

LECTURE 4

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GKAGOS
MATHEMATICS

Plan:

- ① Review: Vectors and linear dependence
- ② Eigenvalues and eigenvectors
- ③ Diagonalization

① Review: Vectors and linear dependence

$\{\underline{v}_1, \dots, \underline{v}_n\}$: Linearly dependent if one of the vectors (at least) can be written as a linear comb. of the others

\Leftrightarrow

The linear system $x_1 \cdot \underline{v}_1 + x_2 \cdot \underline{v}_2 + \dots + x_n \cdot \underline{v}_n = \underline{0}$ has non-trivial solutions $(x_1, \dots, x_n) \neq (0, 0, \dots, 0)$.

\Leftrightarrow

The linear system has free variables (infinitely many solutions).

Method:

$A = (\underline{v}_1 | \underline{v}_2 | \dots | \underline{v}_n) \rightsquigarrow$ Find pivot positions.

If there are pivot positions in col's i_1, i_2, \dots, i_k , then $\{\underline{v}_{i_1}, \underline{v}_{i_2}, \dots, \underline{v}_{i_k}\}$ are a maximal subset of linear independent vectors from $\{\underline{v}_1, \dots, \underline{v}_n\}$.

\mathbb{R}^n : Euclidean n -space, the set of all n -vectors with entries in \mathbb{R} , the real numbers

$$\mathbb{R}^n = \left\{ \underline{v} = \begin{pmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{pmatrix} : v_1, v_2, \dots, v_n \in \mathbb{R} \right\}$$

↑
such that
↑
"is an element of"

Linear subspace:

A subset V of \mathbb{R}^n that can be written as a span

$$V = \text{span}\{\underline{v}_1, \dots, \underline{v}_k\}$$

is called linear subspace of \mathbb{R}^n .

A base of a linear subspace V is a set of vectors $\{\underline{v}_1, \underline{v}_2, \dots, \underline{v}_k\}$ such that

- i) $\text{span}(\underline{v}_1, \dots, \underline{v}_k) = V$
- ii) $\{\underline{v}_1, \dots, \underline{v}_k\}$ are linearly independent

The dimension of V is the number of vectors in a base of V .

Ex: $\underline{v}_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ $\underline{v}_2 = \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}$ $\underline{v}_3 = \begin{pmatrix} 1 \\ 4 \\ -2 \end{pmatrix} \rightsquigarrow A = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \\ 1 & 0 & -2 \end{pmatrix}$

$V = \text{span}(\underline{v}_1, \underline{v}_2, \underline{v}_3)$ linear subspace of \mathbb{R}^3 .

not linearly independent: $\underline{v}_3 = -2\underline{v}_1 + 3\underline{v}_2$

$\{\underline{v}_1, \underline{v}_2\}$ is base of V and $\dim V = 2$.

Fact: The set of all solutions of a homogeneous linear system $A \cdot \underline{x} = \underline{0}$ is a linear subspace of \mathbb{R}^n .

$\left\{ \begin{array}{l} m \times n - \\ \text{linear} \end{array} \right.$

2 Eigenvalues and eigenvectors

A \rightsquigarrow "Function"
 $n \times n$ -matrix \rightsquigarrow Linear transformation $\quad \underline{v} \rightsquigarrow A \cdot \underline{v}$
 n -vect \rightsquigarrow n -vect.

Ex: $A = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix} \rightarrow T(\underline{v}) = A \cdot \underline{v}$

$$T\begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 3 \\ 3 \end{pmatrix}$$

$$T\begin{pmatrix} -1 \\ -1 \end{pmatrix} = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix} \cdot \begin{pmatrix} -1 \\ -1 \end{pmatrix} = \begin{pmatrix} -1 \\ -1 \end{pmatrix}$$

Definition:

A number λ is an eigenvalue (characteristic value) of A if the equation

$$A \cdot \underline{v} = \lambda \cdot \underline{v}$$

homogeneous
linear system
with parameter λ

has non-trivial solutions, $\underline{v} \neq \underline{0}$. In that case,

$$E_\lambda = \{ \underline{v} : A \underline{v} = \lambda \underline{v} \} \quad (\text{all solutions of this equation})$$

is called the set of eigenvectors of A with

eigenvalue λ . E_λ is called the eigenspace.

