

Applications of Determinants

Lecture 19 and 20

Dept. of Math., SUSTech

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Formulas for the Determinant; Applications of Determinants

- 1 Applications of Determinants
- 2 A Few More Examples
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$$a_{i1}c_{i1} + a_{i2}c_{i2} + \dots + a_{in}c_{in} = \det(A)$$

$$a_{j1}c_{i1} + a_{j2}c_{i2} + \dots + a_{jn}c_{in} = 0$$

不匹配时 $i \neq j$

$$\begin{bmatrix} 2 & 1 & 1 \\ 1 & 2 & 1 \\ 1 & 1 & 2 \end{bmatrix} = A$$

$$|C_3| \text{ 乘 } C_{32} + C_{33} =$$

$$\begin{vmatrix} 2 & 1 & 1 \\ 1 & 2 & 1 \\ 1 & 1 & 1 \end{vmatrix}$$

如果改变该位置的元素

$$a_{j1}C_{1j} + a_{j2}C_{2j} + \dots + a_{jn}C_{nj}$$

对 i th row

$$= \begin{vmatrix} \dots & a_{j1} & a_{j2} & \dots & a_{jn} \\ a_{i1} & a_{i2} & \dots & a_{in} & \dots \\ \dots & a_{j1} & a_{j2} & \dots & a_{jn} \\ \dots & a_{i1} & a_{i2} & \dots & a_{in} \end{vmatrix} \quad \begin{array}{l} i \text{ th row} \\ \text{co-factor} \\ \text{expansion} \end{array}$$

两相之行元素
皆缺

两行完全相同

$$= 0$$

Computation of A^{-1}

The 2 by 2 case shows how cofactors go into A^{-1} :

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} = \frac{1}{ad-bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} = \frac{1}{\det A} \begin{bmatrix} C_{11} & C_{21} \\ C_{12} & C_{22} \end{bmatrix}.$$

Cofactor matrix C is transposed

$$A^{-1} = \frac{C^T}{\det A}$$

矩阵的逆等于
系数矩阵的转置乘以
除以行列式的值

$$\begin{bmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & & \vdots \\ a_{n1} & \cdots & a_{nn} \end{bmatrix} \begin{bmatrix} C_{11} & \cdots & C_{n1} \\ \vdots & & \vdots \\ C_{1n} & \cdots & C_{nn} \end{bmatrix} = \begin{bmatrix} \det A & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & \det A \end{bmatrix}$$

Note: The above C should be transposed.

$= \det(A)I$

The critical question is: Why do we get zeros off the diagonal?

Computation of A^{-1}

If we combine the entries a_{1j} from row 1 with cofactors C_{2j} for row 2, why is the result zero?

$$a_{11}C_{21} + a_{12}C_{22} + \cdots + a_{1n}C_{2n} = 0.$$

- We are computing the determinant of a new matrix B with a new row 2.
- The first row of A is copied into the second row of B . Then B has two equal rows, and $\det B = 0$.

实际上该方法不可操作

$$A, A^* \quad A^* = C^\top$$

$$(A^*)^* = A$$

$$\text{rank}(A^*) = n \quad (\text{満秩})$$

$$|A^*| = (\det(A))^{-1}$$

Example

Example

The inverse of a sum matrix is a difference matrix:

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} \quad \text{has } A^{-1} = \frac{C^T}{\det A} = \begin{bmatrix} 1 & -1 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{bmatrix}.$$

The minus signs enter because cofactors always include $(-1)^{i+j}$.

The Solution of $Ax = b$.

