

# Eigenwert u. Eigenvektor

$$A \cdot x = \lambda x$$

(v.a.)  
↳ = Eigenwert

Eigenwert, Skalar  
Eigenvektor

$$A x - \lambda x = 0$$

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

$\lambda$  verändert nur Länge, Richtung bleibt gleich

$\det(A - \lambda I) \neq 0 \rightarrow$  triviale Lösung  $x=0$

$\det(A - \lambda I) = 0 \rightarrow$  nichttriviale Lösung

$|A - \lambda I| = 0$  gibt Polynom, Ergebnis gibt Eigenwerte

$(A - \lambda I) x = 0$  Lösung d. LGS  $\rightarrow$  Eigenvektor

reeller Eigenwert  $\rightarrow$  Eigenvektor reell  
komplexer Eigenwert  $\rightarrow$  Eigenvektor komplex

Eigenwerte:

$$\sum_{i=1}^n \lambda_i = \text{tr}(A)$$

Spur Matrix

$$\prod_{i=1}^n \lambda_i = \det(A)$$

$$A_{2 \times 2} = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$$

$$|A - \lambda I| = 0$$

$$\left| \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix} - \lambda \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \right| = \begin{vmatrix} a_{11}-\lambda & a_{12} \\ a_{21} & a_{22}-\lambda \end{vmatrix}$$

$$= (a_{11}-\lambda)(a_{22}-\lambda) - a_{12} \cdot a_{21} = 0$$

LGS

A und B ähnlich

$\rightarrow$  A u. B quadratisch  
n-a. Ordnung

$$B = C^{-1} A C \quad C \text{ ist regulär}$$

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

- gleiches charakteristisches Polynom
- gleiche Eigenwerte, nicht unbedingt gleiche Eigenvektoren
- gleiche Determinante
- gleicher Rang
- gleiche Spur

$$A = \begin{bmatrix} 1 & 0 \\ 2 & 4 \end{bmatrix} \quad \text{tr}(A) = 1+4=5$$

$|A| = 1 \cdot 4 = 4$

$$|A - \lambda I| = 0$$

$$\begin{vmatrix} 1-\lambda & 0 \\ 2 & 4-\lambda \end{vmatrix} = (1-\lambda)(4-\lambda) - 0 = 0$$

$\lambda_1 = 1 \quad \lambda_2 = 4$

zu  $\lambda_1$ :  $Ax = 1x \quad \text{EA} = 1 \cdot 5 = 5$

$$\begin{bmatrix} 1 & 0 \\ 2 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} x_1 \\ 2x_1 \end{bmatrix} \quad \text{tr} = 1+4=5$$

$$I \cdot x_1 = x_1$$

$$II \quad 2x_1 + 4x_2 = x_2 \Rightarrow x_2 = -x_1$$

$\rightarrow$  man kann alle Werte

beliebig wählen

z.B.  $x_1 = 5 \Rightarrow x_2 = -5$

$$\begin{pmatrix} a \\ -a \end{pmatrix} \in \mathbb{R} \setminus \{0\}$$

zu  $\lambda_2$ :  $Ax = 4x$

$$x_1 = 4x_1 \Rightarrow x_1 = 0$$

$$3x_1 + 4x_2 = 4x_2 \Rightarrow x_2 = x_2$$

$$\begin{pmatrix} 0 \\ b \end{pmatrix} \quad b \in \mathbb{R} \setminus \{0\}$$

# Mathematische Methoden Der Zuverlas Volume

**Roman Wölfel**



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