

4th Exercise: (Compare 15th Exercise on 3rd Problem Sheet).

Let

$$E = \frac{1}{50} \begin{pmatrix} 142 & -144 & 0 \\ -144 & 58 & 0 \\ 0 & 0 & -125 \end{pmatrix} \in \mathbb{R}^{3 \times 3}.$$

(a) Compute $\det(E - \lambda I_3)$ for $\lambda \in \mathbb{R}$.

(b) For which values of $\lambda \in \mathbb{R}$ the system of linear equations ~~has~~
 $E x = \lambda x$ has nontrivial solution $x \in \mathbb{R}^3$?

Solution:

$$(a) \det \underbrace{(E - \lambda I_3)}_{\in \mathbb{R}^{3 \times 3}} = \det \left(\frac{1}{50} \begin{pmatrix} 142 - 50\lambda & -144 & 0 \\ -144 & 58 - 50\lambda & 0 \\ 0 & 0 & -125 - 50\lambda \end{pmatrix} \right)$$

$$= \left(\frac{1}{50} \right)^3 \cdot (-125 - 50\lambda) \cdot (-1)^{3+3} \cdot \det \begin{pmatrix} 142 - 50\lambda & -144 \\ -144 & 58 - 50\lambda \end{pmatrix} =$$

expansion rule and argument above!

$$= \frac{1}{50^3} (-125 - 50\lambda) \left((142 - 50\lambda)(58 - 50\lambda) - (-144)(-144) \right)$$

$$= \frac{1}{50^3} (-125 - 50\lambda) \left[\frac{50^2 \lambda^2}{50} - \frac{200 \cdot 50\lambda}{50^2} - \underbrace{(142 \cdot 58 - 144^2)}_{= 12500} \right]$$

$$= \left(-\frac{5}{2} - \lambda \right) (\lambda^2 - 4\lambda - 5) = \left(-\frac{5}{2} - \lambda \right) (\lambda - 5)(\lambda + 1), \lambda \in \mathbb{R}. \quad (*)$$

$$(b) E x = \lambda x \Leftrightarrow E x - \lambda x = 0 \Leftrightarrow E x - \lambda I x = 0 \Leftrightarrow (E - \lambda I) x = 0$$

This system of lin equations has nontrivial solution, if and only if the matrix $E - \lambda I$ is singular (Thm 1.33). By Thm 1.43 (b)

this is equivalent to $\det A = 0$.

So, thus, for $\lambda \in \left\{ -\frac{5}{2}, 5, -1 \right\}$ that are the zeros of the polynomial $p(\lambda) := \left(-\frac{5}{2} - \lambda \right) (\lambda - 5) (\lambda + 1)$, see (*).

this system has nontriv. solution $x \in \mathbb{R}^3$.

Such solutions we call eigenvectors and the corresponding λ "Eigenvalues".

That's the next topic in AML!