

Add-On HW: Eigenvalue Problems

①

The matrix operation $A\vec{x} = \vec{y}$ swallows \vec{x} and spits out \vec{y}

Ex

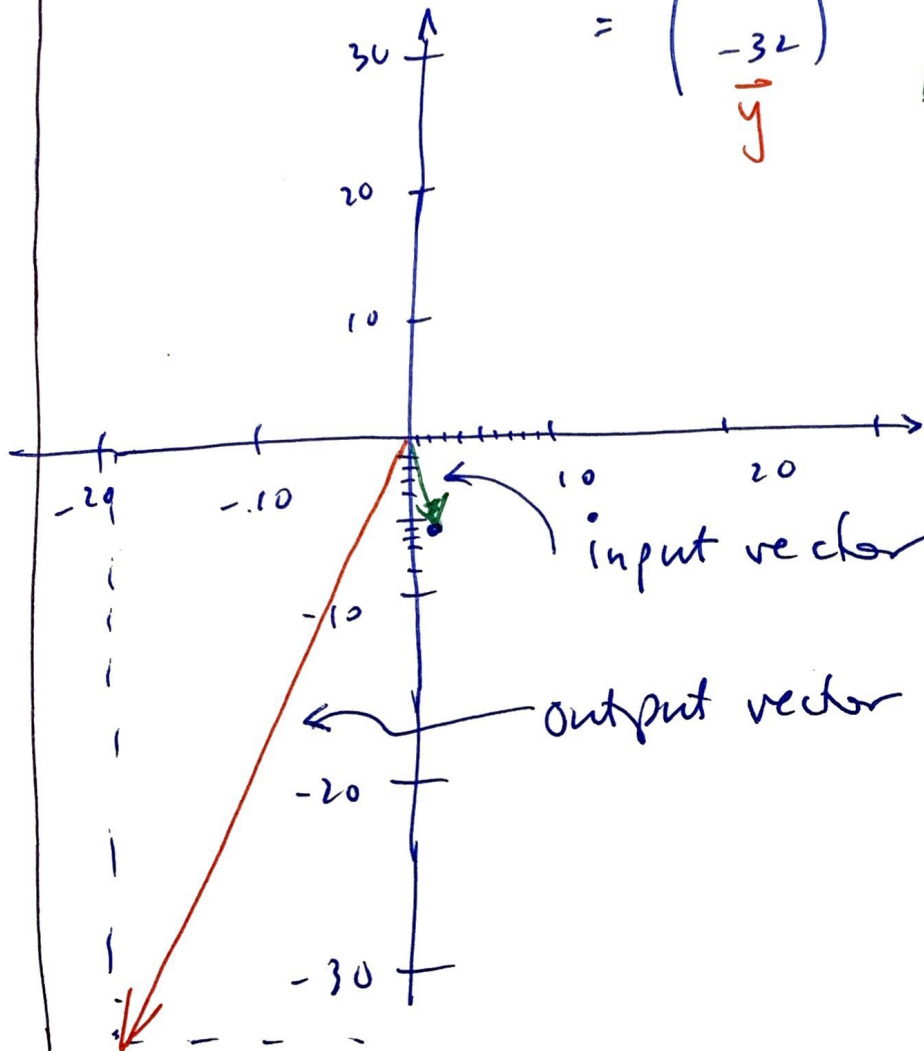
$$2 \rightarrow \begin{pmatrix} 1 & 3 \\ -2 & 4 \end{pmatrix} \begin{pmatrix} 2 \\ -7 \end{pmatrix} = \begin{pmatrix} 1 \cdot 2 + 3 \cdot (-7) \\ -2 \cdot 2 + 4 \cdot (-7) \end{pmatrix}$$

