

Eigenvalues & Eigenvectors II

Thm. 1 For any $A \in M_n(F)$, $F = \mathbb{R}$ or \mathbb{C} ,

$$A \in GL(n, F) \iff \text{there are elementary matrices } E_1, \dots, E_k \in E_n \text{ with } E_k E_{k-1} \dots E_1 (A | I_n) = (I_n | B)$$

In this case

$$B = E_k E_{k-1} \dots E_1 = A^{-1}$$

Remark: This says, also, that $\text{rref } A = I_n$

$$\iff A \in GL(n, F), \text{ so } A \sim_R I_n \iff A \in GL(n, F)$$

□

ex. 1 $A = \begin{pmatrix} 1 & 3 & 3 \\ 3 & 5 & 3 \\ 3 & 3 & 1 \end{pmatrix} \in M_3(\mathbb{R}).$

$$(A | I_3) = \left(\begin{array}{ccc|ccc} 1 & 3 & 3 & 1 & 0 & 0 \\ 3 & 5 & 3 & 0 & 1 & 0 \\ 3 & 3 & 1 & 0 & 0 & 1 \end{array} \right)$$

$$E_1 = \begin{pmatrix} 1 & 0 & 0 \\ -3 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} : E_1(A | I_3) = \begin{pmatrix} 1 & 0 & 0 \\ -3 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \left(\begin{array}{ccc|ccc} 1 & 3 & 3 & 1 & 0 & 0 \\ 3 & 5 & 3 & 0 & 1 & 0 \\ 3 & 3 & 1 & 0 & 0 & 1 \end{array} \right)$$

$$\in \mathcal{E}_3^{\text{III}} = \begin{pmatrix} 1 & 3 & 3 & 1 & 0 & 0 \\ 0 & -4 & -6 & -3 & 1 & 0 \\ \cancel{3} & \cancel{3} & \cancel{1} & \cancel{0} & \cancel{0} & \cancel{1} \end{pmatrix}$$

$$E_2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -3 & 0 & 1 \end{pmatrix} : E_2 E_1(A | I_3) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -3 & 0 & 1 \end{pmatrix} \left(\begin{array}{ccc|ccc} 1 & 3 & 3 & 1 & 0 & 0 \\ 0 & -4 & -6 & -3 & 1 & 0 \\ \cancel{3} & \cancel{3} & \cancel{1} & \cancel{0} & \cancel{0} & \cancel{1} \end{array} \right)$$

$$\in \mathcal{E}_3^{\text{III}} = \begin{pmatrix} 1 & 3 & 3 & 1 & 0 & 0 \\ 0 & -4 & -6 & -3 & 1 & 0 \\ 0 & -6 & -8 & -3 & 0 & 1 \end{pmatrix}$$

$$E_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -\frac{1}{2} & 0 \\ 0 & 0 & 1 \end{pmatrix} : E_3 E_2 E_1(A | I_3) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -\frac{1}{2} & 0 \\ 0 & 0 & 1 \end{pmatrix} \left(\begin{array}{ccc|ccc} 1 & 3 & 3 & 1 & 0 & 0 \\ 0 & -4 & -6 & -3 & 1 & 0 \\ 0 & -6 & -8 & -3 & 0 & 1 \end{array} \right)$$

$$\in \mathcal{E}_3^{\text{II}} = \begin{pmatrix} 1 & 3 & 3 & 1 & 0 & 0 \\ 0 & 2 & 3 & \frac{3}{2} & -\frac{1}{2} & 0 \\ 0 & -6 & -8 & -3 & 0 & 1 \end{pmatrix}$$

$$E_4 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -\frac{1}{2} \end{pmatrix} : E_4 E_3 E_2 E_1(A | I_3) = \begin{pmatrix} 1 & 3 & 3 & 1 & 0 & 0 \\ 0 & 2 & 3 & \frac{3}{2} & -\frac{1}{2} & 0 \\ 0 & 3 & 4 & \frac{3}{2} & 0 & -\frac{1}{2} \end{pmatrix}$$

$$\in \mathcal{E}_3^{\text{II}}$$

$$E_5 = \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} : E_5 \dots E_1(A | I_3) = \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \left(\begin{array}{ccc|ccc} 1 & 3 & 3 & 1 & 0 & 0 \\ 0 & 2 & 3 & \frac{3}{2} & -\frac{1}{2} & 0 \\ 0 & 3 & 4 & \frac{3}{2} & 0 & -\frac{1}{2} \end{array} \right)$$

$$\in \mathcal{E}_3^{\text{III}} = \begin{pmatrix} 1 & 0 & -1 & -\frac{1}{2} & 0 & \frac{1}{2} \\ 0 & 2 & 3 & \frac{3}{2} & -\frac{1}{2} & 0 \\ 0 & 3 & 4 & \frac{3}{2} & 0 & -\frac{1}{2} \end{pmatrix}$$

$$E_6 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -\frac{3}{2} & 1 \end{pmatrix}; \quad E_6 \dots E_1(A | I_3) = \begin{pmatrix} 1 & 0 & -1 & | & -\frac{1}{2} & 0 & \frac{1}{2} \\ 0 & 2 & 3 & | & \frac{3}{2} & -\frac{1}{2} & 0 \\ 0 & 0 & -\frac{1}{2} & | & -\frac{3}{4} & \frac{3}{4} & -\frac{1}{2} \end{pmatrix}$$

