

Thm Let A be an $n \times n$ matrix.

Let $\lambda_1, \lambda_2, \dots, \lambda_k$ be different evcls of A ,
and let v_1, v_2, \dots, v_k be the associated evcls.

Then the set $\{v_1, v_2, \dots, v_k\}$ is linearly indep.

Proof: Set $\Omega_j = \{v_1, v_2, \dots, v_j\}$.

We will prove that each Ω_j is lin. indep by induction.

INDUCTION ASSUMPTION: Ω_j is linearly indep.

The assumption is obviously true for $j=1$!

Now assume that it is true up to $j-1$.

We need to prove that it is true for j .

$$\text{Suppose } c_1 v_1 + c_2 v_2 + \dots + c_j v_j = 0. \quad (1)$$

$$\text{Multiply (1) by } A: c_1 \lambda_1 v_1 + c_2 \lambda_2 v_2 + \dots + c_j \lambda_j v_j = 0 \quad (2)$$

$$\text{Multiply (1) by } \lambda_j: c_1 \lambda_j v_1 + c_2 \lambda_j v_2 + \dots + c_j \lambda_j v_j = 0 \quad (3)$$

$$\text{Subtract (3) from (2): } c_1 (\lambda_1 - \lambda_j) v_1 + c_2 (\lambda_2 - \lambda_j) v_2 + \dots + c_{j-1} (\lambda_{j-1} - \lambda_j) v_{j-1} = 0 \quad (4)$$

Since $\{v_1, v_2, \dots, v_{j-1}\}$ is a linearly indep set, and $\lambda_i \neq \lambda_j$
when $i \neq j$, equation (4) implies that $c_1 = c_2 = \dots = c_{j-1} = 0$.

Then (1) implies that $c_j = 0$ ~~so~~ so (1) holds
only if all c_j 's are zero!

This proves that $\{v_1, v_2, \dots, v_j\}$ is linearly indep.