

Math 390 Friday January 29

FCLA PEE +/-

Theorem EDELI

$S = \{ \underline{x}_1, \underline{x}_2, \dots, \underline{x}_p \}$ eigenvectors of A for distinct eigenvalues.

$\Rightarrow S$ is linearly independent

Theorem MNEM A $n \times n$ matrix, A has no more than n distinct eigenvalues.

Theorem SMZE A singular \Leftrightarrow A has a zero eigenvalue
A nonsingular \Leftrightarrow A has no zero eigenvalues

Proof 0 eigenvalue $\Leftrightarrow A - 0I_n$ singular
(λ eigenvalue $\Leftrightarrow A - \lambda I_n$ singular)

Theorem EOMP λ eigenvalue of $A \Rightarrow \lambda^k$ eigenvalue of A^k

Proof \underline{x} eigenvector of A for λ . Then

$$A^k \underline{x} = A^{k-1} A \underline{x} = A^{k-1} (\lambda \underline{x})$$

$$= \lambda (A^{k-1} \underline{x}) = \lambda (A^{k-2} A \underline{x}) = \lambda A^{k-2} (\lambda \underline{x})$$

$$= \lambda \lambda A^{k-2} \underline{x} = \lambda^2 A^{k-2} \underline{x}$$

$$\vdots$$
$$= \lambda^2 A^{k-2} \underline{x} = \dots = \lambda^k \underline{x}$$

\underline{x} is an eigenvector of A^k for (with eigenvalue λ^k).

Theorem EPM λ eigenvalue of $A \Rightarrow p(\lambda)$ eigenvalue of $p(A)$

$p(x)$ polynomial

Hermitian matrices

$$A^* = \bar{A}^t = A \quad \text{"symmetric"}$$

Theorem A Hermitian, λ eigenvalue $\Rightarrow \lambda \in \mathbb{R}$

Theorem $\underline{x}, \underline{y}$ eigenvectors of Hermitian matrix A
for different eigenvalues $\Rightarrow \underline{x} \perp \underline{y}$ orthogonal