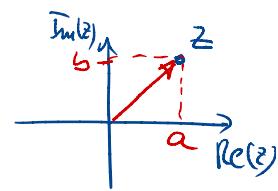


### Lecture XXXV: § 4.6 Complex eigenvectors & eigenvalues

Real symmetric matrices

Recall (Complex numbers)  $z = a + ib$   $a = \operatorname{Re}(z)$  in  $\mathbb{R}$   
 $b = \operatorname{Im}(z)$  in  $\mathbb{R}$   
.  $i$  satisfies  $i^2 = -1$



• Addition:  $(a+ib) + (c+id) = (a+c) + i(b+d)$

• Multiplication:  $(a+ib)(c+id) = (ac-bd) + i(ad+bc)$

• Complex conjugation  $\bar{z} = a - ib$  ( $\bar{zw} = \bar{z}\bar{w}$ ,  $\bar{z+w} = \bar{z} + \bar{w}$ )

• Norm (or modulus)  $|z| = \sqrt{a^2+b^2}$  satisfies  $|z| = z \cdot \bar{z}$

So for  $z \neq 0$  
$$z^{-1} = \frac{\bar{z}}{|z|^2}$$
  $|zw| = |z||w|$

Fundamental Theorem: Every polynomial in  $\mathbb{C}[x]$  of degree  $\geq 1$  has a root in  $\mathbb{C}$

Consequence: Roots of polynomials in  $\mathbb{R}[x]$  = real or conjugate pairs  
 $(z \& \bar{z})$

### § 1 Vectors in $\mathbb{C}^n$ :

Vectors will be defined just as we did for  $\mathbb{R}^n$ , except now entries are in  $\mathbb{C}$ ,  
not just in  $\mathbb{R}$ .

We write  $\vec{v} = \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix}$  & impose  $v_1, \dots, v_n$  are in  $\mathbb{C}$ .

Note: By construction,  $\mathbb{R}^n \subseteq \mathbb{C}^n$ ; Addition in  $\mathbb{C}^n$  = coordinatewise

. We use complex conjugates to define magnitudes of complex vectors.

Complex conjugate of  $\vec{v}$  is  $\overline{\vec{v}} = \begin{bmatrix} \bar{v}_1 \\ \vdots \\ \bar{v}_n \end{bmatrix}$  (another vector in  $\mathbb{C}^n$ )

Note:  $\overline{v_j} v_j = |v_j|^2$  for  $j=1, \dots, n$

Definition: The magnitude of  $\vec{v}$  is  $\|\vec{v}\| = \sqrt{|v_1|^2 + \dots + |v_n|^2}$   
 $= \sqrt{(\overline{\vec{v}})^T \cdot \vec{v}}$

where  $\vec{w}^T \cdot \vec{u} = w_1 u_1 + w_2 u_2 + \dots + w_n u_n$  (same as with dot product in  $\mathbb{R}^n$ )

Note: Our definition of magnitude & dot product in  $\mathbb{C}^n$  extend those from  $\mathbb{R}^n$ .

Example:  $x = \begin{bmatrix} 2 \\ 1-i \\ 3+i \end{bmatrix}$        $y = \begin{bmatrix} i \\ 1+i \\ 2+i \end{bmatrix}$

$$\bullet x+y = \begin{bmatrix} 2 \\ 1-i \\ 3+i \end{bmatrix} + \begin{bmatrix} i \\ 1+i \\ 2+i \end{bmatrix} = \begin{bmatrix} 2+i \\ 2 \\ 5+2i \end{bmatrix}$$

$$\bullet x^T \cdot y = [2, 1-i, 3+i] \begin{bmatrix} i \\ 1+i \\ 2+i \end{bmatrix} = 2i + (1-i)(1+i) + (3+i)(2+i)$$

$$= 2i + (1 - (-1)) + (5-1)i(5)$$

$$= \boxed{4+i7}$$

$$\bullet \|x\| = \sqrt{x^T x} = \sqrt{|2|^2 + |1-i|^2 + |3+i|^2} = \sqrt{4+2+10} = \sqrt{16} = 4$$

§2  $\mathbb{C}^n$  as a  $\mathbb{C}$ -vector space

Structure for  $\mathbb{C}^n$ : Vector Space on  $\mathbb{C}$  (rather than using  $\mathbb{R}$  as scalars, we use  $\mathbb{C}$ )

