MA 138 – Calculus 2 with Life Science Applications Eigenvectors and Eigenvalues (Section 9.3)

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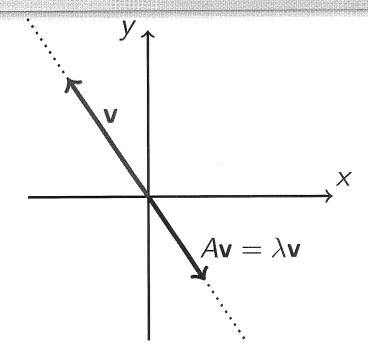
Eigenvalues and Eigenvectors

Definition

Assume that A is a square matrix. A nonzero vector \mathbf{v} that satisfies the equation

$$A\mathbf{v} = \lambda \mathbf{v} \qquad (\mathbf{v} \neq \mathbf{0})$$

is an **eigenvector** of the matrix A, and the number λ is an **eigenvalue** of the matrix A.



- The zero vector $\mathbf{0}$ always satisfies the equation $A\mathbf{0} = \lambda \mathbf{0}$ for any choice of λ . Thus $\mathbf{0}$ is not special. That's why we assume $\mathbf{v} \neq \mathbf{0}$.
- The eigenvalue λ can be 0, though.
- **Geometric interpretation**, when the eigenvalue $\lambda \in \mathbb{R}$: If we draw a straight line through the origin in the direction of an eigenvector, then any vector on this straight line will remain on the line after the map A is applied.

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Example 1 (Online Homework # 5)

Determine if **v** is an eigenvector of the matrix A:

(a)
$$A = \begin{bmatrix} -35 & -14 \\ 84 & 35 \end{bmatrix}$$
 and $\mathbf{v} = \begin{bmatrix} 1 \\ -2 \end{bmatrix}$;

(b)
$$A = \begin{bmatrix} 19 & 24 \\ -12 & -17 \end{bmatrix}$$
 and $\mathbf{v} = \begin{bmatrix} 2 \\ 2 \end{bmatrix}$;

(c)
$$A = \begin{bmatrix} -3 & -10 \\ 5 & 12 \end{bmatrix}$$
 and $\mathbf{v} = \begin{bmatrix} 7 \\ -2 \end{bmatrix}$.

$$\begin{bmatrix}
-35 & -14 \\
84 & 35
\end{bmatrix}
\begin{bmatrix}
-2 \\
-2
\end{bmatrix} = \begin{bmatrix}
-7 \\
14
\end{bmatrix} = -7 \begin{bmatrix}
1 \\
-2
\end{bmatrix}$$

$$\begin{bmatrix}
4es \\
14
\end{bmatrix}$$

(b)
$$\begin{bmatrix} 19 & 24 \end{bmatrix} \begin{bmatrix} 2 \\ -12 \end{bmatrix} = \begin{bmatrix} 86 \\ -58 \end{bmatrix} = 2 \begin{bmatrix} 43 \\ -29 \end{bmatrix} \frac{\text{not an}}{\text{eigenve cfn}}$$

(c)
$$\begin{bmatrix} -3 & -10 \end{bmatrix} \begin{bmatrix} 7 \\ 5 & 12 \end{bmatrix} \begin{bmatrix} -2 \end{bmatrix} = \begin{bmatrix} -1 \\ 11 \end{bmatrix}$$
 not au eigenvalu

Example 2 (Online Homework # 6)

Given that
$$\mathbf{v}_1 = \begin{bmatrix} 3 \\ -2 \end{bmatrix}$$
 and $\mathbf{v}_2 = \begin{bmatrix} -4 \\ 3 \end{bmatrix}$ are eigenvectors of the matrix $A = \begin{bmatrix} 28 & 36 \\ -18 & -23 \end{bmatrix}$,

determine the corresponding eigenvalues λ_1 and λ_2 .

$$\begin{bmatrix} 28 & 36 \\ -18 & -23 \end{bmatrix} \begin{bmatrix} 3 \\ -2 \end{bmatrix} = \begin{bmatrix} 12 \\ -8 \end{bmatrix} = 4 \begin{bmatrix} 3 \\ -2 \end{bmatrix}$$

$$\therefore \text{ eigenvalue is } \lambda_1 = 4$$

$$\begin{bmatrix} 28 & 36 \\ -18 & -23 \end{bmatrix} \begin{bmatrix} -4 \\ 3 \end{bmatrix} = \begin{bmatrix} -4 \\ 3 \end{bmatrix}$$

$$\therefore \text{ eigenvalue is } \lambda_2 = 1$$

: ligenvalue is
$$\lambda_2 = 1$$

motice
$$\lambda_1 + \lambda_2 = 1 + 4 = 28 + (-23) = \text{hoce}(A)$$

 $= 28 + (-23) = \text{hoce}(A)$
 $= 28 + (-23) = (-$

Example 3 (Online Homework # 8)

