# More determinants; matrix eigenvalues and eigenvectors Lecture 4a - 2021-06-02 <br> MAT A35 - Summer 2021 - UTSC <br> Prof. Yun William Yu 

## Matrix Determinants

- The determinant of a $1 \times 1$ matrix $[a]$ is $a$.
- The determinant of a $2 \times 2$ matrix $A=\left[\begin{array}{ll}a & b \\ c & d\end{array}\right]$ is

$$
|A|=\left|\begin{array}{ll}
a & b \\
c & d
\end{array}\right|=a d-b c
$$

- Note that even though the notation | | looks like absolute values, determinants can be positive or negative.

Determinants $=($ signed $)$ scaling factor
1D: $[2][x]=[2 x] \xrightarrow[0]{\Longrightarrow}$
2D: $\left[\begin{array}{ll}a & b \\ c & d\end{array}\right]\left[\begin{array}{l}x \\ y\end{array}\right]=\left[\begin{array}{l}a x+b y \\ c x+1 y\end{array}\right] \leftarrow$ hacke to intereat

$$
\left[\begin{array}{ll}
a & b \\
c & b
\end{array}\right]\left[\begin{array}{l}
1 \\
0
\end{array}\right]=\left[\begin{array}{l}
a \\
c
\end{array}\right],\left[\begin{array}{ll}
a & b \\
c & d
\end{array}\right]\left[\begin{array}{l}
0 \\
1
\end{array}\right]=\left[\begin{array}{l}
b \\
d
\end{array}\right]
$$



## Determinants, minors, and cofactors

- Let $A=\left[a_{i j}\right]$ be a square $n \times$ $n$ matrix. Then we can define the $i j$ th minor $M_{i j}$ of $A$ as the determinant of the matrix where you have removed the $i$ th row and the $j$ th column of A.

$$
\begin{gathered}
A=\left[\begin{array}{lll}
a_{11} & a_{12} & a_{13} \\
a_{21} & \begin{array}{ll}
a_{22} & a_{23} \\
a_{31} & a_{32}
\end{array} & a_{33}
\end{array}\right] \\
M_{11}=\left|\begin{array}{ll}
a_{22} & a_{23} \\
a_{32} & a_{33}
\end{array}\right| \quad M_{12}=\left|\begin{array}{ll}
a_{21} & a_{23} \\
a_{31} & a_{33}
\end{array}\right|
\end{gathered}
$$

- The $i j$ th cofactor $C_{i j}$ of $A$ is $C_{i j}=(-1)^{i+j} M_{i j}$.

$$
M_{13}=\left|\begin{array}{ll}
a_{21} & a_{22} \\
a_{31} & a_{32}
\end{array}\right|
$$

$$
C_{12}=-M_{12} \quad C_{13}=M_{13}
$$

- The determinant of $A$ can bet $-+\perp \quad C_{12}=-M_{12} \quad C_{13}=M_{13}$ defined recursively by

$$
|A|=a_{11}\left|\begin{array}{ll}
a_{22} & a_{23} \\
a_{32} & a_{33}
\end{array}\right|-a_{12}\left|\begin{array}{ll}
a_{21} & a_{23} \\
a_{31} & a_{33}
\end{array}\right|+a_{13}\left|\begin{array}{l}
a_{21} \\
a_{22} \\
a_{31}
\end{array}\right|
$$

- (you can expand along any row

$$
=a_{11} a_{22} a_{33}+a_{12} a_{23} a_{31}+a_{13} a_{21} a_{32}
$$ or column using this formula)

$$
-a_{11} a_{23} a_{32}-a_{12} a_{21} a_{33}-a_{13} a_{22} a_{31}
$$

$3 \times 3$ determinant memory aid


$$
\begin{aligned}
& \text { Example }\left[\begin{array}{cc} 
\pm & \pm \\
\vdots & \pm
\end{array}\right] \\
& \left\{\begin{array}{lll}
{\left[\left.\begin{array}{lll}
0 & 1 & 0 \\
2 & 1 & 3 \\
6 & 5 & 0
\end{array}|=0 \cdot| \begin{array}{ll}
1 & 3 \\
5 & 0
\end{array}|-1| \begin{array}{cc}
2 & 3 \\
6 & 0
\end{array}|+0| \begin{array}{ll}
2 & 1 \\
6 & 5
\end{array} \right\rvert\,\right.} \\
{\left[\left.\begin{array}{ll}
2 & 10
\end{array} \right\rvert\,=1 \cdot(2 \cdot 0-18)=18\right.}
\end{array}\right.
\end{aligned}
$$

