

Chap. 7. Linear Algebra: Matrix Eigenvalue Problems

$$\text{square matrix} \rightarrow \underline{\underline{A}} \underline{\underline{x}} = \lambda \underline{\underline{x}}$$

unknown vector unknown scalar

$\underline{x} = \underline{0}$: (no practical interest)

$\underline{x} \neq \underline{0}$: eigenvectors of $\underline{A}$; exist only for certain values of λ (eigenvalues or characteristic roots)

→ Multiplication of $\underline{A}$ = same effect as the multiplication of $\underline{x}$ by a scalar λ .

→ Important to determine the stability of chemical & biological processes

- Eigenvalue: special set of scalars associated with a linear systems of equations.
Each eigenvalue is paired with a corresponding eigenvectors.

7.1. Eigenvalues, Eigenvectors

- Eigenvalue problems: $\underline{\underline{A}} \underline{\underline{x}} = \lambda \underline{\underline{x}}$ or $(\underline{\underline{A}} - \lambda \underline{\underline{I}}) \underline{\underline{x}} = \underline{0}$

eigenvectors eigenvectors

Set of eigenvalues: spectrum of $\underline{A}$

The Algebraic Eigenvalue Problem

IM Harris



The Algebraic Eigenvalue Problem:

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