

6/9/24:

True / False: (End of Chapter 7)

① If 0 is an eigenvalue of A , then $\det A = 0$ True

② If $\vec{v}$ is an eigenvector of A , then $\vec{v}$ is also an eigenvector of A^3 . True

③ If 1 is the only eigenvalue of A , then $A = I$, the identity matrix. False

④ All diagonalizable matrices are invertible False

⑤ If $\vec{v}$ and $\vec{w}$ are eigenvectors of a matrix A for two different eigenvalues, then $\vec{v}$ and $\vec{w}$ are linearly independent. True

$$\vec{v} = c\vec{w}$$

$$A\vec{v} = \lambda_1\vec{v}$$

$$A\vec{w} = \lambda_2\vec{w}$$

$$A\vec{v} = A(c\vec{w}) = cA\vec{w} = c \cdot \lambda_2\vec{w} = \lambda_2\vec{v}$$

$$\lambda_1\vec{v}$$

$$\lambda_1 = \lambda_2$$

(2) If $\vec{v}$ is an e.v. of A , is $\vec{v}$ an eigenvector of A^2 ? True

$$A\vec{v} = \lambda\vec{v}$$

$$A^2\vec{v} = A(A\vec{v}) = A(\lambda\vec{v}) = \lambda \cdot A\vec{v} = \lambda^2\vec{v}$$

$\vdots$

$$A^n\vec{v} = \lambda^n\vec{v}$$

(3) If 1 is the only eigenvalue of a matrix A , then $A = I$ False

$$\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$$

④ All diagonalizable matrices are invertible

False

Diagonalizable $\Leftrightarrow$ For every eigenvalue λ ,
a.m. of λ = g.m. of λ

Invertibility $\Leftrightarrow$ All eigenvalues are non-zero

Ex:

$$A = B \underset{D}{\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}} B^{-1}$$

$$A = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \text{ is diagonalizable} \\ \text{but not invertible}$$

$$A = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \text{ is invertible} \\ \text{but not diagonalizable}$$

(4)

$$\begin{bmatrix} 1 & 2 & 3 \\ 2 & 3 & 4 \\ 3 & 4 & 5 \end{bmatrix}$$

A

$$\begin{bmatrix} 1-\lambda & 2 & 3 \\ 2 & 3-\lambda & 4 \\ 3 & 4 & 5-\lambda \end{bmatrix}$$

 $A - \lambda I$

$$\det \begin{bmatrix} \boxed{1-\lambda} & \boxed{2} & 3 \\ \boxed{2} & \boxed{3-\lambda} & 4 \\ \boxed{3} & 4 & 5-\lambda \end{bmatrix}$$

$$(1-\lambda) \cdot \det \begin{pmatrix} 3-\lambda & 4 \\ 4 & 5-\lambda \end{pmatrix} - 2 \cdot \det \begin{pmatrix} 2 & 3 \\ 4 & 5-\lambda \end{pmatrix}$$

$$+ 3 \cdot \det \begin{pmatrix} 2 & 3 \\ 3-\lambda & 4 \end{pmatrix}$$

$$(1-\lambda) \left((3-\lambda)(5-\lambda) - 16 \right) - 2 \left(2(5-\lambda) - 12 \right) \\ + 3 \left(8 - 3(3-\lambda) \right)$$

$$(1-\lambda)(3-\lambda)(5-\lambda) - 16(1-\lambda) - 4(5-\lambda) + 24$$

$$+ 24 - 9(3-\lambda)$$

$$(3 - 4\lambda + \lambda^2)(5 - \lambda) \quad \cancel{-16 + 16\lambda} \quad \cancel{-20 + 10\lambda} \quad \cancel{+24}$$

$$\quad \cancel{+24} \quad \cancel{-27} \quad \cancel{+9\lambda} \quad -$$

$$(\cancel{15 - 20\lambda} + \cancel{5\lambda^2} - \cancel{3\lambda} + \cancel{4\lambda^2} - \cancel{\lambda^3}) \quad \cancel{-15} \quad \cancel{+35\lambda}$$

