

Eigenvalues: Let V be a finite dimensional vector space over a field F and T be a linear operator on V i.e. $T: V \rightarrow V$, then a scalar $\lambda \in F$ is called an eigenvalue of T , if there exists a non-zero vector $v \in V$ such that

$T(v) = \lambda v$ where $v \neq 0$
 $\swarrow$ Eigen vector (non zero vector)
 $\searrow$ Eigen value (characteristic value)
 Also each such non-zero vector $v \in V$ is called an eigen vector of T corresponding to λ .

Diagonalization: Let V F . Then a linear operator $T: V \rightarrow V$ is said to be diagonalization if V has a basis consisting of eigen vectors of T only.

* In other words, A linear operator T has n linearly independent eigen vectors, if V is n -dimensional vector space.

Exp. A scalar multiple of identity operator is diagonalizable

Exp Theorem - Let $T: V \rightarrow V$ be a linear operator on a finite dimensional vector space over a field F . Then $\lambda \in F$ is an eigenvalue of T iff (if and only if) the operator $(T - \lambda I)$ is singular. The eigenspace of λ is then the

$\text{Ker}(T - \lambda I), \text{Ker}(T - \lambda I) \neq 0$ Singular (not invertible)

Proof - Let $\lambda \in F$ is an eigenvalue of T and v be any non zero vector of V . then by Eigenvalue of T

$$T(v) = \lambda v \quad \text{or} \quad T(v) - \lambda v = 0 \quad v \neq 0$$

$$T(v) - \lambda \cdot I(v) = 0 \quad (T - \lambda I)(v) = 0$$

$$T - \lambda I = 0 \quad \because v \neq 0$$

$\Rightarrow T - \lambda I$ is singular and hence not invertible.

If $T - \lambda I$ is not invertible (not inverse)

$$\Rightarrow \det(T - \lambda I) = 0$$

$$|T - \lambda I| = 0$$

Conversely,

Let $v \in V$ $v \neq 0$

So it is linearly independent

Since $[T - \lambda I]$ is singular

$$\Rightarrow |T - \lambda I| = 0$$

$$\Rightarrow (T - \lambda I)(v) = 0 \quad \because v \text{ is linearly independent}$$

$$T(v) - \lambda I(v) = 0$$

$$\because I(v) = v$$

$$T(v) - \lambda v = 0$$

$$T(v) = \lambda v$$

λ is an eigenvalue of T .

$$\text{Also, } (T - \lambda I)(v) = 0 \Rightarrow v \in \text{kernel of } (T - \lambda I)$$

In this theorem, λ is an eigenvalue of T iff

λ is a root of this characteristic polynomial of T in F .

$$\text{i.e. } |T - \lambda I| = 0$$