

## 1 Change of Basis

### 1.1 Change of Basis in $\mathbb{R}^n$

Let  $b_1 = \begin{pmatrix} -9 \\ 1 \end{pmatrix}$ ,  $b_2 = \begin{pmatrix} -5 \\ -1 \end{pmatrix}$ ,  $c_1 = \begin{pmatrix} 1 \\ -4 \end{pmatrix}$ ,  $c_2 = \begin{pmatrix} 3 \\ -5 \end{pmatrix}$ . Find  $P_{C \leftarrow B}$ .

$$\begin{pmatrix} 1 & 3 & -9 & -5 \\ -4 & -5 & 1 & -1 \end{pmatrix} \sim \begin{pmatrix} 1 & 3 & -9 & -5 \\ 0 & 7 & -35 & -21 \end{pmatrix} \sim \begin{pmatrix} 1 & 3 & -9 & -5 \\ 0 & 1 & -5 & -3 \end{pmatrix} \sim \begin{pmatrix} 1 & 0 & 6 & 4 \\ 0 & 1 & -5 & -3 \end{pmatrix}.$$

Hence,  $P_{C \leftarrow B} = \begin{pmatrix} 6 & 4 \\ -5 & -3 \end{pmatrix}$

### 1.2 Change of Basis in $\mathbb{P}_n$

Let  $B = \{1 - 3t^2, 2 + t - 5t^2, 1 + 2t\}$  in  $\mathbb{P}_2$ . Find the change-of-coordinates matrix from the basis  $B$  to the standard basis. Then write  $t^2$  as a linear combination of the polynomials in  $B$ .

$$-3t^2 = 1 \cdot 1 + 0 \cdot t + (-3)t^2 \Rightarrow \text{first column is } \begin{pmatrix} 1 \\ 0 \\ -3 \end{pmatrix}$$

$$2+t-5t^2 = 2 \cdot 1 + (1+t+(-5)t^2) \Rightarrow \text{second column is } \begin{pmatrix} 2 \\ 1 \\ -5 \end{pmatrix}$$

$$1+2t = 1 \cdot 1 + 2t + 0t^2 \Rightarrow \text{third column is } \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}$$

$$\therefore P_{E \leftarrow B} = \begin{pmatrix} 1 & 2 & 1 \\ 0 & 1 & 2 \\ -3 & -5 & 0 \end{pmatrix} \quad \text{where } E = \{1, t, t^2\} \text{ is the standard basis.}$$

We need to read  $t^2$  using  $B$ .

$$\begin{aligned} [t^2]_B &= \cancel{\begin{pmatrix} 1 & 2 & 1 \\ 0 & 1 & 2 \\ -3 & -5 & 0 \end{pmatrix}} \cdot \cancel{P} \begin{pmatrix} 1 & 2 & 1 \\ 0 & 1 & 2 \\ -3 & -5 & 0 \end{pmatrix}^{-1} \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \\ &= \cancel{\begin{pmatrix} 1 & 2 & 1 \\ 0 & 1 & 2 \\ -3 & -5 & 0 \end{pmatrix}} \cdot \cancel{P}^{-1} \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 10 & -5 & 3 \\ -6 & 3 & -2 \\ 3 & -1 & 1 \end{pmatrix} \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \\ &= \begin{pmatrix} 10 & -5 & 3 \\ -6 & 3 & -2 \\ 3 & -1 & 1 \end{pmatrix} \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 3 \\ -2 \\ 1 \end{pmatrix} \end{aligned}$$

## 2 Eigenvalues and Eigenvectors

From now on, we will only discuss about square matrices. Let  $A$  be an  $n \times n$  matrix. Assume that there exists a real number  $\lambda$  such that

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

We call such real number as an **eigenvalue of  $A$** . If you remind the Invertible Matrix Theorem, it implies that  $\text{Nul}(A - \lambda I)$  is not the zero space. Every nonzero vector  $v \in \text{Nul}(A - \lambda I)$  is called an **eigenvector**.

1. If  $A$  is a  $7 \times 5$  matrix, what is the largest possible rank of  $A$ ? If  $A$  is a  $5 \times 7$  matrix, what is the largest possible rank of  $A$ ? Explain your answers.

5 and 5. From 2a, we know that  $\text{rank } A \leq \dim \text{Row } A = \dim \text{Col } A$ . Ex.  $\begin{pmatrix} I_5 \\ B \end{pmatrix}$   
 $7 \times 5 : \text{Row } A \subseteq \mathbb{R}^5, 5 \times 7 : \text{Col } A \subseteq \mathbb{R}^5$ , Hence, the maximal dimensions are 5.  
 and  $\begin{pmatrix} I_5 & 0 \end{pmatrix}$

2. Mark each statement True or False. Justify your answer.

a. The dimensions of the row space and the column space of  $A$  are the same, even if  $A$  is not square.

True. Because of 2c, Row operations do not change linear dependence relation among the rows of  $A$ .

b. If  $B$  is the reduced echelon form of  $A$ , and if  $B$  has three nonzero rows, then the first three rows of  $A$  form a basis for Row  $A$ .

True. Because of 2c, Row operations preserve the (in. dep. relations among the rows  $A$ .

c. Row operations preserve the linear dependence relations among the rows of  $A$ .

