

Linear Algebra

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أساتذة المادة

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Linear Transformations and Matrices.

①

Def Let V and W be V.spaces. A function $L: V \rightarrow W$ is called linear transformation of V into W if

① $L(u+v) = L(u) + L(v)$ for u and v in V

② $L(cu) = cL(u)$ for u in V and c is a real number

If $V=W$, the linear trans. $L: V \rightarrow V$ is also called linear operator.

Examples and Remarks

1) $L: V \rightarrow W$ is a linear trans $\iff L(au+bv) = aL(u) + bL(v)$
for any vectors $u, v \in V$ and for any scalars a, b .

② Let $L: \mathbb{R}^3 \rightarrow \mathbb{R}^2$ defined by $L\begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} = \begin{pmatrix} a_1 \\ a_2 \end{pmatrix}$

Then L is a linear trans.

③ Let $L: P_1 \rightarrow P_2$ defined by

$$L(p(t)) = t p(t)$$

Then L is a linear trans.

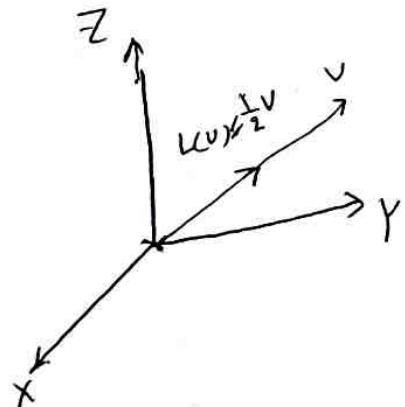
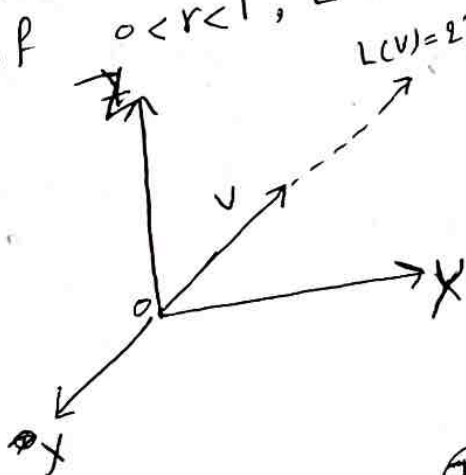
④ Let $L: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ defined by

$$L\begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} = r \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix}, \text{ where } r \in \mathbb{R}.$$

Then L is a linear operator.

If $r > 1$, L is called a dilation

If $0 < r < 1$, L is called a contraction



(5) Let $V = C[a, b]$ be the v.s.p of all real valued functions that are integrable over the interval $[a, b]$ (2)

Let $L: V \rightarrow \mathbb{R}$ defined by

$$L(f) = \int_a^b f(x) dx$$

Then L is a linear trans.

(6) Let $L: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ defined by, A be a fixed 2×3 real matrix.

$$L \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} = A \cdot \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix}$$

Then L is a lin. trans

proof Let $X, Y \in \mathbb{R}^3$, let $a, b \in \mathbb{R}$

$$\begin{aligned} L(aX + bY) &= A(aX + bY) \\ &= A(aX) + A(bY) \\ &= a(A X) + b(A Y) \\ &= a L(X) + b L(Y) \end{aligned}$$

(7) Let $L: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ be defined by

$$L \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} = \begin{pmatrix} 2a_1 + 1 \\ 2a_2 \\ a_3 \end{pmatrix}$$

show that L is not a lin-trans.

(8) Let $T: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ be defined by

$$L(a_1, a_2) = (a_1^2, 2a_2)$$

show that L is not a lin-trans.

ملاحظة: المتجهات في $\mathbb{R}^n$ يمكن ان تكتب على شكل
مصفوفات صفيه $n \times 1$ او مصفوفات عموديه
ماتريك $n \times 1$ او على شكل $(a_1, a_2, \dots, a_n)$

Def A Linear transformation $L: V \rightarrow W$ is called 1-1 if it is 1-1 function (3)

Ex Let $T: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ be defined by

$$L \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} = \begin{pmatrix} a_1 + a_2 \\ a_1 - a_2 \end{pmatrix}$$

Show that L is 1-1

Def Let $L: V \rightarrow W$ be a lin-trans of a v.sp V into a v.sp W . The Kernel of L (denoted by $\text{Ker } L$) is the subset $\{v \in V : L(v) = 0_W\}$.

