

Complete Solutions to Exercises 7.1

MATLAB: To find the eigenvalues of a matrix \mathbf{A} the command is `eig(A)`. To find eigenvalues and eigenvectors enter the command `[V, d]=eig(A)` this shows the eigenvectors down the columns of V and the eigenvalues along the diagonal entries of d .

1. We substitute the given matrix, \mathbf{A} , into $\det(\mathbf{A} - \lambda \mathbf{I}) = 0$:

(a) We have

$$\det \begin{pmatrix} 7-\lambda & 3 \\ 0 & -4-\lambda \end{pmatrix} = [(7-\lambda)(-4-\lambda)-0] \\ = -(7-\lambda)(4+\lambda) = 0$$

Thus the eigenvalues are $\lambda = -4, 7$.

Let $\mathbf{u} = \begin{pmatrix} x \\ y \end{pmatrix}$ be the eigenvector for $\lambda = 7$. We have

$$\begin{pmatrix} 7-7 & 3 \\ 0 & -4-7 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} 0 & 3 \\ 0 & -11 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

Multiplying out the matrices gives

$$3y = 0 \\ -11y = 0$$

Thus $y=0$ and x is any real number apart from zero. A particular value of x can be 1. So a particular eigenvector for $\lambda = 7$ is $\mathbf{u} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$.

Similarly let \mathbf{v} be an eigenvector for $\lambda = -4$:

$$\begin{pmatrix} 7-(-4) & 3 \\ 0 & -4-(-4) \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} 11 & 3 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

Multiplying out the first row yields

$$11x + 3y = 0 \\ x = -\frac{3}{11}y$$

If $y = 1$ then $x = -3/11$, thus $\mathbf{v} = \begin{pmatrix} -3/11 \\ 1 \end{pmatrix}$ or using smallest positive integers gives $\begin{pmatrix} -3 \\ 11 \end{pmatrix}$.

(b)

$$\det \begin{pmatrix} 5-\lambda & -2 \\ 4 & -1-\lambda \end{pmatrix} = (5-\lambda)(-1-\lambda) + 8 \\ = -(5-\lambda)(1+\lambda) + 8 = -[5 + 4\lambda - \lambda^2] + 8 = \lambda^2 - 4\lambda - 5 + 8$$

Putting this quadratic to zero and solving

$$\lambda^2 - 4\lambda - 5 + 8 = \lambda^2 - 4\lambda + 3 = 0$$

$$(\lambda - 3)(\lambda - 1) = 0 \text{ gives } \lambda_1 = 1, \lambda_2 = 3$$

Let $\mathbf{u} = \begin{pmatrix} x \\ y \end{pmatrix}$ be the eigenvector for $\lambda = 1$:

$$\begin{pmatrix} 5-1 & -2 \\ 4 & -1-1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} 4 & -2 \\ 4 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

Multiplying out the matrix

$$4x - 2y = 0$$

$$4x - 2y = 0$$

Solving these gives $x = 1, y = 2$. Thus $\mathbf{u} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$ is an eigenvector for $\lambda = 1$.

Let $\mathbf{v} = \begin{pmatrix} x \\ y \end{pmatrix}$ be the eigenvector for $\lambda = 3$:

$$\begin{pmatrix} 5-3 & -2 \\ 4 & -1-3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} 2 & -2 \\ 4 & -4 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

Multiplying gives

$$2x - 2y = 0$$

$$4x - 4y = 0$$

Solving these gives $x = y = 1$. An eigenvector corresponding to $\lambda = 3$ is $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$.

