


A22 Apr 7 Lec 1 Notes

Def:

Given $n \times n$ matrix, $\det(A - \lambda I)$ is a polynomial of degree n in variable λ is called a characteristic polynomial of A .

Ex 1:

$$T: \mathbb{R}^3 \rightarrow \mathbb{R}^3 \\ \vec{x} \mapsto A\vec{x} \quad A = \begin{bmatrix} 2 & 1 & 0 \\ -1 & 0 & 1 \\ 1 & 3 & 1 \end{bmatrix}$$

Can I find an eigenbasis for T ?

Step 1: Find all eigenvalues

$$\det(A - \lambda I) = \begin{vmatrix} 2-\lambda & 1 & 0 \\ -1 & -\lambda & 1 \\ 1 & 3 & 1-\lambda \end{vmatrix} \quad C_3 \leftrightarrow C_3 + C_1$$

$$= \begin{vmatrix} 2-\lambda & 1 & 2-\lambda \\ -1 & -\lambda & 0 \\ 1 & 3 & 2-\lambda \end{vmatrix}$$

$$= (2-\lambda) \begin{vmatrix} 2-\lambda & 1 & 1 \\ -1 & -\lambda & 0 \\ 1 & 3 & 1 \end{vmatrix} \quad R_3 \leftrightarrow R_3 - R_1$$

$$= (2-\lambda) \begin{vmatrix} 2-\lambda & 1 & 1 \\ -1 & -\lambda & 0 \\ -1-\lambda & 2 & 0 \end{vmatrix}$$

$$= (2-\lambda) \left(1((-1)(2) + \lambda(-1-\lambda)) \right)$$

$$= (2-\lambda)(-2-\lambda+\lambda^2)$$

$$= (2-\lambda)(\lambda-2)(\lambda+1)$$

$$\text{char}(A) = -(\lambda-2)^2(\lambda+1)^1$$

(Characteristic poly)

$$\lambda = 2, \lambda = -1$$

with alg.
multiplicity
of 2.

Def:

Algebraic multiplicity of an eigenvalue λ_0 is the # of times $(\lambda - \lambda_0)$ shows up in $\text{char}(A)$.

Ex 8 continued... from last class

Q: Find all possible eigenvectors for $\lambda = 2$

$$\begin{bmatrix} 0 & 1 & 0 \\ -1 & 2 & 1 \\ 1 & 3 & -1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\lambda = 2: \text{Nul}(A - 2I) = \text{span} \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$$

$$\text{Eigenspace } E_2 = \text{span} \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \quad \begin{array}{l} \text{geo. multi. of } \lambda = 2 \text{ is } 1 \\ \text{alg. multi. of } \lambda = 2 \text{ is } 2 \end{array}$$

$$\lambda = -1: \text{Nul}(A - (-1)I) = \text{Nul}(A + I)$$

$$= \text{Nul} \begin{pmatrix} 3 & 1 & 0 \\ -1 & 1 & 1 \\ 1 & 3 & 2 \end{pmatrix} = \text{span} \begin{bmatrix} 4 \\ -3 \\ 1 \end{bmatrix}$$

$$E_{-1} = \text{span} \begin{bmatrix} 4 \\ -3 \\ 1 \end{bmatrix} \quad \begin{array}{l} \text{geo. multi. of } \lambda = -1 \text{ is } 1 \\ \text{alg. multi. of } \lambda = -1 \text{ is } 1 \end{array}$$

\therefore There is no eigenbasis as there is not enough L.I. eigenvectors.

\therefore A is not diagonalizable.