$E_6 \in \mathcal{E}_3^{\text{III}}$

$$E_7 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -2 \end{pmatrix}; \quad E_7 \dots E_1(A | I_3) = \begin{pmatrix} 1 & 0 & -1 & | & -\frac{1}{2} & 0 & \frac{1}{2} \\ 0 & 2 & 3 & | & \frac{3}{2} & -\frac{1}{2} & 0 \\ 0 & 0 & 1 & | & \frac{3}{2} & -\frac{3}{2} & 1 \end{pmatrix}$$

$E_7 \in \mathcal{E}_3^{\text{II}}$

$$E_8 = \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}; \quad E_8 \dots E_1 = \begin{pmatrix} 1 & 0 & 0 & | & 1 & -\frac{3}{2} & \frac{3}{2} \\ 0 & 2 & 3 & | & \frac{3}{2} & -\frac{1}{2} & 0 \\ 0 & 0 & 1 & | & \frac{3}{2} & -\frac{3}{2} & 1 \end{pmatrix}$$

$E_8 \in \mathcal{E}_3^{\text{III}}$

Remark: $\det \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 3 \\ 0 & 0 & 1 \end{pmatrix} = 1 \cdot 2 \cdot 1 = 2$, & since $E_1, E_2, E_5, E_6, E_8 \in \mathcal{E}_3^{\text{III}}$
 $E_3, E_4, E_7 \in \mathcal{E}_3^{\text{II}}$
 by $-\frac{1}{2}$ by -2

$2 = \det(E_8 \dots E_1 A) = \underbrace{\left(-\frac{1}{2}\right) \left(-\frac{1}{2}\right) \left(-\frac{1}{2}\right)}_{\substack{\uparrow \uparrow \\ \text{fr. } E_3, E_4} \quad \uparrow \\ \text{fr. } E_7}} \det A = -\frac{1}{2} \det A$

we get det A = -4



Anyway, continuing,

$$E_9 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & -3 \\ 0 & 0 & 1 \end{pmatrix} : E_9 \dots E_1(A | I_3)$$

$$= \begin{pmatrix} 1 & 0 & 0 & | & 1 & -3/2 & 3/2 \\ 0 & 2 & 0 & | & -3 & 4 & -3 \\ 0 & 0 & 1 & | & 3/2 & -3/2 & 1 \end{pmatrix}$$

$$E_{10} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1/2 & 0 \\ 0 & 0 & 1 \end{pmatrix} : E_{10} \dots E_1(A | I_3)$$

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

$$= (I_3 | B) \text{ or } (I_3 | A^{-1})$$

Indeed

$$A^{-1} = E_{10} \dots E_1 = \frac{1}{2} \begin{pmatrix} 2 & -3 & 3 \\ -3 & 4 & -3 \\ 3 & -3 & 2 \end{pmatrix}$$

as can be verified:

$$A^{-1}A = \frac{1}{2} \begin{pmatrix} 2 & -3 & 3 \\ -3 & 4 & -3 \\ 3 & -3 & 2 \end{pmatrix} \begin{pmatrix} 1 & 3 & 3 \\ 3 & 5 & 3 \\ 3 & 3 & 1 \end{pmatrix}$$

$$= \frac{1}{2} \begin{pmatrix} 2-9+9 & 6-15+9 & 6-9+3 \\ -3+12-9 & -9+20-9 & -9+12-3 \\ 3-9+6 & 9-15+6 & 9-9+2 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 2 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} = I_3 \quad \square$$

pf. If $B = E_k \cdots E_1$, for elementary matrices $E_1, \dots, E_k \in E_n \subseteq GL(n, \mathbb{R})$, then $B \in GL(n, \mathbb{R})$

$\& B^{-1} = (E_k \cdots E_1)^{-1} = E_1^{-1} \cdots E_k^{-1}$, ~~and $B^{-1} \in GL(n, \mathbb{R})$~~

~~from the above~~ so if:

$$B(A | I_n) = (I_n | B)$$

then

$$BA = I_n$$

since

$(I_n | B) =$ ^{by assump.} ~~$B(A | I_n)$~~

$$= B(\overset{|}{\vec{a}}_1 \cdots \overset{|}{\vec{a}}_n | \overset{|}{\vec{e}}_1 \cdots \overset{|}{\vec{e}}_n)$$

$$\stackrel{\text{def}}{=} (B\overset{|}{\vec{a}}_1 \cdots B\overset{|}{\vec{a}}_n | B\overset{|}{\vec{e}}_1 \cdots B\overset{|}{\vec{e}}_n)$$

$$= (BA | B)$$

But this means $B = A^{-1}$, for

$$BA = I_n \implies A = (B^{-1}BA)$$

$$= B^{-1}(BA)$$

$$= B^{-1}I_n = B^{-1}$$

$$\implies A^{-1} = (B^{-1})^{-1} = B.$$

Conversely, if $A \in GL(n, \mathbb{R})$, then observe that

$$\begin{aligned} A^{-1}(A | I_n) &= A^{-1}(\bar{a}_1 \dots \bar{a}_n | \bar{e}_1 \dots \bar{e}_n) \\ &= (A^{-1}\bar{a}_1 \dots A^{-1}\bar{a}_n | A^{-1}\bar{e}_1 \dots A^{-1}\bar{e}_n) \end{aligned}$$

$$\begin{aligned} \left(\begin{array}{l} A^{-1}\bar{a}_i = \bar{e}_i \\ \Leftrightarrow A^{-1}A = I_n \\ \text{in terms of} \\ \text{columns} \end{array} \right) &= (\bar{e}_1 \dots \bar{e}_n | \bar{a}_1^{-1} \dots \bar{a}_n^{-1}) \\ &= (I_n | A^{-1}) \end{aligned}$$

