

ANA 07

8.) $T, A \in \mathbb{R}^{m \times m}$ T invertierbar

$$\text{zz: } T^{-1} \cdot \exp(A) \cdot T = \exp(T^{-1} A T)$$

$$\exp(A) = \sum_{n=0}^{\infty} \frac{1}{n!} A^n$$

$$T^{-1} \cdot \exp(A) \cdot T = T^{-1} \cdot \left(\sum_{n=0}^{\infty} \frac{1}{n!} A^n \right) \cdot T = \sum_{n=0}^{\infty} \left(\frac{1}{n!} T^{-1} A^n T \right)$$

$$\exp(T^{-1} A T) = \sum_{n=0}^{\infty} \frac{1}{n!} (T^{-1} A T)^n$$

$$(T^{-1} A T)^n = \underbrace{T^{-1} A T}_{=I} \cdot \underbrace{T^{-1} A T}_{=I} \cdot \dots \cdot \underbrace{T^{-1} A T}_{=I} = T^{-1} A^n T$$

$$\Rightarrow \exp(T^{-1} A T) = T^{-1} \exp(A) T$$

ges: $\exp(A)$, falls $A = \text{diag}(a_1, a_2, \dots, a_m)$

$$A^k = \text{diag}(a_1^k, a_2^k, \dots, a_m^k)$$

$$\exp(A) = \sum_{n=0}^{\infty} \frac{1}{n!} A^n$$

$$= \sum_{j=0}^{\infty} \text{diag}\left(\frac{1}{j!} a_1^j, \frac{1}{j!} a_2^j, \dots, \frac{1}{j!} a_m^j\right)$$

$$= \text{diag}\left(\sum_{j=0}^{\infty} \frac{1}{j!} a_1^j, \dots, \sum_{j=0}^{\infty} \frac{1}{j!} a_m^j\right)$$

$$= \text{diag}(\exp(a_1), \dots, \exp(a_m))$$

$$\begin{array}{cccc} a_1 & 0 & \dots & 0 \\ 0 & a_2 & & \\ \vdots & & \ddots & \\ 0 & \dots & & a_m \end{array}$$

$$\begin{array}{cccc|cccc} a_1 & 0 & \dots & 0 & a_1^2 & 0 & \dots & 0 \\ 0 & a_2 & \dots & 0 & 0 & a_2^2 & & \\ \vdots & & \ddots & \vdots & \vdots & & \ddots & \\ 0 & 0 & \dots & a_m & 0 & \dots & & a_m^2 \end{array}$$

ges: $\exp\begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$ $A := \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$

$$\exp(A) = \sum_{n=0}^{\infty} \frac{1}{n!} A^n = \frac{1}{0!} A^0 + \frac{1}{1!} A^1$$

$$= 1 \cdot I + 1 \cdot A = I + A$$

$$\begin{array}{cc|cc} 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array}$$