

# Matrix review (eigen-calculations)

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- Looking for values  $\lambda$  and vectors  $\mathbf{v}$  for which  $A\mathbf{v} = \lambda\mathbf{v}$ .
- What are the eigenvalues of A?
  - (A) 1 and -3
  - (B) -1 and 3
  - (C) 1 and 3
  - (D) -1 and -3
  - (E) Explain, please.

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

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

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

$$\det \begin{pmatrix} 1 - \lambda & 1 \\ 4 & 1 - \lambda \end{pmatrix} = 0$$

$$(1 - \lambda)^2 - 4 = 0$$

$$(\lambda^2 - 2\lambda - 3 = 0)$$

$$\lambda = 1 \pm 2 = -1, 3$$

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- What are the eigenvectors associated with  $\lambda_1 = -1$ ?

(A)  $\mathbf{v}_1 = \begin{pmatrix} 1 \\ -2 \end{pmatrix}$

(B)  $\mathbf{v}_1 = c \begin{pmatrix} 1 \\ -2 \end{pmatrix}$

(C)  $\mathbf{v}_1 = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$

(D)  $\mathbf{v}_1 = c \begin{pmatrix} 2 \\ 1 \end{pmatrix}$

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

$$(A + I)\mathbf{v}_1 = \begin{pmatrix} 2 & 1 \\ 4 & 2 \end{pmatrix} \mathbf{v}_1 = \mathbf{0}$$

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

$$\det \begin{pmatrix} 1 - \lambda & 1 \\ 4 & 1 - \lambda \end{pmatrix} = 0$$

$$\begin{pmatrix} 2 & 1 \\ 4 & 2 \end{pmatrix} \sim \begin{pmatrix} 2 & 1 \\ 0 & 0 \end{pmatrix}$$

$$(1 - \lambda)^2 - 4 = 0$$

$$2v_1 + v_2 = 0$$

$$(\lambda^2 - 2\lambda - 3 = 0)$$

$$\lambda = 1 \pm 2 = -1, 3$$

$$\mathbf{v}_1 = \begin{pmatrix} 1 \\ -2 \end{pmatrix}$$

(and any scalar multiple of it)

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$$\lambda_1 = -1$$

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$$\mathbf{v}_2 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$$

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- How do we use eigenvalues and eigenvectors to construct a general solution?