

Theorem: Let V be a finite-dimensional vector space over a field F .

Let $T: V \rightarrow V$ be a linear transformation.

Let β be an ordered basis for V .

Then,

$$\det(T - \lambda I) = \det([T]_{\beta} - \lambda I_n)$$

where I_n is the $n \times n$ identity matrix

and $n = \dim(V)$.

$$I: V \rightarrow V$$

$$I(x) = x \quad \forall x \in V$$

$$(T - \lambda I)(x) = T(x) - \lambda I(x) \\ = T(x) - \lambda x$$

$$T - \lambda I: V \rightarrow V$$

proof: We have that

$$\det(T - \lambda I) \stackrel{\uparrow}{=} \det([T - \lambda I]_{\beta}) \stackrel{\uparrow}{=} \det([T]_{\beta} - \lambda [I]_{\beta}) \stackrel{\uparrow}{=} \det([T]_{\beta} - \lambda I_n)$$

def 8
det

HW 4 #2

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

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

HW 5 #2

$$[I]_{\beta} = I_n$$



Def: Let V be a finite-dimensional vector space over a field F .

Let $T: V \rightarrow V$ be a linear transformation.

Let λ be an eigenvalue of T .

Define

$$E_{\lambda}(T) = \{x \in V \mid T(x) = \lambda x\}$$
$$= N(T - \lambda I)$$

$$\begin{aligned} T(x) &= \lambda x \rightarrow \\ T(x) - \lambda x &= \vec{0} \rightarrow \\ T(x) - \lambda I(x) &= \vec{0} \rightarrow \\ (T - \lambda I)(x) &= \vec{0} \end{aligned}$$

$E_{\lambda}(T)$ is called the eigenspace of T corresponding to λ .

The dimension of $E_{\lambda}(T)$ is called the geometric multiplicity of λ .

Note: • $E_{\lambda}(T)$ is a subspace of V [HW5]

• $E_{\lambda}(T)$ consists of $\vec{0}$ and all the eigenvectors for λ .

Def: Let V be a finite-dimensional vector space over a field F .

Let $T: V \rightarrow V$ be a linear transformation.

Let β be an ordered basis for V . Let $n = \dim(V)$.

Then the function

$$f_T(\lambda) = \det(T - \lambda I) = \det([T]_{\beta} - \lambda I_n)$$

is called the characteristic polynomial of T . The roots of $f_T(\lambda)$

are the eigenvalues of T . If λ_0 is a root of $f_T(\lambda)$ then

its multiplicity as a root is called the algebraic multiplicity of λ_0

That is, the algebraic multiplicity of λ_0 is the largest positive integer k where $(\lambda - \lambda_0)^k$ is a factor of $f_T(\lambda)$

Ex: Let $T: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ be given by $T\begin{pmatrix} a \\ b \\ c \end{pmatrix} = \begin{pmatrix} -2c \\ a+2b+c \\ a+3c \end{pmatrix}$

You can show this is a linear transformation.

Let's find all the eigenvalues, eigenvectors, etc for T .

$$\text{Let } \beta = \left[\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \right]$$

Let's find $[T]_{\beta} = [T]_{\beta}^{\beta}$

$$T\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} = 0 \cdot \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + 1 \cdot \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + 1 \cdot \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

$$T\begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 2 \\ 0 \end{pmatrix} = 0 \cdot \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + 2 \cdot \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + 0 \cdot \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

$$T\begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} = \begin{pmatrix} -2 \\ 1 \\ 3 \end{pmatrix} = -2 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + 1 \cdot \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + 3 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$



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

$\left[\begin{array}{c} R \\ \dots \end{array} \right]$

So,

$$f_T(\lambda) = \det(T - \lambda I) = \det([T]_{\mathcal{B}} - \lambda I_3) = \det \left(\begin{pmatrix} 0 & 0 & -2 \\ 1 & 2 & 1 \\ 1 & 0 & 3 \end{pmatrix} - \lambda \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \right)$$

$$= \det \begin{pmatrix} -\lambda & 0 & -2 \\ 1 & 2-\lambda & 1 \\ 1 & 0 & 3-\lambda \end{pmatrix} = -0 + (2-\lambda) \begin{vmatrix} -\lambda & -2 \\ 1 & 3-\lambda \end{vmatrix} - 0 = (2-\lambda) [(-\lambda)(3-\lambda) - (-2)(1)]$$

$$= -\lambda^3 + 5\lambda^2 - 8\lambda + 4$$

Rational roots theorem Let $f(x) = a_n x^n + a_{n-1} x^{n-1} + \dots + a_1 x + a_0$ where $a_n, a_{n-1}, \dots, a_1, a_0$ are integers, and $a_n \neq 0, a_0 \neq 0$. If $\frac{p}{q}$ is a root of $f(x)$, then p divides a_0 and q divides a_n .

