Announcements Mar 14

- WebWork 5.1 due Thursday (not up yet)
- Quiz 7 on 5.1 on Friday
- Homework 7 to be completed on Piazza
- Midterm 3 in class Friday April 8 on Chapter 5
- Office Hours Tuesday and Wednesday 2-3, after class, and by appt in Skiles 244 or 236
- LA Office Hours: Scott Mon 12-1, Yashvi Mon 2-3, Shivang Tue 5-6, Baishen Wed 4-5, Matt Thu 3-4
- Math Lab, Clough 280
    - Regular hours: Mon/Wed 11-5 and Tue/Thu 11-5
    - Math 1553 hours: Mon-Thu 5-6 and Tue/Thu 11-12
    - LA hours: Matt Tue 11-12, Scott Tue 5-6, Baishen Thu 11-12, Yashvi/Shivang Thu 5-6

Get MatLab up & running if you have it

Chapter 5

Eigenvalues and Eigenvectors

Section 5.1

Eigenvectors and Eigenvalues

Where are we?

Remember:

Almost every engineering problem, no matter how huge, can be reduced to linear algebra:

$$Ax = b \quad \text{or}$$
$$Ax = \lambda x$$

We have said most of what we are going to say about the first problem. We now begin in earnest on the second problem.

A Question from Biology

In a population of rabbits...

- half of the new born rabbits survive their first year
- of those, half survive their second year
- the maximum life span is three years
- rabbits produce 0, 6, 8 rabbits in their first, second, and third years

If I know the population one year, what is the population the next year?

$$A = \begin{pmatrix} 0 & 6 & 8 \\ 1/2 & 0 & 0 \\ 0 & 1/2 & 0 \end{pmatrix} \begin{pmatrix} f_0 \\ s_0 \\ t_0 \end{pmatrix} = \begin{pmatrix} \boxed{f_1} \\ \boxed{s_1} \\ t_1 \end{pmatrix} \qquad A v_0 = v_1$$

Now choose some starting population vector $u = (f, s, t)$ and choose some number of years N. What is the new population after N years? $N + 1$ years?

$$A \cdots A A v_0 = A^{10} v_0 \qquad A^{20} v$$

Use a computer to find the actual numbers. $\quad \& \; A^{21} v$

A Question from Biology

Year 0	Year 10	Year 11
$\begin{pmatrix} 3 \\ 7 \\ 9 \end{pmatrix}$	$\begin{pmatrix} 30189 \\ 7761 \\ 1844 \end{pmatrix}$	$\begin{pmatrix} 61316 \\ 15095 \\ 3881 \end{pmatrix}$
$\begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}$	$\begin{pmatrix} 9459 \\ 2434 \\ 577 \end{pmatrix}$	$\begin{pmatrix} 19222 \\ 4729 \\ 1217 \end{pmatrix}$
$\begin{pmatrix} 4 \\ 7 \\ 8 \end{pmatrix}$	$\begin{pmatrix} 28856 \\ 7405 \\ 1765 \end{pmatrix}$	$\begin{pmatrix} 58550 \\ 14428 \\ 3703 \end{pmatrix}$

Observation 1 All 3 segments of the popln double each year.

2 is an eigenvalue

Observation 2 Ratios get close to 16 : 4 : 1

eigen vector

Eigenvectors and Eigenvalues

Suppose A is an $n \times n$ matrix and there is a v $\neq 0$ in $\mathbb{R}^n$ and λ in $\mathbb{R}$ so that

$$Av = \lambda v$$

then v is called an eigenvector for A, and λ is the corresponding eigenvalue.

This the the most important definition in the course.

$$\boxed{Av = \lambda v \quad v \neq 0,\ \lambda \text{ in } \mathbb{R}}$$

$$A = \begin{pmatrix} 0 & 6 & 8 \\ 1/2 & 0 & 0 \\ 0 & 1/2 & 0 \end{pmatrix}, \quad v = \begin{pmatrix} 32 \\ 8 \\ 2 \end{pmatrix}, \quad \lambda = 2$$

$$\begin{pmatrix} 64 \\ 16 \\ 4 \end{pmatrix}$$

$$A = \begin{pmatrix} 2 & 2 \\ -4 & 8 \end{pmatrix}, \quad v = \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \quad \lambda = 4$$

How do you check?

Eigenvectors and Eigenvalues
Confirming eigenvectors

$\boxed{Av = \lambda v \quad v \neq 0,\ \lambda \text{ in } \mathbb{R}}$

Which of $\begin{pmatrix} 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ -1 \end{pmatrix}, \begin{pmatrix} -1 \\ 1 \end{pmatrix}, \begin{pmatrix} 2 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \end{pmatrix}$ are eigenvectors of

$$\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}?$$

What are the eigenvalues?