小猫，试着不注公算

$$A^{-1} = \frac{C^T}{|A|}$$

Cramer's Rule: The j th component of $x = A^{-1}b$ is just $C^T b$ divided by $\det A$. There is a famous way in which to write the answer (x_1, x_2, \dots, x_n) :

The j th component of $x = A^{-1}b$ is the ratio : $x_j = \frac{\det B_j}{\det A}$, where

$$x = A^{-1}b$$

$$= \frac{C^T}{|A|} b$$

$$= \frac{1}{|A|} C^T b$$

Can you prove this rule?

$$B_j = \begin{bmatrix} a_{11} & a_{12} & \cdots & b_1 & \cdots & a_{1n} \\ \vdots & \vdots & \ddots & \vdots & \cdots & \vdots \\ a_{n1} & a_{n2} & \cdots & b_n & \cdots & a_{nn} \end{bmatrix}.$$

替换行第 $-j$ 行

$$b_1 C_{11} + b_2 C_{21} + \cdots + b_n C_{n1}$$

$$\begin{vmatrix} b_1 & a_{12} & \cdots & a_{1n} \\ b_2 & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ b_n & a_{n2} & \cdots & a_{nn} \end{vmatrix}$$

$$C^T b = \begin{bmatrix} b_1 C_{11} + b_2 C_{21} + \cdots + b_n C_{n1} \\ b_1 C_{12} + b_2 C_{22} + \cdots + b_n C_{n2} \\ \cdots \\ b_1 C_{1n} + b_2 C_{2n} + \cdots + b_n C_{nn} \end{bmatrix}$$

$$\Rightarrow \mathbf{x} = \frac{1}{|\mathbf{A}|} \mathbf{C}^T \mathbf{b} = \begin{bmatrix} \mathbf{B}_{11}/|\mathbf{A}| \\ \mathbf{B}_{21}/|\mathbf{A}| \\ \vdots \\ \mathbf{B}_{n1}/|\mathbf{A}| \end{bmatrix}$$

$|\mathbf{B}_{ij}| \rightarrow$ 第 i 行
替换 \mathbf{A}

Example

Example

The solution of

$$x_1 + 3x_2 = 0$$

$$2x_1 + 4x_2 = 6$$

has 0 and 6 in the first column for x_1 and in the second column for x_2 :

$$x_1 = \frac{\begin{vmatrix} 0 & 3 \\ 6 & 4 \end{vmatrix}}{\begin{vmatrix} 1 & 0 \\ 2 & 6 \end{vmatrix}} = \frac{-18}{-2} = 9, \quad x_2 = \frac{\begin{vmatrix} 1 & 0 \\ 2 & 6 \end{vmatrix}}{\begin{vmatrix} 1 & 3 \\ 2 & 4 \end{vmatrix}} = \frac{6}{-2} = -3.$$

- The denominators are always $\det A$.
- For 1000 equations Cramer's Rule would need 1001 determinants.

直角 The Volume of a Box

The determinant equals the volume of a box. We first consider right-angled box which has orthogonal rows:

$$AA^T = \begin{bmatrix} \text{row 1} \\ \vdots \\ \text{row } n \end{bmatrix} \begin{bmatrix} \text{column 1} & \cdots & \text{column } n \end{bmatrix} = \begin{bmatrix} l_1^2 & & 0 \\ & \ddots & \\ 0 & & l_n^2 \end{bmatrix}.$$

The l_i 's are the lengths of the rows (the edges), and the zeros off the diagonal come because the rows are orthogonal. Using the product and transposing rules,

$$l_1^2 l_2^2 \cdots l_n^2 = \det(AA^T) = (\det A)(\det A^T) = (\det A)^2.$$

The square root of this equation says that the absolute value of the determinant of A equals the volume.

Not Right-Angle Case

If the angles are not 90° , the volume is **NOT** the product of the lengths.

However, by rule 5, like the following figure shows that we can change the parallelogram to rectangle, where it is already that volume = |determinant|.

