

Eigen Exercises

Prove the following statements.

1. If λ is an eigenvalue of A , then 3λ is an eigenvalue of $3A$.
2. Let λ be an eigenvalue of A . Then $\lambda + \delta$ is an eigenvalue of $A + \delta I$.
3. Let λ be an eigenvalue of A . Then λ^2 is an eigenvalue of A^2 .
4. Let λ be an eigenvalue of A that is nonsingular. Then $\frac{1}{\lambda}$ is an eigenvalue of A^{-1} .
5. Let B be a nonsingular matrix. If λ is an eigenvalue of A , then λ is also an eigenvalue of BAB^{-1} .
6. Let $A, B \in \mathbf{R}^{n \times n}$ and A be nonsingular. If λ is an eigenvalue of AB , then λ is also an eigenvalue of BA .
7. Let \mathbf{x} be a unit vector. Namely $\mathbf{x}^\top \mathbf{x} = 1$. If $(A - \lambda I)\mathbf{x} = \mathbf{b}$, then λ is an eigenvalue of $A - \mathbf{b}\mathbf{x}^\top$.
8. Let $\mathbf{x} \neq \mathbf{0}$ be a vector in the null space of A . Then \mathbf{x} is an eigenvector of A .
9. If $A^2 = I$ and λ is an eigenvalue of A , then $\lambda = \pm 1$.
10. P is called a projection matrix if $P^2 = P$. Let P be a projection matrix with an eigenvalue λ . Then λ is either 0 or 1.
11. Every nonzero vector is an eigenvector of I .
12. If A is nonsingular then its eigenvalues are nonzero.
13. If 0 is an eigenvalue of $A \in \mathbf{R}^{n \times n}$, then $\text{rank}(A) < n$.
14. If $A \in \mathbf{R}^{n \times n}$ is singular, then 0 is an eigenvalue of A .