

Mini-tarea 9

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1. La exponencial de una matriz A de $n \times n$ es: $\exp(At) = 1 + At + \frac{1}{2!} A^2 t^2 + \frac{1}{3!} A^3 t^3 + \dots +$

Calcular los primeros tres términos de la exponencial. Encuentre también los eigenvalores y eigenvectores

a) $A = \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix}$

Eigenvalores: $\det(A - \lambda I) = 0 \rightarrow \det \begin{pmatrix} 1-\lambda & 0 \\ 0 & 2-\lambda \end{pmatrix} = 0 \rightarrow (1-\lambda)(2-\lambda) = 0$
 $\rightarrow \lambda_1 = 1, \lambda_2 = 2$

Eigenvectores: $\lambda_1 = 1$: $\text{Nuc}(A - 1I) = \text{Nuc} \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$
 $\rightarrow \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \rightarrow y = 0$ $\rightarrow \text{Nuc} \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} = \langle \begin{pmatrix} 1 \\ 0 \end{pmatrix} \rangle$

\therefore Su eigenvector es $\begin{pmatrix} 1 \\ 0 \end{pmatrix}$

b) $\lambda_2 = 2$ $\text{Nuc}(A - 2I) = \text{Nuc} \begin{pmatrix} -1 & 0 \\ 0 & 0 \end{pmatrix} = \langle \begin{pmatrix} 0 \\ 1 \end{pmatrix} \rangle$

\therefore Su eigenvector es $\begin{pmatrix} 0 \\ 1 \end{pmatrix}$

$A = \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix}$ $A^2 = \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 4 \end{pmatrix}$ $A^3 = A^2 A = \begin{pmatrix} 1 & 0 \\ 0 & 4 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 8 \end{pmatrix}$

$\therefore e^{At} \approx 1 + At + \frac{1}{2} A^2 t^2 + \frac{1}{6} A^3 t^3$

$= \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} + \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} t + \frac{1}{2} \begin{pmatrix} 1 & 0 \\ 0 & 4 \end{pmatrix} t^2 + \frac{1}{6} \begin{pmatrix} 1 & 0 \\ 0 & 8 \end{pmatrix} t^3$

$= \begin{pmatrix} 1+t+\frac{t^2}{2}+\frac{t^3}{6} & 0 \\ 0 & 1+2t+2t^2+\frac{4}{3}t^3 \end{pmatrix}$

$$b) A = \begin{pmatrix} 0 & 1 \\ 2 & 0 \end{pmatrix}$$

Eigenvalores: $\det(A - \lambda I) = \det \begin{pmatrix} -\lambda & 1 \\ 2 & -\lambda \end{pmatrix} = \lambda^2 - 2 = 0 \rightarrow \lambda_1 = \sqrt{2}, \lambda_2 = -\sqrt{2}$

Eigenvektoren: i) $\lambda_1 = \sqrt{2}$

$$\text{Nuc}(A - \lambda_1 I) = \text{Nuc} \begin{pmatrix} -\sqrt{2} & 1 \\ 2 & -\sqrt{2} \end{pmatrix} \rightarrow \begin{array}{l} -\sqrt{2}x + y = 0 \\ 2x - \sqrt{2}y = 0 \end{array} \rightarrow y = \sqrt{2}x$$

\therefore Eigenvektor es: $\begin{pmatrix} 1 \\ \sqrt{2} \end{pmatrix}$

ii) $\lambda_2 = -\sqrt{2}$

$$\text{Nuc}(A - \lambda_2 I) = \text{Nuc} \begin{pmatrix} \sqrt{2} & 1 \\ 2 & \sqrt{2} \end{pmatrix} \rightarrow \begin{array}{l} \sqrt{2}x + y = 0 \\ 2x + \sqrt{2}y = 0 \end{array} \rightarrow y = -\sqrt{2}x$$

\therefore Eigenvektor es: $\begin{pmatrix} 1 \\ -\sqrt{2} \end{pmatrix}$

exponencial:

$$A = \begin{pmatrix} 0 & 1 \\ 2 & 0 \end{pmatrix} \rightarrow A^2 = \begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix} \rightarrow A^3 = A^2 A = \begin{pmatrix} 0 & 2 \\ 4 & 0 \end{pmatrix}$$

$$\rightarrow e^{At} \approx I + At + \frac{1}{2}A^2t^2 + \frac{1}{6}A^3t^3$$

$$= \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} + \begin{pmatrix} 0 & 1 \\ 2 & 0 \end{pmatrix}t + \frac{1}{2} \begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix}t^2 + \frac{1}{6} \begin{pmatrix} 0 & 2 \\ 4 & 0 \end{pmatrix}t^3$$