Addition: Defined coordinatewise  $\begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix} + \begin{bmatrix} w_1 \\ \vdots \\ w_n \end{bmatrix} = \begin{bmatrix} v_1 + w_1 \\ \vdots \\ v_n + w_n \end{bmatrix}$

It satisfies the same properties we had for the addition of  $\mathbb{R}$ -vector spaces (see Lecture 14)

(A1)  $\vec{x} + \vec{y} = \vec{y} + \vec{x}$  (Commutative)

(A2)  $\vec{x} + (\vec{y} + \vec{z}) = (\vec{x} + \vec{y}) + \vec{z}$  (Associative)

(A3)  $\vec{0} = \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}$  in  $\mathbb{C}^n$  satisfies  $\vec{x} + \vec{0} = \vec{0} + \vec{x} = \vec{x}$  for all  $\vec{x} \in \mathbb{C}^n$

(A4) Given  $\vec{x} = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$  in  $\mathbb{C}^n$  we can find  $\vec{y} = \begin{bmatrix} -x_1 \\ \vdots \\ -x_n \end{bmatrix}$  satisfying  $\vec{x} + \vec{y} = \vec{0}$

Scalar Multiplication: For each  $\vec{v} = \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix}$  in  $\mathbb{C}^n$  &  $\alpha$  in  $\mathbb{C}$  (scalar)

we define a new vector  $\alpha \cdot \vec{v}$  in  $\mathbb{C}^n$  as  $\alpha \cdot \vec{v} = \begin{bmatrix} \alpha v_1 \\ \vdots \\ \alpha v_n \end{bmatrix}$

(scale each component of  $\vec{v}$  by  $\alpha$ )

Once again, we get 4 properties (same ones we had for scaling by  $\mathbb{R}$ )

(M1)  $\alpha \cdot (\beta \cdot \vec{x}) = (\alpha \beta) \cdot \vec{x}$  [Associative]

$$(M2) \quad \alpha \cdot (\vec{x} + \vec{y}) = \alpha \cdot \vec{x} + \alpha \cdot \vec{y} \quad [\text{Distributive 1}]$$

$$(M3) \quad (\alpha + \beta) \cdot \vec{x} = \alpha \cdot \vec{x} + \beta \cdot \vec{x} \quad [\text{Distributive 2}]$$

$$(M4) \quad 1 \cdot \vec{x} = \vec{x} \quad \text{for all } \vec{x} \text{ in } \mathbb{C}^n$$

- Can define C-spans of vectors in  $\mathbb{C}^n$ :  $S_p(\vec{v}_1, \dots, \vec{v}_p) = \{\alpha_1 \vec{v}_1 + \dots + \alpha_p \vec{v}_p : \alpha_1, \dots, \alpha_p \in \mathbb{C}\}$
- Can define C-linear independence in  $\mathbb{C}^n$ : Only solution to  $\alpha_1 \vec{v}_1 + \dots + \alpha_p \vec{v}_p = \vec{0}$  with  $\alpha_1, \dots, \alpha_p \in \mathbb{C}$  is  $\alpha_1 = \dots = \alpha_p = 0$
- Can define Subspaces of  $\mathbb{C}^n$  (closed under  $+$ ,  $\cdot$  &  $\vec{0}$  must be in the set)
- basis for subspaces  $V$  (= collection of linearly spanning vectors) & dimension of  $V$
- Same ideas will allow to build other C-vector spaces:

①  $M_{m \times n}(\mathbb{C}) = m \times n$  matrices with entries in  $\mathbb{C}$

Addition = entry by entry, Scalar Multiplication = entry by entry

$\Rightarrow M_{m \times n}$  will be a  $\mathbb{C}$ -vector space

②  $P_n(\mathbb{C}) = \{P(x) = a_0 + a_1 x + \dots + a_n x^n : a_0, a_1, \dots, a_n \in \mathbb{C}\}$

. Polynomials in  $\mathbb{C}[x]$  of degree  $\leq n$

. Usual addition & scalar multiplication (now using  $\mathbb{C}$ )

$\Rightarrow$  Again:  $P_n(\mathbb{C})$  will be a  $\mathbb{C}$ -vector space.

### § 3 Eigenvectors in $\mathbb{C}^n$ :

Last time we saw that a matrix  $A$  of size  $n \times n$  on  $\mathbb{R}$  can have complex eigenvalues  $\lambda$ , meaning the roots of  $P_A(t)$  can be non-real.

