

The Characteristic Equation

Geometric Algorithms

Lecture 19

Practice Problem

$$\begin{bmatrix} 5 & 2 & 3 & 0 \\ -1 & 2 & -3 & 1 \\ 2 & 4 & 10 & 0 \\ 1 & 2 & 3 & 5 \end{bmatrix}$$

Determine the dimension of the eigenspace of A for the eigenvalue 4.

(try not to do any row reductions)

Answer

$$A = \begin{bmatrix} 5 & 2 & 3 & 0 \\ -1 & 2 & -3 & 1 \\ 2 & 4 & 10 & 0 \\ 1 & 2 & 3 & 5 \end{bmatrix}$$

$$A - 4I = \begin{bmatrix} 1 & 2 & 3 & 0 \\ -1 & -2 & -3 & 1 \\ 2 & 4 & 6 & 0 \\ 1 & 2 & 3 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 3 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

↑ ↑
2 free variables

span of rows is

2-dim'l \Rightarrow nullspace is dim 2

$$\dim(\text{Col}(A - 4I)) + \dim(\text{Nul}(A - 4I)) = 4$$

$$2 = \overset{||}{\dim}(\text{Row}(A - 4I))$$

Objectives

1. Briefly recap eigenvalues and eigenvectors
2. Get a primer on determinants
3. Determine how to find eigenvalues (not just verify them)

