

Let  $A = \begin{bmatrix} 1 & 2 \\ 3 & 2 \end{bmatrix}$ . Then  $\vec{x} = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$  is an eigenvector of  $A$

- (a) True, and I can explain why
- (b) True, but I am unsure why
- (c) False, and I can explain why
- (d) False, but I am unsure why
- (e) Errr. . .

Let  $A = \begin{bmatrix} 1 & 2 \\ 3 & 2 \end{bmatrix}$ . Then  $\lambda = 3$  is an eigenvalue of  $A$

- (a) True, and I can explain why
- (b) True, but I am unsure why
- (c) False, and I can explain why
- (d) False, but I am unsure why
- (e) Errr. . .

$$\text{Let } B = \begin{bmatrix} 75/100 & 15/100 & 5/100 \\ 15/100 & 80/100 & 10/100 \\ 10/100 & 5/100 & 85/100 \end{bmatrix}$$

1. For  $B$ , find
  - (a) The characteristic polynomial
  - (b) The eigenvalues
  - (c) The corresponding eigenvectors

2. Repeat for  $\text{ref}(B)$

**Theorem 5.2:** If  $\vec{v}_1, \dots, \vec{v}_r$  are eigenvectors of  $A$  corresponding to distinct eigenvalues  $\lambda_1, \dots, \lambda_r$ , then the set  $\{\vec{v}_1, \dots, \vec{v}_r\}$  is linearly independent.

**Proof:** Suppose  $\{\vec{v}_1, \dots, \vec{v}_r\}$  is a linearly dependent set.

We will show that we get a contradiction.

- Since the vectors are non-zero, we know that at least one must be a linear combination of the others.
- Let  $p + 1$  be the lowest index of a dependent vector so that  $\{\vec{v}_1, \dots, \vec{v}_p\}$  is linearly independent and

$$c_1\vec{v}_1 + c_2\vec{v}_2 + \dots + c_p\vec{v}_p = \vec{v}_{p+1} \quad (*)$$

- Multiply both sides by  $\lambda_{p+1}$  (we'll see why in a minute)

$$c_1\lambda_{p+1}\vec{v}_1 + c_2\lambda_{p+1}\vec{v}_2 + \dots + c_p\lambda_{p+1}\vec{v}_p = \lambda_{p+1}\vec{v}_{p+1} \quad (**)$$

**Theorem 5.2:** If  $\vec{v}_1, \dots, \vec{v}_r$  are eigenvectors of  $A$  corresponding to distinct eigenvalues  $\lambda_1, \dots, \lambda_r$ , then the set  $\{\vec{v}_1, \dots, \vec{v}_r\}$  is linearly independent.

$$c_1\vec{v}_1 + c_2\vec{v}_2 + \dots + c_p\vec{v}_p = \vec{v}_{p+1} \quad (*)$$

$$c_1\lambda_{p+1}\vec{v}_1 + c_2\lambda_{p+1}\vec{v}_2 + \dots + c_p\lambda_{p+1}\vec{v}_p = \lambda_{p+1}\vec{v}_{p+1} \quad (**)$$

- Multiply both sides of (\*) by  $A$

$$c_1A\vec{v}_1 + c_2A\vec{v}_2 + \dots + c_pA\vec{v}_p = A\vec{v}_{p+1}$$

$$c_1\lambda_1\vec{v}_1 + c_2\lambda_2\vec{v}_2 + \dots + c_p\lambda_p\vec{v}_p = \lambda_{p+1}\vec{v}_{p+1} \quad (***)$$

- Subtract (\*\*) from (\*\*\*)

$$c_1(\lambda_1 - \lambda_{p+1})\vec{v}_1 + c_2(\lambda_2 - \lambda_{p+1})\vec{v}_2 + \dots + c_p(\lambda_p - \lambda_{p+1})\vec{v}_p = \vec{0}$$

**Theorem 5.2:** If  $\vec{v}_1, \dots, \vec{v}_r$  are eigenvectors of  $A$  corresponding to distinct eigenvalues  $\lambda_1, \dots, \lambda_r$ , then the set  $\{\vec{v}_1, \dots, \vec{v}_r\}$  is linearly independent.

$$c_1(\lambda_1 - \lambda_{p+1})\vec{v}_1 + c_2(\lambda_2 - \lambda_{p+1})\vec{v}_2 + \dots + c_p(\lambda_p - \lambda_{p+1})\vec{v}_p = \vec{0}$$

- But  $\lambda_i - \lambda_{p+1} \neq 0$  since the eigenvalues are distinct and  $\{\vec{v}_1, \dots, \vec{v}_p\}$  is a linearly independent set, giving that

$$c_1 = c_2 = \dots = c_p = 0$$

- Since

$$c_1\vec{v}_1 + c_2\vec{v}_2 + \dots + c_p\vec{v}_p = \vec{v}_{p+1} \quad (*)$$

this contradicts that  $\vec{v}_{p+1}$  is non-zero.

Therefore,  $\{\vec{v}_1, \dots, \vec{v}_r\}$  are linearly independent.  $\square$