On the other hand $A \in GL(n, \mathbb{R}) \Leftrightarrow N(A) = \{0\}$

$$\begin{aligned} \Leftrightarrow \text{rank } A &= \\ \text{dim } \mathbb{R}^n - \text{null } A & \\ &= n - 0 = n \end{aligned}$$

$$\begin{aligned} \text{because rank } A &= \text{dim } (R(A)) \\ &= \text{dim } (R(\text{rref } A)) \\ &= \text{rank } (\text{rref } A) \end{aligned} \quad \left\{ \begin{array}{l} \Leftrightarrow \text{rank } A = \\ \text{rank } (\text{rref } A) = n \end{array} \right.$$

$$\Leftrightarrow \text{null } (\text{rref } A) = 0$$

$$\Leftrightarrow \text{rref } A = I_n$$

$$\Leftrightarrow A^{-1} = E_k \dots E_1$$

for some $E_i \in \mathcal{E}_n$.

QED

bec. $\text{rref } A$ is gotten by left-mult. by $E_i \in \mathcal{E}_n \subseteq GL(n, \mathbb{R})$ & E_i preserve dimensions/bases.

Thm. 2 For any $A \in M_n(F)$, the characteristic polynomial

$$c_A(\lambda) \stackrel{\text{def}}{=} \det(A - \lambda I)$$

has degree n ,

$$c_A(\lambda) \in \mathbb{P}_n$$

and therefore has at most n roots, but possibly fewer if $F = \mathbb{R}$ (it will have exactly n roots over $F = \mathbb{C}$).

pf: Tedious, postponed.

Thm. 3 For any operator $T \in \mathcal{L}(V)$ on a real or complex vector space of finite dimension n , and for any basis β for V ,

$\lambda \in F$ is an eigenvalue of $T \in \mathcal{L}(V)$ w/ corresponding eigenvector $\vec{v} \in V$,

$$T(\vec{v}) = \lambda \vec{v}$$

\iff

λ is an eigenvalue of $[T]_{\beta} \in M_n(F)$ w/ corresponding eigenvector $[\vec{v}]_{\beta} \in F^n$

$$[T]_{\beta} [\vec{v}]_{\beta} = \lambda [\vec{v}]_{\beta}$$

pf: $T(\vec{v}) = \lambda \vec{v} \implies \lambda [\vec{v}]_{\beta} = \lambda \varphi_{\beta}(\vec{v}) = \varphi_{\beta}(\lambda \vec{v})$

$\implies \varphi_{\beta}(T(\vec{v})) = [\bullet T(\vec{v})]_{\beta}$

$= [T]_{\beta} [\vec{v}]_{\beta}$

Conversely, $[T]_{\beta} [\vec{v}]_{\beta} = \lambda [\vec{v}]_{\beta}$, then

$$\begin{aligned}
 \cancel{\varphi_{\beta}}(\lambda \vec{v}) &= \lambda \varphi_{\beta}(\vec{v}) \\
 &= \lambda [\vec{v}]_{\beta} \\
 &= [T]_{\beta} [\vec{v}]_{\beta} \quad (\text{by assump.}) \\
 &= [T(\vec{v})]_{\beta} \quad (\text{Thm.}) \\
 \cancel{\varphi_{\beta}} &= \varphi_{\beta}(T(\vec{v})) \quad \leftarrow
 \end{aligned}$$

But since $\varphi_{\beta} \in \text{Isom}(V, F^n)$, we can invert it,

$$\begin{aligned}
 \lambda \vec{v} &= \varphi_{\beta}^{-1}(\varphi_{\beta}(\lambda \vec{v})) \\
 &= \varphi_{\beta}^{-1}(\varphi_{\beta}(T(\vec{v}))) \\
 &= T(\vec{v})
 \end{aligned}$$

QED

Observations: (1) If $T \in \mathcal{L}(V)$ has n distinct
 (dim $V = n$)
eigenvalues $\lambda_1, \dots, \lambda_n \in F$, then
 T is diagonalizable.
 (by (4) of "Eigenvalues I")

(2) If $T \in \mathcal{L}(V)$ is diagonalizable,
 then the characteristic polynomial
of T splits/factors completely,

$$c_T(\lambda) \stackrel{\text{def}}{=} \det(T - \lambda I) = (\lambda_0 - \lambda_1)(\lambda_0 - \lambda_2) \dots (\lambda_0 - \lambda_n)$$

Here the λ_i 's are not assumed distinct.

pf: Exercise. Hint: see "Eigenvalues I,"
 Prop. 1.

Thm. 4 If $\lambda \in F = \mathbb{R}$ or \mathbb{C} is an eigenvalue of $T \in \mathcal{L}(V)$, then the corresponding set of λ -eigenvectors

Important Remark:

$$E_\lambda \stackrel{\text{def}}{=} \{ \vec{v} \in V \mid T(\vec{v}) = \lambda \vec{v} \}$$

$E_\lambda = \{ \vec{v} \in V \mid (T - \lambda I)\vec{v} = \vec{0} \}$ is a subspace of V , called the λ -eigenspace.
 $= N(T - \lambda I)$

pf: E_λ is nonempty by assumption, since λ is an eigenvalue, so must correspond to some (necessarily nonzero) eigenvector $\vec{v} \in V$, i.e. $\vec{v} \in E_\lambda$ for at least one such \vec{v} .