Q How do we interpret this in our original viewpoint for eigenvalues?

That is, we need to find vectors  $\vec{v} \neq \vec{0}$  satisfying  $A\vec{v} = \lambda \vec{v}$

Clearly, if  $\lambda$  is in  $\mathbb{C}$ , but not in  $\mathbb{R}$ , then  $\vec{v}$  will not be in  $\mathbb{R}^n$  but in  $\mathbb{C}^n$

Q How do we find  $\vec{v}$ ? Same as usual! We solve the system  $(A - \lambda I_n) \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}$  over  $\mathbb{C}$ .

We can use Gauss-Jordan elimination, but we are allowed to use  $\mathbb{C}$

as scalars in all our elementary row operations

EXAMPLE 1

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

$$\begin{aligned} P_A(t) &= \det \begin{pmatrix} 3-t & 1 \\ -2 & 1-t \end{pmatrix} = t^2 - 4t + 5 \\ &= (t-(2+i))(t-(2-i)) \end{aligned}$$

We get 2 eigenspaces

$$(1) E_{2+i} = \text{Null Space } (A - (2+i)I_2) = \mathcal{N} \left( \begin{pmatrix} 3 & 1 \\ -2 & 1 \end{pmatrix} - \begin{pmatrix} 2+i & 0 \\ 0 & 2+i \end{pmatrix} \right)$$

$$= \mathcal{N} \left( \begin{pmatrix} 1-i & 1 \\ -2 & -1-i \end{pmatrix} \right)$$

$$(2) E_{2-i} = \text{Null Space } (A - (2-i)I_2) = \mathcal{N} \left( \begin{pmatrix} 3 & 1 \\ -2 & 1 \end{pmatrix} - \begin{pmatrix} 2-i & 0 \\ 0 & 2-i \end{pmatrix} \right)$$

$$= \mathcal{N} \left( \begin{pmatrix} 1+i & 1 \\ -2 & -1+i \end{pmatrix} \right)$$

Now, we compute both Nullspaces

$$(1) \begin{bmatrix} 1-i & 1 \\ -2 & -1-i \end{bmatrix} \xrightarrow{R_1 \rightarrow \frac{1}{1-i} R_1} \begin{bmatrix} 1 & \boxed{\frac{1}{1-i}} \\ -2 & -1-i \end{bmatrix} \xrightarrow{R_2 \rightarrow R_2 + 2R_1} \begin{bmatrix} 1 & \frac{1}{2} + \frac{i}{2} \\ 0 & 0 \end{bmatrix}$$

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So we need  $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$  to satisfy  $x_1 + \left(\frac{1+i}{2}\right)x_2 = 0$

$$\text{so } x_1 = \left(-\frac{1}{2} - \frac{i}{2}\right)x_2$$

$$\text{General form of solution : } \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} \left(-\frac{1}{2} - \frac{i}{2}\right)x_2 \\ x_2 \end{bmatrix} = x_2 \begin{bmatrix} -\frac{1}{2} - \frac{i}{2} \\ 1 \end{bmatrix}$$

$$\text{So } E_{2+i} = \left\{ x_2 \begin{bmatrix} -\frac{1}{2} - \frac{i}{2} \\ 1 \end{bmatrix} : x_2 \in \mathbb{C} \right\} = \text{Span} \left( \begin{bmatrix} -\frac{1}{2} - \frac{i}{2} \\ 1 \end{bmatrix} \right)$$

Check:  $A \begin{bmatrix} -\frac{1}{2} - \frac{i}{2} \\ 1 \end{bmatrix} = \begin{bmatrix} 3 & 1 \\ -2 & 1 \end{bmatrix} \begin{bmatrix} -\frac{1}{2} - \frac{i}{2} \\ 1 \end{bmatrix} = \begin{bmatrix} -\frac{3}{2} - i \frac{3}{2} + 1 \\ (1+i) + 1 \end{bmatrix} = \begin{bmatrix} -\frac{1}{2} - i \frac{3}{2} \\ 2+i \end{bmatrix} \stackrel{\text{same!}}{=} \begin{bmatrix} (2+i) \begin{bmatrix} -\frac{1}{2} - \frac{i}{2} \\ 1 \end{bmatrix} \\ 2+i \end{bmatrix} = \begin{bmatrix} -2+1+i(-2-1) \\ 2+i \end{bmatrix} = \begin{bmatrix} -\frac{1}{2} - i \frac{3}{2} \\ 2+i \end{bmatrix}$