Note that $\text{Ker } L$ is a subspace of V (check)

Hence $\text{Ker } L \neq \emptyset$.

Ex Let $L: \mathbb{R}^3 \rightarrow \mathbb{R}^2$ s.t. $L \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{pmatrix} a_1 \\ a_2 \end{pmatrix}$.

Find $\text{Ker } L$

$$\begin{aligned} \text{Sol } \text{Ker } L &= \{v \in \mathbb{R}^3 : L(v) = 0_{\mathbb{R}^2}\} \\ &= \left\{ \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} : \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \right\} \\ &= \left\{ \begin{pmatrix} 0 \\ 0 \\ a_3 \end{pmatrix} : a_1 = a_2 = 0 \right\} \\ &= \left\{ \begin{pmatrix} 0 \\ 0 \\ a_3 \end{pmatrix} : a_3 \in \mathbb{R} \right\} \end{aligned}$$

Th Let $L: V \rightarrow W$ be a lin-trans. of a v.sp V into a v.sp W . Then

(a) $\text{Ker } L$ is a subspace of V

(b) L is 1-1 $\iff \text{Ker } L = \{0_V\}$

proof EXC.

EX Let $L: P_2 \rightarrow \mathbb{R}$ be a lin. trans. defined by (4)

$$L(at^2 + bt + c) = \int_0^1 (at^2 + bt + c) dt$$

Find $\text{Ker } L$, find $\dim \text{Ker } L$, is L one to one.

Sol $\text{Ker } L = \{v \in P_2 : L(v) = 0_{\mathbb{R}}\}$

Let $v = at^2 + bt + c \in \text{Ker } L$

$$\begin{aligned} L(v) &= \int_0^1 (at^2 + bt + c) dt \\ &= \left[\frac{at^3}{3} + \frac{bt^2}{2} + ct \right]_0^1 = \frac{a}{3} + \frac{b}{2} + c \end{aligned}$$

$$L(v) = 0 \Rightarrow \frac{a}{3} + \frac{b}{2} + c = 0$$

$$\Rightarrow c = -\frac{a}{3} - \frac{b}{2}$$

$$\Rightarrow v = at^2 + bt + \left(-\frac{a}{3} - \frac{b}{2}\right)$$

To find $\dim \text{Ker } T$?

$$\text{Ker } T = \left\{ at^2 + bt + \left(-\frac{a}{3} - \frac{b}{2}\right) : a, b \in \mathbb{R} \right\}$$

$$= \left\{ a\left(t^2 - \frac{1}{3}\right) + b\left(t - \frac{1}{2}\right) : a, b \in \mathbb{R} \right\}$$

$$S = \left\{ t^2 - \frac{1}{3}, t - \frac{1}{2} \right\} \text{ generates } \text{Ker } T.$$

To show S is lin-indep.

$$\text{Assume } \alpha_1 \left(t^2 - \frac{1}{3}\right) + \alpha_2 \left(t - \frac{1}{2}\right) = 0$$

$$\alpha_1 t^2 + \alpha_2 t - \frac{\alpha_1}{3} - \frac{\alpha_2}{2} = 0$$

$$\Rightarrow \alpha_1 = \alpha_2 = 0, \text{ So } S \text{ is lin-indep.}$$

او نقول S هي lin-indep لان كل من المبررين في S ليس
معكنا الى الآخر

$\therefore S$ is basis for $\text{Ker } L$, hence $\dim \text{Ker} = 2$

Now L is not 1-1 since $\text{Ker } L \neq \{0\}$.

Def if $L: V \rightarrow W$ be a lin trans of a v.sp V into a v.sp W , then the range of L (or image of V under L) denoted by $\text{rang } L$, is defined by

$$\text{rang } L = \{w \in W; \exists v \in V \text{ s.t. } L(v) = w\}.$$

Note that L is onto if $\text{rang } L = W$.

Theorem if $L: V \rightarrow W$ be a linear trans. of v.sp V into a v.sp W , then $\text{rang } L$ is a subspace of W .