$$= \begin{pmatrix} -19 \\ -32 \end{pmatrix}$$

\vec{y}

$$\text{In: } (x, y) = (2, -7)$$

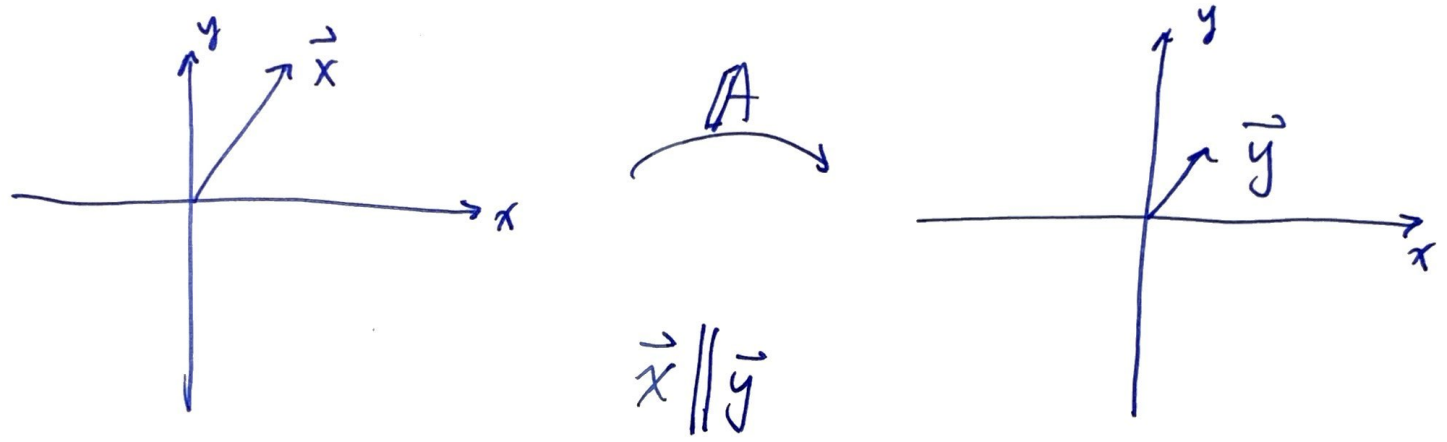
$$\text{Out: } (x, y) = (-19, -32)$$



We are interested in **input vectors** that produce **output vectors** that are **parallel** to the input vector. These are "Feedback" vectors: problems can happen in certain disciplines - or - optimal success can be had in negative - or - positive feed back.

video - Tacoma Narrows w/ practical engin

$$A \vec{x} = \vec{y}$$



• we call these vectors "**eigenvectors**"



$$A \vec{x} = \lambda \vec{x}$$

↑ in ↑ scaling value ↓ out same \vec{x}

• the scaling value is called the **eigenvalue**

(*) **each eigen value has its associated eigenvector(s)**

EX

Show the vector $(3,1)$ is an Eigen vector of the matrix $\begin{pmatrix} 2 & -12 \\ 1 & -5 \end{pmatrix}$

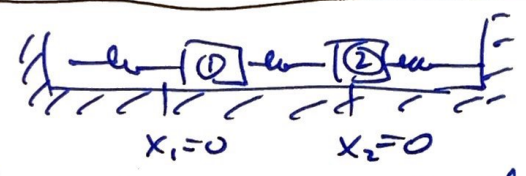
$$\begin{aligned} & \begin{pmatrix} 2 & -12 \\ 1 & -5 \end{pmatrix} \begin{pmatrix} 3 \\ 1 \end{pmatrix} \\ &= \begin{pmatrix} 2 \cdot 3 & -12 \cdot 1 \\ 1 \cdot 3 & -5 \cdot 1 \end{pmatrix} \\ &= \begin{pmatrix} -6 \\ -2 \end{pmatrix} \\ &= -2 \begin{pmatrix} 3 \\ 1 \end{pmatrix} \end{aligned}$$

$\begin{pmatrix} 3 \\ 1 \end{pmatrix}$ is the E. vector
 $\lambda = -2$ is the E. value

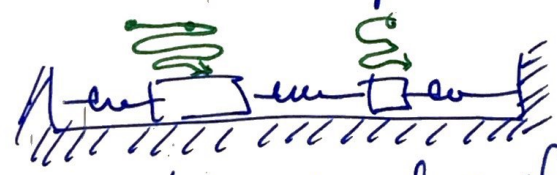
* eigen values and eigen vectors correspond to resonance modes in physical system.

