

Calculating Biological Quantities

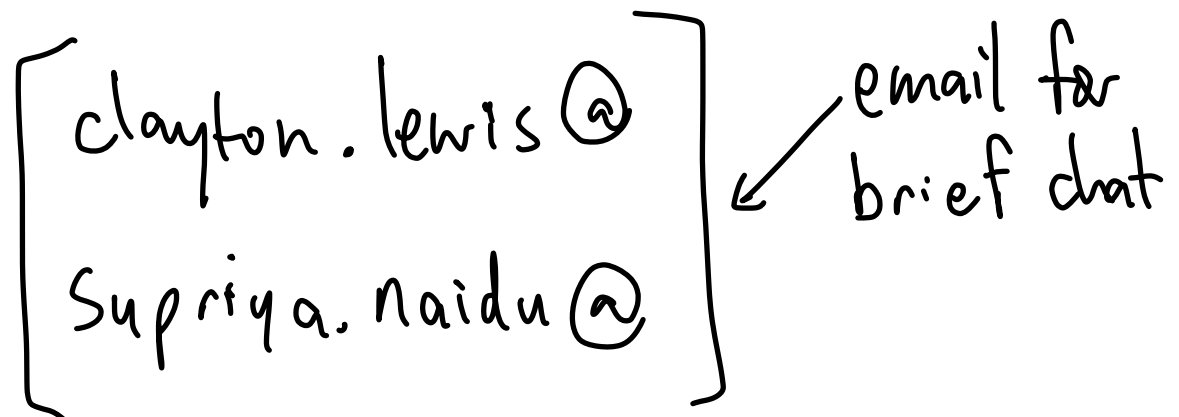
CSCI 2897

Prof. Daniel Larremore

2021, Lecture 18

daniel.larremore@colorado.edu

@danlarremore

A handwritten note in a bracketed box containing two email addresses: "clayton.lewis@" and "Supriya.naidu@". An arrow points from the text "email for brief chat" to the bracketed box.

clayton.lewis@
Supriya.naidu@

email for
brief chat

Last time on CSCI 2897:

The inverse of square matrix A is a matrix called A^{-1} such that

$$A^{-1}A = I$$

and

$$AA^{-1} = I.$$

Suppose that $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$

Then $A^{-1} = \frac{1}{ad - bc} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix} = \frac{1}{\det(A)} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$

Things you can do with an inverse matrix.

Let's solve these two equations

$$6x + 4y = 12 \quad \text{find } x, \text{ find } y$$

$$3x - 2y = 0$$

① Write out as $Ax = b$

$$\begin{pmatrix} 6 & 4 \\ 3 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 12 \\ 0 \end{pmatrix}$$

② If $Ax = b$

$$\overbrace{A^{-1}Ax} = A^{-1}b$$

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

"solve for x "

$$\textcircled{3} \quad A^{-1} = \begin{pmatrix} d & -b \\ -c & a \end{pmatrix} \frac{1}{\det(A)}$$

$$A^{-1} = \begin{pmatrix} -2 & -4 \\ -3 & 6 \end{pmatrix} \frac{1}{6(-2) - 3(4)}$$

$$\text{so } x = \begin{pmatrix} -2 & -4 \\ -3 & 6 \end{pmatrix} \frac{1}{-24} \begin{pmatrix} 12 \\ 0 \end{pmatrix}$$

$$= \frac{1}{-24} (-1) \begin{pmatrix} 2 & 4 \\ 3 & -6 \end{pmatrix} \begin{pmatrix} 12 \\ 0 \end{pmatrix}$$

$$= \frac{1}{24} \begin{pmatrix} 2 & 4 \\ 3 & -6 \end{pmatrix} \begin{pmatrix} 12 \\ 0 \end{pmatrix}$$

$$= \frac{1}{24} \begin{pmatrix} 24 \\ 36 \end{pmatrix} = \begin{pmatrix} 1 \\ 3/2 \end{pmatrix}$$

Things you can do with an inverse matrix.

Let's think about the Matrix as Machine idea.

$$y = Ax$$

What happens if I multiply $A^{-1}y$?

you get x .

$$A^{-1}y = A^{-1}Ax$$

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

(ctrl-z cmd-z) undo matrix!

Try this in
the jupyter notebook.

① take matrix

② `np.linalg.inv(matrix)`
to get inverse.

③ show $y = Ax$
then $A^{-1}y = x$

Equivalent statements:

1. The matrix A is invertible.
2. A^{-1} exists.
3. For an arbitrary b , $Ax = b$ does have a unique solution x .
4. If $Ax = 0$, this means that $x = 0$.
5. $\text{Det}(A) \neq 0$.