(c) Substituting the given matrix into $\det(\mathbf{A} - \lambda \mathbf{I})$ yields

$$\begin{aligned} \det \begin{pmatrix} -1-\lambda & 4 \\ 2 & 1-\lambda \end{pmatrix} &= (-1-\lambda)(1-\lambda) - (2 \times 4) \\ &= -(1+\lambda)(1-\lambda) - 8 \\ &= -(1-\lambda^2) - 8 = -1 + \lambda^2 - 8 = \lambda^2 - 9 \end{aligned}$$

Solving the equation $\lambda^2 - 9 = 0$ gives

$$\lambda^2 = 9$$

$$\lambda = \sqrt{9} = -3, 3$$

Let $\mathbf{u} = \begin{pmatrix} x \\ y \end{pmatrix}$ be the eigenvector for $\lambda = -3$.

$$\begin{pmatrix} -1-(-3) & 4 \\ 2 & 1-(-3) \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} 2 & 4 \\ 2 & 4 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

Solving gives $x = -2$, $y = 1$. An eigenvector is $\begin{pmatrix} -2 \\ 1 \end{pmatrix}$ corresponding to $\lambda = -3$.

Let $\mathbf{v} = \begin{pmatrix} x \\ y \end{pmatrix}$ be an eigenvector for $\lambda = 3$:

$$\begin{pmatrix} -1-3 & 4 \\ 2 & 1-3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} -4 & 4 \\ 2 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

Hence $x = y = 1$. The eigenvector $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$ corresponds to $\lambda = 3$.

2. Let $\mathbf{w} = \begin{pmatrix} x \\ y \\ z \end{pmatrix}$ be the eigenvector for the eigenvalue $\lambda = -5$ of the matrix in **EXAMPLE 5**.

Substituting this, $\lambda = -5$, into $(\mathbf{A} - \lambda\mathbf{I})\mathbf{w} = \mathbf{0}$ gives

$$\begin{pmatrix} 1-(-5) & 0 & 4 \\ 0 & 4-(-5) & 0 \\ 3 & 5 & -3-(-5) \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} 6 & 0 & 4 \\ 0 & 9 & 0 \\ 3 & 5 & 2 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

Multiplying the matrices

$$6x + 4z = 0 \quad (\dagger)$$

$$9y = 0 \quad (\dagger\dagger)$$

$$3x + 5y + 2z = 0 \quad (\dagger\dagger\dagger)$$

From $(\dagger\dagger)$ we have $y = 0$. Substituting this into $(\dagger\dagger\dagger)$

$$3x + 2z = 0$$

$$3x = -2z$$

$$x = -\frac{2}{3}z$$

Let $z = a$ where $a \neq 0$, thus the general eigenvector is $a \begin{pmatrix} -2/3 \\ 0 \\ 1 \end{pmatrix}$.

Let \mathbf{v} be the eigenvector for $\lambda = 4$:

$$\begin{pmatrix} 1-4 & 0 & 4 \\ 0 & 4-4 & 0 \\ 3 & 5 & -3-4 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} -3 & 0 & 4 \\ 0 & 0 & 0 \\ 3 & 5 & -7 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

The general eigenvector is

$$\mathbf{v} = s \begin{pmatrix} 20 \\ 9 \\ 15 \end{pmatrix} \text{ where } s \text{ is not zero}$$

3. The eigenvalues are determined by

$$\det(\mathbf{A} - \lambda \mathbf{I}) = 0$$

Substituting the given $\mathbf{A} = \begin{pmatrix} 3 & 1 \\ 1 & 3 \end{pmatrix}$ and subtracting λ along the leading diagonal gives

$$\begin{aligned} \det(\mathbf{A} - \lambda \mathbf{I}) &= \det \begin{pmatrix} 3-\lambda & 1 \\ 1 & 3-\lambda \end{pmatrix} \\ &= (3-\lambda)(3-\lambda) - 1 \\ &= 9 - 6\lambda + \lambda^2 - 1 \\ &= \lambda^2 - 6\lambda + 8 \end{aligned}$$

