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Positive Definite

```
A = [5,4,7;4,9,1;7,1,3];
%u = chol(A)
eig(A)
A = A +4*eye(3);
eig(A)
u = chol(A)
```

ans =

```
-3.3752
 6.4438
13.9314
```

ans =

```
0.6248
10.4438
17.9314
```

u =

```
3.0000    1.3333    2.3333
         0    3.3500   -0.6302
         0         0    1.0763
```

IVP with Eig

```
B = [1,2;3,2];
eig(B)
[V,D] = eig(B)
C = V\[0;4]
u = @(t) C(1)*exp(-t)*V(1,1)+C(2)*exp(4*t)*V(1,2);
```

```

v = @(t) C(1)*exp(-t)*V(2,1)+C(2)*exp(4*t)*V(2,2);
u(0),v(0)
[t45,x45] = ode45(@dxdt,[0,1],[0,4]);
teig = linspace(0,1);
figure(1)
subplot(2,1,1),plot(teig,u(teig),t45,x45(:,1),'o')
legend('eigen','ode45','Location','best')
title('u(t)')
subplot(2,1,2),plot(teig,v(teig),t45,x45(:,2),'o')
legend('eigen','ode45','Location','best')
title('v(t)')

```

```
ans =
```

```

-1
 4

```

```
V =
```

```

-0.7071    -0.5547
 0.7071    -0.8321

```

```
D =
```

```

-1    0
 0    4

```

```
C =
```

```

 2.2627
-2.8844

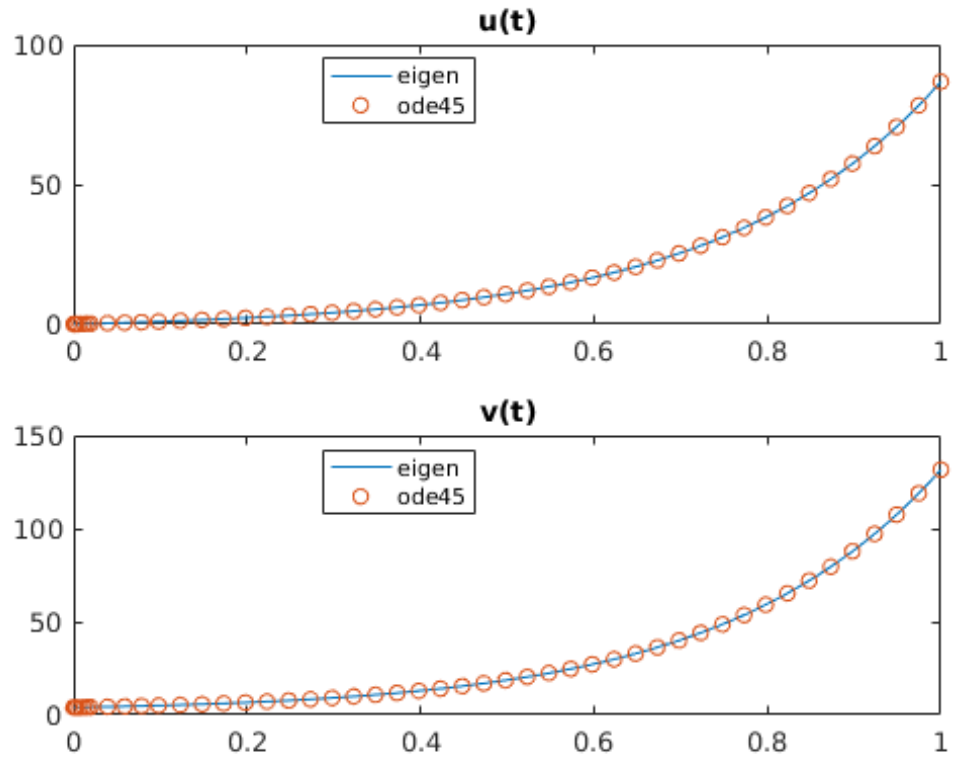
```

```
ans =
```

```
2.2204e-16
```

```
ans =
```

```
4
```



