

Linear Algebra Facts

The following facts from linear algebra will be used without proof.

Throughout, $A = (a_{ij})$ is an $n \times n$ real matrix.

1. If for some $\lambda \in \mathbb{C}$ and some nonzero vector \mathbf{v} we have $A\mathbf{v} = \lambda\mathbf{v}$, then we say λ is an *eigenvalue* of A , and \mathbf{v} is an associated *eigenvector*.
2. Eigenvalues can be found as the roots of the *characteristic polynomial* $\chi(x) = \det(xI - A)$.
3. The *multiplicity* of an eigenvalue λ is the largest t such that $(x - \lambda)^t$ divides the characteristic polynomial $\chi(x)$.
4. When counted with multiplicity, an $n \times n$ matrix has n eigenvalues.
5. If A is *symmetric*, in that $a_{ij} = a_{ji}$ for all i and j , or $A^T = A$, then all the eigenvalues of A are real.
6. If λ is an eigenvalue of A , then λ^k is an eigenvalue of A^k .
7. A *permutation matrix* is a 0–1 matrix with exactly one 1 in each row and in each column.
8. If we simultaneously relabel the rows and columns of A in the same way, the result is the matrix $A' = P^{-1}AP$ for some $n \times n$ permutation matrix P .
9. If $A' = Q^{-1}AQ$ for some invertible matrix Q , then A' and A have the same eigenvalues.
10. The *trace* of A is the sum of the diagonal elements $\text{Tr } A = \sum_{i=1}^n a_{ii}$.
11. If $\lambda_1, \lambda_2, \dots, \lambda_n$ are the eigenvalues of A counted with multiplicity, then the trace is the sum of the eigenvalues $\text{Tr } A = \sum_{i=1}^n \lambda_i$.

Linear Algebra Facts

The following facts from linear algebra will be used without proof.

Throughout, $A = (a_{ij})$ is an $n \times n$ real matrix.

1. If for some $\lambda \in \mathbb{C}$ and some nonzero vector \mathbf{v} we have $A\mathbf{v} = \lambda\mathbf{v}$, then we say λ is an *eigenvalue* of A , and \mathbf{v} is an associated *eigenvector*.
2. Eigenvalues can be found as the roots of the *characteristic polynomial* $\chi(x) = \det(xI - A)$.
3. The *multiplicity* of an eigenvalue λ is the largest t such that $(x - \lambda)^t$ divides the characteristic polynomial $\chi(x)$.
4. When counted with multiplicity, an $n \times n$ matrix has n eigenvalues.
5. If A is *symmetric*, in that $a_{ij} = a_{ji}$ for all i and j , or $A^T = A$, then all the eigenvalues of A are real.
6. If λ is an eigenvalue of A , then λ^k is an eigenvalue of A^k .
7. A *permutation matrix* is a 0–1 matrix with exactly one 1 in each row and in each column.
8. If we simultaneously relabel the rows and columns of A in the same way, the result is the matrix $A' = P^{-1}AP$ for some $n \times n$ permutation matrix P .
9. If $A' = Q^{-1}AQ$ for some invertible matrix Q , then A' and A have the same eigenvalues.
10. The *trace* of A is the sum of the diagonal elements $\text{Tr } A = \sum_{i=1}^n a_{ii}$.
11. If $\lambda_1, \lambda_2, \dots, \lambda_n$ are the eigenvalues of A counted with multiplicity, then the trace is the sum of the eigenvalues $\text{Tr } A = \sum_{i=1}^n \lambda_i$.