

# 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  $\lambda$  heißt *Eigenwert* und der Vektor  $v$  *Eigenvektor* zum Eigenwert  $\lambda$ . 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  $\lambda$  und die Funktion  $u(x)$ , die die Differenzialgleichung

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

mit den Randbedingungen

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

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

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

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

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

Es ergibt sich so ein System

$$Au - \lambda Ru = 0 \quad (2.2)$$

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

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

Mit  $R^{1/2} = \text{diag}(\sqrt{r(x_1)}, \dots, \sqrt{r(x_{n-1})})$ ,  $R^{-1/2} = (R^{1/2})^{-1}$ ,  $B := R^{-1/2}AR^{-1/2}$  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

**John H. Giese**



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