

5.2 The Characteristic Equation

Introduction

Useful information about the eigenvalues of a square matrix A is encoded by a special scalar equation known as the characteristic equation of A .

We must find all scalars λ such that the equation above has a nontrivial solution. By the Invertible Matrix Theorem, this problem is equivalent to finding all λ such that the matrix $A - \lambda I$ is not invertible.

Ex 1

Find the eigenvalues of $A = \begin{bmatrix} 2 & 3 \\ 3 & -6 \end{bmatrix}$.

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

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

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

Then $\lambda = 3$ or $\lambda = -7$, so the eigenvalues of A are 3 & -7.

Ex 2

Find the eigenvalues of $A = \begin{bmatrix} 2 & 3 \\ 3 & -6 \end{bmatrix}$.

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

We must find all scalars λ such that the equation above has a nontrivial solution. By the Invertible Matrix Theorem, this problem is equivalent to finding all λ such that the matrix $A - \lambda I$ is not invertible.

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

The matrix fails to be invertible when its determinant is zero. So the eigenvalues of A are the solutions to

the equation

$$\det(A - \lambda I) = \begin{vmatrix} 2 - \lambda & 3 \\ 3 & -6 - \lambda \end{vmatrix} = 0$$

$$\begin{aligned} \det(A - \lambda I) &= (2 - \lambda)(-6 - \lambda) - (3)(3) \\ &= -12 + 6\lambda - 2\lambda + \lambda^2 - 9 \\ &= \lambda^2 + 4\lambda - 21 \\ &= (\lambda - 3)(\lambda + 7) \end{aligned}$$

So if $\det(A - \lambda I) = 0$, then $\lambda = 3$ or $\lambda = -7$, then the eigenvalues of A are 3 & -7 .

The Invertible Matrix Theorem (continued)

Let A be an $n \times n$ matrix. Then A is invertible if and only if

r) The number 0 is not an eigenvalue of A .

The Characteristic Equation

A scalar λ is an eigenvalue of an $n \times n$ matrix A if and only if λ satisfies the characteristic equation

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

The eigenvalue 5 is said to have multiplicity 2 because $(5 - \lambda)$ occurs twice as a factor of the characteristic polynomial. The algebraic multiplicity of an eigenvalue λ is its multiplicity as a root of the characteristic equation.

Theorem 5.4

If $n \times n$ matrices A & B are similar, then they have the same characteristic polynomial and hence the same eigenvalues (with the same multiplicities)