(1) If $\vec{u}, \vec{v} \in E_\lambda$, then $T(\vec{u}) = \lambda \vec{u}$ & $T(\vec{v}) = \lambda \vec{v}$,

$$\begin{aligned} \text{so } T(\vec{u} + \vec{v}) &= T(\vec{u}) + T(\vec{v}) \quad (T \text{ is linear!}) \\ &= \lambda \vec{u} + \lambda \vec{v} \\ &= \lambda(\vec{u} + \vec{v}) \end{aligned}$$

$$\Rightarrow \vec{u} + \vec{v} \in E_\lambda$$

(2) $\vec{v} \in E_\lambda$ and $c \in F \implies T(c\vec{v}) = \lambda c\vec{v}$

$\implies T(c\vec{v}) = c T(\vec{v})$
(T is linear)
 $= c \lambda \vec{v}$
 $= \lambda (c\vec{v})$

$\implies c\vec{v} \in E_\lambda$

Thm. 5 For any eigenvalue λ_0 of $T \in \mathcal{L}(V)$, consider the two numbers,

$k =$ algebraic multiplicity of λ_0
 $\stackrel{\text{def}}{=} \text{highest power } k \text{ of } (\lambda - \lambda_0) \text{ in } c_T(\lambda) = \det(T - \lambda I)$

$l =$ geometric multiplicity of λ_0
 $\stackrel{\text{def}}{=} \text{dim } E_{\lambda_0} \text{ in } V$

$= \text{dim } N(A - \lambda I)$
 $= \text{dim } N(T - \lambda I)$
 $= \text{null}(A - \lambda I)$
 $= \text{null}(T - \lambda I)$

Then, $1 \leq l = \text{dim } E_\lambda \leq k$

pf: Choose a basis $\beta_{\lambda_0} = (\vec{b}_1, \dots, \vec{b}_l)$ for E_{λ_0}
 and extend it to a basis $\beta = \beta_{\lambda_0} \cup \gamma = (\vec{b}_1, \dots, \vec{b}_l, \vec{b}_{l+1}, \dots, \vec{b}_n)$
 for V and use the fact that

$$T(\vec{b}_i) = \lambda_0 \vec{b}_i \text{ for all } \vec{b}_i \in \beta_{\lambda_0}$$

$$\Rightarrow [T(\vec{b}_i)]_{\beta} = \lambda_0 \vec{e}_i$$

Then,

$$\begin{aligned} [T]_{\beta = \beta_{\lambda_0} \cup \gamma} &= \begin{pmatrix} [T]_{\beta_{\lambda_0}} & [T]_{\gamma} \\ 0 & C \end{pmatrix} \\ &= \begin{pmatrix} \lambda_0 I_l & B \\ 0 & C \end{pmatrix} \end{aligned}$$

\Rightarrow

$$\begin{aligned} c_T(\lambda) &= \det(T - \lambda I) \\ &= \det([T]_{\beta} - \lambda I_n) \\ &= \det \begin{pmatrix} (\lambda - \lambda_0) I_l & B \\ 0 & C - \lambda I_{n-l} \end{pmatrix} \\ &= (\lambda - \lambda_0)^l \det(C - \lambda I_{n-l}) \end{aligned}$$

Now, since $(\lambda - \lambda_0)^l$ divides $c_T(\lambda)$, and since by assumption $(\lambda - \lambda_0)^k$ divides $c_T(\lambda)$ and k is its algebraic mult., $1 \leq l \leq k$, and $l = \dim E_{\lambda_0}$. QED

big "if" in the case of \mathbb{R}

Thm. 6 If $T \in \mathcal{L}(V)$ and the characteristic polynomial of T factors completely,

$$c_T(\lambda) = (\lambda - \lambda_1)^{n_1} (\lambda - \lambda_2)^{n_2} \dots (\lambda - \lambda_k)^{n_k}$$

then

$$T \text{ is diagonalizable} \\ \iff \dim E_{\lambda_i} = n_i \\ \text{for all } i=1, \dots, k$$

key fact!
This is what you

Moreover, in this case, if β_i is a basis for E_{λ_i} , then

$$\beta = \beta_1 \cup \beta_2 \cup \dots \cup \beta_k$$

is a basis for V consisting of eigenvectors of T ,

\neq

$$V = E_{\lambda_1} \oplus E_{\lambda_2} \oplus \dots \oplus E_{\lambda_k} \\ = \text{span } \beta_1 \oplus \text{span } \beta_2 \oplus \dots \oplus \text{span } \beta_k$$

so:

$$[A]_{\beta} = \begin{pmatrix} \lambda_1 I_{n_1} & & 0 \\ & \lambda_2 I_{n_2} & \\ 0 & & \dots & \lambda_k I_{n_k} \end{pmatrix}$$

Proof postponed temporarily, to allow recovery from shock of abstraction

ex. 2 $P = \frac{d}{dx} - 1$ on \mathbb{P}_3

$$P(1) = -1$$

$$P(x) = 1 - x$$

$$P(x^2) = 2x - x^2$$

$$P(x^3) = 3x^2 - x^3$$

$$[P]_{\beta} = \begin{pmatrix} -1 & 1 & 0 & 0 \\ 0 & -1 & 2 & 0 \\ 0 & 0 & -1 & 3 \\ 0 & 0 & 0 & -1 \end{pmatrix}$$

So $\lambda = 1 \Rightarrow$

$$[P - 1I]_{\beta} = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 3 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

whose null space contains
only $\vec{e}_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} \in \mathbb{R}^4$

\Rightarrow 1 is the only eigenvector
of P ,

$$\Rightarrow \dim E_{\lambda} = \dim \text{span}(1)$$

To be demonstrated below.

