EigenVectors, EigenValues, EigenSpaces

Linear Algebra MATH 2076



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Example (A 2×2 matrix with 2 LI eigenvectors)

For
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, $A \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 3 \\ 3 \end{bmatrix} = 3 \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ and $A \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 2 \\ 4 \end{bmatrix} = 2 \begin{bmatrix} 1 \\ 2 \end{bmatrix}$.

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See the geogebra file Eigen2x2Ex1gbg.

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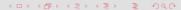
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What do items (3) and (4) above tell us?

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Section 5.1 Eigen Stuff

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Note the role of $\mathcal{NS}(A - \lambda I)$. What can we say about these vectors?

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EigenSpaces

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 So, $\mathbb{E}(3) = \mathcal{S}pan \left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right\}$ and $\mathbb{E}(2) = \mathcal{S}pan \left\{ \begin{bmatrix} 1 \\ 2 \end{bmatrix} \right\}.$

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So, $\mathbb{E}(3) = \mathcal{S}pan\left\{\begin{bmatrix}1\\1\end{bmatrix}\right\}$ and $\mathbb{E}(2) = \mathcal{S}pan\left\{\begin{bmatrix}1\\2\end{bmatrix}\right\}$. These are lines in \mathbb{R}^2 .

 $\lambda=2$ is an eigenvalue for $A=\begin{bmatrix}4&-1&6\\2&1&6\\2&-1&8\end{bmatrix}$. Find all assoc'd eigenvectors.

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

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 is a basis for $\mathbb{E}(2)$ and we see that $\mathbb{E}(2)$ is the

plane in \mathbb{R}^3 spanned by the two LI eigenvectors $\begin{bmatrix} 1\\2\\0 \end{bmatrix}, \begin{bmatrix} -3\\0\\1 \end{bmatrix}$.

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Note that on $\mathbb{E}(2)$, A acts like the dilation $\vec{x} \mapsto A\vec{x} = 2\vec{x}$.



Action of A on its Eigenspace

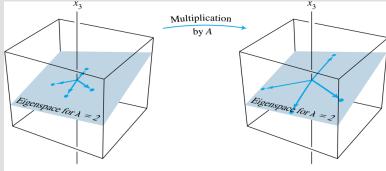
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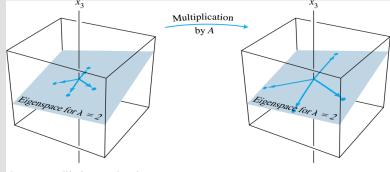


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Given a square matrix A, we want to know how to:

- Find all of the eigenvalues for A.
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For item (1), we just solve $\det(A - \lambda I) = 0$; each solution is an eigenvalue for A.

For item (2), we just find a basis for $\mathbb{E}(\lambda) = \mathcal{NS}(A - \lambda I)$.

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Section 5.1 Eigen Stuff

Given a square matrix A, we want to know how to:

- Find all of the eigenvalues for A.
- ② For each eigenvalue for A, find all of the assoc'd eigenvectors.
- Understand the action of A on each of its eigenspaces.

For item (1), we just solve $\det(A - \lambda I) = 0$; each solution is an eigenvalue for A.

For item (2), we just find a basis for $\mathbb{E}(\lambda) = \mathcal{NS}(A - \lambda I)$.

For item (3), just note that on $\mathbb{E}(\lambda)$, A acts like the dilation $A\vec{x} = \lambda \vec{x}$ (since each *non-zero* vector in $\mathbb{E}(\lambda)$ is an eigenvector for A).



Let
$$A = \begin{bmatrix} 1 & 2 \\ 4 & 3 \end{bmatrix}$$
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$$\mathbb{E}(5) = \mathcal{NS}(A-5I) = \mathcal{NS} \begin{bmatrix} -4 & 2 \\ 4 & -2 \end{bmatrix} \text{ and } \begin{bmatrix} -4 & 2 \\ 4 & -2 \end{bmatrix} \sim \begin{bmatrix} 2 & -1 \\ 0 & 0 \end{bmatrix} \text{, so}$$

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$$\det(A - \lambda I) = (1 - \lambda)(3 - \lambda) - 8 = (3 - 4\lambda + \lambda^2) - 8 = (\lambda - 5)(\lambda + 1).$$
 So, we have *simple* eigenvalues $\lambda = 5$ and $\lambda = -1$.

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Thus A has two eigenspaces which are the lines in \mathbb{R}^2 given by

$$y = 2x$$
 for $\mathbb{E}(5)$
 $y = -x$ for $\mathbb{E}(-1)$.

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y = -xfor $\mathbb{E}(-1)$. Notice that the two eigenvectors for A are LI, so form a basis.