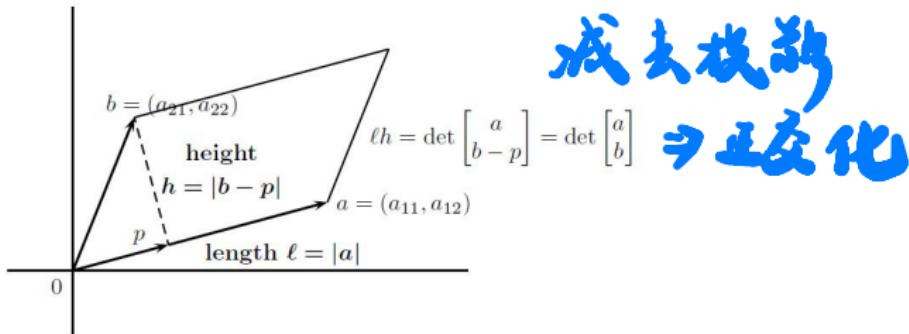
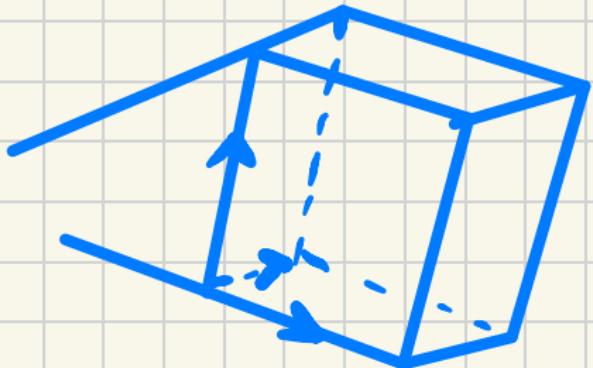


Figure 4.2: Volume (area) of the parallelogram = ℓ times $h = |\det A|$.

In n dimensions, the idea is the same. The Gram-Schmidt process produces orthogonal rows, with volume = |determinant|.



兩異面直線
相連
空間平行四面體

兩條相異直線距離：體積
表面
(都用行列式算)

Volume = |Determinant|

We know that

作消元

$$\det \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = 1, \det \begin{bmatrix} 1 & 0 \\ c & 1 \end{bmatrix} = 1.$$

These determinants give volumes—or areas, since we are in two dimensions—drawn in Figure 4.3. The parallelogram has unit base and unit height; its area is also 1.

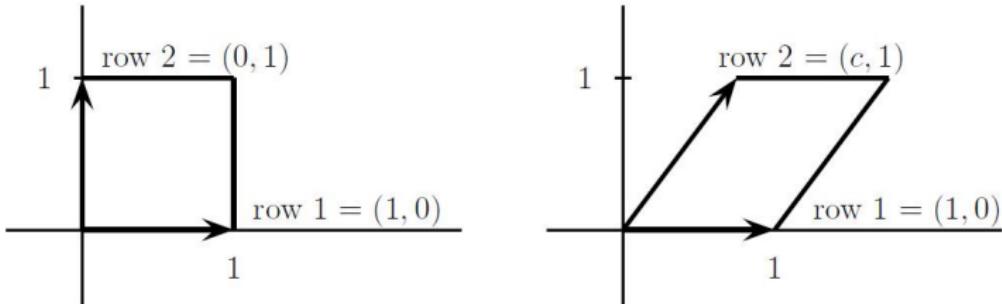


Figure 4.3: The areas of a unit square and a unit parallelogram are both 1.

A Formula for the Pivots

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \rightarrow \begin{bmatrix} a & b \\ 0 & d - \frac{cb}{a} \end{bmatrix}$$

Elimination on A includes elimination on A_2 :

$$\begin{bmatrix} ab \\ cd \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ \frac{c}{a} & 1 \end{bmatrix} \begin{bmatrix} a & b \\ 0 & d - \frac{cb}{a} \end{bmatrix}$$

$$\det(A_1) = a$$

$$\det(A_2) = ad - bc$$

$$A = \begin{bmatrix} a & b & e \\ c & d & f \\ g & h & i \end{bmatrix} \rightarrow \begin{bmatrix} a & b & e \\ 0 & \frac{ad-bc}{a} & \frac{af-ec}{a} \\ g & h & i \end{bmatrix}$$

$$A_2 = \begin{bmatrix} 1 & 0 \\ \frac{c}{a} & 1 \end{bmatrix} \begin{bmatrix} a & b & e \\ 0 & \frac{ad-bc}{a} & \frac{af-ec}{a} \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} a & b & e \\ 0 & \frac{ad-bc}{a} & \frac{af-ec}{a} \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} A = \begin{bmatrix} 1 & 0 & e \\ 0 & 1 & \frac{af-ec}{a} \\ 0 & 0 & \frac{ad-bc}{a} \end{bmatrix}$$

