

Short Takes 331

Eigenvectors
&
Eigenvalues
Part 2



Eigenvalues & Eigenvectors. Part 2.

• From part 1...

- Defining eq: $A\vec{v} = \lambda\vec{v}$, $\vec{v} \neq 0$, A square matrix. (\mathbb{R} or \mathbb{C})
- Secular eq: (or characteristic eq.) $\det(A - \lambda\mathbb{1}) = 0 \rightarrow \lambda$
characteristic polynomial

• Normal matrices: $A^t A = A A^t \Leftrightarrow [A^t, A] = 0$
"commutator"

• Theorem: A is normal iff
 $\exists U$ unitary (i.e. $U^t U = \mathbb{1}$)
such that

$U^t A U = D$
diagonal matrix of eigenvalues (spectrum)
contains eigenvectors as columns

$$U = \begin{pmatrix} \vec{v}_1 & \vec{v}_2 & \dots & \vec{v}_N \\ \downarrow & \downarrow & & \downarrow \end{pmatrix}$$

Matrix diagonalization

- Find eigenvectors \vec{v}_i of A
- Construct U
- calculate

$$U^t A U = D$$

Note: $\underbrace{U U^t}_{\mathbb{1}} \underbrace{A U U^t}_{\mathbb{1}} = U D U^t \Rightarrow A = U D U^t$

"spectral decomposition"
(or spectral representation)

- What if A is not normal?

If A has a complete set of eigenvectors (i.e. they form a basis), then we can form a matrix

$$V = \begin{pmatrix} \vec{v}_1 & \vec{v}_2 & \dots & \vec{v}_n \\ \downarrow & \downarrow & & \downarrow \end{pmatrix} \quad \text{which has an inverse } V^{-1} (\neq V^t)$$

and so

$$AV = VD \quad (\text{by def. of eigenvectors})$$

$$\Rightarrow \underbrace{V^{-1}AV} = D$$

$$\text{we also have } A = VDV^{-1}$$

↳ a type similarity transformation.

- Matrices that are "similar" to a diagonal matrix are said to be "diagonalizable".
- Normal matrices are a particular case of this; there are diagonalizable matrices that are not normal.
- Non-diagonalizable square matrices are called "defective".

• Application

$$\exp(A) = \exp(VDV^{-1})$$

$$= \mathbb{1} + VDV^{-1} + \frac{1}{2!} (VDV^{-1})(VDV^{-1}) + \dots$$

$$= VV^{-1} + VDV^{-1} + \frac{1}{2!} VD^2V^{-1} + \dots$$

$$= V \left(\mathbb{1} + D + \frac{D^2}{2!} + \dots \right) V^{-1} = \underline{V e^D V^{-1}}$$

True in general using any Taylor expansion:

$$f(A) = V f(D) V^{-1}$$

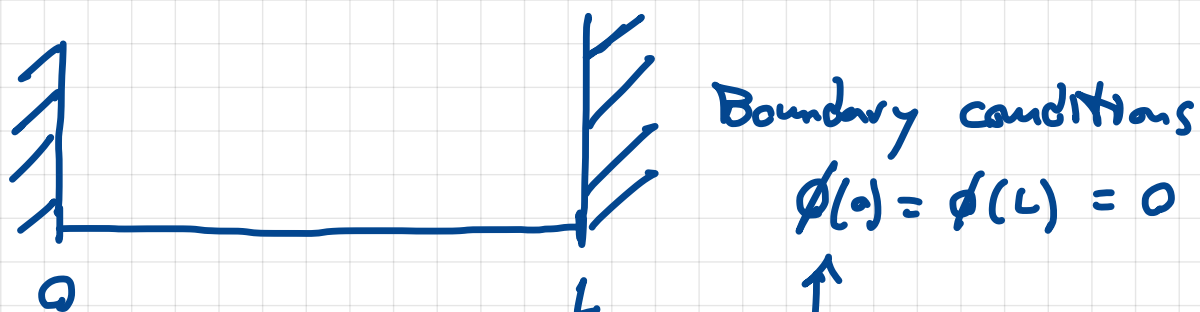
• Another application

Schrödinger eq.

$$-\nabla^2 \psi(x) = 2mE \psi(x)$$

operator
eigenvalue
eigenvector

In 1D: $-\frac{d^2}{dx^2} \psi = 2mE \psi$



Solution:

$$\psi(x) = C_1 \sin(kx) + C_2 \cos(kx)$$

$$\rightarrow -\psi''(x) = +k^2 \psi(x) \quad \rightarrow \quad k^2 = +2mE$$

Moreover, $\psi(L) = 0 \Rightarrow kL = n\pi$, $n = 1, 2, \dots$
(not $n=0$?)

Therefore, $k^2 = \left(\frac{n\pi}{L}\right)^2 = 2mE \Rightarrow E = \left(\frac{n\pi}{L}\right)^2 \cdot \frac{1}{2m}$

$$\left[\begin{array}{l} \psi_n = C \sin(k_n x), \quad x \in [0, L] \\ E_n = \frac{k_n^2}{2m} \\ k_n = \frac{n\pi}{L}, \quad n = 1, 2, 3, \dots \end{array} \right.$$