Factorizing and equating the last line to zero:

$$\lambda^2 - 6\lambda + 8 = (\lambda - 2)(\lambda - 4) = 0$$

$$\lambda_1 = 2, \quad \lambda_2 = 4$$

Next we find the eigenvectors belonging to $\lambda_1 = 2$. Using $(\mathbf{A} - \lambda \mathbf{I})\mathbf{u} = \mathbf{0}$ with $\lambda = \lambda_1 = 2$,

$\mathbf{u} = \begin{pmatrix} x \\ y \end{pmatrix}$ and $\mathbf{0} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$ gives

$$\begin{aligned} (\mathbf{A} - 2\mathbf{I})\mathbf{u} &= \begin{pmatrix} 3-2 & 1 \\ 1 & 3-2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} && \left[\begin{array}{l} \text{Taking Away 2 along the} \\ \text{Leading Diagonal} \end{array} \right] \\ &= \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \end{aligned}$$

Expanding out yields $x + y = 0 \Rightarrow x = -y$. Let $y = s$ where $s \neq 0$ then $x = -s$ and

$\mathbf{u} = \begin{pmatrix} -s \\ s \end{pmatrix} = s \begin{pmatrix} -1 \\ 1 \end{pmatrix}$. Thus the eigenvector for $\lambda_1 = 2$ is $\mathbf{u} = s \begin{pmatrix} -1 \\ 1 \end{pmatrix}$.

Next we find the eigenvectors belonging to $\lambda_2 = 4$. Using $(\mathbf{A} - \lambda \mathbf{I})\mathbf{v} = \mathbf{0}$ with $\lambda = \lambda_2 = 4$,

$\mathbf{v} = \begin{pmatrix} x \\ y \end{pmatrix}$ and $\mathbf{0} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$ gives

$$\lambda^2 - \lambda - 6 = (\lambda + 2)(\lambda - 3) = 0$$

$$\lambda_1 = -2, \quad \lambda_2 = 3$$

Next we find the eigenvectors belonging to $\lambda_1 = -2$. Using $(\mathbf{A} - \lambda\mathbf{I})\mathbf{u} = \mathbf{0}$ with

$$\lambda = \lambda_1 = -2, \quad \mathbf{u} = \begin{pmatrix} x \\ y \end{pmatrix} \text{ and } \mathbf{0} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \text{ gives}$$

$$\begin{aligned} (\mathbf{A} + 2\mathbf{I})\mathbf{u} &= \begin{pmatrix} 5+2 & -2 \\ 7 & -4+2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} \\ &= \begin{pmatrix} 7 & -2 \\ 7 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \end{aligned}$$

Expanding out yields

$$7x - 2y = 0 \Rightarrow 7x = 2y$$

Let $y = 7s$ where $s \neq 0$ then $x = 2s$ and we have

$$\mathbf{u} = \begin{pmatrix} 2s \\ 7s \end{pmatrix} = s \begin{pmatrix} 2 \\ 7 \end{pmatrix}$$

Thus the eigenvector for $\lambda_1 = -2$ is $\mathbf{u} = s \begin{pmatrix} 2 \\ 7 \end{pmatrix}$ where the simplest eigenvector is $\begin{pmatrix} 2 \\ 7 \end{pmatrix}$. Next

we find the eigenvectors belonging to $\lambda_2 = 3$. Using $(\mathbf{A} - \lambda\mathbf{I})\mathbf{v} = \mathbf{0}$ with $\lambda = \lambda_2 = 3$,

$$\mathbf{v} = \begin{pmatrix} x \\ y \end{pmatrix} \text{ and } \mathbf{0} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \text{ gives}$$

$$\begin{aligned} (\mathbf{A} - 3\mathbf{I})\mathbf{v} &= \begin{pmatrix} 5-3 & -2 \\ 7 & -4-3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} \\ &= \begin{pmatrix} 2 & -2 \\ 7 & -7 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \end{aligned}$$

