

Warm-up: $A = \begin{bmatrix} 1 & -5 \\ -2 & 4 \end{bmatrix}$.

Q Which of the following are eigenvectors of A ?
 $\begin{bmatrix} 0 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \end{bmatrix}, \begin{bmatrix} 5 \\ 2 \end{bmatrix}$ → $\begin{bmatrix} 1 & -5 \\ -2 & 4 \end{bmatrix} \begin{bmatrix} 5 \\ 2 \end{bmatrix} = \begin{bmatrix} -5 \\ -2 \end{bmatrix} = (-1) \cdot \begin{bmatrix} 5 \\ 2 \end{bmatrix}$ ↑ eigenvalue is -1

→ $\begin{bmatrix} 1 & -5 \\ -2 & 4 \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} -5 \\ 4 \end{bmatrix} \neq \lambda \begin{bmatrix} 0 \\ 1 \end{bmatrix}$ not eigenvector.

→ $\begin{bmatrix} 1 & -5 \\ -2 & 4 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \end{bmatrix} = \begin{bmatrix} -6 \\ 6 \end{bmatrix} = 6 \begin{bmatrix} -1 \\ 1 \end{bmatrix}$ ↑ \vec{v}

eigenvalue of $\begin{bmatrix} -1 \\ 1 \end{bmatrix}$
 $\begin{bmatrix} -1 \\ 1 \end{bmatrix}$ is an eigenvector

Q (7.1. #68) find $A^{100} \begin{bmatrix} -1 \\ 1 \end{bmatrix}$.

We saw $A \begin{bmatrix} -1 \\ 1 \end{bmatrix} = 6 \begin{bmatrix} -1 \\ 1 \end{bmatrix}$. So $A^2 \begin{bmatrix} -1 \\ 1 \end{bmatrix} = A \cdot (6 \begin{bmatrix} -1 \\ 1 \end{bmatrix}) = 6^2 \begin{bmatrix} -1 \\ 1 \end{bmatrix}$

$A^3 \begin{bmatrix} -1 \\ 1 \end{bmatrix} = 6^3 \begin{bmatrix} -1 \\ 1 \end{bmatrix}$

etc.

→ $A^{100} \begin{bmatrix} -1 \\ 1 \end{bmatrix} = 6^{100} \begin{bmatrix} -1 \\ 1 \end{bmatrix}$

Similarly, $A^{100} \begin{bmatrix} 5 \\ 2 \end{bmatrix} = (-1)^{100} \begin{bmatrix} 5 \\ 2 \end{bmatrix}$

Q find $A^{100} \begin{bmatrix} 7 \\ 6 \end{bmatrix} = A^{100} \left(\begin{bmatrix} 5 \\ 2 \end{bmatrix} - 2 \begin{bmatrix} -1 \\ 1 \end{bmatrix} \right) = A^{100} \begin{bmatrix} 5 \\ 2 \end{bmatrix} - 2 \cdot A^{100} \begin{bmatrix} -1 \\ 1 \end{bmatrix}$
 $= (-1)^{100} \begin{bmatrix} 5 \\ 2 \end{bmatrix} - 2 \cdot 6^{100} \begin{bmatrix} -1 \\ 1 \end{bmatrix}$

§7.2 Q How can we find the eigenvectors of a given matrix?

- Two steps =
- First, find the eigenvalues. (§7.2)
 - Use this to find the corresponding eigenvector. (§7.3)

Let A be an $n \times n$ matrix. To find the eigenvalues of A ,

note:

$$\lambda \text{ is an eigenvalue of } A \Leftrightarrow \exists \vec{v}: A\vec{v} = \lambda\vec{v} = \lambda I_n \vec{v}$$

$$\Leftrightarrow \exists \vec{v}: (A - \lambda I_n) \vec{v} = \vec{0}$$

So λ is an eigenvalue of $A \Leftrightarrow (A - \lambda I_n)$ has a nonzero kernel.

$$\Leftrightarrow \det(A - \lambda I_n) = 0$$

eg. What are the eigenvalues of $\begin{bmatrix} 6 & 1 & 4 \\ 0 & 1 & 2 \\ 0 & 3 & 2 \end{bmatrix}$?

