2 EIGENWERTPROBLEME

Viele numerische Lösungsansätze von z.B. physikalischen Problemen erfordern die Lösung eines sogenannten Eigenwertproblems. Zu einer Matrix $A \in \mathbb{R}^{n \times n}$ finde man eine Zahl $\lambda \in \mathbb{C}$ und einen Vektor $v \in \mathbb{C}^n$, $v \neq 0$, sodass die *Eigenwertgleichung*

$$Av = \lambda v$$

erfüllt ist. Die Zahl λ heißt *Eigenwert* und der Vektor v *Eigenvektor* zum Eigenwert λ. Betrachten wir nun zunächst einige konkrete Beispiele, die auf ein Eigenwertproblem führen.

Beispiel 2.0.1 (Sturm-Liouville-Problem) Die mathematische Modellierung zur Beschreibung der Überlagerung von Schwingungsvorgängen — wie sie etwa beim Brückenbau durchgeführt wird, um Resonanzen zu vermeiden, die einen Brückeneinsturz verursachen könnten — führt auf das sogenannte Sturm-Liouville Problem: Zu einer bekannten stetigen Funktion $r(x) > 0$, $x \in [0,1]$, finde man die Zahl λ und die Funktion $u(x)$, die die Differenzialgleichung

$$-u''(x) - \lambda\, r(x)\, u(x) = 0, \quad x \in (0,1) \tag{2.1}$$

mit den Randbedingungen

$$u(0) = u(1) = 0$$

erfüllen. Um die Lösung über ein Diskretisierungsverfahren numerisch anzunähern, betrachten wir Gitterpunkte

$$x_j = jh, \quad j = 0, \ldots, n, \quad h = \frac{1}{n}$$

und ersetzen $u''(x_j)$ durch den zweiten zentrierten Differenzenquotienten

$$\frac{u(x_j + h) - 2u(x_j) + u(x_j - h)}{h^2}, \quad j = 1, \ldots, n-1.$$

Es ergibt sich so ein System

$$Au - \lambda R u = 0 \tag{2.2}$$

für die Unbekannten λ und $u_i \approx u(x_i)$, $i = 1, \ldots, n-1$, wobei

$$A = \frac{1}{h^2}\begin{pmatrix} 2 & -1 & & & \\ -1 & 2 & -1 & & \\ & \ddots & \ddots & \ddots & \\ & & -1 & 2 & -1 \\ & & & -1 & 2 \end{pmatrix}, \quad R = \begin{pmatrix} r(x_1) & & & 0 \\ & r(x_2) & & \\ & & \ddots & \\ 0 & & & r(x_{n-1}) \end{pmatrix}. \tag{2.3}$$

Mit $R^{1/2} = \operatorname{diag}(\sqrt{r(x_1)}, \ldots, \sqrt{r(x_{n-1})})$, $R^{-1/2} = (R^{1/2})^{-1}$, $B := R^{-1/2} A R^{-1/2}$ sowie $v = R^{1/2} u$ erhält man aus (2.2) die transformierte Gleichung

$$Bv = \lambda v,$$

also ein Eigenwertproblem.

Bemerkung 2.0.2 *Da R regulär ist, hätte man die Gleichung (2.2) auch von links mit R^{-1} multiplizieren und so das Eigenwertproblem $R^{-1}Au = \lambda u$ erhalten können. Im Gegensatz zur Matrix B ist die Matrix $R^{-1}A$ jedoch nicht symmetrisch.*

Eigenwertprobleme Ihre Numerische Beha

RS Peters

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