

LECTURE 28: PROPERTIES AND EXAMPLES OF COMPLEX EIGENVECTORS

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I'll begin with a somewhat relevant matrix exponential calculation,

$$\boxed{\text{E1}} \text{ Let } J = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \text{ then } J^2 = \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix} = -I \text{ and}$$

$$J^3 = -J \text{ whereas } J^4 = (-I)(-I) = I \text{ and thus,}$$

$$e^{tJ} = I + tJ + \frac{1}{2}t^2J^2 + \frac{1}{3!}t^3J^3 + \frac{1}{4!}t^4J^4 + \dots$$

$$= I\left(1 - \frac{1}{2}t^2 + \frac{1}{4!}t^4 - \dots\right) + J\left(t - \frac{1}{3!}t^3 + \frac{1}{5!}t^5 - \dots\right)$$

$$= \cos t I + \sin t J$$

$$= \begin{bmatrix} \cos t & -\sin t \\ \sin t & \cos t \end{bmatrix}$$

Notice the functions above we could not have produced with our real e-value / vector solutions. This brings us to:

Defⁿ/ Let $A \in \mathbb{R}^{n \times n}$ then if $\lambda = \alpha + i\beta$ with $\beta \neq 0$ is a solution of $\det(A - \lambda I) = 0$ then λ is a complex eigenvalue of A . If $v = a + ib$ with $b \neq 0$ and $a, b \in \mathbb{R}^n$ satisfy

$$Av = \lambda v$$

then v is complex eigenvector with e-value λ for A

I'll forego the proof, but whenever λ is complex eigenvalue there is always at least one LI complex e-vector and in fact $\{a, b\}$ is LI over \mathbb{R} where $v = a + ib$ is the complex e-vector.

$$\boxed{E2} \quad J = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$$

$$\det(J - \lambda I) = \det \begin{bmatrix} -\lambda & -1 \\ 1 & -\lambda \end{bmatrix} = \lambda^2 + 1 = 0$$

$$\lambda = \pm i$$

$$\underline{\lambda_1 = i} \quad J - iI = \begin{bmatrix} -i & -1 \\ 1 & -i \end{bmatrix} \Rightarrow v_1 = \begin{bmatrix} -1 \\ i \end{bmatrix}$$

$$\underline{\lambda_2 = -i} \quad J + iI = \begin{bmatrix} i & -1 \\ 1 & i \end{bmatrix} \Rightarrow v_2 = \begin{bmatrix} -1 \\ -i \end{bmatrix}$$

Defn/ $(\alpha + i\beta)^* = \alpha - i\beta$ and $(a + ib)^* = a - ib$
define the complex conjugates

If the matrix A is real then $\det(A - \lambda I)$ is a polynomial with real coefficients. It follows that whenever $\lambda = \alpha + i\beta$ is a complex eigenvalue then $\lambda^* = \alpha - i\beta$ is also a complex eigenvalue of A . Observe,

$$Av = \lambda v \Rightarrow (Av)^* = (\lambda v)^* \\ \Rightarrow \underbrace{Av^* = \lambda^* v^*}$$

v^* is e-vector with e-value λ^*

$$\begin{matrix} v = a + ib \\ \lambda = \alpha + i\beta \end{matrix} \Rightarrow \begin{matrix} v^* = a - ib \\ \lambda^* = \alpha - i\beta \end{matrix}$$