

Eigenvalues and Eigenvectors

Geometric Algorithms

Lecture 18

Practice Problem

Suppose A is a 234×300 matrix. What is the smallest possible value for $\dim(\text{Nul}(A))$? What is the largest possible value?

What is the smallest possible value for $\text{rank}(A)$? What is the largest possible value?

Answer

A is 234×300

$$\dim(\text{Col } A) + \dim(\text{Nul } A) = n$$

"rank" "nullity"

≤ 234

300

$$66 \leq \dim(\text{Nul } A) \leq 300$$

$$0 \leq \dim(\text{Col } A) \leq 234$$

if $\dim(\text{Nul } A) = 300$
& $\dim(\text{Col } A) = 0$

$$\begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}_{300} = \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}$$

Objectives

1. Motivate and introduce the fundamental notion of eigenvalues and eigenvectors
2. Determine how to verify eigenvalues and eigenvectors
3. Look at the subspace generated by eigenvectors
4. Apply the study of eigenvectors to dynamical linear systems

Keyword

Eigenvalues

Eigenvectors

Null Space

Eigenspace

Linear Dynamical Systems

Closed-Form Solutions

Motivation

demo

How can matrices transform vectors?*

In 2D and 3D we've seen:

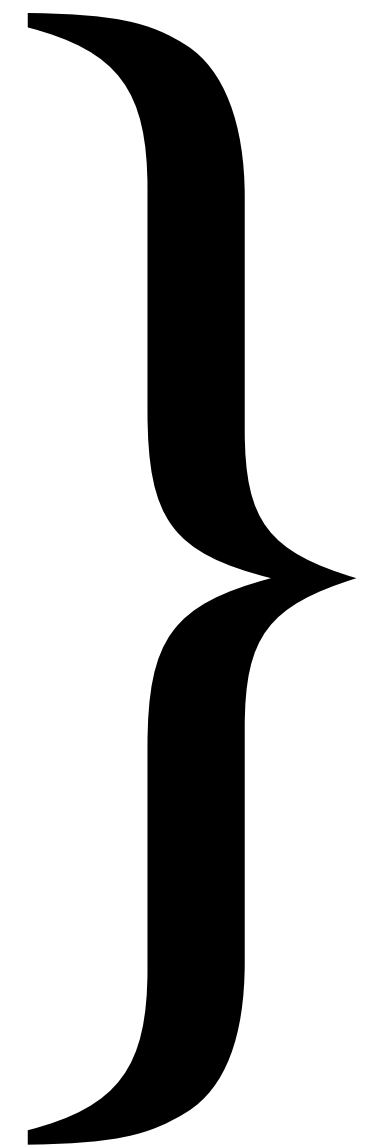
- » rotations
- » projections
- » shearing
- » reflection
- » scaling/stretching
- » ...

* square matrices

How can matrices transform vectors?*

In 2D and 3D we've seen:

- » rotations
- » projections
- » shearing
- » reflection
- » scaling/stretching
- » ...



All matrices do
some combination
of these things

* square matrices

How can matrices transform vectors?*

In 2D and 3D we've seen:

- » rotations
- » projections
- » shearing
- » reflection
- » scaling/stretching
- » ... **Today's focus**

} All matrices do
some combination
of these things

* square matrices

What's special about scaling?

What's special about scaling?

We don't need a whole matrix to do scaling

$$\mathbf{X} \mapsto c\mathbf{X}$$

What's special about scaling?

We don't need a whole matrix to do scaling

$$\mathbf{X} \mapsto c\mathbf{X}$$

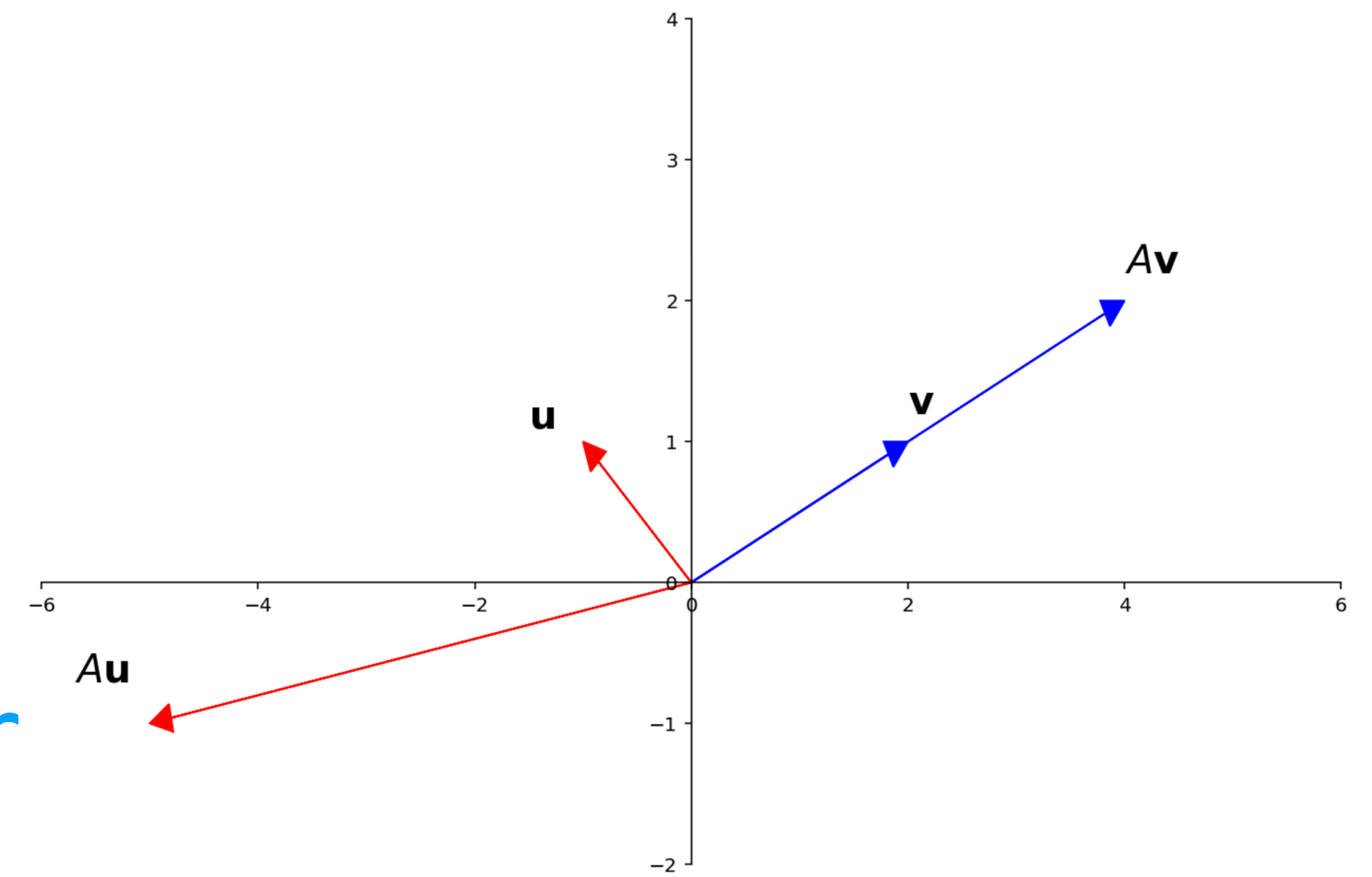
So if $A\mathbf{v} = c\mathbf{v}$ then it's "easy to describe" what A does to \mathbf{v} .

Eigenvectors (Informal)