$\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}\begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 2 \\ 2 \end{pmatrix}$ yes $\lambda = 2$

$\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}\begin{pmatrix} 1 \\ -1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$ yes $\lambda = 0$.

$\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}\begin{pmatrix} -1 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$ yes $\lambda = 0$.

$\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}\begin{pmatrix} 2 \\ 1 \end{pmatrix} = \begin{pmatrix} 3 \\ 3 \end{pmatrix}$ no

$\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}\begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$ no because 0-vect is never an e-vector

Confirm that $\lambda = 3$ is an eigenvalue of $A = \begin{pmatrix} 2 & -4 \\ -1 & -1 \end{pmatrix}$.

$$\begin{pmatrix} 2 & -4 \\ -1 & -1 \end{pmatrix}\begin{pmatrix} -4 \\ 1 \end{pmatrix} = \begin{pmatrix} -12 \\ 3 \end{pmatrix}$$

$$\begin{pmatrix} 20 \\ -5 \end{pmatrix} = \begin{pmatrix} 60 \\ -15 \end{pmatrix}$$

want $Av = 3v$

$$Av - 3\cancel{I}v = 0$$

$(A - 3I)v = 0$ row reduce!

$$A - 3I = \begin{pmatrix} 2 & -4 \\ -1 & -1 \end{pmatrix} - \begin{pmatrix} 3 & 0 \\ 0 & 3 \end{pmatrix} = \begin{pmatrix} -1 & -4 \\ -1 & -4 \end{pmatrix}$$

$$-x_1 - 4x_2 = 0$$

$\rightsquigarrow$ $x_2 \begin{pmatrix} -4 \\ 1 \end{pmatrix}$ a whole line of eigenvectors.

What is a general procedures for finding eigenvalues?

Eigenspaces

Let A be an $n \times n$ matrix. The set of eigenvectors for a given eigenvalue λ of A is a subspace of $\mathbb{R}^n$ called the λ-eigenspace of A.

plus 0 vector

$Av = \lambda v$

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

Why is this a subspace?

Fact. $\boxed{\lambda\text{-eigenspace for } A = \mathrm{Nul}(A - \lambda I)}$

Example. Find the eigenvalues, eigenvectors, and eigenspaces and sketch.

$$\begin{pmatrix} 5 & -6 \\ 3 & -4 \end{pmatrix}$$

λ

Find a basis for the 2–eigenspace:

$$A = \begin{pmatrix} 4 & -1 & 6 \\ 2 & 1 & 6 \\ 2 & -1 & 8 \end{pmatrix} \qquad A - 2I$$

Find $\mathrm{Nul}\begin{pmatrix} 2 & -1 & 6 \\ 2 & -1 & 6 \\ 2 & -1 & 6 \end{pmatrix}$

$\rightsquigarrow$ 2-dim plane in $\mathbb{R}^3$.

Fact. The eigenvalues of a triangular matrix are the diagonal entries.

Why?

Eigenvalues
And invertibility

Fact. A invertible $\Leftrightarrow 0$ is not an eigenvalue of A

Why?

