

5/22/15

MAE 182A TA Session #8

(P1)

- Review Chapter 7

Goals:

- systems of 1st order linear D.E.s
 - Nth order O.D.E.s \neq linear 1st order systems
 - Review of Matrices
-

1. Systems of 1st order linear D.E.s

- System w/ simultaneous 1st order O.D.E.s

$$\begin{cases} x_1' = F_1(t, x_1, x_2, \dots, x_n) \\ x_2' = F_2(t, x_1, x_2, \dots, x_n) \\ \vdots \\ x_n' = F_n(t, x_1, x_2, \dots, x_n) \end{cases}$$

- linear: F_k ($k=1, 2, \dots, n$) is a linear fun of (x_1, x_2, \dots, x_n)
- non linear: F_k ($k=1, 2, \dots, n$) is a non linear fun of (x_1, x_2, \dots, x_n)

2. Nth order O.D.E.s and linear 1st order systems

$$y^{(n)} = F(t, y, y', y'', \dots, y^{(n-1)})$$

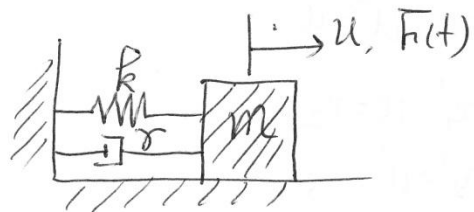
$$x_1 = y, x_2 = y', x_3 = y'', \dots, x_n = y^{(n-1)}$$

$$\left\{ \begin{array}{l} x_1' = y' = x_2 \\ x_2' = y'' = x_3 \\ x_3' = y''' = x_4 \\ \vdots \\ x_{n-1}' = y^{(n-1)} = x_n \\ x_n' = y^{(n)} = F(t, x_1, x_2, \dots, x_n) \end{array} \right.$$

Nth order O.D.E. \Rightarrow n 1st order O.D.E.s

ex

(P3)



$$\sum_i F_i = m\ddot{u} = -ku - r\dot{u} + F(t)$$

$$\Rightarrow m\ddot{u} + r\dot{u} + ku = F(t)$$

$$\Rightarrow \ddot{u} = -\frac{r}{m}\dot{u} - \frac{k}{m}u + \frac{F(t)}{m}$$

$$\begin{cases} x_1 = u \\ x_2 = u' \end{cases} \Rightarrow \begin{cases} x_1' = u' = x_2 \\ x_2' = u'' = -\frac{r}{m}x_2 - \frac{k}{m}x_1 + \frac{F(t)}{m} \end{cases}$$

state: $\vec{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$

$$\dot{\vec{x}} = \begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} x_2 \\ -\frac{k}{m}x_1 - \frac{r}{m}x_2 + \frac{F(t)}{m} \end{bmatrix}$$

$$\Rightarrow \dot{\vec{x}} = \begin{bmatrix} 0 & 1 \\ -\frac{k}{m} & -\frac{r}{m} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{F(t)}{m} \end{bmatrix}$$

2nd order O.D.E. \Rightarrow 2 1st order O.D.E.

ex $u^{(4)} - u = 0 \Rightarrow u^{(4)} = u$

$$\begin{cases} x_1 = u \\ x_2 = u' \\ x_3 = u'' \\ x_4 = u''' \end{cases} \Rightarrow \begin{cases} x_1' = u' = x_2 \\ x_2' = u'' = x_3 \\ x_3' = u''' = x_4 \\ x_4' = u^{(4)} = u = x_1 \end{cases}$$

$$\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} \Rightarrow \dot{\vec{x}} = \begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \\ \dot{x}_4 \end{bmatrix} = \begin{bmatrix} x_2 \\ x_3 \\ x_4 \\ x_1 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix}$$

ex $u'' + 0.25u' + 4u = 2\cos 3t, \quad u(0) = 1, \quad u'(0) = -2$

$$\begin{cases} x_1 = u \\ x_2 = u' \end{cases} \Rightarrow \begin{cases} x_1' = u' = x_2 \\ x_2' = u'' = -4u - 0.25u' + 2\cos 3t \end{cases}$$
$$\Rightarrow x_2' = -4x_1 - 0.25x_2 + 2\cos 3t$$