$$\underline{-\lambda^3 + 9\lambda^2 + 12\lambda}$$

$$\left[\begin{array}{cc|cc} 1 & 1 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ \hline 0 & 0 & 1 & 2 \\ 0 & 0 & 2 & 1 \end{array} \right]$$

$$\det \begin{bmatrix} A & 0 \\ 0 & B \end{bmatrix} = \det A \cdot \det B$$

$$\left[\begin{array}{cccc} 1-\lambda & 1 & 0 & 0 \\ 1 & 1-\lambda & 0 & 0 \\ 0 & 0 & 1-\lambda & 2 \\ 0 & 0 & 2 & 1-\lambda \end{array} \right]$$

$$\det \begin{bmatrix} 1-\lambda & 1 \\ 1 & 1-\lambda \end{bmatrix}$$

$$\cdot \det \begin{bmatrix} 1-\lambda & 2 \\ 2 & 1-\lambda \end{bmatrix}$$

$$= \left((1-\lambda)^2 - 1 \right) \left((1-\lambda)^2 - 4 \right)$$

$$= \left(\lambda^2 - 2\lambda + 1 - 1 \right) \left(\lambda^2 - 2\lambda + 1 - 4 \right)$$

$$= \lambda (\lambda - 2) \cdot (\lambda^2 - 2\lambda - 3)$$

$$\lambda (\lambda - 2) (\lambda - 3) (\lambda + 1)$$

② Gaussian elimination (row reduction)

$$\begin{bmatrix} 1 & -1 & 1 & -1 \\ 1 & 1 & 1 & 1 \\ 1 & 2 & 4 & 8 \\ 1 & -2 & 4 & -8 \end{bmatrix} \begin{matrix} -(I) \\ -(I) \\ -(I) \\ -(I) \end{matrix}$$

$$\rightarrow \begin{bmatrix} 1 & -1 & 1 & -1 \\ 0 & 2 & 0 & 2 \\ 0 & 3 & 3 & 9 \\ 0 & -1 & 3 & -7 \end{bmatrix} \xrightarrow{/2} \begin{bmatrix} 1 & -1 & 1 & -1 \\ 0 & 1 & 0 & 1 \\ 0 & 3 & 3 & 9 \\ 0 & -1 & 3 & -7 \end{bmatrix} \begin{matrix} \\ -3(I) \\ +3(I) \end{matrix}$$

$$\rightarrow \begin{bmatrix} 1 & -1 & 1 & -1 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 3 & 6 \\ 0 & 0 & 3 & -6 \end{bmatrix} \xrightarrow{-(II)} \begin{bmatrix} \textcircled{1} & -1 & 1 & -1 \\ 0 & \textcircled{1} & 0 & 1 \\ 0 & 0 & \textcircled{3} & 6 \\ 0 & 0 & 0 & \textcircled{-12} \end{bmatrix}$$

$$\det = 1 \cdot 1 \cdot 3 \cdot (-12) \\ = -36$$

$$\det = 2 \cdot (-36) = -72$$

⑥

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

$$\lambda = -2, 0, 2$$

$$E_{-2}(A), E_0(A), E_2(A)$$

$$E_{\lambda}(A) = \ker(A - \lambda I)$$

$\lambda = -2$:

$$\begin{bmatrix} 3 & 1 & 0 & 0 \\ 1 & 3 & 0 & 0 \\ 0 & 0 & 3 & 3 \\ 0 & 0 & 1 & 1 \end{bmatrix} \begin{matrix} /3 \\ \\ /3 \\ \end{matrix}$$

$$\rightarrow \begin{bmatrix} 1 & 1/3 & 0 & 0 \\ 1 & 3 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & 1 \end{bmatrix} \begin{matrix} \\ -(I) \\ \\ -(I) \end{matrix}$$

