

Proseminar „Einführung in die Mathematik 1“

WS 2010/11

16. Dezember 2011

62) Eine Eigenbasis einer Matrix $A \in K^{n \times n}$ ist eine Basis von $K^{n \times 1}$, die aus Eigenvektoren von A besteht.

$$A := \begin{pmatrix} -2 & -6 \\ 2 & 5 \end{pmatrix}. \text{ Charakteristisches Polynom}$$

$$\begin{aligned} \text{von } A: \det(\lambda I_2 - A) &= \det \begin{pmatrix} \lambda + 2 & 6 \\ -2 & \lambda - 5 \end{pmatrix} = \\ &= (\lambda + 2)(\lambda - 5) - 6 \cdot (-2) = \lambda^2 + 2\lambda - 5\lambda - 10 \\ &+ 12 = \lambda^2 - 3\lambda + 2. \end{aligned}$$

$$\det(\lambda I_2 - A) = 0 \Leftrightarrow \lambda^2 - 3\lambda + 2 = 0 \Leftrightarrow$$

$$\lambda = \frac{3}{2} + \sqrt{\frac{9}{4} - 42} \text{ oder } \lambda = \frac{3}{2} - \sqrt{\frac{9}{4} - 42} \Leftrightarrow$$

$$\lambda = 2 \text{ oder } \lambda = 1$$

$$\underline{\text{Eigenwert } \lambda_1 = 2:} \quad \lambda_1 I_2 - A = \begin{pmatrix} \textcircled{4} & \boxed{6} \\ -2 & -3 \end{pmatrix}.$$

$$E(A, \lambda_1) = L(\lambda_1 I_2 - A) = R \begin{pmatrix} -3 \\ 2 \end{pmatrix} = R \begin{pmatrix} \boxed{-6} \\ \textcircled{4} \end{pmatrix}$$

Eigenwert $\lambda_2 = 1$: $\lambda_2 I_2 - A = \begin{pmatrix} 3 & 6 \\ -2 & -4 \end{pmatrix}$

$$E(A, \lambda_2) = \mathcal{L}(\lambda_2 I_2 - A) = \mathcal{R} \begin{pmatrix} -6 \\ 3 \end{pmatrix} = \mathcal{R} \begin{pmatrix} -2 \\ 1 \end{pmatrix}$$

Also gilt: $S = \begin{pmatrix} -3 & -2 \\ 2 & 1 \end{pmatrix},$

$$AS = \begin{pmatrix} -2 & -6 \\ 2 & 5 \end{pmatrix} \begin{pmatrix} -3 & -2 \\ 2 & 1 \end{pmatrix} = \begin{pmatrix} -6 & -2 \\ 4 & 1 \end{pmatrix},$$

$$\begin{pmatrix} -3 & -2 & | & 1 & 0 \\ 2 & 1 & | & 0 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & \frac{2}{3} & | & -\frac{1}{3} & 0 \\ 2 & 1 & | & 0 & 1 \end{pmatrix} \rightarrow$$

$$\rightarrow \begin{pmatrix} 1 & \frac{2}{3} & | & -\frac{1}{3} & 0 \\ 0 & -\frac{1}{3} & | & \frac{2}{3} & 1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & \frac{2}{3} & | & -\frac{1}{3} & 0 \\ 0 & 1 & | & -2 & -3 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & | & 1 & 2 \\ 0 & 1 & | & -2 & -3 \end{pmatrix}$$

Also: $S^{-1} = \begin{pmatrix} 1 & 2 \\ -2 & -3 \end{pmatrix}, S^{-1}AS = \begin{pmatrix} 1 & 2 \\ -2 & -3 \end{pmatrix} \begin{pmatrix} -6 & -2 \\ 4 & 1 \end{pmatrix} =$

$$= \begin{pmatrix} 2 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix}.$$

$B := \begin{pmatrix} \frac{11}{9} & \frac{80}{9} \\ \frac{4}{9} & \frac{7}{9} \end{pmatrix} \in \mathbb{R}^{2 \times 2}. \det(\lambda I_2 - B) = \det \begin{pmatrix} \lambda - \frac{11}{9} & -\frac{80}{9} \\ -\frac{4}{9} & \lambda - \frac{7}{9} \end{pmatrix}$

$$= \left(\lambda - \frac{11}{9}\right)\left(\lambda - \frac{7}{9}\right) - \left(-\frac{80}{9}\right)\left(-\frac{4}{9}\right) = \lambda^2 - 2\lambda - \frac{2473}{81} =$$

$$= \lambda^2 - 2\lambda - 3.$$

$$\det(\lambda I_2 - B) = 0 \Leftrightarrow \lambda^2 - 2\lambda - 3 = 0 \Leftrightarrow$$

