

Math 201

Section F03

November 5, 2021

Image of a linear function

Review: The linear function $L_A: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ scales area by a factor of $\det(A)$.

Image of a linear function

Review: The linear function $L_A: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ scales area by a factor of $\det(A)$. Picture for the case where A has columns $u = (3, -2)$ and $v = (2, 1)$:

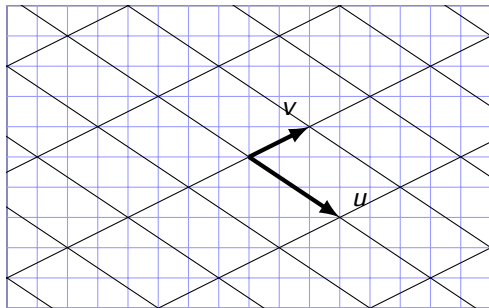


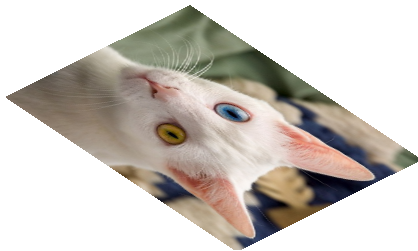
Image of a linear function

Transformation given by the matrix $\begin{pmatrix} 3 & 2 \\ -2 & 1 \end{pmatrix}$:



Image of a linear function

Transformation given by the matrix $\begin{pmatrix} 2 & 3 \\ 1 & -2 \end{pmatrix}$:



Eigenvectors and eigenvalues

Definition. Let $f: V \rightarrow V$ be a linear transformation of a vector space V over F .

Eigenvectors and eigenvalues

Definition. Let $f: V \rightarrow V$ be a linear transformation of a vector space V over F . A *nonzero* vector $v \in V$ is an *eigenvector* for f with *eigenvalue* $\lambda \in F$ if

$$f(v) = \lambda v.$$

Eigenvectors and eigenvalues

Definition. Let $f: V \rightarrow V$ be a linear transformation of a vector space V over F . A *nonzero* vector $v \in V$ is an *eigenvector* for f with *eigenvalue* $\lambda \in F$ if

$$f(v) = \lambda v.$$

A *nonzero* vector $v \in F^n$ is an *eigenvector* for $A \in M_{n \times n}(F)$ with *eigenvalue* $\lambda \in F$ if

$$Av = \lambda v.$$

Example

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

Example

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

$$f_A: \mathbb{R}^2 \rightarrow \mathbb{R}^2$$

$$(x, y) \mapsto (-x + 2y, -6x + 6y).$$

Example

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

$$f_A: \mathbb{R}^2 \rightarrow \mathbb{R}^2$$

$$(x, y) \mapsto (-x + 2y, -6x + 6y).$$

Eigenvectors $(2, 3)$ and $(1, 2)$ with corresponding eigenvalues 2 and 3, respectively:

Example

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

$$f_A: \mathbb{R}^2 \rightarrow \mathbb{R}^2$$

$$(x, y) \mapsto (-x + 2y, -6x + 6y).$$

Eigenvectors $(2, 3)$ and $(1, 2)$ with corresponding eigenvalues 2 and 3, respectively:

$$\begin{pmatrix} -1 & 2 \\ -6 & 6 \end{pmatrix} \begin{pmatrix} 2 \\ 3 \end{pmatrix} = \begin{pmatrix} 4 \\ 6 \end{pmatrix} = 2 \begin{pmatrix} 2 \\ 3 \end{pmatrix}$$

Example

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

$$f_A: \mathbb{R}^2 \rightarrow \mathbb{R}^2$$

$$(x, y) \mapsto (-x + 2y, -6x + 6y).$$

Eigenvectors $(2, 3)$ and $(1, 2)$ with corresponding eigenvalues 2 and 3, respectively:

$$\begin{pmatrix} -1 & 2 \\ -6 & 6 \end{pmatrix} \begin{pmatrix} 2 \\ 3 \end{pmatrix} = \begin{pmatrix} 4 \\ 6 \end{pmatrix} = 2 \begin{pmatrix} 2 \\ 3 \end{pmatrix}$$

