# Eigenvalues and Diagonalization 

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MASC

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## Some Examples

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Find $\operatorname{det}(A-\lambda I)$

$$
\left|\begin{array}{ccc}
3-\lambda & 0 & 0 \\
1 & 3-\lambda & 1 \\
2 & -1 & 1-\lambda
\end{array}\right|=(3-\lambda)\left(\lambda^{2}-4 \lambda+4\right)
$$

Equate this to 0 and solve to get $\lambda=3,2,2$.
(2) For each eigenvalue of $A$, find a basis for its eigenspace.
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For $\lambda=3$, the matrix

$$
A-3 I=\left(\begin{array}{rrr}
0 & 0 & 0 \\
1 & 0 & 1 \\
2 & -1 & -2
\end{array}\right) \text { reduces to }\left(\begin{array}{lll}
1 & 0 & 1 \\
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So solutions of $(A-3 I) \mathbf{x}=0$ are $\mathbf{x}=\left(\begin{array}{r}-\alpha \\ -4 \alpha \\ \alpha\end{array}\right)$,
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For $\lambda=2$ the matrix

$$
A-2 I=\left(\begin{array}{rrr}
1 & 0 & 0 \\
1 & 1 & 1 \\
2 & -1 & -1
\end{array}\right) \quad \text { reduces to } \quad\left(\begin{array}{rrr}
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So solutions of $(A-2 I) \mathbf{x}=0$ are $\mathbf{x}=\left(\begin{array}{r}0 \\ -\alpha \\ \alpha\end{array}\right)$, and a basis of this eigenspace is $\left(\begin{array}{r}0 \\ -1 \\ 1\end{array}\right)$.
(3) We can conclude that $A$ is not diagonalizable.
(1) Find the eigenvalues of the matrix $B=\left(\begin{array}{rrr}2 & 1 & 1 \\ 0 & 3 & 1 \\ 0 & -2 & 0\end{array}\right)$

The determinant of $B-\lambda I$ is

$$
\left|\begin{array}{ccc}
2-\lambda & 1 & 1 \\
0 & 3-\lambda & 1 \\
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\end{array}\right|=(2-\lambda)\left(\lambda^{2}-3 \lambda+2\right)
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So solutions of $(B-2 I) \mathbf{x}=0$ are $\mathbf{x}=\left(\begin{array}{r}\alpha \\ -\beta \\ \beta\end{array}\right)$,
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For $\lambda=1$ the matrix

$$
B-I=\left(\begin{array}{rrr}
1 & 1 & 1 \\
0 & 2 & 1 \\
0 & -2 & -1
\end{array}\right) \quad \text { reduces to } \quad\left(\begin{array}{rrr}
1 & 0 & 1 / 2 \\
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$S=\left(\begin{array}{rrr}1 & 0 & -1 \\ 0 & -1 & -1 \\ 0 & 1 & 2\end{array}\right)$, consisting of the eigenvectors of $B$, will satisfy
$S^{-1} B S=\left(\begin{array}{ccc}2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1\end{array}\right)$.

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There is a theory about this: The dimension of the eigenspace can be anything from 1 to the multiplicity of the root.
If $A$ is $n \times n$, the degree of the characteristic polynomial $\operatorname{det}(A-\lambda I)$ is $n$. The theory of polynomials says that the sum of the multiplicities (counting complex roots) is $n$.

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The matrix $R=\left(\begin{array}{rr}0 & -1 \\ 1 & 0\end{array}\right)$ satisfies $\operatorname{det}(R-\lambda I)=\lambda^{2}+1$.

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## A matrix without real eigenvalues

The matrix $R=\left(\begin{array}{rr}0 & -1 \\ 1 & 0\end{array}\right)$ satisfies $\operatorname{det}(R-\lambda I)=\lambda^{2}+1$. If we equate this to 0 and solve we get $\lambda= \pm \sqrt{-1}= \pm i$. If we try to find eigenvectors, we solve $(R-i I) \mathbf{x}=\mathbf{0}$ we get $\mathbf{x}=\binom{i \alpha}{\alpha}$. If we solve $(R+i I) \mathbf{x}=\mathbf{0}$ we get $\mathbf{x}=\binom{-i \alpha}{\alpha}$.

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Note that the matrix $R$ is a rotation matrix: a $90^{\circ}$ rotation. Clearly, $R \mathrm{x}$ is always orthogonal to $\mathbf{x}$ and so there cannot be any nonzero vectors in $\mathbb{R}^{2}$ such that $R \mathbf{x}$ is a real multiple of $\mathbf{x}$.
Other rotation matrices $R_{\theta}=\left(\begin{array}{rr}\cos \theta & -\sin \theta \\ \sin \theta & \cos \theta\end{array}\right)$ also do not have real eigenvalues unless $\theta$ is 0 or $180^{\circ}$.

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And the eigenvectors are the same as before: for $\lambda=\cos \theta+i \sin \theta$ they are multiples of $(i, 1)^{T}$, and for $\lambda=\cos \theta-i \sin \theta$ they are multiples of $(-i, 1)^{T}$.