Keyword

eigenvectors

eigenvalues

eigenspaces

eigenbases

determinant

characteristic equation

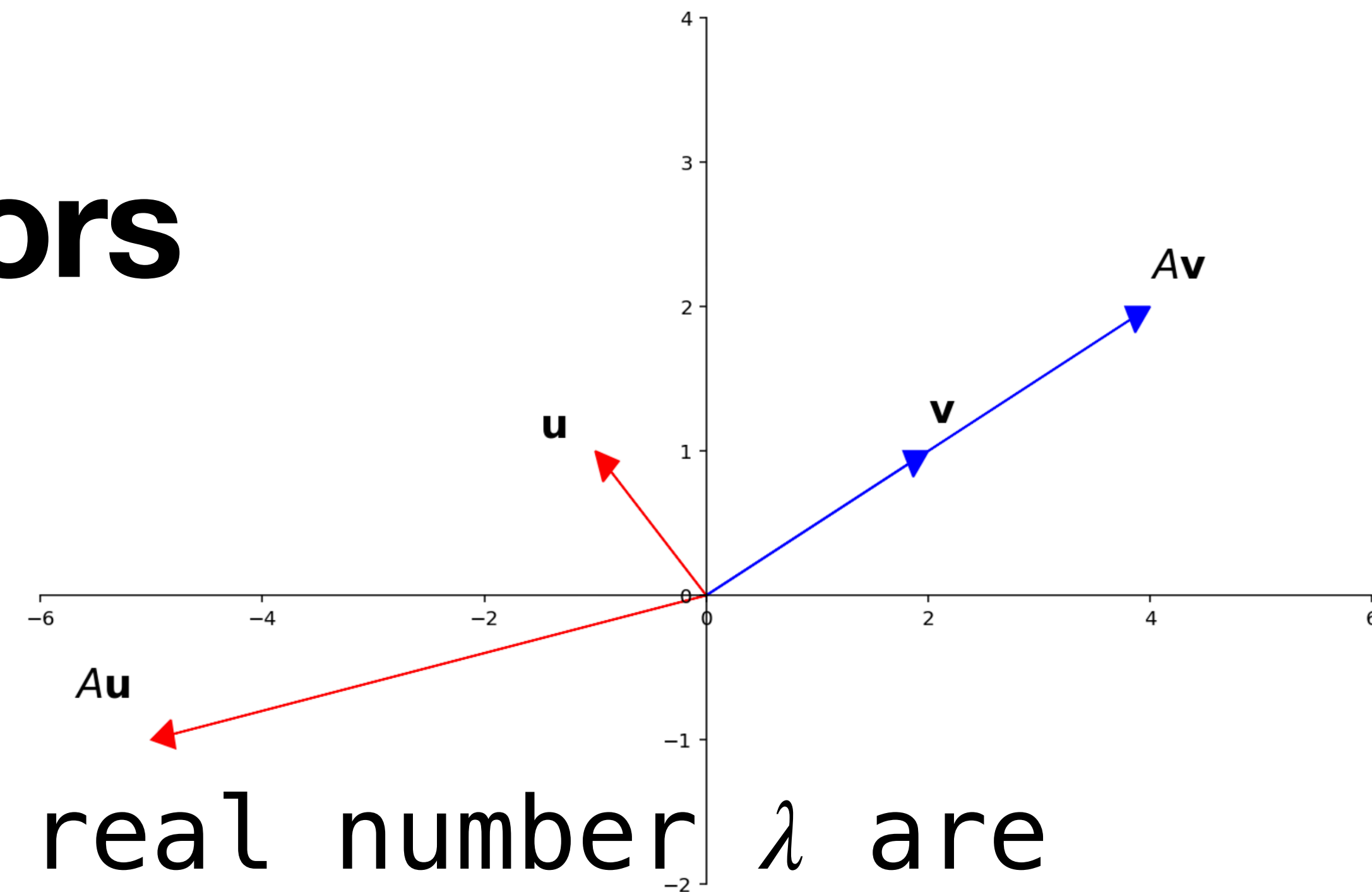
polynomial roots

triangular matrices

multiplicity

Recap

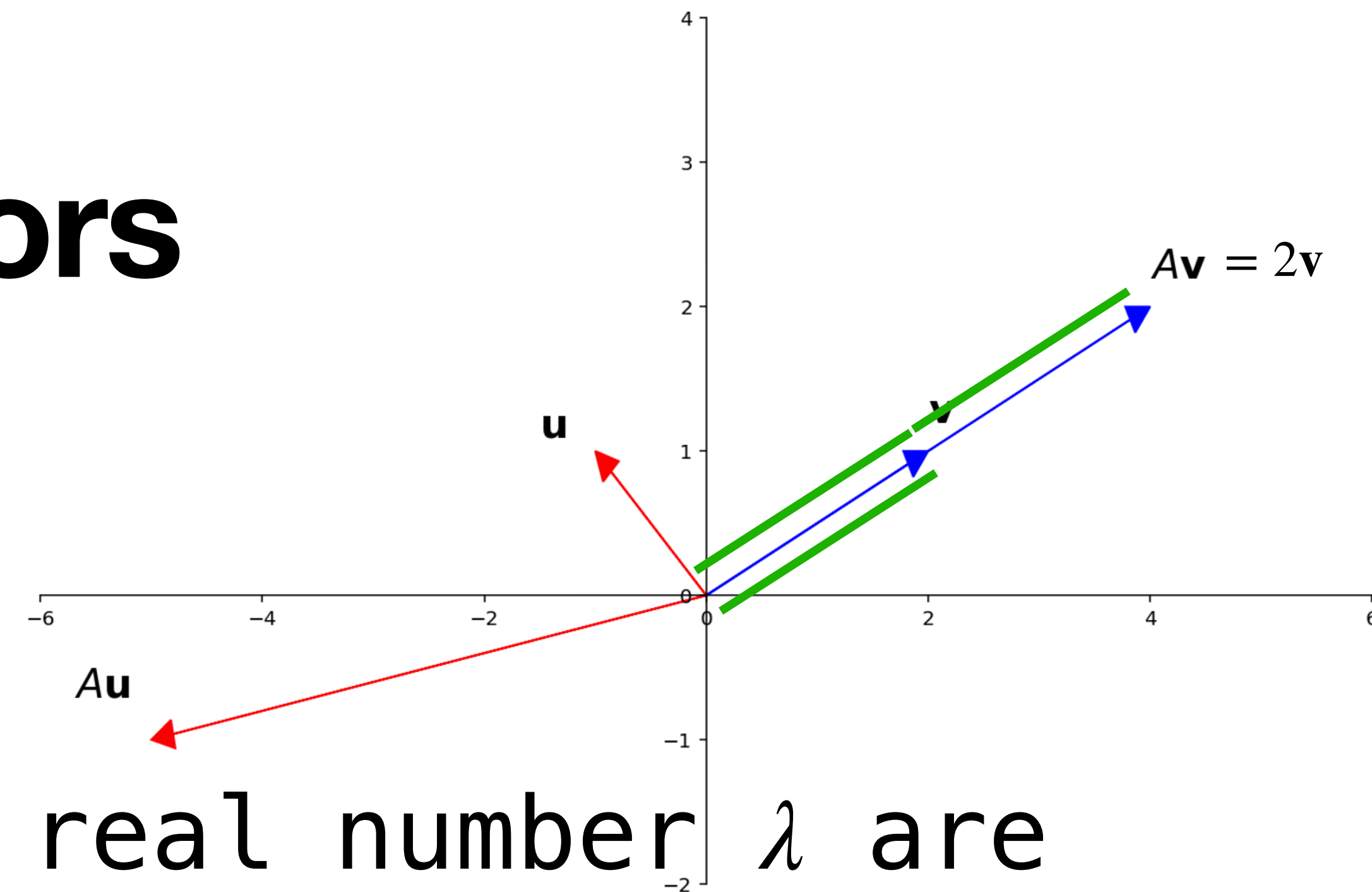
Recall: Eigenvalues/vectors



A *nonzero* vector \mathbf{v} in \mathbb{R}^n and real number λ are an **eigenvector** and **eigenvalue** for a $n \times n$ matrix A if

$$A\mathbf{v} = \lambda\mathbf{v}$$

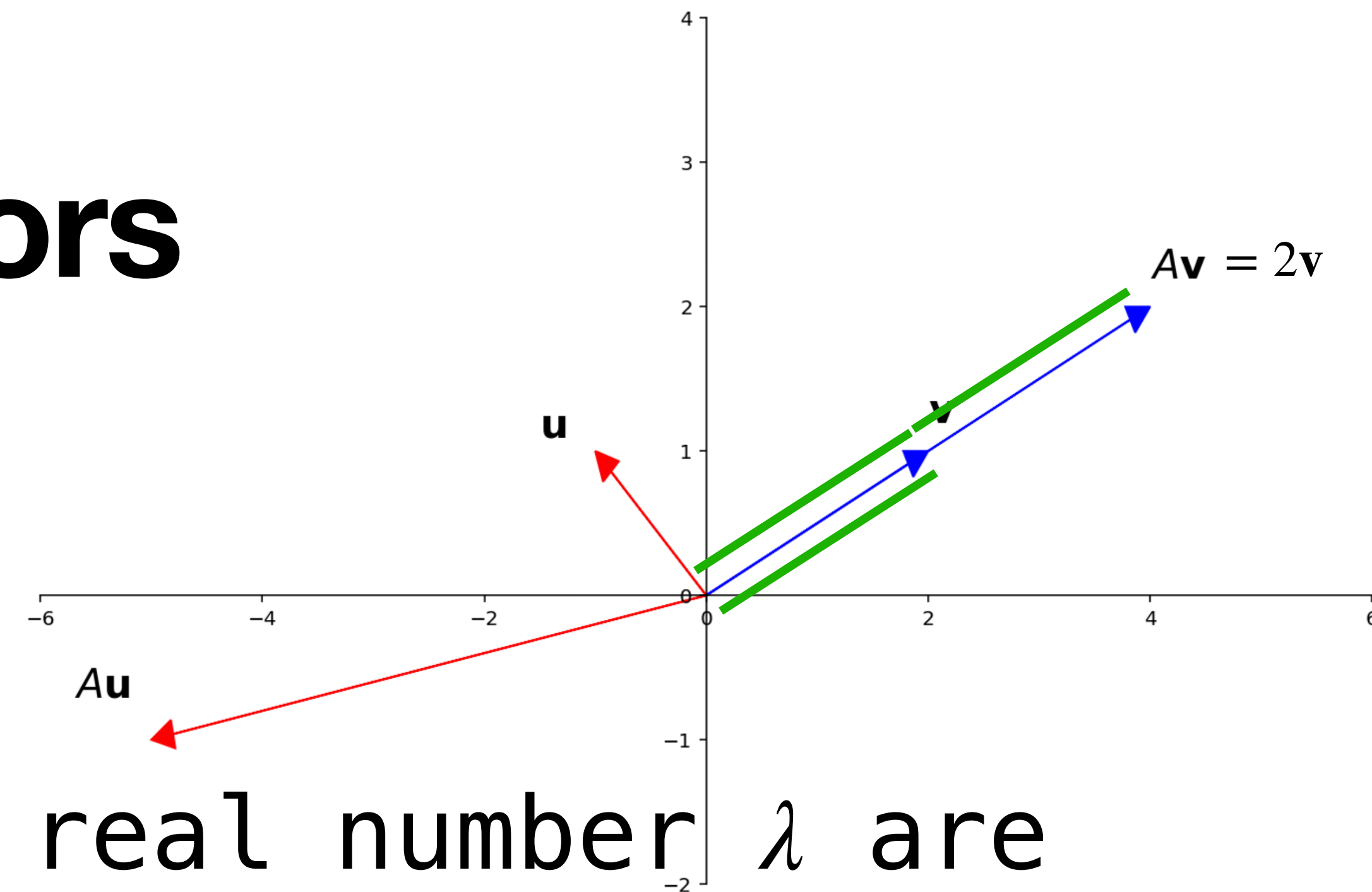
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\mathbf{v} is "just scaled" by A , not rotated

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Solution. Easy. Work out the matrix–vector multiplication.

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Example.

$$\begin{bmatrix} 1 & 6 \\ 5 & 2 \end{bmatrix} \begin{bmatrix} 6 \\ -5 \end{bmatrix} = \begin{bmatrix} -24 \\ 20 \end{bmatrix} = -4 \begin{bmatrix} 6 \\ -5 \end{bmatrix} \quad \checkmark$$

$$\begin{bmatrix} 1 & 6 \\ 5 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 13 \\ 9 \end{bmatrix} \quad \times$$

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*If we don't need the vector we can just show that $A - \lambda I$ is **not** invertible (by IMT).*

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Solution. Find a basis for $\text{Nul}(A - \lambda I)$.

