

How are the properties of a matrix reflected in its eigenvalues and eigenvectors? This question is fundamental throughout Chapter 6. A table that organizes the key facts may be helpful. For each class of matrices, here are the special properties of the eigenvalues  $\lambda_i$  and eigenvectors  $\mathbf{x}_i$ .

<b>Symmetric:</b> $A^T = A$	real $\lambda$ 's	orthogonal $\mathbf{x}_i^T \mathbf{x}_j = 0$
<b>Orthogonal:</b> $Q^T = Q^{-1}$	all $ \lambda  = 1$	orthogonal $\bar{\mathbf{x}}_i^T \mathbf{x}_j = 0$
<b>Skew-symmetric:</b> $A^T = -A$	imaginary $\lambda$ 's	orthogonal $\bar{\mathbf{x}}_i^T \mathbf{x}_j = 0$
<b>Complex Hermitian:</b> $\bar{A}^T = A$	real $\lambda$ 's	orthogonal $\bar{\mathbf{x}}_i^T \mathbf{x}_j = 0$
<b>Positive Definite:</b> $\mathbf{x}^T A \mathbf{x} > 0$	all $\lambda > 0$	orthogonal
<b>Markov:</b> $m_{ij} > 0, \sum_{i=1}^n m_{ij} = 1$	$\lambda_{\max} = 1$	steady state $\mathbf{x} > 0$
<b>Similar:</b> $B = M^{-1} A M$	$\lambda(B) = \lambda(A)$	$\mathbf{x}(B) = M^{-1} \mathbf{x}(A)$
<b>Projection:</b> $P = P^2 = P^T$	$\lambda = 1; 0$	column space; nullspace
<b>Reflection:</b> $I - 2\mathbf{u}\mathbf{u}^T$	$\lambda = -1; 1, \dots, 1$	$\mathbf{u}; \mathbf{u}^\perp$
<b>Rank One:</b> $\mathbf{u}\mathbf{v}^T$	$\lambda = \mathbf{v}^T \mathbf{u}; 0, \dots, 0$	$\mathbf{u}; \mathbf{v}^\perp$
<b>Inverse:</b> $A^{-1}$	$1/\lambda(A)$	eigenvectors of $A$
<b>Shift:</b> $A + cI$	$\lambda(A) + c$	eigenvectors of $A$
<b>Stable Powers:</b> $A^n \rightarrow 0$	all $ \lambda  < 1$	
<b>Stable Exponential:</b> $e^{At} \rightarrow 0$	all $Re \lambda < 0$	
<b>Cyclic Permutation:</b> $P(1, \dots, n) = (2, \dots, n, 1)$	$\lambda_k = e^{2\pi i k/n}$	$\mathbf{x}_k = (1, \lambda_k, \dots, \lambda_k^{n-1})$
<b>Tridiagonal:</b> $-1, 2, -1$ on diagonals	$\lambda_k = 2 - 2 \cos \frac{k\pi}{n+1}$	$\mathbf{x}_k = \left( \sin \frac{k\pi}{n+1}, \sin \frac{2k\pi}{n+1}, \dots \right)$
<b>Diagonalizable:</b> $S \Lambda S^{-1}$	diagonal of $\Lambda$	columns of $S$ are independent
<b>Symmetric:</b> $Q \Lambda Q^T$	diagonal of $\Lambda$ (real)	columns of $Q$ are orthonormal
<b>Jordan:</b> $J = M^{-1} A M$	diagonal of $J$	each block gives $\mathbf{x} = (0, \dots, 1, \dots, 0)$
<b>Square:</b> $A = U \Sigma V^T$	$\text{rank}(A) = \text{rank}(\Sigma)$	eigenvectors of $A^T A, A A^T$ in $V, U$