\Rightarrow P is not diagonalizable

Is $P \in \mathcal{L}(\mathbb{P}_3)$ diagonalizable?

ex.3 $A = \begin{pmatrix} 5 & -8 & 1 \\ 0 & 0 & 7 \\ 0 & 0 & -2 \end{pmatrix}$ is diagonalizable because it has 3 distinct eigenvalues, $\lambda_1 = 5, \lambda_2 = 0, \lambda_3 = -2$.

ex.4 $A = \begin{pmatrix} 1 & 3 & 3 \\ -3 & -5 & -3 \\ 3 & 3 & 1 \end{pmatrix}$

$\Rightarrow \det(A - \lambda I_3) = -\lambda^3 - 3\lambda^2 + 4$
 $= -(\lambda - 1)(\lambda + 2)^2$
 $= 0$

algebraic mult. of $\lambda_1 = 1$ is 1
 alg. mult. of $\lambda_2 = -2$ is 2

$\Rightarrow \lambda_1 = 1$
 $\lambda_2 = -2$

2 pivots means $\text{rank}(A - I) = 2$

For $\lambda_1 = 1$: $A - \lambda_1 I = \begin{pmatrix} 0 & 3 & 3 \\ -3 & -6 & -3 \\ 3 & 3 & 0 \end{pmatrix}$

has rref $(A - \lambda_1 I) = \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{pmatrix}$

\Rightarrow let $z = t$, then $x = z = t$,
 $y = -z = -t$

$\Rightarrow N(A - \lambda_1 I) = \text{span} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \text{span} \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$

i.e. $\beta_1 = \left(\begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix} \right)$

Note!

$\dim E_{\lambda_1} = \dim N(A - I) = \dim \mathbb{R}^3 - \text{rank}(A - I) = 3 - 2 = 1$

This equals the alg. mult. of $\lambda_1 = 1$, so we're good.

For λ_2 :

$$A - \lambda_2 I_3 = \begin{pmatrix} 3 & 3 & 3 \\ -3 & -3 & -3 \\ 3 & 3 & 3 \end{pmatrix}$$

$$\Rightarrow \text{rref}(A - \lambda_2 I_3) = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$\Rightarrow \text{let } y = s, z = t, \text{ then } x = -s - t = 2$$

$$\Rightarrow \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} -s-t \\ s \\ t \end{pmatrix} = s \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} + t \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$$

$$\Rightarrow \beta_2 = \left(\begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} \right) \text{ basis for } E_{\lambda_2} = E_{-2}$$

1 pivot \Rightarrow
 $\text{rank}(A - \lambda_2 I) = 1$ (17)

$\Rightarrow \dim E_{\lambda_2} =$
 $\dim N(A - \lambda_2 I) =$
 $\dim \mathbb{R}^3 - \text{rank}(A - \lambda_2 I) =$
 $= 3 - 1 = 2$

of this =
 alg. mult
 of
 $\lambda_2 = -2$
 so were good!

Thus,

$$E_1 = \text{span } \beta_1 = \text{span} \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$$

$$E_{-2} = \text{span } \beta_2 = \text{span} \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} \oplus \text{span} \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$$

and

$$\mathbb{R}^3 = E_1 \oplus E_{-2}$$

with

$$[A]_{\beta = \beta_1 \cup \beta_2} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -2 & 0 \\ 0 & 0 & -2 \end{pmatrix}$$

ex. 5 $A = \begin{pmatrix} 2 & 4 & 3 \\ -4 & -6 & -3 \\ 3 & 3 & 1 \end{pmatrix} \in M_3(\mathbb{R})$.

Q: Is A diagonalizable? If so,
find a diagonalizing basis, $\delta = (d_1, \dots, d_n)$
 to write A as $D = P^{-1}AP$, $P = M_\delta$.

Soln: Let's compute the characteristic polynomial & find its roots, the eigenvalues

of A :

$$\begin{aligned}
 \textcircled{1} \quad c_A(\lambda) &= \det(A - \lambda I_3) \\
 &= \det\left(\begin{pmatrix} 2 & 4 & 3 \\ -4 & -6 & -3 \\ 3 & 3 & 1 \end{pmatrix} - \begin{pmatrix} \lambda & 0 & 0 \\ 0 & \lambda & 0 \\ 0 & 0 & \lambda \end{pmatrix}\right) \\
 &= \det\begin{pmatrix} 2-\lambda & 4 & 3 \\ -4 & -6-\lambda & -3 \\ 3 & 3 & 1-\lambda \end{pmatrix} \\
 &= (2-\lambda) \det\begin{pmatrix} -6-\lambda & -3 \\ 3 & 1-\lambda \end{pmatrix} - 4 \det\begin{pmatrix} -4 & -3 \\ 3 & 1-\lambda \end{pmatrix} \\
 &\quad + 3 \det\begin{pmatrix} -4 & -6-\lambda \\ 3 & 3 \end{pmatrix} \\
 &= (2-\lambda) [(-6-\lambda)(1-\lambda) - 3(-3)] - 4 [-4(1-\lambda) - 3(-3)] \\
 &\quad + 3 [-4 \cdot 3 - 3(-6-\lambda)]
 \end{aligned}$$

