Eigenvalues,
Eigenvectors and
the Characteristic
Polynomial

Eigenvalues and Eigenvectors (1)

Definition (for $n \times n$ matrices):

- \triangleright An **eigenvector** of A is a nonzero vector v in \mathbb{R}^n such that $Av = \lambda v$, for some scalar λ
- \triangleright An **eigenvalue** of A is a scalar λ such that the equation $Av = \lambda v$ has a nontrivial solution.
- Figure 12 If $Av = \lambda v$ then we say that λ is the eigenvalue for v and v is an eigenvector for λ
 - * Eigenvectors are nonzero by definition; eigenvalues may be zero.

Example 1

Let $A = \begin{bmatrix} 2 & 2 \\ -4 & 8 \end{bmatrix}$. Show that $v = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ is an eigenvector for A and determine its corresponding eigenvalue.

$$Av = \begin{bmatrix} 2 & 2 \\ -4 & 8 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 4 \\ 4 \end{bmatrix} = 4 \begin{bmatrix} 1 \\ 1 \end{bmatrix} = 4v$$
; So, $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$ is an eigenvector with eigenvalue $\lambda = 4$

Eigenvalues and Eigenvectors (2)

Example 2

Let
$$A = \begin{bmatrix} 4 & 0 & 1 \\ 2 & 3 & 2 \\ 1 & 0 & 4 \end{bmatrix}$$
. Show that $v = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$ is an eigenvector for A and determine its

corresponding eigenvalue.

Av =
$$\begin{bmatrix} 9 & 0 & 1 \\ 2 & 3 & 2 \\ 1 & 0 & 9 \end{bmatrix}$$
 $\begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$ = $\begin{bmatrix} 5 \\ 10 \\ 5 \end{bmatrix}$ = $5 \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ = $5 \begin{bmatrix} 1 \\ 2 \end{bmatrix}$ = $5 \begin{bmatrix} 1 \\ 2$

Example 3

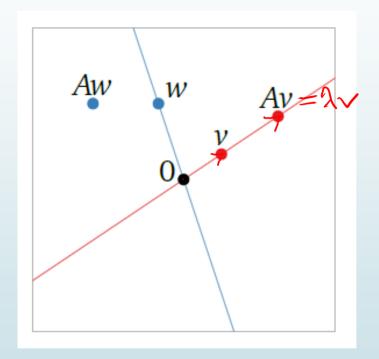
Let
$$A = \begin{bmatrix} 2 & -1 & -1 \\ -1 & 2 & -1 \\ -1 & -1 & 2 \end{bmatrix}$$
. Show that $v = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$ is an eigenvector for A and determine

its corresponding eigenvalue.

$$A_{V} = \begin{bmatrix} 2 & -1 & -1 \\ -1 & -1 & -1 \end{bmatrix} \begin{bmatrix} 1 & -1 & -1 \\ 1 & -1 & -1 \end{bmatrix} \begin{bmatrix} 1 & -1 & -1 \\ 0 & -1 & -1 \end{bmatrix} = \begin{bmatrix} 0 & -1 & -1 \\ 0 & -1 & -1 \end{bmatrix}$$
with $\gamma = 0$.

Eigenvalues and Eigenvectors (3)

 $Av = \lambda v$ means that v and Av are collinear with the origin. That is, Av is a scalar multiple of v and λ is the scaling factor.

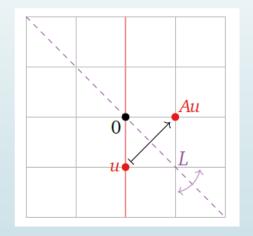


v is an eigenvector of A while w is not.

