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Unit 0. Course Overview, Syllabus, Guidelines, and Homework on

Homework 0: Probability and Linear

9. Eigenvalues, Eigenvectors and

> algebra Review

> Determinants(Optional)

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9. Eigenvalues, Eigenvectors and Determinants(Optional)

Eigenvalues and Eigenvectors of a matrix (Optional)

0 points possible (ungraded)

Course > Prerequisites

Let
$$\mathbf{A}=egin{pmatrix} 3 & 0 \ rac{1}{2} & 2 \end{pmatrix}$$
 , $\mathbf{v}=egin{pmatrix} 2 \ 1 \end{pmatrix}$ and $\mathbf{w}=egin{pmatrix} 0 \ 1 \end{pmatrix}$.

$$\mathbf{A}\mathbf{v} = \lambda_1\mathbf{v}$$
, where $\lambda_1 =$

3

✓ Answer: 3.

 $\mathbf{A}\mathbf{w} = \lambda_2 \mathbf{w}$, where $\lambda_2 =$

2

✓ Answer: 2.

Therefore, **v** is an eigenvector of **A** with eigenvalue λ_1 , and **w** is an eigenvector of **A** with eigenvalue λ_2 .

Solution:

$$\mathbf{Av} = egin{pmatrix} 3 & 0 \ rac{1}{2} & 2 \end{pmatrix} egin{pmatrix} 2 \ 1 \end{pmatrix} = egin{pmatrix} 6 \ 3 \end{pmatrix} \implies \lambda_1 = 3$$

$$\mathbf{Aw} = egin{pmatrix} 3 & 0 \ rac{1}{2} & 2 \end{pmatrix} egin{pmatrix} 0 \ 1 \end{pmatrix} = egin{pmatrix} 0 \ 2 \end{pmatrix} \implies \lambda_2 = 2$$

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You have used 1 of 3 attempts

1 Answers are displayed within the problem

Geometric Interpretation of Eigenvalues and Eigenvectors (Optional)

0 points possible (ungraded)

Let
$$\mathbf{A} = \begin{pmatrix} 3 & 0 \\ \frac{1}{2} & 2 \end{pmatrix}$$
, $\mathbf{v} = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$ and $\mathbf{w} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$. Recall from the previous exercise that \mathbf{v} and \mathbf{w} are eigenvectors of \mathbf{A} .

Suppose
$${f x}={f v}+2{f w}=inom{2}{3}.$$
 Then ${f A}{f x}=s{f v}+t{f w}$, where:

$$s= \boxed{3}$$
 \checkmark Answer: 3

and

$$t = \boxed{4}$$
 Answer: 4.

In particular, s describes the amount that \mathbf{A} stretches \mathbf{x} in the direction of \mathbf{v} , and $\frac{t}{2}$ (note the "2" in front of \mathbf{w} in \mathbf{x}) describes the amount that $\bf A$ stretches $\bf x$ in the direction of $\bf w$.

Solution:

We have

$$\mathbf{Ax} = \mathbf{A}(\mathbf{v} + 2\mathbf{w})$$

$$= \mathbf{Av} + 2\mathbf{Aw}$$

$$= (3\mathbf{v}) + 2(2\mathbf{w})$$

$$= 3\mathbf{v} + 4\mathbf{w}.$$

From this, we get s=3, t=4.

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Determinant and Eigenvalues (optional)

0 points possible (ungraded)

Recall that the **determinant** of a matrix indicates whether it is singular. For 2×2 matrices, it has the formula

$$\det \left(egin{matrix} a & b \ c & d \end{matrix}
ight) = ad - bc$$

but for larger matrices, the formula is more complicated.

What is the determinant of the matrix ${f A}=\left(egin{array}{cc} 3 & 0 \\ rac{1}{2} & 2 \end{array}
ight)$?

6

✓ Answer: 6

On the other hand, what is the product of the eigenvalues λ_1, λ_2 of **A**? (We already computed this in the previous exercises.)

6

✓ Answer: 6

Solution:

Plugging into the formula directly gives $3\cdot 2-0\cdot \frac{1}{2}=6$. On the other hand, the eigenvalues are $\lambda_1=3$, $\lambda_2=2$, so the product is 6. This is not a coincidence; for general $n \times n$ matrices, the **product of the eigenvalues is always equal to the** determinant.

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You have used 1 of 3 attempts

• Answers are displayed within the problem

Trace and Eigenvalues

0 points possible (ungraded)

Recall that the **trace** of a matrix is the sum of the diagonal entries.

What is the trace of the matrix $\mathbf{A} = \begin{pmatrix} 3 & 0 \\ \frac{1}{2} & 2 \end{pmatrix}$?

5

✓ Answer: 5

On the other hand, what is the sum of the eigenvalues λ_1, λ_2 of **A**? (We already computed this in the previous exercises.)

5 ✓ Answer: 5

Solution:

The diagonal sum is 3+2=5. On the other hand, the eigenvalues are $\lambda_1=3$, $\lambda_2=2$, so the sum is 5. Just like the determinant, this is also not a coincidence. For general $n \times n$ matrices, the **sum of the eigenvalues is always equal to the** trace of the matrix.

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You have used 1 of 3 attempts

• Answers are displayed within the problem

Nullspace (Optional)

0 points possible (ungraded)

If a (nonzero) vector is in the nullspace of a square matrix A, is it an eigenvector of A?

Answer: yes yes

Which of the following are equivalent to the statement that 0 is an eigenvalue for a given square matrix \mathbf{A} ? (Choose all that apply.)

Arr There exists a nonzero solution to $\mathbf{A}\mathbf{v}=\mathbf{0}$.

 $\triangleleft \det(\mathbf{A}) = 0 \blacktriangleleft$

- \square NS (**A**) = **0**
- $Arr NS(\mathbf{A}) \neq \mathbf{0} \checkmark$



Solution:

- If a vector ${\bf v}$ is in the nullspace of ${\bf A}$, then ${\bf A}{\bf v}={\bf 0}=(0)\,{\bf v}$. So it is an eigenvector of ${\bf A}$ associated to the eigenvalue 0.
- If 0 is an eigenvalue for a matrix A, then by definition, there exists a nonzero solution to Av = 0; that is, $NS(\mathbf{A}) \neq \mathbf{0}$, and this only happens if and only if $\det(\mathbf{A}) = 0$.

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You have used 1 of 3 attempts

1 Answers are displayed within the problem

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