(19)

$$\begin{aligned}
&= (2-\lambda)(\lambda^2+6\lambda-7-6+9) \\
&\quad -4(4\lambda-4+9) + 3(-12+18+3\lambda) \\
&= (2-\lambda)(\lambda^2+5\lambda+3) - 4(4\lambda+5) \\
&\quad + 3(3\lambda+6) \\
&= -\lambda^3 - 5\lambda^2 - 3\lambda \quad \text{1st} \\
&\quad + 2\lambda^2 + 10\lambda + 6 \quad \text{2nd} \\
&\quad - 16\lambda - 20 \quad \text{etc.} \\
&\quad + 9\lambda + 18 \\
&= -\lambda^3 - 3\lambda^2 + 4
\end{aligned}$$

② At this point you either go to Wolfram, or use your wits, to find its roots: let's try the latter. Since

$$c_A(0) = 4 > 0$$

$$c_A(2) = -16 < 0$$

The Intermediate Value Thm. tells us there is a root bet. 0 & 2. Trying the midpt. bet. 0 & 2, we ^{are really lucky to} get a root, $c_A(1) = -4 + 4 = 0!$

Therefore, $(\lambda - 1)$ divides $-\lambda^3 - 3\lambda^2 + 4$!

We again use our wits to see how exactly it divides: either long division or synthetic division will work, I'll try to use synthetic:

coefficients of $c_4(\lambda) = -\lambda^3 - 3\lambda^2 + 4$

are $-1, -3, 0, 4$, & we know

$\lambda = 1$ is a root:

② add ③ add

1	-1	-3	0	4
	↓	↓	↓	↓
	-1	-4	0	-4
	-1	-4	0	-4

① carry it down, then mult. by 1's

these are the coefficients of $-\lambda^2 - 4\lambda - 4$

Thus,

$$(-\lambda^2 - 4\lambda - 4)(\lambda - 1) = -\lambda^3 - 4\lambda^2 - 4\lambda + \lambda^2 + 4\lambda + 4$$

$$= -\lambda^3 - 3\lambda^2 + 4$$

$$= c_4(\lambda) \quad \checkmark$$

For this, as we know, we need eigenvectors:

Let's start with $\lambda_1 = -2$:

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

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

Row-reduce it to find the eigenvectors $\vec{v} \in N(A+2A)$

$$\begin{pmatrix} 4 & 4 & 3 \\ -4 & -4 & -3 \\ 3 & 3 & 3 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & 3/4 \\ 0 & 0 & 0 \\ 1 & 1 & 1 \end{pmatrix}$$

$$\rightarrow \begin{pmatrix} 1 & 1 & 3/4 \\ 0 & 0 & 0 \\ 0 & 0 & 1/4 \end{pmatrix}$$

$$\rightarrow \begin{pmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

2 pivots \Rightarrow rank $(A+2I) = 2$

remember,

$$E_{-2} = N(A - (-2)I)$$

$$= N(A + 2I), \text{ so } \dim E_{-2} = \dim N(A + 2I) = 1$$

\Rightarrow null $(A+2I) \stackrel{\text{def}}{=} \dim N(A+2I) =$

Rank-Nullity \downarrow

$\dim \mathbb{R}^3 - \text{rank}(A+2I)$

$= 3 - 2 = 1$

Thus,

$$\begin{aligned}
& \text{geometric multiplicity of } \lambda_1 = -2 \\
&= \dim E_{-2} \\
&= \dim (N(A+2I)) \\
&= 1 \\
&< 2 \\
&= \text{algebraic multiplicity of } \lambda_1 = -2
\end{aligned}$$

so by Thm. 6 A is not diagonalizable.

We're done, there's nothing to be done.

But for the record,

$$\begin{aligned}
N(A - \lambda_2 I) &= N(\text{rref}(A - \lambda_2 I)) \\
&= N(\text{rref} \begin{pmatrix} 1 & 4 & 3 \\ -4 & -7 & -3 \\ 3 & 3 & 0 \end{pmatrix}) \\
&= N \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{pmatrix} = \text{span} \left\{ \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix} \right\}
\end{aligned}$$

$\vec{v}_2 \in E_1$
 $= E_{\lambda_2}$
 $= \text{span}(\vec{v}_2)$

\Rightarrow pivots \Rightarrow
 $\text{rank} = 2 \Rightarrow \text{null} = 1 = \text{alg. mult } 1$



ex. 6 Let $T \in \mathcal{L}(\mathbb{P}_2)$ be defined by

$$T(p(x)) \stackrel{\text{def}}{=} p(1) + p'(0)x + (p'(0) + p''(0))x^2$$

or if you prefer,

evaluation - at - $x=1$
function
(plug in 1)

$$T = e_1 + x \frac{d}{dx} \Big|_{x=0} + x^2 \left(\frac{d}{dx} \Big|_{x=0} + \frac{d^2}{dx^2} \Big|_{x=0} \right)$$

$$= e_1 + (x + x^2) \frac{d}{dx} \Big|_{x=0} + x^2 \frac{d^2}{dx^2} \Big|_{x=0}$$

It's easier to see that T is linear this way.