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(we did this for our recap problem)

How do eigenvectors relate
to linear dynamical systems?

Recall: (Closed-Form) Solutions

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A (closed-form) solution of a linear dynamical system $\mathbf{v}_{i+1} = A\mathbf{v}_i$ is an expression for \mathbf{v}_k which is does **not** contain A^k or previously defined terms

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In other word, it does not depend on A^k and is not **recursive**

Example

$$\mathbf{v}_k = \begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix} \mathbf{v}_{k-1} \quad \mathbf{v}_0 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

Determine a closed form for the above linear dynamical system.

Solutions with Eigenvectors as Initial States

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It's easy to give a closed-form solution if the initial state is an eigenvector:

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No dependence on A^k or \mathbf{v}_{k-1}

The Key Point. This is still true of sums of eigenvectors.

Solutions in terms of eigenvectors

Let's simplify $A^k \mathbf{v}$, given we have eigenvectors $\mathbf{b}_1, \mathbf{b}_2$ for A which span all of \mathbb{R}^2 :

Eigenvectors and Growth in the Limit

Theorem. For a linear dynamical system A with initial state \mathbf{v}_0 , if \mathbf{v}_0 can be written in terms of eigenvectors $\mathbf{b}_1, \mathbf{b}_2, \dots, \mathbf{b}_k$ of A with eigenvalues

$$\lambda_1 > \lambda_2 \dots \geq \lambda_k$$

then $\mathbf{v}_k \sim \lambda_1^k c_1 \mathbf{b}_1$ for some constant c_1 (in other words, in the long term, the system grows exponentially in λ_1).

Verify:

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Definition. An **eigenbasis** of \mathbb{R}^n for a $n \times n$ matrix A is a basis of \mathbb{R}^n made up entirely of eigenvectors of A .

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Not all matrices have eigenbases.

Eigenbases and Growth in the Limit

Theorem. For a linear dynamical system A with initial state \mathbf{v}_0 , if A has an eigenbasis $\mathbf{b}_1, \dots, \mathbf{b}_k$, then

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for some constant c_1 , where λ_1 is the **largest eigenvalue** of A and \mathbf{b}_1 is its **eigenvector**.

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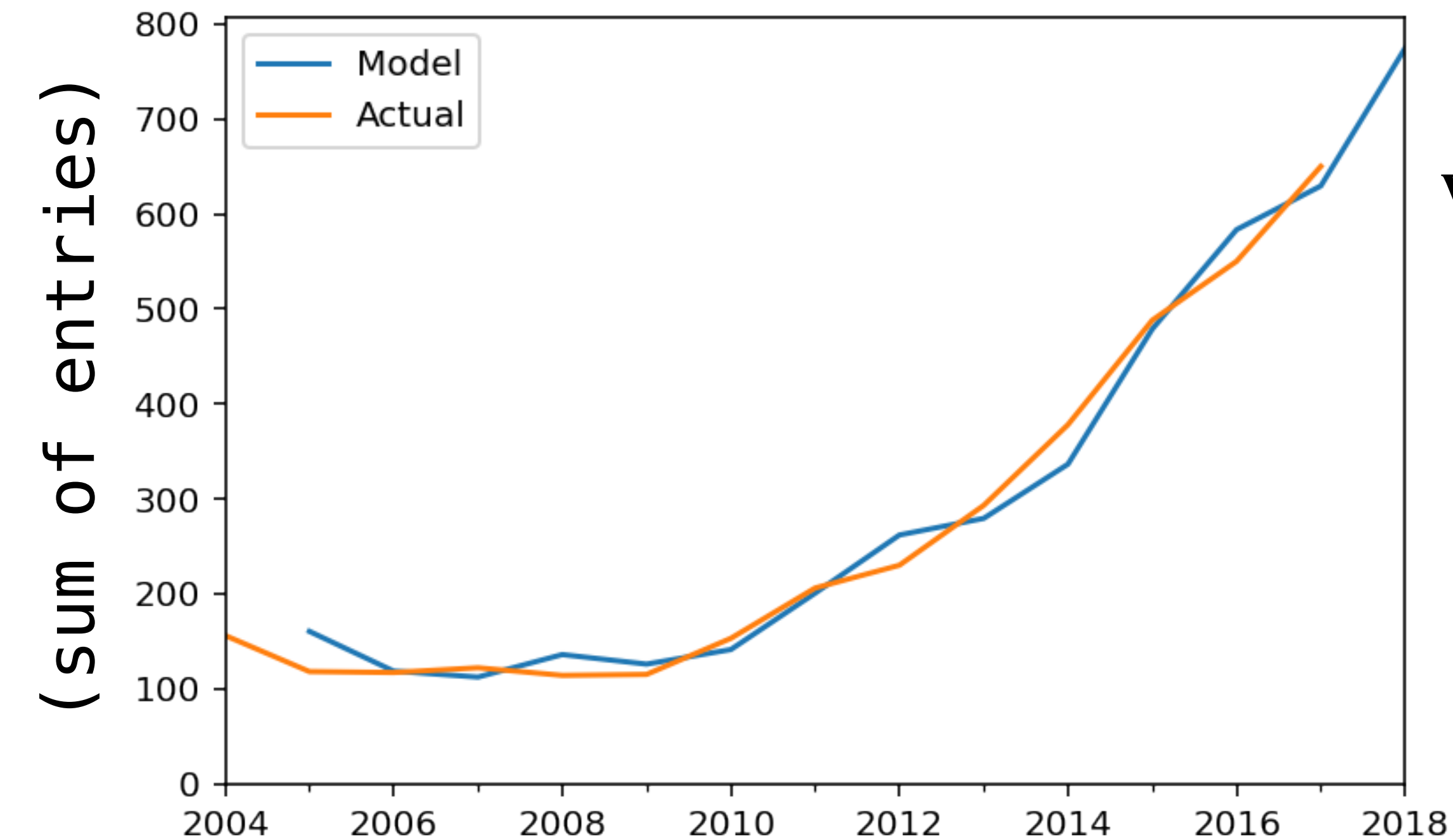
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for some constant c_1 , where λ_1 is the **largest eigenvalue of A** and \mathbf{b}_1 **is its eigenvector**.

The largest eigenvalue describes the long-term exponential behavior of the system.

Example: CS Major Growth

see the notes for more details



$$\mathbf{v}_0 = \begin{bmatrix} v_{0,1} \\ v_{0,2} \\ v_{0,3} \\ v_{0,4} \end{bmatrix} = \begin{bmatrix} \# \text{ of year 1 students enrolled in 2024} \\ \# \text{ of year 2 students enrolled in 2024} \\ \# \text{ of year 3 students enrolled in 2024} \\ \# \text{ of year 4 students enrolled in 2024} \end{bmatrix}$$

$$\mathbf{v}_k = A^k \mathbf{v}_0$$

(A is determined by least squares)

This is clearly exponential. If we want to "extract" the exponent, we need to look at the largest eigenvalue.

moving on...