$$\text{Ans } \det \left(\begin{bmatrix} 6 & 1 & 4 \\ 0 & 1 & 2 \\ 0 & 3 & 2 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \right) = \det \left(\begin{bmatrix} 6-\lambda & 1 & 4 \\ 0 & 1-\lambda & 2 \\ 0 & 3 & 2-\lambda \end{bmatrix} \right)$$

$$= (6-\lambda) \left((1-\lambda)(2-\lambda) - 2 \cdot 3 \right) = 0$$

$$(6-\lambda)(\lambda^2 - 3\lambda - 4) = 0$$

$$(6-\lambda)(\lambda-4)(\lambda+1) = 0$$

Eigenvalues of A are $6, 4, -1$.

Exc Find the eigenvalues of $\begin{bmatrix} 0 & 3 \\ 2 & -1 \end{bmatrix}$

$$\det \left(\begin{bmatrix} 0 & 3 \\ 2 & -1 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \right) = \det \left(\begin{bmatrix} -\lambda & 3 \\ 2 & -1-\lambda \end{bmatrix} \right) = -\lambda(-1-\lambda) - 6 = 0$$

$$\Rightarrow \lambda^2 + \lambda - 6 = 0$$

$$\Rightarrow (\lambda+3)(\lambda-2) = 0$$

$$\lambda = -3, \lambda = 2$$

Note If A is an $n \times n$ matrix, then $\det(A - \lambda I_n)$ is always a degree $-n$ polynomial in λ .

This is called the "characteristic polynomial" of A .

Its roots are the eigenvalues of A .

• let $p_A(\lambda)$ be the characteristic polynomial of A .

Then $p_A(0) =$ constant term of the polynomial

$$= \det[A - 0 \cdot I_n] = \det(A)$$

eg. $A = \begin{bmatrix} 0 & 3 \\ 2 & -1 \end{bmatrix}$, $p_A(\lambda) = \lambda^2 + \lambda - 6$

$\text{trace}(A) = -1$ $\text{coeff} = +1 = -\text{trace}(A)$

$\text{det}(A) = -6$

Def If A is a square matrix, then $\text{trace}(A) =$ sum of diagonal entries of A .

Fact If A is a 2×2 matrix, then char poly of A

$$\text{is } p_A(\lambda) = \lambda^2 - \text{tr}(A)\lambda + \det(A)$$

eg. $A = \begin{bmatrix} 6 & 4 \\ 20 & -7 \end{bmatrix}$. Then $p_A(\lambda) = \lambda^2 - (6-7)\lambda + (6 \cdot -7 - 4 \cdot 20)$

In general, If A is an $n \times n$ matrix, then

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

Returning to our Q : how do we find the eigenvectors of a matrix?

Recall λ is an eigenvalue of $A \Leftrightarrow \exists \vec{v} : (A - \lambda I_n) \vec{v} = 0$

\vec{v}
↑
this is the
eigenvector.

Once we have our eigenvalue λ , we can find the eigenvector(s) with this eigenvalue by computing $\ker(A - \lambda I_n)$

eg. $A = \begin{bmatrix} 0 & 3 \\ 2 & -1 \end{bmatrix}$. We found $\lambda = -3, \lambda = 2$

To find eigenvectors corresp to $\lambda = -3$:

$$\begin{aligned} \text{find } \ker \left(\begin{bmatrix} 0 & 3 \\ 2 & -1 \end{bmatrix} - (-3) \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \right) &= \ker \left(\begin{bmatrix} 3 & 3 \\ 2 & 2 \end{bmatrix} \right) \\ &= \ker \left\{ \begin{bmatrix} 3 & 3 \\ 2 & 2 \end{bmatrix} \right\} = \text{span} \left\{ \begin{bmatrix} -1 \\ 1 \end{bmatrix} \right\} \end{aligned}$$

This tells us that $\begin{bmatrix} -1 \\ 1 \end{bmatrix}$ is an eigenvector w/ eigenvalue -3

$$\text{Confirm: } \begin{bmatrix} 0 & 3 \\ 2 & -1 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \end{bmatrix} = \begin{bmatrix} -3 \\ 3 \end{bmatrix} = (-3) \begin{bmatrix} -1 \\ 1 \end{bmatrix}.$$