Explanation:

If $B = (\vec{b}_1, \vec{b}_2, \vec{b}_3)$ is an eigenbasis

$$[T]_B = \begin{bmatrix} | & | & | \\ [T(\vec{b}_1)]_B & [T(\vec{b}_2)]_B & [T(\vec{b}_3)]_B \\ | & | & | \end{bmatrix} = \begin{bmatrix} \lambda_1 & 0 & 0 \\ 0 & \lambda_2 & 0 \\ 0 & 0 & \lambda_3 \end{bmatrix}$$

$$T(\vec{b}_1) = \lambda_1 \vec{b}_1 + 0\vec{b}_2 + 0\vec{b}_3$$

$$T(\vec{b}_2) = 0\vec{b}_1 + \lambda_2 \vec{b}_2 + 0\vec{b}_3$$

$$T(\vec{b}_3) = 0\vec{b}_1 + 0\vec{b}_2 + \lambda_3 \vec{b}_3$$

$\therefore \nexists$ eigenbasis for \mathbb{R}^3

Def:

Given an eigenvalue λ for $T: V \rightarrow V$, eigenspace for λ is

$$E_\lambda = \left\{ \vec{v} \in V \mid T(\vec{v}) = \lambda \vec{v} \right\} \quad \begin{array}{l} \text{Note: } E_\lambda \text{ contains } 0, \text{ but} \\ \text{Set of all eigenvectors} \\ \text{for eigenvalue } \lambda \text{ doesn't.} \end{array}$$

Def:

Given an eigenvalue λ , geometric multiplicity of λ is $\dim(E_\lambda)$.

Ex 2:

$$T: \mathbb{R}^3 \rightarrow \mathbb{R}^3 \quad A = \begin{bmatrix} 1 & -3 & 3 \\ 0 & -5 & 6 \\ 0 & -3 & 4 \end{bmatrix}$$
$$\vec{x} \mapsto A\vec{x}$$

Find an invertible matrix S and a diagonal matrix D s.t. $S^{-1}AS = D$

If $\mathcal{B} = (\vec{b}_1, \vec{b}_2, \vec{b}_3)$ eigen basis

$$[T]_{\mathcal{B}} = \begin{bmatrix} \lambda_1 & & 0 \\ & \lambda_2 & \\ 0 & & \lambda_3 \end{bmatrix}$$

$$S_{\mathcal{B} \rightarrow \mathcal{E}} = \begin{bmatrix} | & | & | \\ \vec{b}_1 & \vec{b}_2 & \vec{b}_3 \\ | & | & | \end{bmatrix} \quad S_{\mathcal{B} \rightarrow \mathcal{E}}^{-1} A S_{\mathcal{B} \rightarrow \mathcal{E}} = [T]_{\mathcal{B}}$$

Step 1: Find eigenvalues, $\det(A - \lambda I) = 0$

$$\begin{vmatrix} 1-\lambda & -3 & 3 \\ 0 & -5-\lambda & 6 \\ 0 & -3 & 4-\lambda \end{vmatrix} = (1-\lambda) [(-5-\lambda)(4-\lambda) + 18]$$
$$= (1-\lambda)(\lambda^2 + \lambda - 2)$$
$$= (1-\lambda)(\lambda+2)(\lambda-1)$$

$$\text{char } A = -(\lambda-1)^2(\lambda+2)$$

$\lambda = 1$:
Alg. mult. is 2

$\lambda = -2$:
Alg. mult. is 1.

$$E_1: \text{Nul}(A - (1)I)$$

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

$$\text{Nul } A = \text{span} \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \right\} \quad \text{geo. mult. of } \lambda=1 \text{ is } \dim(E_1) = 2.$$

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

$$\text{Nul}(A - (-2)I) = \text{span} \left[\begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} \right] \quad \text{geo. mult. of } \lambda=-1 \text{ is } \dim(E_{-2}) = 1$$

Ex 2 continued...

$$\mathcal{B} = \left\{ \underbrace{\vec{b}_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}}_{\in E_1}, \underbrace{\vec{b}_2 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}, \vec{b}_3 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}}_{\in E_2} \right\} \text{ an eigenbasis for } T.$$

Want to find $[T]_{\mathcal{B}}$

$$T(\vec{b}_1) = 1\vec{b}_1$$

$$T(\vec{b}_2) = 1\vec{b}_2$$

$$T(\vec{b}_3) = 2\vec{b}_2$$

$$[T]_{\mathcal{B}} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{bmatrix}$$

$$S = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 2 \\ 0 & 1 & 1 \end{bmatrix}$$

$$S^{-1}AS = [T]_{\mathcal{B}}$$