

Determinants of 3x3 matrices

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Let $A = \begin{pmatrix} u_1 & v_1 & w_1 \\ u_2 & v_2 & w_2 \\ u_3 & v_3 & w_3 \end{pmatrix}$ be a 3x3 matrix.

We define the determinant of A by

$$\det(A) = \begin{vmatrix} u_1 & v_1 & w_1 \\ u_2 & v_2 & w_2 \\ u_3 & v_3 & w_3 \end{vmatrix} = \underline{u} \cdot (\underline{v} \times \underline{w}),$$

where $\underline{u} = \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix}$, $\underline{v} = \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix}$, $\underline{w} = \begin{pmatrix} w_1 \\ w_2 \\ w_3 \end{pmatrix}$.

Thus $\det(A) = \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} \cdot \left(\begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix} \times \begin{pmatrix} w_1 \\ w_2 \\ w_3 \end{pmatrix} \right)$

$$= \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} \cdot \left(\begin{vmatrix} v_2 & w_2 \\ v_3 & w_3 \end{vmatrix} \underline{i} - \begin{vmatrix} v_1 & w_1 \\ v_3 & w_3 \end{vmatrix} \underline{j} + \begin{vmatrix} v_1 & w_1 \\ v_2 & w_2 \end{vmatrix} \underline{k} \right)$$

$$= u_1 \begin{vmatrix} v_2 & w_2 \\ v_3 & w_3 \end{vmatrix} - u_2 \begin{vmatrix} v_1 & w_1 \\ v_3 & w_3 \end{vmatrix} + u_3 \begin{vmatrix} v_1 & w_1 \\ v_2 & w_2 \end{vmatrix}$$

$$= u_1 (v_2 w_3 - v_3 w_2) - u_2 (v_1 w_3 - v_3 w_1) + u_3 (v_1 w_2 - v_2 w_1).$$

Example

$$\text{Let } A = \begin{pmatrix} 3 & 2 & -1 \\ 2 & 0 & -3 \\ -2 & 1 & 1 \end{pmatrix}.$$

$$\begin{aligned} \text{Then } \det(A) &= 3 \begin{vmatrix} 0 & -3 \\ 1 & 1 \end{vmatrix} - 2 \begin{vmatrix} 2 & -1 \\ 1 & 1 \end{vmatrix} - 2 \begin{vmatrix} 2 & -1 \\ 0 & -3 \end{vmatrix} \\ &= 3(3) - 2(3) - 2(-6) = 15. \end{aligned}$$

Many nice properties of determinants of 3×3 matrices follow easily from known properties of the triple scalar product. This is illustrated by Theorem 7 below and its proof.

Theorem 7

$$\text{Let } A = \begin{pmatrix} u_1 & v_1 & w_1 \\ u_2 & v_2 & w_2 \\ u_3 & v_3 & w_3 \end{pmatrix}, \text{ let}$$

$$\underline{u} = \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix}, \quad \underline{v} = \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix}, \quad \underline{w} = \begin{pmatrix} w_1 \\ w_2 \\ w_3 \end{pmatrix},$$

and let α be a scalar. Then:

$$(1) \quad \det(A) = \underline{u} \cdot (\underline{v} \times \underline{w}) = \underline{v} \cdot (\underline{w} \times \underline{u}) = \underline{w} \cdot (\underline{u} \times \underline{v}),$$

$$-\det(A) = \underline{u} \cdot (\underline{w} \times \underline{v}) = \underline{w} \cdot (\underline{v} \times \underline{u}) = \underline{v} \cdot (\underline{u} \times \underline{w})$$

(so interchanging two columns of A negates the determinant).

$$(2) \quad \alpha \det(A) = (\alpha \underline{u}) \cdot (\underline{v} \times \underline{w})$$

$$= \underline{u} \cdot ((\alpha \underline{v}) \times \underline{w})$$

$$= \underline{u} \cdot (\underline{v} \times (\alpha \underline{w}))$$

(so multiplying a column of A by α multiplies the determinant by α).

$$(3) \quad \det(A) = (\underline{u} + \alpha \underline{v}) \cdot (\underline{v} \times \underline{w}) = (\underline{u} + \alpha \underline{w}) \cdot (\underline{v} \times \underline{w})$$

$$= \underline{u} \cdot ((\underline{v} + \alpha \underline{u}) \times \underline{w}) = \underline{u} \cdot ((\underline{v} + \alpha \underline{w}) \times \underline{w})$$

$$= \underline{u} \cdot (\underline{v} \times (\underline{w} + \alpha \underline{u})) = \underline{u} \cdot (\underline{v} \times (\underline{w} + \alpha \underline{v}))$$

(so adding a scalar multiple of one column of A to another column of A does not change the determinant).

Proof:

$$(1) \quad \det(A) = \underline{u} \cdot (\underline{v} \times \underline{w}) \quad (\text{by definition})$$

$$\begin{aligned} &= \underline{v} \cdot (\underline{w} \times \underline{u}) \\ &= \underline{w} \cdot (\underline{u} \times \underline{v}) \end{aligned} \left. \vphantom{\begin{aligned} &= \underline{v} \cdot (\underline{w} \times \underline{u}) \\ &= \underline{w} \cdot (\underline{u} \times \underline{v}) \end{aligned}} \right\} \text{by Theorem 5}$$

$$-\det(A) = -\underline{u} \cdot (\underline{v} \times \underline{w})$$

$$\begin{aligned} &= \underline{u} \cdot (\underline{w} \times \underline{v}) \quad (\text{since } \underline{w} \times \underline{v} = -(\underline{v} \times \underline{w})) \\ &= \underline{w} \cdot (\underline{v} \times \underline{u}) \\ &= \underline{v} \cdot (\underline{u} \times \underline{w}) \end{aligned} \left. \vphantom{\begin{aligned} &= \underline{u} \cdot (\underline{w} \times \underline{v}) \\ &= \underline{w} \cdot (\underline{v} \times \underline{u}) \\ &= \underline{v} \cdot (\underline{u} \times \underline{w}) \end{aligned}} \right\} \text{by Theorem 5}$$

(2)

First,

$$(\alpha \underline{u}) \cdot (\underline{v} \times \underline{w})$$

$$\begin{aligned} &= \alpha (\underline{u} \cdot (\underline{v} \times \underline{w})) \quad (\text{property of scalar product}) \\ &= \alpha \det(A). \end{aligned}$$

Next,

$$\underline{u} \cdot ((\alpha \underline{v}) \times \underline{w})$$

$$\begin{aligned} &= \underline{u} \cdot (\alpha (\underline{v} \times \underline{w})) \quad (\text{property of vector product}) \\ &= \alpha (\underline{u} \cdot (\underline{v} \times \underline{w})) \quad (\text{property of scalar product}) \\ &= \alpha \det(A). \end{aligned}$$

