MATH3200: APPLIED LINEAR ALGEBRA PRACTICE MODULE 68A: EIGENVECTORS AND EIGENVALUES OF INVERSE MATRICES AND OF MATRIX TRANSPOSES

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This module is based on Lecture 38 and Conversation 34. Recall the following theorems from Lecture 38:

Theorem 1. Let \mathbf{A} be an invertible matrix, and let $\vec{\mathbf{x}}$ be an eigenvector of \mathbf{A} with eigenvalue λ . Then $\vec{\mathbf{x}}$ is an eigenvector of \mathbf{A}^{-1} with eigenvalue $\frac{1}{\lambda}$.

In other words, \mathbf{A} and \mathbf{A}^{-1} have the same eigenvectors, and the eigenvalues of \mathbf{A}^{-1} are the reciprocals of the eigenvalues of \mathbf{A} .

Theorem 2. Let A be a square matrix. Then A and A^T have the same eigenvalues.

However, \mathbf{A} and \mathbf{A}^T may have different eigenvectors.

But if $\vec{\mathbf{x}}$ is an eigenvector of \mathbf{A} with eigenvalue λ , then $\vec{\mathbf{x}}^T$ is a left eigenvector with eigenvalue λ of \mathbf{A}^T , which means that $\vec{\mathbf{x}}^T\mathbf{A}^T = \lambda \vec{\mathbf{x}}^T$.

Similarly, if $\vec{\mathbf{y}}$ is a left eigenvector of \mathbf{A} with eigenvalue λ , then $\vec{\mathbf{y}}^T$ is an eigenvector with eigenvalue λ of \mathbf{A}^T .

Note that Theorem 2 only asserts that \mathbf{A} and \mathbf{A}^T may have different eigenvectors, not that they always have different eigenvectors. For example, when \mathbf{A} is symmetric, then $\mathbf{A}^T = \mathbf{A}$, and it follows that \mathbf{A} and \mathbf{A}^T have the same eigenvectors in this case.

Question 68.1: Suppose **A** is a 2 × 2 matrix such that
$$\mathbf{A} \begin{bmatrix} 3 \\ -1 \end{bmatrix} = \begin{bmatrix} 12 \\ -4 \end{bmatrix}$$
 and $\mathbf{A} \begin{bmatrix} 1 \\ 4 \end{bmatrix} = \begin{bmatrix} -1 \\ -4 \end{bmatrix}$

- (a) What can you deduce about the eigenvectors and eigenvalues of A^{-1} ?
- (b) What can you deduce about the eigenvectors and eigenvalues of \mathbf{A}^T ?

Question 68.2: Suppose **A** is a
$$2 \times 2$$
 matrix such that $\mathbf{A} \begin{bmatrix} 3 \\ -1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ and $\mathbf{A} \begin{bmatrix} 1 \\ 4 \end{bmatrix} = \begin{bmatrix} -1 \\ -4 \end{bmatrix}$

- (a) What can you deduce about the eigenvectors and eigenvalues of \mathbf{A}^{-1} ?
- (b) What can you deduce about the eigenvectors and eigenvalues of \mathbf{A}^T ?

Question 68.3: Suppose **A** is a
$$2 \times 2$$
 matrix such that $\mathbf{A} \begin{bmatrix} 3 \\ -1 \end{bmatrix} = \begin{bmatrix} 12 \\ -3 \end{bmatrix}$ and $\mathbf{A} \begin{bmatrix} 1 \\ 4 \end{bmatrix} = \begin{bmatrix} -2 \\ -8 \end{bmatrix}$

- (a) What can you deduce about the eigenvectors and eigenvalues of \mathbf{A}^{-1} ?
- (b) What can you deduce about the eigenvectors and eigenvalues of \mathbf{A}^T ?

Question 68.4: Suppose **A** is a 2×2 matrix such that $\mathbf{A} \begin{bmatrix} 3 \\ -1 \end{bmatrix} = \begin{bmatrix} 12 \\ -4 \end{bmatrix}$ and $[2,4]\mathbf{A} = [1,2]$.

What can you deduce about the eigenvectors and left eigenvectors of \mathbf{A}^{T} ?

Question 68.5: Prove that if $\vec{\mathbf{x}}$ is a left eigenvector with eigenvalue λ of an invertible square matrix \mathbf{A} , then $\vec{\mathbf{x}}$ is a left eigenvector of \mathbf{A}^{-1} with eigenvalue $\frac{1}{\lambda}$.

Hint: Adapt Alice's proof of the analogous result for eigenvectors from Conversation 34.