Proof Let $w_1, w_2 \in \text{rang } L$. Then $w_1 = L(v_1), w_2 = L(v_2)$ for some $v_1, v_2 \in V$

$$\text{Hence } w_1 + w_2 = L(v_1) + L(v_2) = L(v_1 + v_2)$$

$$\therefore w_1 + w_2 \in \text{rang } L$$

$$\text{Also } aw = aL(v) \quad \text{For any Real no. } a \\ = L(av)$$

$$\therefore aw \in \text{rang } L.$$

EX Let $L: \mathbb{R}^3 \rightarrow \mathbb{R}^2$ defined by $L\left[\begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix}\right] = \begin{pmatrix} a_1 \\ a_2 \end{pmatrix}$

Is L onto? Find $\dim \text{Range } L$.

Sol Let $\begin{pmatrix} a_1 \\ a_2 \end{pmatrix} \in \mathbb{R}^2$. It clear that for $\begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} \in \mathbb{R}^3$ (where a_3 any number in $\mathbb{R}$), $L\left(\begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix}\right) = \begin{pmatrix} a_1 \\ a_2 \end{pmatrix}$

To find $\dim \text{range } L$?

Since L is onto, $\text{range } L = \mathbb{R}^2 \therefore \dim \text{range} = 2$

EX Let $L: P_2 \rightarrow \mathbb{R}$ defined by $L(at^2 + bt + c) = \int_0^1 (at^2 + bt + c) dt$

Is L - onto. Find $\dim \text{range } L$.

Sol Let $r \in \mathbb{R}$. we can find v s.t. $L(v) = r$?

$$v = at^2 + bt + c, \text{ so } L(v) = \frac{at^3}{3} + \frac{bt^2}{2} + ct$$

$$\text{Let } a=0, b=0, c=r. \text{ Hence } L(r) = r$$

$\therefore L$ is onto, so $\text{range } L = \mathbb{R}$ and $\dim \text{range } L = 1$

(6)

EX Let $L: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ be defined by

$$L \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{pmatrix} 1 & 0 & 1 \\ 1 & 1 & 2 \\ 2 & 1 & 3 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix}$$

a) is L onto?

b) Find a basis for range L .

c) Find $\ker L$

d) is L 1-1?

Sol[@] Let $w = \begin{pmatrix} a \\ b \\ c \end{pmatrix} \in \mathbb{R}^3$, where $a, b, c \in \mathbb{R}$.

To find v s.t. $L(v) = w$, so we seek
a solution of the lin-sys $AV = w$

$$\text{i.e. } \begin{pmatrix} 1 & 0 & 1 \\ 1 & 1 & 2 \\ 2 & 1 & 3 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} = \begin{pmatrix} a \\ b \\ c \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} 1 & 0 & 1 & a \\ 1 & 1 & 2 & b \\ 2 & 1 & 3 & c \end{pmatrix}$$

By transform this mat to r.r.e.f, we get

$$\begin{pmatrix} 1 & 0 & 1 & a \\ 0 & 1 & 1 & b-a \\ 0 & 0 & 0 & c-b-a \end{pmatrix}$$

The solution exists only when $c-b-a=0$

$\therefore L$ is not onto.

$$\begin{aligned} \textcircled{b} \text{ range } L &= \left\{ L(v) : v \in \mathbb{R}^3 \right\} \\ &= \left\{ \begin{pmatrix} 1 & 0 & 1 \\ 1 & 1 & 2 \\ 2 & 1 & 3 \end{pmatrix} \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} : \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} \in \mathbb{R}^3 \right\} \\ &= \left\{ \begin{pmatrix} a_1 + a_3 \\ a_1 + a_2 + 2a_3 \\ 2a_1 + a_2 + 3a_3 \end{pmatrix} : \text{ " " " } \right\} \end{aligned}$$

Now
$$\begin{pmatrix} a_1 + a_3 \\ a_1 + a_2 + 2a_3 \\ 2a_1 + a_2 + 3a_3 \end{pmatrix} = a_1 \begin{pmatrix} 1 \\ 1 \\ 2 \end{pmatrix} + a_2 \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} + a_3 \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} \quad (7)$$

$\therefore S = \left\{ \begin{pmatrix} 1 \\ 1 \\ 2 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} \right\}$ spans range L

Notice that $\begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 2 \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$

$\therefore S' = \left\{ \begin{pmatrix} 1 \\ 1 \\ 2 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} \right\}$ spans range L

Also S' is Lin - indep, since any vector is not multiple of the other.

