

B.H.

Eigenvalues and Eigenvectors

MAT215 Intro to Linear Algebra

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The simplest - scalar matrix:

$$\begin{bmatrix} c & 0 & 0 \\ 0 & c & 0 \\ 0 & 0 & c \end{bmatrix}$$

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The second to the best - diagonal matrix:

$$C = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}$$

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Prominent properties of diagonal matrices:

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$$D = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1/2 & 0 \\ 0 & 0 & 1/3 \end{bmatrix}$$

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Prominent properties of diagonal matrices:

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More generally,

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}^k = \begin{bmatrix} 1^k & 0 & 0 \\ 0 & 2^k & 0 \\ 0 & 0 & 3^k \end{bmatrix}$$

Consequently,

$$e^D = \begin{bmatrix} e^1 & 0 & 0 \\ 0 & e^2 & 0 \\ 0 & 0 & e^3 \end{bmatrix}$$

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The almost as good - diagonalizable matrix:

$$A = \begin{bmatrix} 6 & -1 \\ 2 & 3 \end{bmatrix} = \begin{bmatrix} 2 & -1 \\ -1 & 1 \end{bmatrix}^{-1} \begin{bmatrix} 5 & 0 \\ 0 & 4 \end{bmatrix} \begin{bmatrix} 2 & -1 \\ -1 & 1 \end{bmatrix}$$

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Properties:

$$A^{k} = \begin{bmatrix} 2 & -1 \\ -1 & 1 \end{bmatrix}^{-1} \begin{bmatrix} 5^{k} & 0 \\ 0 & 4^{k} \end{bmatrix} \begin{bmatrix} 2 & -1 \\ -1 & 1 \end{bmatrix}$$

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Properties:

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$$e^{A} = \begin{bmatrix} 2 & -1 \\ -1 & 1 \end{bmatrix}^{-1} \begin{bmatrix} e^{5} & 0 \\ 0 & e^{4} \end{bmatrix} \begin{bmatrix} 2 & -1 \\ -1 & 1 \end{bmatrix}$$

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A stronger version - orthogonally diagonalizable:

$$S = \begin{bmatrix} 1 & -2 \\ -2 & 1 \end{bmatrix} = \begin{bmatrix} \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{bmatrix}^T \begin{bmatrix} 3 & 0 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{bmatrix}$$