

Ex a matrix A is invertible if its determinant is non zero.

If a matrix is not invertible then it is called Singular.

Ex, let $A = \begin{bmatrix} 1 & 5 \\ 2 & 3 \end{bmatrix}$ ~~is~~

Is A singular?

Linear independence

Recall: What does it mean for 2 functions

$f_1(x)$ & $f_2(x)$ to be linearly independent?

→ The only ~~for~~ constants c_1, c_2 st
 $c_1 f_1(x) + c_2 f_2(x) = 0 \Rightarrow c_1 = c_2 = 0$.

Let $\{\bar{x}^1, \dots, \bar{x}^n\}$ be a set of n vectors, of length ^{size} $n \times 1$

Def: • $\{\bar{x}^1, \dots, \bar{x}^n\}$ are linearly dependent

if there exists a set of constants c_1, \dots, c_n
at least 1 non-zero st

$$c_1 \bar{x}^1 + c_2 \bar{x}^2 + \dots + c_n \bar{x}^n = 0.$$

• $\{\bar{x}^1, \dots, \bar{x}^n\}$ are linearly independent

if ~~give~~ for constants c_1, \dots, c_n

$$\{ c_1 \bar{x}^1 + c_2 \bar{x}^2 + \dots + c_n \bar{x}^n = 0$$

$$\Rightarrow c_1 = c_2 = \dots = c_n = 0.$$

How do we check if vectors are linearly dependent or independent?

We look at the ~~matrix~~ linear system

$$\begin{bmatrix} x_1^1 & \dots & x_1^n \\ x_2^1 & & x_2^n \\ \vdots & & \vdots \\ x_n^1 & & x_n^n \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_n \end{bmatrix} = \bar{0}$$

$$\bar{X} \quad \bar{c} = \bar{0}$$

If $\bar{c} = 0 \Rightarrow$ is the only answer then the vectors are linearly independent.

In other words, if \bar{X} is invertible or nonsingular then the vectors are linearly independent.

I.e. we need to look at the $\det(\bar{X})$.

Ex Are the vectors $x^{(1)} = \begin{pmatrix} 1 \\ 2 \\ -1 \end{pmatrix}$ $x^{(2)} = \begin{pmatrix} 2 \\ 1 \\ 3 \end{pmatrix}$ $x^{(3)} = \begin{pmatrix} -4 \\ 1 \\ -11 \end{pmatrix}$ linearly dependent or independent?

Now let's talk about eigenvalues and eigenvectors.

~~Consider the equation~~

$$A\bar{x} = \bar{b}$$

let A be a matrix.

Goal: Find values of λ & vectors $\bar{x} \neq \bar{0}$

$$\text{st } A\bar{x} = \lambda\bar{x}$$

We can rewrite this as

$$A\bar{x} - \lambda\bar{x} = 0$$

$$\rightarrow (A - \lambda I)\bar{x} = 0.$$

We know $\bar{x} = 0 \Rightarrow A - \lambda I$ must be
singular. $\Rightarrow \text{The } \det(A - \lambda I) = 0.$

We call the values of λ st $\det(A - \lambda I) = 0.$
the eigenvalues of $A.$

& The vectors \bar{x} st $A\bar{x} = \lambda\bar{x}$ the
eigenvectors.

Ex let $A = \begin{bmatrix} 2 & 1 \\ 2 & 3 \end{bmatrix}$ find the eigenvalues & eigenvectors of A .

1st Find eigenvalues.

$$A - \lambda I = \begin{bmatrix} 2 & 1 \\ 2 & 3 \end{bmatrix} - \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix} = \begin{bmatrix} 2-\lambda & 1 \\ 2 & 3-\lambda \end{bmatrix}$$

$$\rightarrow \det(A - \lambda I) = \begin{vmatrix} 2-\lambda & 1 \\ 2 & 3-\lambda \end{vmatrix} = (2-\lambda)(3-\lambda) - 2$$

$$= 6 - 5\lambda + \lambda^2 - 2 = \lambda^2 - 5\lambda + 4$$

We want $\det(A - \lambda I) = 0$

$$\rightarrow \lambda^2 - 5\lambda + 4 = 0 \rightarrow \lambda = +4, 1$$

Now let's find eigen vectors. let $\bar{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$

Goal is to find $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$ when $\lambda = 1$.

\rightarrow Solve $A\bar{x} = \bar{x} \rightarrow (A - I)\bar{x} = 0$

$$\begin{bmatrix} 2 & 1 \\ 2 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\rightarrow \begin{bmatrix} 1 & 1 \\ 2 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\rightarrow x_1 = -x_2 =$$

Choose $x_2 = \alpha \rightarrow \bar{x} = \begin{bmatrix} -\alpha \\ \alpha \end{bmatrix}$.

We are free to choose

$$\text{take } \alpha = 1 \rightarrow \bar{x} = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

$$\text{verify: } A\bar{x} = \begin{bmatrix} 2 & 1 \\ 2 & 3 \end{bmatrix} \begin{bmatrix} -1 \\ 1 \end{bmatrix} = \begin{bmatrix} -1(2) + 1(1) \\ 2(-1) + 3(1) \end{bmatrix} = \begin{bmatrix} -1 \\ 1 \end{bmatrix} = \bar{x} \checkmark$$

For $\lambda = 4$

we need to find $\bar{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$ st

$$(A - 4I)\bar{x} = 0.$$

$$\begin{bmatrix} 2-4 & 1 \\ 2 & 3-4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \rightarrow \begin{bmatrix} -2 & 1 \\ 2 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

Use row reduction

$$\begin{bmatrix} -2 & 1 & | & 0 \\ 2 & -1 & | & 0 \end{bmatrix} \xrightarrow{\textcircled{1} = -\frac{1}{2}\textcircled{1}} \begin{bmatrix} 1 & -1/2 & | & 0 \\ 2 & -1 & | & 0 \end{bmatrix}$$

$$\rightarrow \begin{bmatrix} 1 & -1/2 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix}$$

$\textcircled{2} = -2\textcircled{1} + \textcircled{2}$

~~Now we can read off~~

$$\rightarrow x_1 + -1/2 x_2 = 0$$

$$\text{let } x_2 = \alpha \rightarrow \bar{x} = \begin{pmatrix} 1/2 \alpha \\ \alpha \end{pmatrix}$$

$$\text{let } \alpha = 2 \quad \bar{x} = \begin{pmatrix} 1 \\ 2 \end{pmatrix} \text{ verify.}$$