The possible rational roots of $f_T(\lambda) = -\lambda^3 + 5\lambda - 8\lambda + 4$ are $\frac{p}{q}$ where p divides 4 and q divides -1.

So, $p = \pm 1, \pm 2, \pm 4$ and $q = \pm 1$.

So, $\frac{p}{q} = \pm 1, \pm 2, \pm 4$.

Try them out one by one till you find a root (hopefully)

$$f_T(1) = -1 + 5 - 8 + 4 = 0$$

$$f_T(-1) = 16 \neq 0$$

$$f_T(2) = 0$$

$$f_T(-2) \neq 0$$

$$f_T(\pm 4) \neq 0$$

Thus, the only rational roots are 1 and 2

Since $f_T(1)=0$ we know $(\lambda-1)$ divides $f_T(\lambda)$.

$$\begin{array}{r} -\lambda^2+4\lambda-4 \\ \lambda-1 \overline{) -\lambda^3+5\lambda^2-8\lambda+4} \\ \underline{-(-\lambda^3+\lambda^2)} \\ 4\lambda^2-8\lambda+4 \\ \underline{-(4\lambda^2-4\lambda)} \\ -4\lambda+4 \\ \underline{-(-4\lambda+4)} \\ 0 \end{array}$$

So,

$$\begin{aligned} f_T(\lambda) &= -\lambda^3+5\lambda^2-8\lambda+4 \\ &= (\lambda-1)(-\lambda^2+4\lambda-4) \\ &= -(\lambda-1)(\lambda^2-4\lambda+4) \\ &= -(\lambda-1)(\lambda-2)(\lambda-2) \\ &= -(\lambda-1)^1(\lambda-2)^2 \end{aligned}$$

Summary so far

Eigenvalue λ	algebraic multiplicity of λ
$\lambda=1$	1
$\lambda=2$	2

Let's find a basis for $E_1(T) \leftarrow \lambda = 1$

$$E_\lambda(T) = \{x \mid T(x) = \lambda x\}$$

$$E_1(T) = \left\{ \begin{pmatrix} a \\ b \\ c \end{pmatrix} \mid T \begin{pmatrix} a \\ b \\ c \end{pmatrix} = 1 \cdot \begin{pmatrix} a \\ b \\ c \end{pmatrix} \right\}$$

$$= \left\{ \begin{pmatrix} a \\ b \\ c \end{pmatrix} \mid \begin{pmatrix} -2c \\ a+2b+c \\ a+3c \end{pmatrix} = \begin{pmatrix} a \\ b \\ c \end{pmatrix} \right\}$$

$$= \left\{ \begin{pmatrix} a \\ b \\ c \end{pmatrix} \mid \begin{pmatrix} -a-2c \\ a+b+c \\ a+2c \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \right\}$$

Need to solve

$$\begin{array}{rcl} -a & -2c & = 0 \\ a+b+c & & = 0 \\ a & +2c & = 0 \end{array}$$

Let's solve

make into 1

make into 0's

$$\begin{pmatrix} -1 & 0 & -2 & | & 0 \\ 1 & 1 & 1 & | & 0 \\ 1 & 0 & 2 & | & 0 \end{pmatrix} \xrightarrow{-R_1 \rightarrow R_1} \begin{pmatrix} 1 & 0 & 2 & | & 0 \\ 1 & 1 & 1 & | & 0 \\ 1 & 0 & 2 & | & 0 \end{pmatrix} \xrightarrow{\begin{matrix} -R_1 + R_2 \rightarrow R_2 \\ -R_1 + R_3 \rightarrow R_3 \end{matrix}} \begin{pmatrix} 1 & 0 & 2 & | & 0 \\ 0 & 1 & -1 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{pmatrix}$$

reduced ✓

Convert back to system:

$$\begin{cases} a + 2c = 0 & \textcircled{1} \\ b - c = 0 & \textcircled{2} \\ 0 = 0 & \checkmark \end{cases}$$

leading variables: a, b
free variable: c

solve for leading
give free var. new name

$$\begin{cases} a = -2c & \textcircled{1} \\ b = c & \textcircled{2} \\ c = t & \textcircled{3} \end{cases}$$

back-substitute

$$\begin{cases} \textcircled{3} c = t \\ \textcircled{2} b = c = t \\ \textcircled{1} a = -2c = -2t \end{cases}$$

$$\begin{pmatrix} a \\ b \\ c \end{pmatrix} \in E_1(T)$$

iff

$$\begin{pmatrix} a \\ b \\ c \end{pmatrix} = \begin{pmatrix} -2t \\ t \\ t \end{pmatrix} = t \begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix}$$

basis for $E_1(T)$ is $\beta_1 = \left[\begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix} \right]$
 $\dim(E_1(T)) = 1 = \text{geometric multiplicity of } \lambda=1$