Finding Eigenvalues

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Question. Determine the eigenvalues of A , along with their associated eigenspaces.

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Solution (Idea). Can we somehow "solve for λ " in the equation

$$(A - \lambda I)\mathbf{x} = \mathbf{0}$$

Determinants

An Aside: Determinants are Mysterious


Determinants are
strangely polarizing

Some people love them,
some people hate them

We'll only scratch the
surface...

Down with Determinants!

Sheldon Axler



102 (1995), 139-154.

ry writing from the Mathematical Association of America.

without determinants. The standard proof that a square matrix of complex numbers has an eigenvalue uses d
eterminants, this allows us to define the multiplicity of an eigenvalue and to prove that the number of eigenval
characteristic and minimal polynomials and then prove that they behave as expected. This leads to an easy p
determinants, this paper gives a simple proof of the finite-dimensional spectral theorem.

n this paper. The book is intended to be a text for a second course in linear algebra.

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In broad strokes, it's a big sum of products of entries of A .

A Scary-Looking Definition (we won't use)

$$\det(A) = \sum_{\sigma \in S_n} (-1)^{\text{sgn}(\sigma)} A_{1\sigma(1)} A_{2\sigma(2)} \cdots A_{n\sigma(n)}$$

We can think of this function as a procedure:

```
1 FUNCTION det(A):  
2   total = 0  
3   FOR all matrix B we can get by swapping a bunch of rows of A:  
4     s = 1 IF (# of swaps necessary) is even ELSE -1  
5     total += s * (product of the diagonal entries of B)  
6   RETURN total
```

The Determinant of 2×2 Matrices

$$\det \begin{bmatrix} a & b \\ c & d \end{bmatrix} = ad - bc$$

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$$(-1)^0 ad$$

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$$(-1)^1 cb$$

$$A^{-1} = \frac{1}{ad-bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

The Determinant of 3×3 matrices

$$\det \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} = aei + bfg + cdh - ceg - bdi - afh$$

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$$\begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} \rightarrow^2 \begin{bmatrix} g & h & i \\ a & b & c \\ d & e & f \end{bmatrix}$$

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$$(-1)^1 ahf$$

Another Perspective

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

Let's row reduce an arbitrary 2×2 matrix:

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \sim \begin{bmatrix} a & b \\ 0 & ad-bc \end{bmatrix}$$

if $ad-bc=0 \Rightarrow$ free variable
 \Rightarrow nontriv sol'ns
 \Rightarrow not invertible

$$\det(A)=0 \Leftrightarrow A \text{ not invertible}$$

Another Perspective

$$\begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix}$$

Let's row reduce an arbitrary 3×3 matrix:

$$\begin{bmatrix} \cancel{a} & \cancel{b} & \cancel{c} \\ 0 & \cancel{d} & \cancel{e} \\ 0 & 0 & a(\det A) \end{bmatrix}$$

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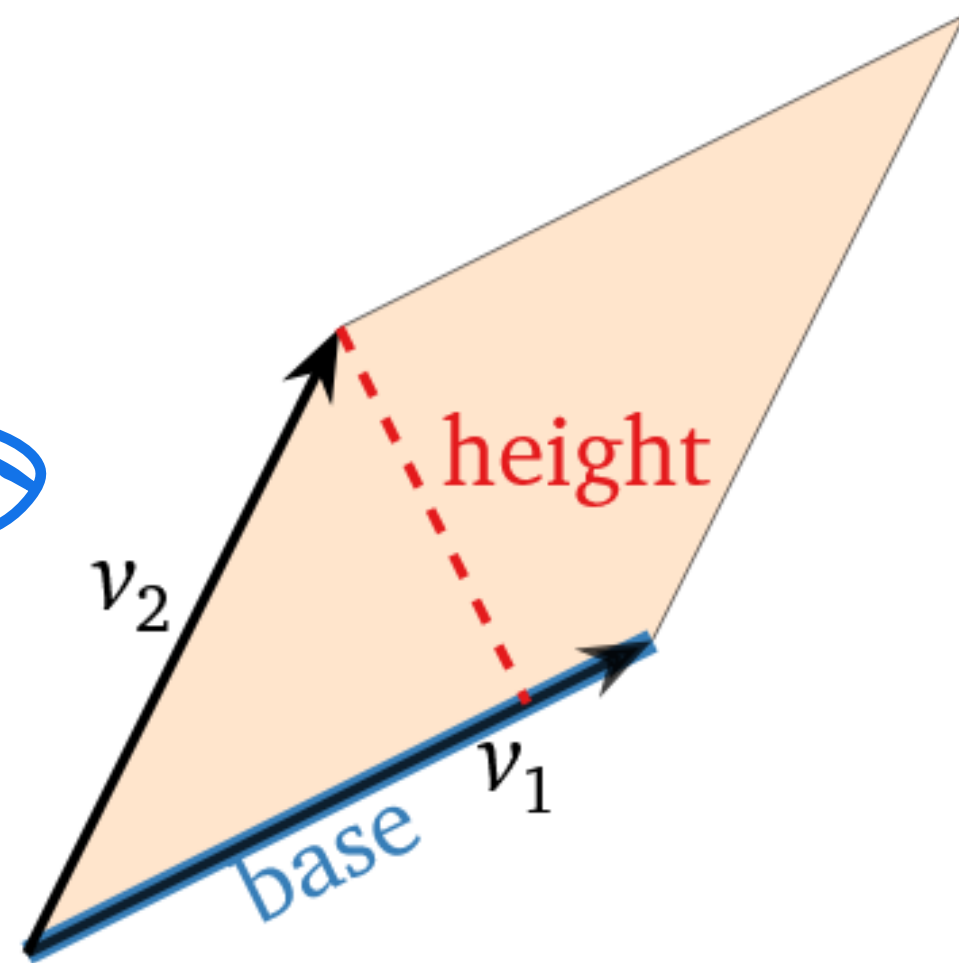
- » A is invertible
- » $\det(A) \neq 0$
- » 0 is not an eigenvalue

These must be all true or all false.