Similarly,

$$\underline{u} \cdot (\underline{v} \times (\alpha \underline{w})) = \alpha \det(A).$$

$$\begin{aligned}
 (3) \quad & (\underline{u} + \alpha \underline{v}) \cdot (\underline{v} \times \underline{w}) \\
 &= \underline{u} \cdot (\underline{v} \times \underline{w}) + (\alpha \underline{v}) \cdot (\underline{v} \times \underline{w}) \quad \left(\begin{array}{l} \text{distributivity} \\ \text{of scalar product} \end{array} \right) \\
 &= \underline{u} \cdot (\underline{v} \times \underline{w}) + 0 \quad (\text{since } \alpha \underline{v}, \underline{v}, \underline{w} \text{ coplanar}) \\
 &= \det(A)
 \end{aligned}$$

Similarly, $(\underline{u} + \alpha \underline{w}) \cdot (\underline{v} \times \underline{w}) = \det(A)$.

$$\begin{aligned}
 \text{Now } & \underline{u} \cdot ((\underline{v} + \alpha \underline{u}) \times \underline{w}) \\
 &= (\underline{v} + \alpha \underline{u}) \cdot (\underline{w} \times \underline{u}) \quad (\text{by Theorem 5}) \\
 &= \underline{v} \cdot (\underline{w} \times \underline{u}) \quad (\text{by preceding arguments}) \\
 &= \underline{u} \cdot (\underline{v} \times \underline{w}) \quad (\text{by Theorem 5}) \\
 &= \det(A)
 \end{aligned}$$

The other cases are similar.

Example

$$\begin{vmatrix} 15 & 100 & 200 \\ -9 & 100 & 201 \\ 6 & 100 & 202 \end{vmatrix}$$

$$= \begin{vmatrix} 15 & 100 & 0 \\ -9 & 100 & 1 \\ 6 & 100 & 2 \end{vmatrix} \quad (\text{by Theorem 7, part (3)})$$

$$= 100 \begin{vmatrix} 15 & 1 & 0 \\ -9 & 1 & 1 \\ 6 & 1 & 2 \end{vmatrix} \quad (\text{by Theorem 7, part (2)})$$

$$= 300 \begin{vmatrix} 5 & 1 & 0 \\ -3 & 1 & 1 \\ 2 & 1 & 2 \end{vmatrix} \quad (\text{by Theorem 7, part (2)})$$

$$= -300 \begin{vmatrix} 0 & 1 & 5 \\ 1 & 1 & -3 \\ 2 & 1 & 2 \end{vmatrix} \quad (\text{by Theorem 7, part (1)})$$

$$= -300 \left(0 - \begin{vmatrix} 1 & 5 \\ 1 & 2 \end{vmatrix} + 2 \begin{vmatrix} 1 & 5 \\ 1 & -3 \end{vmatrix} \right)$$

$$= -300 \left(-(-3) + 2(-8) \right)$$

$$= -300(-13) = 3900$$

Remark

Although we do not prove it in this module, it is true that if A, B are 3×3 matrices then

$$\det(AB) = \det(A) \det(B),$$

and A is invertible if and only if $\det(A) \neq 0$.

An $n \times 1$ matrix $\begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{pmatrix}$ is called a

column vector of dimension n ,

and a $1 \times n$ matrix (a_1, a_2, \dots, a_n)

(or (a_1, a_2, \dots, a_n)) is called a

row vector of dimension n .

In this module we deal mostly with column vectors, and call a

column vector of dimension n

simply an n -vector. (Thus, a

vector $\begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix}$ given in co-ordinates

is a 3-vector.) We let \mathbb{R}^n denote

the set of all n -vectors. Thus

$$\mathbb{R}^n = \left\{ \begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{pmatrix} : a_1, a_2, \dots, a_n \in \mathbb{R} \right\}.$$

We denote by 0_n the n -vector $\begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix}$ with all entries 0 (thus $0_n = 0_{n1}$).

(In other contexts, \mathbb{R}^n may be considered to be the set of all row vectors of dimension n , but not in this module.)

As a consequence of the properties of matrix addition and scalar multiplication that we have proved, we observe that for all $u, v, w \in \mathbb{R}^n$ and all $\alpha, \beta \in \mathbb{R}$ we have:

$$(a.1) \quad u + v \in \mathbb{R}^n.$$

$$(a.2) \quad \mathbb{R}^n \text{ contains an element } e, \text{ such that } v + e = e + v = v \text{ for all } v \in \mathbb{R}^n. \quad [e = o_n]$$

$$(a.3) \quad \text{For every } v \in \mathbb{R}^n \text{ there is a } -v \in \mathbb{R}^n, \text{ such that } -v + v = v + (-v) = e.$$

$$(a.4) \quad u + (v + w) = (u + v) + w.$$

$$(a.5) \quad u + v = v + u.$$

$$(m.1) \quad \alpha v \in \mathbb{R}^n.$$

$$(m.2) \quad 1v = v.$$

$$(m.3) \quad \alpha(\beta v) = (\alpha\beta)v.$$

$$(m.4) \quad (\alpha + \beta)v = \alpha v + \beta v.$$

$$(m.5) \quad \alpha(u + v) = \alpha u + \alpha v.$$

This shows that \mathbb{R}^n satisfies the rules to be an algebraic structure called a (real) vector space. You will study vector spaces in detail in the module Linear Algebra I.

Here we are mostly concerned with the vector spaces \mathbb{R}^3 and \mathbb{R}^2 .

We have

$$\mathbb{R}^3 = \left\{ \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} : a_1, a_2, a_3 \in \mathbb{R} \right\}, \text{ and}$$

$$\mathbb{R}^2 = \left\{ \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} : a_1, a_2 \in \mathbb{R} \right\}.$$

Recall that $\begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} = a_1 \underline{i} + a_2 \underline{j} + a_3 \underline{k}$.

We use $\begin{pmatrix} a_1 \\ a_2 \end{pmatrix}$ to denote the vector $a_1 \underline{i} + a_2 \underline{j}$.

With this notation, we identify \mathbb{R}^2 with the set of position vectors of the points lying in the plane defined by $z = 0$ (the (x, y) -plane). Indeed,

$\begin{pmatrix} a_1 \\ a_2 \end{pmatrix} = a_1 \underline{i} + a_2 \underline{j} + 0 \underline{k}$ is the position vector of the point $(a_1, a_2, 0)$, which we abbreviate to (a_1, a_2) when working in the (x, y) -plane.

Note on notation

In these notes, an underlined symbol (such as \underline{v} , \underline{w} , \underline{e} , ...) always denotes a (free) vector which can be represented by a bound vector in 3-dimensional space. Such a vector \underline{v} can be given by its length and direction (unless $\underline{v} = \underline{0}$, in which case the length is 0 and the direction undefined), or by co-ordinates, with $\underline{v} = \begin{pmatrix} a \\ b \\ c \end{pmatrix}$ meaning $\underline{v} = a\underline{i} + b\underline{j} + c\underline{k}$. The notation $\underline{v} = \begin{pmatrix} a \\ b \end{pmatrix}$ means $\underline{v} = a\underline{i} + b\underline{j}$, in which case \underline{v} is the position vector of the point (a, b) ($= (a, b, 0)$) in the (x, y) -plane.

