Linear Algebra I
Summary of Lectures:
Eigenvalues and Eigenvectors

Dr Nicholas Sedlmayr

1. Definition 6.1: Let $\mathbf{A}$ be an $n \times n$ matrix over a field F. Then a column vector $\mathbf{x} \in F^n$ is called an eigenvector of $\mathbf{A}$, with eigenvalue $\lambda \in F$, if $\mathbf{x} \neq 0$ and $\mathbf{A}\mathbf{x} = \lambda\mathbf{x}$.

2. Theorem 6.2: A scalar λ is an eigenvalue of an $n \times n$ matrix $\mathbf{A}$ iff the matrix $\mathbf{A} - \lambda\mathbb{I}_n$ has nullity $n(\mathbf{A} - \lambda\mathbb{I}_n) > 0$.

3. Theorem 6.3: Suppose λ is an eigenvalue of an $n \times n$ matrix $\mathbf{A}$. Then the eigenvectors of $\mathbf{A}$ having eigenvalue λ are the non-zero vectors in $\ker(\mathbf{A} - \lambda\mathbb{I}_n) = \{\mathbf{x} : (\mathbf{A} - \lambda\mathbb{I}_n)\mathbf{x} = 0\}$.

4. Theorem 6.4: Every $n \times n$ matrix $\mathbf{A}$ over $F = \mathbb{R}$ or $F = \mathbb{C}$ has an eigenvalue λ in $\mathbb{C}$ and an eigenvector $\mathbf{x} \in \mathbb{C}^n$ with eigenvalue λ.

5. Definition 6.5: If $f : V \to V$ is a linear map, where V is a vector space over a field F, and $0 \neq v \in V$ with $f(v) = \lambda v$ for some $\lambda \in F$, then v is an eigenvector of f, with eigenvalue λ.

6. Proposition 6.6: If $\mathbf{A}$, $\mathbf{B}$ and $\mathbf{P}$ are $n \times n$ matrices related by $\mathbf{B} = \mathbf{P}^{-1}\mathbf{A}\mathbf{P}$ then $\mathbf{B}$ and $\mathbf{A}$ have the same eigenvalues.

7. Lemma 6.7: Suppose that $f : V \to V$ is a linear transformation of an n-dimensional vector space V over a field F. If f has nullity of at least one then there is a basis $v_1, v_2, \ldots v_n$ such that
$$f(v_j) \in \mathrm{span}(v_1, v_2, \ldots v_{n-1}) \quad \forall j = 1, \ldots n\,.$$

8. Proposition 6.8: Let $V = \mathbb{C}^n$ be the n-dimensional vector space over $\mathbb{C}$, and suppose f is a linear transformation from V to V. Then there is a basis of V such that, with respect to this basis, the matrix of f is upper triangular.

9. Proposition 6.9: If $\mathbf{A}$ is an upper triangular matrix then the diagonal entries in $\mathbf{A}$ are precisely the eigenvalues of $\mathbf{A}$.

10. Theorem 6.10: If $\mathbf{A}$ is any upper triangular $n \times n$ matrix with entries from $\mathbb{R}$ or $\mathbb{C}$ and $\lambda_1, \lambda_2, \ldots \lambda_n$ are the diagonal entries of $\mathbf{A}$, including repetitions, then the matrix
$$(\mathbf{A} - \lambda_1\mathbb{I})(\mathbf{A} - \lambda_2\mathbb{I}) \ldots (\mathbf{A} - \lambda_n\mathbb{I})\,,$$
is the zero matrix.

11. Lemma 6.11: If $\mathbf{A}$ is an upper triangular matrix with eigenvalue λ then $\det[\mathbf{A} - \lambda\mathbb{I}] = 0$.

12. Proposition 6.12: If $\mathbf{A}$ is an $n \times n$ matrix over $\mathbb{R}$ or $\mathbb{C}$ with eigenvalue $\lambda \in \mathbb{C}$ then $\det[\mathbf{A} - \lambda\mathbb{I}] = 0$.

13. Theorem 6.13: If $\lambda_1, \lambda_2, \ldots \lambda_n$ are distinct eigenvalues of an $n \times n$ matrix $\mathbf{A}$ with corresponding eigenvalues $\mathbf{v}_1, \mathbf{v}_2, \ldots \mathbf{v}_n$ then $\mathbf{v}_1, \mathbf{v}_2, \ldots \mathbf{v}_n$ are linearly independent.