(\mathbb{C}^2)$,

$$T(w, z) = T(-z, w)$$

~~$$z = \lambda w, w = -\lambda z.$$~~

~~$$-z = \lambda w, w = \lambda z$$~~

$$\Rightarrow -z = \lambda^2 z \text{ or } \lambda^2 = -1$$

$$\Rightarrow \lambda = -i, \lambda = i.$$

Theorem:

Suppose $\lambda_1, \dots, \lambda_m$ are distinct eigenvalues of $T \in L(V)$ and (v_1, \dots, v_m) are correspondingly eigenvectors. Then (v_1, \dots, v_m) is linearly independent.

Corollary: any operator T has at most $\dim V$ eigenvalues.

Proof: A basis of V is the largest list that can be linearly independent.

✎

Given T , we can apply it many times to itself.

$$\text{Let } T^m = \underbrace{T \dots T}_{m \text{ times}}$$

$$\text{Then } (T^m)^n = T^{m \times n}, \quad T^m T^n = T^{m+n}.$$

If $p \in P(F)$ such that

$$p(z) = a_0 + a_1 z + \dots + a_n z^n,$$

$p(T)$ is the operator defined by

$$p(T) = a_0 I + a_1 T + \dots + a_n T^n.$$

If we fix $T \in L(V)$, then $p \mapsto p(T)$ is linear.

Theorem 5.10

Every operator on a complex vector space has at least one eigenvalue.

The matrix T wrt (v_1, \dots, v_n) given

$$T(v_k) = a_{1,k}v_1 + \dots + a_{n,k}v_n \text{ is}$$

$$\begin{bmatrix} a_{1,1} & \dots & a_{1,n} \\ \vdots & & \vdots \\ a_{n,1} & \dots & a_{n,n} \end{bmatrix}.$$

Question: Given $T \in \mathcal{L}(V)$, and no basis is specified, If $T \in \mathcal{L}(V)$, does there exist a basis of V such that T 's matrix is "simple"?

Def: upper triangular matrix; (square)

A matrix in reduced echelon form.

Suppose $T \in \mathcal{L}(V)$ and $S = (v_1, \dots, v_n)$ is a basis for V .

Proposition 5.12: The following are equivalent:

- a) $\text{Mat}(T, S)$ is upper triangular
- b) $T(v_k) \in \text{span } S$ for $k=1, \dots, n$
- c) $\text{span}(v_1, \dots, v_k)$ is invariant under T for $k=1, \dots, n$.

Theorem: Suppose V is a complex vector space and $T \in L(V)$.

Then, T has an upper-triangular matrix wrt some basis of V .

[S.16] Suppose $T \in L(V)$ is upper triangular (its matrix). Then T is invertible iff all the entries on the main diagonal are non-zero.

S.18 Suppose $T \in L(V)$ has an upper-triangular matrix wrt some basis of V .

The eigenvalues of T consist precisely the entries on the diagonal on that UTM.

Diagonal Matrices:

* matrix in ref form.

[S.19] $T \in L(V)$ has $\dim V$ distinct eigenvalues $\Rightarrow T$ has a diagonal matrix wrt a basis of V .

[S.21] \cong :

- a) T has a diagonal matrix
- b) V has a basis cont. eigenvectors of T
- c) \exists subspaces (1 dim) V_1, \dots, V_n of V invariant under T st. $V_1 \oplus \dots \oplus V_n = V$

$$d) V = \text{null}(T - \lambda_1 I) \oplus \dots \oplus \text{null}(T - \lambda_m I)$$

$$e) \dim V = \dim(\ker(T - \lambda_1 I)) + \dots + \dim(\ker(T - \lambda_m I)).$$

Invariant spaces on Real Vector spaces

Thm: Every operator on finite-dimensional vector space in \mathbb{R} has an invariant subspace of dimension 1 or 2.

Vector projection onto between two subspaces:

If $V = U \oplus W$, then

$v \in V$ can uniquely be represented as a sum

$$v = u + w, \quad u \in U, w \in W.$$

[5.26]

Every operator on an odd dimensional vector space over \mathbb{R} has an eigenvalue.