$$(2+i) \begin{bmatrix} -\frac{1}{2} - \frac{i}{2} \\ 1 \end{bmatrix} = \begin{bmatrix} (2+i)(-\frac{1}{2} - \frac{i}{2}) \\ 2+i \end{bmatrix} = \begin{bmatrix} -2+1+i(-2-1) \\ 2+i \end{bmatrix} = \begin{bmatrix} -\frac{1}{2} - i \frac{3}{2} \\ 2+i \end{bmatrix}$$

Conclusion

$$A \begin{bmatrix} -\frac{1}{2} - \frac{i}{2} \\ 1 \end{bmatrix} = (2+i) \begin{bmatrix} -\frac{1}{2} - \frac{i}{2} \\ 1 \end{bmatrix}$$

so we got the original definition of eigenvector with eigenvalue  $(2+i)$

$$(2) \begin{bmatrix} 1+i & 1 \\ -2 & -1+i \end{bmatrix} \xrightarrow[R_1 \rightarrow (1-i)R_1]{(*)} \begin{bmatrix} (1+i)(1-i) & 1-i \\ -2 & -1+i \end{bmatrix} = \begin{bmatrix} 1+i & 1-i \\ -2 & -1+i \end{bmatrix}$$

$$\xrightarrow[R_2 \rightarrow R_2 + R_1]{} \begin{bmatrix} 2 & 1-i \\ 0 & 0 \end{bmatrix} \xrightarrow[R_1 \rightarrow R_1 / 2]{(*)} \begin{bmatrix} 1 & \frac{1-i}{2} \\ 0 & 0 \end{bmatrix}$$

↑  
indp

(\*) We multiplied  $R_1$  by the complex conjugate of the  $(1,1)$ -entry, to turn it into a positive real number.

Once more  $\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$  in  $\mathbb{C}^n$  must solve  $x_1 + \left(\frac{1-i}{2}\right)x_2 = 0$

$$\rightsquigarrow \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -(1-i)x_2 \\ x_2 \end{bmatrix} = x_2 \begin{bmatrix} -1+i \\ 1 \end{bmatrix}$$

$$E_{2-i} = \left\{ x_2 \begin{bmatrix} -1+i \\ 1 \end{bmatrix} : x_2 \in \mathbb{C} \right\} = \text{Span} \left( \begin{bmatrix} -1+i \\ 1 \end{bmatrix} \right)$$

Can check that  $A \begin{bmatrix} -1+i \\ 1 \end{bmatrix} = (2-i) \begin{bmatrix} -1+i \\ 1 \end{bmatrix}$ .

Observe: Got  $E_{2+i} = \text{Sp} \left( \begin{bmatrix} -1-i \\ 1 \end{bmatrix} \right)$  &  $E_{2-i} = \text{Sp} \left( \begin{bmatrix} -1+i \\ 1 \end{bmatrix} \right)$

$2+2$  &  $2-2$  are complex conjugates & so are the generating vectors of their 2 eigenspaces!

This is true in general!

Proposition 11: If  $A$  has size  $n \times n$  & entries in  $\mathbb{R}$ , &  $\lambda$  is an eigenvalue of  $A$  in  $\mathbb{C}$  but not in  $\mathbb{R}$  with eigenvector  $v = \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix}$  in  $\mathbb{C}^n$  then  $\bar{\lambda}$  is an eigenvalue of  $A$  &  $\bar{v} = \begin{bmatrix} \bar{v}_1 \\ \vdots \\ \bar{v}_n \end{bmatrix}$  in  $\mathbb{C}^n$  is an eigenvector for  $\bar{\lambda}$ .