In general, a differential operator is linear if

it is of the form $T = e_{a_1} + \dots + e_{a_n} + f_1 \frac{d}{dx} + f_2 \frac{d^2}{dx^2} + \dots$

since all derivatives $\frac{d^i}{dx^i}$ are linear. + $f_r \frac{d^r}{dx^r}$,

Anyway, let's find eigenvalues & determine whether
 T is diagonalizable or not, & diagonalize it if

it is. Let's take the standard basis in \mathbb{P}_2 ,

$$\sigma = (1, x, x^2)$$

and represent T in σ as a matrix,

$$[T]_{\sigma} \stackrel{\text{def}}{=} \left([T(1)]_{\sigma} \quad [T(x)]_{\sigma} \quad [T(x^2)]_{\sigma} \right)$$

Well, let's compute those columns:

$$(i) \quad T(1) = e_1(1) + (x+x^2) \underbrace{\frac{d}{dx} \Big|_{x=0}}_{=0} (1) + x^2 \underbrace{\frac{d^2}{dx^2} \Big|_{x=0}}_{=0} (1)$$

$$= 1 = \boxed{1} \cdot 1 + \boxed{0} \cdot x + \boxed{0} \cdot x^2 \Rightarrow [T(1)]_{\sigma} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$$

$$(ii) \quad T(x) = e_1(x) + (x+x^2) \underbrace{\frac{d}{dx} \Big|_{x=0}}_{=1} (x) + x^2 \underbrace{\frac{d^2}{dx^2} \Big|_{x=0}}_{=0} (x^2)$$

$$= 1 + (x+x^2) \cdot 1 = \boxed{1} \cdot 1 + \boxed{1} \cdot x + \boxed{1} \cdot x^2$$

$$\Rightarrow [T(x)]_{\sigma} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

$$(iii) \quad T(x^2) = e_1(x^2) + (x+x^2) \underbrace{\frac{d}{dx} \Big|_{x=0}}_{=0} (x^2) + x^2 \underbrace{\frac{d^2}{dx^2} \Big|_{x=0}}_{=2} (x^2)$$

$$= 1 + 2x^2 = \boxed{1} \cdot 1 + \boxed{0} \cdot x + \boxed{2} \cdot x^2 \Rightarrow [T(x^2)]_{\sigma} = \begin{pmatrix} 1 \\ 0 \\ 2 \end{pmatrix}$$

Therefore,

$$[T]_{\sigma} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 0 \\ 0 & 1 & 2 \end{pmatrix}$$

so since ~~the matrix~~ λ is an eigenvalue of $T \iff \lambda$ is an eigenvalue of $[T]_{\sigma}$ (Thm. 3, p. 8), we compute

$$\begin{aligned} c_T(\lambda) &= c_{[T]_{\sigma}}(\lambda) \\ &= \det([T]_{\sigma} - \lambda I_3) \\ &= \det\left(\begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 0 \\ 0 & 1 & 2 \end{pmatrix} - \begin{pmatrix} \lambda & 0 & 0 \\ 0 & \lambda & 0 \\ 0 & 0 & \lambda \end{pmatrix}\right) \\ &= \det\begin{pmatrix} 1-\lambda & 1 & 1 \\ 0 & 1-\lambda & 0 \\ 0 & 1 & 2-\lambda \end{pmatrix} \\ &= (1-\lambda)\det\begin{pmatrix} 1-\lambda & 0 \\ 1 & 2-\lambda \end{pmatrix} - 1 \cdot \underbrace{\det\begin{pmatrix} 0 & 0 \\ 0 & 2-\lambda \end{pmatrix}}_{=0} \\ &\quad + 1 \cdot \underbrace{\det\begin{pmatrix} 0 & 1-\lambda \\ 0 & 1 \end{pmatrix}}_{=0} \end{aligned}$$

$\lambda_1 = 1$, algebraic mult 2
 $\lambda_2 = 2$, algebraic mult 1

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

Now we gotta compute geometric multiplicities,

$$\dim E_{\lambda_1} = \dim E_1$$

$$= \dim N(T - I)$$

$$= \dim N([T]_{\mathcal{B}} - I_3)$$

$$= \dim N \begin{pmatrix} 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 1 & 1 \end{pmatrix}$$

$$= \dim N \begin{pmatrix} 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \leftarrow \text{has rank 1}$$

$$= \dim \mathbb{R}^3 - \text{rank} \begin{pmatrix} 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$= 3 - 1$$

$$= 2 \leftarrow \text{this is good, it equals the algebraic mult.}!$$

and

$$\dim E_{\lambda_2} = \dim E_2$$

$$= \dim N(T - 2I)$$

$$= \dim N([T]_{\mathcal{B}} - 2I_3)$$

$$= \dim N \begin{pmatrix} -1 & 1 & 1 \\ 0 & -1 & 0 \\ 0 & 1 & 0 \end{pmatrix} \leftarrow \text{these null spaces are equal since } \sim_S = \sim_R$$

$$= \dim N \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$\uparrow \uparrow$
 2 pivots \Rightarrow rank = 2
 \Rightarrow null = 1 (= 3 - 2)

\uparrow sol'n equiv.
 \uparrow row-equiv.

= 1 \leftarrow also good, it equals the alg. mult. of $\lambda_2 = 2!$

Good! T is diagonalizable, by dimension count. All that's left is to find a diagonalizing basis, which means find bases for $E_{\lambda_1} = N(T - I)$ & $E_{\lambda_2} = N(T - 2I)$.