In contrast, an n -dimensional column vector $v \in \mathbb{R}^n$ may or may not be represented by a bound vector in 3-space.

Linear Transformations

Definition A function $t: \mathbb{R}^n \rightarrow \mathbb{R}^m$ from the vector space \mathbb{R}^n to the vector space \mathbb{R}^m is called a linear transformation if for all $u, v \in \mathbb{R}^n$ and all $\alpha \in \mathbb{R}$ we have:

$$(i) \quad t(u+v) = t(u) + t(v),$$

$$(ii) \quad t(\alpha u) = \alpha t(u).$$

If $m=n$ we call t a linear transformation of \mathbb{R}^n . Linear transformations are also called linear maps.

Example

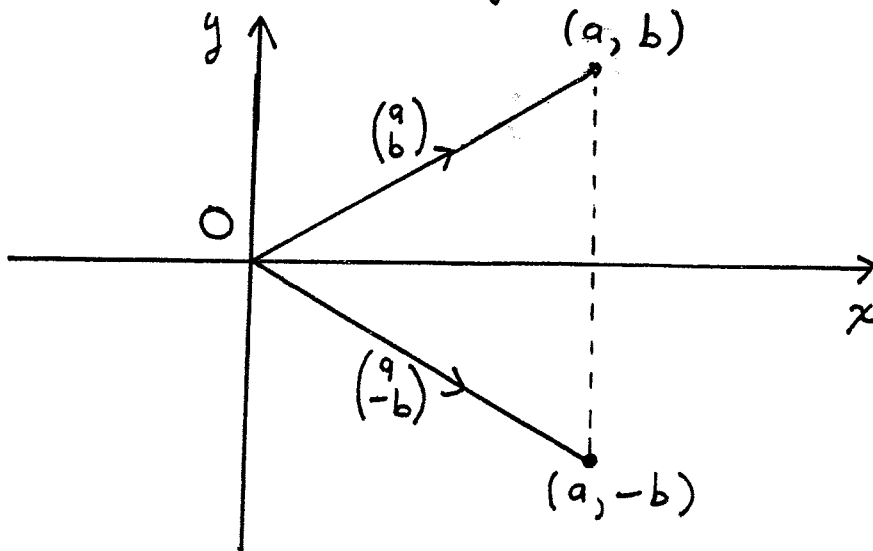
Consider the function $t: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ defined by $t\begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} a \\ -b \end{pmatrix}$.

If $u = \begin{pmatrix} u_1 \\ u_2 \end{pmatrix}$, $v = \begin{pmatrix} v_1 \\ v_2 \end{pmatrix}$, and $\alpha \in \mathbb{R}$, we

$$\begin{aligned} \text{have } t(u+v) &= t\begin{pmatrix} u_1+v_1 \\ u_2+v_2 \end{pmatrix} = \begin{pmatrix} u_1+v_1 \\ -u_2-v_2 \end{pmatrix} \\ &= \begin{pmatrix} u_1 \\ -u_2 \end{pmatrix} + \begin{pmatrix} v_1 \\ -v_2 \end{pmatrix} = t(u) + t(v), \end{aligned}$$

$$\begin{aligned} \text{and } t(\alpha u) &= t\begin{pmatrix} \alpha u_1 \\ \alpha u_2 \end{pmatrix} = \begin{pmatrix} \alpha u_1 \\ -\alpha u_2 \end{pmatrix} \\ &= \alpha \begin{pmatrix} u_1 \\ -u_2 \end{pmatrix} = \alpha t(u). \end{aligned}$$

Thus t is a linear transformation of \mathbb{R}^2 . For each point (a, b) in the (x, y) -plane, t maps its position vector $\begin{pmatrix} a \\ b \end{pmatrix}$ to $\begin{pmatrix} a \\ -b \end{pmatrix}$, the position vector of $(a, -b)$. We may thus consider t as a mapping of points to points in the (x, y) -plane, via their position vectors. Geometrically, t describes a reflection in the x -axis:



Example Consider the function
 $t: \mathbb{R}^n \rightarrow \mathbb{R}^m$ defined by $t(u) = 0_m$
 for all $u \in \mathbb{R}^n$. Then,
 for all $u, v \in \mathbb{R}^n$ and all $\alpha \in \mathbb{R}$,
 we have:

$$t(u+v) = 0_m = 0_m + 0_m = t(u) + t(v),$$

and $t(\alpha u) = 0_m = \alpha 0_m = \alpha t(u)$.

Thus t is a linear transformation.

Example The function $t: \mathbb{R}^2 \rightarrow \mathbb{R}^2$
 defined by $t\begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} a \\ b+1 \end{pmatrix}$ is not a
 linear transformation since, for
 example, $t\left(\begin{pmatrix} 0 \\ 0 \end{pmatrix} + \begin{pmatrix} 1 \\ 1 \end{pmatrix}\right) = t\left(\begin{pmatrix} 1 \\ 1 \end{pmatrix}\right) = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$, but
 $t\left(\begin{pmatrix} 0 \\ 0 \end{pmatrix}\right) + t\left(\begin{pmatrix} 1 \\ 1 \end{pmatrix}\right) = \begin{pmatrix} 0 \\ 0 \end{pmatrix} + \begin{pmatrix} 1 \\ 2 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$.

Properties of linear transformations

Let $t: \mathbb{R}^n \rightarrow \mathbb{R}^m$ be a linear transformation. Then, for all $u, v \in \mathbb{R}^n$ and all scalars α, β , we have:

$$(i) \quad t(\alpha u + \beta v) = \alpha t(u) + \beta t(v);$$

$$(ii) \quad t(0_n) = 0_m;$$

$$(iii) \quad t(-u) = -t(u);$$

$$(iv) \quad t(u - v) = t(u) - t(v).$$

Proof: (i) $t(\alpha u + \beta v) = t(\alpha u) + t(\beta v)$ $\left\{ \begin{array}{l} \text{since } t \text{ is} \\ \text{a linear} \\ \text{transformation} \end{array} \right.$
 $= \alpha t(u) + \beta t(v)$

$$(ii) \quad t(0_n) = t(0_n + 0_n) = t(0_n) + t(0_n)$$

$$\text{Thus } -t(0_n) + t(0_n) = -t(0_n) + t(0_n) + t(0_n),$$

so

$$0_m = 0_m + t(0_n) = t(0_n).$$

$$(iii) \quad t(u) + t(-u) = t(u + (-u)) = t(0_n) = 0_m \quad (\text{by (ii)})$$

$$\text{Thus } -t(u) + t(u) + t(-u) = -t(u) + 0_m, \text{ so } t(-u) = -t(u).$$

$$(iv) \quad t(u - v) = t(u + (-v)) = t(u) + t(-v)$$

$$= t(u) + (-t(v)) \quad (\text{by (iii)})$$

$$= t(u) - t(v).$$

Matrices represent linear transformations ¹²³

Let A be an $m \times n$ matrix and let u be an n -vector (i.e. an $n \times 1$ matrix).