There is one and only one x that solves each $Ax = b$.

1. The matrix A is not invertible.
2. A^{-1} does not exist.
3. For an arbitrary b , $Ax = b$ does not have a unique solution x .
4. There exists a *nonzero* vector x such that $Ax = 0$.
5. $\text{Det}(A) = 0$.

x is in the "nullspace" of A .

Characteristic Directions

For any matrix, there are some vectors which are special. For one of these special vectors \vec{x} , computing $\vec{y} = A\vec{x}$, produces a \vec{y} that is just a rescaled version of \vec{x} .

In other words, $\vec{y} = \lambda \vec{x}$. This means that $A\vec{x} = \lambda \vec{x}$.

Example 1: $A = \begin{pmatrix} -5 & 2 \\ -9 & 6 \end{pmatrix}, x = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$

$$Ax = \begin{pmatrix} -5 & 2 \\ -9 & 6 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} -5+2 \\ -9+6 \end{pmatrix} = \begin{pmatrix} -3 \\ -3 \end{pmatrix} = -3 \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$A \quad x \quad = \quad -3 \quad x$

Characteristic Directions

For any matrix, there are some vectors which are special. For one of these special vectors \vec{x} , computing $\vec{y} = A\vec{x}$, produces a \vec{y} that is just a rescaled version of \vec{x} .

In other words, $\vec{y} = \lambda\vec{x}$. This means that $A\vec{x} = \lambda\vec{x}$.

Example 2: $A = \begin{pmatrix} -5 & 2 \\ -9 & 6 \end{pmatrix}, x = \begin{pmatrix} 2 \\ 9 \end{pmatrix}$

$$Ax = \begin{pmatrix} -5 & 2 \\ -9 & 6 \end{pmatrix} \begin{pmatrix} 2 \\ 9 \end{pmatrix} = \begin{pmatrix} -10 + 18 \\ -18 + 54 \end{pmatrix} = \begin{pmatrix} 8 \\ 36 \end{pmatrix} = 4 \begin{pmatrix} 2 \\ 9 \end{pmatrix} = 4x$$

$$Ax = \dots = 4x$$

Let's pop over into our Matrix Machines notebook to see this in action.

Characteristic Directions

For any matrix, there are some vectors which are special. For one of these special vectors \vec{x} , computing $\vec{y} = A\vec{x}$, produces a \vec{y} that is just a rescaled version of \vec{x} .

In other words, $\vec{y} = \lambda\vec{x}$. This means that $A\vec{x} = \lambda\vec{x}$.

Example 2: $A = \begin{pmatrix} -5 & 2 \\ -9 & 6 \end{pmatrix}, x = \begin{pmatrix} 2 \\ 9 \end{pmatrix}$

Characteristic Directions

Example 1: $A = \begin{pmatrix} -5 & 2 \\ -9 & 6 \end{pmatrix}, x_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}. Ax_1 = -3x_1$

Example 2: $A = \begin{pmatrix} -5 & 2 \\ -9 & 6 \end{pmatrix}, x_2 = \begin{pmatrix} 2 \\ 9 \end{pmatrix}. Ax_2 = 4x_2$

Definitions: An **Eigenvector** of a square matrix A is a vector x such that $Ax = \lambda x$ for some scalar λ . An **Eigenvalue** is that scalar, λ .

There can be at most n eigenvectors and n eigenvalues for an $n \times n$ matrix.

Finding Eigenvectors and Eigenvalues

What if I give you the matrix $A = \begin{pmatrix} -5 & 2 \\ -9 & 6 \end{pmatrix}$ and ask you for its eigenvalues?

$Ax = \lambda x$ solve for λ .

4. If $Ax = 0$, and $x \neq 0$, then $\det(A) = 0$

If $(A - \lambda I)x = 0$, and $x \neq 0$, then $\det(A - \lambda I) = 0$.

Use $\det(A - \lambda I) = 0$ to get λ !

$$\begin{array}{c} Ax - \lambda x = 0 \\ \downarrow \\ (A - \lambda)x = 0 \\ \begin{array}{cc} \uparrow & \uparrow \\ \text{matrix} & \text{scalar} \\ \text{ops!} & \end{array} \\ \downarrow \\ (A - \lambda I)x = 0 \end{array}$$

$$\begin{aligned} A - \lambda I &= \begin{pmatrix} -5 & 2 \\ -9 & 6 \end{pmatrix} - \lambda \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \\ &= \begin{pmatrix} -5 & 2 \\ -9 & 6 \end{pmatrix} - \begin{pmatrix} \lambda & 0 \\ 0 & \lambda \end{pmatrix} \end{aligned}$$