Expanding out yields

$$2x - 2y = 0 \Rightarrow y = x$$

$$7x - 7y = 0 \Rightarrow x = y$$

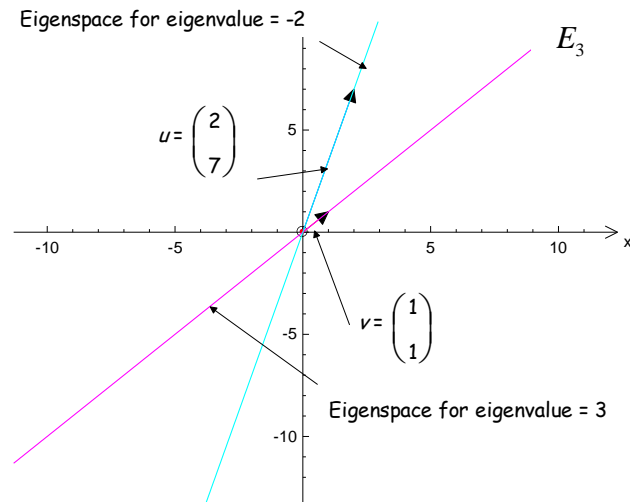
We have $y = x$. Let $y = s$ where $s \neq 0$ then $x = s$ and $\mathbf{v} = \begin{pmatrix} s \\ s \end{pmatrix} = s \begin{pmatrix} 1 \\ 1 \end{pmatrix}$. Thus the

eigenvector for $\lambda_2 = 3$ is $\mathbf{v} = s \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ where the simplest eigenvector is $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$.

The effect of multiplying by the matrix \mathbf{A} is

$$\mathbf{A}\mathbf{u} = -2\mathbf{u} \text{ where } \mathbf{u} = s \begin{pmatrix} 2 \\ 7 \end{pmatrix} \text{ and } \mathbf{A}\mathbf{v} = 3\mathbf{v} \text{ where } \mathbf{v} = s \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

The 2 eigenspaces are given by $E_{-2} = \left\{ s \begin{pmatrix} 2 \\ 7 \end{pmatrix} \right\}$ and $E_3 = \left\{ s \begin{pmatrix} 1 \\ 1 \end{pmatrix} \right\}$. Plotting these on \mathbb{R}^2 gives



A basis vector for E_{-2} is $\begin{pmatrix} 2 \\ 7 \end{pmatrix}$ and a basis vector for E_3 is $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$.

5. We are given $\mathbf{A} = \begin{pmatrix} -2 & 8 \\ 5 & 1 \end{pmatrix}$ and $\mathbf{B} = \begin{pmatrix} -4 & 16 \\ 10 & 2 \end{pmatrix}$.

(i) The eigenvalues of matrix \mathbf{A} are determined by

$$\det(\mathbf{A} - \lambda \mathbf{I}) = 0$$

Substituting the given $\mathbf{A} = \begin{pmatrix} -2 & 8 \\ 5 & 1 \end{pmatrix}$ and subtracting λ along the leading diagonal gives

$$\begin{aligned} \det(\mathbf{A} - \lambda \mathbf{I}) &= \det \begin{pmatrix} -2-\lambda & 8 \\ 5 & 1-\lambda \end{pmatrix} \\ &= (-2-\lambda)(1-\lambda) - 40 \\ &= -(\lambda+2)(\lambda-1) - 40 && \text{[Taking Out Minus Signs]} \\ &\stackrel{=+}{=} \lambda^2 - \lambda + 2\lambda - 2 - 40 && \text{[Expanding]} \\ &= \lambda^2 + \lambda - 42 && \text{[Simplifying]} \end{aligned}$$

Factorizing and equating the last line to zero:

$$\begin{aligned} \lambda^2 + \lambda - 42 &= (\lambda + 7)(\lambda - 6) = 0 \\ \lambda_1 &= -7, \quad \lambda_2 = 6 \end{aligned}$$

