

Thm 5.5: A is diagonalizable iff A has n linearly independent eigenvectors. In particular, if $A = PDP^{-1}$ then the columns in P are n linearly independent eigenvectors of A and the entries in the diagonal of D are the corresponding eigenvalues of A .

(\Rightarrow) Suppose A is diagonalizable where $A = PDP^{-1}$.

- ▶ We need to show A has n linearly independent eigenvectors.
- ▶ Let $P = [\mathbf{v}_1, \dots, \mathbf{v}_n]$ and call the diagonal entries of D be $\lambda_1, \dots, \lambda_n$.
- ▶ We will show λ_i is an eigenvalue with corresponding eigenvector \mathbf{v}_i .
- ▶ Then

$$AP = PD$$

$$A[\mathbf{v}_1, \dots, \mathbf{v}_n] = [\mathbf{v}_1, \dots, \mathbf{v}_n]D$$

$$[A\mathbf{v}_1 \ \dots \ A\mathbf{v}_n] = [\lambda_1\mathbf{v}_1 \ \dots \ \lambda_n\mathbf{v}_n]$$

- ▶ Thus the columns in P are eigenvectors and the entries in D are eigenvalues of A .
- ▶ Since P is invertible, its columns form a linearly independent set.
- ▶ Therefore, A has n linearly independent eigenvectors.

(\Leftarrow) Suppose A has n linearly independent eigenvectors $\mathbf{v}_1, \dots, \mathbf{v}_n$.

- ▶ We need to show that A is diagonalizable.
- ▶ Form the matrix $P = [\mathbf{v}_1, \dots, \mathbf{v}_n]$ and place the corresponding eigenvalues $\lambda_1, \dots, \lambda_n$ on the diagonal of a matrix D .
- ▶ Then

$$\begin{aligned}AP &= A[\mathbf{v}_1, \dots, \mathbf{v}_n] \\ &= [A\mathbf{v}_1 \ \dots \ A\mathbf{v}_n] \\ &= [\lambda_1\mathbf{v}_1 \ \dots \ \lambda_n\mathbf{v}_n] \\ &= [\mathbf{v}_1, \dots, \mathbf{v}_n]D \\ &= PD\end{aligned}$$

- ▶ Since the columns of P are linearly independent, P is invertible.
- ▶ Thus $A = PDP^{-1}$ and A is diagonalizable. \square

Recap

Theorem 5.5: A is diagonalizable iff A has n linearly independent eigenvectors. In particular, if $A = PDP^{-1}$ then the columns in P are n linearly independent eigenvectors of A and the entries in the diagonal of D are the corresponding eigenvalues of A .

Theorem 5.6: If A is $n \times n$ with n distinct eigenvalues, then A is diagonalizable.

Note: A may be diagonalizable with less than n distinct eigenvalues if its repeated eigenvalues have enough linearly independent eigenvectors.

Classify the origin as a sink (attractor), source (repeller), or saddle for the dynamical system $\mathbf{x}_{k+1} = A\mathbf{x}_k$.

Explain your answer using a plot from Mathematica and the eigenvalues and eigenvectors of A .

1. $A = \frac{1}{96} \begin{bmatrix} 47 & 3 \\ 5 & 33 \end{bmatrix}$

4. $A = \begin{bmatrix} 1 & -18 \\ -3 & 4 \end{bmatrix}$

2. $A = \frac{1}{15} \begin{bmatrix} 3 & 6 \\ -14 & 47 \end{bmatrix}$

5. $A = \begin{bmatrix} 3 & -1 \\ 1 & 1 \end{bmatrix}$

3. $A = \frac{1}{32} \begin{bmatrix} 89 & -21 \\ -35 & -9 \end{bmatrix}$

6. $A = \begin{bmatrix} 1 & 2 \\ -3 & 4 \end{bmatrix}$