$$A \mathbf{v} = \lambda \mathbf{v}$$

eigenvalue

eigenvector

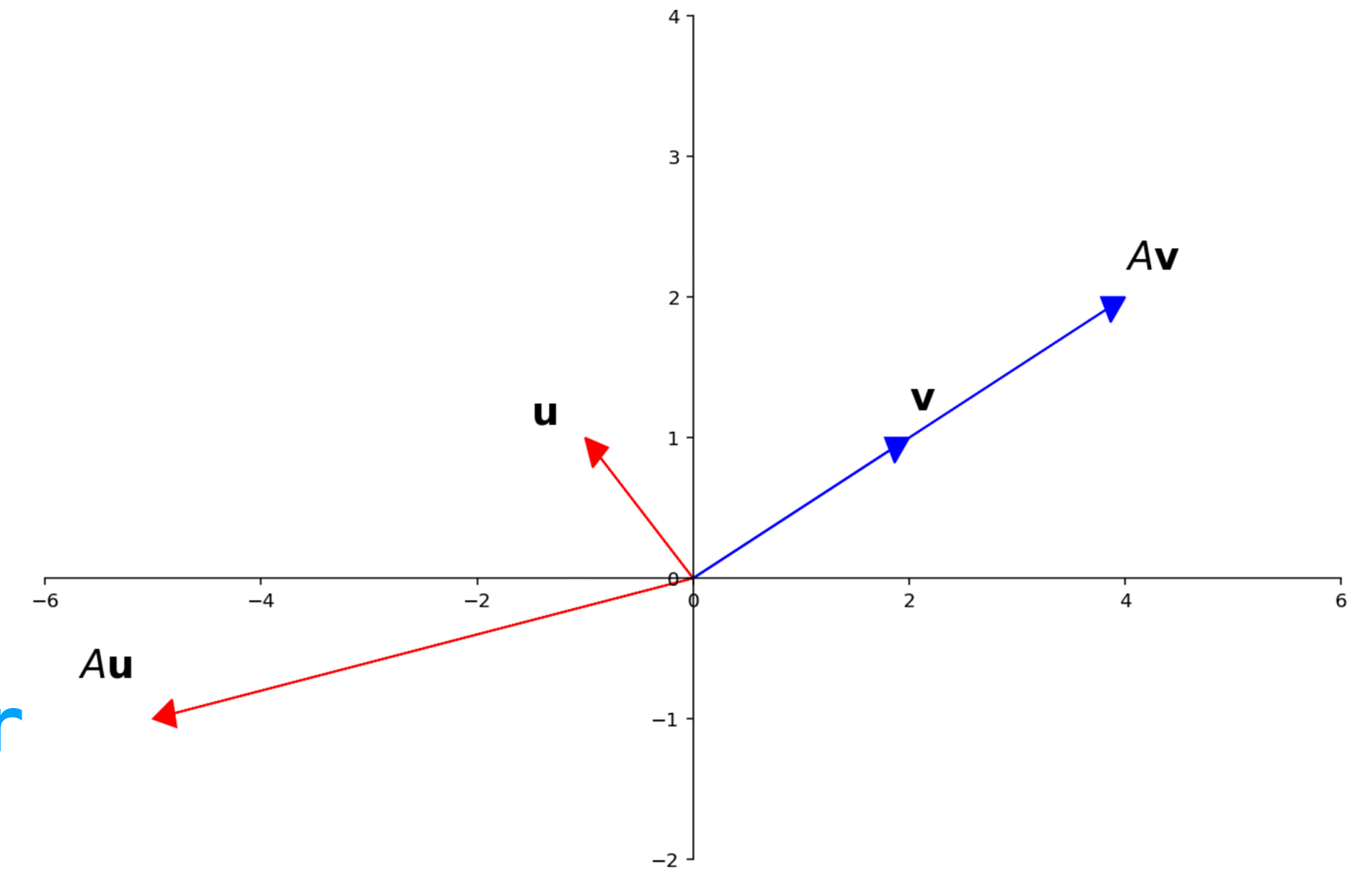


Eigenvectors (Informal)

$$A \mathbf{v} = \lambda \mathbf{v}$$

eigenvalue

eigenvector



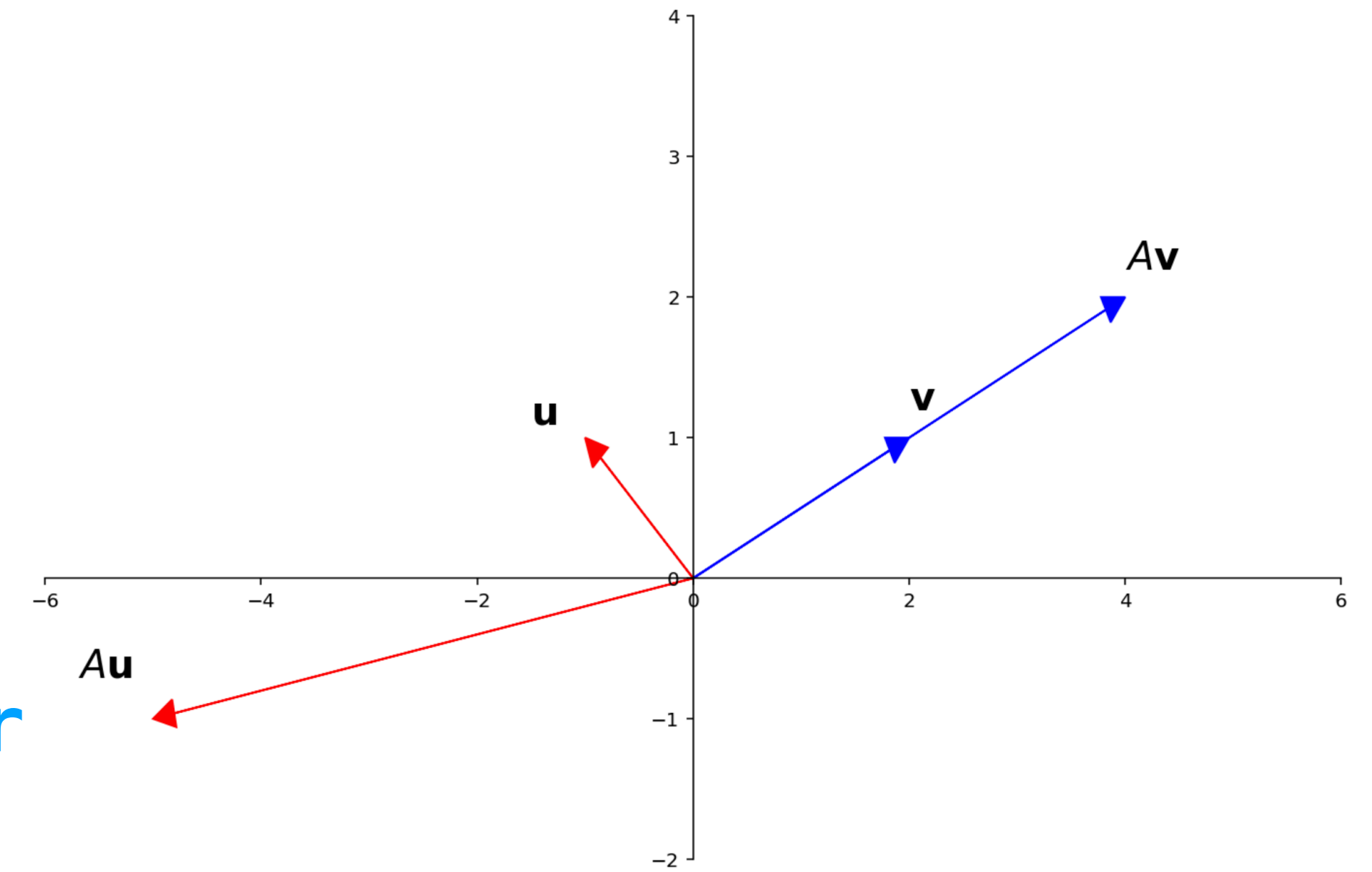
Eigenvectors of A are stretched by A without changing their direction.

Eigenvectors (Informal)

$$A \mathbf{v} = \lambda \mathbf{v}$$

eigenvalue

eigenvector



Eigenvectors of A are stretched by A without changing their direction.

The amount they are stretched is called the **eigenvalue**.