Actually it is not just the pivots, but the entire upper-left corners of L, D , and U , that are determined by the upper-left corner of A :

$$A = LDU = \begin{bmatrix} 1 & & \\ \frac{c}{a} & 1 & \\ * & * & 1 \end{bmatrix} \begin{bmatrix} a & & \\ \frac{ad-bc}{a} & & \\ * & & \end{bmatrix} \begin{bmatrix} 1 & \frac{b}{a} & * \\ 1 & 1 & * \\ 1 & 1 & 1 \end{bmatrix}$$

$$\det(A_k) = \det(L_k D_k U_k) = d_1 d_2 \dots d_k \cdot 1^{k-1}$$

$$\det(A_{k+1}) = \det(L_{k+1} D_{k+1} U_{k+1}) = d_1 d_2 \dots d_{k+1}$$

Formulas for pivots

What we see in the first two rows and columns is exactly the factorization of the corner submatrix A_2 . This is a general rule if there are no row exchanges:

不寫行交換

Proposition

If A is factored into LDU , the upper left corners satisfy $A_k = L_k D_k U_k$. For every k , the submatrix A_k is going through a Gaussian elimination of its own.

$$LDU = \begin{bmatrix} L_k & 0 \\ B & C \end{bmatrix} \begin{bmatrix} D_k & 0 \\ 0 & E \end{bmatrix} \begin{bmatrix} U_k & F \\ 0 & G \end{bmatrix} = \begin{bmatrix} L_k D_k U_k & L_k D_k F \\ BD_k U_k & BD_k F + CEG \end{bmatrix}.$$

Formula for pivots

Comparing the last matrix with A , the corner $L_k D_k U_k$ coincides with A_k .

Then:

消元后主元相乘

$$\det A_k = \det L_k \det D_k \det U_k = \det D_k = d_1 d_2 \cdots d_k.$$

The product of the first k pivots is the determinant of A_k . This is the same rule we know already for the whole matrix. Since the determinant of A_{k-1} will be given by $d_1 d_2 \cdots d_{k-1}$, we can isolate each pivot d_k as a ratio of determinants:

$$\frac{\det A_k}{\det A_{k-1}} = \frac{d_1 d_2 \cdots d_k}{d_1 d_2 \cdots d_{k-1}} = d_k$$



Formulas for pivots

Multiplying together all the individual pivots, we recover

$$d_1 d_2 \cdots d_n = \frac{\det A_1}{\det A_0} \frac{\det A_2}{\det A_1} \cdots \frac{\det A_n}{\det A_{n-1}} = \frac{\det A_n}{\det A_0} = \det A.$$

The pivot entries are all nonzero whenever the numbers $\det A_k$ are all nonzero:

Proposition

Elimination can be completed without row exchanges (so $P = I$ and $A = LU$), if and only if the leading submatrices A_1, A_2, \dots, A_n are all nonsingular.

The determinant of a permutation matrix

The determinant of a permutation matrix P was the only questionable point in the big formula. Independent of the particular row exchanges linking P to I , is the number of exchanges always even or always odd?

If so, its determinant is well defined by rule 2 as either 1 or -1 .

- An even number of exchanges can never produce the natural order, beginning with $(3, 2, 1)$.
- Let N count the pairs in which the larger number comes first. Every exchange alters N by an odd number.

$$\det(A) = \sum_{\text{all } P's} \alpha_1 \alpha_2 \alpha_3 \dots \alpha_N \det(P)$$

$$\det(P) = (-1)^{\sigma(\alpha \beta \dots \gamma)}$$

$(3, 2, 1) \downarrow \rightarrow$ 逆序数 = 3

$(2, 3, 1)$

\downarrow

$(2, 1, 3)$

\downarrow

$(1, 2, 3) \downarrow \rightarrow$ 逆序数 = 0

Determinant of a permutation matrix P

- Certainly $N = 0$ for the natural order $(1, 2, 3)$. The order $(3, 2, 1)$ has $N = 3$ since all pairs $(3, 2)$, $(3, 1)$, and $(2, 1)$ are wrong.
- We will show that every exchange alters N by an odd number. Then to arrive at $N = 0$ (the natural order) takes a number of exchanges having the same evenness and oddness as N .
- When neighbors are exchanged, N changes by $+1$ or -1 .
- Any exchange can be achieved by an odd number of exchanges of neighbors. This will complete the proof; an odd number of odd numbers is odd.