Ex: $A = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix} \quad \underline{v}_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \quad \underline{v}_2 = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$

$$A \underline{v}_1 = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 3 \\ 3 \end{pmatrix} = 3 \cdot \begin{pmatrix} 1 \\ 1 \end{pmatrix} = 3 \cdot \underline{v}_1$$

$$A \underline{v}_2 = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix} \cdot \begin{pmatrix} -1 \\ -1 \end{pmatrix} = \begin{pmatrix} -1 \\ -1 \end{pmatrix} = 1 \cdot \begin{pmatrix} -1 \\ -1 \end{pmatrix} = 1 \cdot \underline{v}_2$$

$$A \cdot \begin{pmatrix} 2 \\ 3 \end{pmatrix} = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix} \cdot \begin{pmatrix} 2 \\ 3 \end{pmatrix} = \begin{pmatrix} 7 \\ 8 \end{pmatrix} \neq \lambda \cdot \begin{pmatrix} 2 \\ 3 \end{pmatrix}$$

$\left\{ \begin{array}{l} \lambda = 3 \text{ is} \\ \text{an} \\ \text{eigenvalue} \\ \begin{pmatrix} 1 \\ 1 \end{pmatrix} \text{ is an} \\ \text{eigenvector} \end{array} \right. \leftarrow$

$\left\{ \begin{array}{l} \lambda = 1 \text{ is} \\ \text{an eigenval.} \\ \begin{pmatrix} -1 \\ -1 \end{pmatrix} \text{ is an} \\ \text{eigen v.} \end{array} \right. \leftarrow$

Ex: $A = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix}$ $\underline{v} = \begin{pmatrix} x \\ y \end{pmatrix}$ λ

$A \cdot \underline{v} = \lambda \underline{v}$: $\begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix} \cdot \begin{pmatrix} x \\ y \end{pmatrix} = \lambda \cdot \begin{pmatrix} x \\ y \end{pmatrix}$

$\begin{pmatrix} 2x+y \\ x+2y \end{pmatrix} = \begin{pmatrix} \lambda x \\ \lambda y \end{pmatrix}$

$2x+y = \lambda x$

$x+2y = \lambda y$

$(2-\lambda)x + y = 0$

$x + (2-\lambda)y = 0$

$\begin{pmatrix} 2-\lambda & 1 \\ 1 & 2-\lambda \end{pmatrix} \cdot \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \iff A\underline{v} = \lambda \underline{v}$

Fact: λ is an eigenvalue for A

$\iff \begin{vmatrix} 2-\lambda & 1 \\ 1 & 2-\lambda \end{vmatrix} = 0$
characteristic equation

$(2-\lambda) \cdot (2-\lambda) - 1^2 = 0$

$\lambda^2 - 4\lambda + 3 = 0$

$\lambda = 3, \lambda = 1$

Eigenvalues for A

$\lambda_1 = 3, \lambda_2 = 1$

Eigenvectors:

$\lambda = 3$: $\begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$ $-x+y=0$ y free,
 $x-y=0$ $x=y$

Solutions: $\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} y \\ y \end{pmatrix} = y \cdot \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \text{span}(\underline{v}_1), v_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$

$E_3 = \text{span}(\underline{v}_1)$

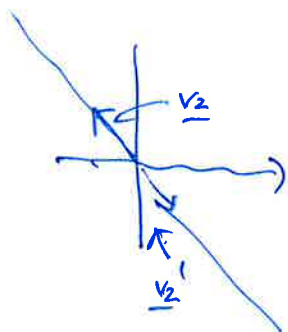
$\lambda=1$: $\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$ $x+y=0$ y free
 ~~$x+y=0$~~ $x=-y$

$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} -y \\ y \end{pmatrix} = y \cdot \begin{pmatrix} -1 \\ 1 \end{pmatrix} \rightarrow \text{span}(v_2), v_2 = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$

$E_1 = \text{span}(v_2), v_2 = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$

Alt: x free $y = -x$ $\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x \\ -x \end{pmatrix} = x \cdot \begin{pmatrix} 1 \\ -1 \end{pmatrix}$

$E_1 = \text{span}(v_2'), v_2' = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$



General method:

$A = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{pmatrix}$

$A\underline{u} = \lambda\underline{u}$

$A\underline{u} - \lambda\underline{u} = \underline{0}$

$A\underline{u} - \lambda I\underline{u} = \underline{0}$

$(A - \lambda I)\underline{u} = \underline{0}$

homogeneous
lin. sys.
with par. λ .