$\therefore S'$ is a basis of range L

$\therefore \dim \text{range } L = 2$

© $\text{Ker } L = \left\{ \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} : L \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \right\}$

$= \left\{ \begin{pmatrix} a_1 + a_3 \\ a_1 + a_2 + 2a_3 \\ 2a_1 + a_2 + 3a_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \right\}$

$\therefore \begin{cases} a_1 + a_3 = 0 \\ a_1 + a_2 + 2a_3 = 0 \\ 2a_1 + a_2 + 3a_3 = 0 \end{cases} \Rightarrow \begin{cases} a_1 = -a_3 \\ a_2 = -a_3 \end{cases}$

$\therefore \text{Ker } L = \left\{ \begin{pmatrix} -a \\ -a \\ a \end{pmatrix} : a \in \mathbb{R} \right\}$

$= \left\{ a \begin{pmatrix} -1 \\ -1 \\ 1 \end{pmatrix} : a \in \mathbb{R} \right\}$

So $\left\{ \begin{pmatrix} -1 \\ -1 \\ 1 \end{pmatrix} \right\}$ is a basis for $\text{Ker } L$

$\therefore \dim \text{Ker } L = 1$

Thus L is not 1-1

Theorem Let $L: V \rightarrow W$ be a lin. trans of n -dim. V.s.p ⑧
 V into V.s.p W . Then

$$\dim \text{Ker } L + \dim \text{range } L = \dim V$$

معرفة المبرهنه كما بدون برهان

Example Let $L: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ be a lin-trans defined by

$$L \left[\begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} \right] = \begin{pmatrix} a_1 + a_3 \\ a_1 + a_2 \\ a_2 - a_3 \end{pmatrix}$$

verify the previous th.

$$\begin{aligned} \text{Sol } \text{Ker } L &= \left\{ \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} : L \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \right\} \\ &= \left\{ \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} : \begin{pmatrix} a_1 + a_3 \\ a_1 + a_2 \\ a_2 - a_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \right\} \end{aligned}$$

$$\text{But } \begin{cases} a_1 + a_3 = 0 \\ a_1 + a_2 = 0 \\ a_2 - a_3 = 0 \end{cases} \Rightarrow \begin{cases} a_1 = -a_3 \\ a_2 = a_3 \end{cases}$$

$$\therefore \text{Ker } L = \left\{ \begin{pmatrix} -a \\ a \\ a \end{pmatrix} : a \in \mathbb{R} \right\} = \left\{ a \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix} : a \in \mathbb{R} \right\}$$

$$\therefore \dim \text{Ker } L = 1$$

Now, any vector in Range L is of the form $\begin{pmatrix} a_1 + a_3 \\ a_1 + a_2 \\ a_2 - a_3 \end{pmatrix}$

$$\Rightarrow a_1 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + a_2 \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} + a_3 \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}$$

$\therefore S = \left\{ \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} \right\}$ generate Range L

But $\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} + \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$, so $\left\{ \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} \right\}$ basis for range L

$$\therefore \dim \text{range } L = 2$$

$$\textcircled{47} \quad \dim \mathbb{R}^3 = 3 = \dim \text{Ker } L + \dim \text{rang } L = 1 + 2$$

①

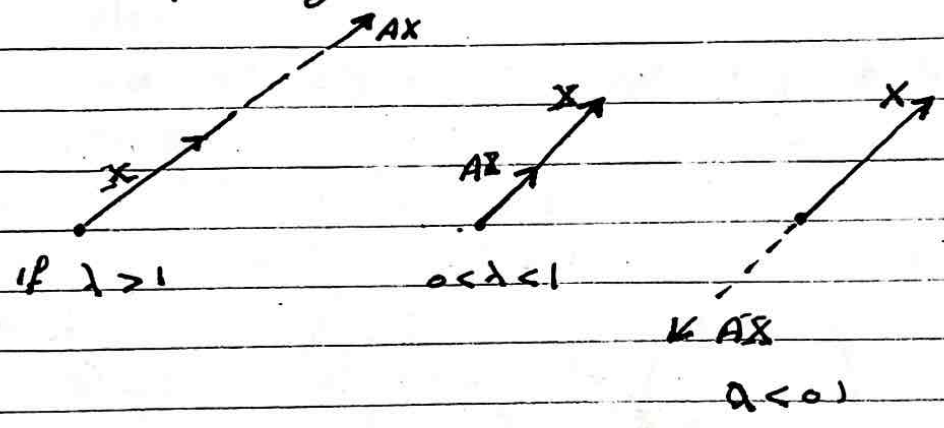
Eigenvalues and Eigen vectors

Definition Let A be an $n \times n$ matrix. A scalar λ is called an eigenvalue of A if there exists a nonzero vector x in $\mathbb{R}^n$ such that

$$Ax = \lambda x$$

The vector x is called an eigenvector corresponding to λ .

geometrically, the vector Ax is the same direction as x depending on λ .