$$\lambda_{1,2} = 1 \pm \sqrt{1^2 + 3} = \begin{cases} 3 \\ -1 \end{cases}$$

Eigenwert $\lambda_1 = 3$: $\lambda_1 I_2 - B = \begin{pmatrix} \frac{16}{9} & -\frac{80}{9} \\ -\frac{4}{9} & \frac{20}{9} \end{pmatrix}$

$$E(B, \lambda_1) = L(\lambda_1 I_2 - B) = \mathbb{R} \begin{pmatrix} \frac{80}{9} \\ \frac{16}{9} \end{pmatrix} = \mathbb{R} \begin{pmatrix} 5 \\ 1 \end{pmatrix}$$

Eigenwert $\lambda_2 = -1$: $\lambda_2 I_2 - B = \begin{pmatrix} -\frac{20}{9} & -\frac{80}{9} \\ -\frac{4}{9} & -\frac{16}{9} \end{pmatrix}$

$$E(B, \lambda_2) = L(\lambda_2 I_2 - B) = \mathbb{R} \begin{pmatrix} -\frac{80}{9} \\ \frac{20}{9} \end{pmatrix} = \mathbb{R} \begin{pmatrix} -4 \\ 1 \end{pmatrix}$$

Somit gilt: $T = \begin{pmatrix} 5 & -4 \\ 1 & 1 \end{pmatrix}$, und nach Satz 2.19

$$\text{ist } T^{-1} B T = \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix} = \begin{pmatrix} 3 & 0 \\ 0 & -1 \end{pmatrix}.$$

$$63) A = \begin{pmatrix} \frac{1}{18} & \frac{20}{9} \\ \frac{1}{9} & -\frac{1}{18} \end{pmatrix}, \det(\lambda I_2 - A) =$$

$$= \det \begin{pmatrix} \lambda - \frac{1}{18} & -\frac{20}{9} \\ -\frac{1}{9} & \lambda + \frac{1}{18} \end{pmatrix} = \lambda^2 - \frac{1}{18^2} - \frac{20}{9^2} = 0$$

$$\Leftrightarrow \lambda^2 = \frac{1+80}{4 \cdot 81} = \frac{1}{4} \cdot \lambda_{1,2} = \pm \frac{1}{2}.$$

$$\underline{\text{Eigenwert } \lambda_1 = \frac{1}{2}}: \quad \frac{1}{2} I_2 - A = \begin{pmatrix} \frac{8}{18} & -\frac{20}{9} \\ -\frac{1}{9} & \frac{5}{9} \end{pmatrix}$$

$$\Rightarrow E(A, \frac{1}{2}) = L(\frac{1}{2} I_2 - A, 0) = \mathbb{R} \begin{pmatrix} \frac{20}{9} \\ \frac{4}{9} \end{pmatrix} = \mathbb{R} \begin{pmatrix} 5 \\ 1 \end{pmatrix}$$

$$\underline{\text{Eigenwert } \lambda_2 = -\frac{1}{2}}: \quad -\frac{1}{2} I_2 - A = \begin{pmatrix} -\frac{5}{9} & -\frac{20}{9} \\ -\frac{1}{9} & -\frac{4}{9} \end{pmatrix}$$

$$\Rightarrow E(A, -\frac{1}{2}) = \mathbb{R} \begin{pmatrix} -\frac{20}{9} \\ \frac{5}{9} \end{pmatrix} = \mathbb{R} \begin{pmatrix} -4 \\ 1 \end{pmatrix}$$

$$S = \begin{pmatrix} 5 & -4 \\ 1 & 1 \end{pmatrix} \quad S^{-1} A S = \begin{pmatrix} \frac{1}{2} & 0 \\ 0 & -\frac{1}{2} \end{pmatrix} \Rightarrow$$

$$A = S \begin{pmatrix} \frac{1}{2} & 0 \\ 0 & -\frac{1}{2} \end{pmatrix} S^{-1} \quad \text{und} \quad A^n = S \begin{pmatrix} \frac{1}{2} & 0 \\ 0 & -\frac{1}{2} \end{pmatrix}^n S^{-1}$$

$$\begin{pmatrix} \frac{1}{2} & 0 \\ 0 & -\frac{1}{2} \end{pmatrix}^{100000} = \begin{pmatrix} \frac{1}{2^{100000}} & 0 \\ 0 & \frac{1}{2^{100000}} \end{pmatrix} =$$

$$= \frac{1}{2^{100000}} I_2 \Rightarrow A^{100000} =$$

$$= S \frac{1}{2^{100000}} I_2 S^{-1} = \frac{1}{2^{100000}} I_2 \approx$$

$$5,01 \cdot 10^{-3011} \cdot I_2$$