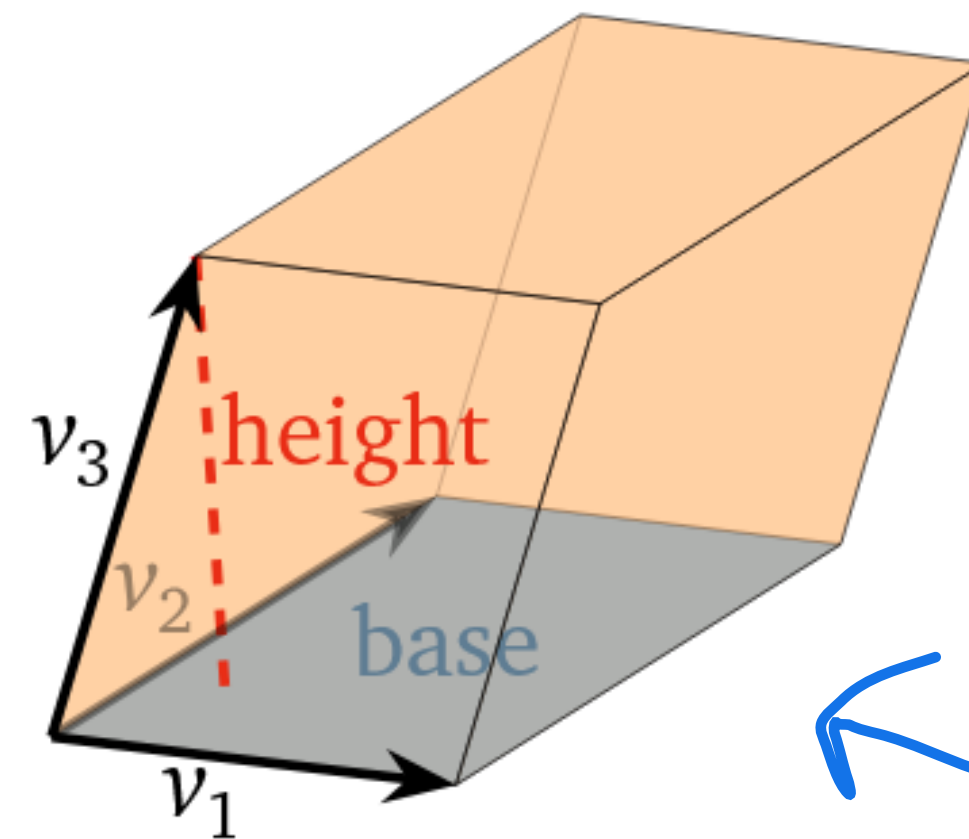
A Geometric Interpretation: Volume

$$|\det[\vec{v}_1, \vec{v}_2]|$$

$$\parallel \text{vol}(P)$$



abs. value bars $\rightarrow \parallel \det[\vec{v}_1, \vec{v}_2, \vec{v}_3] \parallel$



$$\parallel \text{vol}(P)$$

A non-invertible \Rightarrow lin. dep. col's \Rightarrow span is $< n$ -dimensional
 $\Rightarrow P$ is collapsed
 $\Rightarrow \text{vol}(P) = 0$

Determinants (the definition we'll use)

$$\det(A) = \frac{(-1)^s}{c} U_{11} U_{22} \cdots U_{nn}$$

(look up cofactor expansion also)

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$$\det(A) = \frac{(-1)^s}{c} \text{product of diagonal entries } U_{11}U_{22}\cdots U_{nn}$$

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$$\det(A) = \frac{(-1)^s}{c} \underbrace{U_{11}U_{22}\cdots U_{nn}}_{\text{product of diagonal entries}} \quad \text{U} \leftarrow \text{echelon form}$$

$c = 0$ if A is not invertible

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- U is an echelon form of A
- s is the number of row swaps used to get U
- c is the product of all scalings used to get U

Example

$$s = 0 + 1$$
$$c = 1 \cdot (-1/2)$$

$$A = \begin{bmatrix} 1 & 5 & 0 \\ 2 & 4 & -1 \\ 0 & -2 & 0 \end{bmatrix}$$

Let's find the determinant of this matrix:

$$R_2 \leftarrow R_2 - 2R_1$$

$$\begin{bmatrix} 1 & 5 & 0 \\ 0 & -6 & -1 \\ 0 & -2 & 0 \end{bmatrix}$$

$$R_2, R_3 \leftrightarrow$$

$$\begin{bmatrix} 1 & 5 & 0 \\ 0 & -2 & 0 \\ 0 & -6 & -1 \end{bmatrix}$$

$$R_2 \leftarrow -1/2 R_2$$

$$\begin{bmatrix} 1 & 5 & 0 \\ 0 & 1 & 0 \\ 0 & -6 & -1 \end{bmatrix}$$

$$R_3 \leftarrow R_3 + 6R_2$$

$$\begin{bmatrix} 1 & 5 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -1 \end{bmatrix}$$

$$\det A = \frac{(-1)^1}{-1/2} (-1) = -2$$

Example (Again)

$$S = 0 + 1 + 1 + 1$$
$$C = 1$$

$$\begin{bmatrix} 1 & 5 & 0 \\ 2 & 4 & -1 \\ 0 & -2 & 0 \end{bmatrix}$$

Let's find the determinant of this matrix again but with a different sequence of row operations:

$R_1 \leftrightarrow R_2$

$$\begin{bmatrix} 2 & 4 & -1 \\ 1 & 5 & 0 \\ 0 & -2 & 0 \end{bmatrix} \xrightarrow{R_1 \leftarrow R_1 - 2R_2} \begin{bmatrix} 0 & -6 & -1 \\ 1 & 5 & 0 \\ 0 & -2 & 0 \end{bmatrix} \xrightarrow{\begin{matrix} R_1 \leftrightarrow R_2 \\ R_2 \leftrightarrow R_3 \end{matrix}}$$

$R_3 \leftarrow R_3 - 3R_2$

$$\begin{bmatrix} 1 & 5 & 0 \\ 0 & -2 & 0 \\ 0 & -6 & -1 \end{bmatrix} \xrightarrow{\quad} \begin{bmatrix} 1 & 5 & 0 \\ 0 & -2 & 0 \\ 0 & 0 & -1 \end{bmatrix}$$
$$\det A = \frac{(-1)^3}{1} 2 = -2$$

The definition holds no matter
which sequence of row
operations you use.

How To: Determinants

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1. Convert A to an echelon form U .
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How To: Determinants

Question. Determine the determinant of a matrix A .

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1. Convert A to an echelon form U .
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3. Determine the product of entries along the diagonal of U , call this P .

How To: Determinants

cofactor expansion

Question. Determine the determinant of a matrix A .

Solution.

1. Convert A to an echelon form U .
2. Keep track of the number of row swaps you used, call this s , and the product of all scalings, call this c (not row additions)
3. Determine the product of entries along the diagonal of U , call this P .
4. The determinant of A is $\frac{(-1)^s P}{c}$.

Question

$$S = 0 + 1$$

$$C = 1$$

$$\det A = (-1)^{1+1} \begin{vmatrix} -5 & 5 \\ -8 & 7 \end{vmatrix} + (-1)^{1+2} \begin{vmatrix} -1 & 5 \\ -2 & 7 \end{vmatrix} + (-1)^{1+3} \begin{vmatrix} -1 & -5 \\ -2 & -8 \end{vmatrix}$$

$$A = \begin{bmatrix} 1 & 5 & -4 \\ -1 & -5 & 5 \\ -2 & -8 & 7 \end{bmatrix}$$

if interested, look
up cofactor expansion

Find the determinant of the above matrix.

$$\begin{bmatrix} 1 & 5 & -4 \\ 0 & 0 & 1 \\ 0 & 2 & -1 \end{bmatrix} \sim \begin{bmatrix} 1 & 5 & -4 \\ 0 & 2 & -1 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\det(A) = \frac{(-1)^1}{1} (1)(2)(1) = -2$$

Answer

The Shorter Version

Beyond small matrices, we'll just use a computer

With NumPy:

`numpy.linalg.det(A)`

Properties of Determinants

Properties of Determinants (1)

$$\det(AB) = \det(A) \det(B)$$

(Handwritten blue annotations: a cross and a circle under each of the three determinants)

It follows that AB is invertible if and only if A and B are invertible

(we won't verify this)

Example Question

Use the fact that $\det(AB) = \det(A)\det(B)$ to give an expression for $\det(A^{-1})$ in terms of $\det(A)$.

