## EECS 16A Designing Information Devices and Systems I Discussion 4B

## 1. Mechanical Eigenvalues and Eigenvectors

In each part, find the eigenvalues of the matrix M and their associated eigenvectors.

(a) 
$$\mathbf{M} = \begin{bmatrix} 1 & 0 \\ 0 & 9 \end{bmatrix}$$

Do you observe anything about the eigenvalues and eigenvectors?

(b) 
$$\mathbf{M} = \begin{bmatrix} 0 & 1 \\ -2 & -3 \end{bmatrix}$$

## 2. Steady and Unsteady States

You're given the matrix **M**:

$$\mathbf{M} = \begin{bmatrix} \frac{1}{2} & \frac{1}{2} & -\frac{1}{2} \\ 0 & 1 & -2 \\ 0 & 0 & 2 \end{bmatrix}$$

which generates the next state of a physical system from its previous state:  $\vec{x}[k+1] = \mathbf{M}\vec{x}[k]$ .

(a) The eigenvalues of **M** are  $\lambda_1 = 1, \lambda_2 = 2, \lambda_3 = \frac{1}{2}$ . Define  $\vec{x} = \alpha \vec{v}_1 + \beta \vec{v}_2 + \gamma \vec{v}_3$ , a linear combination of the eigenvectors corresponding to the eigenvalues. For each of the cases in the table, determine if

$$\lim_{n\to\infty}\mathbf{M}^n\vec{x}$$

converges. If it does, what does it converge to?

α	β	γ	Converges?	$\lim_{n\to\infty}\mathbf{M}^n\vec{x}$
0	0	$\neq 0$		
0	$\neq 0$	0		
0	$\neq 0$	$\neq 0$		
$\neq 0$	0	0		
$\neq 0$	0	$\neq 0$		
$\neq 0$	$\neq 0$	0		
$\neq 0$	$\neq 0$	$\neq 0$		

- (b) (**Practice**) Find the eigenspaces associated with the eigenvalues:
  - i. span( $\vec{v}_1$ ), associated with  $\lambda_1 = 1$
  - ii. span( $\vec{v}_2$ ), associated with  $\lambda_2 = 2$
  - iii. span( $\vec{v}_3$ ), associated with  $\lambda_3 = \frac{1}{2}$

## 3. Are eigenvectors linearly independent?

Suppose we have a square matrix  $\mathbf{A}^{n\times n}$  with n distinct eigenvalues  $\{\lambda_1, \lambda_2, \dots, \lambda_n\}$  (meaning that  $\lambda_i \neq \lambda_j$  when  $i \neq j$ ) and n corresponding eigenvectors  $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n\}$ . Prove that any two eigenvectors  $\vec{v}_i, \vec{v}_j$  (for  $i \neq j$ ) are linearly independent.

*HINT:* Begin proof by contradiction: Suppose that  $\vec{v}_i$  and  $\vec{v}_j$  correspond to distinct eigenvalues, so that  $(\lambda_i - \lambda_j) \neq 0$ , and are linearly dependent. Show this leads to a nonsensical equality after applying **A**.

If you still feel stuck, apply the definition of linear dependence to  $\vec{v}_i$  and  $\vec{v}_j$ . What happens when we apply **A** to eigenvectors, and more importantly to the definition you found in the last sentence? If you need help understanding proof by contradiction, Example 4.4 in Note 4 gives a good explanation and example.