Determine if λ is an eigenvalue of the matrix A:

(a)
$$A = \begin{bmatrix} 7 & -10 \\ 0 & -3 \end{bmatrix} \text{ and } \lambda = -2;$$

(b)
$$A = \begin{bmatrix} -4 & -12 \\ 0 & 8 \end{bmatrix} \text{ and } \lambda = 3;$$

(c)
$$A = \begin{bmatrix} -92 & 42 \\ -196 & 90 \end{bmatrix}$$
 and $\lambda = -8$].

$$\begin{bmatrix}
7 & -10 \\
0 & -3
\end{bmatrix}
\begin{bmatrix}
v_1 \\
v_2
\end{bmatrix} \stackrel{?}{=} -2
\begin{bmatrix}
v_1 \\
v_2
\end{bmatrix}$$

$$\begin{cases}
n & 80 \text{ we} \\
v_1 & + 0
\end{cases}$$

$$\begin{cases}
v_1 & + 0 \\
v_2 & + 0
\end{cases}$$

$$\begin{cases}
7 & -10 \\
v_2 & + 0
\end{cases}$$

$$\begin{cases}
7 & -10 \\
v_2 & + 0
\end{cases}$$

$$\begin{cases}
7 & -10 \\
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0$$

7=-2 is not au eigenvalue

(b) Is it possible to find
$$\begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \neq \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$
 such that
$$\begin{bmatrix} -4 & -12 \\ 0 & 8 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \stackrel{?}{=} 3 \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$

$$\begin{cases} -4v_1 - 12v_2 \stackrel{?}{=} 3v_1 \\ 8v_2 \stackrel{?}{=} 3v_2 \end{cases} \qquad \therefore \lambda = 3$$
is NOT
$$v_2 = 0 \qquad \forall v_1 = 0 \qquad \text{an eigenval}$$

$$\begin{cases} -92 & 42 \\ -196 & 90 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \stackrel{?}{=} -8 \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$

$$\begin{cases} -92 & v_1 + 42v_2 = -8v_1 \\ -196v_1 + 90v_2 = -8v_2 \end{bmatrix}$$

 $-84V_1 + 42V_2 = 0$ $\begin{cases} -196v_1 + 98v_2 = 0 \end{cases}$ Simplify by 42 the first ep. and by 98 the second ep. $\begin{cases} -2V_{1} + V_{2} = 0 \\ -2V_{1} + V_{2} = 0 \end{cases}$ hence there is only one equation in $V_2 = 2V_1$ Any eigenvector

Corresponding to $\lambda = -8$ is of the form $\begin{bmatrix} t \\ 2t \end{bmatrix}$ or $\begin{bmatrix} t \\ 2 \end{bmatrix}$ $t \in \mathbb{R}$

Finding the Eigenvalues

- We are interested in finding $\mathbf{v} \neq \mathbf{0}$ and λ such that $A\mathbf{v} = \lambda \mathbf{v}$.
- We can rewrite this equation as $A\mathbf{v} \lambda \mathbf{v} = \mathbf{0}$.
- In order to factor \mathbf{v} , we must multiply $\lambda \mathbf{v}$ by the identity matrix I_2 . (In the $n \times n$ case we multiply instead by I_n . The procedure and outcome are exactly the same!)
- Multiplication by I_2 yields $A\mathbf{v} \lambda I_2\mathbf{v} = \mathbf{0}$.
- We can now factor \mathbf{v} , resulting in $(A \lambda I_2)\mathbf{v} = \mathbf{0}$.
- In Section 9.2, we showed that in order to obtain a nontrivial solution $(\mathbf{v} \neq \mathbf{0})$, the matrix $A \lambda I_2$ must be singular; that is,

$$\det(A - \lambda I_2) = 0$$

Let us make the previous calculations more explicit (in the 2×2 case):

$$\underbrace{\begin{bmatrix} a & b \\ c & d \end{bmatrix}}_{A} \underbrace{\begin{bmatrix} v_1 \\ v_2 \end{bmatrix}}_{v} = \lambda \underbrace{\begin{bmatrix} v_1 \\ v_2 \end{bmatrix}}_{v}$$

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} - \lambda \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} - \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{pmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} - \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{pmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} - \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{pmatrix} \begin{bmatrix} a -\lambda & b \\ c & d -\lambda \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

The equation $\det(A - \lambda I_2) = 0$ that determines the eigenvalues of A is a polynomial equation in λ of degree two. This polynomial is referred to as the **characteristic polynomial** of A.

