Review of Linear Algebra (Sect. 7.3)

- Eigenvalues, eigenvectors of a matrix.
- Computing eigenvalues and eigenvectors.
- Diagonalizable matrices.
- The case of Hermitian matrices.

Eigenvalues, eigenvectors of a matrix

Definition

A number λ and a non-zero n-vector $\mathbf{v}$ are respectively called an *eigenvalue* and *eigenvector* of an $n \times n$ matrix A iff the following equation holds,

$$A\mathbf{v} = \lambda \mathbf{v}\,.$$

Example

Verify that the pair $\lambda_1 = 4$, $\mathbf{v}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ and $\lambda_2 = -2$, $\mathbf{v}_2 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$ are eigenvalue and eigenvector pairs of matrix $A = \begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix}$.

Solution: $A\mathbf{v}_1 = \begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 4 \\ 4 \end{bmatrix} = 4 \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \lambda_1 \mathbf{v}_1.$

$A\mathbf{v}_2 = \begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \end{bmatrix} = \begin{bmatrix} 2 \\ -2 \end{bmatrix} = -2 \begin{bmatrix} -1 \\ 1 \end{bmatrix} = \lambda_2 \mathbf{v}_2.$ $\lhd$

Eigenvalues, eigenvectors of a matrix

Remarks:

- If we interpret an $n \times n$ matrix A as a function $A : \mathbb{R}^n \to \mathbb{R}^n$, then the eigenvector $\mathbf{v}$ determines a particular *direction* on $\mathbb{R}^n$ where the action of A is *simple*: $A\mathbf{v}$ is proportional to $\mathbf{v}$.
- Matrices usually change the direction of the vector, like

$$\begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 7 \\ 5 \end{bmatrix}.$$

- This is not the case for eigenvectors, like

$$\begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 4 \\ 4 \end{bmatrix}.$$

Eigenvalues, eigenvectors of a matrix

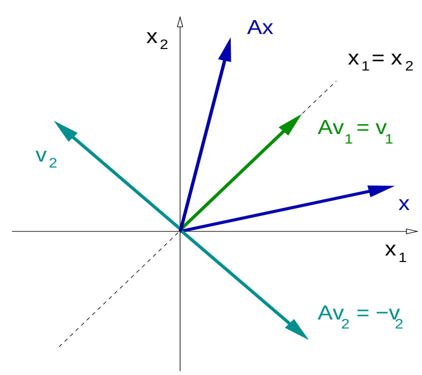
Example

Find the eigenvalues and eigenvectors of the matrix $A = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$.

Solution:

The function $A : \mathbb{R}^2 \to \mathbb{R}^2$ is a reflection along $x_1 = x_2$ axis.

$$\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} x_2 \\ x_1 \end{bmatrix}$$



The line $x_1 = x_2$ is invariant under A. Hence,

$$\mathbf{v}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad \Rightarrow \quad \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad \Rightarrow \quad \lambda_1 = 1.$$

An eigenvalue eigenvector pair is: $\lambda_1 = 1$, $\mathbf{v}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$.

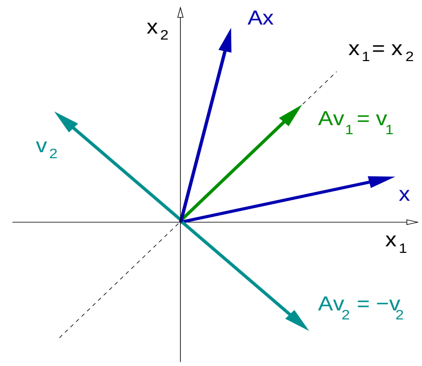
Eigenvalues, eigenvectors of a matrix

Example

Find the eigenvalues and eigenvectors of the matrix $A = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$.

Solution: Eigenvalue eigenvector pair:

$$\lambda_1 = 1, \quad \mathbf{v}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}.$$



A second eigenvector eigenvalue pair is:

$$\mathbf{v}_2 = \begin{bmatrix} -1 \\ 1 \end{bmatrix} \Rightarrow \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \end{bmatrix} = (-1) \begin{bmatrix} -1 \\ 1 \end{bmatrix} \Rightarrow \lambda_2 = -1.$$

A second eigenvalue eigenvector pair: $\lambda_2 = -1$, $\mathbf{v}_2 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$. $\triangleleft$

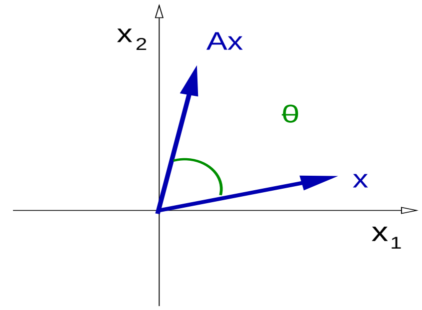
Eigenvalues, eigenvectors of a matrix

Remark: Not every $n \times n$ matrix has real eigenvalues.