(ii) We have

$$\det(\mathbf{B} - \lambda \mathbf{I}) = 0$$

Substituting the given $\mathbf{B} = \begin{pmatrix} -4 & 16 \\ 10 & 2 \end{pmatrix}$ and subtracting λ along the leading diagonal gives

$$\begin{aligned}
\det(\mathbf{B} - \lambda \mathbf{I}) &= \det \begin{pmatrix} -4 - \lambda & 16 \\ 10 & 2 - \lambda \end{pmatrix} \\
&= (-4 - \lambda)(2 - \lambda) - 160 \\
&= (\lambda + 4)(\lambda - 2) - 160 && \text{[Taking Out Minus Signs]} \\
&= \lambda^2 + 2\lambda - 8 - 160 && \text{[Expanding]} \\
&= \lambda^2 + 2\lambda - 168 && \text{[Simplifying]}
\end{aligned}$$

Factorizing and equating the last line to zero:

$$\lambda^2 + 2\lambda - 168 = (\lambda + 14)(\lambda - 12) = 0$$

$$\lambda_3 = -14, \quad \lambda_4 = 12$$

(iii) Note that matrix \mathbf{B} is twice matrix \mathbf{A} , that is $\mathbf{B} = 2\mathbf{A}$ which transforms over to the eigenvalues because

$$\lambda_3 = -14 = 2 \times (-7) = 2\lambda_1 \quad \text{and} \quad \lambda_4 = 12 = 2 \times 6 = 2\lambda_2$$

$$\lambda_3 = 2\lambda_1 \quad \text{and} \quad \lambda_4 = 2\lambda_2$$

Prediction is given by question 4.

6. We need to prove if the matrix $\mathbf{B} = r\mathbf{A}$ where r be a real number and λ is the eigenvalue of matrix \mathbf{A} then the eigenvalue of \mathbf{B} is $r\lambda$.

Proof.

Let λ be an eigenvalue of \mathbf{A} with eigenvector \mathbf{u} . By definition of eigenvalues (7.1) we have $\mathbf{A}\mathbf{u} = \lambda\mathbf{u}$. We are given that $\mathbf{B} = r\mathbf{A}$ so evaluating $\mathbf{B}\mathbf{u}$ gives

$$\mathbf{B}\mathbf{u} = (r\mathbf{A})\mathbf{u} = r(\mathbf{A}\mathbf{u}) = r(\lambda\mathbf{u}) = (r\lambda)\mathbf{u}$$

Since $\mathbf{B}\mathbf{u} = (r\lambda)\mathbf{u}$ we conclude that $r\lambda$ is an eigenvalue of \mathbf{B} with eigenvector \mathbf{u} . This completes our proof. ■

7. We need to prove that the $n \times n$ matrix, $\mathbf{O} = \begin{pmatrix} 0 & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & 0 \end{pmatrix}$, only has the zero eigenvalues.

Proof. Consider the zero matrix, $\mathbf{O} = \begin{pmatrix} 0 & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & 0 \end{pmatrix} = \mathbf{A}$, as the matrix \mathbf{A} in the characteristic

equation $\det(\mathbf{A} - \lambda \mathbf{I}) = 0$:

$$\begin{aligned}
\det(\mathbf{A} - \lambda \mathbf{I}) &= \det \begin{pmatrix} 0 - \lambda & 0 & \cdots & 0 \\ 0 & 0 - \lambda & 0 & \cdots \\ \vdots & 0 & \ddots & 0 \\ 0 & \cdots & 0 & 0 - \lambda \end{pmatrix} && \begin{matrix} \text{[Taking Away } \lambda \text{ along} \\ \text{the Leading Diagonal]} \end{matrix} \\
&= \det \begin{pmatrix} -\lambda & 0 & \cdots & 0 \\ 0 & -\lambda & 0 & \cdots \\ \vdots & 0 & \ddots & 0 \\ 0 & \cdots & 0 & -\lambda \end{pmatrix} && \text{By Proposition (6-8)} \\
&= (-\lambda)^n = 0
\end{aligned}$$

The Proposition (6-8) is from chapter 6 and claims:

(6-8). The determinant of a triangular or diagonal matrix is a product of the entries along the leading diagonal.