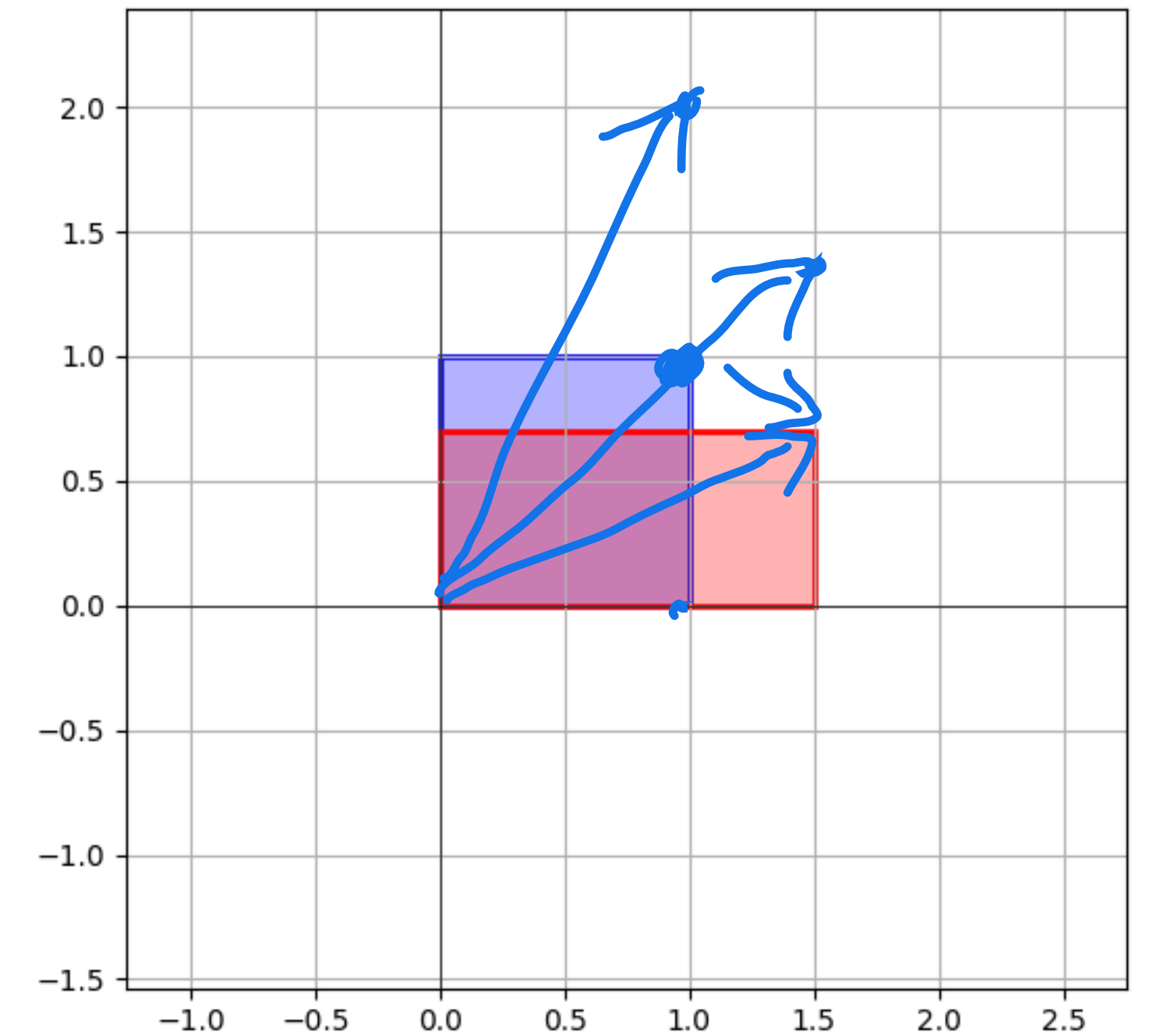
Example: Unequal Scaling

It's "easy to describe" how unequal scaling transforms vectors.

It transforms each entry individually and then combines them.

$$\begin{bmatrix} 1.5 & 0 \\ 0 & 0.7 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1.5 \\ 0 \end{bmatrix} = (1.5) \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 1.5 & 0 \\ 0 & 0.7 \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0.7 \end{bmatrix} = (0.7) \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$



$$\begin{bmatrix} 1.5 & 0 \\ 0 & 0.7 \end{bmatrix}$$

Eigenbases (Informal)

Eigenbases (Informal)

Imagine if $\mathbf{v} = 2\mathbf{b}_1 - \mathbf{b}_2 - 5\mathbf{b}_3$ and $\mathbf{b}_1, \mathbf{b}_2, \mathbf{b}_3$ are *eigenvectors of A* . Then

$$A\mathbf{v} = 2\lambda_1\mathbf{b}_1 - \lambda_2\mathbf{b}_2 - 5\lambda_3\mathbf{b}_3$$

Eigenbases (Informal)

Imagine if $\mathbf{v} = 2\mathbf{b}_1 - \mathbf{b}_2 - 5\mathbf{b}_3$ and $\mathbf{b}_1, \mathbf{b}_2, \mathbf{b}_3$ are *eigenvectors* of A . Then

$$A\mathbf{v} = 2\lambda_1\mathbf{b}_1 - \lambda_2\mathbf{b}_2 - 5\lambda_3\mathbf{b}_3$$

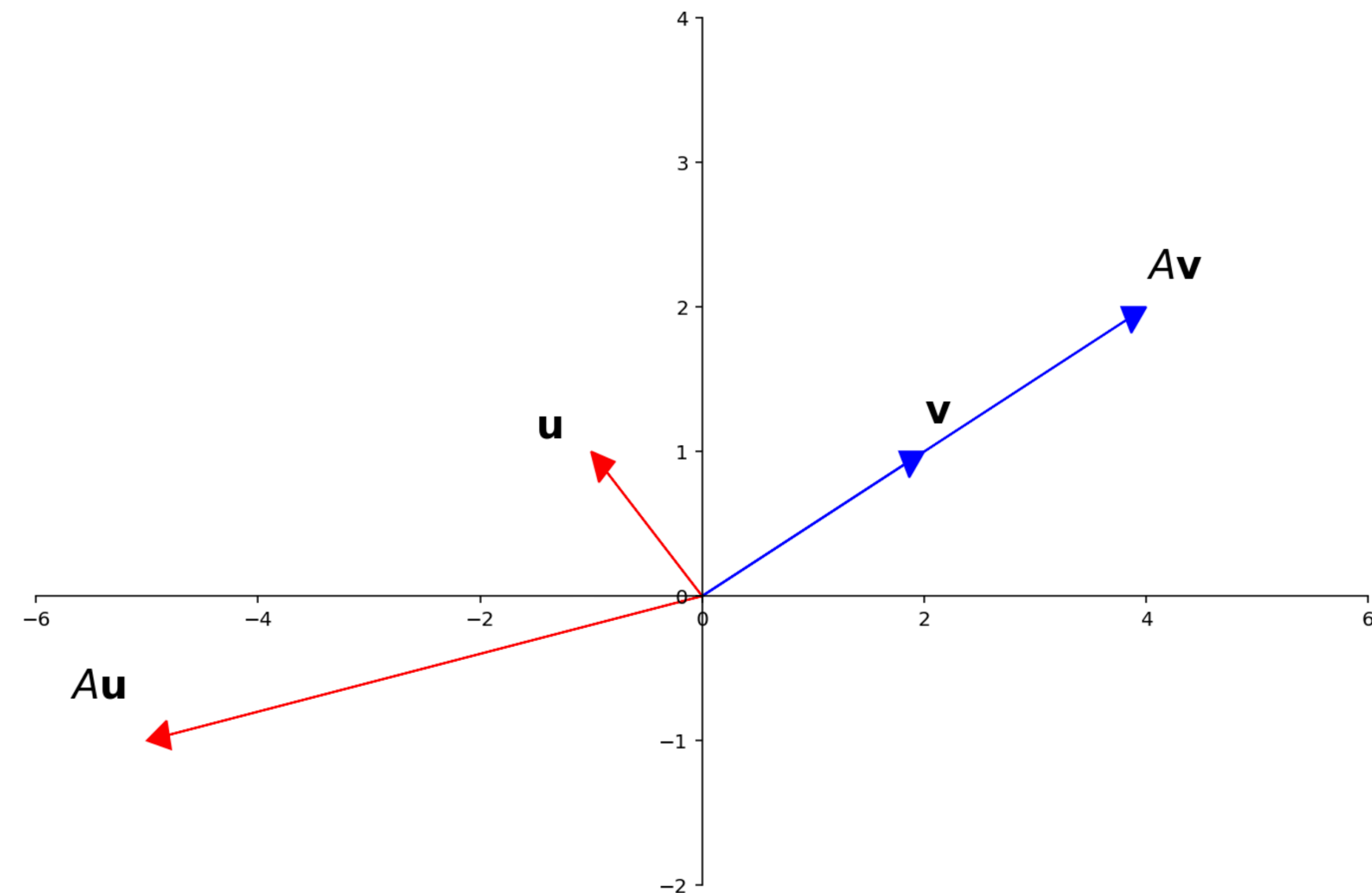
It's "easy to describe" how A transforms \mathbf{v} .

It transforms each "component" individually and then combines them.

Verify:
$$\begin{aligned} A\vec{v} &= A(2\vec{b}_1 - \vec{b}_2 - 5\vec{b}_3) = 2A\vec{b}_1 - A\vec{b}_2 - 5A\vec{b}_3 \\ &= 2\lambda_1\vec{b}_1 - \lambda_2\vec{b}_2 - 5\lambda_3\vec{b}_3 \end{aligned}$$