$\begin{pmatrix} a_{11}-\lambda & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22}-\lambda & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn}-\lambda \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix}$

Characteristic equation:

$\det(A - \lambda I) = 0$

Eigenvalues of A

is the solutions of the char. eqn.

$$\begin{vmatrix} a_{11}-\lambda & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22}-\lambda & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn}-\lambda \end{vmatrix} = 0$$

$(-\lambda)^n + \text{lower degree terms} = 0$
polynomial eqn. of degree n.

Facts: ① If we can factorize $\det(A-\lambda I)$ in linear factors:
 $(-1)^n \cdot (\lambda-\lambda_1)(\lambda-\lambda_2)\dots(\lambda-\lambda_n) = 0$
 then there are n eigenvalues
 $\lambda_1, \lambda_2, \dots, \lambda_n$

If $\lambda_1 = \lambda_2 = \dots = \lambda_m$ is repeated m times, we say that the eigenvalue λ_1 has multiplicity m .

② If there are n eigenvalues $\lambda_1, \dots, \lambda_n$, then

$$\det(A) = \lambda_1 \cdot \lambda_2 \cdot \dots \cdot \lambda_n$$

$$a_{11} + a_{22} + \dots + a_{nn} = \text{tr}(A) = \lambda_1 + \lambda_2 + \dots + \lambda_n$$

(trace of A)

③ If A is symmetric ($A^t = A$), then A has n eigenvalues.

$$A = \begin{pmatrix} a & b \\ c & d \end{pmatrix} : \quad \begin{vmatrix} a-\lambda & b \\ c & d-\lambda \end{vmatrix} = 0$$

$$(a-\lambda)(d-\lambda) - bc = 0$$

$$\lambda^2 - (a+d)\lambda + (ad-bc) = 0$$

$$\boxed{\lambda^2 - \text{tr}(A)\lambda + \det(A) = 0}$$

Ex: $A = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$

$$\lambda^2 - 0\lambda + 1 = 0$$

$$\lambda^2 + 1 = 0$$

no real solutions \rightarrow no eigenvalues.

Eigenvectors:

If $\lambda = \lambda_i$ is an eigenvalue, then solve

$$\begin{pmatrix} a_{11}-\lambda_i & a_{12} & \dots \\ a_{21} & a_{22}-\lambda_i & \dots \\ \vdots & \vdots & \ddots \end{pmatrix} \begin{pmatrix} x \\ \vdots \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix}$$

Ex: $A = \begin{pmatrix} 2 & 0 & 1 \\ 0 & 3 & 0 \\ 1 & 0 & 2 \end{pmatrix}$

$$\begin{vmatrix} 2-\lambda & 0 & 1 \\ 0 & 3-\lambda & 0 \\ 1 & 0 & 2-\lambda \end{vmatrix} = 0$$

Char. eqn.

$$(3-\lambda) \cdot \begin{vmatrix} 2-\lambda & 1 \\ 1 & 2-\lambda \end{vmatrix} = 0$$

$$(3-\lambda) \cdot (\lambda^2 - 4\lambda + 3) = 0$$

$$\lambda = 3 \quad \text{or} \quad \lambda^2 - 4\lambda + 3 = 0$$

$$\lambda = 3, \lambda = 1$$

$$\underline{\lambda_1 = \lambda_2 = 3}, \quad \underline{\lambda_3 = 1}$$

Eigenvectors:

$\lambda = 3$: $\begin{pmatrix} -1 & 0 & 1 \\ 0 & 0 & 0 \\ 1 & 0 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$

y, z free
 $x = z$

$$\left. \begin{array}{l} y, z : \text{free} \\ x = z \end{array} \right\} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} z \\ y \\ z \end{pmatrix} = y \cdot \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + z \cdot \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$$

$$E_3 = \text{span}(\underline{v}_1, \underline{v}_2), \quad \underline{v}_1 = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$$

$$\underline{v}_2 = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$$

If free variables are chosen correctly, then $\{\underline{v}_1, \underline{v}_2\}$ is a base.