Note that we have a n by n diagonal matrix therefore the determinant of the matrix is

$$\underbrace{(-\lambda) \times (-\lambda) \times (-\lambda) \times \cdots \times (-\lambda)}_{n \text{ copies}} = (-\lambda)^n$$

We have $(-\lambda)^n = 0$ which means $\lambda = 0$. Hence the only eigenvalues of the zero square matrix is 0. ■

8. We have the characteristic equation given by

$$\begin{aligned} \det(\mathbf{A} - \lambda \mathbf{I}) &= \begin{vmatrix} 1-\lambda & 2 & 1 \\ 2 & 1-\lambda & 1 \\ 1 & 1 & 2-\lambda \end{vmatrix} \\ &= (1-\lambda) \det \begin{vmatrix} 1-\lambda & 1 \\ 1 & 2-\lambda \end{vmatrix} - 2 \det \begin{vmatrix} 2 & 1 \\ 1 & 2-\lambda \end{vmatrix} + \det \begin{vmatrix} 2 & 1-\lambda \\ 1 & 1 \end{vmatrix} \\ &= (1-\lambda)[(1-\lambda)(2-\lambda)-1] - 2[2(2-\lambda)-1] + [2-(1-\lambda)] \\ &= (1-\lambda)[(\lambda-1)(\lambda-2)-1] - 2[4-2\lambda-1] + [1+\lambda] \\ &= (1-\lambda)[\lambda^2 - 3\lambda + 2 - 1] - 2[3-2\lambda] + [1+\lambda] \quad [\text{Simplifying Brackets}] \\ &= (1-\lambda)[\lambda^2 - 3\lambda + 1] - 6 + 4\lambda + 1 + \lambda \quad [\text{Expanding Last 2 Brackets}] \\ &= (1-\lambda)[\lambda^2 - 3\lambda + 1] - 5 + 5\lambda \quad [\text{Simplifying}] \\ &= (1-\lambda)[\lambda^2 - 3\lambda + 1] - 5(1-\lambda) \quad [\text{Because } -5 + 5\lambda = -5(1-\lambda)] \\ &= (1-\lambda)[\lambda^2 - 3\lambda + 1 - 5] \quad [\text{Taking Out Factor } (1-\lambda)] \\ &= (1-\lambda)[\lambda^2 - 3\lambda - 4] \\ &= (1-\lambda)[(\lambda-4)(\lambda+1)] \quad [\text{Factorizing Square Brackets}] \end{aligned}$$

Equating all this to zero gives

$$(1-\lambda)(\lambda-4)(\lambda+1) = 0$$

$$\lambda_1 = 1, \lambda_2 = 4 \text{ and } \lambda_3 = -1$$

What else do we need to find?

Eigenvectors. Let $\mathbf{u} = \begin{pmatrix} x \\ y \\ z \end{pmatrix}$ be an eigenvector belonging to $\lambda = \lambda_1 = 1$:

$$\begin{aligned} (\mathbf{A} - \lambda \mathbf{I})\mathbf{u} &= \begin{pmatrix} 1-1 & 2 & 1 \\ 2 & 1-1 & 1 \\ 1 & 1 & 2-1 \end{pmatrix} \mathbf{u} \\ &= \begin{pmatrix} 0 & 2 & 1 \\ 2 & 0 & 1 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \end{aligned}$$

Multiplying out the matrix gives:

$$0 + 2y + z = 0 \quad (*)$$

$$2x + 0 + z = 0 \quad (**)$$

$$x + y + z = 0 \quad (***)$$

From the middle equation we have $z = -2x$. Let $x = s$ where $s \neq 0$ then $z = -2s$. *How can we find y ?*

Substituting $z = -2s$ into the top equation (*):

$$0 + 2y - 2s = 0 \text{ gives } y = s$$

Thus our eigenvector is $\mathbf{u} = \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} s \\ s \\ -2s \end{pmatrix} = s \begin{pmatrix} 1 \\ 1 \\ -2 \end{pmatrix}$ belonging to $\lambda_1 = 1$.