I.C.S.

$$\begin{cases} x_1(0) = u(0) = 1 \\ x_2(0) = u'(0) = -2 \end{cases}$$

3. Review of Matrices

• $A \in \mathbb{R}^{m \times n}$ or $\mathbb{C}^{m \times n}$

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix} = (a_{ij})$$

• Transpose $A^T = (a_{ji})$

• Conjugate $A^T = (\bar{a}_{ij})$

• Adjoint $A^* = \overline{A^T}$

ex $A = \begin{bmatrix} 1 & 2+3i \\ 3+4i & 4 \end{bmatrix}$, $A^T = \begin{bmatrix} 1 & 3+4i \\ 2+3i & 4 \end{bmatrix}$, $A^* = \overline{A^T} = \begin{bmatrix} 1 & 3+4i \\ 2-3i & 4 \end{bmatrix}$

• Square matrix

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}_{2 \times 2}, \quad B = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}_{3 \times 3}$$

• Vectors

$$\left. \begin{array}{l} \text{column vector } \vec{x} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}_{3 \times 1} \\ \text{row vector } \vec{y} = [1 \ 2 \ 3]_{1 \times 3} \end{array} \right\} y = x^T$$

• Zero matrix

$$\begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \quad \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \quad \begin{bmatrix} 0 & 0 \\ 0 & 0 \\ 0 & 0 \end{bmatrix}$$

• Matrix equality

$A = (a_{ij}) \neq B = (b_{ij})$ are equal iff $a_{ij} = b_{ij}$, $\forall i, j$

• Scalar Multiplication

$$k \cdot A = (k a_{ij})$$

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \Rightarrow -5A = \begin{bmatrix} -5 & -10 & -15 \\ -20 & -25 & -30 \end{bmatrix}$$

• Matrix addition & Subtraction

$$A \pm B = (a_{ij} \pm b_{ij})$$

• Matrix multiplication

$$A = (a_{ij}), B = (b_{ij}), C = (c_{ij})$$

$$C = AB \Rightarrow c_{ij} = \sum_{k=1}^n a_{ik} b_{kj}$$

Q: $A \cdot B \stackrel{?}{=} B \cdot A$

$$\begin{bmatrix} A \end{bmatrix}_{2 \times 3} \begin{bmatrix} B \end{bmatrix}_{3 \times 2} = \begin{bmatrix} C_1 \end{bmatrix}_{2 \times 2} \neq \begin{bmatrix} C_2 \end{bmatrix}_{3 \times 3} = \begin{bmatrix} B \end{bmatrix}_{3 \times 2} \cdot \begin{bmatrix} A \end{bmatrix}_{2 \times 3}$$

$C_1 \neq C_2$ have different dimensions. $\Rightarrow C_1 \neq C_2$

• Vector multiplication

- dot product, $x, y \in \mathbb{R}^{n \times 1}$, $x^T y = [x_1, x_2, \dots, x_n] \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix} = x_1 y_1 + x_2 y_2 + \dots + x_n y_n$

- inner product. $(x, y) = x^T \bar{y}$

ex $x = \begin{bmatrix} 1 \\ 2 \\ 3i \end{bmatrix}$, $y = \begin{bmatrix} -1 \\ 2-3i \\ 5+5i \end{bmatrix}$

dot product: $x^T y = [1 \ 2 \ 3i] \begin{bmatrix} -1 \\ 2-3i \\ 5+5i \end{bmatrix} = -12 + 9i$

inner product: $x^T \bar{y} = [1 \ 2 \ 3i] \begin{bmatrix} -1 \\ 2+3i \\ 5-5i \end{bmatrix} = 18 + 21i$