$$\rightarrow \begin{bmatrix} 1 & 1/3 & 0 & 0 \\ 0 & 8/3 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

x_4
free

$$x_4 = t, \quad t \in \mathbb{R}$$

$$x_3 + x_4 = 0$$

$$\Rightarrow x_3 = -t$$

$$\frac{8}{3}x_2 = 0 \Rightarrow x_2 = 0$$

$$x_1 + \frac{1}{3}x_2 = 0 \Rightarrow x_1 = 0$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ -t \\ t \end{bmatrix} = t \underbrace{\begin{bmatrix} 0 \\ 0 \\ -1 \\ 1 \end{bmatrix}}_{\text{basis vector for } \ker(A+2I)}$$

$$\Rightarrow E_{-2}(A) = \text{span} \left\{ \begin{bmatrix} 0 \\ 0 \\ -1 \\ 1 \end{bmatrix} \right\}$$

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

$$= \begin{bmatrix} 0 \\ 0 \\ -1+3 \\ -1-1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 2 \\ -2 \end{bmatrix}$$

$$\underline{E_0(A)}:$$

$$\left[\begin{array}{cc|cc} 1 & 1 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 3 \\ 0 & 0 & 1 & -1 \end{array} \right] \begin{array}{l} \\ -(I) \\ \\ -(II) \end{array}$$

$$E_0(A) = \text{Ker}(A)$$

$$\text{If } A\vec{v} = 0 \cdot \vec{v} = 0$$

$$\rightarrow \left[\begin{array}{cc|cc} \textcircled{1} & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & \textcircled{1} & 3 \\ 0 & 0 & 0 & \textcircled{-4} \end{array} \right]$$

$$x_2 = t$$

$$x_1 + x_2 = 0 \Rightarrow x_1 = -t$$

$$x_3 + 3x_4 = 0 \Rightarrow x_3 = 0$$

$$-4x_4 = 0 \Rightarrow x_4 = 0$$

x_2
for

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} -t \\ t \\ 0 \\ 0 \end{bmatrix} = t \begin{bmatrix} -1 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$

$$E_0(A) = \text{span} \left\{ \begin{bmatrix} -1 \\ 1 \\ 0 \\ 0 \end{bmatrix} \right\}$$

$$\underline{\lambda = 2} :$$

$$\begin{bmatrix} -1 & 1 & 0 & 0 \\ 1 & -1 & 0 & 0 \\ 0 & 0 & -1 & 3 \\ 0 & 0 & 1 & -3 \end{bmatrix} \begin{matrix} +(\text{I}) \\ \\ +(\text{III}) \end{matrix} \rightarrow \begin{bmatrix} -1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & -1 & 3 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

x_2 x_4
 free free

$$x_2 = t \quad t, s \in \mathbb{R}$$

$$x_4 = s$$

$$-x_3 + 3x_4 = 0$$

$$\Rightarrow x_3 = 3x_4 = 3s$$

$$-x_1 + x_2 = 0 \Rightarrow x_1 = x_2 = t$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} t \\ t \\ 3s \\ s \end{bmatrix} = t \begin{bmatrix} 1 \\ 1 \\ 0 \\ 0 \end{bmatrix} + s \begin{bmatrix} 0 \\ 0 \\ 3 \\ 1 \end{bmatrix}$$

$$E_2(0) = \text{span} \left\{ \begin{bmatrix} 1 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 3 \\ 1 \end{bmatrix} \right\}$$

$$\begin{bmatrix} 1 & 1 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 3 \\ 0 & 0 & 1 & -1 \end{bmatrix}^{-1}$$

$$\begin{bmatrix} 0 & -1 & 1 & 0 \\ 0 & 1 & 1 & 0 \\ -1 & 0 & 0 & 3 \\ 1 & 0 & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} \boxed{-2} & 0 & 0 & 0 \\ 0 & \boxed{0} & 0 & 0 \\ 0 & 0 & \boxed{2} & 0 \\ 0 & 0 & 0 & \boxed{2} \end{bmatrix} \cdot \begin{bmatrix} 0 & -1 & 1 & 0 \\ 0 & 1 & 1 & 0 \\ -1 & 0 & 0 & 3 \\ 1 & 0 & 0 & 1 \end{bmatrix}^{-1}$$