Eats

```
d = [.3,.2;.7,.8];
x = zeros(2,10);x(:,1)=[1000;0];
for i = 1:9
    x(:,i+1) = d*x(:,i);
end
x
figure(2)
plot(1:10,x),legend('Steak-Out','Venice')
xlabel('Week'),ylabel('Visitors')
[V,d] = eig(d)
1000*V(:,2)/sum(V(:,2))
```

x =

1.0e+03 *

Columns 1 through 7

1.0000	0.3000	0.2300	0.2230	0.2223	0.2222	0.2222
0	0.7000	0.7700	0.7770	0.7777	0.7778	0.7778

Columns 8 through 10

```

0.2222    0.2222    0.2222
0.7778    0.7778    0.7778

```

$V =$

```

-0.7071   -0.2747
 0.7071   -0.9615

```

$d =$

```

0.1000    0
0         1.0000

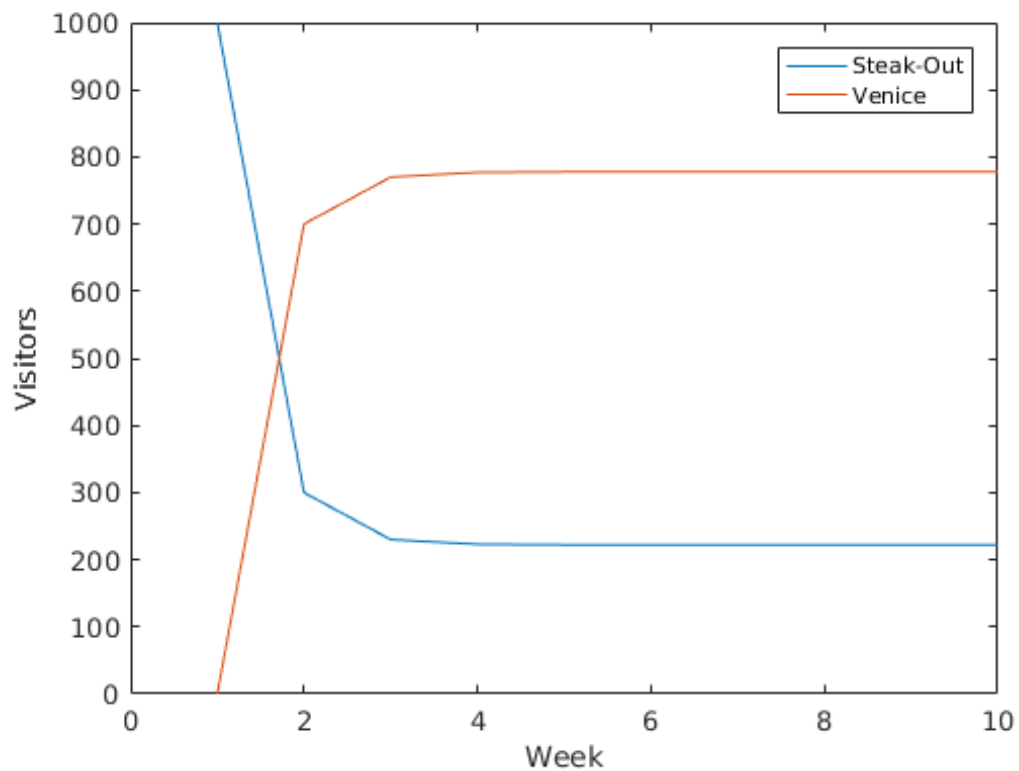
```

$ans =$

```

222.2222
777.7778

```



Orthogonality of Eigenvectors

```

[V,D] = eig(A);
V(:,1)'\*V(:,2)

```

```
dot(V(:,1),V(:,3)),dot(V(:,2),V(:,3))
```

```
ans =
```

```
1.6653e-16
```

```
ans =
```

```
1.6653e-16
```

```
ans =
```

```
-1.9429e-16
```

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