

5.2: the Characteristic Equation

if λ is an eigenvalue: $A\bar{x} = \lambda\bar{x}$

$$A\bar{x} - \lambda\bar{x} = 0$$

$$\left. \begin{aligned} (A - \lambda \cdot I)\bar{x} &= 0 \\ \det(A - \lambda I) &= 0 \end{aligned} \right\} = H$$

but this means that

$$\det(A - \lambda I) = 0$$

if $\bar{x} \neq 0$, and this makes finding \bar{x} easier

ex: $A = \begin{bmatrix} 2 & 1 \\ -1 & 4 \end{bmatrix}$ find the eigenvalues

$$\det(A - \lambda I) = \begin{vmatrix} 2-\lambda & 1 \\ -1 & 4-\lambda \end{vmatrix} = 0$$

$$(2-\lambda)(4-\lambda) - (1)(-1) = 0$$

$$8 - 6\lambda + \lambda^2 + 1 = 0$$

$$\lambda^2 - 6\lambda + 9 = 0$$

$$(\lambda - 3)(\lambda - 3) = 0$$

$$\lambda = 3$$

distinct
here we have 1 eigenvalue
but it has multiplicity 2

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

Characteristic Equation

$$\det(A - \lambda I) = 0$$

λ - eigenvalue

A is nxn matrix

Thm (Invertible matrix thm):

A is an $n \times n$ matrix

A is invertible $\iff 0$ is not an eigenvalue

ex: Find the characteristic equation of

$$A = \begin{bmatrix} 2 & 10 & 3 & 9 \\ 0 & 2 & -2 & 5 \\ 0 & 0 & -4 & 1 \\ 0 & 0 & 0 & 7 \end{bmatrix}$$

$$\det(A - \lambda I) = \begin{vmatrix} (2-\lambda) & 10 & 3 & 9 \\ 0 & (2-\lambda) & -2 & 5 \\ 0 & 0 & (-4-\lambda) & 1 \\ 0 & 0 & 0 & (7-\lambda) \end{vmatrix}$$

$$= (2-\lambda)(2-\lambda)(-4-\lambda)(7-\lambda)$$

$$\implies -(2-\lambda)^2(4+\lambda)(7-\lambda) = 0$$

So we have the following eigenvalues:

$$\lambda = 2 \quad \text{multiplicity } 2$$

$$\lambda = -4 \quad \text{" } 1$$

$$\lambda = 7 \quad \text{" } 1$$

ex: a 5×5 matrix has a characteristic equation: $\lambda^5 - 4\lambda^4 + 3\lambda^3 = 0$ find the eigenvalues.

$$\implies \lambda^3(1-\lambda)(3-\lambda) = 0$$

$$\lambda = 1, 3, 0 \quad \text{multiplicity } 3$$

Similar Matrices

A is similar to B , if $\exists P \neq Q \Rightarrow$

$$A = PBP^{-1}$$

$$\text{OR } A = Q^{-1}BQ$$

Theorem

if $n \times n$ matrices A & B are similar,
then they have the same
characteristic equations

\Rightarrow they have the same eigenvalues

$\{\lambda_1, \dots, \lambda_n\}$

Note: if A is row equivalent to B
(ie $A \sim B$) then \exists invertible

$$\text{matrix } E \text{ s.t. } A = EB$$

the eigenvalues of A & B are
usually different.

$$\vec{0} = c_1 \vec{v}_1 + \dots + c_n \vec{v}_n$$

$$\vec{0} = c_1 \vec{v}_1 + \dots + c_n \vec{v}_n$$

$$\vec{0} = c_1 \vec{v}_1 + \dots + c_n \vec{v}_n \Leftrightarrow$$

\Rightarrow linearly dependent $\vec{v}_1, \dots, \vec{v}_n$