Example

Fix $\theta \in (0, \pi)$ and define $A = \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix}$.
Show that A has no real eigenvalues.

Solution: Matrix $A : \mathbb{R}^2 \to \mathbb{R}^2$ is a rotation by θ counterclockwise.
There is no direction left invariant by the function A.



We conclude: Matrix A has no eigenvalues eigenvector pairs. $\triangleleft$

Remark:
Matrix A has complex-values eigenvalues and eigenvectors.

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- **Computing eigenvalues and eigenvectors.**
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Computing eigenvalues and eigenvectors.

Problem:
Given an $n \times n$ matrix A, find, if possible, λ and $\mathbf{v} \neq \mathbf{0}$ solution of

$$A\mathbf{v} = \lambda\,\mathbf{v}.$$

Remark:
This is more complicated than solving a linear system $A\mathbf{v} = \mathbf{b}$, since in our case we do not know the source vector $\mathbf{b} = \lambda\mathbf{v}$.

Solution:

(a) First solve for λ.

(b) Having λ, then solve for $\mathbf{v}$.

Computing eigenvalues and eigenvectors.

Theorem (Eigenvalues-eigenvectors)

(a) *The number λ is an eigenvalue of an $n \times n$ matrix A iff*

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

(b) *Given an eigenvalue λ of matrix A, the corresponding eigenvectors $\mathbf{v}$ are the non-zero solutions to the homogeneous linear system*

$$(A - \lambda I)\mathbf{v} = \mathbf{0}.$$

Notation:
$p(\lambda) = \det(A - \lambda I)$ is called the *characteristic polynomial*.
If A is $n \times n$, then p is degree n.

Remark: An eigenvalue is a root of the characteristic polynomial.

Computing eigenvalues and eigenvectors.

Proof:
Find λ such that for a non-zero vector $\mathbf{v}$ holds,

$$A\mathbf{v} = \lambda\mathbf{v} \quad \Leftrightarrow \quad (A - \lambda I)\mathbf{v} = \mathbf{0}.$$

Recall, $\mathbf{v} \neq \mathbf{0}$.

This last condition implies that matrix $(A - \lambda I)$ is not invertible.

(Proof: If $(A - \lambda I)$ invertible, then $(A - \lambda I)^{-1}(A - \lambda I)\mathbf{v} = \mathbf{0}$, that is, $\mathbf{v} = \mathbf{0}$.)

Since $(A - \lambda I)$ is not invertible, then $\det(A - \lambda I) = 0$.

Once λ is known, the original eigenvalue-eigenvector equation $A\mathbf{v} = \lambda\mathbf{v}$ is equivalent to $(A - \lambda I)\mathbf{v} = \mathbf{0}$. $\square$

Computing eigenvalues and eigenvectors.

Example

Find the eigenvalues λ and eigenvectors $\mathbf{v}$ of $A = \begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix}$.

Solution:

The eigenvalues are the roots of the characteristic polynomial.

$$A - \lambda I = \begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix} - \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix} = \begin{bmatrix} (1-\lambda) & 3 \\ 3 & (1-\lambda) \end{bmatrix}$$

The characteristic polynomial is

$$p(\lambda) = \det(A - \lambda I) = \begin{vmatrix} (1-\lambda) & 3 \\ 3 & (1-\lambda) \end{vmatrix} = (\lambda - 1)^2 - 9$$

The roots are $\lambda_+ = 4$ and $\lambda_- = -2$.

Compute the eigenvector for $\lambda_+ = 4$. Solve $(A - 4I)\mathbf{v}_+ = \mathbf{0}$.

$$A - 4I = \begin{bmatrix} 1-4 & 3 \\ 3 & 1-4 \end{bmatrix} = \begin{bmatrix} -3 & 3 \\ 3 & -3 \end{bmatrix}.$$

Computing eigenvalues and eigenvectors.

Example

Find the eigenvalues λ and eigenvectors $\mathbf{v}$ of $A = \begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix}$.

Solution: Recall: $\lambda_+ = 4$, $\lambda_- = -2$, $A - 4I = \begin{bmatrix} -3 & 3 \\ 3 & -3 \end{bmatrix}$.

We solve $(A - 4I)\mathbf{v}_+ = \mathbf{0}$, using Gauss elimination,

$$\begin{bmatrix} -3 & 3 \\ 3 & -3 \end{bmatrix} \to \begin{bmatrix} 1 & -1 \\ 3 & -3 \end{bmatrix} \to \begin{bmatrix} 1 & -1 \\ 0 & 0 \end{bmatrix} \quad \Rightarrow \quad \begin{cases} v_1^+ = v_2^+, \\ v_2^+ \quad \text{free.} \end{cases}$$

Al solutions to the equation above are then given by

$$\mathbf{v}_+ = \begin{bmatrix} v_2^+ \\ v_2^+ \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} v_2^+ \quad \Rightarrow \quad \mathbf{v}_+ = \begin{bmatrix} 1 \\ 1 \end{bmatrix},$$

The first eigenvalue eigenvector pair is $\lambda_+ = 4$, $\mathbf{v}_+ = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$

Computing eigenvalues and eigenvectors.