-2
0
2

⑦

$$A = \begin{bmatrix} 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

upper-triangular

eigenvalue 1:

alg-mult: 4

$$\chi_A(\lambda) = (\lambda - 1)^4$$

$$\text{Ker}(A - 1 \cdot I)$$

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

x_1
free

$$x_2 = 0$$

$$x_3 = 0$$

$$x_4 = 0$$

$$x_i = t$$

$$t \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

eigenspace
of e.v. 1

not
diagonalizable

$$E_1(A) = \text{span} \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} \right\} \quad \text{s.m.} = 1$$

$$\begin{bmatrix} \textcircled{1} & 1 & 0 & 0 \\ 0 & \textcircled{2} & 2 & 0 \\ 0 & 0 & \textcircled{3} & 3 \\ 0 & 0 & 0 & \textcircled{4} \end{bmatrix}$$

upper triangular
matrix

eigenvalues: 1, 2, 3, 4

Note: If a $n \times n$ matrix A has
 n distinct eigenvalues, then A is
diagonalizable!

$\lambda = 1$:

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 1 & 2 & 0 \\ 0 & 0 & 2 & 3 \\ 0 & 0 & 0 & 3 \end{bmatrix} \xrightarrow{-(I)} \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 2 & 3 \\ 0 & 0 & 0 & 3 \end{bmatrix} \xrightarrow{-(II)}$$

$$\rightarrow \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 3 \\ 0 & 0 & 0 & 3 \end{bmatrix} \xrightarrow{-(III)} \begin{bmatrix} 0 & \textcircled{1} & 0 & 0 \\ 0 & 0 & \textcircled{2} & 0 \\ 0 & 0 & 0 & \textcircled{3} \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{array}{l} x_1 \text{ free} \\ x_2 = 0 \\ x_3 = 0 \\ x_4 = 0 \end{array}$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} t \\ 0 \\ 0 \\ 0 \end{bmatrix} = t \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} \quad E_1(A) = \text{span} \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} \right\}$$

$\lambda=2$:

$$\begin{bmatrix} -1 & 1 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 1 & 3 \\ 0 & 0 & 0 & 2 \end{bmatrix} - (I)$$

$$\begin{bmatrix} \textcircled{-1} & 1 & 0 & 0 \\ 0 & 0 & \textcircled{1} & 0 \\ 0 & 0 & 0 & \textcircled{1} \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad \begin{array}{l} -x_1 + x_2 = 0 \Rightarrow x_1 = x_2 = t \\ x_3 = 0 \\ x_4 = 0 \end{array}$$

x_2
free

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} t \\ t \\ 0 \\ 0 \end{bmatrix} = t \begin{bmatrix} 1 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$

$$E_2(A) = \text{span} \left\{ \begin{bmatrix} 1 \\ 1 \\ 0 \\ 0 \end{bmatrix} \right\}$$

$\lambda = 3$:

$$A - 3I$$

$$\begin{bmatrix} -2 & 1 & 0 & 0 \\ 0 & -1 & 2 & 0 \\ 0 & 0 & 0 & 3 \\ 0 & 0 & 0 & 1 \end{bmatrix} \xrightarrow{\substack{/3 \\ -(\text{III})}}$$

$$x_3 \text{ free } x_3 = t$$

$$\begin{bmatrix} \textcircled{-2} & 1 & 0 & 0 \\ 0 & \textcircled{-1} & 2 & 0 \\ 0 & 0 & 0 & \textcircled{1} \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{array}{l} -2x_1 + x_2 = 0 \\ -x_2 + 2x_3 = 0 \\ x_4 = 0 \end{array}$$