Eigenvalues and Eigenvectors

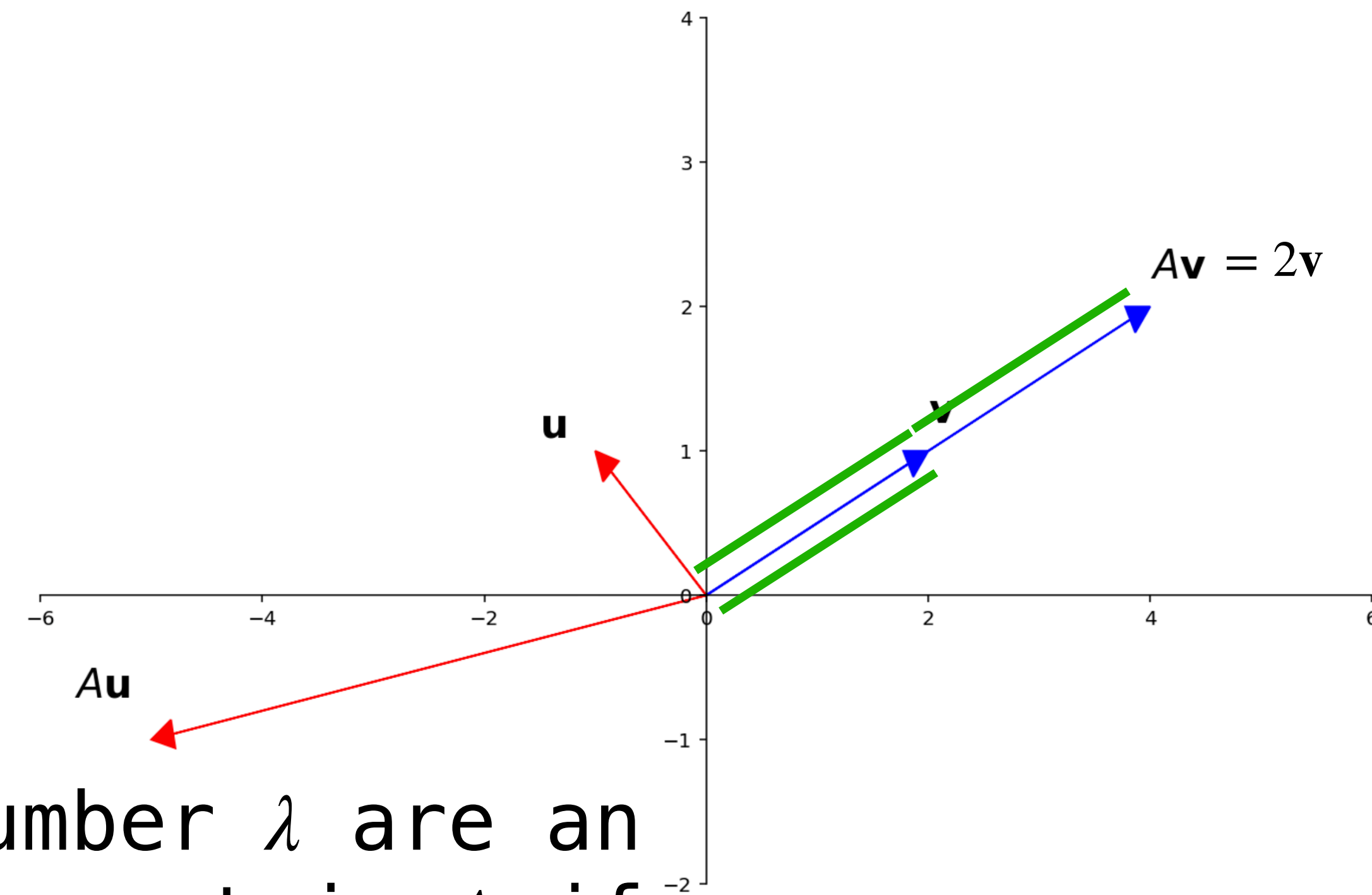
Formal Definition



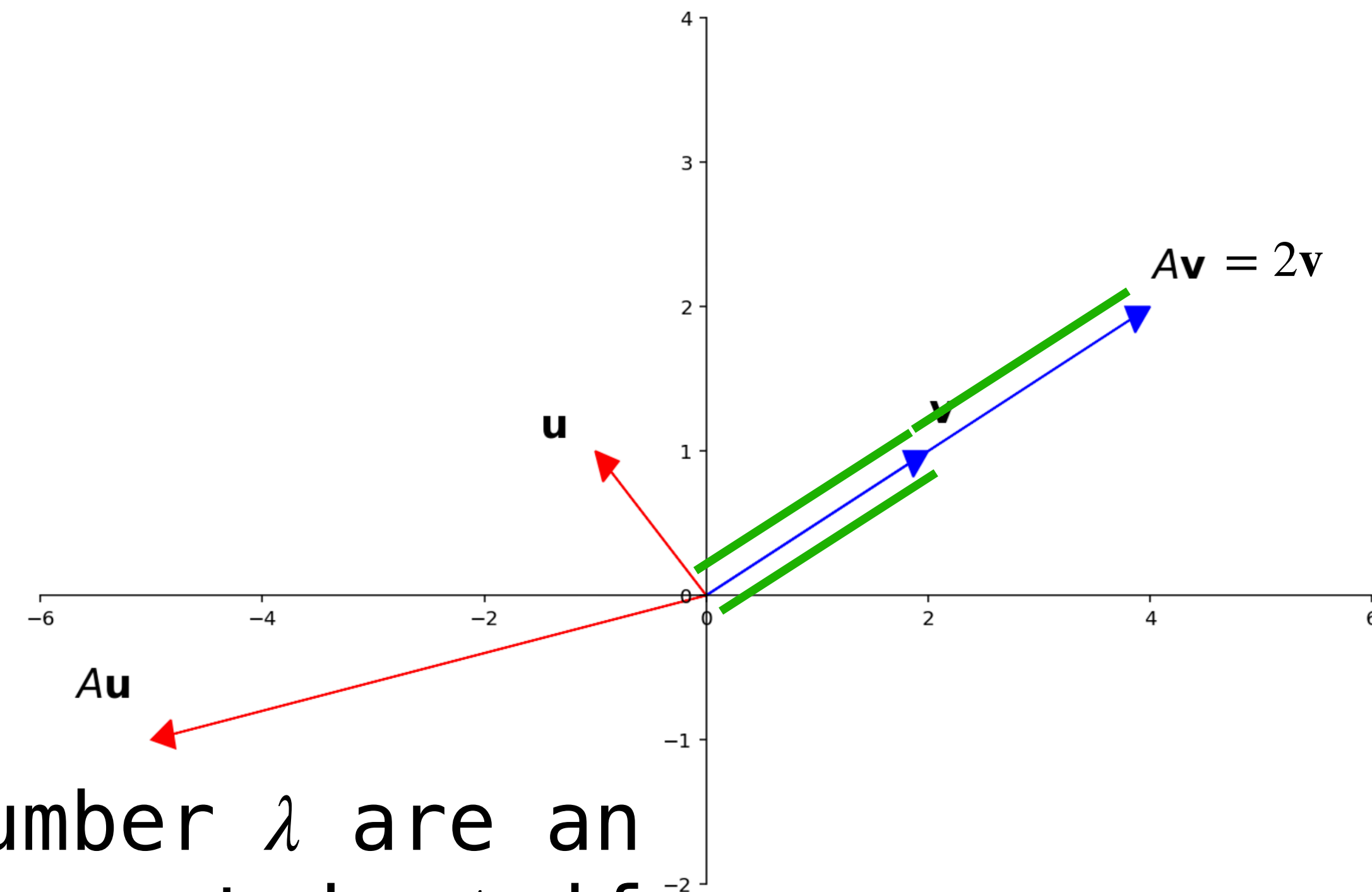
Formal Definition

A *nonzero* vector \mathbf{v} in \mathbb{R}^n and real number λ are an **eigenvector** and **eigenvalue** for a $n \times n$ matrix A if

$$A\mathbf{v} = \lambda\mathbf{v}$$



Formal Definition



A *nonzero* vector \mathbf{v} in \mathbb{R}^n and real number λ are an **eigenvector and eigenvalue** for a $n \times n$ matrix A if

$$A\mathbf{v} = \lambda\mathbf{v}$$

We will say that \mathbf{v} is an eigenvector of/for the eigenvalue λ , and that λ is the eigenvalue of/corresponding to \mathbf{v} .