每次邻居交换
 $+1/-1$

奇偶排序奇偶性
逆序数 $n \rightarrow k$
每次交换改变奇偶性
 $(-1)^{n-k}$

One Example

- To exchange the first and fourth entries below, which happen to be 2 and 3, we use five exchanges (an odd number) of neighbors:

$$\begin{aligned}(\mathbf{2}, 1, 4, \mathbf{3}) &\rightarrow (1, \mathbf{2}, 4, \mathbf{3}) \rightarrow (1, 4, \mathbf{2}, \mathbf{3}) \rightarrow (1, 4, \mathbf{3}, \mathbf{2}) \\&\rightarrow (1, \mathbf{3}, 4, \mathbf{2}) \rightarrow (\mathbf{3}, 1, 4, \mathbf{2}).\end{aligned}$$

- We need $l - k$ exchanges of neighbors to move the entry in place k to place l .
- Then $l - k - 1$ exchanges move the originally in place l (and now found in place $l - 1$) back down to place k .
- Since $(l - k) + (l - k - 1)$ is odd, the proof is complete.

Example

Example

Find the following determinant:

$$|A| = \begin{vmatrix} 1 & -1 & 4 \\ 2 & 4 & 3 \\ 4 & 3 & 11 \\ 3 & 9 & 2 \end{vmatrix}.$$

解

Further Examples

Example

Suppose the entries of A satisfy

$$a_{ij} = -a_{ji} \quad (i, j = 1, 2, \dots, n).$$

Find $\det(A)$ if n is odd.

$$\begin{aligned} |A| &= \begin{vmatrix} 0 & a_{12} & a_{13} & \cdots & a_{1n} \\ a_{21} & 0 & a_{23} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \ddots & \vdots \\ a_{n1} & a_{n2} & a_{n3} & \cdots & 0 \end{vmatrix} = (-1)^n \det \begin{vmatrix} 0 & -a_{12} & -a_{13} & \cdots & -a_{1n} \\ a_{21} & 0 & a_{23} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \ddots & \vdots \\ a_{n1} & a_{n2} & a_{n3} & \cdots & 0 \end{vmatrix} \\ &= (-1)^n |A^T| \\ &\stackrel{n \text{ is odd}}{=} (-1)^n |A| \\ &\Rightarrow 2|A|=0 \\ &\Rightarrow |A|=0 \end{aligned}$$

Solution. 0.

Example

Find

$$|A| = \begin{vmatrix} a_1 + b_1 & b_1 + c_1 & c_1 + a_1 \\ a_2 + b_2 & b_2 + c_2 & c_2 + a_2 \\ a_3 + b_3 & b_3 + c_3 & c_3 + a_3 \end{vmatrix}.$$

Example

Example

Find the determinant:

所有元素一样 = $\begin{vmatrix} a+b & b & b \dots & b \\ a+b & a & b \dots & b \\ \vdots & \vdots & \ddots & \vdots \\ a+b & b & b \dots & a \end{vmatrix}$

↑ 行公因式

全加到第一列

$$|A| = \begin{vmatrix} a & b & b & \dots & b \\ b & a & b & \dots & b \\ b & b & a & \dots & b \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ b & b & b & \dots & a \end{vmatrix} = (a+(n-1)b) \begin{vmatrix} 1 & b & b \dots & b \\ 1 & a & b \dots & b \\ 1 & b & a \dots & b \\ \vdots & \vdots & \ddots & \vdots \\ 1 & b & b \dots & a \end{vmatrix} = (a+(n-1)b) \begin{vmatrix} 1 & b & b \dots & b \\ 0 & a & b \dots & b \\ 0 & b & a \dots & b \\ \vdots & \vdots & \ddots & \vdots \\ 0 & b & b \dots & a \end{vmatrix}$$

Solution. Add all the columns to the first column, and factor out a common factor in the first column. Then add -1 times the first row to the rows beneath it to obtain a determinant of an upper triangular matrix, where its determinant can be found by taking the product of the diagonal entries. The determinant of A is $[a + (n - 1)b](a - b)^{n - 1}$.