True. In class, we did.

d. If  $A$  and  $B$  are row equivalent, then their row spaces are the same.

True. Row operations do not change the space.

3. Suppose  $A$  is  $m \times n$  and  $\mathbf{b}$  is in  $\mathbb{R}^m$ . What has to be true about the two numbers  $\text{rank}(A|\mathbf{b})$  and  $\text{rank } A$  in order for the equation  $A\mathbf{x} = \mathbf{b}$  to be consistent?

$$\text{rank}(A|\mathbf{b}) = \text{rank } A$$

4. a. Is  $\lambda = 2$  an eigenvalue of  $\begin{pmatrix} 3 & 2 \\ 3 & 8 \end{pmatrix}$ ?

$$\det \left( \begin{pmatrix} 3 & 2 \\ 3 & 8 \end{pmatrix} - \begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix} \right) = \det \left( \begin{pmatrix} 1 & 2 \\ 3 & 6 \end{pmatrix} \right) = 0 \quad \therefore \lambda=2 \text{ is an eigenvalue}$$

- b. Is  $\begin{pmatrix} -1 \\ 1 \end{pmatrix}$  an eigenvector of  $\begin{pmatrix} 5 & 2 \\ 3 & 6 \end{pmatrix}$ ? If so, find the eigenvalue.

$$\begin{pmatrix} 5 & 2 \\ 3 & 6 \end{pmatrix} \begin{pmatrix} -1 \\ 1 \end{pmatrix} = \begin{pmatrix} -3 \\ 3 \end{pmatrix} = 3 \begin{pmatrix} -1 \\ 1 \end{pmatrix} \quad \therefore \text{It is true, and the eigenvalue is 3.}$$

- c. Is  $\begin{pmatrix} 1 \\ -2 \\ 2 \end{pmatrix}$  an eigenvector of  $\begin{pmatrix} 3 & 6 & 7 \\ 3 & 2 & 7 \\ 5 & 6 & 4 \end{pmatrix}$ ? If so, find the eigenvalue.

$$\begin{pmatrix} 3 & 6 & 7 \\ 3 & 2 & 7 \\ 5 & 6 & 4 \end{pmatrix} \begin{pmatrix} 1 \\ -2 \\ 2 \end{pmatrix} = \begin{pmatrix} 5 \\ 13 \\ 1 \end{pmatrix} \neq \text{not a multiple of } \begin{pmatrix} 1 \\ -2 \\ 2 \end{pmatrix}. \quad \text{It is NOT true.}$$

5. Let  $\lambda$  be an eigenvalue of an invertible matrix  $A$ . Show that  $\lambda^{-1}$  is an eigenvalue of  $A^{-1}$ .

$$\textcircled{1} \quad (A - \lambda I) \cdot A =$$

$$= (\lambda I - A)$$

$\textcircled{2} \quad Av = \lambda v \text{ then } A^{-1}Av = \lambda A^{-1}v \text{ and then } \lambda^{-1}Iv = A^{-1}v$   
 so that  $A^{-1}v = \lambda^{-1}v$ . Therefore,  $\lambda^{-1}$  is an eigenvalue of  $A^{-1}$

Therefore,  $\det(A^{-1} - \lambda^{-1}I) = \det((\lambda I - A)\lambda^{-1}A) = \det(\lambda I - A)\det(\lambda^{-1}A) = 0$ . Therefore,  $\lambda^{-1}$  is an eigenvalue of  $A^{-1}$ .  $\square$

6. Show that if  $A^2$  is the zero matrix, then the only eigenvalue of  $A$  is 0.

Suppose that  $Av = \lambda v$  for some scalar  $\lambda$  and  $v$ : vector.

Multiplying  $A$  on left sides of each sides,

$$0 = 0 \cdot v = A^2v = \lambda Av = \lambda(\lambda v) = \lambda^2 v. \text{ Hence, } \lambda^2 = 0 \Rightarrow \lambda = 0. \quad \square$$

7. Show that  $\lambda$  is an eigenvalue of  $A$  if and only if  $\lambda$  is an eigenvalue of  $A^T$ .

$$\det(A - \lambda I) = \det((A - \lambda I)^T) = \det(A^T - \lambda I) \quad \square$$

8. Let  $A$  be an  $n \times n$  matrix. Mark each statement True or False. Justify your answer.

- a. If  $Ax = \lambda x$  for some vector  $x$ , then  $\lambda$  is an eigenvalue of  $A$ .

False.  $x$  should not be the zero vector.

- b. A number  $c$  is an eigenvalue of  $A$  if and only if the equation  $(A - cI)x = 0$  has a nontrivial solution.

True.  $Bx = 0$  has a nontrivial sol'n if and only if  $\det B = 0$ .

- c. If  $v_1$  and  $v_2$  are linearly independent eigenvectors, then they correspond to distinct eigenvalues.

False. Counterexample.  $\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} : (1, 0), (0, 1)$  are eigenvectors and they are linearly independent, but have the same eigenvalue.

9. Construct an example of a  $2 \times 2$  matrix with only one distinct eigenvalue.

$\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$  has only one distinct eigenvalue  $\lambda = 1$ .