Hint. What is $\det(I)$?

$$\det(I) = \det(AA^{-1}) = \det(A)\det(A^{-1})$$

1)

$$\boxed{\det(A^{-1}) = \frac{1}{\det(A)}}$$

Properties of Determinants (2)

$$\det(A^T) = \det(A)$$

It follows that A^T is invertible if and only if A is invertible.

(we also won't verify this)

Example Question

Orthogonal matrices

If $A^{-1} = A^T$, then what are the possible values of $\det(A)$?

$$\det(A^T) = \det(A^{-1}) = \frac{1}{\det(A)}$$

$\det(A)$

$$\Rightarrow \det(A)^2 = 1$$
$$\det(A) = \pm 1$$

Properties of Determinants (3)

Theorem. If A is triangular, then $\det(A)$ is the product of entries along the diagonal.

Verify: For upper, already in echelon form
For lower, use above & $\det(A^T) = \det(A)$

Answer

Characteristic Equation

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We might think of the matrix $A - \lambda I$ as having *polynomials* as entries.

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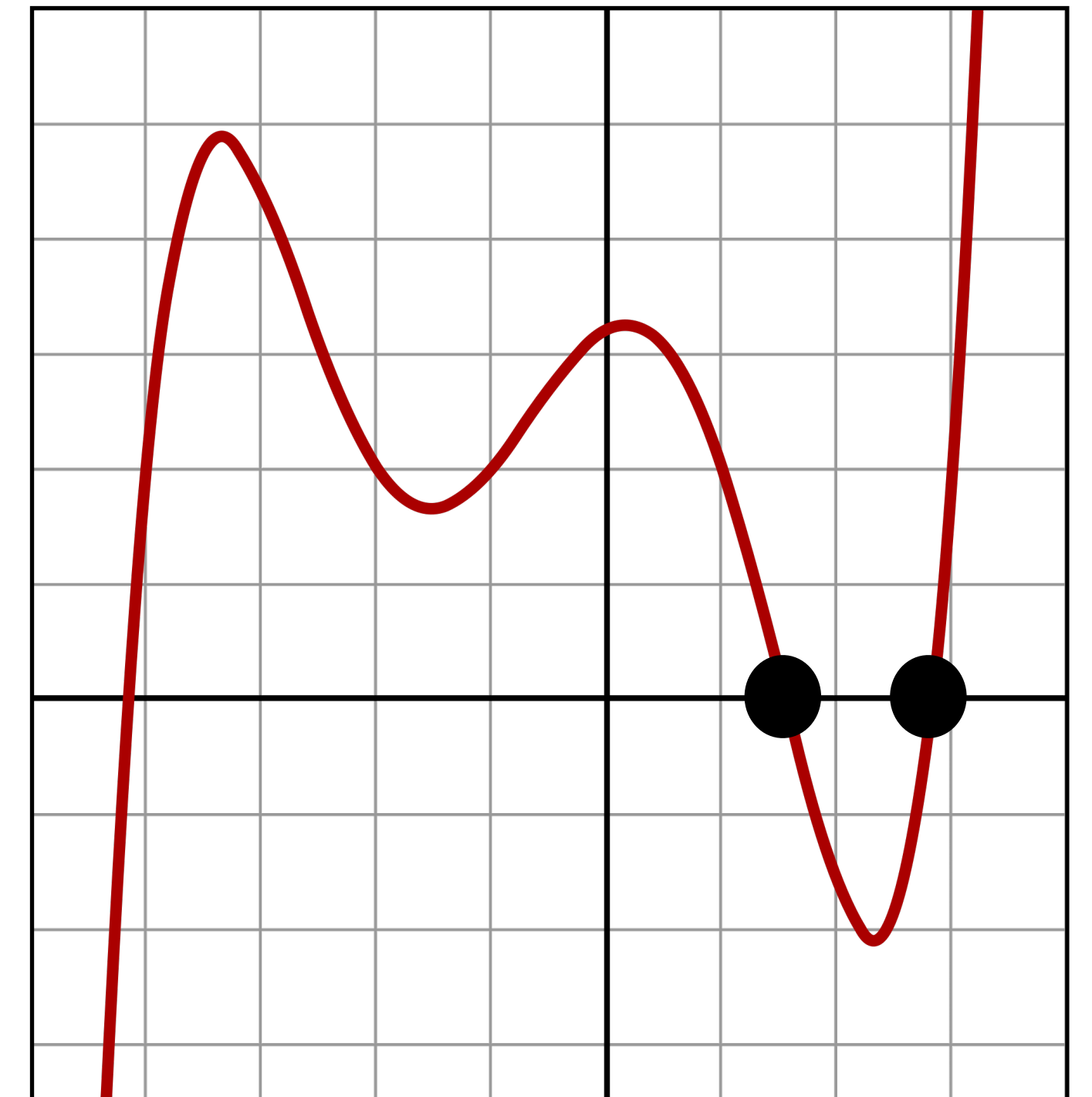
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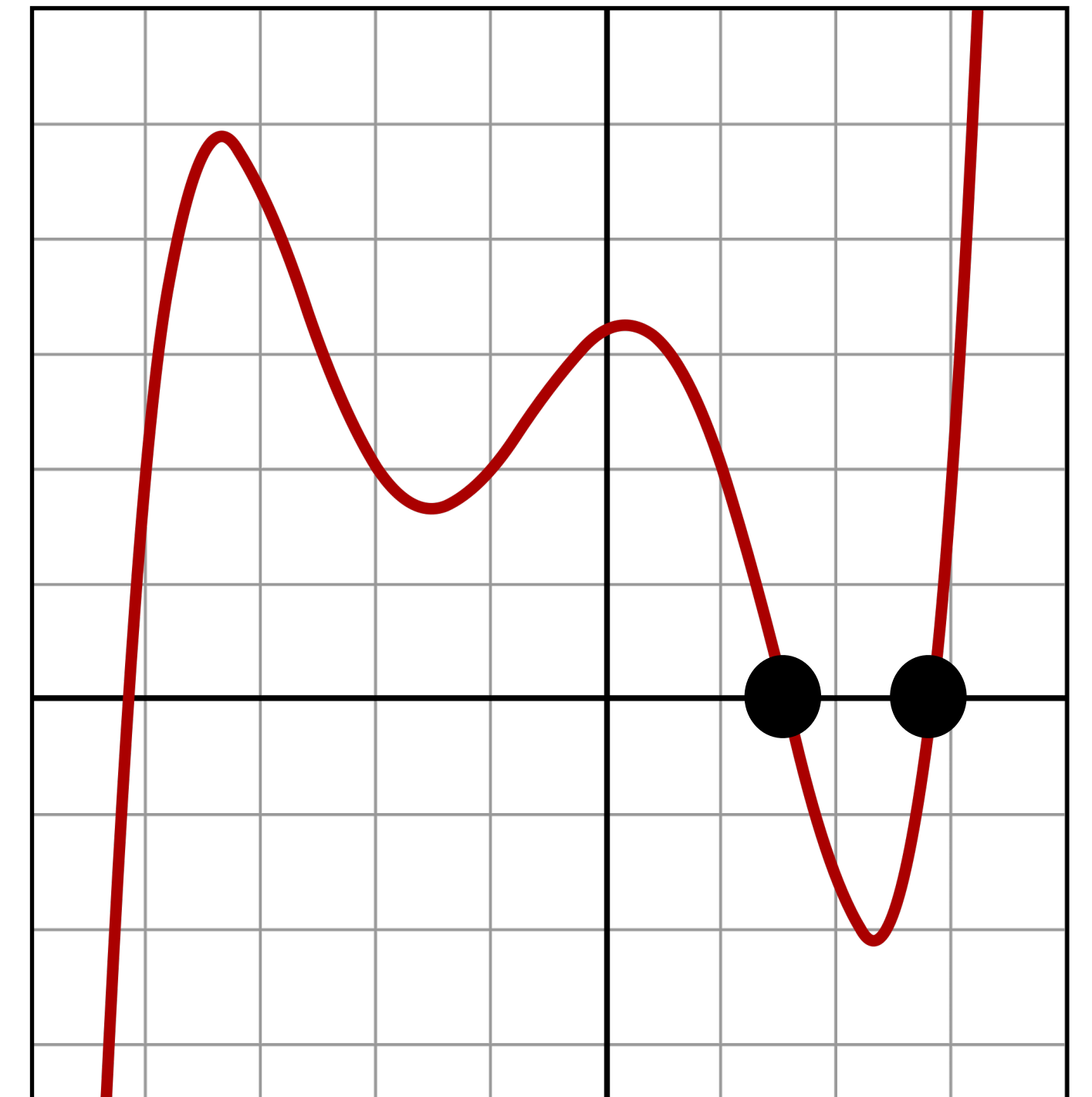
Then $\det(A - \lambda I)$ is a **polynomial**.