Example

Example

Find the determinant:

$$|A| = a(-1)^{n+1} |A_{n-1}| + c (-1)^{n+2} b (-1)^{n+1} |A_{n-2}|$$

$$= a |A_{n-1}| - bc |A_{n-2}|$$

$$= (\alpha + \beta) |A_{n-1}| - \alpha \beta |A_{n-2}|$$

越

$$D_n - \alpha D_{n-1}$$

$$|A| = \begin{vmatrix} a & b & & & \\ c & a & b & & \\ c & a & b & & \\ \ddots & \ddots & \ddots & \ddots & \\ & c & a & b & \\ & c & a & & \end{vmatrix}.$$

$$= \beta (D_{n-1} - \alpha D_{n-2})$$

$$\dots D_n = \underline{\alpha + \beta} D_{n-1} - \underline{\alpha \beta} D_{n-2} \Rightarrow D_n - \alpha D_{n-1} = \beta^{n-2} (D_2 - \alpha D_1)$$

Solution.

对应起来

$$D_n = \begin{cases} \frac{\alpha^{n+1} - \beta^{n+1}}{\alpha - \beta}, & \alpha \neq \beta; \\ \frac{(n+1)a^n}{2^n}, & \alpha = \beta. \end{cases}$$

Where $\alpha + \beta = a, \alpha \beta = bc$.

$$\begin{aligned} &= \beta^{n-2} (\alpha^2 - bc - \alpha \beta) \\ &= \beta^{n-2} ((\alpha + \beta)^2 - \alpha \beta) \\ &= \beta^n - \alpha \beta (\alpha + \beta) \end{aligned}$$

可以换一种逆推方式：

$$D_n - \beta D_{n-1} = \alpha(D_{n-1} - \beta D_{n-2})$$

$$\begin{cases} D_n - \beta D_{n-1} = \alpha^n \\ D_n - \alpha D_{n-1} = \beta^n \end{cases}$$

$$\alpha \neq \beta \quad (\alpha - \beta) D_{n-1} = \alpha^n - \beta^n$$

$$D_{n-1} = \frac{\alpha^n - \beta^n}{\alpha - \beta}$$

$$D_n = \frac{\alpha^{n+1} - \beta^{n+1}}{\alpha - \beta}$$

$$\alpha = \beta \quad D_n - \frac{a}{2} D_{n-1} = \left(\frac{a}{2}\right)^{n-2} (\alpha^2 - \beta^2) = \left(\frac{a}{2}\right)^n$$

$$\frac{D_n}{\left(\frac{a}{2}\right)^n} - \frac{D_{n-1}}{\left(\frac{a}{2}\right)^{n-1}} = 1 \Rightarrow \frac{D_n}{\left(\frac{a}{2}\right)^n} = \frac{D_1}{\left(\frac{a}{2}\right)^1} + (n-1) = n+1 \Rightarrow D_n = (n+1) \frac{a^n}{2^n}$$

一些题目

- (1) 设 $A = (a_{ij})$ 是三阶非零矩阵, $|A|$ 为 A 的行列式, A_{ij} 为 a_{ij} 的代数余子式, 若 $a_{ij} + A_{ij} = 0 (i, j = 1, 2, 3)$, 则 $|A| = \underline{\hspace{2cm}}$. $A^2 = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$ $B^2 = \begin{bmatrix} 2 & -2 \\ -2 & 2 \end{bmatrix}$

(2) $\begin{vmatrix} a & 0 & -1 & 1 \\ 0 & a & 1 & -1 \\ -1 & 1 & a & 0 \\ 1 & -1 & 0 & a \end{vmatrix} = \underline{\hspace{2cm}}$ $\begin{vmatrix} A & B \\ C & D \end{vmatrix} = |AD - BC|$
 $\begin{array}{c} \text{可交换} \\ (\because AC = CA) \end{array}$

- (3) 设 $A = (a_{ij})$ 为三阶矩阵, A_{ij} 为元素 a_{ij} 的代数余子式, 若 A 的每行元素的和均为 2, 且 $|A| = 3$, 则 $A_{11} + A_{21} + A_{31} = \underline{\hspace{2cm}}$.