Conclusion: $\dim E_\lambda = \# \text{ free var's in } (A - \lambda I) \cdot \underline{x} = \underline{0}.$

Fact: If λ is an eigenvalue for A of multiplicity m , then $1 \leq \dim E_\lambda \leq m.$

③ Diagonalization.

$$A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{pmatrix} \quad A^2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 9 \end{pmatrix} \quad \dots \quad A^{100} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2^{100} & 0 \\ 0 & 0 & 3^{100} \end{pmatrix}$$

Defn: An $n \times n$ -matrix A is diagonalizable if there is a diagonal matrix D and an invertible matrix P such that

$$P^{-1}AP = D$$

Ex: If $P^{-1}AP = D$, then $A = \underline{PDP^{-1}}$ This means

$$\begin{aligned} A^n &= (\cancel{PDP^{-1}}) (\cancel{PDP^{-1}}) \dots (\cancel{PDP^{-1}}) = P \cdot D \cdot D \dots D \cdot P^{-1} \\ &= P \cdot D^n \cdot P^{-1} \end{aligned}$$

How to diagonalize a matrix A :

- $A_{n \times n}$ \rightsquigarrow
- i) Compute eigenvalues of A :
 $\lambda_1, \lambda_2, \dots, \lambda_k \quad (k \leq n)$
 (repeated according to multiplicity)
 If $k = n$, then $D = \begin{pmatrix} \lambda_1 & & 0 \\ & \lambda_2 & \\ 0 & & \ddots \\ & & & \lambda_n \end{pmatrix}$
 - ii) Compute eigenvectors for A :
 $\lambda \rightsquigarrow E_\lambda = \text{span}(\underline{v}_{\lambda,1}, \underline{v}_{\lambda,2}, \dots, \underline{v}_{\lambda,r})$
 $r \leq m_\lambda$, the multiplicity of λ
 If $r = m_\lambda$ for all eigenvalues λ , then

$$P = \left(\underline{v}_1 \mid \underline{v}_2 \mid \dots \mid \underline{v}_n \right)$$

 Then P is invertible since $\{\underline{v}_1, \dots, \underline{v}_n\}$ are linearly independent

A diagonalizable \iff $\begin{cases} \text{i) } A \text{ has enough eigenvalues } (k=n) \\ \text{ii) } A \text{ has enough eigenvectors} \\ \quad (r=m \text{ for each } \lambda) \end{cases}$

Explanation: $P^{-1}AP = D \iff AP = PD$

$$AP = A \cdot \left(\underline{v}_1 \mid \underline{v}_2 \mid \dots \mid \underline{v}_n \right) = \left(A\underline{v}_1 \mid A\underline{v}_2 \mid \dots \mid A\underline{v}_n \right) = \left(\lambda_1 \underline{v}_1 \mid \lambda_2 \underline{v}_2 \mid \dots \mid \lambda_n \underline{v}_n \right)$$

$$PD = \left(\underline{v}_1 \mid \underline{v}_2 \mid \dots \mid \underline{v}_n \right) \cdot \begin{pmatrix} \lambda_1 & & 0 \\ & \lambda_2 & \\ 0 & & \ddots \\ & & & \lambda_n \end{pmatrix} = \left(\lambda_1 \underline{v}_1 \mid \lambda_2 \underline{v}_2 \mid \dots \mid \lambda_n \underline{v}_n \right)$$

Fact: If A is symmetric, then it is diagonalizable.

Note: If A is not symmetric, it may or may not be diagonalizable. One should check eigenvalues/eigenvectors.

Ex. $A = \begin{pmatrix} 2 & 0 & 1 \\ 0 & 3 & 0 \\ 1 & 0 & 2 \end{pmatrix}$

A symmetric, so it is diagonalizable.