Finding Eigenvectors and Eigenvalues

Recall: $\det(A) = ad - bc$

$$= \begin{pmatrix} -5 & 2 \\ -9 & 6 \end{pmatrix} - \begin{pmatrix} \lambda & 0 \\ 0 & \lambda \end{pmatrix}$$

$$= \begin{pmatrix} -5-\lambda & 2 \\ -9 & 6-\lambda \end{pmatrix}$$

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

$$(-5-\lambda)(6-\lambda) - 2(-9) = 0$$

$$-(5+\lambda)(6-\lambda) + 18 = 0$$

$$\rightarrow -(30 + 6\lambda - 5\lambda - \lambda^2) + 18 = 0$$

$$\lambda^2 - \lambda - 30 + 18 = 0$$

characteristic
equation.
polynomial
equation for
eigenvalues.

$$\lambda^2 - \lambda - 12 = 0$$

$$(\lambda - 4)(\lambda + 3) = 0$$

$$\Rightarrow \lambda = 4, -3$$

$$a\lambda^2 + b\lambda + c = 0$$

$$\lambda = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

general quadratic solution.

Finding Eigenvalues

$$A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$$

To compute eigenvalues, we:

1. Write $Ax = \lambda x$ as $Ax - \lambda x = 0$ and then as $(A - \lambda I)x = 0$.
2. If $(A - \lambda I)x = 0$ but $x \neq 0$, this means that $\det(A - \lambda I) = 0$.
3. Write out the characteristic equation: $(a - \lambda)(d - \lambda) - bc = 0$
4. Solve for λ .

typical starting pt.

same char. eqn...

$$ad - a\lambda - d\lambda + \lambda^2 - bc = 0$$

$$\lambda^2 - a\lambda - d\lambda + ad - bc = 0$$

$$\lambda^2 - \text{tr}(A)\lambda + \det(A) = 0$$

$$\lambda^2 - (a+d)\lambda + ad - bc = 0$$

$$\text{tr}(A)$$
$$\det(A)$$

→

$$\lambda = \frac{\text{tr}(A) \pm \sqrt{\text{tr}^2(A) - 4\det(A)}}{2}$$

What if we also want eigenvectors?

Finding Eigenvectors and Eigenvalues

Tinder for matrices
↓
Define a nice relationship.

Given the matrix $A = \begin{pmatrix} -5 & 2 \\ -9 & 6 \end{pmatrix}$ and $\lambda = 4$, what's the matching eigenvector?

Plug in λ to $(A - \lambda I)x = 0$.

Solve for x .

$$\begin{pmatrix} -5-\lambda & 2 \\ -9 & 6-\lambda \end{pmatrix} \xrightarrow{\lambda=4} \begin{pmatrix} -9 & 2 \\ -9 & 2 \end{pmatrix}$$

$$\begin{pmatrix} -9 & 2 \\ -9 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$-9x_1 + 2x_2 = 0$$

$$\boxed{-9x_1 + 2x_2 = 0}$$

defines a relationship between x_1 and x_2

$$9x_1 = 2x_2$$

$$x_1 = \frac{2}{9}x_2$$

$$\text{let } x_2 = 9$$

$$\text{then } x_1 = 2$$

$$\vec{x} = \begin{bmatrix} 2 \\ 9 \end{bmatrix}$$

Finding Eigenvectors and Eigenvalues

Given the matrix $A = \begin{pmatrix} -5 & 2 \\ -9 & 6 \end{pmatrix}$ and $\lambda = -3$, what's the matching eigenvector?

$$A - \lambda I = \begin{pmatrix} -5 - (-3) & 2 \\ -9 & 6 - (-3) \end{pmatrix}$$

$$= \begin{pmatrix} -2 & 2 \\ -9 & 9 \end{pmatrix}$$

$$\begin{pmatrix} -2 & 2 \\ -9 & 9 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} -2x_1 + 2x_2 \\ -9x_1 + 9x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$-2x_1 + 2x_2 = 0$$

$$2x_1 = 2x_2$$

$$x_1 = x_2$$

$$\text{Let } x_1 = 1$$

$$\Rightarrow x_2 = 1$$

$$x = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

Finding Eigenvalues & Eigenvectors

To compute eigenvalues, we:

1. Write $Ax = \lambda x$ as $Ax - \lambda x = 0$ and then as $(A - \lambda I)x = 0$.
2. If $(A - \lambda I)x = 0$ but $x \neq 0$, this means that $\det(A - \lambda I) = 0$.
3. Write out the characteristic equation: $(a - \lambda)(d - \lambda) - bc = 0$
4. Solve for λ .