Then Au is defined, and Au is an m -vector (i.e. an $m \times 1$ matrix).

Now define the function

$$t_A : \mathbb{R}^n \rightarrow \mathbb{R}^m \quad \text{by} \quad t_A(u) = Au$$

for all $u \in \mathbb{R}^n$. By properties of matrices we have proved, we have, for all $u, v \in \mathbb{R}^n$ and all $\alpha \in \mathbb{R}$:

$$t_A(u+v) = A(u+v) = Au + Av = t_A(u) + t_A(v),$$

$$t_A(\alpha u) = A(\alpha u) = \alpha(Au) = \alpha t_A(u).$$

Thus t_A is a linear transformation.

We call t_A the linear transformation represented by A .

Example let $t = t_{I_n}$. Then t is a linear transformation of \mathbb{R}^n , with $t(u) = I_n u = u$ for all $u \in \mathbb{R}^n$.

$$t: \mathbb{R}^n \rightarrow \mathbb{R}^m$$

Is every linear transformation represented by some matrix? The answer is yes, and we illustrate this in the special case of a linear transformation $t: \mathbb{R}^3 \rightarrow \mathbb{R}^3$. Suppose

$$t \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix}, \quad t \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix}, \quad t \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} = \begin{pmatrix} w_1 \\ w_2 \\ w_3 \end{pmatrix}.$$

$$\text{If } \begin{pmatrix} a \\ b \\ c \end{pmatrix} \in \mathbb{R}^3 \text{ then } \begin{pmatrix} a \\ b \\ c \end{pmatrix} = \begin{pmatrix} a \\ 0 \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ b \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ 0 \\ c \end{pmatrix}$$

$$= a \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + b \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + c \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}, \text{ and so}$$

$$t \begin{pmatrix} a \\ b \\ c \end{pmatrix} = t \left(a \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + b \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + c \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \right)$$

$$= a t \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + b t \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + c t \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \text{ (since } t \text{ is a linear trans.)}$$

$$= a \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} + b \begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix} + c \begin{pmatrix} w_1 \\ w_2 \\ w_3 \end{pmatrix}$$

$$= \begin{pmatrix} au_1 + bv_1 + cw_1 \\ au_2 + bv_2 + cw_2 \\ au_3 + bv_3 + cw_3 \end{pmatrix} = \begin{pmatrix} u_1 & v_1 & w_1 \\ u_2 & v_2 & w_2 \\ u_3 & v_3 & w_3 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix}.$$

Thus, if $A = \begin{pmatrix} u_1 & v_1 & w_1 \\ u_2 & v_2 & w_2 \\ u_3 & v_3 & w_3 \end{pmatrix}$ then

$t\begin{pmatrix} a \\ b \\ c \end{pmatrix} = A\begin{pmatrix} a \\ b \\ c \end{pmatrix}$ for all $\begin{pmatrix} a \\ b \\ c \end{pmatrix} \in \mathbb{R}^3$, and so t is represented by A .

Similarly, and more generally, if $t: \mathbb{R}^n \rightarrow \mathbb{R}^m$ is a linear transformation and A is the $m \times n$ matrix

$\left(t\begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix} \quad t\begin{pmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{pmatrix} \quad \dots \quad t\begin{pmatrix} 0 \\ \vdots \\ 1 \\ 0 \end{pmatrix} \right)$ (i.e. the j -th

column of A is the image under t of the n -vector $\begin{pmatrix} 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \end{pmatrix} \leftarrow 1$ in row j ; 0 elsewhere),

then $t(u) = Au$ for all $u \in \mathbb{R}^n$,

and so t is represented by A .

Example The linear transformation $t: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ with $t\begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 2 \\ -3 \end{pmatrix}$ and $t\begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 2 \\ 7 \end{pmatrix}$ is represented by the matrix $\begin{pmatrix} 2 & 2 \\ -3 & 7 \end{pmatrix}$. Thus $t\begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} 2 & 2 \\ -3 & 7 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} 2a+2b \\ -3a+7b \end{pmatrix}$, for all $\begin{pmatrix} a \\ b \end{pmatrix} \in \mathbb{R}^2$.

Composition of linear transformations and multiplication of matrices

Suppose $s: \mathbb{R}^n \rightarrow \mathbb{R}^m$ and $t: \mathbb{R}^p \rightarrow \mathbb{R}^n$ are linear transformations. Define the function $s \circ t: \mathbb{R}^p \rightarrow \mathbb{R}^m$ by $(s \circ t)(u) = s(t(u))$ for all $u \in \mathbb{R}^p$

($s \circ t$ is called the composition of s with t)

Now suppose s is represented by the $m \times n$ matrix A and t is represented by the $n \times p$ matrix B . Then for all $u \in \mathbb{R}^p$ we have

$$\begin{aligned} (s \circ t)(u) &= s(t(u)) = A(Bu) \\ &= (AB)u \quad (\text{by the associativity of matrix multiplication}). \end{aligned}$$

We conclude that $s \circ t$ is a linear transformation represented by the $m \times p$ matrix AB . (Now you see why matrix multiplication is defined how it is!)

Example let $s: \mathbb{R}^3 \rightarrow \mathbb{R}^2$ be a linear transformation with

$$s\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}, \quad s\begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} -1 \\ -3 \end{pmatrix}, \quad s\begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} = \begin{pmatrix} -1 \\ 0 \end{pmatrix},$$

and let $t: \mathbb{R}^2 \rightarrow \mathbb{R}^3$ be a linear transformation with

$$t\begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 2 \\ 0 \\ 1 \end{pmatrix}, \quad t\begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}.$$

Then s is represented by $A = \begin{pmatrix} 1 & -1 & -1 \\ 2 & -3 & 0 \end{pmatrix}$,

and t is represented by $B = \begin{pmatrix} 2 & 1 \\ 0 & 2 \\ 1 & 3 \end{pmatrix}$.

Moreover, $s \circ t: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ is represented by $AB = \begin{pmatrix} 1 & 0 \\ 4 & -4 \end{pmatrix}$.

Thus, if $\begin{pmatrix} a \\ b \end{pmatrix} \in \mathbb{R}^2$, then

$$s(t\begin{pmatrix} a \\ b \end{pmatrix}) = (s \circ t)\begin{pmatrix} a \\ b \end{pmatrix} = (AB)\begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 4 & -4 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} a \\ 4a - 4b \end{pmatrix}.$$

For example, $(s \circ t)\begin{pmatrix} -2 \\ 3 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 4 & -4 \end{pmatrix} \begin{pmatrix} -2 \\ 3 \end{pmatrix} = \begin{pmatrix} -2 \\ -20 \end{pmatrix}$.

Rotations and reflections in the (x, y) -plane

The linear transformation $r_\theta : \mathbb{R}^2 \rightarrow \mathbb{R}^2$

represented by the matrix $R_\theta = \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix}$

describes a counterclockwise rotation through an angle θ about the origin in the (x, y) -plane.