EX

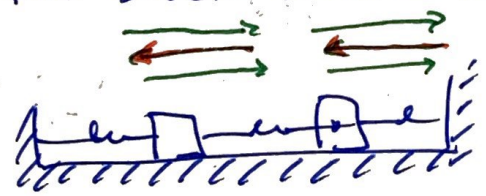
2-springs



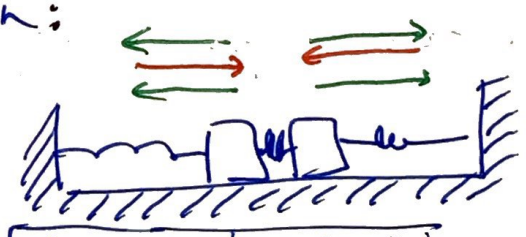
Normally there is a complicated motion



• But there are two modes of oscillation where the block move in syn:



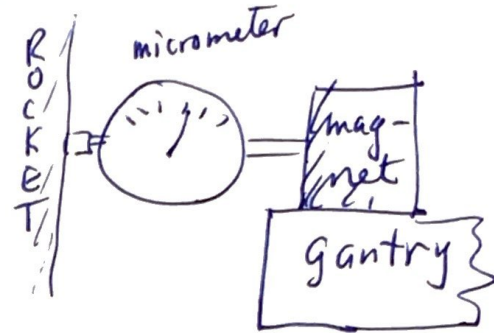
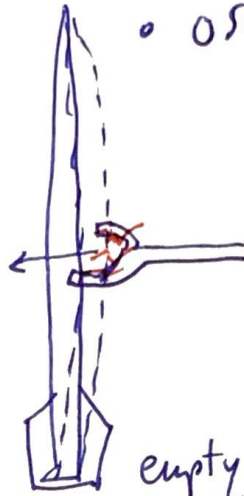
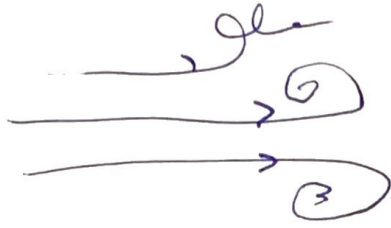
eigen mode one
"in syn"



eigen mode two
oppositely synchronized

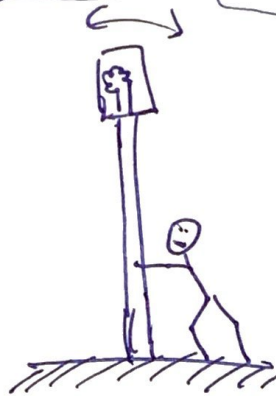
Application

• oscillation of a rocket



empty rocket vibrates in wind.

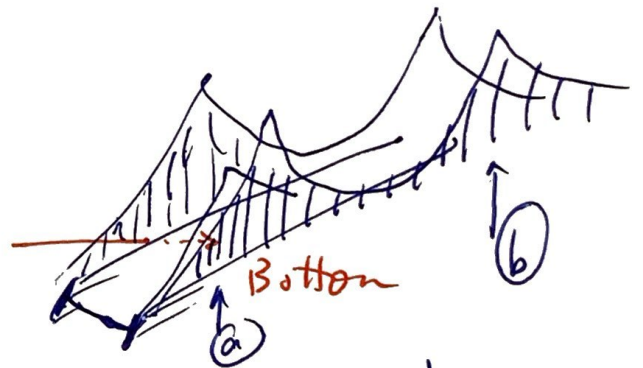
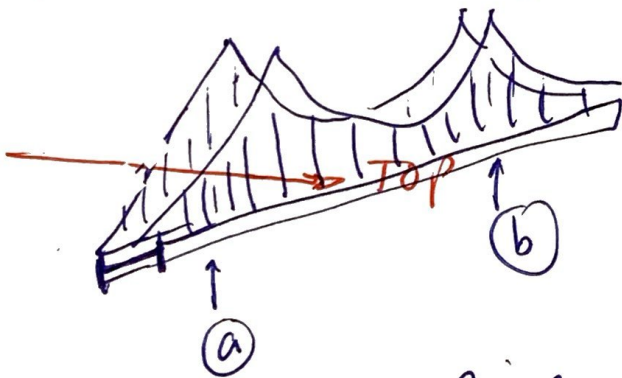
• Light pole



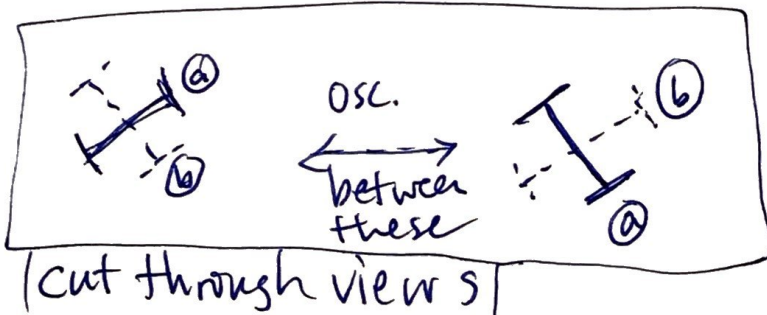
Resonance when drive (push) @ the natural frequency of the structure.

eigen modes are resonance modes.