It's easier to find $[\vec{v}_i]_{\mathcal{O}}$ & get \vec{v}_i as $\varphi_{\mathcal{O}}^{-1}([\vec{v}_i]_{\mathcal{O}})$, of course, so this is what we do: $\varphi_{\mathcal{O}}(1) = \vec{e}_1$, $\varphi_{\mathcal{O}}(x) = \vec{e}_2$, $\varphi_{\mathcal{O}}(x^2) = \vec{e}_3$

Well,

$$\begin{aligned}
 N([T]_{\sigma} - I_3) &= N\begin{pmatrix} 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 1 & 1 \end{pmatrix} \\
 &= N\begin{pmatrix} 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}
 \end{aligned}$$

$$\begin{aligned}
 \Rightarrow x &= s \text{ for any } s \in \mathbb{R} \\
 z &= t, \quad t \in \mathbb{R} \\
 y &= -z = -t
 \end{aligned}$$

$$\Rightarrow \bar{x} \in N\begin{pmatrix} 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \Leftrightarrow$$

$$\bar{x} = \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} s \\ -t \\ t \end{pmatrix}$$

$$= s \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + t \begin{pmatrix} 0 \\ -1 \\ 1 \end{pmatrix}$$

$$\uparrow \\
 = [\vec{v}_1]_{\sigma}$$

$$\uparrow \\
 = [\vec{v}_2]_{\sigma}$$

Since $[\vec{v}_1]_{\sigma} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$,

$$\boxed{\vec{v}_1 = 1 \cdot 1 + 0 \cdot x + 0 \cdot x^2 = 1}$$

& $[\vec{v}_2]_{\sigma} = \begin{pmatrix} 0 \\ -1 \\ 1 \end{pmatrix} \Rightarrow$

$$\boxed{\vec{v}_2 = 0 \cdot 1 + (-1) \cdot x + 1 \cdot x^2 = -x + x^2}$$

} $\in E_{\lambda_1} = E_1$

another polynomial

Thus, $\vec{v}_1 = 1, \vec{v}_2 = -x + x^2 \in E_{\lambda_1} = N(T - I),$
~~form a basis for E_{λ_1} ,~~
 $\beta_1 = (1, -x + x^2)$

Indeed,

$$\begin{aligned} T(1) &= 1 = 1 \cdot 1 \quad \checkmark \\ T(-x + x^2) &= -T(x) + T(x^2) \\ &= -(1 + x + x^2) + (1 + 2x^2) \\ &= -x + x^2 \\ &= 1 \cdot (-x + x^2) \quad \checkmark \end{aligned}$$

(see
p 25)

Now let's do the other one:

$$N([T]_{\beta} - 2I_3) = N\begin{pmatrix} -1 & 1 & 1 \\ 0 & -1 & 0 \\ 0 & 1 & 0 \end{pmatrix}$$

$$= N\begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$\uparrow \uparrow \uparrow$ free
pivots

$$\Rightarrow \text{let } z = t, \quad x = z = t, \text{ too} \\ y = 0$$

so $\vec{x} = \begin{pmatrix} x \\ y \\ z \end{pmatrix} \in N([T]_{\sigma} - zI_3) \neq \emptyset$

$$\vec{x} = \begin{pmatrix} + \\ 0 \\ + \end{pmatrix} = + \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$$

↪ basis vector rep.

$$[\vec{v}_3]_{\sigma}, \vec{v}_3 \in E_{\lambda_2} = N(T - \lambda_2 I)$$

Therefore,

$$[\vec{v}_3]_{\sigma} = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} \Rightarrow$$

$$\begin{aligned} \vec{v}_3 &= 1 \cdot 1 + 0 \cdot x + 1 \cdot x^2 \\ &= 1 + x^2 \in E_{\lambda_2} = N(T - zI) \end{aligned}$$

Indeed,

$$T(1+x^2) = T(1) + T(x^2)$$

$$= 1 + (1+zx^2)$$

$$= z + zx^2$$

$$= z(1+x^2) \quad \checkmark$$

Let

$$\beta_2 = (1+x^2), \text{ basis for } E_{\lambda_2} = E_2$$

and note,

$$\beta = \beta_1 \cup \beta_2 = (1, -x + x^2, 1+x^2)$$

is a diagonalizing basis for $T = e_1 + (x+x^2) \frac{d}{dx} \Big|_{x=0} + x^2 \frac{d^2}{dx^2} \Big|_{x=0}$
 $\in \mathcal{L}(T_{\mathbb{R}})$

and

$$[T]_{\beta} = \begin{pmatrix} [T(e_1)]_{\beta} & [T(-x+x^2)]_{\beta} & [T(1+x^2)]_{\beta} \end{pmatrix}$$

p. 30-31 \searrow

$$= \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix} = D$$

while

$$P = \Gamma_{\beta\sigma} = \begin{pmatrix} [1]_{\sigma} & [-x+x^2]_{\sigma} & [1+x^2]_{\sigma} \end{pmatrix}$$

$$= \begin{pmatrix} 1 & 0 & 1 \\ 0 & -1 & 0 \\ 0 & 1 & 1 \end{pmatrix} \text{ } \leftarrow \det = -1 \neq 0, \text{ so } P \in GL_3(\mathbb{R})$$

satisfies

~~PDP⁻¹~~

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

used Wolfram

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

$$= [T]_{\beta}$$

see top of p. 26

hasty,

$$\beta = \beta_1 \cup \beta_2 \implies \mathbb{P}_2 = \text{span } \beta_2 \oplus \text{span } \beta_1$$

$$= \text{span}(1, -x+x^2) \oplus \text{span}(1+x^2)$$

$$= E_1 \oplus E_2$$

and T acts as

$$T = 1 \cdot \pi_{E_1} + 2 \pi_{E_2}$$

$\swarrow = \lambda_1$ $\swarrow = \lambda_2$
 projection onto E_1 projection onto E_2

$$T \in \mathcal{L}(\mathbb{P}_2) \iff T = \pi_{E_1} + \pi_{E_2} \in \mathcal{L}(E_1 \oplus E_2)$$