

1. EIGENVECTOR TIPS FOR 2D

If $M = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix}$

then determinant is $D = a_{11}a_{22} - a_{12}a_{21}$, trace is $T = a_{11} + a_{22}$, and eigenvalues obey $\lambda_1 + \lambda_2 = T$ and $\lambda_1\lambda_2 = D$. This leads to the characteristic polynomial $\lambda_i^2 - T\lambda_i + D$. And so the eigenvalues obey $\lambda_i = \frac{T \pm \sqrt{T^2 - 4D}}{2}$. Finally, if v_i and λ_i are an eigenvector/eigenvalue pair for M , then $Mv_i = \lambda_i v_i$ (i.e. a matrix and a single scalar value do the same thing to an eigenvector!).

2. GEOMETRIC SERIES EXPLAINED

Why does $1 + R + R^2 + R^3 = \frac{1-R^4}{1-R}$?

Look at two infinite geometric series:

$$1 + R + R^2 + R^3 + R^4 \dots$$

$$R^4 + R^5 + R^6 \dots$$

The sum of the first series is $\frac{1}{1-R}$. The sum of the second series is $\frac{R^4}{1-R}$.

If we subtract the second from the first we end up with

$$1 + R + R^2 + R^3$$

Which is what we want and based off of the two sums above is evaluated as $\frac{1-R^4}{1-R}$.

3. EXAMPLE

$$M = \begin{pmatrix} 2 & 7 \\ -1 & -6 \end{pmatrix}$$

Find the eigenvalues and eigenvectors and hence $x(t)$, given that $x(0) =$

$$\left(-7\sqrt{\frac{1}{50}} + \sqrt{\frac{1}{2}}, \sqrt{\frac{1}{50}} - \sqrt{\frac{1}{2}}\right)$$

$T = -4, D = -5$ then

$$\lambda_1 = \frac{-4 + \sqrt{(-4)^2 - 4(-5)}}{2}$$

$$\lambda_1 = \frac{-4 + \sqrt{36}}{2}$$

$$\lambda_1 = \frac{-4 + 6}{2}$$

$$\lambda_1 = 1, \lambda_2 = -5$$

Note that we can either solve $Av = \lambda v, (A - \lambda)v = 0$

$$A - \lambda_1 = \begin{pmatrix} 1 & 7 \\ -1 & -7 \end{pmatrix}$$

$$v_1 = -7v_2$$

$$(-7v_2, v_2)$$

If we want this to be length 1 then

$$\sqrt{49v_2^2 + v_2^2} = 1$$

$$v_2 = \sqrt{\frac{1}{50}}$$

$$v_1 = -7\sqrt{\frac{1}{50}}$$

$$A - \lambda_2 = \begin{pmatrix} 7 & 7 \\ -1 & -1 \end{pmatrix}$$

$$v_1 = -v_2$$

$$v_1 = \sqrt{\frac{1}{2}}$$

$$v_2 = -\sqrt{\frac{1}{2}}$$

$$x(t) = c_1 d_1^t \vec{v}_1 + c_2 d_2^t \vec{v}_2$$

$$x(0) = c_1 \vec{v}_1 + c_2 \vec{v}_2$$

$$-7c_1 \sqrt{\frac{1}{50}} + c_2 \sqrt{\frac{1}{2}} = -7\sqrt{\frac{1}{50}} + \sqrt{\frac{1}{2}}$$

$$c_1 \sqrt{\frac{1}{50}} - c_2 \sqrt{\frac{1}{2}} = \sqrt{\frac{1}{50}} - \sqrt{\frac{1}{2}}$$

Therefore $c_1 = 1$, $c_2 = 1$