• Tacoma Narrows' Bridge Collapse



eigenmode (resonance)



• Back to the math: we seek an \vec{x} such that (4)

$$A\vec{x} = \lambda\vec{x}$$

multiply by \mathbb{I} , the RHS:

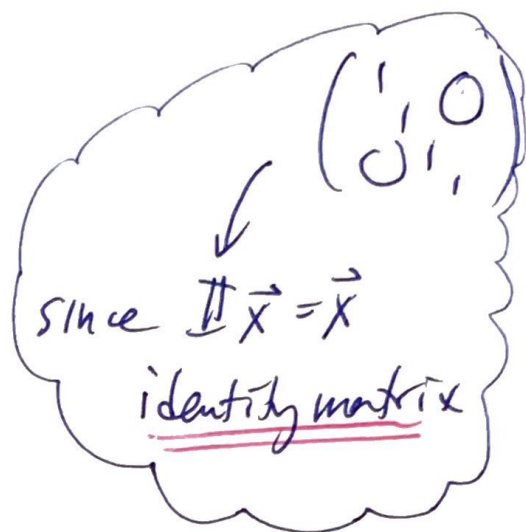
$$A\vec{x} = \lambda\mathbb{I}\vec{x}$$

subtract

$$A\vec{x} - \lambda\mathbb{I}\vec{x} = \vec{0}$$

factor

$$(A - \lambda\mathbb{I})\vec{x} = \vec{0}$$



• For non-trivial solutions we need the following

$$\det(A - \lambda\mathbb{I}) = 0, \text{ otherwise}$$

the only solution is $\vec{x} = \vec{0}$, the trivial solution

• Def: $\det(A - \lambda\mathbb{I}) = 0$ is called the characteristic polynomial of the matrix A .

Thm 7.2

Solving the eigen problem has two steps:

(1) solve for λ : $\det(A - \lambda\mathbb{I}) = 0$

(2) insert each λ from 1) and solve for \vec{x}

$$(A - \lambda\mathbb{I})\vec{x} = \vec{0}, \text{ call the vectors } \vec{n}_1, \vec{n}_2, \dots$$

ODE systems: $\vec{y} = c_1 \vec{n}_1 e^{\lambda_1 t} + c_2 \vec{n}_2 e^{\lambda_2 t}$

EX

Find the eigen values and eigen vectors

⑥

$$\text{of } A = \begin{pmatrix} 2 & 7 \\ -1 & -6 \end{pmatrix}$$

① eigenvalues

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

$$\det\left(\begin{pmatrix} 2 & 7 \\ -1 & -6 \end{pmatrix} - \lambda \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}\right) = 0$$

$$\det\begin{pmatrix} 2-\lambda & 7 \\ -1 & -6-\lambda \end{pmatrix} = 0$$

$$\left\{ \det\begin{pmatrix} a & b \\ c & d \end{pmatrix} = a \cdot d - c \cdot b \right\}$$

$$(2-\lambda)(-6-\lambda) - (-1)(7) = 0$$

$$-(2-\lambda)(6+\lambda) + 7 = 0$$

$$(\lambda-2)(\lambda+6) + 7 = 0$$

$$\lambda^2 - 2\lambda + 6\lambda - 12 + 7 = 0$$

$$\boxed{\lambda^2 + 4\lambda - 5 = 0}$$

Characteristic polynomial
of the matrix $A = \begin{pmatrix} 2 & 7 \\ -1 & -6 \end{pmatrix}$

$$(\lambda + 5)(\lambda - 1) = 0$$

$$\Rightarrow \boxed{\lambda_1 = 1, \lambda_2 = -5}$$

eigenvalues
of A

EX (cont.)

