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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-vecs of A ?

a) $\begin{bmatrix} 1 \\ 2 \end{bmatrix}$

$$A \times \downarrow \begin{bmatrix} 8 \\ 7 \end{bmatrix}$$

No

b) $\begin{bmatrix} -1 \\ 1 \end{bmatrix}$

$$A \times \downarrow \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

Yes

$$\lambda = -1$$

c) $\begin{bmatrix} 3 \\ -1 \end{bmatrix}$

$$A \times \downarrow \begin{bmatrix} 3 \\ 7 \end{bmatrix}$$

No

d) $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$

$$A \times \downarrow \begin{bmatrix} 5 \\ 5 \end{bmatrix}$$

Yes

$$\lambda = 5$$

e) $\begin{bmatrix} 0 \\ 0 \end{bmatrix}$

$$A \times \downarrow \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

No

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

$$A - 3I = \begin{bmatrix} -1 & 1 \\ -1 & 0 \end{bmatrix} \leftarrow \begin{array}{l} \det = 1 \quad \text{No.} \\ \Rightarrow \text{only such } \vec{v} \text{ is } \vec{v} = 0 \end{array}$$

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

$$B + 3I = \begin{bmatrix} 6 & 4 \\ 3 & 2 \end{bmatrix} \leftarrow \begin{array}{l} \det = 0 \quad (\text{Nul } B \neq \{0\}) \\ \text{Yes!} \end{array}$$

$$3x_1 + 2x_2 = 0$$

$$x_1 = -\frac{2}{3}x_2 \leftarrow \begin{array}{l} \text{free var} \\ \text{let } x_2 = 3 \Rightarrow x_1 = -2 \end{array}$$

$$\text{ex: } \vec{v} = \begin{bmatrix} -2 \\ 3 \end{bmatrix}$$

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

$$A\vec{v} = \lambda\vec{v} \Leftrightarrow \overset{\text{"there exists"}}{\exists} \vec{v} \neq \vec{0} \text{ w/ } (A - \lambda I)\vec{v} = \vec{0}$$

$$\Leftrightarrow \text{Nul}(A - \lambda I) \neq \{\vec{0}\} \Leftrightarrow \det(A - \lambda I) = 0 \quad \square$$

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,

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

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

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

$$\text{e-val's: } \lambda = 4, -1$$

(Ex contd.)

$$\underline{\lambda = 4}$$

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

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

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

$$\underline{\lambda = -1}$$

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

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

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

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