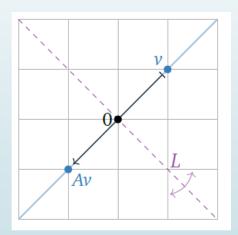
Eigenvalues and Eigenvectors (4)

Recognizing eigenvectors and eigenvalues geometrically

Let $T: \mathbb{R}^2 \to \mathbb{R}^2$ be the linear transformation that reflects over the line L defined by y = -x and let A be the standard matrix for T. To find the eigenvectors and eigenvalues of A we examine the picture behind the action of T.



u is not an eigenvector since *u* and *Au* are not collinear with the origin

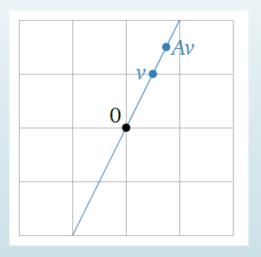


v and Av are collinear with the origin so v is an eigenvector. Av has the same length as v but opposite direction so the corresponding eigenvalue is -1

Eigenvalues and Eigenvectors (5)

Recognizing eigenvectors and eigenvalues geometrically

Let $T: \mathbb{R}^2 \to \mathbb{R}^2$ be the linear transformation that dilates by a factor of 1.5 and let A be the matrix for T. Here we have, T(v) = Av = 1.5v. So, all nonzero vectors in \mathbb{R}^2 are eigenvectors and the eigenvalue is just the scaling factor 1.5.



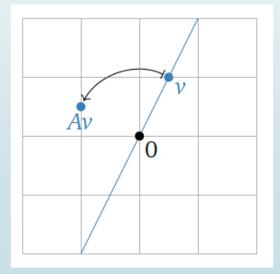
v and Av are collinear with the origin for all nonzero vectors v.

Eigenvalues and Eigenvectors (6)

Recognizing eigenvectors and eigenvalues geometrically

Let $T: \mathbb{R}^2 \to \mathbb{R}^2$ be the linear transformation that rotates counterclockwise by 90° and let A be the matrix for T. If v is any nonzero vector, then Av is its image after the rotation, and v and Av cannot be collinear with the origin. The zero vector can't be an eigenvector by definition, so this matrix has no eigenvectors and

eigenvalues.



v and Av never lie on the same line that passes through the origin

Eigenvalues and Eigenvectors (7)

Eigenspaces

Given an eigenvalue λ its corresponding eigenvectors are the nonzero solutions of the equation $Av = \lambda v$ which can be rewritten as

$$Av - \lambda v = 0$$
$$Av - \lambda Iv = 0$$
$$(A - \lambda I)v = 0$$

So, the eigenvectors are the nontrivial solutions to this homogeneous system.

Definition: Let A be an $n \times n$ matrix and λ be an eigenvalue of A. The λ -eigenspace of A is the solution set of $(A - \lambda I)v = 0$, or equivalently, $\operatorname{Nul}(A - \lambda I)$

Eigenvalues and Eigenvectors (8) Example 4

For each of the numbers $\lambda = 3.2$, -2 determine if λ is an eigenvalue for the matrix

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

And if so, compute a basis for the λ -eigenspace.

(Note that λ is an eigenvalue of A if and only if $\text{Nul}(A - \lambda I)$ is nonzero, so we must solve the equation $(A - \lambda I)v = 0$)

(a)
$$\lambda = 3$$
 $A - 3I = \begin{bmatrix} 2 & -4 \\ -1 & -1 \end{bmatrix} - 3 \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} -1 & -4 \\ -1 & -4 \end{bmatrix} \xrightarrow{-R_1} \begin{bmatrix} 1 & 4 \\ -1 & -4 \end{bmatrix} \xrightarrow{R_2 + R_1} \begin{bmatrix} 1 & 4 \\ 0 & 0 \end{bmatrix}$

$$\begin{array}{ccc}
x &= & -4y \\
y &= & y
\end{array} \Longrightarrow y \begin{bmatrix} -4 \\ 1 \end{bmatrix}$$

A basis for the 3-eigenspace is $\left\{ \begin{bmatrix} -4\\1 \end{bmatrix} \right\}$

Eigenvalues and Eigenvectors (9) Example 4 (continued)

For each of the numbers $\lambda = 3.2$, -2 determine if λ is an eigenvalue for the matrix

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

And if so, compute a basis for the λ -eigenspace.