$$
\left|\begin{array}{llll}
0 & 1 & 0 & 1 \\
2 & 1 & 3 & 2 \\
6 & 5 & 0 & 3 \\
0 & 0 & 0 & 2
\end{array}\right|=-0 \cdot\left|\begin{array}{lll}
1 & 0 & 1 \\
1 & 3 & 2 \\
5 & 0 & 3
\end{array}\right|+0\left|\begin{array}{lll}
0 & 0 & 1 \\
2 & 3 & 2 \\
6 & 0 & 3
\end{array}\right|-0\left|\begin{array}{lll}
0 & 1 & 1 \\
2 & 1 & 2 \\
6 & 5 & 3
\end{array}\right|+2\left|\begin{array}{lll}
0 & 1 & 0 \\
2 & 1 & 3 \\
6 & 5 & 0
\end{array}\right|
$$

[都

$$
=2 \cdot 18=36
$$

Try it out

$$
\begin{aligned}
& \begin{aligned}
\cdot\left|\begin{array}{lll}
1 & 2 & 3 \\
4 & 5 & 6 \\
7 & 8 & 9
\end{array}\right| & =1 \cdot\left|\begin{array}{cc}
5 & 6 \\
8 & 9
\end{array}\right|-2\left|\begin{array}{cc}
4 & 6 \\
7 & 9
\end{array}\right|+3\left|\begin{array}{cc}
4 & 5 \\
7 & 8
\end{array}\right| \\
& =(45-48)-2(36-42)+3(32-35)
\end{aligned} \\
& \text { A: -1 } \\
& \text { B: } 0 \\
& \text { C: } 1 \\
& \text { D: } 2 \\
& \text { E: None } \\
& =-3+12-9=0 \\
& {\left[\begin{array}{lll}
1 & 2 & 3 \\
4 & 5 & 6 \\
7 & 8 & 9
\end{array}\right]\left[\begin{array}{c}
1 \\
-2 \\
1
\end{array}\right]=\left[\begin{array}{l}
0 \\
0 \\
0
\end{array}\right] \rightarrow \begin{array}{r}
\text { not } \\
\rightarrow \text { invertible } \\
\end{array}}
\end{aligned}
$$

> A: 2
> B: 5
> C: 10
> D: 32
> E: None

## Diagonal matrices scale standard basis

- Scaling operations: $\left[\begin{array}{lll}1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3\end{array}\right]\left[\begin{array}{l}x \\ y \\ z\end{array}\right]=\left[\begin{array}{c}x \\ 2 y \\ 3 z\end{array}\right]$ $\beta_{\text {sios }}$ vatros: $e_{1}=\left[\begin{array}{ll}1 \\ 0 \\ 0\end{array}\right] \quad e_{2}=\left[\begin{array}{l}0 \\ 0\end{array}\right] \quad e_{3}=\left[\begin{array}{l}0 \\ 0\end{array}\right]$

$$
\begin{aligned}
& A e_{1}=\left[\begin{array}{cc}
0 & 0 \\
0 & 0 \\
0 & 0
\end{array}\right]\left[\begin{array}{l}
1 \\
0
\end{array}\right]=\left[\begin{array}{ll}
0 \\
0
\end{array}\right]=e_{1} \quad A e_{2}=2 e_{2}, A e_{3}=3 e_{3} \\
& {\left[\begin{array}{ccc}
1 & 0 & 0 \\
0 & 0 & 0 \\
0 & 3
\end{array}\right]\left[\begin{array}{l}
0 \\
0
\end{array}\right]=\left[\begin{array}{l}
0 \\
0
\end{array}\right]}
\end{aligned}
$$




- An $n \times n$ diagonal matrix $A$ with diagonal entries $\lambda_{1}, \ldots, \lambda_{n}$ scales the standard basis vectors $e_{1}, \ldots, e_{n}$, where $e_{i}$ is a vector with 0 's everywhere except a 1 in position $i$ by $A e_{i}=\lambda_{i} e_{i}$.


