

MOTIVATION FOR EIGENVALUES AND EIGENVECTORS

1. An example of a system of linear, first-order differential equations.

d.e. $\left[\begin{array}{l} \frac{dv}{dt} = v(t) - w(t) \quad \textcircled{1} \quad v(0) = 40 \\ \frac{dw}{dt} = 2v(t) + 4w(t) \quad \textcircled{2} \quad w(0) = 10 \end{array} \right]$ initial conditino

2. A solution: $v(t) = 90e^{2t} - 50e^{3t}$, $w(t) = -90e^{2t} + 100e^{3t}$.

Are initial conditino correct?

$$v(0) = 90 - 50 = 40 \checkmark$$

$$w(0) = -90 + 100 = 10 \checkmark$$

Are the diff. eq. correct?

$$\textcircled{1} \quad \frac{dv}{dt} = 180e^{2t} - 150e^{3t} \quad \checkmark$$

$$v(t) - w(t) = (90e^{2t} - 50e^{3t}) - (-90e^{2t} + 100e^{3t}) \\ = 180e^{2t} - 150e^{3t} \quad \checkmark$$

$$\textcircled{2} \quad \frac{dw}{dt} = -180e^{2t} + 300e^{3t} \quad \checkmark$$

$$2v(t) + 4w(t) = (180e^{2t} - 100e^{3t}) + (-360e^{2t} + 400e^{3t}) \\ = -180e^{2t} + 300e^{3t} \quad \checkmark$$

Null Spaces

3. Let A be an $m \times n$ matrix, then the **null space of A** is the set of all n -vectors x so that $Ax = 0$. It's denoted $N(A)$.

4. Example 1: $A = \begin{bmatrix} 1 & 2 \\ 10 & 20 \end{bmatrix}$

$$x = \begin{bmatrix} 2 \\ -1 \end{bmatrix} \text{ in } N(A) \text{ b/c } \begin{bmatrix} 1 & 2 \\ 10 & 20 \end{bmatrix} \begin{bmatrix} 2 \\ -1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$y = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \text{ is not in } N(A) \text{ b/c } \begin{bmatrix} 1 & 2 \\ 10 & 20 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 3 \\ 30 \end{bmatrix} \neq \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$N(A) = \left\{ \begin{bmatrix} 2a \\ -a \end{bmatrix} : a \text{ any real \#} \right\}$$

5. Example 2: $B = \begin{bmatrix} 1 & 0 & 1 \\ 5 & 4 & 9 \\ 2 & 4 & 6 \end{bmatrix}$

Find $N(B)$. Solve $Bx = 0$ for **all** x -vectors

$$\begin{bmatrix} 1 & 0 & 1 & | & 0 \\ 5 & 4 & 9 & | & 0 \\ 2 & 4 & 6 & | & 0 \end{bmatrix} \xrightarrow{\text{rref}} \begin{bmatrix} 1 & 0 & 1 & | & 0 \\ 0 & 1 & 1 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{bmatrix} \begin{matrix} x_1 & x_2 & x_3 \end{matrix}$$

$$\begin{aligned} x_1 + x_3 &= 0 & \rightarrow & x_1 = -x_3 \\ x_2 + x_3 &= 0 & \rightarrow & x_2 = -x_3 \end{aligned}$$

$$x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -x_3 \\ -x_3 \\ x_3 \end{bmatrix} = \begin{bmatrix} c \\ c \\ -c \end{bmatrix}. \quad \text{Answer: } N(B) = \left\{ \begin{bmatrix} c \\ c \\ -c \end{bmatrix} : c \text{ any real \#} \right\}$$

6. Show/prove/give an argument for each of the statements below.

(a) For every matrix A , $N(A) \neq \emptyset$.

0 in $N(A)$ because $A0 = 0$ for all matrices

n -vector
 m -vector

(b) If A is invertible, then $N(A)$ contains only the zero vector.

If A is invertible, then $Ax = 0$ implies $x = A^{-1}0 = 0$.

(c) If the vector x is in $N(A)$, then for any number c , cx is in $N(A)$.

If x in $N(A)$, then $Ax = 0$.

So $A(cx) = cAx = c \cdot 0 = 0$.

So cx in $N(A)$

(d) If both of the vectors x and y are in $N(A)$, then the vector $x + y$ is also in $N(A)$.

If x, y in $N(A)$, then $Ax = 0$ and $Ay = 0$.

So $A(x+y) = Ax + Ay = 0 + 0 = 0$.

(e) If x is in $N(A)$ and the vector z is *not* in $N(A)$, then x and z are linearly independent.

If x and z were linearly dependent, then $z = cx$ for some c . Since x in $N(A)$, cx in $N(A)$ by part (c).

But this is impossible since z is not in $N(A)$.

(f) If the vector a is in $N(A)$ and c is a solution to $Ax = b$, then $c + a$ is also a solution to $Ax = b$.

$A(c+a) = Ac + Aa = b + 0 = b$

(g) If both of the vectors c_1 and c_2 are solutions to $Ax = b$, then there is a vector a in $N(A)$ such that $c_2 = c_1 + a$.

Choose $a = c_2 - c_1$. By this choice $c_2 = c_1 + a$. (!!)

Now $Aa = A(c_2 - c_1) = Ac_2 - Ac_1 = b - b = 0$. So a in $N(A)$. !!

7. Main Principles *See notes.*