To compute the eigenvectors, for each eigenvalue, we

1. Plug in the λ to $(A - \lambda I)x = 0$, and write out the equations.
2. The equations *should* be redundant. Pick one and determine the relationship between x_1 and x_2 . That's your eigenvector!

Practice. Find the eigenvalues & eigenvectors of $A = \begin{pmatrix} 2 & 3 \\ 2 & 1 \end{pmatrix}$

To compute eigenvalues, we:

1. Write $Ax = \lambda x$ as $Ax - \lambda x = 0$ and then as $(A - \lambda I)x = 0$.
2. If $(A - \lambda I)x = 0$ but $x \neq 0$, this means that $\det(A - \lambda I) = 0$.
3. Write out the characteristic equation: $(a - \lambda)(d - \lambda) - bc = 0$
4. Solve for λ .

To compute the eigenvectors, for each eigenvalue, we

1. Plug in the λ to $(A - \lambda I)x = 0$, and write out the equations.
2. The equations *should* be redundant. Pick one and determine the relationship between x_1 and x_2 .
That's your eigenvector!

Why do we care though?

$$\frac{d\vec{n}}{dt} = A\vec{n}$$

It turns out the answer is $\vec{n}(t) = k_1 \vec{x}_1 e^{\lambda_1 t} + k_2 \vec{x}_2 e^{\lambda_2 t}$

k_1 and k_2 come from initial conditions.

$$\frac{dn_1}{dt} = 2n_1 + 3n_2$$

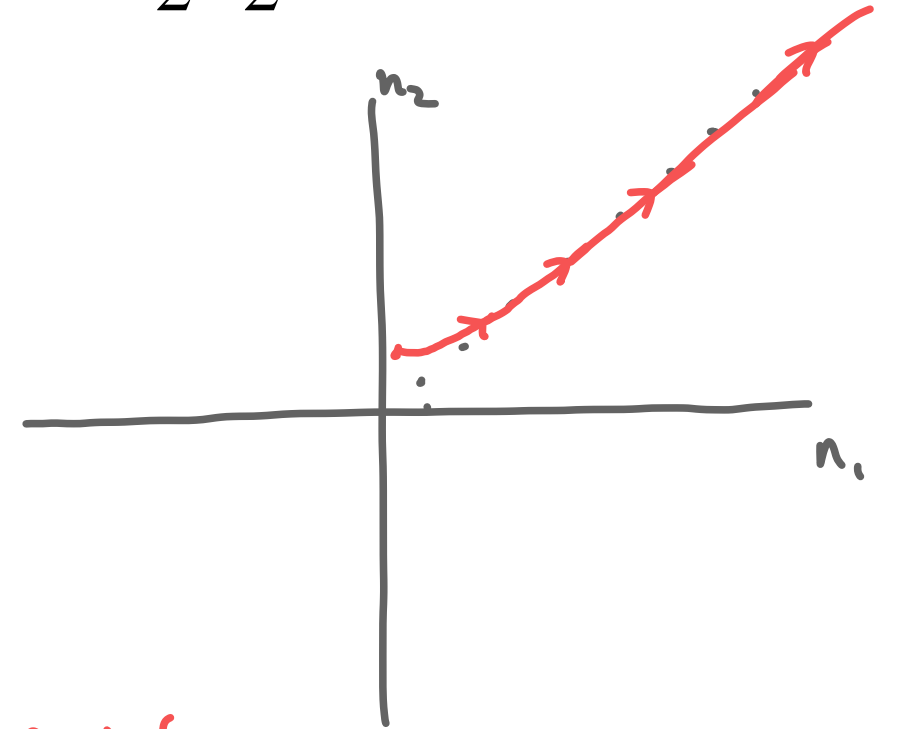
$$\frac{dn_2}{dt} = 2n_1 + n_2$$

$$\lambda_1 = -1$$

$$\vec{x}_1 = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

$$\lambda_2 = 4$$

$$\vec{x}_2 = \begin{pmatrix} 3 \\ 2 \end{pmatrix}$$



$$\frac{d}{dt} \begin{pmatrix} n_1 \\ n_2 \end{pmatrix} = \begin{pmatrix} 2 & 3 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} n_1 \\ n_2 \end{pmatrix}$$

so we

$$\begin{pmatrix} n_1 \\ n_2 \end{pmatrix} = k_1 \begin{pmatrix} 1 \\ -1 \end{pmatrix} e^{-t} + k_2 \begin{pmatrix} 3 \\ 2 \end{pmatrix} e^{4t}$$

as t grows

① growth in n_1, n_2