(b)
$$\lambda = 2$$
 $A-2I = \begin{bmatrix} 2 & -4 \\ -1 & -1 \end{bmatrix} - 2\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & -4 \\ -1 & -3 \end{bmatrix}$

Note that det $(A-2I) = -4 \neq 0$ \Rightarrow the system has only the trivial solution \Rightarrow null $(A-2I) = \{0\}$

$$\lambda = 2 \text{ is not an eigenvalue}$$

(c) $\lambda = -2$

$$A + 2I = \begin{bmatrix} 2 & -4 \\ -1 & -1 \end{bmatrix} + 2\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 4 & -4 \\ -1 & 1 \end{bmatrix} \xrightarrow{R_2 + R_1}$$

$$A + 2I = \begin{bmatrix} 2 & -4 \\ -1 & -1 \end{bmatrix} \times = 4 \begin{bmatrix} 1 & 0 \\ -1 & 1 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} \xrightarrow{R_2 + R_1}$$

$$A + 2I = \begin{bmatrix} 2 & -4 \\ -1 & -1 \end{bmatrix} \times = 4 \begin{bmatrix} 2 & 4 \\ -1 & 1 \end{bmatrix} \Rightarrow \begin{bmatrix} 2 & 2 \\ -1 & 1$$

Eigenvalues and Eigenvectors (10) **Example 5**

Verify that $\lambda = 1$ and $\lambda = 2$ are eigenvalues of the matrix $A = \begin{bmatrix} 0 & 0 & -2 \\ 1 & 2 & 1 \\ 1 & 0 & 3 \end{bmatrix}$ and find

bases for the corresponding eigenspaces.

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

$$\begin{bmatrix} -1 & 0 & -2 \\ 1 & 1 & 1 \\ 1 & 0 & 2 \end{bmatrix} \xrightarrow{-R_1} \begin{bmatrix} 1 & 0 & 2 \\ 1 & 1 & 1 \\ 1 & 0 & 2 \end{bmatrix} \xrightarrow{R_3 - R_1} \begin{bmatrix} 1 & 0 & 2 \\ 1 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix} \xrightarrow{R_2 - R_1} \begin{bmatrix} 1 & 0 & 2 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{bmatrix} \xrightarrow{x = -2z} \xrightarrow{z = z} \begin{bmatrix} -2 \\ 1 \\ 1 \end{bmatrix}$$

So, a basis for the 1-eigenspace is
$$\left\{\begin{bmatrix} -2\\1\\1 \end{bmatrix}\right\}$$

Eigenvalues and Eigenvectors (11) Example 5 (continued)

Verify that $\lambda = 1$ and $\lambda = 2$ are eigenvalues of the matrix $A = \begin{bmatrix} 0 & 0 & -2 \\ 1 & 2 & 1 \\ 1 & 0 & 3 \end{bmatrix}$ and find bases for the corresponding eigenspaces.

$$\lambda = 2 \qquad A-2I = \begin{bmatrix} 0 & 0 & -1 \\ 1 & 2 & 1 \\ 1 & 0 & 3 \end{bmatrix} - 2 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} = \begin{bmatrix} -2 & 0 & -2 \\ 1 & 0 & 1 \\ 1 & 0 & 1 \end{bmatrix} \xrightarrow{-2} \begin{bmatrix} -2 & 0 & -2 \\ 1 & 0 & 1 \end{bmatrix} = \begin{bmatrix} -2 & 0 & -2 \\ 1 & 0 & 1 \end{bmatrix} \xrightarrow{-2} \begin{bmatrix} -2 & 0 & -2 \\ 1 & 0 & 1 \end{bmatrix} = \begin{bmatrix} -2 & 0 & -2 \\ 1 & 0 & 1 \end{bmatrix} \xrightarrow{-2} \begin{bmatrix} -2 & 0 & -2 \\ 1 & 0 & 1 \end{bmatrix} = \begin{bmatrix} -2 & 0 & -2$$

Eigenvalues and Eigenvectors (12)

Recipes: Eigenspaces. Let *A* be an $n \times n$ matrix and let λ be a number.