Formal Definition

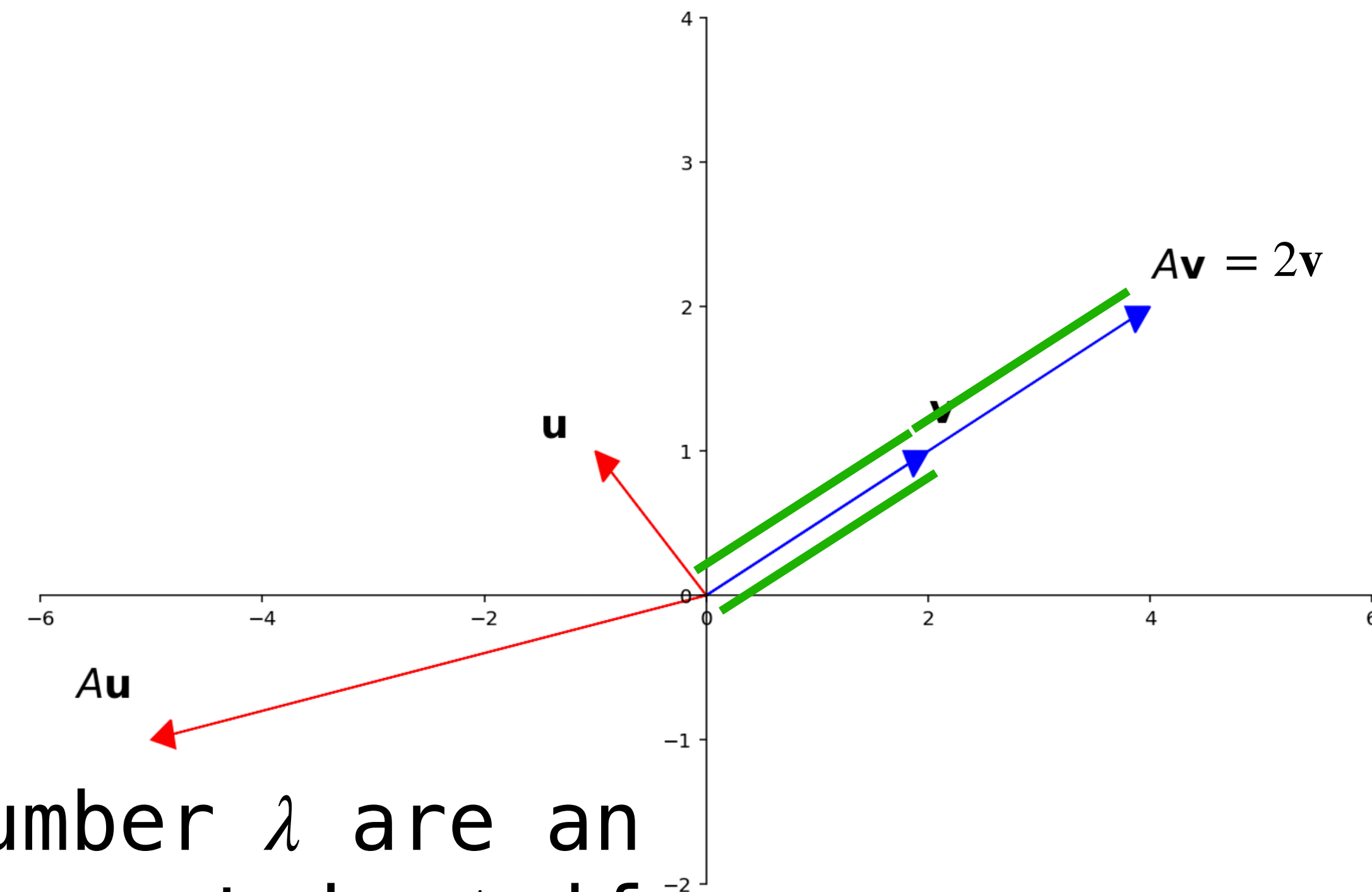
$$A\vec{0} = \vec{0} = (0)\vec{0}$$

A nonzero vector \mathbf{v} in \mathbb{R}^n and real number λ are an **eigenvector** and **eigenvalue** for a $n \times n$ matrix A if

$$A\mathbf{v} = \lambda\mathbf{v}$$

We will say that \mathbf{v} is an eigenvector of/for the eigenvalue λ , and that λ is the eigenvalue of/corresponding to \mathbf{v} .

Note. Eigenvectors must be nonzero, but it is possible for 0 to be an eigenvalue.



What if 0 is an eigenvalue?

What if 0 is an eigenvalue?

If A has the eigenvalue 0 with the eigenvector \mathbf{v} , then

there is some $\vec{v} \neq \mathbf{0}$ such that

what is the set of vectors \vec{v} that satisfy $A\mathbf{v} = \mathbf{0}\mathbf{v} = \mathbf{0}$ ← same as $\text{Nul}(A)$

What if 0 is an eigenvalue?

If A has the eigenvalue 0 with the eigenvector \mathbf{v} , then

$$A\mathbf{v} = \mathbf{0}\mathbf{v} = \mathbf{0}$$

In other words,

» $\mathbf{v} \in \text{Nul}(A)$

» \mathbf{v} is a nontrivial solution to $A\mathbf{v} = \mathbf{0}$

Extending the IMT (Again)

Extending the IMT (Again)

Theorem. A $n \times n$ matrix is invertible if and only if it does not have 0 as an eigenvalue.

$$\Leftrightarrow \text{Nul}(A) = \{0\}$$

Extending the IMT (Again)

Theorem. A $n \times n$ matrix is invertible if and only if it does not have 0 as an eigenvalue.

To reiterate. An eigenvalue 0 is equivalent to

Extending the IMT (Again)

Theorem. A $n \times n$ matrix is invertible if and only if it does not have 0 as an eigenvalue.

To reiterate. An eigenvalue 0 is equivalent to

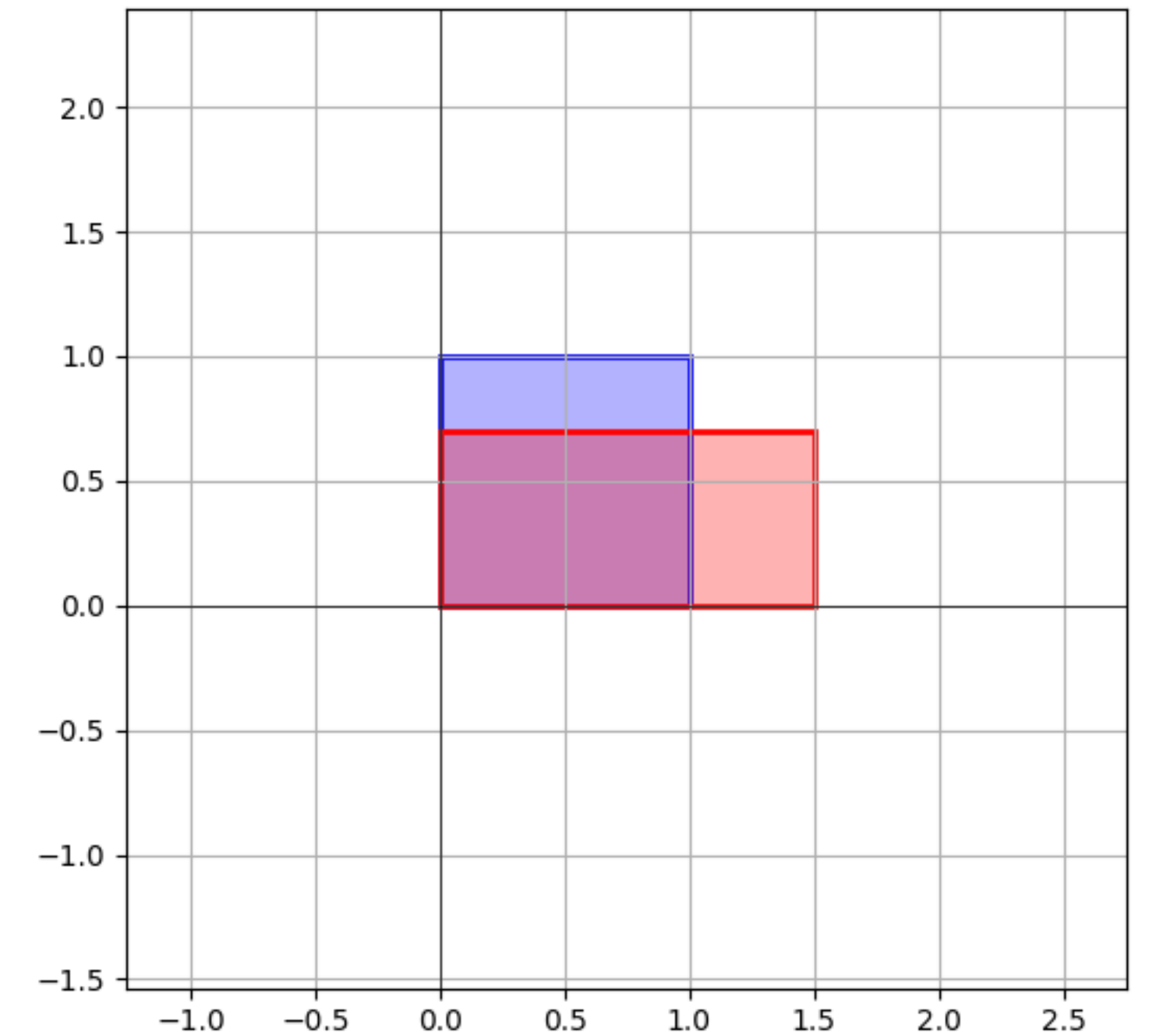
- » $A\mathbf{x} = \mathbf{0}$ has ~~non~~ nontrivial solutions
- » the columns of A are linearly dependent
- » $\text{Col}(A) \neq \mathbb{R}^n$
- » ...

$$\dim(\text{Nul } A) > 0$$

$\begin{pmatrix} * & * & & \\ & & * & * \end{pmatrix}$
some free variables
in RREF

Example: Unequal Scaling

Let's determine it's eigenvalues and eigenvectors:



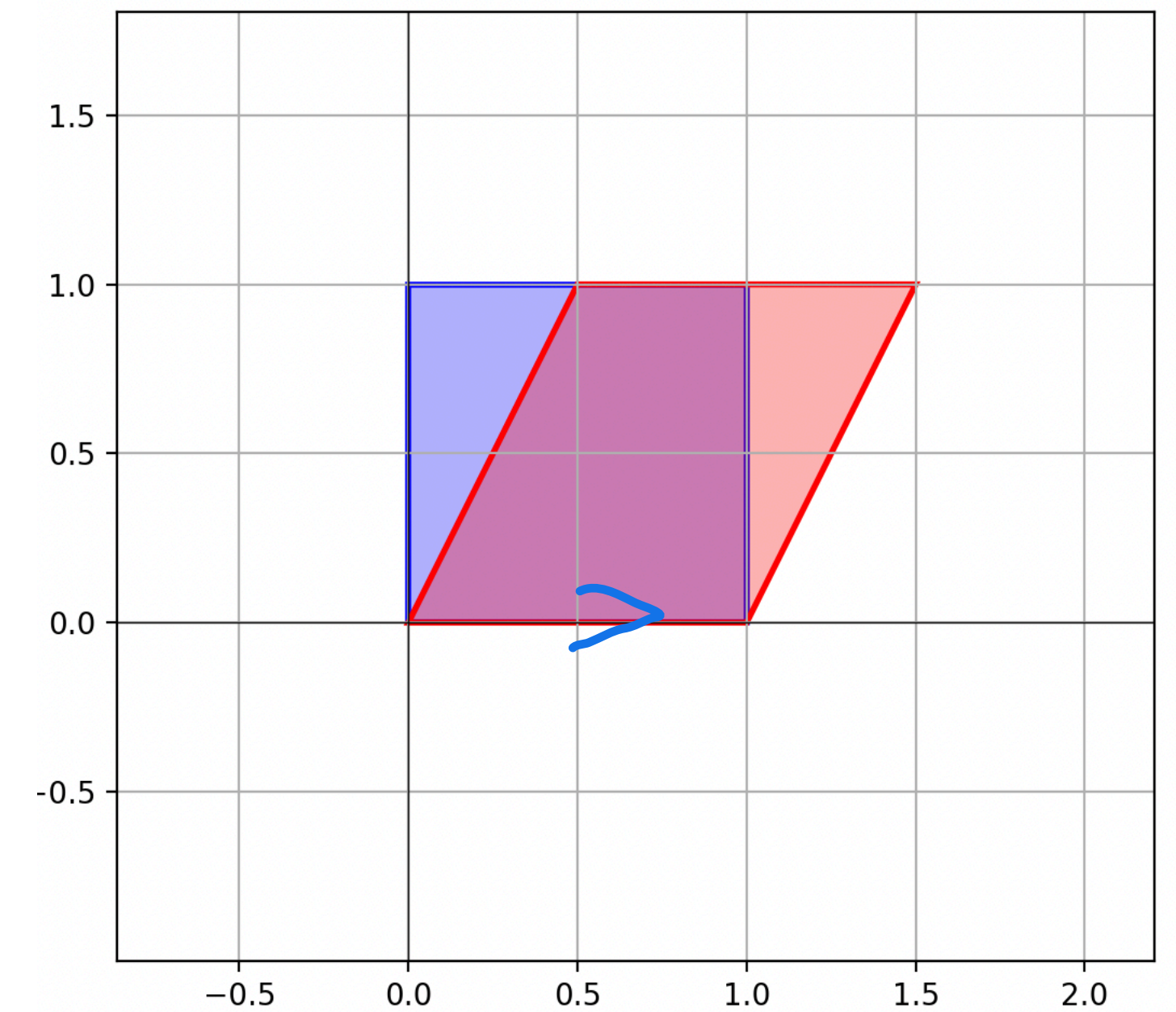
$$\begin{bmatrix} 1.5 & 0 \\ 0 & 0.7 \end{bmatrix}$$

Example: Shearing

Let's determine its eigenvalues and eigenvectors:

$$\begin{bmatrix} 1 & 0.5 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix}_{\vec{v}''} = \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \underset{\lambda}{(1)} \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$A(c\vec{v}) = cA\vec{v} = c\lambda\vec{v} = \lambda(c\vec{v})$$



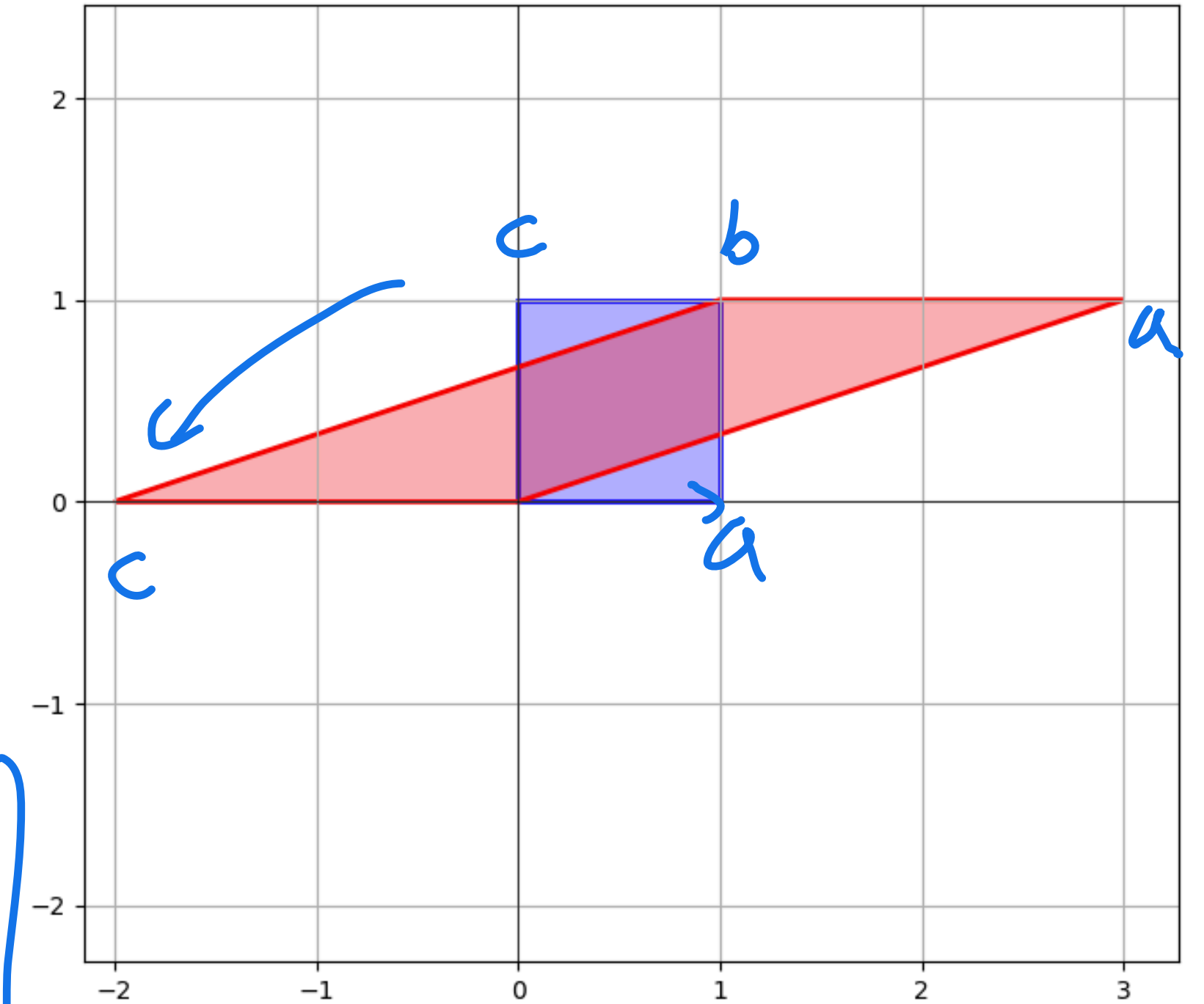
$$\begin{bmatrix} 1 & 0.5 \\ 0 & 1 \end{bmatrix}$$

Example (Algebraic)

$$A = \begin{bmatrix} 3 & -2 \\ 1 & 0 \end{bmatrix} \quad \mathbf{u} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad \mathbf{v} = \begin{bmatrix} 1 \\ 0.5 \end{bmatrix}$$

$$\begin{bmatrix} 3 & -2 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \overset{\lambda_u}{(1)} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 3 & -2 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 0.5 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \end{bmatrix} = \underset{\lambda_v}{2} \begin{bmatrix} 1 \\ 0.5 \end{bmatrix}$$



How do we verify eigenvalues
and eigenvectors?

Verifying Eigenvectors

Verifying Eigenvectors

Question. Determine if $\begin{bmatrix} 6 \\ -5 \end{bmatrix}$ or $\begin{bmatrix} 3 \\ -2 \end{bmatrix}$ are eigenvectors of $\begin{bmatrix} 1 & 6 \\ 5 & 2 \end{bmatrix}$ and determine the corresponding eigenvalues.

Verifying Eigenvectors

Question. Determine if $\begin{bmatrix} 6 \\ -5 \end{bmatrix}$ or $\begin{bmatrix} 3 \\ -2 \end{bmatrix}$ are
eigenvectors of $\begin{bmatrix} 1 & 6 \\ 5 & 2 \end{bmatrix}$ and determine the
corresponding eigenvalues. Ask

Solution. Easy. Work out the matrix–vector multiplication.

Verifying Eigenvectors

$$\vec{v}_1 = \begin{bmatrix} 6 \\ -5 \end{bmatrix} \quad \vec{v}_2 = \begin{bmatrix} 3 \\ -2 \end{bmatrix} \quad A = \begin{bmatrix} 1 & 6 \\ 5 & 2 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 6 \\ 5 & 2 \end{bmatrix} \begin{bmatrix} 6 \\ -5 \end{bmatrix} = \begin{bmatrix} -24 \\ 20 \end{bmatrix} = (-4) \begin{bmatrix} 6 \\ -5 \end{bmatrix}$$

$\swarrow \lambda_1$

$$\begin{bmatrix} 1 & 6 \\ 5 & 2 \end{bmatrix} \begin{bmatrix} 3 \\ -2 \end{bmatrix} = \begin{bmatrix} -9 \\ 11 \end{bmatrix} \Rightarrow \vec{v}_2 \text{ not an eigenvector}$$

Verifying Eigenvalues

Verifying Eigenvalues

This is harder...