② Find the eigenvector for each eigenvalue. ①

$\lambda_1 = 1$

or $A\vec{x} = \vec{b}$

$(A|\vec{b})$ augmented system

$$(A - \lambda I)\vec{\eta} = \vec{0}$$

where

$$\vec{\eta} = \begin{pmatrix} \eta_1 \\ \eta_2 \end{pmatrix}$$

↑ vector ← scalar

$$\left(\begin{array}{cc|c} 2-\lambda & 7 & 0 \\ -1 & -6-\lambda & 0 \end{array} \right)_{\lambda=1}$$

$$\left(\begin{array}{cc|c} 2-1 & 7 & 0 \\ -1 & -6-1 & 0 \end{array} \right) \rightarrow \left(\begin{array}{cc|c} 1 & 7 & 0 \\ -1 & -7 & 0 \end{array} \right) \begin{array}{l} \\ + \text{add} \end{array}$$

$$\rightarrow \begin{pmatrix} 1 & 7 & 0 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} \eta_1 \\ \eta_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

→ expected since we require $|A - \lambda I| = 0$

$$\left(\begin{array}{cc|c} 1 & 7 & 0 \\ 0 & 0 & 0 \end{array} \right)$$

↪ back to equations

$$\Rightarrow 1 \cdot \eta_1 + 7 \cdot \eta_2 = 0$$

$$\eta_2 = -\frac{1}{7} \eta_1$$

• Form the vector $\vec{\eta}_1$:

$$\vec{\eta}_1 = \begin{pmatrix} \eta_1 \\ \eta_2 \end{pmatrix} = \begin{pmatrix} \eta_1 \\ -\frac{1}{7} \eta_1 \end{pmatrix} = \boxed{\begin{pmatrix} 7 \\ -1 \end{pmatrix}} \frac{\eta_1}{7}$$

eigenvector for $\lambda_1 = 1$

Ignore $\eta_1/7$

since recall $\vec{y} = c_1 \vec{\eta}_1 e^{\lambda_1 t} + c_2 \eta_2 e^{\lambda_2 t}$ and we will bury the $\eta_1/7$ into c_1 .

EX (cont.)

next eigenvectors...

$$\lambda_2 = -5 \quad \left(\begin{array}{cc|c} 2 - (-5) & 7 & 0 \\ -1 & -6 - (-5) & 0 \end{array} \right)$$

• Solve

$$\Rightarrow \left(\begin{array}{cc|c} 7 & 7 & 0 \\ -1 & -1 & 0 \end{array} \right) \begin{array}{l} * \frac{1}{7} \\ \leftarrow + \end{array}$$

$$\Rightarrow \left(\begin{array}{cc|c} 7 & 7 & 0 \\ 0 & 0 & 0 \end{array} \right)$$

back to eqn space

$$7n_1 + 7n_2 = 0$$

$$n_2 = -n_1$$

second
eigenvector

$$\bullet \text{ Form vector: } \vec{n}_2 = \begin{pmatrix} n_1 \\ n_2 \end{pmatrix} = \begin{pmatrix} n_1 \\ -n_1 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \end{pmatrix} n_1$$

Summary:

$$A = \begin{pmatrix} 2 & 7 \\ -1 & -6 \end{pmatrix}$$

- eigenvalue $\lambda_1 = 1$ has the eigenvector $\begin{pmatrix} 7 \\ -1 \end{pmatrix}$ which is a basis for eigenspace for λ_1
- eigenvalue $\lambda_2 = -5$ has the eigenvector $\begin{pmatrix} 1 \\ -1 \end{pmatrix}$ which is a basis for λ_2 's eigenspace

$$\begin{aligned} \text{Test: } & \begin{pmatrix} 2 & 7 \\ -1 & -6 \end{pmatrix} \begin{pmatrix} 1 \\ -1 \end{pmatrix} \\ & = \begin{pmatrix} 2 \cdot 1 + 7 \cdot (-1) \\ -1 \cdot (1) + (-6) \cdot (-1) \end{pmatrix} \\ & = \begin{pmatrix} 2 - 7 \\ -1 + 6 \end{pmatrix} \\ & = \begin{pmatrix} -5 \\ 5 \end{pmatrix} \\ & = -5 \begin{pmatrix} 1 \\ -1 \end{pmatrix} \end{aligned}$$

λ_2 \vec{n}_2

Properties:

- For A an $n \times n$, $\det(A - \lambda I) = 0$ is an n^{th} order polynomial and thus has n solutions.
- If $\lambda_1, \lambda_2, \dots, \lambda_n$ are those eigen values (including repeats)
 1. If λ occurs only one time it is a simple eigenvalue
 2. If λ occurs $k > 1$ times, then it has multiplicity k
 3. If $\lambda_1, \lambda_2, \dots, \lambda_n$ are simple e. values then each of their eigenvectors is Lin. Indep.
 4. If λ is of multiplicity $k > 1$ then λ will have anywhere from 1 to k Lin. Indep. eigenvectors.