## What about non-diagonal matrices?

$\cdot\left[\begin{array}{ll}1 & 1 \\ 1 & 1\end{array}\right]\left[\begin{array}{l}x \\ y\end{array}\right]=\left[\begin{array}{l}x+y \\ x+y\end{array}\right]$



$$
\begin{aligned}
& \text { by a fuctre of } 2 \\
& \begin{array}{c}
\text { by a fuetur } \\
\text { of }
\end{array}
\end{aligned}
$$

## Eigenvalues and Eigenvectors

- Let $A$ be an $n \times n$ square matrix, and let $v$ be a non-zero vector of length $n$. Then if $A v=\lambda v$ for some number $\lambda$, then $v$ is an eigenvector of $A$ with corresponding eigenvalue $\lambda$. Together, they are also sometimes known as an eigenpair $(\lambda, v)$.
- An eigenvector $v$ is a vector that gets scaled by a constant multiple $\lambda$ (called an eigenvalue) when multiplied by $A$.
- If $v$ is an eigenvector for the eigenvalue $\lambda$, then so is $k v$, for any $k \neq 0$.


Try it out

- Let $A=\left[\begin{array}{ccc}-9 & 6 & 20 \\ 2 & 2 & -4 \\ -6 & 3 & 13\end{array}\right]$.
- Which of the following are eigenvectors of $A$ ?

A: $\left[\begin{array}{lll}2 & -6 & 5\end{array}\right]^{T}$
B: $\left[\begin{array}{lll}6 & 1 & 3\end{array}\right]^{T}$
C: $\left[\begin{array}{lll}12 & 2 & 6\end{array}\right]^{T}$
D: All of the above
E: None of the above

$$
\begin{aligned}
& {\left[\begin{array}{ccc}
-9 & 6 & 20 \\
2 & 2 & -4 \\
-6 & 3 & 13
\end{array}\right]\left[\begin{array}{c}
2 \\
-6 \\
5
\end{array}\right]=\left[\begin{array}{cc}
-18-36+100 \\
4-12-20 \\
-12-18+65
\end{array}\right]=\left[\begin{array}{cc}
4 & 6 \\
-28 \\
3 & 5
\end{array}\right]} \\
& {\left[\begin{array}{ccc}
-9 & 6 & 20 \\
2 & 2 & -4 \\
-6 & 3 & 13
\end{array}\right]\left[\begin{array}{l}
6 \\
1 \\
3
\end{array}\right]=\left[\begin{array}{c}
-54+6+60 \\
12+2-12 \\
-36+3+39
\end{array}\right]=\left[\begin{array}{c}
12 \\
2 \\
6
\end{array}\right]=2=\left[\begin{array}{l}
6 \\
1 \\
3
\end{array}\right] .}
\end{aligned}
$$

C also eigenvector

Finding eigenvalues of a matrix

- Let $A$ be a $n \times n$ matrix. If $\lambda$ is an eigenvalue of $A$, then $\operatorname{det}(A-\lambda I)=0$.
proof. $A_{v}=\lambda_{v}$ for some nonzero $v$.

$$
\begin{aligned}
& A_{v}-\lambda_{v}=0 \\
& A_{v}-\lambda I_{v}=0 \quad \text { (became } v=I_{v} \text { ) } \\
& (A-\lambda I)_{v}=0 \quad \text { (distributive prop.) } \\
& \Rightarrow A-\lambda I \text { is a singular Inoninuertisle matrix } \\
& \Rightarrow \quad \operatorname{det}(A-\lambda I)=0
\end{aligned}
$$

Example

$$
\begin{aligned}
& A=\left[\begin{array}{ll}
1 & 1 \\
1 & 1
\end{array}\right] \\
& \operatorname{det}(A-\lambda I)=\operatorname{det}\left(\left[\begin{array}{ll}
1 & 1 \\
1 & 1
\end{array}\right]-\lambda\left[\begin{array}{ll}
1 & 0 \\
0 & 1
\end{array}\right]\right) \\
&=\operatorname{det}\left(\left[\begin{array}{ll}
1 & 1 \\
1 & 1
\end{array}\right]-\left[\begin{array}{ll}
\lambda & 0 \\
0 & \lambda
\end{array}\right]\right) \\
&=\operatorname{det}\left(\left[\begin{array}{cc}
1-\lambda & 1 \\
1 & 1-\lambda
\end{array}\right]\right) \\
&=(1-\lambda)^{2}-1=1-2 \lambda+\lambda^{2}-1=0 \\
& \Rightarrow \quad \lambda^{2}-2 \lambda=0 \\
& \lambda(\lambda-2)=0 \quad \text { or } \quad A=2 \\
& \Rightarrow \lambda=0 \text { or }
\end{aligned}
$$

