

Chapter 5: Eigenvalues and Eigenvectors

§5.2 – The Characteristic Equation

The Invertible Matrix Theorem (continued): Let A be an $n \times n$ matrix. Then A is invertible if and only if:

Question: How do we find eigenvalues?

Note: Let A be an $n \times n$ matrix. Then:

Definition: Let A be an $n \times n$ matrix.

1. $\det(A - \lambda I)$ is a polynomial in λ of degree n called the
2. $\det(A - \lambda I) = 0$ is called the
3. The **(algebraic) multiplicity** of the eigenvalue λ is its multiplicity as a root

Examples:

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

$$2. A = \begin{bmatrix} -1 & 3 & 2 \\ 0 & 0 & 6 \\ 0 & 0 & 8 \end{bmatrix}$$

$$3. A = \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}$$

$$4. A = \begin{bmatrix} 5 & -6 & -6 \\ -1 & 4 & 2 \\ 3 & -6 & -4 \end{bmatrix}$$

Definition: Let A and B be $n \times n$ matrices. We say that A is **similar** to B if there is an invertible matrix P such that

Theorem: If $n \times n$ matrices A and B are similar, then they have the same characteristic polynomial, and hence the same eigenvalues (with the same multiplicities).

Note: Matrices with the same eigenvalues are not necessarily similar matrices.

True/False? Are the following statements true or false? Justify your answer.

1. If an $n \times n$ matrix A has k distinct eigenvalues, then $\text{rank}(A) \geq k$.

2. If A is a 4×4 matrix such that $A^4 = 0$, then $\lambda = 0$ is the only eigenvalue of A .