Thm 7.1

If $A_{n \times n}$ has an e. value λ

then the set of all e. vect. \vec{x} together with $\vec{0}$ form a subspace of R^n , called the eigenspace

Ex Solve the eigen problem for $A = \begin{pmatrix} 1 & -1 \\ 4/9 & -1/3 \end{pmatrix}$

(1) $\det(A - \lambda I) = \begin{vmatrix} 1-\lambda & -1 \\ 4/9 & -1/3 - \lambda \end{vmatrix} = 0$

Multiplicity 2

$\Rightarrow \lambda^2 - \frac{2}{3}\lambda + \frac{1}{9} = 0$

$\lambda_1 = \frac{1}{3}; \lambda_2 = \frac{1}{3}$

(2) $\lambda_1 = \frac{1}{3}$

$\begin{pmatrix} 1 - \frac{1}{3} & -1 & | & 0 \\ 4/9 & -\frac{1}{3} - \frac{1}{3} & | & 0 \end{pmatrix}$

$\Rightarrow \begin{pmatrix} 2/3 & -1 & | & 0 \\ 4/9 & -2/3 & | & 0 \end{pmatrix} \begin{matrix} * -\frac{2}{3} \\ \leftarrow \end{matrix}$

$\Rightarrow \begin{pmatrix} 2/3 & -1 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix}$

• eqn $\frac{2}{3}x_1 - x_2 = 0$ $x_2 = \frac{2}{3}x_1$

• Build e-vector

$\vec{n}_1 = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} x_1 \\ \frac{2}{3}x_1 \end{pmatrix} = \frac{x_1}{3} \begin{pmatrix} 3 \\ 2 \end{pmatrix}$

the eigen vector for $\lambda_1 = \lambda_2 = \frac{1}{3}$ is $\vec{n}_1 = \begin{pmatrix} 3 \\ 2 \end{pmatrix}$

only one e-vector for this matrix!!

EX

3x3: $A = \begin{pmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{pmatrix}$

complex conjugate pair

Then

$$\det(A - \lambda I) = \begin{vmatrix} -\lambda & 1 & 1 \\ 1 & -\lambda & 1 \\ 1 & 1 & -\lambda \end{vmatrix} = 0$$

double root

$$\Rightarrow \lambda^3 - 3\lambda - 2 = 0 \text{ charact. poly.}$$

one real root

If λ is a rational root then it has to be a combination of factors of p over factors of q

$$\text{for } q\lambda^n + r\lambda^{n-1} + s\lambda^{n-2} + \dots + w\lambda + p = 0$$

rational roots, if they exist, $\pm \frac{\text{factors } p}{\text{factors } q}$

see mymathmantra.com \rightarrow Diff Eqn Reserve
"Finding zeros of polynomials"

$$\lambda_1 = 2, \lambda_2 = -1, \lambda_3 = -1$$

$$\lambda_1 = 2$$

Solve $\left(\begin{array}{ccc|c} -2 & 1 & 1 & 0 \\ 1 & -2 & 1 & 0 \\ 1 & 1 & -2 & 0 \end{array} \right)$

(to be cont.)

$$\lambda_1 = 2$$

$$(A - \lambda I) \vec{n} = \vec{0}$$

11.

$$\left(\begin{array}{ccc|c} -\lambda & 1 & 1 & 0 \\ 1 & -\lambda & 1 & 0 \\ 1 & 1 & -\lambda & 0 \end{array} \right) \Bigg|_{\lambda=2}$$

$$\left(\begin{array}{ccc|c} -2 & 1 & 1 & 0 \\ 1 & -2 & 1 & 0 \\ 1 & 1 & -2 & 0 \end{array} \right) \xrightarrow{\substack{*2; * -1 \\ \uparrow \\ \leftarrow}} \left(\begin{array}{ccc|c} 1 & -2 & 1 & 0 \\ -2 & 1 & 1 & 0 \\ 1 & 1 & -2 & 0 \end{array} \right)$$

$$\left(\begin{array}{ccc|c} 1 & -2 & 1 & 0 \\ 0 & -3 & 3 & 0 \\ 0 & 3 & -3 & 0 \end{array} \right) \xrightarrow{\substack{* \div -3 \\ \uparrow \\ \leftarrow}} \left(\begin{array}{ccc|c} 1 & -2 & 1 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

$$\left(\begin{array}{ccc|c} 1 & -1 & 0 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right) \rightarrow \begin{array}{l} n_1 - n_2 = 0 \rightarrow \boxed{n_1 = n_2} \\ n_2 - n_3 = 0 \rightarrow \boxed{n_3 = n_2} \end{array}$$

