

Def of eigenvalue/vector

λ eigen of A iff $A - \lambda I$ is sing.

Prop. 8.4

✓ 8.2.1 (b), (i)

✓ 8.2.5 (a)

✓ 8.2.8

✓ 8.2.10 (a)-(c)

Prop 8.11

8.2.14

✓ 8.2.17

HW 8.2.19

✓ 8.2.20

✓ 8.2.24 (a)

HW 8.2.26 - use Thm 8.3

8.2.34(a)

8.2.35(a)

8.2.41(a)

8.2.1(b) Find the eigenvalues and eigenvectors of

$$A = \begin{pmatrix} 1 & -2/3 \\ 1/2 & -1/6 \end{pmatrix}$$

Find characteristic eqn:

$$A - \lambda I = \begin{pmatrix} 1-\lambda & -2/3 \\ 1/2 & -1/6-\lambda \end{pmatrix}$$

$$\det(A - \lambda I) = (1-\lambda)(-1/6-\lambda) + \frac{2}{6}$$

$$= \lambda^2 - 5/6\lambda - \frac{1}{6} + \frac{2}{6}$$

$$= \lambda^2 - 5/6\lambda + \frac{1}{6}$$

$$= \left(\lambda - \frac{1}{2}\right) \left(\lambda - \frac{1}{3}\right) = 0$$

\Rightarrow eigenvalues : $\lambda_1 = \frac{1}{2}$, $\lambda_2 = \frac{1}{3}$

$$A - \lambda_1 I = \begin{pmatrix} 1/2 & -2/3 \\ 1/2 & -4/6 \end{pmatrix} \xrightarrow{-R_1+R_2} \begin{pmatrix} 1/2 & -2/3 \\ 0 & 0 \end{pmatrix}$$

\rightarrow x_2 free

$$1/2 x_1 - 2/3 x_2 = 0$$

$$\Rightarrow x_1 = 4/3 x_2$$

Soln :

$$x_2 \begin{pmatrix} 4/3 \\ 1 \end{pmatrix}$$

\leftarrow eigenvectors

Same for λ_2 .

8.2.5 (a) Write the char eqn for

$$A = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ \alpha & \beta & \gamma \end{pmatrix}$$

$$A - \lambda I = \begin{pmatrix} -\lambda & 1 & 0 \\ 0 & -\lambda & 1 \\ \alpha & \beta & \gamma - \lambda \end{pmatrix}$$

$$\begin{aligned} \det(A - \lambda I) &= -\lambda (-\lambda(\gamma - \lambda) - \beta) - 1(0 - \alpha) + 0 \\ &= -\lambda (\lambda^2 - \gamma\lambda - \beta) + \alpha \\ &= -\lambda^3 + \gamma\lambda^2 + \beta\lambda + \alpha = 0 \end{aligned}$$

8.2.8 Find all the eigenval/vectors of

(a) the $n \times n$ $\underline{0}$ matrix

(b) the $n \times n$ I matrix

(a) $\underline{0}v = 0 = 0v$ for all v .

$\Rightarrow 0$ is the only eigenvalue
all $v \neq 0$ are eigenvectors

(b) $Iv = v = 1v$ for all v

$\Rightarrow 1$ only eigenval
all $v \neq 0$ eigenvectors

8.2.10 Let A be an $n \times n$ matrix.

(a) Prove that if v is an eigenvector of A , then cv is also an eigenvector of A , for $c \neq 0$.

Assume v is an eigenvector of A .

Then $Av = \lambda v$ for some λ .

$$\text{So } A(cv) = c(Av) = c(\lambda v) = (c\lambda)v = (\lambda c)v = \lambda(cv)$$

$\Rightarrow cv$ is also an eigenvector. ($c \neq 0$)

(b) Prove that if v, w are eigenvectors corr. to the same eigenval, λ , then $cv + dw$ is also an eigenvector ($c, d \in \mathbb{R}$).

Assume v, w eigenvect. corr. to λ .

Then $Av = \lambda v$ and $Aw = \lambda w$.

$$\begin{aligned} \text{So } A(cv + dw) &= A(cv) + A(dw) \\ &= cAv + dAw \\ &= c\lambda v + d\lambda w \\ &= \lambda(cv) + \lambda(dw) \\ &= \lambda(cv + dw) \end{aligned}$$

$\Rightarrow cv + dw$ is eigenvector.

8.2.10 (c) Prove that if v, w are eigenvect. corr. to two diff eigenvals, λ_1, λ_2 , then $cv + dw$ is not an eigenvector, $(c, d \neq 0)$.

Assume _____, then $Av = \lambda_1 v$ and $Aw = \lambda_2 w$.

\nexists $v = kw$, then $\lambda_1 v = Av = A(kw) = kAw = k\lambda_2 w = \lambda_2 kw = \lambda_2 v$
 $\Rightarrow \lambda_1 = \lambda_2$

But $\lambda_1 \neq \lambda_2$, so v and w are not mult of each \Rightarrow they are lin. ind.

contradiction
suppose

that $A(cv + dw) = \lambda_3 (cv + dw)$

$$\begin{aligned} \text{So } A(cv + dw) &= cAv + dAw = c\lambda_1 v + d\lambda_2 w \\ &= \lambda_3 (cv + dw) \quad \text{iff } c\lambda_1 = c\lambda_3 \\ &\quad \text{and } d\lambda_2 = d\lambda_3 \end{aligned}$$

since $c \neq 0 \Rightarrow \lambda_1 = \lambda_3$
 $d \neq 0 \Rightarrow \lambda_2 = \lambda_3 \Rightarrow \lambda_1 = \lambda_2$

\Rightarrow But $\lambda_1 \neq \lambda_2$

\Rightarrow contr.

So $cv + dw$ is not an eigenvector.

8.2.17 Prove that the eigenvalues of an upper triangular matrix, U , are its diagonal entries.

Since U is upper triangular, so is

$U - \lambda I$. So, $\det(U - \lambda I)$ is product of its diagonal entries: $\prod (u_{ii} - \lambda)$

Eigenvalues are roots of $\det(U - \lambda I)$ i.e. $\lambda = u_{11}, u_{22}, \dots$ which are the diagonal entries of U .

8.2.20 Show that if λ is an eigenvalue of A , then λ^2 is an eigenvalue of A^2 .

Let λ be an eigenvalue of A .

Then $Av = \lambda v$, for some $v \neq 0$.

$$\text{So } A^2 v = A(Av) = A(\lambda v) = \lambda Av = \lambda(\lambda v) = \lambda^2 v.$$

$\Rightarrow \lambda^2$ is an eigenvalue of A^2 .

8.2.24 (a) Prove that if $\lambda \neq 0$ is an eigenvalue of A , then $\frac{1}{\lambda}$ is an eigenvalue of A^{-1} .

Let λ be an eigenvalue of A .

Then $Av = \lambda v$ for some $v \neq 0$.

$$\Rightarrow A^{-1}(Av) = A^{-1}(\lambda v)$$

$$\Rightarrow v = \lambda A^{-1}v$$

$$\Rightarrow \frac{1}{\lambda}v = A^{-1}v \quad \Rightarrow \frac{1}{\lambda} \text{ eigenvalue of } A^{-1}.$$