Reminder: Polynomial Roots



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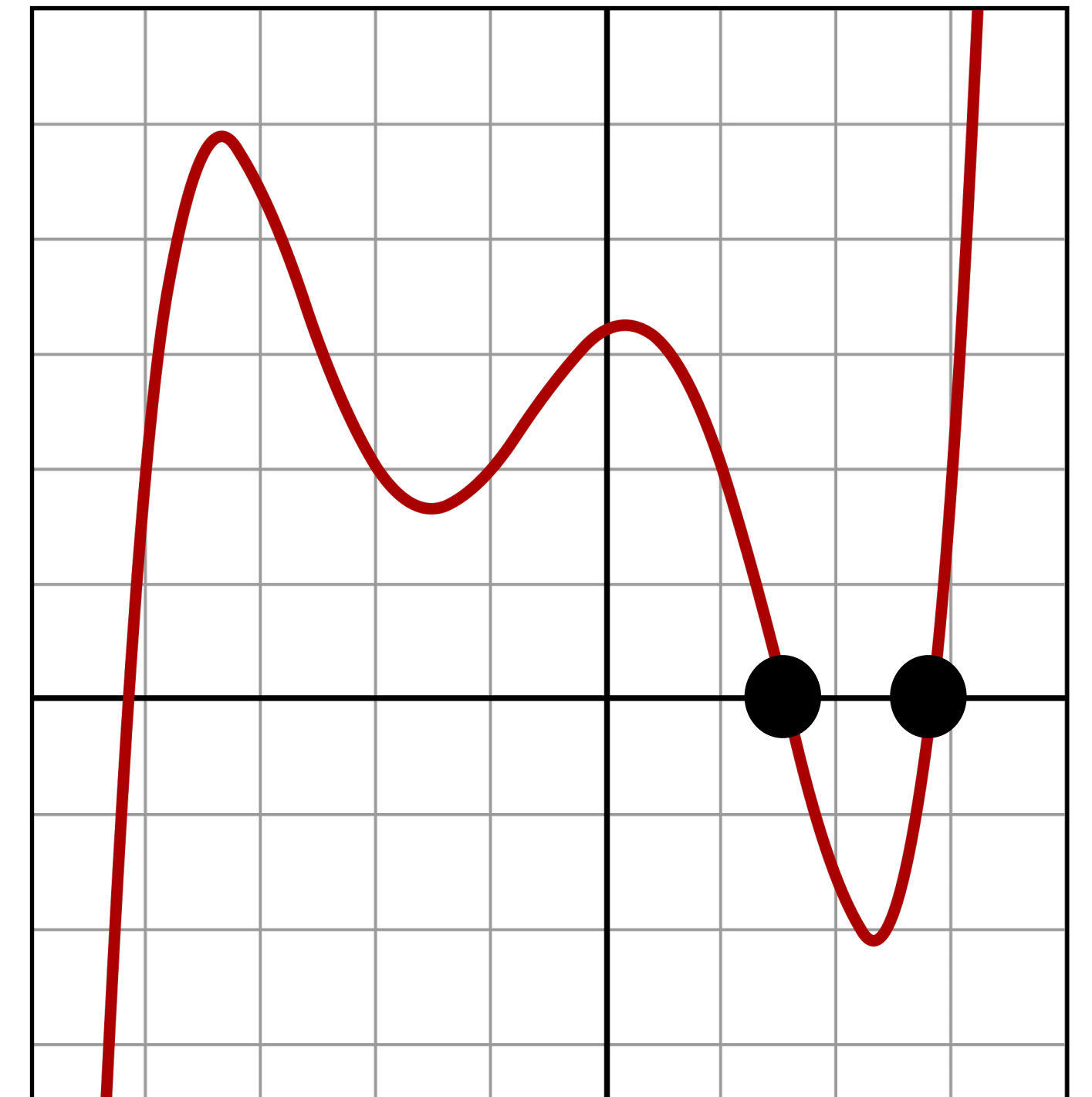
A **root** of a polynomial $p(x)$ is a value r such that $p(r) = 0$.



Reminder: Polynomial Roots

A **root** of a polynomial $p(x)$ is a value r such that $p(r) = 0$.