This is illustrated by the figure below from the course text:

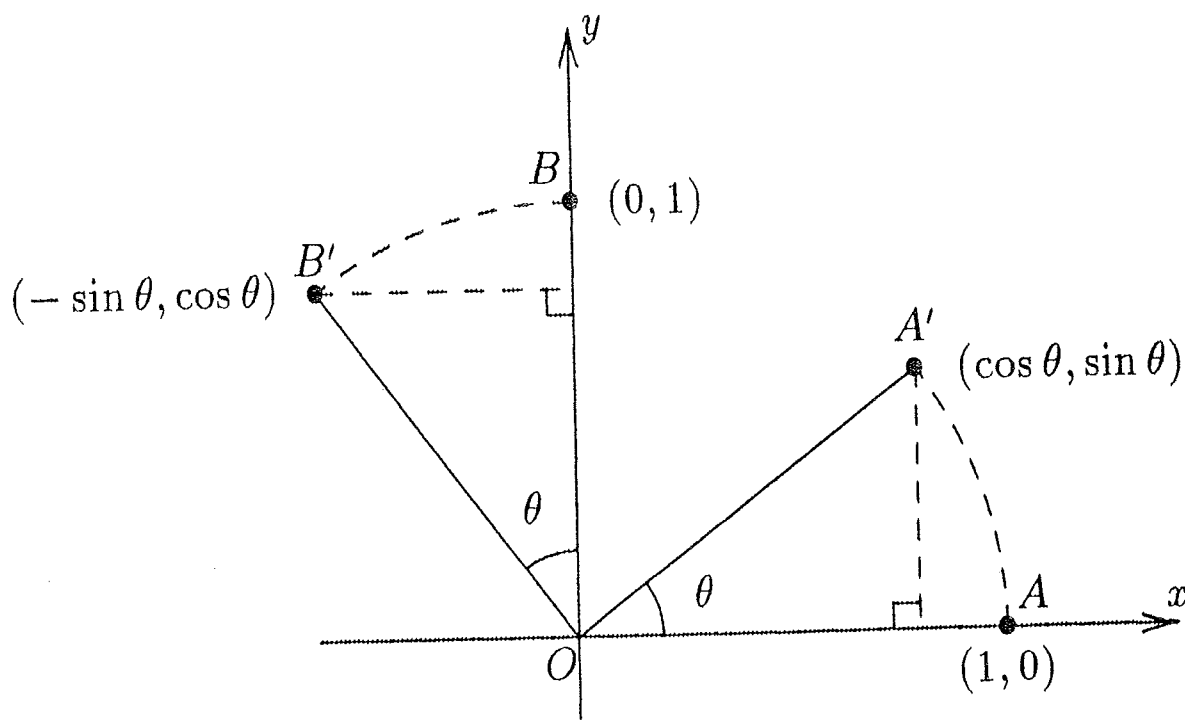


Fig 6.2

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We check that $(R_\theta)^{-1} = R_{-\theta}$.

$$\begin{aligned} \text{We have } R_{-\theta} &= \begin{pmatrix} \cos(-\theta) & -\sin(-\theta) \\ \sin(-\theta) & \cos(-\theta) \end{pmatrix} \\ &= \begin{pmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{pmatrix}, \text{ and so} \end{aligned}$$

$$\begin{aligned} R_\theta R_{-\theta} &= \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix} \begin{pmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{pmatrix} \\ &= \begin{pmatrix} (\cos \theta)^2 + (\sin \theta)^2 & 0 \\ 0 & (\sin \theta)^2 + (\cos \theta)^2 \end{pmatrix} = I_2. \end{aligned}$$

Similarly, $R_{-\theta} R_\theta = I_2$.

The linear transformation $S_\theta: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ represented by the matrix $S_\theta = \begin{pmatrix} \cos 2\theta & \sin 2\theta \\ \sin 2\theta & -\cos 2\theta \end{pmatrix}$ describes a reflection (in the (x, y) -plane) in the line through the origin at (counterclockwise) angle θ from the x -axis. This is illustrated by the figure below from the course text:

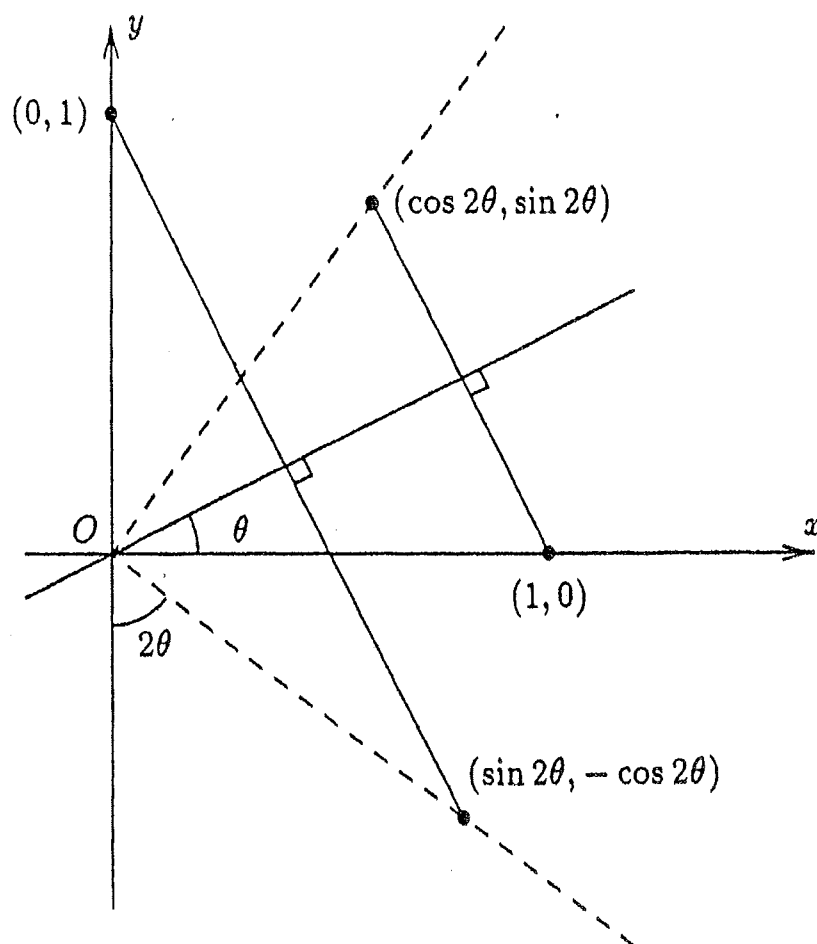


Fig 6.3
(Copyright 1995 A.E. Hirst)

Indeed, the preceding figure illustrates:

$$S_\theta \begin{pmatrix} 1 \\ 0 \end{pmatrix} = r_{2\theta} \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} \cos 2\theta \\ \sin 2\theta \end{pmatrix}, \text{ and}$$

$$\begin{aligned} S_\theta \begin{pmatrix} 0 \\ 1 \end{pmatrix} &= r_{-2(\frac{\pi}{2} - \theta)} \begin{pmatrix} 0 \\ 1 \end{pmatrix} = r_{-\pi + 2\theta} \begin{pmatrix} 0 \\ 1 \end{pmatrix} \\ &= \begin{pmatrix} -\sin(-\pi + 2\theta) \\ \cos(-\pi + 2\theta) \end{pmatrix} = \begin{pmatrix} \sin 2\theta \\ -\cos 2\theta \end{pmatrix}. \end{aligned}$$

Exercise

Check that $(S_\theta)^{-1} = S_\theta$, by showing that $S_\theta S_\theta = I_2$. [This verifies that applying the same reflection twice fixes every point in the (x, y) -plane.]

