

1. Given $A = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$, solve the determinant equation $\begin{vmatrix} \lambda-0 & -1 \\ -1 & \lambda-0 \end{vmatrix} = 0$ for λ .

$$\text{Sol: } \begin{vmatrix} \lambda-0 & -1 \\ -1 & \lambda-0 \end{vmatrix} = \begin{vmatrix} \lambda & -1 \\ -1 & \lambda \end{vmatrix} = \lambda^2 - 1 = 0$$

$$\Rightarrow \lambda = \pm 1$$

Remark: $Ax = \lambda x$, $x \neq 0$ (definition of eigenvalues)

$$\Leftrightarrow A\mathbf{x} = \lambda I\mathbf{x}, \text{ where } I = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, \text{ (identity matrix)}$$

$$\Leftrightarrow A\mathbf{x} - \lambda I\mathbf{x} = 0$$

$$\Leftrightarrow (A - \lambda I)\mathbf{x} = 0, \quad x \neq 0 \quad (\text{distribution law of matrix arithmetics})$$

$\Leftrightarrow A - \lambda I$ is singular

$$\Leftrightarrow \det(A - \lambda I) = 0$$

This means solving $|A - \lambda I| = 0$ (or $|\lambda I - A| = 0$),
is indeed finding the eigenvalues of A .

2. Find the eigenvectors of A .

Sol: • First notice that different eigenvalues should have different eigenvectors.

Otherwise, say $\lambda_1 = 1$, $\lambda_2 = -1$ have the same eigenvector \mathbf{x} ,

$$\text{then } \begin{cases} A\mathbf{x} = \lambda_1 \mathbf{x} \\ A\mathbf{x} = \lambda_2 \mathbf{x}, \quad x \neq 0 \end{cases} \Rightarrow \begin{cases} \lambda_1 \mathbf{x} = \lambda_2 \mathbf{x} \\ x \neq 0 \end{cases} \Rightarrow \lambda_1 = \lambda_2. \quad (\text{Contradiction}).$$

• Second, eigenvectors are not unique.

Say, $A\mathbf{x} = \lambda \mathbf{x}$, then $A(2\mathbf{x}) = 2A\mathbf{x} = 2(\lambda \mathbf{x}) = \lambda \cdot (2\mathbf{x})$.
 $\Rightarrow 2\mathbf{x}$ is also an eigenvector!

• Third, computation issue:

$$\text{For } \lambda = 1, \quad A\mathbf{x} = \lambda \mathbf{x}$$

$$\Leftrightarrow (A - \lambda I)\mathbf{x} = 0$$

$$\Leftrightarrow \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad (\text{write } \mathbf{x} = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix})$$

$$\Leftrightarrow \begin{cases} -\lambda x_1 + x_2 = 0 \\ x_1 - \lambda x_2 = 0 \end{cases} \quad (\text{matrix multiplication})$$

$$\Leftrightarrow \begin{cases} -x_1 + x_2 = 0 \\ x_1 - x_2 = 0 \end{cases} \quad (\text{put } \lambda = 1 \text{ inside})$$

$$\Leftrightarrow x_1 = x_2.$$

So any vector $x = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$ of the form $x_1 = x_2$, is an eigenvector of A, which corresponds to $\lambda = 1$.

i.e. $x = \begin{pmatrix} x_1 \\ x_1 \end{pmatrix} = x_1 \cdot \begin{pmatrix} 1 \\ 1 \end{pmatrix}$, $x_1 \in \mathbb{R} \setminus \{0\}$, are desired eigenvectors.

Simply pick $x = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$.

(Verify it : $Ax = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} = 1 \cdot \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \lambda \cdot x$)

For $\lambda = -1$: $Ax = \lambda x \Leftrightarrow \begin{cases} -\lambda x_1 + x_2 = 0 \\ x_1 - \lambda x_2 = 0 \end{cases}$

$$\Leftrightarrow \begin{cases} x_1 + x_2 = 0 \\ x_1 + x_2 = 0 \end{cases} \Leftrightarrow x_1 = -x_2.$$

$$\text{So } x = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} -x_2 \\ x_2 \end{pmatrix} = x_2 \cdot \begin{pmatrix} -1 \\ 1 \end{pmatrix}, \quad x_2 \in \mathbb{R}.$$

Pick $x = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$.