Why? Say  $A \cdot \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix} = \lambda \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix}$  write  $A = \begin{bmatrix} a_{11} & a_{1n} \\ \vdots & \vdots \\ a_{m1} & \cdots a_{mn} \end{bmatrix}$

$$\begin{bmatrix} a_{11}v_1 + \cdots + a_{1n}v_n \\ a_{21}v_1 + \cdots + a_{2n}v_n \\ \vdots \\ a_{m1}v_1 + \cdots + a_{mn}v_n \end{bmatrix} = \begin{bmatrix} \lambda v_1 \\ \lambda v_2 \\ \vdots \\ \lambda v_n \end{bmatrix}$$

Now, conjugate both vectors & use all  $a_{jk}$  are in  $\mathbb{R}$ .

$$A \bar{v} = \begin{bmatrix} a_{11}\bar{v}_1 + \cdots + a_{1n}\bar{v}_n \\ \vdots \\ a_{m1}\bar{v}_1 + \cdots + a_{mn}\bar{v}_n \end{bmatrix} = \begin{bmatrix} \bar{\lambda} \bar{v}_1 \\ \vdots \\ \bar{\lambda} \bar{v}_n \end{bmatrix} = \bar{\lambda} \begin{bmatrix} \bar{v}_1 \\ \vdots \\ \bar{v}_n \end{bmatrix}$$

and since  $v \neq \vec{0}$ , we get  $\bar{v} \neq \vec{0}$  so its an eigenvector for  $\bar{\lambda}$ .  
&  $\bar{\lambda}$  is an eigenvalue for  $A$ .  $\square$

We can do more! We can compute basis for  $E_{\bar{\lambda}}$  using one for  $E_{\lambda}$ .

Proposition 2: If  $\lambda$  is a non-real eigenvalue for  $A$  of size  $n \times n$  with entries in  $\mathbb{R}$  and  $B = \{v_1, \dots, v_p\}$  is a basis for  $E_{\lambda}$  (that is it is set that spans  $E_{\lambda}$ ) then,  $\bar{B} = \{\bar{v}_1, \dots, \bar{v}_p\}$  is a basis for  $E_{\bar{\lambda}}$ .

Proof: By Proposition 1 we know  $\bar{v}_1, \dots, \bar{v}_p$  all lie in  $E_{\bar{\lambda}}$ .

Claim 1: If  $\{v_1, \dots, v_p\}$  is li, so is  $\{\bar{v}_1, \dots, \bar{v}_p\}$ .

Why? Want to solve  $\alpha_1 \bar{v}_1 + \cdots + \alpha_p \bar{v}_p = \vec{0}$

If we conjugate both sides we get

$$(*) \quad \bar{\alpha}_1 \bar{\bar{v}}_1 + \cdots + \bar{\alpha}_p \bar{\bar{v}}_p = \bar{\vec{0}} = \vec{0}$$

But  $\bar{\bar{v}}_1 = v_1, \dots, \bar{\bar{v}}_p = v_p$  (because  $\overline{\bar{a}+ib} = \bar{a}-ib = a+ib$ )

So (\*) becomes  $\alpha_1 v_1 + \cdots + \alpha_p v_p = \vec{0}$ .

But since  $\{v_1, \dots, v_p\}$  is li, we conclude  $\bar{\alpha}_1 = \bar{\alpha}_2 = \dots = \bar{\alpha}_p = 0$  7

but then  $\alpha_1 = \overline{\bar{\alpha}_1} = \overline{0} = 0$   
 $\alpha_2 = \overline{\bar{\alpha}_2} = \overline{0} = 0$   
 $\vdots$   
 $\alpha_p = \overline{\bar{\alpha}_p} = \overline{0} = 0$

Conclusion: Our original system  $\alpha_1 \bar{v}_1 + \dots + \alpha_p \bar{v}_p = 0$  only has the solution, the trivial one.  $\alpha_1 = \dots = \alpha_p = 0$ .

- In particular  $\boxed{\dim E_{\lambda} \leq \dim E_{\bar{\lambda}}} \quad ①$
- But we can reverse the process: start from a basis  $B'$  for  $E_{\bar{\lambda}}$  & conjugate its elements to get a linearly independent set  $\bar{B}'$  in  $E_{\lambda}$ .  
So  $\boxed{\dim E_{\bar{\lambda}} \leq \dim E_{\lambda}} \quad ②$

Comparing ① & ② we get  $\dim E_{\bar{\lambda}} = \dim E_{\lambda}$  & the claim about linear independence will give us the claim for bases

(Why? Just as it happened for subspaces of  $\mathbb{R}^n$ , if we have a subspace  $W$  of  $\mathbb{C}^n$  with  $\dim W = p$  & a collection  $\{v_1, \dots, v_p\}$  of vectors in  $W$  that are li, they automatically become a basis for  $W$  because we have the right number of vectors = as many as  $\dim W$ ).)