- 1. λ is an eigenvalue of A if and only if $(A \lambda I_n)v = 0$ has a nontrivial solution, if and only if $\text{Nul}(A \lambda I_n) \neq \{0\}$.
- 2. In this case, finding a basis for the λ -eigenspace of A means finding a basis for Nul($A \lambda I_n$), which can be done by finding the parametric vector form of the solutions of the homogeneous system of equations $(A \lambda I_n)v = 0$.
- 3. The dimension of the λ -eigenspace of A is equal to the number of free variables in the system of equations $(A \lambda I_n)v = 0$, which is the number of columns of $A \lambda I_n$ without pivots.
- 4. The eigenvectors with eigenvalue λ are the nonzero vectors in Nul($A \lambda I_n$), or equivalently, the nontrivial solutions of $(A \lambda I_n)v = 0$.

Fact: Let *A* be an $n \times n$ matrix. Then (1) 0 is an eigenvalue of *A* if and only if *A* is not invertible and (2) the 0-eigenspace of *A* is Nul(*A*).

(Why?) 0 is an eigenvalue if and only if Nul(A - 0I) = Nul(A) is nonzero which is equivalent to the non-invertibility of A.

Eigenvalues and Eigenvectors (13)

Addenda to the Invertible Matrix Theorem

A is an $n \times n$ matrix and $T: \mathbb{R}^n \to \mathbb{R}^n$ is the corresponding matrix transformation T(x) = Ax. The following statements are equivalent.

- 1. A is invertible
- 2. A has n pivots
- 3. $Nul(A) = \{0\}$
- 4. The columns of *A* are linearly independent
- 5. The columns of A span \mathbb{R}^n
- 6. Ax = b has a unique solution for each b in \mathbb{R}^n
- 7. *T* is invertible
- 8. *T* is one-to-one
- 9. *T* is onto
- 10. $det(A) \neq 0$
- 11. 0 is not an eigenvalue of A

The Characteristic Polynomial (14)

Definition: Let A be an $n \times n$ matrix.

 \triangleright The **characteristic polynomial** of *A* is the function $f(\lambda)$ defined by $f(\lambda) = \det(A - \lambda I)$

Example 6

Find the characteristic polynomial of the matrix
$$A = \begin{bmatrix} 0 & 6 & 8 \\ \frac{1}{2} & 0 & 0 \\ 0 & \frac{1}{2} & 0 \end{bmatrix}$$

$$dx(A - \lambda I) = dx\left(\begin{bmatrix} \frac{1}{2} & 0 & 0 \\ \frac{1}{2} & 0 & 0 \end{bmatrix} - \begin{bmatrix} \frac{1}{2} & 0 & 0 \\ 0 & \frac{1}{2} & 0 \end{bmatrix} - \begin{bmatrix} \frac{1}{2} & 0 & 0 \\ 0 & \frac{1}{2} & 0 \end{bmatrix} = dx\left(\begin{bmatrix} \frac{1}{2} & 0 & 0 \\ \frac{1}{2} & \frac{1}{2} & 0 \end{bmatrix} - \begin{bmatrix} \frac{1}{2} & 0 & 0 \\ 0 & \frac{1}{2} & 0 \end{bmatrix} - \begin{bmatrix} \frac{1}{2} & 0 & 0 \\ 0 & \frac{1}{2} & 0 \end{bmatrix} = dx\left(\begin{bmatrix} \frac{1}{2} & 0 & 0 \\ 0 & \frac{1}{2} & -\lambda \end{bmatrix} - \frac{1}{2} & \frac{1}{2$$

The Characteristic Polynomial (15)

Theorem: Let A be an $n \times n$ matrix and let $f(\lambda) = \det(A - \lambda I)$ be its characteristic polynomial. Then a number λ_0 is an eigenvalue of A if and only if $f(\lambda_0) = 0$.