Computation of eigenvectors and Eigenvalues.

Let A be $n \times n$ matrix with eigenvalue λ and corresponding eigen vector x . Thus $Ax = \lambda x$. Thus this equation can be written as

$$Ax - \lambda x = 0$$

$$(A - \lambda I)x = 0$$

This matrix equation is a homogenous ^{linear} system. Note that this system has a nonzero solution

$$\text{if } |A - \lambda I| = 0$$

Hence, solving the equation $|A - \lambda I_n| = 0$ for λ leads to all eigenvalues of A .

On expanding $|A - \lambda I| = 0$, we get a poly. in λ . This polynomial is called the characteristic poly. of A . The equation $|A - \lambda I_n| = 0$ is called the characteristic equation of A .

The eigenvalues are then substituted back in the eq. $(A - \lambda I_n)X = 0$ to find the corresponding eigenvectors.

Examples

- ① Find all eigenvalues and eigenvectors of the matrix

$$A = \begin{pmatrix} -4 & -6 \\ 3 & 5 \end{pmatrix}$$

Sol.

$$\begin{aligned} A - \lambda I_2 &= \begin{pmatrix} -4 & -6 \\ 3 & 5 \end{pmatrix} - \begin{pmatrix} \lambda & 0 \\ 0 & \lambda \end{pmatrix} \\ &= \begin{pmatrix} -4-\lambda & -6 \\ 3 & 5-\lambda \end{pmatrix} \end{aligned}$$

$$\begin{aligned} \text{The ch. poly. } |A - \lambda I| &= (-4-\lambda)(5-\lambda) - (-6)3 \\ &= \lambda^2 - \lambda - 2 \end{aligned}$$

Now, to solve the ch. equation $\lambda^2 - \lambda - 2 = 0$

$$\therefore (\lambda - 2)(\lambda + 1) = 0$$

$$\Rightarrow \lambda = 2 \quad \text{or} \quad \lambda = -1 \quad (\text{the eigenvalues of } A)$$

The corresponding eigenvectors are found by using these values of λ in the equation

$$(A - \lambda I_2)X = 0$$

So, if $\lambda = 2$, we solve the eq. $(A - 2I_2)X = 0$

$$\text{Hence } \left[\begin{pmatrix} -4 & -6 \\ 3 & 5 \end{pmatrix} - \begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix} \right] \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\therefore \begin{pmatrix} -6 & -6 \\ 3 & 3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\Rightarrow -6x_1 - 6x_2 = 0$$

$$3x_1 + 3x_2 = 0$$

Hence $x_1 = -x_2$, so the solution of this system eq. are $x_1 = -r$ ($x_2 = r$) where r is a scalar

Thus the eigen vectors of A corresponding to $\lambda = 2$ are nonzero vectors of the form

$$r \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

when $\lambda = -1$, we solve the eq. $(A + I_2)X = 0$

$$\text{i.e. } \left[\begin{pmatrix} -4 & -6 \\ 3 & 5 \end{pmatrix} + \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \right] \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} -3 & -6 \\ 3 & 6 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\therefore -3x_1 - 6x_2 = 0$$

$$3x_1 + 6x_2 = 0$$

Thus $x_1 = -2x_2$, so the solutions are $x_1 = -2s$ and $x_2 = s$, where s is a scalar.

Hence the eigenvectors of A corresponding to $\lambda = -1$ are non-zero vectors of the form

$$s \begin{pmatrix} -2 \\ 1 \end{pmatrix}$$

Note observe that the set of eigenvectors of $\lambda = 2$ together with zero vector, i.e.

$S = \left\{ r \begin{pmatrix} -1 \\ 1 \end{pmatrix} : r \in \mathbb{R} \right\}$ is a subspace of $\mathbb{R}^2$ with dimension 1.

Also the set of eigenvectors ^{corresponding to} $\lambda = -1$ with the zero vector, i.e.

$S = \left\{ s \begin{pmatrix} -2 \\ 1 \end{pmatrix} : s \in \mathbb{R} \right\}$ is a subspace of $\mathbb{R}^2$ with $\dim(S) = 1$.