Example We calculate

$$S_{\theta} S_0 = \begin{pmatrix} \cos 2\theta & \sin 2\theta \\ \sin 2\theta & -\cos 2\theta \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$$

$$= \begin{pmatrix} \cos 2\theta & -\sin 2\theta \\ \sin 2\theta & \cos 2\theta \end{pmatrix}$$

$$= R_{2\theta}. \quad \text{Thus } S_{\theta} \circ S_0 = r_{2\theta},$$

and so a reflection in the x -axis followed by a reflection in the line through the origin at angle θ from the x -axis has the same effect as the rotation $r_{2\theta}$ through a (counterclockwise) angle of 2θ , and more generally, a reflection in any line l through the origin followed by a reflection in the line through the origin at angle θ from l also has the same effect as $r_{2\theta}$.

More linear transformations of \mathbb{R}^2

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Consider the linear transformation t represented by $A = \begin{pmatrix} \alpha & 0 \\ 0 & \beta \end{pmatrix}$ ($= \begin{pmatrix} \alpha & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & \beta \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & \beta \end{pmatrix} \begin{pmatrix} \alpha & 0 \\ 0 & 1 \end{pmatrix}$).

so $t \begin{pmatrix} a \\ b \end{pmatrix} = A \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} \alpha a \\ \beta b \end{pmatrix}$. If $\alpha, \beta \neq 0$ then t is

a stretch parallel to the x -axis with

scale factor α (represented by $\begin{pmatrix} \alpha & 0 \\ 0 & 1 \end{pmatrix}$)

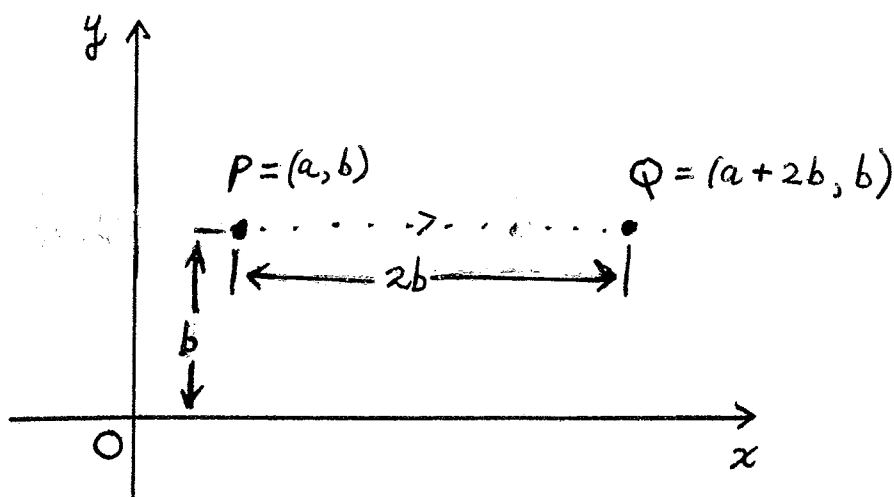
composed with a stretch parallel to the

y -axis with scale factor β (represented

by $\begin{pmatrix} 1 & 0 \\ 0 & \beta \end{pmatrix}$). In the very special case when $\alpha = \beta = 1$, t is the identity transformation, and is represented by I_2 .

A linear transformation of \mathbb{R}^2 is called a shear if it fixes all the points on a line l through the origin and moves each point P not on l in a direction parallel to l , such that the distance moved by P is proportional to its distance from l .

In the special case where l is the x -axis, a shear s is represented by a matrix of the form $\begin{pmatrix} 1 & \alpha \\ 0 & 1 \end{pmatrix}$, so that, if $P = (a, b)$ is a point then s maps P to $Q = (a + \alpha b, b)$ (as s maps the position vector $\begin{pmatrix} a \\ b \end{pmatrix}$ of P to the position vector $\begin{pmatrix} a + \alpha b \\ b \end{pmatrix}$ of Q).



Example showing shear represented by $\begin{pmatrix} 1 & 2 \\ 0 & 1 \end{pmatrix}$.

A linear transformation of \mathbb{R}^2 is called singular if it is represented by a non-invertible matrix [equivalently, if it is represented by a matrix with determinant 0]. For example, let t be the linear transformation represented by $A = \begin{pmatrix} 1 & -1 \\ -2 & 2 \end{pmatrix}$.

Then t is singular, as $\det(A) = 2 - 2 = 0$.

We have
$$t \begin{pmatrix} a \\ b \end{pmatrix} = A \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} a - b \\ -2a + 2b \end{pmatrix}.$$

Thus t maps each point (a, b) to a point lying on the line (in the (x, y) -plane) defined by $y = -2x$. Moreover, t maps each point (a, a) (on the line defined by $y = x$) to the origin $(0, 0)$.

Indeed, a singular transformation of \mathbb{R}^2 will always map some non-zero vector to $\begin{pmatrix} 0 \\ 0 \end{pmatrix}$.

Suppose t is represented by $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ with $\det(A) = ad - cb = 0$. If $a \neq 0$ or $b \neq 0$, then $\begin{pmatrix} -b \\ a \end{pmatrix} \neq \begin{pmatrix} 0 \\ 0 \end{pmatrix}$ and $\begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} -b \\ a \end{pmatrix} = \begin{pmatrix} 0 \\ \det(A) \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$,

if $c \neq 0$ or $d \neq 0$ then $\begin{pmatrix} d \\ -c \end{pmatrix} \neq \begin{pmatrix} 0 \\ 0 \end{pmatrix}$ and

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} d \\ -c \end{pmatrix} = \begin{pmatrix} \det(A) \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}, \text{ and if}$$

$a = b = c = d = 0$ then $\begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} e \\ f \end{pmatrix} = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} e \\ f \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$
for every vector $\begin{pmatrix} e \\ f \end{pmatrix} \in \mathbb{R}^2$.

Eigenvectors, eigenvalues, and fixed lines

Definition Let t be a linear transformation of \mathbb{R}^n represented by the $n \times n$ matrix A . We call $v \in \mathbb{R}^n$ an eigenvector of t (and of A) if $v \neq 0_n$ and $t(v) = Av = \lambda v$ for some scalar λ , in which case λ is called the eigenvalue of t (and of A) corresponding to v .