(Verify it : $Ax = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} -1 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \end{pmatrix} = -1 \cdot \begin{pmatrix} -1 \\ 1 \end{pmatrix} = \lambda \cdot x$)

3. Repeat 1, 2 for $B = \begin{pmatrix} -5 & 2 & -1 \\ 2 & -2 & -2 \\ -1 & -2 & -5 \end{pmatrix}$

$$\begin{aligned} \text{Sof: } \det(B - \lambda I) &= 0 \Leftrightarrow \begin{vmatrix} -5-\lambda & 2 & -1 \\ 2 & -2-\lambda & -2 \\ -1 & -2 & -5-\lambda \end{vmatrix} = 0 \\ &\Leftrightarrow (-5-\lambda) \begin{vmatrix} -2-\lambda & -2 \\ -2 & -5-\lambda \end{vmatrix} - 2 \begin{vmatrix} 2 & -2 \\ -1 & -5-\lambda \end{vmatrix} - 1 \begin{vmatrix} 2 & -2-\lambda \\ -1 & -2 \end{vmatrix} = 0 \\ &\Leftrightarrow (-5-\lambda)(\lambda^2 + 7\lambda + 10 - 4) - 2(-10 - 2\lambda - 2) - (-4 - 2\bar{\lambda}) = 0 \\ &\Leftrightarrow -(\lambda+5)(\lambda^2 + 7\lambda + 6) + 4(\lambda+6) + (\lambda+6) = 0 \\ &\Leftrightarrow -(\lambda+5)(\lambda+1)(\lambda+6) + 4(\lambda+6) + (\lambda+6) = 0 \\ &\Leftrightarrow (\lambda+6) [-\lambda^2 - 6\lambda - 5 + 4 + 1] = 0 \end{aligned}$$

$$\Leftrightarrow (\lambda + 6) \cdot [-\lambda^2 - 6\lambda] = 0$$

$$\Leftrightarrow \lambda(\lambda + 6)^2 = 0$$

$$\Rightarrow \lambda = 0 \quad \text{or} \quad \lambda = -6$$

For $\lambda = 0$: $(B - \lambda I)\vec{x} = \vec{0}$

$$\Leftrightarrow \begin{pmatrix} -5 & 2 & -1 \\ 2 & -2 & -2 \\ -1 & -2 & -5 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\Leftrightarrow \begin{pmatrix} -5 & 2 & -1 \\ 0 & -\frac{6}{5} & -\frac{12}{5} \\ 0 & -\frac{12}{5} & -\frac{24}{5} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\Leftrightarrow \begin{pmatrix} -5 & 2 & -1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

(This is a process called Gaussian elimination. A method to solve $Ax = b$)

$$\Leftrightarrow \begin{cases} x_1 = -x_3 \\ x_2 = -2x_3 \end{cases}$$

$$\text{So } \vec{x} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} -x_3 \\ -2x_3 \\ x_3 \end{pmatrix} = x_3 \cdot \begin{pmatrix} -1 \\ -2 \\ 1 \end{pmatrix}.$$

$$\text{Pick } \vec{x} = \begin{pmatrix} -1 \\ -2 \\ 1 \end{pmatrix}.$$

For $\lambda = -6$: $(B - \lambda I)\vec{x} = \vec{0}$

$$\Leftrightarrow \begin{pmatrix} 1 & 2 & -1 \\ 2 & 4 & -2 \\ -1 & -2 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\Leftrightarrow \begin{pmatrix} 1 & 2 & -1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\Leftrightarrow x_1 + 2x_2 - x_3 = 0 \quad \Leftrightarrow x_3 = x_1 + 2x_2$$

~~$$\Rightarrow \vec{x} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} x_1 \\ x_2 \\ x_1 + 2x_2 \end{pmatrix} = \begin{pmatrix} x_1 \\ 0 \\ x_1 \end{pmatrix} + \begin{pmatrix} 0 \\ x_2 \\ 2x_2 \end{pmatrix}$$~~

$$= x_1 \cdot \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} + x_2 \cdot \begin{pmatrix} 0 \\ 1 \\ 2 \end{pmatrix}.$$

$$x_1, x_2 \in \mathbb{R}$$

Pick $\vec{x} = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$ or $\vec{x} = \begin{pmatrix} 0 \\ 1 \\ 2 \end{pmatrix}$, they are both eigenvectors of A corresponding to $\lambda = -6$.