Proof: λ_0 is an eigenvalue of $A \Leftrightarrow Ax = \lambda_0 x$ has a nontrivial solution

 $\Leftrightarrow (A - \lambda_0 I)x = 0$ has a nontrivial solution

 $\Leftrightarrow A - \lambda_0 I$ is not invertible

 \Leftrightarrow det $(A - \lambda_0 I) = 0$

 $\Leftrightarrow f(\lambda_0) = 0$

So, eigenvalues are roots of the characteristic polynomial.

The Characteristic Polynomial (16)

Example 7

Find the eigenvalues and the corresponding eigenspaces of the matrix

$$A = \begin{bmatrix} 0 & 6 & 8 \\ \frac{1}{2} & 0 & 0 \\ 0 & \frac{1}{2} & 0 \end{bmatrix}$$

 $A = \begin{bmatrix} 0 & 6 & 8 \\ \frac{1}{2} & 0 & 0 \\ 0 & \frac{1}{2} & 0 \end{bmatrix}$ (This is the matrix from **Example 6** whose characteristic polynomial we already know) $\int (\lambda) = -\lambda^3 + 3\lambda + 2\lambda$

$$J(\lambda) = -\lambda^3 + 3\lambda + 2$$

*You will find it useful to know that one of the eigenvalues is $\lambda = 2$. You should verify this. Then use long division to find the other roots of the characteristic polynomial.

olynomial.

Verify that
$$\lambda = 2$$
 is an eigenvalue: $\int (2) = -8 + 6 + 2 = 0$

$$\lambda - 2\sqrt{-2\lambda - 1}$$

$$\lambda - 2\sqrt{-2\lambda - 1}$$

$$- \lambda^{2} - 2\lambda - 1 = -(\lambda^{2} + 2\lambda + 1) = -(\lambda^{2} + 2\lambda^{2} + 3\lambda)$$

$$- (\lambda + 1)^{2} \Rightarrow \lambda = -1$$
is the other eigenvalue.

The Characteristic Polynomial (17) Example 7 (continued)

Find the eigenvalues and the corresponding eigenspaces of the matrix

$$A = \begin{bmatrix} 0 & 6 & 8 \\ \frac{1}{2} & 0 & 0 \\ 0 & \frac{1}{2} & 0 \end{bmatrix}$$

$$\lambda = 2 \quad A - 2I = \begin{bmatrix} -2 & 6 & 8 \\ \frac{1}{2} & -2 & 0 \\ 0 & \frac{1}{2} & -2 \end{bmatrix} \quad \text{The } 2 - ignspace is$$

$$\lambda = 16 \pm 2 \quad \text{The } 2 - ignspace is$$

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The Characteristic Polynomial (18) Example 7 (continued)

Find the eigenvalues and the corresponding eigenspaces of the matrix

$$A = \begin{bmatrix} 0 & 6 & 8 \\ \frac{1}{2} & 0 & 0 \\ 0 & \frac{1}{2} & 0 \end{bmatrix}$$

$$A + I = \begin{bmatrix} 1 & 6 & 0 \\ \frac{1}{2} & 1 & 0 \\ 0 & \frac{1}{2} & 1 \end{bmatrix}$$

$$X = 4 = \begin{cases} 4 = 1 \\ 4 = 2 \end{cases}$$

$$Y = -2 = 3$$

The Characteristic Polynomial (19)

Definition: The **trace** of a square matrix A, denoted by Tr(A), is the sum of the diagonal entries of A

$$\operatorname{Tr}\begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{bmatrix} = a_{11} + a_{22} + a_{33} + \cdots + a_{nn}$$

Theorem: The characteristic polynomial $f(\lambda)$ of an $n \times n$ matrix A is a polynomial of degree n that has the following form $f(\lambda) = (-1)^n \lambda^n + (-1)^{n-1} \mathrm{Tr}(A) \lambda^{n-1} + \dots + \det(A)$

$$f(\lambda) = (-1)^n \lambda^n + (-1)^{n-1} \text{Tr}(A) \lambda^{n-1} + \dots + \det(A)$$

