Eigenwert u. Eigenvektor

$$A \underset{(n \times n)}{\underset{}{}} x = \lambda x$$

λ: Eigenwert, Skalar
x: Eigenvektor

bis n Eigenwerte

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

λ verändert nur
Länge, Richtung
bleibt gleich

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

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

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

reeller Eigenwert → Eigenvektor reell
komplexer Eigenwert → Eigenvektor komplex

Eigenschaften:

$$\sum_{i=1}^{n} \lambda_i = \text{Tr}(A)$$
Spur / trace

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

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

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

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

$$\underbrace{\begin{pmatrix} \lambda & 0 \\ 0 & \lambda \end{pmatrix}}$$

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

LGS

A und B ähnlich
→ A u. B quadratisch
n-ter Ordnung

$$B = C^{-1} A C \qquad C \text{ ist regulär}$$
$(n \times n)$

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

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

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

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

$$\left| \begin{matrix} 1 - \lambda & 0 \\ 2 & 4 - \lambda \end{matrix} \right| = (1 - \lambda)(4 - \lambda) - 0 \overset{!}{=} 0$$

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

zu λ_1: $A x = 1 \cdot x$ $\quad \sum \lambda = 1 + 4 = 5$

$$\begin{bmatrix} 1 & 0 \\ 2 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \quad \prod \lambda = 1 \cdot 4 = 4$$

$\text{I} \quad x_1 = x_1$
$\text{II} \quad 2x_1 + 4x_2 = x_2 \Rightarrow x_2 = -x_1$

→ man kann alle Werte
beliebig wählen
z.B. $x_1 = 5 \Rightarrow x_2 = -5$

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

zu λ_2: $A x = 4 x$

$$x_1 = 4 x_1 \Rightarrow x_1 = 0$$
$$2x_1 + 4x_2 = 4x_2 \Rightarrow x_2 = x_2$$

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

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S Ben Porath

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