Theorem Let A be an $n \times n$ matrix and λ an eigenvalue of A . The set of all eigenvectors corresponding to λ , together with zero vector, is a subspace of $\mathbb{R}^n$. (This space is called the eigenspace of λ).

Proof. Let x_1, x_2 be two vectors corresponding to λ , so $Ax_1 = \lambda x_1$, $Ax_2 = \lambda x_2$

let c, d be any scalars.

T.p $cx_1 + dx_2$ is a vector in the eigen sp. of λ

$$\begin{aligned} A(cx_1 + dx_2) &= Acx_1 + Adx_2 \\ &= cAX_1 + dAX_2 \\ &= c(\lambda x_1) + d(\lambda x_2) \\ &= \lambda(cx_1) + \lambda(dx_2) \\ &= \lambda(cx_1 + dx_2). \end{aligned}$$

Thus $cx_1 + dx_2$ is a vector in the eigenspace of λ .
So eigenspace of λ is a subspace of $\mathbb{R}^n$.

Example Find the eigenvalues and eigenvectors of the matrix

$$A = \begin{pmatrix} 5 & 4 & 2 \\ 4 & 5 & 2 \\ 2 & 2 & 2 \end{pmatrix}$$

Solution $A - \lambda I_3 = \begin{pmatrix} 5-\lambda & 4 & 2 \\ 4 & 5-\lambda & 2 \\ 2 & 2 & 2-\lambda \end{pmatrix}$

The ch. poly.

$$|A - \lambda I| = \begin{vmatrix} 5-\lambda & 4 & 2 \\ 4 & 5-\lambda & 2 \\ 2 & 2 & 2-\lambda \end{vmatrix} \xrightarrow{-R_2+R_1} \begin{vmatrix} 1-\lambda & -1+\lambda & 0 \\ 4 & 5-\lambda & 2 \\ 2 & 2 & 2-\lambda \end{vmatrix}$$

$$\xrightarrow{C_1+C_2} \begin{vmatrix} 1-\lambda & 0 & 0 \\ 4 & 9-\lambda & 2 \\ 2 & 4 & 2-\lambda \end{vmatrix}$$

$$= (1-\lambda)[(9-\lambda)(2-\lambda) - 8] = (1-\lambda)(\lambda^2 - 11\lambda + 10)$$

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$$= (1-\lambda)(\lambda-10)(\lambda-1) = -(\lambda-10)(\lambda-1)^2$$

To solve the ch. eq. of A :

$$-(\lambda-10)(\lambda-1)^2 = 0$$

$$\Rightarrow \lambda = 10 \text{ or } \lambda = 1$$

$\therefore$ eigenvalues of A are 10, 1.

To find eigenvectors corresponding to $\lambda = 10$ we solve the eq: $(A - 10I_3)X = 0$

$$\therefore \begin{pmatrix} -5 & 4 & 2 \\ 4 & -5 & 2 \\ 2 & 2 & -8 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$-5x_1 + 4x_2 + 2x_3 = 0$$

$$4x_1 - 5x_2 + 2x_3 = 0$$

$$2x_1 + 2x_2 - 8x_3 = 0$$

Hence $x_1 = 2r$, $x_2 = 2r$ and $x_3 = r$, where r is any scalar.

$\therefore$ Thus eigenvectors of $\lambda = 10$; $r \begin{pmatrix} 2 \\ 2 \\ 1 \end{pmatrix}$, $r \in \mathbb{R} - \{0\}$ & eigen space of $\lambda = 10$ is $\{r \begin{pmatrix} 2 \\ 2 \\ 1 \end{pmatrix} : r \in \mathbb{R}\}$ and it is

One dimensional subspace of $\mathbb{R}^3$.

If $\lambda = 1$, then $(A - I)X = 0$, lead to.

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

$\Rightarrow x_2 = s, x_3 = 2t, x_1 = -s - t$ where s, t are scalar.

$\therefore$ Thus eigen space of $\lambda = 1$ is the space

$$\left\{ \begin{pmatrix} -s-t \\ s \\ 2t \end{pmatrix} : s, t \in \mathbb{R} \right\} \text{ and its dim. is } 2.$$

since $\left\{ \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} -1 \\ 0 \\ 2 \end{pmatrix} \right\}$ is a basis for this subsp.

Exercises