

$Ax = \lambda x$
 A : $n \times n$ Matrix
 x : "Eigen Vector"
 λ : "Eigen Value"
 same thing $\rightarrow (A - \lambda I)x = 0$
 $\det(A - \lambda I) = 0$ ← "Characteristic Equation of A "
 $(A - \lambda I)$ is singular
 $(A - \lambda I)$ is not invertible
 $P(\lambda) = \det(A - \lambda I)$
 "Characteristic Polynomial"

$$A = \begin{bmatrix} 4 & 8 \\ 6 & 26 \end{bmatrix} \quad A - I = \begin{bmatrix} 4 & 8 \\ 6 & 26 \end{bmatrix} - \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 4-1 & 8 \\ 6 & 26-1 \end{bmatrix} = \begin{bmatrix} 3 & 8 \\ 6 & 25 \end{bmatrix}$$

$$\lambda I = \lambda \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix}$$

$$A - \lambda I = \begin{bmatrix} 4 & 8 \\ 6 & 26 \end{bmatrix} - \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix} = \begin{bmatrix} 4-\lambda & 8 \\ 6 & 26-\lambda \end{bmatrix}$$

$$\det(A - \lambda I) = \begin{vmatrix} 4-\lambda & 8 \\ 6 & 26-\lambda \end{vmatrix} = (4-\lambda)(26-\lambda) - (8)(6) = 104 - 30\lambda + \lambda^2 - 48 = \lambda^2 - 30\lambda + 56 = (\lambda - 28)(\lambda - 2) = 0$$

$$\lambda_1 = 28$$

$$\lambda_2 = 2$$

$$N(A - \lambda_2 I) = \left[\begin{array}{cc|c} 4-\lambda_2 & 8 & 0 \\ 6 & 26-\lambda_2 & 0 \end{array} \right] = \left[\begin{array}{cc|c} 4-2 & 8 & 0 \\ 6 & 26-2 & 0 \end{array} \right] = \left[\begin{array}{cc|c} 2 & 8 & 0 \\ 6 & 24 & 0 \end{array} \right] \xrightarrow{R_1/2} \left[\begin{array}{cc|c} 1 & 4 & 0 \\ 6 & 24 & 0 \end{array} \right] \xrightarrow{R_2 - 6R_1} \left[\begin{array}{cc|c} 1 & 4 & 0 \\ 0 & 0 & 0 \end{array} \right]$$

$$x_1 + 4x_2 = 0 \rightarrow x_1 = -4x_2 \rightarrow \begin{bmatrix} -4x_2 \\ x_2 \end{bmatrix} \rightarrow \begin{bmatrix} -4x \\ x \end{bmatrix} \rightarrow x \begin{bmatrix} -4 \\ 1 \end{bmatrix}$$

Eigen space \rightarrow Eigen Vector

A Course In Linear Algebra

Ernest Borisovich Vinberg



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