$$= \begin{pmatrix} 1+t^2 & t+\frac{1}{3}t^3 \\ 2t+\frac{2}{3}t^3 & 1+t^2 \end{pmatrix}$$

$$c) A = \begin{pmatrix} 0 & 1 \\ -2 & 0 \end{pmatrix}$$

Eigenvalues: $\det(A - \lambda I) = \det \begin{pmatrix} -\lambda & 1 \\ -2 & -\lambda \end{pmatrix} = \lambda^2 + 2 = 0 \rightarrow \lambda_1 = \sqrt{2}i \quad \lambda_2 = -\sqrt{2}i$

Eigenvectors: •) $\lambda_1 = \sqrt{2}i$

$$\text{Nuc}(A - \lambda_1 I) = \text{Nuc} \begin{pmatrix} -\sqrt{2}i & 1 \\ -2 & -\sqrt{2}i \end{pmatrix} \Rightarrow \begin{cases} -\sqrt{2}i x + y = 0 \\ -2x - \sqrt{2}i y = 0 \end{cases} \rightarrow y = \sqrt{2}i x \rightarrow \text{eigenvector: } \begin{pmatrix} 1 \\ \sqrt{2}i \end{pmatrix}$$

••) $\lambda_2 = -\sqrt{2}i$

$$\text{Nuc}(A - \lambda_2 I) = \text{Nuc} \begin{pmatrix} \sqrt{2}i & 1 \\ -2 & \sqrt{2}i \end{pmatrix} \rightarrow \begin{cases} \sqrt{2}i x + y = 0 \\ -2x + \sqrt{2}i y = 0 \end{cases} \rightarrow y = -\sqrt{2}i x \rightarrow \text{eigenvector: } \begin{pmatrix} 1 \\ -\sqrt{2}i \end{pmatrix}$$

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

$$\rightarrow e^{At} \approx I + At + \frac{1}{2} A^2 t^2 + \frac{1}{6} A^3 t^3$$

$$= \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} + \begin{pmatrix} 0 & 1 \\ -2 & 0 \end{pmatrix} t + \frac{1}{2} \begin{pmatrix} -2 & 0 \\ 0 & -2 \end{pmatrix} t^2 + \frac{1}{6} \begin{pmatrix} 0 & -2 \\ 4 & 0 \end{pmatrix} t^3$$

$$= \begin{pmatrix} 1 - t^2 & t - \frac{1}{3} t^3 \\ -2t + \frac{2}{3} t^3 & 1 - t^2 \end{pmatrix}$$

$$d) A = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$$

Eigenvalores: $\det(A - \lambda I) = \det \begin{pmatrix} 1-\lambda & 1 \\ 0 & 1-\lambda \end{pmatrix} \rightarrow (1-\lambda)^2 = 0 \rightarrow \underline{\lambda_1 = 1}$

$\lambda_1 = 1$, Eigenvectores:

$$\text{Nuc}(A - \lambda_1 I) = \text{Nuc} \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} = \text{Nuc} \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \rightarrow y = 0$$

$\rightarrow \underline{\vec{v} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}}$, es un eigenvector. (pero no hay dos eigenvectors l.i.)

Buscamos otro vector \vec{u} con $(A - \lambda I)^2 \vec{u} = 0$

$$\rightarrow \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}^2 \vec{u} = 0 \rightarrow \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} \vec{u} = 0 \quad \therefore \text{cualquier } \vec{u} \text{ sirve}$$

pero para que sea l.i con \vec{v} , escogemos $\vec{u} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$

Exponencial

$$A = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} \quad A^2 = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 2 \\ 0 & 1 \end{pmatrix}$$

$$A^3 = \begin{pmatrix} 1 & 2 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 3 \\ 0 & 1 \end{pmatrix}$$

$$\rightarrow e^{At} \approx I + At + \frac{1}{2} A^2 t^2 + \frac{1}{6} A^3 t^3$$

$$= \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} + \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} t + \frac{1}{2} \begin{pmatrix} 1 & 2 \\ 0 & 1 \end{pmatrix} t^2 + \frac{1}{6} \begin{pmatrix} 1 & 3 \\ 0 & 1 \end{pmatrix} t^3$$

$$= \begin{pmatrix} 1+t+\frac{1}{2}t^2+\frac{1}{6}t^3 & t+t^2+\frac{1}{2}t^3 \\ 0 & 1+t+\frac{1}{2}t^2+\frac{1}{6}t^3 \end{pmatrix}$$