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

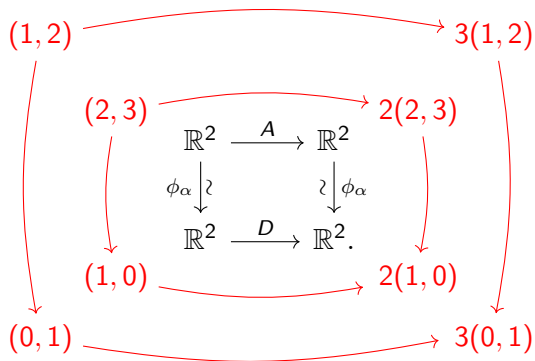
Example

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

Find the matrix representing f_A with respect to the ordered basis

$$\alpha = \langle (2, 3), (1, 2) \rangle.$$

Example



Example

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

Example

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

$$\begin{array}{ccc} \mathbb{R}^2 & \xrightarrow{A} & \mathbb{R}^2 \\ P^{-1} \downarrow \wr & & \wr \downarrow P^{-1} \\ \mathbb{R}^2 & \xrightarrow{D} & \mathbb{R}^2 \end{array}$$

Example

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

$$\begin{array}{ccc} \mathbb{R}^2 & \xrightarrow{A} & \mathbb{R}^2 \\ P^{-1} \downarrow \wr & & \wr \downarrow P^{-1} \\ \mathbb{R}^2 & \xrightarrow{D} & \mathbb{R}^2 \end{array}$$

$$D = P^{-1}AP = \begin{pmatrix} 2 & 0 \\ 0 & 3 \end{pmatrix}$$

Diagonalization

Let $A \in M_{n \times n}(F)$ with corresponding linear function $f_A: F^n \rightarrow F^n$.

Diagonalization

Let $A \in M_{n \times n}(F)$ with corresponding linear function $f_A: F^n \rightarrow F^n$. Suppose $\alpha = \langle v_1, \dots, v_n \rangle$ is an ordered basis of eigenvectors with corresponding eigenvalues $\lambda_1, \dots, \lambda_n$, i.e., $Av_i = \lambda_i v_i$ for $i = 1, \dots, n$.

Diagonalization

Let $A \in M_{n \times n}(F)$ with corresponding linear function $f_A: F^n \rightarrow F^n$. Suppose $\alpha = \langle v_1, \dots, v_n \rangle$ is an ordered basis of eigenvectors with corresponding eigenvalues $\lambda_1, \dots, \lambda_n$, i.e., $Av_i = \lambda_i v_i$ for $i = 1, \dots, n$. Let P be the matrix whose columns are v_1, \dots, v_n .

Diagonalization

Let $A \in M_{n \times n}(F)$ with corresponding linear function $f_A: F^n \rightarrow F^n$. Suppose $\alpha = \langle v_1, \dots, v_n \rangle$ is an ordered basis of eigenvectors with corresponding eigenvalues $\lambda_1, \dots, \lambda_n$, i.e., $Av_i = \lambda_i v_i$ for $i = 1, \dots, n$. Let P be the matrix whose columns are v_1, \dots, v_n . Then

$$P^{-1}AP = D,$$

where $D = \text{diag}(\lambda_1, \dots, \lambda_n)$, and we have a commutative diagram

$$\begin{array}{ccc} F^n & \xrightarrow{A} & F^n \\ P^{-1} \downarrow \wr & & \wr \downarrow P^{-1} \\ F^n & \xrightarrow{D} & F^n. \end{array}$$

Finding eigenvalues and eigenvectors

Finding eigenvalues and eigenvectors

$$Av = \lambda v \quad \Leftrightarrow \quad (A - \lambda I_n)v = 0$$

Finding eigenvalues and eigenvectors

$$Av = \lambda v \iff (A - \lambda I_n)v = 0 \iff v \in \ker(A - \lambda I_n).$$

Finding eigenvalues and eigenvectors

$$Av = \lambda v \Leftrightarrow (A - \lambda I_n)v = 0 \Leftrightarrow v \in \ker(A - \lambda I_n).$$

$\lambda \in F$ is an eigenvalue for A if and only if $\ker(A - \lambda I_n) \neq \{0\}$.

Finding eigenvalues and eigenvectors

$$Av = \lambda v \Leftrightarrow (A - \lambda I_n)v = 0 \Leftrightarrow v \in \ker(A - \lambda I_n).$$

$\lambda \in F$ is an eigenvalue for A if and only if $\ker(A - \lambda I_n) \neq \{0\}$.

$$\ker(A - \lambda I_n) \neq \{0\}$$

Finding eigenvalues and eigenvectors

$$Av = \lambda v \Leftrightarrow (A - \lambda I_n)v = 0 \Leftrightarrow v \in \ker(A - \lambda I_n).$$

$\lambda \in F$ is an eigenvalue for A if and only if $\ker(A - \lambda I_n) \neq \{0\}$.