• Length of vector \vec{x}

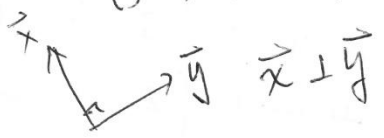
$$\|\vec{x}\| = (\vec{x}, \vec{x})^{\frac{1}{2}} = \sum_{k=1}^n (x_k \bar{x}_k)^{\frac{1}{2}}$$

$$\vec{x} = \begin{bmatrix} 1 \\ 2 \\ 3+4i \end{bmatrix} \Rightarrow \|\vec{x}\| = \underbrace{(\vec{x}, \vec{x})}_{x^T \bar{x}}^{\frac{1}{2}} = \sqrt{[1 \ 2 \ 3+4i] \begin{bmatrix} 1 \\ 2 \\ 3-4i \end{bmatrix}} = \sqrt{1+4+(3+4i)(3-4i)} = \sqrt{30}$$

• Orthogonality

$x \neq y$ are orthogonal if $(\vec{x}, \vec{y}) = 0$

$$\vec{x} = \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}, \vec{y} = \begin{pmatrix} 11 \\ -4 \\ -1 \end{pmatrix} \Rightarrow (\vec{x}, \vec{y}) = (1 \ 2 \ 3) \begin{pmatrix} 11 \\ -4 \\ -1 \end{pmatrix} = 11 - 8 - 3 = 0$$



• Identity matrix I : $AI = IA = A$

$$I = \begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix}$$

• Inverse Matrix A^{-1}

A is singular or invertible if $\exists B \Rightarrow AB = BA = I$, otherwise A is singular.

$$B = A^{-1}$$

$$AB = I \Rightarrow \det(AB) = \det(I)$$

$$\Rightarrow \det(A) \cdot \det(B) = 1$$

$$\Rightarrow \det(B) = \frac{1}{\det(A)} \therefore \det(A) \neq 0$$

• How to get $A^{-1} \Rightarrow$ row reduction (Gaussian elimination)

(PF)

- $(A|I) \Rightarrow (I|A^{-1})$
- interchange 2 rows
- multiply a row by a non-zero scalar
- add a multiple of one row to another row

ex

$$(A|I) = \left(\begin{array}{ccc|ccc} 1 & 2 & 3 & 1 & 0 & 0 \\ 2 & 4 & 5 & 0 & 1 & 0 \\ 3 & 5 & 6 & 0 & 0 & 1 \end{array} \right) \begin{array}{l} \text{#(2)} \\ \text{#(3)} \\ \text{#(1)} \end{array} \Rightarrow \left(\begin{array}{ccc|ccc} 1 & 2 & 3 & 1 & 0 & 0 \\ 0 & 0 & -1 & -2 & 1 & 0 \\ 0 & -1 & -3 & -3 & 0 & 1 \end{array} \right) \begin{array}{l} \text{#(1)} \\ \text{#(1)} \\ \text{#(1)} \end{array}$$

$$\Rightarrow \left(\begin{array}{ccc|ccc} 1 & 2 & 3 & 1 & 0 & 0 \\ 0 & 0 & 1 & 2 & 1 & 0 \\ 0 & 1 & 3 & 3 & 0 & -1 \end{array} \right) \begin{array}{l} \text{#(2)} \\ \text{#(3)} \\ \text{#(1)} \end{array} \Rightarrow \left(\begin{array}{ccc|ccc} 1 & 2 & 3 & 1 & 0 & 0 \\ 0 & 1 & 3 & 3 & 0 & -1 \\ 0 & 0 & 1 & 2 & -1 & 0 \end{array} \right) \begin{array}{l} \text{#(2)} \\ \text{#(3)} \\ \text{#(1)} \end{array}$$

$$\Rightarrow \left(\begin{array}{ccc|ccc} 1 & 2 & 0 & -5 & 3 & 0 \\ 0 & 1 & 0 & -3 & 3 & -1 \\ 0 & 0 & 1 & 2 & -1 & 0 \end{array} \right) \begin{array}{l} \text{#(2)} \\ \text{#(3)} \\ \text{#(1)} \end{array} \Rightarrow \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & -3 & 2 \\ 0 & 1 & 0 & -3 & 3 & -1 \\ 0 & 0 & 1 & 2 & -1 & 0 \end{array} \right) \begin{array}{l} \text{#(2)} \\ \text{#(3)} \\ \text{#(1)} \end{array}$$