$$x_2 = 2x_3 = 2t$$

$$x_1 = \frac{1}{2} x_2 = t$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} t \\ 2t \\ t \\ 0 \end{bmatrix}$$

$$E_3(A) = \text{span} \left\{ \begin{bmatrix} 1 \\ 2 \\ 1 \\ 0 \end{bmatrix} \right\}$$

$$\lambda = 4:$$

$$\begin{bmatrix} -3 & 1 & 0 & 0 \\ 0 & -2 & 2 & 0 \\ 0 & 0 & -1 & 3 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

x_4

free

$$x_4 = t$$

$$-3x_1 + x_2 = 0 \Rightarrow x_1 = \frac{1}{3}x_2 = t$$

$$-2x_2 + 2x_3 = 0 \Rightarrow x_2 = x_3 = 3t$$

$$x_3 = 3x_4 = 3t$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} t \\ 3t \\ 3t \\ t \end{bmatrix} = t \begin{bmatrix} 1 \\ 3 \\ 3 \\ 1 \end{bmatrix}$$

$$E_4(A) = \text{span} \left\{ \begin{bmatrix} 1 \\ 3 \\ 3 \\ 1 \end{bmatrix} \right\}$$

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

Orthogonality :

A ^(square)
matrix A is orthogonal if :

$$\left[\bullet A^{-1} = A^T \quad (A^T A = A A^T = I) \right]$$

• The columns of A are orthonormal :

- orthogonal

- all have unit length

$$V = \text{span} \{ \underbrace{\vec{v}_1, \dots, \vec{v}_n}_{\text{orthonormal basis for } V} \}$$

$$A = [\vec{v}_1 \quad \dots \quad \vec{v}_n]$$

$$\text{Proj}_V = A A^T$$

$$\left[\frac{a^2}{a^2 + b^2} \right]$$

5

$$(a) \quad t^3 + 3t^2 - 4$$

$$= t^3 - t^2 + 4t^2 - 4$$

$$= t^2(t-1) + \underbrace{4(t^2-1)}_{(t+1)(t-1)}$$

$$= (t-1) \left(t^2 + 4(t+1) \right)$$

$$= (t-1) (t^2 + 4t + 4) = (t-1) (t+2)^2$$

1 : multiplicity 1

-2 : multiplicity 2

$$(b) \quad t^4 - 2t^2 + 1 = (t^2 - 1)^2 = (t+1)^2 (t-1)^2$$

-1 : multi. 2

1 : multi. 2

$$(c) \quad \underbrace{t^3 - 6t^2 + 12t - 8}_{-3 \cdot 2 \cdot t^2 + 3 \cdot 4t} = (t-2)^3$$

$$\begin{bmatrix} 2 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & -1 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 2-\lambda & 0 & 0 \\ 0 & -\lambda & 1 \\ 0 & -1 & -\lambda \end{bmatrix}$$

$$(2-\lambda) \underbrace{(x^2+1)}_{\tilde{z}_j - \tilde{z}}$$

③

$$\begin{bmatrix} 1 & 1 & \begin{pmatrix} 1 \\ x \\ x^2 \end{pmatrix} \\ 2 & 3 & \\ 4 & 9 & \end{bmatrix}$$

invertible ?

$$1 \cdot \det \begin{pmatrix} 2 & 3 \\ 4 & 9 \end{pmatrix} - x \cdot \det \begin{pmatrix} 1 & 1 \\ 4 & 9 \end{pmatrix}$$

$$+ x^2 \cdot \det \begin{pmatrix} 1 & 1 \\ 2 & 3 \end{pmatrix}$$

$$\Rightarrow 1 \cdot (18-12) - x(9-4) + x^2(3-2)$$

$$x^2 - 5x + 6 = 0$$

$$(x-2)(x-3)$$

$$x=2, 3$$

A is not
invertible