Verifying Eigenvalues

This is harder...

Question. Show that 7 is an eigenvalue of $\begin{bmatrix} 1 & 6 \\ 5 & 2 \end{bmatrix}$.

Verifying Eigenvalues

This is harder...

Question. Show that 7 is an eigenvalue of $\begin{bmatrix} 1 & 6 \\ 5 & 2 \end{bmatrix}$.

What vector do we check???

Verifying Eigenvalues

This is harder...

Question. Show that 7 is an eigenvalue of $\begin{bmatrix} 1 & 6 \\ 5 & 2 \end{bmatrix}$.

What vector do we check???

Before we go over how to do this...

Verifying Eigenvalues (Warm Up)

Question. Verify that 1 is an eigenvalue of

$$\begin{bmatrix} 0.1 & 0.7 \\ 0.9 & 0.3 \end{bmatrix}$$

Hint. Recall our discussion of Markov Chains.

Solution: *A is regular, stochastic \Rightarrow there is a steady state*

$$A\vec{v} = \vec{v}$$

Steady-States and Eigenvectors

Steady-state vectors of stochastic matrices are eigenvectors corresponding to the eigenvalue 1.

How did we find steady-state vectors?:

$$\begin{aligned} A\vec{v} &= \vec{v} \\ A\vec{v} - \vec{v} &= 0 \\ (A - I)\vec{v} &= 0 \end{aligned}$$

Steady-States and Eigenvectors

\mathbf{v} is a steady-state vector^{*} $\equiv \mathbf{v} \in \text{Nul}(A - I)$

^{*}It must also be a probability vector

Verifying Eigenvalues

This is harder...

Question. Show that λ is an eigenvalue of A .

Solution:

$$A\vec{v} = \lambda\vec{v}$$

$$A\vec{v} - \lambda\vec{v} = 0$$

$$(A - \lambda I)\vec{v} = 0$$

is there $\vec{v} \neq 0$ in $\text{Nul}(A - \lambda I)$?

Verifying Eigenvalues

\mathbf{v} is an eigenvector for $\lambda \quad \equiv \quad \mathbf{v} \in \text{Nul}(A - \lambda I)$

Verifying Eigenvalues

This is harder...

$$(A - 7I)\vec{x} = 0$$
$$\Rightarrow \vec{x} \in \text{Nu}(A - 7I)$$

Question. Show that 7 is an eigenvalue of $\overset{A}{\begin{bmatrix} 1 & 6 \\ 5 & 2 \end{bmatrix}}$.

Solution:

$$A - 7I = \begin{bmatrix} -6 & 6 \\ 5 & -5 \end{bmatrix} \sim \begin{bmatrix} 1 & -1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

7 is an eigenvalue
w/ eigenvector $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$

$$\vec{x} = x_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\begin{aligned} x_1 &= x_2 \\ x_2 &\text{ free} \end{aligned}$$

ask Problem

$$I = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

Verify that 2 is an eigenvalue of $A = \begin{bmatrix} 4 & -1 & 6 \\ 2 & 1 & 6 \\ 2 & -1 & 8 \end{bmatrix}$

$$A - 2I = \begin{bmatrix} 2 & -1 & 6 \\ 2 & -1 & 6 \\ 2 & -1 & 6 \end{bmatrix} \sim \begin{bmatrix} 1 & -\frac{1}{2} & 3 & | & 0 \\ 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix}$$

2-dim'l
space of
eigenvectors
for $\lambda=2$

$$\vec{x} = x_2 \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} -3 \\ 0 \\ 1 \end{bmatrix}$$

$$x_1 = \left(\frac{1}{2}\right)x_2 - 3x_3$$

x_2 free
 x_3 free

Answer

$$\begin{bmatrix} 4 & -1 & 6 \\ 2 & 1 & 6 \\ 2 & -1 & 8 \end{bmatrix}$$

How many eigenvectors can
a matrix have?

Linear Independence of Eigenvectors

Theorem.* If $\mathbf{v}_1, \dots, \mathbf{v}_k$ are eigenvectors for distinct eigenvalues, then they are linearly independent.

So an $n \times n$ matrix can have at most n eigenvalues.

Why?: if A has $>n$ eigenvalues
 $\Rightarrow >n$ lin. dep. eigenvectors
This is not possible in \mathbb{R}^n

*We won't prove this.

Eigenspace

Fact. The set of eigenvectors for a eigenvalue λ of $A \in \mathbb{R}^{n \times n}$ form a subspace of \mathbb{R}^n .

Verify: closure under scaling ✓

closure under addn: if \vec{v}, \vec{w} eigenvectors $A(\vec{v} + \vec{w}) = A\vec{v} + A\vec{w} = \lambda\vec{v} + \lambda\vec{w} = \lambda(\vec{v} + \vec{w})$

Alternate: eigenspace is just a nullspace
arg $\text{Nul}(A - \lambda I)$

Eigenspace

Definition. The set of eigenvectors for a eigenvalue λ of A is called the **eigenspace** of A corresponding to λ .

It is the same as $\text{Nul}(A - \lambda I)$.

How To: Basis of an Eigenspace

Question. Find a basis for the eigenspace of A corresponding to λ .

Solution. Find a basis for $\text{Nul}(A - \lambda I)$.

We know how to do this.

Example

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

$$\text{Nul}(A - I)$$

↗

Determine a basis for the eigenspace corresponding to the eigenvalue 1:

$$A - I = \begin{pmatrix} -3 & 0 & 3 \\ 1 & 0 & -1 \\ -4 & 0 & 4 \end{pmatrix} \sim \left[\begin{array}{ccc|c} 1 & 0 & -1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$\vec{x} = x_2 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$$

$$\begin{aligned} x_1 &= x_3 \\ x_2 &\text{ free} \\ x_3 &\text{ free} \end{aligned}$$

How do we find
eigenvalues?

How do we find eigenvalues?

We'll cover this next time...

Eigenvalues of Triangular Matrices

Theorem. The eigenvalues of a triangular matrix are its entries along the diagonal.

Verify:
$$\begin{bmatrix} a_{11} & * & * \\ 0 & a_{22} & * \\ 0 & 0 & a_{33} \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} a_{11} \\ 0 \\ 0 \end{bmatrix} = a_{11} \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

$$(A - a_{22}I) = \begin{bmatrix} a_{11} - a_{22} & * & * \\ 0 & 0 & * \\ 0 & 0 & a_{33} - a_{22} \end{bmatrix} \Rightarrow (A - a_{22}I)\vec{x} = 0$$

has nontrivial soln's

↑ free variable

Example

$$\begin{bmatrix} 3 & 6 & -8 \\ 0 & 0 & 6 \\ 0 & 0 & 2 \end{bmatrix}$$

Determine the eigenvectors and values of the above matrix:

Linear Dynamical Systems

Recall: Linear Dynamical Systems

Recall: Linear Dynamical Systems

Definition. A (discrete time) linear dynamical system is described by a $n \times n$ matrix A . It's **evolution function** is the matrix transformation $\mathbf{x} \mapsto A\mathbf{x}$.

Recall: Linear Dynamical Systems

Definition. A (discrete time) linear dynamical system is described by a $n \times n$ matrix A . It's **evolution function** is the matrix transformation $\mathbf{x} \mapsto A\mathbf{x}$.

The possible states of the system are vectors in \mathbb{R}^n .

Recall: Linear Dynamical Systems

Definition. A (discrete time) linear dynamical system is described by a $n \times n$ matrix A . It's **evolution function** is the matrix transformation $\mathbf{x} \mapsto A\mathbf{x}$.

The possible states of the system are vectors in \mathbb{R}^n .

Given an **initial state vector** \mathbf{v}_0 , we can determine the **state vector** of the system after i time steps:

$$\mathbf{v}_i = A\mathbf{v}_{i-1}$$

Recall: Linear Dynamical Systems

Definition. A (discrete time) linear dynamical system is described by a $n \times n$ matrix A . It's **evolution function** is the matrix transformation $\mathbf{x} \mapsto A\mathbf{x}$.

The possible states of the system are vectors in \mathbb{R}^n .

A tells us how our system evolves over time.