$= A^{-1}$

• Matrix differentiation & integration

$$\frac{dA}{dt} = \left(\frac{da_{ij}}{dt} \right), \quad \int_a^b A(t) dt = \int_a^b \begin{bmatrix} a_{11}(t) & \dots & a_{1n}(t) \\ \vdots & & \vdots \\ a_{m1}(t) & \dots & a_{mn}(t) \end{bmatrix} dt$$

ex

$$A(t) = \begin{bmatrix} 3t^2 & \sin t \\ \cos t & 4 \end{bmatrix}$$

$$\frac{dA(t)}{dt} = \begin{bmatrix} 6t & \cos t \\ -\sin t & 0 \end{bmatrix}, \quad \int_0^{\pi} A(t) dt = \begin{bmatrix} \int_0^{\pi} 3t^2 dt & \int_0^{\pi} \sin t dt \\ \int_0^{\pi} \cos t dt & \int_0^{\pi} 4 dt \end{bmatrix}$$

$$= \begin{bmatrix} \pi^3 & 2 \\ 0 & 4\pi \end{bmatrix}$$

- System of linear equations

$$\begin{cases} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1 \\ a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2 \\ \vdots \\ a_{n1}x_1 + a_{n2}x_2 + \dots + a_{nn}x_n = b_n \end{cases}$$

$$\Rightarrow \underbrace{\begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{bmatrix}}_A \cdot \underbrace{\begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}}_x = \underbrace{\begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix}}_b$$

($b=0$: homogeneous)
($b \neq 0$: nonhomogeneous)

ex non singular case: $\det A \neq 0$, A^{-1} exists

$$Ax = b \Rightarrow \underbrace{A^{-1}}_I Ax = A^{-1}b \Rightarrow x = A^{-1}b$$

$$\begin{cases} x_1 - 2x_2 + 3x_3 = 7 \\ -x_1 + x_2 - 2x_3 = -5 \\ 2x_1 - x_2 - x_3 = 4 \end{cases} \Rightarrow \begin{bmatrix} 1 & -2 & 3 \\ -1 & 1 & -2 \\ 2 & -1 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 7 \\ -5 \\ 4 \end{bmatrix}$$

$$(A|b) = \left(\begin{array}{ccc|c} 1 & -2 & 3 & 7 \\ -1 & 1 & -2 & -5 \\ 2 & -1 & -1 & 4 \end{array} \right) \xrightarrow{\#1} \Rightarrow \left(\begin{array}{ccc|c} 1 & -2 & 3 & 7 \\ 0 & 1 & 1 & 2 \\ 0 & 3 & -7 & -10 \end{array} \right) \xrightarrow{\#1} \Rightarrow \left(\begin{array}{ccc|c} 1 & -2 & 3 & 7 \\ 0 & 1 & 1 & 2 \\ 0 & 3 & -7 & -10 \end{array} \right) \xrightarrow{\#2}$$

$$\Rightarrow \left(\begin{array}{ccc|c} 1 & -2 & 3 & 7 \\ 0 & 1 & 1 & 2 \\ 0 & 0 & 4 & -4 \end{array} \right) \xrightarrow{\#4} \Rightarrow \left(\begin{array}{ccc|c} 1 & -2 & 3 & 7 \\ 0 & 1 & 1 & 2 \\ 0 & 0 & 1 & 1 \end{array} \right) \xrightarrow{\#3} \Rightarrow \left(\begin{array}{ccc|c} 1 & -2 & 0 & 4 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & 1 \end{array} \right) \xrightarrow{\#2}$$

$$\Rightarrow \left(\begin{array}{ccc|c} 1 & 0 & 0 & 2 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & 1 \end{array} \right) \Rightarrow \vec{x} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 2 \\ -1 \\ 1 \end{pmatrix}$$