Example Let t be the linear transformation of \mathbb{R}^2 represented by $A = \begin{pmatrix} 1 & 2 \\ 4 & 3 \end{pmatrix}$. Then $t\begin{pmatrix} 1 \\ 2 \end{pmatrix} = A\begin{pmatrix} 1 \\ 2 \end{pmatrix} = \begin{pmatrix} 5 \\ 10 \end{pmatrix} = 5\begin{pmatrix} 1 \\ 2 \end{pmatrix}$ and so $\begin{pmatrix} 1 \\ 2 \end{pmatrix}$ is an eigenvector of t (and of A) with corresponding eigenvalue 5.

Definition Let $n=2$ or 3 and let t be a linear transformation of \mathbb{R}^n . We say that a line l in \mathbb{R}^n is fixed by t if t maps each point P on l to a point also on l . (In other words, the line l is fixed by t if whenever \underline{p} is the position vector of a point on l then $t(\underline{p})$ is also the position vector of some point on l .)

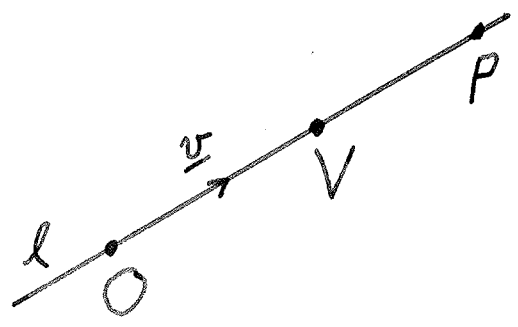
Example Let t be the linear transformation of \mathbb{R}^2 represented by $A = \begin{pmatrix} 1 & 2 \\ 4 & 3 \end{pmatrix}$. Then the line l in the (x, y) -plane defined by $y=2x$ is fixed by t , because if P is on l then $P = (a, 2a)$ for some $a \in \mathbb{R}$, and $t \begin{pmatrix} a \\ 2a \end{pmatrix} = A \begin{pmatrix} a \\ 2a \end{pmatrix} = \begin{pmatrix} 5a \\ 10a \end{pmatrix}$ is the position vector of the point $(5a, 10a)$ also on l .

The connection between eigenvectors and fixed lines through the origin

Let $n = 2$ or 3 and let t be a linear transformation of \mathbb{R}^n .

Suppose \underline{v} is an eigenvector of t with corresponding eigenvalue λ , let V be the point with position vector \underline{v} , and let l be the line through the origin and V . Then l is fixed by t .

Proof:



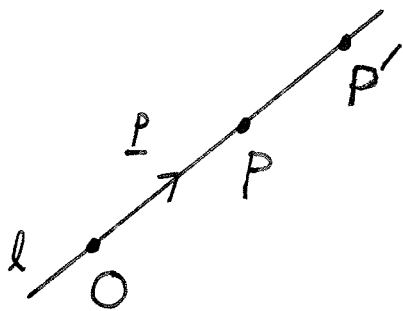
Note that l has vector equation $\underline{r} = \underline{o} + \mu \underline{v}$.

Suppose P is a point on l and \underline{p} is its position vector. Then $\underline{p} = \alpha \underline{v}$ for some scalar α , and so $t(\underline{p}) = t(\alpha \underline{v}) = \alpha t(\underline{v}) = \alpha \lambda \underline{v}$ is the position vector of a point also on l .

[Note also that if $\underline{p} \neq \underline{o}$ then \underline{p} is an eigenvector of t with corresponding eigenvalue λ , for $t(\underline{p}) = \alpha \lambda \underline{v} = \lambda(\alpha \underline{v}) = \lambda \underline{p}$.]

We have seen how an eigenvector of t gives rise to a line through the origin fixed by t . Conversely, let l be any line through the origin fixed by t , let P be any point on l , other than the origin, and let \underline{p} be the position vector of P . Then \underline{p} is an eigenvector of t .

Proof: Since l is fixed by t , $\underline{p}' = t(\underline{p})$ is the position vector of some point P' on l , and since l goes through the origin, we have $\underline{p}' = \alpha \underline{p}$ for some scalar α .



Thus $\underline{p} \neq \underline{0}$ (since P is not the origin) and $t(\underline{p}) = \alpha \underline{p}$, and so \underline{p} is an eigenvector of t with corresponding eigenvalue α .

Example We have already seen that the linear transformation t of \mathbb{R}^2 represented by $A = \begin{pmatrix} 1 & 2 \\ 4 & 3 \end{pmatrix}$ has an eigenvector $\underline{v} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$ with corresponding eigenvalue 5. We have also seen that the line l in the (x, y) -plane defined by $y = 2x$ is fixed by t . This is the line through the origin and $V = (1, 2)$.

Matrices having $\lambda = 0$ as an eigenvalue

Let A be an invertible $n \times n$ matrix. Then there is no $v \in \mathbb{R}^n$ with $v \neq 0_n$ and $Av = 0v$, because if there were, then we would have

$$Av = 0_n$$

$$A^{-1}Av = A^{-1}0_n$$

$$I_n v = 0_n$$

$$v = 0_n, \text{ a contradiction!}$$

This proves that no invertible $n \times n$ matrix has an eigenvector with corresponding eigenvalue 0.

What if A is not invertible?

In our study of singular linear transformations of \mathbb{R}^2 , we saw that if A is a non-invertible 2×2 matrix then there must be a vector $\begin{pmatrix} v_1 \\ v_2 \end{pmatrix} \in \mathbb{R}^2$ with $\begin{pmatrix} v_1 \\ v_2 \end{pmatrix} \neq \begin{pmatrix} 0 \\ 0 \end{pmatrix}$ and $A \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} = 0 \begin{pmatrix} v_1 \\ v_2 \end{pmatrix}$, and so $\begin{pmatrix} v_1 \\ v_2 \end{pmatrix}$ is an eigenvector of A with corresponding eigenvalue 0.

Although we do not prove it in this module, it is more generally true that every non-invertible $n \times n$ matrix has some eigenvector with corresponding eigenvalue 0.

Finding all eigenvalues

Let $n=2$ or 3 . We define the characteristic polynomial of an $n \times n$ matrix A to be $f(x) = \det(A - xI_n)$.

Example Let $A = \begin{pmatrix} 1 & 2 \\ 4 & 3 \end{pmatrix}$. Then the characteristic polynomial of A is

$$\begin{aligned} f(x) &= \det(A - xI_2) \\ &= \det\left(\begin{pmatrix} 1 & 2 \\ 4 & 3 \end{pmatrix} - \begin{pmatrix} x & 0 \\ 0 & x \end{pmatrix}\right) \\ &= \begin{vmatrix} 1-x & 2 \\ 4 & 3-x \end{vmatrix} = (1-x)(3-x) - 8 \\ &= x^2 - 4x - 5 = (x+1)(x-5) \end{aligned}$$

Example

Let $A = \begin{pmatrix} 1 & 2 & -1 \\ 0 & 1 & 4 \\ 0 & 0 & 3 \end{pmatrix}$. Then the

characteristic polynomial of A is

$$f(x) = \det(A - xI_3)$$

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

$$= (1-x) \begin{vmatrix} 1-x & 4 \\ 0 & 3-x \end{vmatrix} - 0 + 0$$

$$= (1-x)((1-x)(3-x) - 0)$$

$$= -(x-1)^2(x-3)$$

Theorem 8 Let $n=2$ or 3 , and let A be an $n \times n$ matrix. Then a scalar λ is an eigenvalue of A if and only if it is a zero of the characteristic polynomial of A . [Recall that λ is a zero of the polynomial $f(x)$ just means $f(\lambda) = 0$.]