(A polynomial may have many roots)



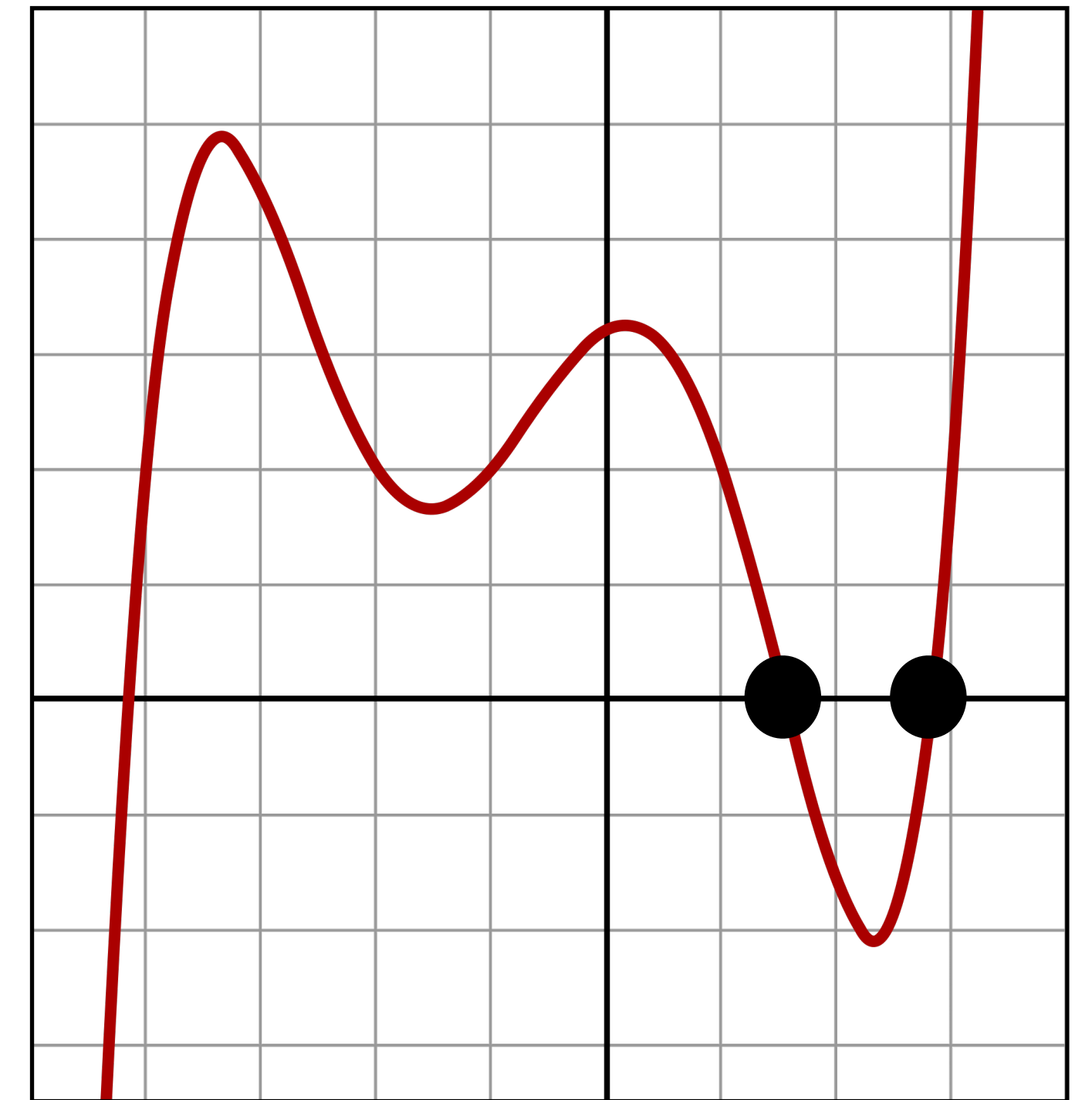
Reminder: Polynomial Roots

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If r is a root of $p(x)$, then it is possible to find a polynomial $q(x)$ such that

$$\begin{aligned} p(x) &= (x - r)q(x) \\ &= (x - a)(x - b)(x - c) \dots \end{aligned}$$



Characteristic Polynomial

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So we can "solve" for the eigenvalues in the equation

$$\det(A - \lambda I) = 0$$

"Deriving" the characteristic polynomial

Q: When is λ an eigenvalue for A ?

A: When $(A - \lambda I)\vec{v} = 0$ has nontrivial solutions.

\Downarrow ($A - \lambda I$ not invertible)

$$\det(A - \lambda I) = 0$$

Hence, the characteristic polynomial

Example: 2×2 Matrix

$$A = \begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix}$$

Let's find the characteristic polynomial of this matrix:

$$A - \lambda I = \begin{bmatrix} 1-\lambda & 1 \\ 1 & -\lambda \end{bmatrix}$$

$$\begin{aligned} \det(A - \lambda I) &= (1-\lambda)(-\lambda) - 1 \\ &= \lambda^2 - \lambda - 1 = \left(\lambda - \left(\frac{1+\sqrt{5}}{2}\right)\right) \end{aligned}$$

$$\lambda = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$\begin{aligned} &\underbrace{a}_{1}\lambda^2 + \underbrace{b}_{-1}\lambda + \underbrace{c}_{-1} \quad \left(\lambda - \left(\frac{1-\sqrt{5}}{2}\right)\right) \\ &\hookrightarrow \frac{1 \pm \sqrt{1 - 4(1)(-1)}}{2} = \frac{1 \pm \sqrt{5}}{2} \end{aligned}$$

Example: Triangular matrix

$$A = \begin{bmatrix} 1 & -3 & 0 & 6 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 4 \end{bmatrix}$$

The characteristic polynomial of a triangular matrix comes pre-factored:

$$A - \lambda I = \begin{bmatrix} (1-\lambda) & -3 & 0 & 6 \\ 0 & (-\lambda) & 1 & 1 \\ 0 & 0 & (1-\lambda) & 1 \\ 0 & 0 & 0 & (4-\lambda) \end{bmatrix}$$

$$\det(A - \lambda I) = (1-\lambda)^2 (-\lambda) (4-\lambda) = -(\lambda-1)^2 \lambda (\lambda-4)$$

How To: Finding Eigenvalues

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Question. Find all eigenvalues of the matrix A .

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Solution. Find the roots of the characteristic polynomial of A .

An Observation: Multiplicity

$$\lambda^1 (\lambda - 1)^2 (\lambda - 4)^1 \quad \text{multiplicities}$$

$1 \leq \dim(\text{Nul}(A - \lambda I)) \leq k$ (power)

In the examples so far, we've seen a number appear as a root multiple times.

This is called the **multiplicity** of the root.

Is the multiplicity meaningful in this context?

$$\dim(\text{Nul } A) + \dim(\text{Col } A) = 4$$

$\geq 1 \qquad \leq 3$

Multiplicity and Dimension

Theorem. The dimension of the eigenspace of A for the eigenvalue λ is at most the multiplicity of λ in $\det(A - \lambda I)$.

The multiplicity is an upper bound on "how large" the eigenspace is.

Example

$$\text{"Eigenspace}_\lambda = \text{Nul}(A - \lambda I)$$

(not real notation)

$$\text{rank}(A) = 5$$

Let A be a 5×5 matrix with characteristic polynomial $(x - 1)^3(x - 3)(x + 5)$.

3 distinct non-zero roots

» What ~~is~~ rank(A)?
do we know about

$$5 \geq \text{rank}(A) \geq 3$$

» What is the minimum possible rank of $A - I$?

$$\dim(\text{Nul}(A - I)) + \underbrace{\dim(\text{Col}(A - I))}_{\text{rank}} = 5$$

≤ 3 ≥ 2

$$(x - a)^2(x - b)x^3$$