ex Singular case $\det A = 0, \Rightarrow A^{-1}$ does not exist

$$\begin{cases} x_1 - 2x_2 + 3x_3 = b_1 \\ -x_1 + x_2 - 2x_3 = b_2 \\ 2x_1 - x_2 + 3x_3 = b_3 \end{cases} \Rightarrow \underbrace{\begin{bmatrix} 1 & -2 & 3 \\ -1 & 1 & -2 \\ 2 & -1 & 3 \end{bmatrix}}_A \cdot \underbrace{\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}}_x = \underbrace{\begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}}_b$$

$$\det A = \begin{vmatrix} 1 & -2 & 3 \\ -1 & 1 & -2 \\ 2 & -1 & 3 \end{vmatrix} = 0 \Rightarrow A \text{ is singular.}$$

$$(A|b) = \left(\begin{array}{ccc|c} 1 & -2 & 3 & b_1 \\ -1 & 1 & -2 & b_2 \\ 2 & -1 & 3 & b_3 \end{array} \right) \xrightarrow{\substack{+1 \\ +(-2)}} \left(\begin{array}{ccc|c} 1 & -2 & 3 & b_1 \\ 0 & -1 & 1 & b_1 + b_2 \\ 0 & 3 & -3 & -b_1 + b_3 \end{array} \right) \xrightarrow{+A} \left(\begin{array}{ccc|c} 1 & -2 & 3 & b_1 \\ 0 & -1 & 1 & -b_1 + b_2 \\ 0 & 3 & -3 & -2b_1 + b_3 \end{array} \right) \xrightarrow{+(-3)}$$

$$\Rightarrow \left(\begin{array}{ccc|c} 1 & -2 & 3 & b_1 \\ 0 & -1 & 1 & -b_1 + b_2 \\ 0 & 0 & 0 & b_1 + 3b_2 + b_3 \end{array} \right) \Rightarrow \begin{cases} x_1 - 2x_2 + 3x_3 = b_1 \\ x_2 - x_3 = -b_1 + b_2 \\ 0 \cdot x_3 = b_1 + 3b_2 + b_3 \end{cases}$$

1° $b_1 + 3b_2 + b_3 \neq 0 \Rightarrow 0 \cdot x_3 \neq 0 \Rightarrow x_1, x_2, x_3$ have no solutions.

2° $b_1 + 3b_2 + b_3 = 0 \Rightarrow b_1 = 2, b_2 = 1, b_3 = -5$

$$\begin{cases} x_1 - 2x_2 + 3x_3 = 2 \\ x_2 - x_3 = -3 \\ 0x_3 = 0 \end{cases} \Rightarrow \begin{cases} x_1 = 2(x_3 + 3) - 3x_3 + 2 = -x_3 + 4 \\ x_2 = x_3 - 3 \\ x_3 \end{cases} \Rightarrow \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} \text{ have infinite solutions}$$

$$\therefore X = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} -x_3 + 4 \\ x_3 - 3 \\ x_3 \end{pmatrix} = x_3 \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix} + \begin{pmatrix} 4 \\ -3 \\ 0 \end{pmatrix}$$

• Linear dependence & independence

(P.11)

- vectors x_1, x_2, \dots, x_n is linearly dept. if

$$c_1 x_1 + c_2 x_2 + \dots + c_n x_n = 0, \quad \text{if } c_1, c_2, \dots, c_n \text{ are not all zeros.}$$

- x_1, x_2, \dots, x_n is linearly indept. if

$$c_1 x_1 + c_2 x_2 + \dots + c_n x_n = 0 \quad \text{if } c_1 = c_2 = \dots = c_n = 0.$$

ex $x_1 = \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix}, x_2 = \begin{bmatrix} 2 \\ 1 \\ 3 \end{bmatrix}, x_3 = \begin{bmatrix} -4 \\ 1 \\ -1 \end{bmatrix}$

