

$$\begin{pmatrix} a_{11} & 0 & 0,5 \\ 0,2 & 1 & 0 \\ 0,6 & 0 & 0,5 \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 0,2 \\ 0,2 \\ 0,6 \end{pmatrix}$$

$$|T - \lambda E| = \begin{pmatrix} t_{11} - \lambda & & \\ & \dots & \\ & & t_{nn} - \lambda \end{pmatrix}$$

wähle λ gemäß

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$\langle \cdot, \cdot \rangle : V \times V \rightarrow V$ symmetrisch, bilinear

$\|v\|^2 = \langle v, v \rangle = 0 \Leftrightarrow v = 0$

$\langle v, w \rangle = 0 \Leftrightarrow v \perp w$

$f: V \rightarrow V$ orthogonal: $\|f(v)\| = \|v\|$

$A^T = A^{-1}$ für orthogonale Matrizen

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$f(W) \subset W$

$A = \begin{pmatrix} B & 0 \\ 0 & D \end{pmatrix}$

$W^\perp \oplus W = V$

$\langle f(w), f(w) \rangle = \langle w, w \rangle$

$\langle f(w), v \rangle = \langle w, f^{-1}(v) \rangle$

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$\lambda \in \mathbb{R}$ reelle Eigenwerte, v reelle Vektoren

$\begin{pmatrix} \lambda & 0 \\ 0 & \lambda \end{pmatrix}$

$v \in \mathbb{R}^3$

$\lambda_1 = 1$
 $\lambda_2 = 2$
 $\lambda_3 = 2$

$\lambda = \text{Laplace}$

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orthogonal: $\langle f(u), f(v) \rangle = \langle u, v \rangle$

symmetrisch: $\langle f(u), v \rangle = \langle u, f(v) \rangle$

orthogonal bilinear: $\langle u, v \rangle = x^T \cdot y$

$v \mapsto \langle v, - \rangle$

$V \xrightarrow{f} W$

$V^* \xrightarrow{f^*} W^*$

$f^* \alpha(u) = \alpha(f(u))$

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$V^* \xrightarrow{f^*} W^*$

$V \xrightarrow{f} W$

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

$\langle A^T A \cdot x, x \rangle = \langle Ax, Ax \rangle \geq 0$

$\langle Bx, x \rangle = \sum_{\lambda_i} \lambda_i \langle x, x \rangle \geq 0$

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$$A = \begin{pmatrix} \lambda_1 & & 0 \\ & \ddots & \\ 0 & & \lambda_n \end{pmatrix}$$

$$\sqrt{A} = \begin{pmatrix} \sqrt{\lambda_1} & & 0 \\ & \ddots & \\ 0 & & \sqrt{\lambda_n} \end{pmatrix}$$

$$(\sqrt{A})^2 = A$$

$$(S^T A S) (\cancel{S^T} \sqrt{A} S) = S^T A S$$

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$S^2 \in \mathbb{R}^2$

$$(\cancel{V} D^{\cancel{1}} (\cancel{U^T})) (\cancel{U} D V^T) = E$$

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