

Sec. 4.0 For Reference: Basics of Matrices and Vectors

This section reviews the basics of linear algebra. Take a careful look at **Example 1** on p. 130. For this chapter you have to know how to calculate the **characteristic equation** of a square 2×2 (or at most a 3×3) matrix and how to determine its eigenvalues and eigenvectors. To obtain the determinant of $\mathbf{A} - \lambda\mathbf{I}$, denoted by $\det(\mathbf{A} - \lambda\mathbf{I})$, you first have to compute $\mathbf{A} - \lambda\mathbf{I}$. Note that λ is a scalar, that is, a number. In the following calculation, the second equality holds because of scalar multiplication and the third equality by matrix addition:

$$\begin{aligned}\mathbf{A} - \lambda\mathbf{I} &= \begin{bmatrix} -4.0 & 4.0 \\ -1.6 & 1.2 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} -4.0 & 4.0 \\ -1.6 & 1.2 \end{bmatrix} - \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix} \\ &= \begin{bmatrix} -4.0 - \lambda & 4.0 - 0 \\ -1.6 - 0 & 1.2 - \lambda \end{bmatrix} = \begin{bmatrix} -4.0 - \lambda & 4.0 \\ -1.6 & 1.2 - \lambda \end{bmatrix}.\end{aligned}$$

Then you compute (see solution to Prob. 5 of Problem Set 3.1 on how to calculate **determinants**)

$$\begin{aligned}\det(\mathbf{A} - \lambda\mathbf{I}) &= \begin{vmatrix} -4.0 - \lambda & 4.0 \\ -1.6 & 1.2 - \lambda \end{vmatrix} = \lambda^2 + 2.8\lambda + 1.6 \\ &= (\lambda + 2)(\lambda + 0.8) = 0.\end{aligned}$$

The roots of the characteristic polynomial are called the **eigenvalues** of matrix $\mathbf{A}$. Here they are $\lambda_1 = -2$ and $\lambda_2 = 0.8$. The calculations for the eigenvector corresponding to $\lambda_1 = -2$ are shown in the book. To determine an eigenvector corresponding to $\lambda_2 = 0.8$, you first have to substitute $\lambda = 0.8$ into the system

$$(\mathbf{A} - \lambda\mathbf{I})\mathbf{x} = \begin{bmatrix} -4.0 - \lambda & 4.0 \\ -1.6 & 1.2 - \lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} (-4.0 - \lambda)x_1 + 4.0x_2 \\ -1.6x_1 + (-1.2 - \lambda)x_2 \end{bmatrix} = \mathbf{0}.$$

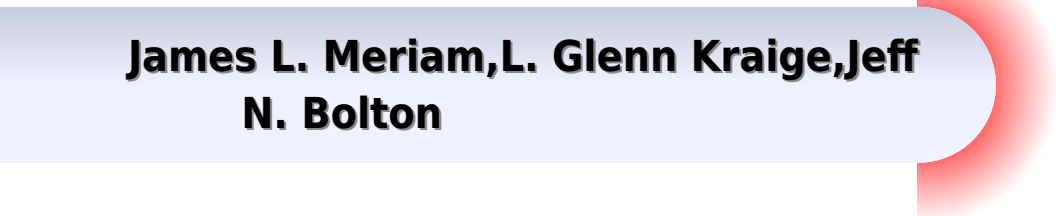
This gives

$$\begin{bmatrix} (-4.0 - 0.8)x_1 + 4.0x_2 \\ -1.6x_1 + (-1.2 - 0.8)x_2 \end{bmatrix} = \begin{bmatrix} -4.8x_1 + 4.0x_2 \\ -1.6x_1 + 2.0x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}.$$

Using the second equation, that is, $-1.6x_1 + 2.0x_2 = 0$, and setting $x_1 = 1.0$, gives $2.0x_2 = 1.6$, so that

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