Proof: Let $f(x) = \det(A - xI_n)$. If λ is a zero of $f(x)$ then $f(\lambda) = 0$, i.e. $\det(A - \lambda I_n) = 0$, so $A - \lambda I_n$ is not invertible and there is a non-zero $v \in \mathbb{R}^n$ with

$$(A - \lambda I_n)v = 0_n. \quad \left[\text{only proved when } n=2 \text{ in this module} \right]$$

Then

$$Av - \lambda I_n v = 0_n$$

$$Av - \lambda v = 0_n$$

$$Av = \lambda v,$$

and so v is an eigenvector of A with corresponding eigenvalue λ .

Conversely, suppose v is an eigenvector of A with corresponding eigenvalue λ . Then $v \neq 0_n$ and $Av = \lambda v$. Then

$$Av - \lambda v = 0_n$$

$$Av - \lambda I_n v = 0_n$$

$$(A - \lambda I_n)v = 0_n = 0v$$

Thus $A - \lambda I_n$ has 0 as an eigenvalue, and so $A - \lambda I_n$ is not invertible, so $\det(A - \lambda I_n) = 0$ [proved only when $n=2$ in this module I, i.e. $f(\lambda) = \det(A - \lambda I_n) = 0$.

Example

Let $A = \begin{pmatrix} 1 & 2 \\ 4 & 3 \end{pmatrix}$. We found that the characteristic polynomial of A is $f(x) = (x+1)(x-5)$. The only zeros of $f(x)$ are -1 and 5 , so the only eigenvalues of A are -1 and 5 .

Remarks

Let $n=2$ or 3 and let A be an $n \times n$ matrix with characteristic polynomial $f(x)$. It is not difficult to see that $f(x)$ really is a polynomial (with coefficients in \mathbb{R}), and that the degree of $f(x)$ is n (do this first for $n=2$). Such an $f(x)$ has at most n real zeros, and so A has at most n (real, distinct) eigenvalues.

A polynomial of odd degree with coefficients in \mathbb{R} always has at least one real zero. Thus a 3×3 matrix always has at least one (real) eigenvalue, and so a linear transformation of \mathbb{R}^3 always fixes at least one line through the origin.

Finding eigenvectors

Let $n=2$ or 3 and let A be an $n \times n$ matrix with an eigenvalue λ .

How do we find one (or all)

eigenvectors v of A with $Av = \lambda v$?

Answer: we solve a certain system of linear equations in n unknowns.

We have $Av = \lambda v$

$$\Leftrightarrow Av - \lambda v = 0_n$$

(means "if and only if")

$$\Leftrightarrow Av - \lambda I_n v = 0_n$$

$$\Leftrightarrow (A - \lambda I_n)v = 0_n$$

If $n=2$, we solve

$$(A - \lambda I_2) \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

for $\begin{pmatrix} x \\ y \end{pmatrix} \in \mathbb{R}^2$, $\begin{pmatrix} x \\ y \end{pmatrix} \neq \begin{pmatrix} 0 \\ 0 \end{pmatrix}$, to obtain

the eigenvectors with eigenvalue λ .

If $n=3$, we solve

$$(A - \lambda I_3) \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

for $\begin{pmatrix} x \\ y \\ z \end{pmatrix} \in \mathbb{R}^3$, $\begin{pmatrix} x \\ y \\ z \end{pmatrix} \neq \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$.

Example

Let $A = \begin{pmatrix} 1 & 2 \\ 4 & 3 \end{pmatrix}$. We found that the eigenvalues of A are -1 and 5 . We now determine the eigenvectors with corresponding eigenvalue -1 . We solve

$$(A - (-1)I_2) \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

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

$$\begin{pmatrix} 2 & 2 \\ 4 & 4 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad (*)$$

This is equivalent to the following system of linear equations in x, y :

$$\begin{cases} 2x + 2y = 0 \\ 4x + 4y = 0 \end{cases}$$

which is equivalent to

$$\begin{cases} 2x + 2y = 0 \\ 0 = 0 \end{cases}$$

which is equivalent to

$$\{2x + 2y = 0\}.$$

Thus y can be any real number r ; then $2x + 2r = 0$, so $2x = -2r$, $x = -r$.

The set of solutions to the matrix equation (*) is thus $\left\{ \begin{pmatrix} -r \\ r \end{pmatrix} : r \in \mathbb{R} \right\}$, and so the set of all eigenvectors of A with corresp. eigenvalue -1 is $\left\{ \begin{pmatrix} -r \\ r \end{pmatrix} : 0 \neq r \in \mathbb{R} \right\}$.

One such eigenvector is $\begin{pmatrix} -1 \\ 1 \end{pmatrix}$.

$$\text{Check: } A \begin{pmatrix} -1 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 & 2 \\ 4 & 3 \end{pmatrix} \begin{pmatrix} -1 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \end{pmatrix} = (-1) \begin{pmatrix} -1 \\ 1 \end{pmatrix}.$$

Example

Let $A = \begin{pmatrix} 1 & 2 & -1 \\ 0 & 1 & 4 \\ 0 & 0 & 3 \end{pmatrix}$. We have found that the characteristic polynomial of A is $f(x) = -(x-1)^2(x-3)$. Thus the eigenvalues of A are 1 and 3 (the (real) zeros of $f(x)$). We now find all eigenvectors of A with corresponding eigenvalue 3. We solve:

$$(A - 3I_3) \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

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

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

This is equivalent to the following system of linear equations in x, y, z :

$$\begin{cases} -2x + 2y - z = 0 \\ -2y + 4z = 0 \\ 0 = 0 \end{cases}$$

which happens to be in echelon form.

Applying back substitution, z can be any real number r ; then $-2y + 4r = 0$, so $-2y = -4r$, $y = 2r$; then $-2x + 2(2r) - r = 0$, so $-2x = -3r$, $x = \frac{3}{2}r$.

The set of solutions to the matrix equation

(*) is thus $\left\{ \begin{pmatrix} \frac{3}{2}r \\ 2r \\ r \end{pmatrix} : r \in \mathbb{R} \right\}$, and so

the set of all eigenvectors of A with corresp. eigenvalue 3 is $\left\{ \begin{pmatrix} \frac{3}{2}r \\ 2r \\ r \end{pmatrix} : 0 \neq r \in \mathbb{R} \right\}$.

One such eigenvector is $\begin{pmatrix} 3 \\ 4 \\ 2 \end{pmatrix}$ (check this!).

Thus the line through the origin with vector equation $\pi = \mu \begin{pmatrix} 3 \\ 4 \\ 2 \end{pmatrix}$ is fixed by the linear transformation t_A represented by A .