(4) n 阶行列式 $\begin{vmatrix} 2 & 0 & \cdots & 0 & 2 \\ -1 & 2 & \cdots & 0 & 2 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & \cdots & 2 & 2 \\ 0 & 0 & \cdots & -1 & 2 \end{vmatrix} = \underline{\hspace{2cm}}$.

$$\begin{bmatrix} I & 0 \\ -CA^{-1} & I \end{bmatrix} \begin{bmatrix} A & B \\ C & D \end{bmatrix} = \begin{bmatrix} A & B \\ 0 & -CA^{-1}B + D \end{bmatrix}$$

准上三角

在这里 A 不可逆时结论也正确

$AB = I$ 成立

$A + cI$ 变成 invertible

$$1. \quad \begin{vmatrix} AB \\ CD \end{vmatrix} = \begin{vmatrix} -ACA^{-1}B + AD \\ 0 \end{vmatrix}$$

额外条件 $AC = CA$

$$\Rightarrow = |AD - CBI|$$

$$u(t), v(t) \quad \left\{ \begin{array}{l} \frac{du}{dt} = 4u - 5v \\ \frac{dv}{dt} = 2u - 3v \end{array} \right. \quad \text{线性方程组}$$

$$u(0) = 8 \quad v(0) = 5$$

求 $u(t), v(t)$

$$\Leftrightarrow \frac{d}{dt} \begin{bmatrix} u(t) \\ v(t) \end{bmatrix} = \begin{bmatrix} 4 & -5 \\ 2 & -3 \end{bmatrix} \begin{bmatrix} u(t) \\ v(t) \end{bmatrix}$$

$$\vec{x}(t) = \begin{bmatrix} u(t) \\ v(t) \end{bmatrix} \quad \frac{d\vec{x}}{dt} = A\vec{x}$$

猜测 形式: $e^{\lambda t}$ 假设同样指数才能消

$$u(t) = y e^{\lambda t}, v(t) = z e^{\lambda t}$$

$$\frac{du}{dt} = \lambda y e^{\lambda t} = 4y e^{\lambda t} - 5z e^{\lambda t}$$

$$\frac{dv}{dt} = \lambda z e^{\lambda t} = 2y e^{\lambda t} - 3z e^{\lambda t}$$

$$\lambda \begin{bmatrix} y \\ z \end{bmatrix} = \begin{bmatrix} 4 & -5 \\ 2 & -3 \end{bmatrix} \begin{bmatrix} y \\ z \end{bmatrix}$$

$$x = \begin{bmatrix} y \\ z \end{bmatrix} \quad A = \begin{bmatrix} 4 & -5 \\ 2 & -3 \end{bmatrix}$$

$$Ax = \lambda x$$

$$\left(\begin{array}{l} \tilde{x}(t) = \begin{bmatrix} u(t) \\ v(t) \end{bmatrix} = \begin{bmatrix} ye^{\lambda t} \\ ze^{\lambda t} \end{bmatrix} = \begin{bmatrix} y \\ z \end{bmatrix} e^{\lambda t} \end{array} \right)$$

$\det(A - \lambda I) = 0$ 才有非零解

$$= \begin{vmatrix} 4-\lambda & -5 \\ 2 & -3-\lambda \end{vmatrix} = (\lambda-4)(\lambda+5)+10$$

$$= \lambda^2 - \lambda - 2 = 0$$

$\lambda = 2 / -1$ 特殊值 eigenvalue
(有限个)

Homework Assignment 19 and 20

4.4: 1, 5, 14, 16, 22, 23, 29, 40.