Try it out

- $A=\left[\begin{array}{ll}1 & 2 \\ 0 & 1\end{array}\right]$

$$
\left.\begin{gathered}
1-\lambda \\
2 \\
0
\end{gathered} 1-\lambda \right\rvert\,=(1-\lambda)^{2}-20=0
$$

- $A=\left[\begin{array}{ll}1 & 2 \\ 3 & 4\end{array}\right]$

$$
\begin{aligned}
& \left|\begin{array}{cc}
1-\lambda & 2 \\
3 & 4-\lambda
\end{array}\right|=0 \\
& (1-\lambda)(4-\lambda)-6=0 \\
& \lambda^{2}-5 \lambda+4-6=0 \\
& \lambda^{2}-5 \lambda-2=0
\end{aligned}
$$

Find the eigenvalues:
A: 1
B: 2
C: 3
D: All of the above
$E$ : None of the above

Find the eigenvalues:
A: 1
B: 2
C: 3
D: All of the above
E: None of the above

$$
\begin{array}{ll}
\lambda=\frac{5 \pm \sqrt{25+8}}{2} & \lambda_{1}=\frac{5}{2}+\frac{\sqrt{33}}{2} \\
\lambda=\frac{1}{2}(5 \pm \sqrt{33}) & \lambda_{2}=\frac{5}{2}-\frac{\sqrt{33}}{2}
\end{array}
$$

Try it out


Find the eigenvalues:
A: 1
B: 2
C: 3
D: All of the above
E: None of the above

$$
\begin{aligned}
& \operatorname{det}(A-\lambda I)=\left|\begin{array}{ccc}
1-\lambda & 0 & 0 \\
0 & 2-\lambda & 0 \\
0 & 0 & 3-\lambda
\end{array}\right|=\left(\left.1-\lambda| | \begin{array}{cc}
2-\lambda & 0 \\
0 & 3-\lambda
\end{array} \right\rvert\,\right. \\
&=(1-\lambda)(2-\lambda)(3-\lambda \mid=0 \\
& {\left[\left.\begin{array}{ll}
10 & \beta \\
0 & 0
\end{array} \right\rvert\, \rightarrow \lambda=1,2,3\right.}
\end{aligned}
$$


$\rightarrow$ nut triangular

- Triangular matrices have their eigenvalues on the diagonal.

Finding eigenvectors of a matrix

- $A v=\lambda v$, or alternately, $(A-\lambda I) v=0$

$$
\begin{aligned}
& A=\left[\begin{array}{ll}
0 & 1 \\
1 & 0
\end{array}\right] \quad\left|\begin{array}{cc}
-\lambda & 1 \\
1 & -\lambda
\end{array}\right|=\begin{array}{l}
\lambda^{2}-1=0 \\
(\lambda+1)(\lambda-1)=0
\end{array} \\
& \lambda=1,-1 \quad \Rightarrow \lambda_{1}=1, \lambda_{2}=-1 \\
& \left.\lambda_{1}=1\left[\begin{array}{ll}
0 & 1 \\
1 & 0
\end{array}\right]\left[\begin{array}{l}
x \\
y
\end{array}\right]=\left[\begin{array}{l}
x \\
y
\end{array}\right]\right\} \begin{array}{l}
x-y=0 \\
\Rightarrow y=x
\end{array} \\
& {\left[\begin{array}{cc}
-1 & 1 \\
1 & -1
\end{array}\right]\left[\begin{array}{l}
x \\
y
\end{array}\right]=\left[\begin{array}{l}
0 \\
0
\end{array}\right]} \\
& v_{1}=\left[\begin{array}{l}
x \\
x
\end{array}\right] \\
& {\left[\begin{array}{ll}
0 & 1 \\
1 & 0
\end{array}\right]\left[\begin{array}{l}
x \\
y
\end{array}\right]=\left[\begin{array}{l}
-x \\
-y
\end{array}\right]} \\
& \left\{\begin{array}{l}
y=-x \\
x=-y
\end{array}\right. \\
& \begin{array}{l}
x+y=0 \\
x+y=0
\end{array} \rightarrow\left[\begin{array}{lll}
1 & 1 & 0 \\
1 & 1 & 0
\end{array}\right] \\
& x+y=0,[x] \rightarrow[1] \\
& v_{2}=\left[\begin{array}{c}
x \\
-x
\end{array}\right] \rightarrow\left[\begin{array}{c}
1 \\
-1
\end{array}\right]
\end{aligned}
$$