Q: Why is this an important result?

A: It will save us a lot of time when computing bases for eigen spaces, since we'll need to compute only one of  $E_{\lambda}$  or  $E_{\bar{\lambda}}$ .

### § 3 Special case: Symmetric matrices

There is one very special situation, when we know all eigenvalues are real. This is the case when the input matrix  $A$  is symmetric.

Key Theorem: If  $A$  is an  $n \times n$  real symmetric matrix, then all its eigenvalues are real! (Next time: we'll see whether a basis of eigenvectors)

Proof: Assume  $\lambda$  is an eigenvalue of  $A$  with eigenvector  $\vec{v} = \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix}$  in  $\mathbb{C}^n$ .  
want to show  $\lambda$  is in  $\mathbb{R}$ . We'll show  $\lambda = \bar{\lambda}$ .

How? Start from  $A\vec{v} = \lambda\vec{v}$  & multiply both sides on the left by  $\vec{v}^T$

$$\vec{v}^T A \vec{v} = \vec{v}^T \lambda \vec{v} = \lambda \vec{v}^T \vec{v} = \lambda \|\vec{v}\|^2 \quad (1)$$

$$\text{But } \vec{v}^T(\lambda\vec{v}) = [v_1, \dots, v_n] \begin{bmatrix} \lambda v_1 \\ \vdots \\ \lambda v_n \end{bmatrix} = [\lambda v_1, \dots, \lambda v_n] \begin{bmatrix} \bar{v}_1 \\ \vdots \\ \bar{v}_n \end{bmatrix} = (\lambda\vec{v})^T \bar{\vec{v}}$$

$$\text{so } \vec{v}^T(\lambda\vec{v}) = (\lambda\vec{v})^T \bar{\vec{v}} \stackrel{\substack{\text{by (1)} \\ \text{Prop 1}}}{=} (A\vec{v})^T \bar{\vec{v}} = (\vec{v}^T A^T) \bar{\vec{v}} = (\vec{v}^T A) \bar{\vec{v}} =$$

$$= \vec{v}^T (A \bar{\vec{v}}) \stackrel{\substack{\text{Assoc.} \\ \downarrow}}{=} \vec{v}^T (\bar{\lambda} \bar{\vec{v}}) \quad (2) \quad \text{A symmetric}$$

$$\text{Once again: } \vec{v}^T (\bar{\lambda} \bar{\vec{v}}) = [v_1, \dots, v_n] \begin{bmatrix} \bar{\lambda} \bar{v}_1 \\ \vdots \\ \bar{\lambda} \bar{v}_n \end{bmatrix} = [\bar{\lambda} \bar{v}_1, \dots, \bar{\lambda} \bar{v}_n] \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix}$$

$$= \bar{\lambda} \vec{v}^T \vec{v} = \bar{\lambda} \|\vec{v}\|^2 \quad (3)$$

Gathering (1), (2) & (3) we get:

$$\lambda \|\vec{v}\|^2 = \vec{v}^T \lambda \vec{v} = \vec{v}^T (\bar{\lambda} \bar{\vec{v}}) = \bar{\lambda} \|\vec{v}\|^2$$

$$\text{So } \lambda \|\vec{v}\|^2 - \bar{\lambda} \|\vec{v}\|^2 = (\lambda - \bar{\lambda}) \|\vec{v}\|^2 = 0$$

But  $\vec{v} \neq \vec{0}$  forces  $\|\vec{v}\|^2 \neq 0$

Then  $(\lambda - \bar{\lambda}) \|\vec{v}\|^2 = 0$  can only happen if  $\lambda - \bar{\lambda} = 0$ , that is  $\lambda = \bar{\lambda}$ .

Conclusion:  $\lambda$  is in  $\mathbb{R}$ .

Example:  $A = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \rightsquigarrow P_A(t) = \det \begin{bmatrix} -t & 1 \\ 1 & -t \end{bmatrix} = t^2 - 1 = (t+1)(t-1)$   
 Symmetric

$A$  has 2 distinct eigenvalues, so by a theorem from Lecture 33 we know  $A$  has a basis of eigenvectors

$$E_1 = \text{Sp}([1]) \quad , \quad E_{-1} = \text{Sp}([-1]) \rightsquigarrow \text{Basis} = \left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ -1 \end{bmatrix} \right\} \text{ in } \mathbb{R}^2$$