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12.2.1 The

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Introduction to

Eigenvalues and

Eigenvectors -

Part 1

Eigenfunction

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~~Eigenvectors and~~

~~eigenvalues +~~

~~Essence of~~

~~linear algebra,~~

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~~chapter 14~~

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Solving the

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~~problems :~~

~~examples~~ The

Eigenvalue Power

Method Example

#1 - Linear

Algebra Example

Problems **Linear**

Algebra - What

are eigenvalues

and eigenvectors

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**Eigen values and
Eigen vectors in
3 mins |**

**Explained with
an interesting
analogy**

What is
an Eigenvector?
*The applications
of eigenvectors
and eigenvalues
| That thing you
heard in Endgame
has other uses*

How to find

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quickly by power

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Eigenvalues -

Sixty Symbols

~~What is a~~

~~determinant?~~

Linear Algebra

16h6:

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Generalized

Eigenvectors

Find Eigenvalues
and Eigenvectors
of a 2×2 Matrix

Example of 3×3
Eigenvalues and
Eigenvectors

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Existence of
Eigenvalues ~~Real~~
~~life example of~~
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*Eigenvalues of a
3x3 matrix |*

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because

(1) directly

expanding $\det(A -$

$\lambda I) = 0$ to a p

olynomial in λ .

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Problem
us and to a
polynomial is

tedious, and (2)

there is no

close-form

solution if $n >$

4.

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in the field of
numerical
analysis. It
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the author's
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By. Zhang T and

Li T (2019)

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Problems.

Introduction Let

A an $n \times n$ real

nonsymmetric

matrix. The

eigenvalue

problem: $Ax = \lambda x$

$\lambda \in \mathbb{C}$: eigenvalue x

$x \in \mathbb{C}^n$: eigenvector

Types of

Problems:

Compute a few

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Eigenvalue

Problem
i's with
smallest or
largest real
parts; Compute
all i's in a
certain region
of C ; Compute a
few of the
dominant
eigenvalues;
Compute all i's.

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Monographs on

Numerical

Analysis (1

ed.). Oxford

University Press

/ Clarendon

Press. ISBN

0198534183.

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Wilkinson -

Wikipedia

Eigenvalue

problems occur naturally in the vibration analysis of mechanical structures with many degrees of freedom. The eigenvalues are the natural

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Eigenvalue (or
eigenfrequencies
Problem)
) of vibration,
and the
eigenvectors are
the shapes of
these
vibrational
modes. In
particular,
undamped
vibration is
governed by

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Eigenvalues and
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Wikipedia

Definition: A

set of n

linearly

independent

generalized

eigenvectors is

a canonical

basis if it is

composed

entirely of

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Jordan chains.

Thus, once we have determined

that a

generalized

eigenvector of

rank m is in a

canonical basis,

it follows that

the $m - 1$

vectors $-$, $-$, \dots ,

that are in the

Jordan chain

generated by are

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Eigenvalue

Problem

also in the
canonical
basis.. Let λ be
an eigenvalue of
of algebraic ...

Generalized
eigenvector -
Wikipedia

"The solution of
the algebraic
eigenvalue
problem has for

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Fair ...

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Evaluation of

Natural Modes

and Frequencies

in MDOF systems

The standard

eigenvalue

problem is ...

Rather lengthy

algebraic and

matrix

manipulation

(left as an

important

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exercise for the
reader) lead to
expressions of
the form:

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problem

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eigenvalue
problem is the
determinatio of
thosne values of
A (eigen-
values) fo whicr
thh e set o
homogeneouf n s

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Eigenvalue

Problem
linear
equation
unknowns

$(A - \lambda I)x = 0$ has
a non-trivial
solution.

Corresponding to
any eigenvalue
 λ , the set of
equation has at least one non-
trivial solution
 x

(eigenvector).

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the two main

problems

encountered in

numerical linear

algebra: i)

solution of

linear systems

of equations,

and ii) the

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problem. Much attention will be given to the first of these because of its wide applicability; all of the examples cited above involve this class of problems.

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