

Exam 2 Review

* Eigenvalues and Eigenvectors

- Eigenvalue: $A\vec{v} = \lambda\vec{v}$ OR $(A - \lambda I)\vec{v} = \vec{0}$
- Multiplicity of 1 guarantees eigenvector that is linearly independent
- Characteristic polynomial is found by $\det(A - \lambda I)$, solve for eigenvalue
- Determinant of a matrix is also product of eigenvalues.

$$\det(P^{-1}AP) = \det(D)$$

$$\det(A) = \det(D)$$

$$= \lambda_1 \cdot \lambda_2 \cdots \lambda_n$$

* Diagonalization

- An $n \times n$ matrix is diagonalizable iff it has n linearly independent eigenvectors
- $P^{-1}AP = D$ iff (A is diagonalizable)
- The columns of P are n linearly independent eigenvectors of A
- The diagonal entries of D are the eigenvalues corresponding to those eigenvectors
- verify by checking if P is invertible and $AP = P D$
- find k th power of diagonalizable matrix:

$$P^{-1}AP = D$$

$$A = P D P^{-1}$$

$$A^2 = (P D P^{-1})(P D P^{-1})$$

$$A^2 = P D^2 P^{-1}$$

:

$$A^k = P D^k P^{-1}$$

$$\begin{bmatrix} \lambda_1 & 0 & 0 & \cdots & 0 \\ 0 & \lambda_2 & 0 & \cdots & 0 \\ 0 & 0 & \ddots & \ddots & \vdots \\ \vdots & \vdots & \vdots & \ddots & \lambda_n \end{bmatrix}^k = \begin{bmatrix} \lambda_1^k & 0 & 0 & \cdots & 0 \\ 0 & \lambda_2^k & 0 & \cdots & 0 \\ 0 & 0 & \ddots & \ddots & \vdots \\ \vdots & \vdots & \vdots & \ddots & \lambda_n^k \end{bmatrix}$$

* Vector Spaces

- Ex: Is the set of vectors $\{\langle s, t, 2t, 8s \rangle \text{ for } t, s \in \mathbb{R}\}$ a vector space?

$$\text{No: } s=t=1 \quad \langle 1, 1, 2, 2 \rangle \times 2 = \langle 2, 2, 4, 4 \rangle$$

$$s=t=2 \quad \langle 2, 2, 4, 4 \rangle \quad \leftarrow \text{not equal: not closed under scalar multiplication}$$

- All vector spaces are closed under addition and scalar multiplication

- A subspace is a vector space, etc with the $\vec{0}$ vector

* Linear Independence, Span, and Basis

- Span: Set of all scalar multiples of vector \vec{v}

- Check if n vectors span \mathbb{R}^n if they are linearly independent

- Check if \vec{v} is in span by checking if $a_1\vec{v}_1 + a_2\vec{v}_2 + \cdots + a_n\vec{v}_n = \vec{v}$ has a solution

- Linear Independence

- The trivial solution is the only solution to the homogeneous system (is invertible!)

↳ $t_1 \vec{v}_1 + t_2 \vec{v}_2 + \dots + t_k \vec{v}_k = \vec{0}$ has only the trivial solution

↳ Can find coordinates by solving linear system $[\vec{v}_1 \ \vec{v}_2 \ \dots \ \vec{v}_k] \begin{bmatrix} t_1 \\ t_2 \\ \vdots \\ t_k \end{bmatrix} = \vec{v}$

- Basis: set of vectors used in linear combinations to form vector space

- and # of bases determine dimension of a subspace of \mathbb{R}^n

* Row, Column, and Nullspace

- Row space: space spanned by rows of A

- Column space: space spanned by columns of A

- Nullspace is solutions to homogeneous system $A\vec{v} = \vec{0}$

Ex: $K: \begin{bmatrix} 2 & 2 & 1 & -44 \\ 1 & 1 & 0 & -1 \\ 3 & 3 & 1 & -45 \end{bmatrix} \xrightarrow{\text{row}} \begin{bmatrix} 1 & 1 & 0 & -1 \\ 2 & 2 & 1 & -44 \\ 3 & 3 & 1 & -45 \end{bmatrix} \xrightarrow{-2R_1, -3R_1} \begin{bmatrix} 1 & 1 & 0 & -1 \\ 0 & 0 & 1 & -42 \\ 0 & 0 & 1 & -42 \end{bmatrix} \xrightarrow{-R_2} \begin{bmatrix} 1 & 1 & 0 & -1 \\ 0 & 0 & 1 & -42 \\ 0 & 0 & 0 & 0 \end{bmatrix}$

↳ $\begin{bmatrix} 1 & 1 & 0 & -1 \\ 0 & 0 & 1 & -42 \\ 0 & 0 & 0 & 0 \end{bmatrix}$ RREF! $\therefore \text{row}(A) = \{ \langle 1, 1, 0, -1 \rangle, \langle 0, 0, 1, -42 \rangle \}$

$\text{col}(A) = \{ \langle 2, 1, 3 \rangle, \langle 1, 0, 1 \rangle \}$

$\text{null}(A) = \{ \langle -1, 1, 0, 0 \rangle, \langle 1, 0, 42, 1 \rangle \}$

$\begin{cases} x_1 = -x_2 + x_4 \\ x_3 = 42x_4 \end{cases} \xrightarrow{\text{row}} \begin{bmatrix} -1 \\ 1 \\ 0 \\ 0 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 42 \\ 1 \end{bmatrix} \xrightarrow{\text{rank}} \text{rank} = 2 \quad \text{nullspace} = 2$

- Rank: # of leading 1's

- Nullity: # of nonleading 1's

} rank + nullspace = total # columns

- If A is $n \times n$, then $\text{rank}(A) + \dim(\text{null}(A)) = n$

- Nullspace is orthogonal to row space: dot products equal 0