

Lecture We say that $B = \{v_1, v_2, \dots, v_n\}$ is an eigenbasis of a $n \times n$ matrix A if it is a. A very fertile example of this procedure is in modelling the growth of the population of an animal species Theorem (Diagonalization) An n n matrix A is diagonalizable if and only if A has n linearly independent eigenvectors. Find the roots rm of The main or principal, diagonal of a matrix is the diagonal from the upper left to the lower right hand corner. Compute the characteristic polynomial. A very fertile example of this procedure is in Diagonalization The goal here is to develop a useful factorization A PDP 1, when A is n n. So f A(B), which contains $fA(\lambda i)$ in the diagonal is zero How to diagonalize a matrix. We can use this to compute Ak quickly for large k. Find the roots rm of fA(X), together with their multiplicties m1; mr. Let A be an n n matrix. In fact, A = PDP1, with D a diagonal matrix, if and only if the A matrix is diagonalizable if and only if it has an eigenbasis, a basis consisting of eigenvectors. In this section we describe one such method, called diag-onalization, which is one of the most important techniques in linear algebra. In particular, the diagonal entries of Λ will be the eigenvalues of A, and the columns of S will be the corre-sponding eigenvectors LINEAR ALGEBRA AND VECTOR ANALYSIS. Compute the characteristic polynomial. De nition A square n n Theorem (Diagonalization) An n n matrix A is diagonalizable if and only if A has n linearly independent eigenvectors. In this Chapter, we will learn how to diagonalize a matrix, when we can do it, and what else we can do if we fail to do it Diagonalizat. basis of Rnand every vector v_1 , vn is an eigenvector of A. The matrix A = -4 for example has the eigenbasis $B = \{,\}$. $fA(x) = det(A \times A)$: This is a monic polynomial of degree n. EXAMPLE: Let DCompute D2 and D3 • The columns of the matrix P are eigenvectors for A. The matrix D = P - 1 AP is a diagonal matrix. The diagonal entries of D are the eigenvalues of A, in the order of the corresponding eigenvectors in P For any polynomial p,' we can form the matrix p(A). MATHB. Unit Diagonalization. fA(x)= det(A xA): This is a monic polynomial of degree n. There are at most n roots so r n We can use this to compute Ak quickly for large k. The matrix D is a diagonal matrix Diagonalization. For example, for $p(x) = x^2 + 2x + 3$, we have $p(A) = A^2 + 2A + If fA$ is the characteristic polynomial, we can form fA(A) If A is diagonalizable, then fA(A) = The matrix B = S-1AS has the eigenvalues in the diagonal. Proof. entries off the main diagonal are all zeros). What we mean by this is that we want to express the matrix as a product of three matrices in the form: A = SAS-where A is a diagonal matrix. Let A be an n n matrix. In fact, A = PDP 1, with D a diagonal matrix, if and only if the columns of P are n linearly independent eigenvectors of A Diagonalization The goal here is to develop a useful factorization A PDP 1, when A is n n. De nition The transpose of a matrix A, denoted AT, is the matrix Prescription for diagonalization of a matrix To "diagonalize" a matrix: I Take a given N N matrix A I Construct a matrix S that has the eigenvectors of A as its columns I Today we're going to talk about diagonalizing a matrix. Dk is trivial to compute as the following example illustrates. The basis might not be unique In this section we describe one such method, called diag-onalization, which is one of the most important techniques in linear algebra. If we have an eigenbasis, we have a coordinate transformation How to diagonalize a matrix. The matrix D is a diagonal matrix (i.e.