

Last time

- Determinant of A^{-1} and $\det A^T$
 - Laplace expansion
 - Cramer's rule and inverses
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Diagonal matrices are good because

- (1) they're easy to work with
- (2) their geometric meaning is transparent
- (3) the systems of equations they represent are "uncoupled", so easy to solve

Matrices that are similar to diagonal matrices are just as good.

Def An $n \times n$ matrix A is diagonalizable if A is similar to a diagonal matrix.

In other words, $S^{-1}AS$ is diagonal for some invertible $n \times n$ matrix S , which is to say there is a basis \mathcal{B} (the columns of S) for \mathbb{R}^n such that the \mathcal{B} -matrix of A is diagonal.

What does this mean, concretely?

Suppose

$$S = \begin{bmatrix} | & & | \\ \vec{v}_1 & \dots & \vec{v}_n \\ | & & | \end{bmatrix} \quad S^{-1}AS = \begin{bmatrix} \lambda_1 & & 0 \\ & \ddots & \\ 0 & & \lambda_n \end{bmatrix} = D$$

In this case,

$$[A\vec{v}_1 \dots A\vec{v}_n] = AS = SD = [\lambda_1\vec{v}_1 \dots \lambda_n\vec{v}_n].$$

Def An eigenvector of A is a vector $\vec{v} \neq \vec{0}$
such that

$$A\vec{v} = \lambda\vec{v}$$

for some scalar λ , called the eigenvalue associated to \vec{v} . A basis $\{\vec{v}_1, \dots, \vec{v}_n\}$ for \mathbb{R}^n is called an eigenbasis for A if each \vec{v}_i is an eigenvector of A .

diagonalizable \iff an eigenbasis exists

More specifically, if $\{\vec{v}_1, \dots, \vec{v}_n\}$ are linearly independent eigenvectors of A

with eigenvalues $\lambda_1, \dots, \lambda_n$, then

$$S^{-1}AS = \begin{bmatrix} \lambda_1 & & 0 \\ & \ddots & \\ 0 & & \lambda_n \end{bmatrix} \quad S = \begin{bmatrix} \vec{v}_1 & & \\ & \ddots & \\ & & \vec{v}_n \end{bmatrix}$$

Ex Every nonzero vector is an eigenvector for I_n with eigenvalue 1.

Ex Any nonzero vector \vec{m} in V is an eigenvector for proj_V with eigenvalue 1.
Any nonzero vector \vec{m} in V^\perp is an

eigenvector with eigenvalue 0.

Ex An eigenvector with eigenvalue 0 is the same thing as a nonzero vector in $\ker(A)$.

A is invertible \iff 0 is not an eigenvalue of A

Ex Unless θ is a multiple of 180° , rotation by θ has no eigenvectors.

Ex The eigenvalues of reflection across a line L in \mathbb{R}^2 are 1 (for a vector $\vec{m} \in L$) and -1 (for a vector $\vec{m} \in L^\perp$).

Ex If A is orthogonal, then

$|A\vec{v}| = |\vec{v}|$, so, if $A\vec{v} = \lambda\vec{v}$, then

$$|\vec{v}| = |A\vec{v}| = |\lambda\vec{v}| = |\lambda||\vec{v}|,$$

so the only possible eigenvalues of A are ± 1 .