Similarly we can find the other 2 eigenvectors. Substitute $\lambda = \lambda_2 = 4$ and \mathbf{v} be the corresponding eigenvector:

$$\begin{aligned} (\mathbf{A} - \lambda \mathbf{I}) \mathbf{v} &= \begin{pmatrix} 1-4 & 2 & 1 \\ 2 & 1-4 & 1 \\ 1 & 1 & 2-4 \end{pmatrix} \mathbf{v} \\ &= \begin{pmatrix} -3 & 2 & 1 \\ 2 & -3 & 1 \\ 1 & 1 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \end{aligned}$$

Multiplying out the matrix gives:

$$-3x + 2y + z = 0 \quad (*)$$

$$2x - 3y + z = 0 \quad (**)$$

$$x + y - 2z = 0 \quad (***)$$

Subtracting the top two equations, (*) and (**), gives

$$\begin{array}{rcl} & -3x + 2y + z = 0 & (*) \\ - & (2x - 3y + z = 0) & (**) \\ \hline & -5x + 5y + 0 = 0 & \end{array}$$

From the last line we have $x = y$. Let $y = s$ where $s \neq 0$ then $x = s$ and from the last equation (***) we have

$$s + s - 2z = 0 \text{ gives } z = s$$

Our eigenvector $\mathbf{v} = \begin{pmatrix} s \\ s \\ s \end{pmatrix} = s \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ where $s \neq 0$ and is the eigenvector belonging to $\lambda_2 = 4$.

Call the last eigenvector \mathbf{w} which belongs to $\lambda = \lambda_3 = -1$. We have

$$\begin{aligned}
 (\mathbf{A} - \lambda \mathbf{I})\mathbf{w} &= \begin{pmatrix} 1 - (-1) & 2 & 1 \\ 2 & 1 - (-1) & 1 \\ 1 & 1 & 2 - (-1) \end{pmatrix} \mathbf{w} \\
 &= \begin{pmatrix} 2 & 2 & 1 \\ 2 & 2 & 1 \\ 1 & 1 & 3 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}
 \end{aligned}$$

Multiplying out the matrix gives:

$$2x + 2y + z = 0 \quad (*)$$

$$2x + 2y + z = 0 \quad (**)$$

$$x + y + 3z = 0 \quad (***)$$

Multiply the last equation (***) by 2 and subtract the top equation (*):

$$\begin{array}{r}
 2x + 2y + 6z = 0 \\
 - (2x + 2y + z = 0) \\
 \hline
 0 + 0 + 5z = 0
 \end{array}$$

From the last line we have $z = 0$. Substituting this into the bottom equation (***) gives