Example

$$
A_{v_{1}}=\lambda_{1} v_{1}
$$

$$
A=\left[\begin{array}{lll}
1 & 4 & 6 \\
0 & 2 & 5 \\
0 & 0 & 3
\end{array}\right] \quad \begin{aligned}
& \lambda_{1}=1 \\
& \lambda_{2}=2 \\
& \lambda_{3}=3
\end{aligned}
$$

$$
A v_{1}=\lambda_{1} I v_{1}
$$

$$
A V_{-}-\lambda_{1} I_{V_{1}}=0
$$

$$
\left(A-r_{1} I\right)_{v_{1}}=0
$$

$$
\begin{aligned}
& \lambda_{1}=1 \\
& A v_{1}=\lambda_{1} v_{1}, v_{1}=\left[\begin{array}{l}
x \\
y \\
z
\end{array}\right]
\end{aligned}
$$

$$
\begin{aligned}
& {\left[\begin{array}{ccc|c}
0 & 1 & \frac{3}{2} & 0 \\
0 & 1 & 5 & 0 \\
0 & 0 & 1 & 0
\end{array}\right]\left\{\begin{array}{l}
R_{1}=R_{1}-\frac{3}{2} R_{3} \\
R_{2}=R_{2}-5 R_{3}
\end{array}\right.} \\
& {\left[\begin{array}{lll|l}
0 & 1 & 0 & 0 \\
0 & 1 & 0 & 0 \\
0 & 0 & 1 & 0
\end{array}\right] l} \\
& {\left[\begin{array}{lll|l}
0 & 1 & 0 & 0 \\
0 & 0 & 1 & 0 \\
0 & 0 & 0 & 0
\end{array}\right] \quad v_{1}=\left[\begin{array}{l}
0 \\
0 \\
z
\end{array}\right]} \\
& R_{3} \leqslant \frac{R_{3}}{2} \\
& \Rightarrow \begin{array}{ll}
x & =0 \\
y & =0
\end{array} \quad \backsim\left[\begin{array}{l}
0 \\
0 \\
1
\end{array}\right]
\end{aligned}
$$

Example (continued) $\quad \lambda_{2}=2$

$$
\begin{aligned}
& {\left[\begin{array}{lll}
1 & 4 & 6 \\
0 & 2 & 5 \\
0 & 0 & 3
\end{array}\right]\left[\begin{array}{l}
x \\
y \\
z
\end{array}\right]=\left[\begin{array}{l}
2 x \\
2 y \\
2 z
\end{array}\right]} \\
& \left\{\begin{aligned}
x+4 y+6 z & =2 x \\
2 y+5 z & =2 y \\
3 z & =2 z \\
4 z & =0
\end{aligned}\right. \\
& \left\{\begin{array}{l}
x=4 y \\
z=0
\end{array}\right] \begin{array}{l}
4 y \\
v_{2}=\left[\begin{array}{l}
x \\
0
\end{array}\right]
\end{array} \\
& \rightarrow\left[\begin{array}{l}
4 \\
1 \\
0
\end{array}\right] \text { or }\left[\begin{array}{c}
-4 \\
-1 \\
0
\end{array}\right]
\end{aligned}
$$

Try it out

- $A=\left[\begin{array}{lll}1 & 4 & 6 \\ 0 & 2 & 5 \\ 0 & 0 & 3\end{array}\right]$. What is the eigenvector corresponding to the
eigenvalue $\lambda \stackrel{\text { ? }}{=}$

$$
\begin{aligned}
& \text { eigenvalue } \lambda \underline{=} 3 ? \\
& {\left[\begin{array}{ccc|c}
-2 & 4 & 6 & 0 \\
0 & -1 & 5 & 0 \\
0 & 0 & 0 & 0
\end{array}\right]} \\
& {\left[\begin{array}{ccc}
1 & -2 & -3 \\
0 & 1 & -5
\end{array}\right)} \\
& 0
\end{aligned} 0
$$