0 is an eigenvalue of A

$\Longleftrightarrow (\underline{A - 0 \cdot I})v = 0$ has non-zero solns

$\Longleftrightarrow Av = 0$ has non-0 solns

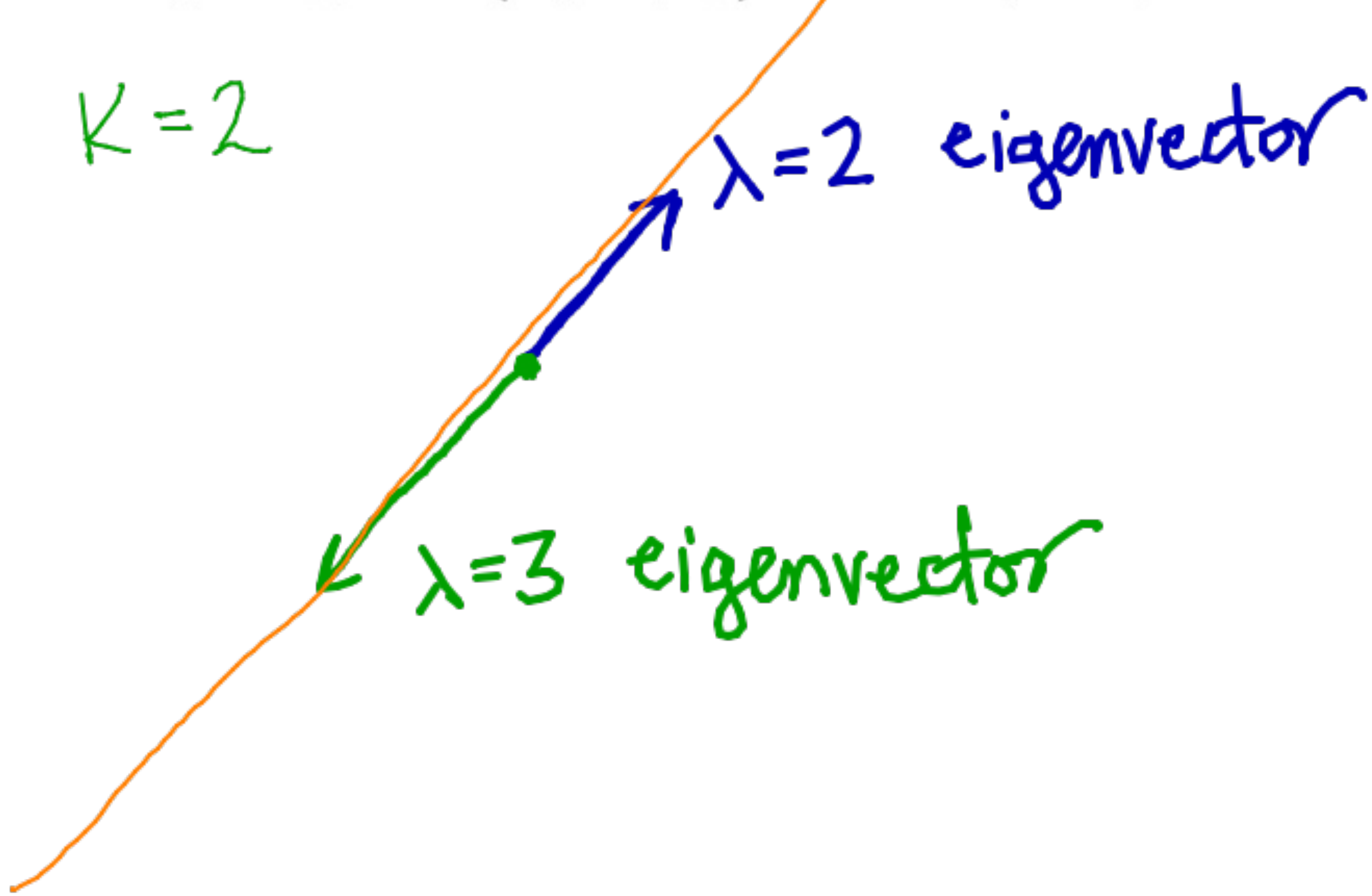
$\overset{\text{IMT}}{\Longleftrightarrow}$ A not invertible.

Eigenvalues

Distinct eigenvalues

Fact. If $v_1 \dots v_k$ are distinct eigenvectors that correspond to distinct eigenvalues $\lambda_1, \dots \lambda_k$, then $\{v_1, \dots, v_k\}$ are linearly independent.

Why? $K=2$



Eigenvectors and difference equations

Say we want to solve $x_{k+1} = Ax_k$. In other words, we need a sequence $x_0, x_1, x_2, \ldots$ with $x_1 = Ax_0$, $x_2 = Ax_1$, etc.

Example. $A = \begin{pmatrix} 0 & 1 \\ 1 & 1 \end{pmatrix} \rightsquigarrow \begin{pmatrix} 0 & 1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} b \\ a+b \end{pmatrix}$.

Say we have a column with a compressive force. How will the column buckle?

Approximate column with finite number of points, say

$$(0,0),(0,1),(0,2),\ \dots\ (0,5),(0,6)$$

Buckling leads to (roughly)

$$(0,0),(x_1,1),(x_2,2),\ \dots\ (x_5,5),(0,6)$$

Engineers use a difference equation to model this

$$x_{i-1}-2x_i+x_{i+1}+\lambda x_i=0$$

Difference equation for column buckling:

$$x_{i-1} - 2x_i + x_{i+1} + \lambda x_i = 0$$

We solve this difference equation as above. We need the eigenvector of

$$\begin{pmatrix} 2 & -1 & 0 & 0 & 0 \\ -1 & 2 & -1 & 0 & 0 \\ 0 & -1 & 2 & -1 & 0 \\ 0 & 0 & -1 & 2 & -1 \\ 0 & 0 & 0 & -1 & 2 \end{pmatrix}$$

For most λ, the only eigenvector is 0, which corresponds to no buckling. This matrix has three eigenvalues, 1, 2, and 3.