Given an **initial state vector** \mathbf{v}_0 , we can determine the **state vector** of the system after i time steps:

$$\mathbf{v}_i = A\mathbf{v}_{i-1}$$

Recall: State Vectors

$$\mathbf{v}_1 = A\mathbf{v}_0$$

$$\mathbf{v}_2 = A\mathbf{v}_1 = A(A\mathbf{v}_0)$$

$$\mathbf{v}_3 = A\mathbf{v}_2 = A(AA\mathbf{v}_0)$$

$$\mathbf{v}_4 = A\mathbf{v}_3 = A(AAA\mathbf{v}_0)$$

$$\mathbf{v}_5 = A\mathbf{v}_4 = A(AAAA\mathbf{v}_0)$$

\vdots

The state vector \mathbf{v}_k tells us what the system looks like after a number k time steps

This is also called a *recurrence relation* or a *linear difference function*

Recall: State Vectors

$$\mathbf{v}_1 = A\mathbf{v}_0$$

$$\mathbf{v}_2 = A\mathbf{v}_1 = A(A\mathbf{v}_0)$$

$$\mathbf{v}_k = A^k \mathbf{v}_0$$

$$\mathbf{v}_5 = A\mathbf{v}_4 = A(AAA A\mathbf{v}_0)$$

\vdots

The state vector \mathbf{v}_k tells us what the system looks like after a number k time steps

This is also called a *recurrence relation* or a *linear difference function*

The Issue

The Issue

The equation $\mathbf{v}_k = A^k \mathbf{v}_0$ is *okay* but it doesn't tell us much about the nature of \mathbf{v}_k

The Issue

The equation $\mathbf{v}_k = A^k \mathbf{v}_0$ is *okay* but it doesn't tell us much about the nature of \mathbf{v}_k

It's defined in terms of A itself, which doesn't tell us much about how the system behaves

The Issue

The equation $\mathbf{v}_k = A^k \mathbf{v}_0$ is *okay* but it doesn't tell us much about the nature of \mathbf{v}_k

It's defined in terms of A itself, which doesn't tell us much about how the system behaves

It's also difficult computationally because matrix multiplication is expensive

(Closed-Form) Solutions

(Closed-Form) Solutions

A (closed-form) solution of a linear dynamical system $\mathbf{v}_{i+1} = A\mathbf{v}_i$ is an expression for \mathbf{v}_k which is does **not** contain A^k or previously defined terms

(Closed-Form) Solutions

A **(closed-form) solution** of a linear dynamical system $\mathbf{v}_{i+1} = A\mathbf{v}_i$ is an expression for \mathbf{v}_k which is does **not** contain A^k or previously defined terms

In other word, it does not depend on A^k and is not **recursive**

Example

$$\mathbf{v}_k = \begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix} \mathbf{v}_{k-1} \quad \mathbf{v}_0 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

Determine a closed form for the above linear dynamical system.

Solutions with Eigenvectors as Initial States

Solutions with Eigenvectors as Initial States

It's easy to give a closed-form solution if the initial state is an eigenvector:

$$\mathbf{v}_k = A^k \mathbf{v}_0 = \lambda^k \mathbf{v}_0$$

Solutions with Eigenvectors as Initial States

It's easy to give a closed-form solution if the initial state is an eigenvector:

$$\mathbf{v}_k = A^k \mathbf{v}_0 = \lambda^k \mathbf{v}_0$$

No dependence on A^k or \mathbf{v}_{k-1}

Solutions with Eigenvectors as Initial States

It's easy to give a closed-form solution if the initial state is an eigenvector:

$$\mathbf{v}_k = A^k \mathbf{v}_0 = \lambda^k \mathbf{v}_0$$

No dependence on A^k or \mathbf{v}_{k-1}

The Key Point. This is still true of sums of eigenvectors.

Solutions in terms of eigenvectors

Let's simplify $A^k \mathbf{v}$, given we have eigenvectors $\mathbf{b}_1, \mathbf{b}_2$ for A which span all of \mathbb{R}^2 :

Eigenvectors and Growth in the Limit

Theorem. For a linear dynamical system A with initial state \mathbf{v}_0 , if \mathbf{v}_0 can be written in terms of eigenvectors $\mathbf{b}_1, \mathbf{b}_2, \dots, \mathbf{b}_k$ of A with eigenvalues

$$\lambda_1 > \lambda_2 \dots \geq \lambda_k$$

then $\mathbf{v}_k \sim \lambda_1^k c_1 \mathbf{b}_1$ for some constant c_1 (in other words, in the long term, the system grows exponentially in λ_1).

Verify:

Eigenbases

Eigenbases

Definition. An **eigenbasis** of \mathbb{R}^n for a $n \times n$ matrix A is a basis of \mathbb{R}^n made up entirely of eigenvectors of A .

Eigenbases

Definition. An **eigenbasis** of \mathbb{R}^n for a $n \times n$ matrix A is a basis of \mathbb{R}^n made up entirely of eigenvectors of A .

*We can represent vectors as **unique** linear combinations of eigenvectors.*

Eigenbases

Definition. An **eigenbasis** of \mathbb{R}^n for a $n \times n$ matrix A is a basis of \mathbb{R}^n made up entirely of eigenvectors of A .

*We can represent vectors as **unique** linear combinations of eigenvectors.*

Not all matrices have eigenbases.

Eigenbases and Growth in the Limit

Theorem. For a linear dynamical system A with initial state \mathbf{v}_0 , if A has an eigenbasis $\mathbf{b}_1, \dots, \mathbf{b}_k$, then

$$\mathbf{v}_k \sim \lambda_1^k c_1 \mathbf{b}_1$$

for some constant c_1 , where λ_1 is the **largest eigenvalue** of A and \mathbf{b}_1 is its **eigenvector**.

Eigenbases and Growth in the Limit

Theorem. For a linear dynamical system A with initial state \mathbf{v}_0 , if A has an eigenbasis $\mathbf{b}_1, \dots, \mathbf{b}_k$, then

$$\mathbf{v}_k \sim \lambda_1^k c_1 \mathbf{b}_1$$

for some constant c_1 , where λ_1 is the **largest eigenvalue of A** and \mathbf{b}_1 **is its eigenvector**.

The largest eigenvalue describes the long-term exponential behavior of the system.

Another Example: Golden Ratio

A Special Linear Dynamical System

$$\mathbf{v}_{k+1} = \begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix} \mathbf{v}_k \quad \mathbf{v}_0 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

Consider the system given by the above matrix.

What does this matrix represent?:

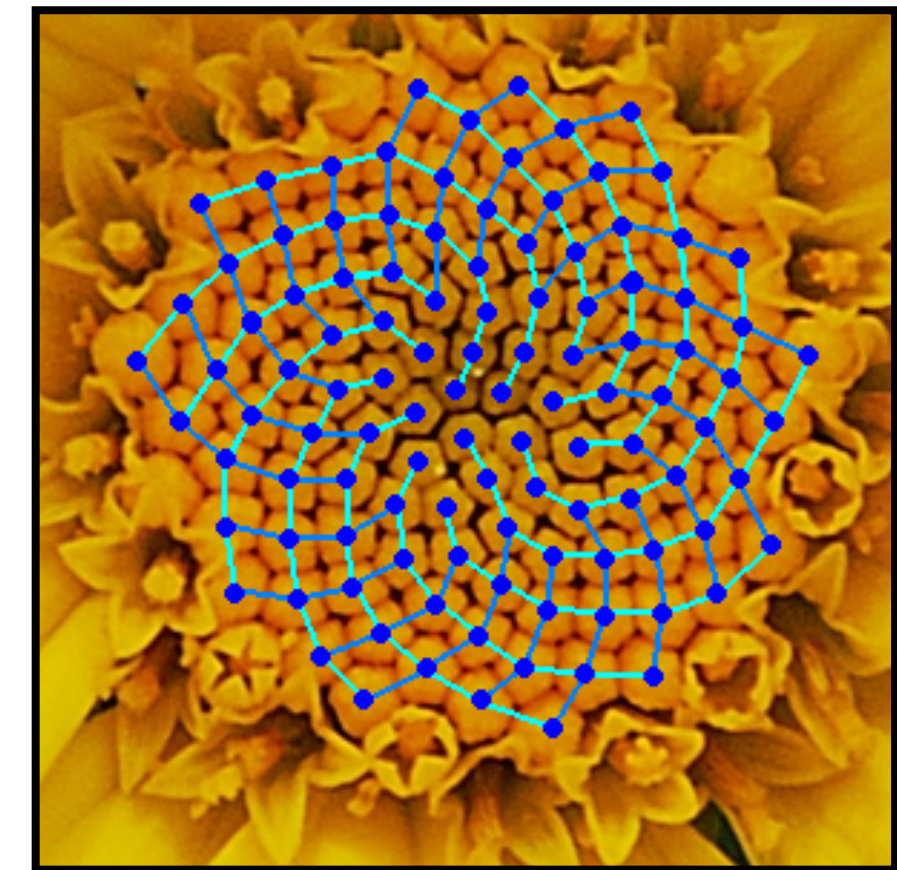
Fibonacci Numbers

$$F_0 = 0$$

$$F_1 = 1$$

$$F_k = F_{k-1} + F_{k-2}$$

```
define fib(n):  
  curr, next ← 0, 1  
  repeat n times:  
    curr, next ← next, curr + next  
  return curr
```



The Fibonacci numbers are defined in terms of a recurrence relation.

They seem to crop-up in nature.

Golden Ratio

$$\varphi = \frac{1 + \sqrt{5}}{2}$$

The "long term behavior" is the Fibonacci sequence is defined by the golden ratio.

This is the largest eigenvalue of $\begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix}$.