Form the vector

$$\vec{n}_1 = \begin{pmatrix} n_1 \\ n_2 \\ n_3 \end{pmatrix} = \begin{pmatrix} n_2 \\ n_2 \\ n_2 \end{pmatrix} = \boxed{\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}} n_2 \quad \text{for } \boxed{\lambda_1 = 2}$$

$\lambda_2 = -1$ multiplicity 2

$$(A - \lambda I) \vec{\eta} = \vec{0}$$

$$\rightarrow \left(\begin{array}{ccc|c} -(-1) & 1 & 1 & 0 \\ 1 & -(-1) & 1 & 0 \\ 1 & 1 & -(-1) & 0 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 1 & 1 & 1 & 0 \\ 1 & 1 & 1 & 0 \end{array} \right)$$

$$\rightarrow \left(\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right) \rightarrow \boxed{n_1 = -n_2 - n_3}$$

$n_1 + n_2 + n_3 = 0$
↑ ↑
two parameters

Form $\vec{\eta}_2 = \begin{pmatrix} n_1 \\ n_2 \\ n_3 \end{pmatrix} = \begin{pmatrix} -n_2 - n_3 \\ n_2 \\ n_3 \end{pmatrix}$

Separate this vector into two: $\vec{\eta}_2 = \begin{pmatrix} -n_2 \\ n_2 \\ 0 \end{pmatrix} + \begin{pmatrix} -n_3 \\ 0 \\ n_3 \end{pmatrix}$

Factor out n_1 & n_2 :

$$\vec{\eta}_2 = \boxed{\begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}} n_2 + \boxed{\begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}} n_3$$

} Two Lin. Indep. e.vectors for $\lambda_{2,3} = -1$

Summary

$\lambda_1 = 2$	$\vec{\eta}_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$
$\lambda_2 = -1$	$\vec{\eta}_2 = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}$
	$\vec{\eta}_3 = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$

Lin. Indep.

EX

Find the eigen values/vectors for

$$A = \begin{pmatrix} -4 & -17 \\ 2 & 2 \end{pmatrix}$$

$$(1) \quad \det(A - \lambda I) = 0$$

$$\begin{vmatrix} -4-\lambda & -17 \\ 2 & 2-\lambda \end{vmatrix} = 0$$

$$\rightarrow (-4-\lambda)(2-\lambda) - (2)(-17) = 0$$

$$\Rightarrow (\lambda+4)(\lambda-2) + 34 = 0$$

$$\boxed{\lambda^2 + 2\lambda + 26 = 0} \quad \text{characteristic Polynomial.}$$

$$\text{Solve } \lambda = \frac{-(-2) \pm \sqrt{2^2 - 4(1)(26)}}{2 \cdot 1} = \underline{\underline{-1 \pm 5i}}$$

$$\boxed{\lambda_1 = -1 + 5i, \quad \lambda_2 = -1 - 5i} \quad \text{e. values.}$$

② Find e.vectors

$$\left(\begin{array}{cc|c} -4-\lambda & -17 & 0 \\ 2 & 2-\lambda & 0 \end{array} \right) \quad \lambda = -1+5i$$

$$\Rightarrow \left(\begin{array}{cc|c} -4 -(-1+5i) & -17 & 0 \\ 2 & 2 -(-1+5i) & 0 \end{array} \right) \quad * -1$$

$$\Rightarrow \left(\begin{array}{cc|c} 3+5i & 17 & 0 \\ 2 & 3-5i & 0 \end{array} \right) \quad * \frac{-2}{3+5i}$$

$$\Rightarrow \left(\begin{array}{cc|c} \cancel{3+5i} \left(\frac{-2}{\cancel{3+5i}} \right) & 17 \left(\frac{-2}{\cancel{3+5i}} \right) & 0 \\ 2 & 3-5i & 0 \end{array} \right)$$

$$\Rightarrow \left(\begin{array}{cc|c} -2 & \left(\frac{-34}{3+5i} \right) & 0 \\ 2 & 3-5i & 0 \end{array} \right) \quad +$$