Eigenvalues:

$$\begin{vmatrix} 2-\lambda & 0 & 1 \\ 0 & 3-\lambda & 0 \\ 1 & 0 & 2-\lambda \end{vmatrix} = (3-\lambda)(\lambda^2 - 4\lambda + 3) = 0$$

$\lambda_1 = 3$ or $\lambda^2 - 4\lambda + 3 = 0$
 $\lambda_2 = 3, \lambda_3 = 1$

$$D = \begin{pmatrix} 3 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

Eigenvectors:

$\lambda = 3$: $\begin{pmatrix} -1 & 0 & 1 \\ 0 & 0 & 0 \\ 1 & 0 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$ y, z free, $x = z$ $\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} z \\ y \\ z \end{pmatrix} = y \cdot \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + z \cdot \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$

$E_3 = \text{span}(v_1, v_2)$, $v_1 = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$, $v_2 = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$

$\lambda = 1$: $\begin{pmatrix} 1 & 0 & 1 \\ 0 & 2 & 0 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$ z free, $y = 0$, $x = -z$ $\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} -z \\ 0 \\ z \end{pmatrix} = z \cdot \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$

$E_1 = \text{span}(v_3)$, $v_3 = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$

$P = \left(\begin{array}{c|c|c} v_1 & v_2 & v_3 \end{array} \right) = \begin{pmatrix} 0 & 1 & -1 \\ 1 & 0 & 0 \\ 0 & 1 & 1 \end{pmatrix} \rightarrow$

We know that $P^{-1}AP = D$

Worked examples:

① Compute the rank of $A = \begin{pmatrix} 1 & 3 & 2 \\ 2 & 5 & t \\ 4 & 7-t & -6 \end{pmatrix}$:

Note: $\text{rk } A = 3 \iff |A| \neq 0$.

$$\begin{aligned} \begin{vmatrix} 1 & 3 & 2 \\ 2 & 5 & t \\ 4 & 7-t & -6 \end{vmatrix} &= 1 \cdot (-30 - t(7-t)) - 3(-12 - 4t) + 2(2(7-t) - 20) \\ &= t^2 - 7t - 30 + 36 + 12t + 28 - 4t - 40 \\ &= t^2 + t - 6 \end{aligned}$$

$|A|=0 : t^2 + t - 6 = 0$

$$t = \frac{-1 \pm \sqrt{1+24}}{2} = -\frac{1}{2} \pm \frac{5}{2} = 2, -3$$

$t \neq 2, -3 : \text{rk } A = 3$

$t = 2$: $\text{rk } A < 3$, $M_{12,12} = \begin{vmatrix} 1 & 3 \\ 2 & 5 \end{vmatrix} = 5 - 6 = -1 \neq 0 \Rightarrow \text{rk } A = 2$

$t = -3$: $\text{rk } A < 3$, $\begin{vmatrix} 1 & 3 \\ 4 & 10 \end{vmatrix} = 10 - 12 = -2 \neq 0 \Rightarrow \text{rk } A = 2$

Conclusion:

$$\text{rk } A = \begin{cases} 3, & t \neq 2, -3 \\ 2, & t = 2, -3 \end{cases}$$

② Is $A = \begin{pmatrix} 1 & \\ 0 & 1 \end{pmatrix}$ diagonalizable?

Not symmetric, so must compute eigenvalues/eigenvectors:

Eigenvalues:

$$\begin{vmatrix} 1-\lambda & 1 \\ 0 & 1-\lambda \end{vmatrix} = 0$$

$$\lambda^2 - 2\lambda + 1 = 0$$

$$(\lambda - 1)^2 = 0 \quad \text{or} \quad \lambda = \frac{+2 \pm \sqrt{4-4}}{2} = 1 \pm 0$$

$$\lambda_1 = \lambda_2 = 1 \quad (\text{multiplicity } 2)$$

$$D = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

we have enough eigenvalues (2)

Eigenvectors:

$$\begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad \begin{matrix} x \text{ free} \\ y = 0 \end{matrix} \quad \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x \\ 0 \end{pmatrix} = x \cdot \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$E_1 = \text{span}(\underline{v}_1), \quad \underline{v}_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$\dim E_1 = 1 < 2 = \text{mult.}(\lambda=1)$$

Not enough eigenvectors

$$P = (\underline{v}_1 \mid ?) = \begin{pmatrix} 1 & ? \\ 0 & ? \end{pmatrix}$$

Conclusion:

$A = \begin{pmatrix} 1 & \\ 0 & 1 \end{pmatrix}$ is not diagonalizable.