

5.2 The Characteristic Equation

When solving for scalars λ such that the matrix equation

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

has a nontrivial solution. Meaning that by the Invertible Matrix Theorem, we find that this problem is equivalent to finding all λ such that matrix $A - \lambda I$ is not invertible.

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

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

Theorem 5.3 Properties of Determinants

Let A & B be $n \times n$ matrices.

- a) A is invertible if and only if $\det A \neq 0$
- b) $\det AB = (\det A)(\det B)$
- c) $\det A^T = \det A$
- d) If A is triangular, then $\det A$ is the product of the entries on the main diagonal of A .
- e) A row replacement operation on A does not change the determinant. A row interchange changes the sign of the determinant. A row scaling also scales the determinant by the same scalar factor.

The Invertible Matrix Theorem

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

The scalar equation $\det(A - \lambda I) = 0$ is called the characteristic equation of A .

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

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

Ex 1

Find the characteristic equation of

$$A = \begin{bmatrix} 5 & -2 & 6 & -1 \\ 0 & 3 & -8 & 0 \\ 0 & 0 & 5 & 4 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$\det(A_\lambda I) = \begin{vmatrix} 5-\lambda & -2 & 6 & -1 \\ 0 & 3-\lambda & -8 & 0 \\ 0 & 0 & 5-\lambda & 4 \\ 0 & 0 & 0 & 1-\lambda \end{vmatrix} (5-\lambda)(3-\lambda)(5-\lambda)(1-\lambda)$$

The characteristic equation is

$$(5-\lambda)^2(3-\lambda)(1-\lambda) = 0$$

Expanding the product, we can also write

$$\lambda^4 - 14\lambda^3 + 68\lambda^2 - 130\lambda + 75 = 0$$

So the matrix A has the eigenvalues 5, 3, 1, with 5 having multiplicity 2.