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Eigenvectors

Defn: A $n \times n$ matrix, λ is an eigenvalue for A if

there is a nonzero $\vec{v} \in \mathbb{R}^n$ w/ $A\vec{v} = \lambda\vec{v}$.

\vec{v} is called an eigenvector of A corresponding to λ

Ex: $A = \begin{bmatrix} 2 & 3 \\ 3 & 2 \end{bmatrix}$ which are e-vects of A ?

- a) $\begin{bmatrix} 1 \\ 2 \end{bmatrix}$ b) $\begin{bmatrix} -1 \\ 1 \end{bmatrix}$ c) $\begin{bmatrix} 3 \\ -1 \end{bmatrix}$ d) $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$ e) $\begin{bmatrix} 0 \\ 0 \end{bmatrix}$

$$\begin{array}{ccccc} A \times \downarrow & A \times \downarrow & A \times \downarrow & A \times \downarrow & A \times \downarrow \\ \begin{bmatrix} 8 \\ 7 \end{bmatrix} & \begin{bmatrix} 1 \\ -1 \end{bmatrix} & \begin{bmatrix} 3 \\ 7 \end{bmatrix} & \begin{bmatrix} 5 \\ 5 \end{bmatrix} & \begin{bmatrix} 0 \\ 0 \end{bmatrix} \end{array}$$

NO Yes NO Yes NO
 $\lambda = -1$ $\lambda = 5$ (not nonzero)

Prop If \vec{v} is an e-vec of A for any $c \neq 0$,
 $c\vec{v}$ is an e-vec also (& w/ same e-val)

Pf know: $A\vec{v} = \lambda\vec{v} \Rightarrow A(c\vec{v}) = cA\vec{v} = c\lambda\vec{v} = \lambda(c\vec{v})$

Ex: a) Does $A = \begin{bmatrix} 2 & 1 \\ -1 & 3 \end{bmatrix}$ have an e-vec w/ $\lambda = 3$?

b) Does $B = \begin{bmatrix} 3 & 4 \\ 3 & -1 \end{bmatrix}$ have an e-vec w/ $\lambda = -3$?

Soln: $A\vec{v} = \lambda\vec{v} \iff A\vec{v} - \lambda\vec{v} = 0$

$$\iff A\vec{v} - \lambda I_n \vec{v} = 0 \iff (A - \lambda I_n)\vec{v} = 0$$

a) $(A - 3I)\vec{v} = 0$

$$A - 3I = \begin{bmatrix} -1 & 1 \\ -1 & 0 \end{bmatrix} \xrightarrow{\det = 1} \text{No.}$$

\Rightarrow only such \vec{v} is $\vec{v} = 0$

b) $(B + 3I)\vec{v} = 0$

$$B + 3I = \begin{bmatrix} 6 & 4 \\ 3 & 2 \end{bmatrix} \xrightarrow{\det = 0} (\text{Nul } B \neq \{0\})$$

Yes! $\xrightarrow{\text{bc...}}$

$$3x_1 + 2x_2 = 0 \quad \xrightarrow{\text{ex:}} \vec{v} = \begin{bmatrix} -2 \\ 3 \end{bmatrix}$$

$$x_1 = -\frac{2}{3}x_2 \quad \xleftarrow{\text{free var}} \quad \text{let } x_2 = 3 \Rightarrow x_1 = -2$$

check: $\begin{bmatrix} 3 & 4 \\ 3 & -1 \end{bmatrix} \begin{bmatrix} -2 \\ 3 \end{bmatrix} = \begin{bmatrix} 6 \\ -9 \end{bmatrix}$

Thm

- ① The eigenvalues of A are the roots of the polynomial $\det(A\lambda - I)$.

Pf λ is an e-val \Leftrightarrow there is a non zero \vec{v} with
 $A\vec{v} = \lambda\vec{v} \Leftrightarrow \exists \vec{v} \neq \vec{0} \text{ w/ } (A - \lambda I)\vec{v} = \vec{0}$
 $\Leftrightarrow \text{Nul}(A - \lambda I) \neq \{\vec{0}\} \Leftrightarrow \det(A - \lambda I) = 0$ \square

Defn: The polynomial $\det(A - \lambda I)$ is called the characteristic polynomial of A

② The set of eigenvectors for A w/ e-val λ is
 $\text{Nul}(A - \lambda I) \setminus \{\vec{0}\}$

Pf. By the above ①,

$$A\vec{v} = \lambda\vec{v} \Leftrightarrow \vec{v} \in \text{Nul}(A - \lambda I).$$

\square

Ex: Find the e-vals & e-vecs of $A = \begin{bmatrix} 3 & 2 \\ 2 & 0 \end{bmatrix}$

$$A - \lambda I = \begin{bmatrix} 3-\lambda & 2 \\ 2 & -\lambda \end{bmatrix} \quad \det(A - \lambda I) = -\lambda(3-\lambda) - 4 = \lambda^2 - 3\lambda - 4 = (\lambda - 4)(\lambda + 1) = 0$$

$$\text{e-vals: } \lambda = 4, -1$$

(Ex contd.)

$$\underline{\lambda = 4} \quad A - \lambda I = \begin{bmatrix} -1 & 2 \\ 2 & -4 \end{bmatrix} \xrightarrow{R_2 + 2R_1} \begin{bmatrix} -1 & 2 \\ 0 & 0 \end{bmatrix} \quad -x_1 = -2x_2 \\ x_1 = 2x_2 \\ x_2 = x_2$$

(Finding vector in
 $\text{Nul}(A - \lambda I)$)

$$\vec{v} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$



$$\underline{\lambda = -1} \quad A - \lambda I = \begin{bmatrix} 4 & 2 \\ 2 & 1 \end{bmatrix} \xrightarrow{R_1 - 2R_2} \begin{bmatrix} 0 & 0 \\ 2 & 1 \end{bmatrix} \quad 2x_1 + x_2 = 0 \\ 2x_1 = -x_2 \\ x_2 = x_2$$

$$\vec{v} = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$$



$$\text{check: } A \begin{bmatrix} -1 \\ 2 \end{bmatrix} = \begin{bmatrix} 1 \\ -2 \end{bmatrix} = -1 \begin{bmatrix} -1 \\ 2 \end{bmatrix}$$

Challenge Problem!

A 2×2 . Let $v_1 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$ be an e-vec w/
e-val -1, let $v_2 = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$ be an e-vec w/
e-val 2. Compute A^5