$$c_1 x_1 + c_2 x_2 + c_3 x_3 = 0$$

$$c_1 \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix} + c_2 \begin{bmatrix} 2 \\ 1 \\ 3 \end{bmatrix} + c_3 \begin{bmatrix} -4 \\ 1 \\ -1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 2 & -4 \\ 2 & 1 & 1 \\ -1 & 3 & -1 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$(A|b) = \left(\begin{array}{ccc|c} 1 & 2 & -4 & 0 \\ 2 & 1 & 1 & 0 \\ -1 & 3 & -1 & 0 \end{array} \right) \xrightarrow{\substack{R_2 - 2R_1 \\ R_3 + R_1}} \left(\begin{array}{ccc|c} 1 & 2 & -4 & 0 \\ 0 & -3 & 9 & 0 \\ 0 & 5 & -5 & 0 \end{array} \right) \xrightarrow{\substack{R_2 \div (-3) \\ R_3 \div (-5)}} \left(\begin{array}{ccc|c} 1 & 2 & -4 & 0 \\ 0 & 1 & -3 & 0 \\ 0 & 1 & -3 & 0 \end{array} \right) \xrightarrow{R_3 - R_2} \left(\begin{array}{ccc|c} 1 & 2 & -4 & 0 \\ 0 & 1 & -3 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

$$\Rightarrow \left(\begin{array}{ccc|c} 1 & 2 & -4 & 0 \\ 0 & 1 & -3 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right) \Rightarrow \begin{cases} c_1 + 2c_2 - 4c_3 = 0 \\ c_2 - 3c_3 = 0 \\ 0c_3 = 0 \end{cases} \Rightarrow \begin{cases} c_1 = -2c_2 = -2c_3 \\ c_2 = 3c_3 = 3c \\ c_3 = c \end{cases}$$

$$C = \begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix} = \begin{bmatrix} -2 \\ 3 \\ 1 \end{bmatrix} c \quad \boxed{c = -1} \Rightarrow C = \begin{bmatrix} 2 \\ -3 \\ -1 \end{bmatrix} \Rightarrow 2x_1 - 3x_2 - x_3 = 0$$

c_1, c_2, c_3 are not zeros
 $\Rightarrow x_1, x_2, x_3$ are linearly dept.

• Eigenvalues & Eigenvectors

(12)

$$Ax = \lambda x, \quad \det x \neq 0$$

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

$$\Rightarrow \underbrace{\det(A - \lambda I)}_{=0} \cdot \underbrace{\det x}_{\neq 0} = 0$$

$$\Rightarrow \det(A - \lambda I) = 0 \quad \left(\begin{array}{l} \lambda: \text{e-val} \\ x: \text{e-vec} \end{array} \right)$$

ex $A = \begin{bmatrix} 3 & -1 \\ 4 & 2 \end{bmatrix}$

$$Ax = \lambda x \Rightarrow \det(A - \lambda I) = 0$$

$$\Rightarrow \det\left(\begin{bmatrix} 3 & -1 \\ 4 & 2 \end{bmatrix} - \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix}\right) = \det\begin{bmatrix} 3-\lambda & -1 \\ 4 & 2-\lambda \end{bmatrix} = 0.$$

$$\Rightarrow (3-\lambda)(2-\lambda) + 4 = 0$$

$$\Rightarrow \lambda^2 - \lambda - 2 = (\lambda - 2)(\lambda + 1) = 0$$

$$\Rightarrow \lambda = 2, -1$$

1° $\lambda_1 = 2$

$$(A - \lambda I)x = 0 \Rightarrow \begin{bmatrix} 3-2 & -1 \\ 4 & 2-2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0 \Rightarrow \begin{bmatrix} 1 & -1 \\ 4 & -4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \Rightarrow x_1 = x_2 = c$$

$$\vec{x}_1 = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} c \\ c \end{bmatrix} \stackrel{c=1}{=} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

2° $\lambda_2 = -1$

$$(A - \lambda I)x = 0 \Rightarrow \begin{bmatrix} 3+1 & -1 \\ 4 & 2+1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0 \Rightarrow \begin{bmatrix} 4 & -1 \\ 4 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \Rightarrow 4x_1 - x_2 = 0 \Rightarrow x_2 = 4x_1 = 4c$$

$$\vec{x}_2 = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} c \\ 4c \end{bmatrix} \stackrel{c=1}{=} \begin{bmatrix} 1 \\ 4 \end{bmatrix}$$