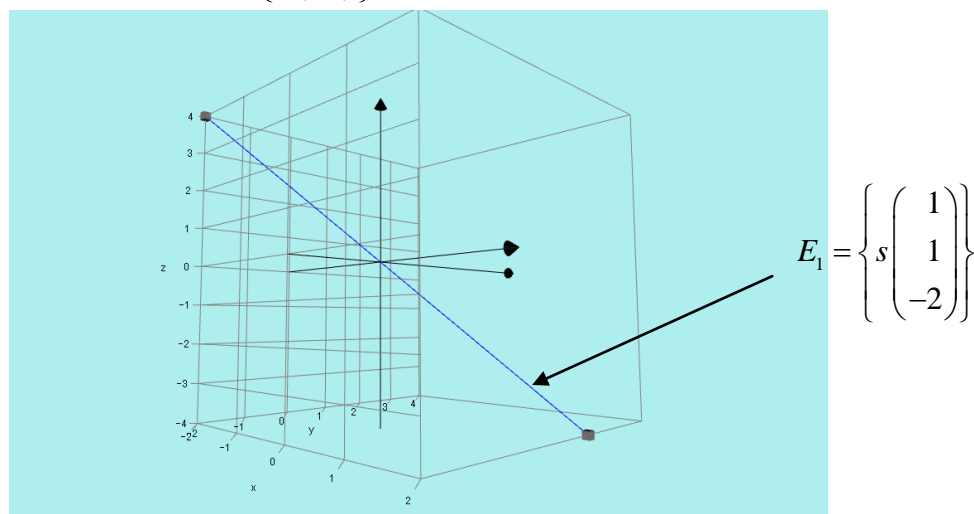
$$x + y = 0 \Rightarrow x = -y$$

Let $y = s$ then $x = -s$ and we have

$$\mathbf{w} = \begin{pmatrix} -s \\ s \\ 0 \end{pmatrix} = s \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} \text{ where } s \neq 0$$

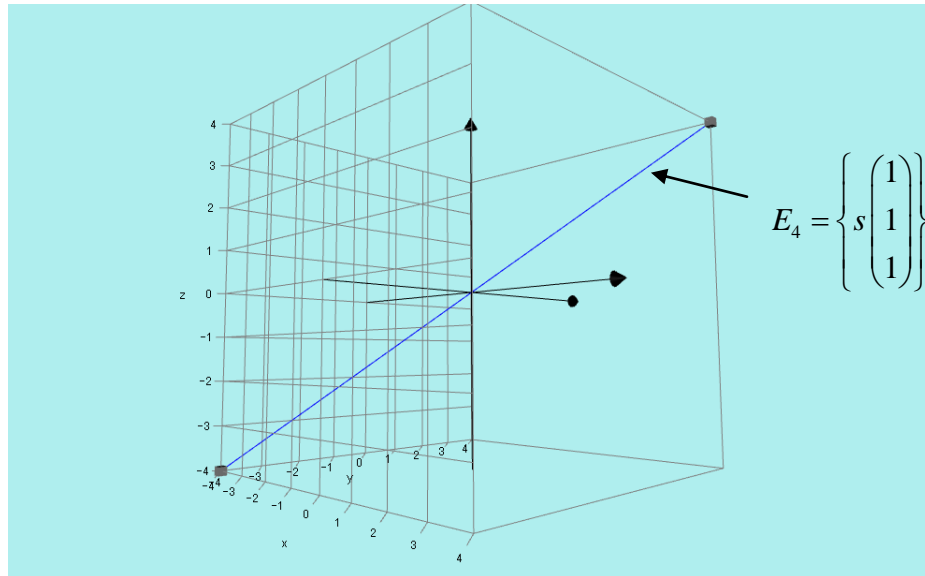
This \mathbf{w} is the eigenvector belonging to $\lambda_3 = -1$.

Our eigenspace for $\lambda = 1$ is $E_1 = \left\{ s \begin{pmatrix} 1 \\ 1 \\ -2 \end{pmatrix} \right\}$ and in \square^3 is the line shown below:



A basis vector for $E_1 = \left\{ s \begin{pmatrix} 1 \\ 1 \\ -2 \end{pmatrix} \right\}$ is $\begin{pmatrix} 1 \\ 1 \\ -2 \end{pmatrix}$.

Our eigenspace for $\lambda = 4$ is $E_4 = \left\{ s \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \right\}$ plotted in \mathbb{R}^3 is the line shown below:



A basis for $E_4 = \left\{ s \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \right\}$ is $\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$. For $\lambda = -1$ we have the eigenspace

$E_{-1} = \left\{ s \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} \right\}$ plotted in \mathbb{R}^3 below and a basis vector for E_{-1} is $\begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}$