Side work

$$\left(\frac{-34}{3+5i} \right) + (3+5i)$$

$$= \left(\frac{-34}{3+5i} \right) \left(\frac{3-5i}{3-5i} \right) + (3+5i)$$

$$= \frac{-34(3+5i)}{\underbrace{9+25}_{34}} + (3+5i)$$

$$-(3+5i) + (3+5i) = \underline{\underline{0}}$$

resulting action



So the e-vector matrix system becomes

$$\left(\begin{array}{cc|c} -2 & -34/(3+5i) & 0 \\ 0 & 0 & 0 \end{array} \right)$$

* In the future for 2x2 complex e-values pick either the top or the bottom and go into eqn-form.

For us $\left(\begin{array}{cc|c} 3+5i & 17 & 0 \\ 2 & 3-5i & 0 \end{array} \right)$ pick Bottom Row

→ $2n_1 + (3-5i)n_2 = 0 \rightarrow n_1 = -\frac{3-5i}{2}n_2$

Build vector:

$$\vec{n}_1 = \begin{pmatrix} n_1 \\ n_2 \end{pmatrix} = \begin{pmatrix} -\frac{3-5i}{2}n_2 \\ n_2 \end{pmatrix}$$

$$\vec{n}_1 = \begin{pmatrix} -3+5i \\ 2 \end{pmatrix} \frac{n_2}{2}$$

conjugate

Property: If \vec{n}_1 is complex, then $\vec{n}_2 = \vec{n}_1^*$

$$\left. \begin{array}{l} \lambda_1 = -1+5i, \vec{n}_1 = \begin{pmatrix} -3+5i \\ 2 \end{pmatrix} \\ \lambda_2 = -1-5i, \vec{n}_2 = \begin{pmatrix} -3-5i \\ 2 \end{pmatrix} \end{array} \right\} A = \begin{pmatrix} -4 & -17 \\ 2 & 2 \end{pmatrix}$$

$(\lambda_{2,3} = -1 \pm 5i)$ cont.

* (Alternative) Pick Top Row 16

$$\Rightarrow \left(\begin{array}{cc|c} 3+5i & 17 & 0 \\ 0 & 0 & 0 \end{array} \right) \leftarrow \text{original row 1}$$

then $(3+5i)n_1 + 17n_2 = 0$

$$n_2 = -\frac{1}{17}(3+5i)n_1$$

Form $\vec{n}_1 = \begin{pmatrix} n_1 \\ n_2 \end{pmatrix} = \begin{pmatrix} n_1 \\ (-\frac{3}{17} - \frac{5}{17}i)n_1 \end{pmatrix}$

$$\vec{n}_1 \begin{matrix} \text{(top row)} \\ \uparrow \end{matrix} = \begin{pmatrix} -17 \\ 3+5i \end{pmatrix} \begin{pmatrix} -n_1 \\ 17 \end{pmatrix} \text{ vs } \vec{n}_1 = \begin{pmatrix} -3+5i \\ 2 \end{pmatrix} \begin{matrix} \text{(Bottom row)} \\ \uparrow \end{matrix}$$

Q: Is \vec{n}_1 here "parallel" to \vec{n}_1 using the bottom row?

A: they should be scalar multiples of each other.

i.e. $\vec{n}_1 \text{ bot. row } k = \vec{n}_1 \text{ top row}$, Both components must scale.

$$\begin{pmatrix} -3+5i \\ 2 \end{pmatrix} k = \begin{pmatrix} -17 \\ 3+5i \end{pmatrix} \xrightarrow{\text{TOP ROW}} (-3+5i)k = -17 \Rightarrow k = \frac{-17}{-3+5i}$$

Now does this work on Bottom?

$$\Rightarrow \text{Is } 2 \cdot \begin{pmatrix} -17 \\ -3+5i \end{pmatrix} \stackrel{?}{=} 3+5i$$

$$\Rightarrow \frac{-34}{-3+5i} \cdot \begin{pmatrix} -3-5i \\ -3-5i \end{pmatrix} \stackrel{?}{=} 3+5i$$

$$\frac{-34(-3-5i)}{9+25} \stackrel{?}{=} 3+5i$$

$$\frac{+34(3+5i)}{34} \stackrel{?}{=} 3+5i$$

yes!

either row will yield the eigenvector!