$$\ker(A - \lambda I_n) \neq \{0\} \Leftrightarrow \text{rank}(A - \lambda I_n) < n$$

Finding eigenvalues and eigenvectors

$$Av = \lambda v \Leftrightarrow (A - \lambda I_n)v = 0 \Leftrightarrow v \in \ker(A - \lambda I_n).$$

$\lambda \in F$ is an eigenvalue for A if and only if $\ker(A - \lambda I_n) \neq \{0\}$.

$$\ker(A - \lambda I_n) \neq \{0\} \Leftrightarrow \text{rank}(A - \lambda I_n) < n \Leftrightarrow \det(A - \lambda I_n) = 0.$$

Finding eigenvalues and eigenvectors

$$Av = \lambda v \Leftrightarrow (A - \lambda I_n)v = 0 \Leftrightarrow v \in \ker(A - \lambda I_n).$$

$\lambda \in F$ is an eigenvalue for A if and only if $\ker(A - \lambda I_n) \neq \{0\}$.

$$\ker(A - \lambda I_n) \neq \{0\} \Leftrightarrow \text{rank}(A - \lambda I_n) < n \Leftrightarrow \det(A - \lambda I_n) = 0.$$

To find the eigenvalues of A , solve $\det(A - \lambda I_n) = 0$ for $\lambda \in F$.

Finding eigenvalues and eigenvectors

- ▶ Find the eigenvalues by solving $\det(A - \lambda I_n) = 0$ for λ .

Finding eigenvalues and eigenvectors

- ▶ Find the eigenvalues by solving $\det(A - \lambda I_n) = 0$ for λ .
- ▶ For each eigenvalue λ , compute a basis for $\ker(A - \lambda I_n)$.

Finding eigenvalues and eigenvectors

- ▶ Find the eigenvalues by solving $\det(A - \lambda I_n) = 0$ for λ .
- ▶ For each eigenvalue λ , compute a basis for $\ker(A - \lambda I_n)$.
- ▶ If this process results in finding n eigenvectors, v_1, \dots, v_n , then A is *diagonalizable*.

Finding eigenvalues and eigenvectors

- ▶ Find the eigenvalues by solving $\det(A - \lambda I_n) = 0$ for λ .
- ▶ For each eigenvalue λ , compute a basis for $\ker(A - \lambda I_n)$.
- ▶ If this process results in finding n eigenvectors, v_1, \dots, v_n , then A is *diagonalizable*. Let P be the matrix with columns v_1, \dots, v_n . Then

$$P^{-1}AP = \text{diag}(\lambda_1, \dots, \lambda_n)$$

where $Av_j = \lambda_j v_j$.

Finding eigenvalues and eigenvectors

- ▶ Find the eigenvalues by solving $\det(A - \lambda I_n) = 0$ for λ .
- ▶ For each eigenvalue λ , compute a basis for $\ker(A - \lambda I_n)$.
- ▶ If this process results in finding n eigenvectors, v_1, \dots, v_n , then A is *diagonalizable*. Let P be the matrix with columns v_1, \dots, v_n . Then

$$P^{-1}AP = \text{diag}(\lambda_1, \dots, \lambda_n)$$

where $Av_j = \lambda_j v_j$.

Note: The λ_j are not necessarily distinct: $\dim(\ker(A - \lambda I_n))$ may be greater than 1.

Example

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

Example

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

$$\det(A - \lambda I_4) = \lambda(\lambda - 2)(\lambda - 4)^2 = 0 \quad \Leftrightarrow \quad \lambda = 0, 2, 4$$

Bases for kernels $A - \lambda I_4$:

$$\lambda = 0: \quad \{(1, 1, 1, 1)\}$$

$$\lambda = 2: \quad \{(1, 0, 0, -1)\}$$

$$\lambda = 4: \quad \{(1, 0, -2, 1), (0, 1, -1, 0)\}$$

Example continued

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

Bases for kernels $A - \lambda I_4$:

$$\lambda = 0: \quad \{(1, 1, 1, 1)\}$$

$$\lambda = 2: \quad \{(1, 0, 0, -1)\}$$

$$\lambda = 4: \quad \{(1, 0, -2, 1), (0, 1, -1, 0)\}$$

$$P = \begin{pmatrix} 1 & 1 & 1 & 0 \\ 1 & 0 & 0 & 1 \\ 1 & 0 & -2 & -1 \\ 1 & -1 & 1 & 0 \end{pmatrix}, \quad P^{-1}AP = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 4 & 0 \\ 0 & 0 & 0 & 4 \end{pmatrix}$$