The 2 × 2 case:
$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \implies f(\lambda) = \det(A - \lambda I) = \det\begin{bmatrix} a - \lambda & b \\ c & d - \lambda \end{bmatrix} = (a - \lambda)(d - \lambda) - bc = \lambda^2 - (a + d)\lambda + (ad - bc) = \lambda^2 - \operatorname{Tr}(A)\lambda + \det(A)$$

The Characteristic Polynomial (20) Example 8

Find the characteristic polynomial of the matrix below using the preceding theorem and find all eigenvalues

$$A = \begin{bmatrix} 13 & -4 \\ -4 & 7 \end{bmatrix}$$

$$Tr(A) = 13 + 7 = 20$$
 $det(A) = 13(7) - (-4)(-4) = 91 - 16 = 75$ $f(\lambda) = \lambda^2 - 20\lambda + 75$ $f(\lambda) = (\lambda - 5)(\lambda - 15) = 0$ $\lambda = 5$ and $\lambda = 15$

Note that the characteristic polynomial of an $n \times n$ matrix is a polynomial of degree n and therefore has at most n roots which implies that an $n \times n$ matrix has at most n eigenvalues.

The Characteristic Polynomial (21)

Eigenvalues of triangular matrices

Theorem: If *A* is an upper or lower triangular matrix then its eigenvalues are its diagonal entries

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ 0 & a_{22} & a_{23} \\ 0 & 0 & a_{33} \end{bmatrix} \implies$$

$$f(\lambda) = \det(A - \lambda I) = \det \begin{bmatrix} a_{11} - \lambda & a_{12} & a_{13} \\ 0 & a_{22} - \lambda & a_{23} \\ 0 & 0 & a_{33} - \lambda \end{bmatrix}$$

$$= (a_{11} - \lambda)(a_{22} - \lambda)(a_{33} - \lambda)$$

The zeros of the above polynomial are exactly a_{11} , a_{22} and a_{33} .

The Characteristic Polynomial (22)

Factoring the characteristic polynomial

Rational Root Theorem: Suppose that A is an $n \times n$ matrix whose characteristic polynomial $f(\lambda)$ has integer coefficients. Then all the rational roots of $f(\lambda)$ are integer divisors of det(A) (the constant term of the polynomial).

Example 9

Find the eigenvalues of the matrix
$$A = \begin{bmatrix} 3 & -2 & 0 \\ -2 & 3 & 0 \\ 0 & 0 & 5 \end{bmatrix}$$

$$f(\lambda) = \det(A - \lambda I) = \det\begin{bmatrix} 3 - \lambda & -2 & 0 \\ -2 & 3 - \lambda & 0 \\ 0 & 0 & 5 - \lambda \end{bmatrix} = (5 - \lambda)((3 - \lambda)(3 - \lambda) - 4)$$

$$= (5 - \lambda)(9 - 6\lambda + \lambda^2 - 4) = (5 - \lambda)(5 - 6\lambda + \lambda^2)$$

$$= 25 - 30\lambda + 5\lambda^2 - 5\lambda + 6\lambda^2 - \lambda^3 = -\lambda^3 + 11\lambda^2 - 35\lambda + 25$$

The Characteristic Polynomial (23)

Factoring the characteristic polynomial

Example 9 (continued)

$$f(\lambda) = -\lambda^{3} + 11\lambda^{2} - 35\lambda + 25$$

$$bivison of 25! \pm 1, \pm 5, \pm 25$$

$$f(1) = -1 + 11 - 35 + 25 = 0 \quad \lambda = 1 \text{ is an iignivalue.}$$

$$-\lambda^{2} + 10\lambda - 25$$

$$\lambda = 1 \text{ is an iignivalue.}$$

$$-\lambda^{2} + 10\lambda - 25$$

$$\lambda = -1 \left[-\lambda^{3} + 1(\lambda^{2} - 35\lambda + 25) - (\lambda^{2} - 10\lambda + 25) \right] = -(\lambda^{2} - 10\lambda + 25)$$

$$= -(\lambda$$