Example

Find the eigenvalues λ and eigenvectors $\mathbf{v}$ of $A = \begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix}$.

Solution: Recall: $\lambda_+ = 4$, $\mathbf{v}_+ = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$, $\lambda_- = -2$.

Solve $(A + 2I)\mathbf{v}_- = \mathbf{0}$, using Gauss operations on $A + 2I = \begin{bmatrix} 3 & 3 \\ 3 & 3 \end{bmatrix}$.

$$\begin{bmatrix} 3 & 3 \\ 3 & 3 \end{bmatrix} \to \begin{bmatrix} 1 & 1 \\ 3 & 3 \end{bmatrix} \to \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} \quad \Rightarrow \quad \begin{cases} v_1^- = -v_2^-, \\ v_2^- \quad \text{free.} \end{cases}$$

Al solutions to the equation above are then given by

$$\mathbf{v}_- = \begin{bmatrix} -v_2^- \\ v_2^- \end{bmatrix} = \begin{bmatrix} -1 \\ 1 \end{bmatrix} v_2^- \quad \Rightarrow \quad \mathbf{v}_- = \begin{bmatrix} -1 \\ 1 \end{bmatrix},$$

The second eigenvalue eigenvector pair: $\lambda_- = -2$, $\mathbf{v}_- = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$.$\triangleleft$

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Diagonalizable matrices.

Definition

An $n \times n$ matrix D is called *diagonal* iff $D = \begin{bmatrix} d_{11} & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & d_{nn} \end{bmatrix}$.

Definition

An $n \times n$ matrix A is called *diagonalizable* iff there exists an invertible matrix P and a diagonal matrix D such that

$$A = PDP^{-1}.$$

Remark:

- Systems of linear *differential* equations are simple to solve in the case that the coefficient matrix A is diagonalizable.
- In such case, it is simple to *decouple* the differential equations.
- One solves the decoupled equations, and then transforms back to the original unknowns.

Diagonalizable matrices.

Theorem (Diagonalizability and eigenvectors)

An $n \times n$ matrix A is diagonalizable iff matrix A has a linearly independent set of n eigenvectors. Furthermore,

$$A = PDP^{-1}, \quad P = [\mathbf{v}_1, \cdots, \mathbf{v}_n], \quad D = \begin{bmatrix} \lambda_1 & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & \lambda_n \end{bmatrix},$$

where $\lambda_i, \mathbf{v}_i$, for $i = 1, \cdots, n$, are eigenvalue-eigenvector pairs of A.

Remark: It is not simple to know whether an $n \times n$ matrix A has a linearly independent set of n eigenvectors. One simple case is given in the following result.

Theorem (n different eigenvalues)

If an $n \times n$ matrix A has n different eigenvalues, then A is diagonalizable.

Diagonalizable matrices.

Example

Show that $A = \begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix}$ is diagonalizable.

Solution: We known that the eigenvalue eigenvector pairs are

$$\lambda_1 = 4, \quad \mathbf{v}_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad \text{and} \quad \lambda_2 = -2, \quad \mathbf{v}_2 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}.$$

Introduce P and D as follows,

$$P = \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix} \quad \Rightarrow \quad P^{-1} = \frac{1}{2} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}, \quad D = \begin{bmatrix} 4 & 0 \\ 0 & -2 \end{bmatrix}.$$

Then

$$PDP^{-1} = \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 4 & 0 \\ 0 & -2 \end{bmatrix} \frac{1}{2} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}.$$

Diagonalizable matrices.

Example

Show that $A = \begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix}$ is diagonalizable.

Solution: Recall:

$$PDP^{-1} = \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 4 & 0 \\ 0 & -2 \end{bmatrix} \frac{1}{2} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}.$$

$$PDP^{-1} = \begin{bmatrix} 4 & 2 \\ 4 & -2 \end{bmatrix} \frac{1}{2} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 1 \\ 2 & -1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}$$

We conclude,

$$PDP^{-1} = \begin{bmatrix} 1 & 3 \\ 3 & 1 \end{bmatrix} = A,$$

that is, A is diagonalizable. $\triangleleft$

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The case of Hermitian matrices.

Definition
An $n \times n$ matrix A is called Hermitian iff $A = A^*$.
An $n \times n$ matrix A is called symmetric iff $A = A^T$.

Theorem
Every Hermitian matrix is diagonalizable.

Remark: A real-valued Hermitian matrix A is symmetric, since

$$A = A^* = \overline{A}^T = A^T \quad \Rightarrow \quad A = A^T$$

Example
$A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 8 & 7 \\ 3 & 7 & 11 \end{bmatrix}$ is symmetric, $B = \begin{bmatrix} 1 & -i & 1 \\ i & 0 & -1 \\ 1 & -1 & 1 \end{bmatrix}$ is Hermitian.