For a 2
$$\times$$
 2 matrix $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ define

- $\operatorname{trace}(A) = a + d$,
- det(A) = ad bc.

The characteristic polynomial has a simple form:

Characteristic Polynomial of the 2×2 Matrix A

$$\det \begin{bmatrix} a - \lambda & b \\ c & d - \lambda \end{bmatrix} = 0$$

$$\Leftrightarrow (a - \lambda)(d - \lambda) - bc = 0$$

$$\Leftrightarrow \lambda^2 - \operatorname{trace}(A)\lambda + \det(A) = 0$$

Corollary

If λ_1 and λ_2 are the solutions of the characteristic polynomial, then they must satisfy

$$trace(A) = \lambda_1 + \lambda_2$$
 $det(A) = \lambda_1 \lambda_2$.

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Example 4 (Problem #53, Section 9.3, p. 487)

Consider the matrix
$$A = \begin{bmatrix} -4 & 2 \\ -3 & 1 \end{bmatrix}$$
.

- (a) Find its eigenvalues λ_1 and λ_2 .
- (b) Find the eigenvectors \mathbf{v}_1 and \mathbf{v}_2 associated with the eigenvalues from part (a).
- (c) Graph the lines through the origin in the direction of the eigenvectors \mathbf{v}_1 and \mathbf{v}_2 , together with the eigenvectors \mathbf{v}_1 and \mathbf{v}_2 and the vectors $A\mathbf{v}_1$ and $A\mathbf{v}_2$.

$$A = \begin{bmatrix} -4 & 2 \\ -3 & 1 \end{bmatrix}$$

(a)
$$\det (A - \lambda I_2) = 0$$

$$\det \begin{bmatrix} -4 - \lambda & 2 \\ -3 & 1 - \lambda \end{bmatrix} = (-4 - \lambda)(1 - \lambda) + 6$$

$$= \lambda^{2} + 4\lambda - \lambda - 4 + 6 = \left| \lambda^{2} + 3\lambda + 2 = 0 \right|$$

$$(1) \quad \chi^2 + 3\lambda + 2 = (\lambda + 2)(\lambda + 1) = 0$$

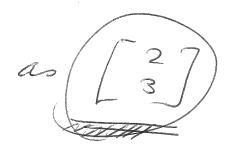
$$|\lambda_1 = -2|, |\lambda_2 = -1|$$

$$(6) \begin{bmatrix} -4 & 2 \\ -3 & 1 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = -2 \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$

$$W_1 = \frac{2}{3}(3t) = 2t$$
 here α

$$\begin{bmatrix} W_1 \\ W_2 \end{bmatrix} = \begin{bmatrix} 2t \\ 3t \end{bmatrix} = t \begin{bmatrix} 2 \\ 3 \end{bmatrix} \quad \text{for any} \quad t \in \mathbb{R}$$

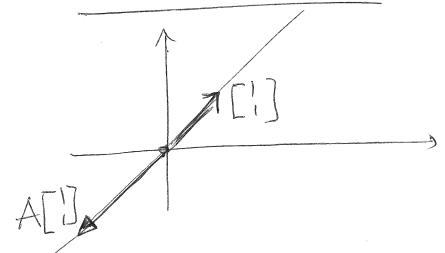
Thus choose the simplest eigenvector as [2]

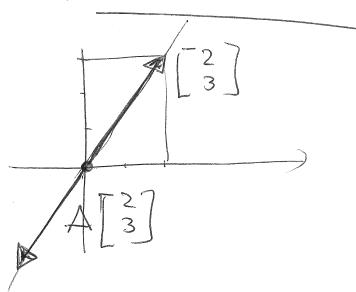


THUS:

$$\begin{bmatrix} -4 & 2 \\ -3 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = -2 \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

and
$$\begin{bmatrix} -4 & 2 \\ -3 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 3 \end{bmatrix} = -\begin{bmatrix} 2 \\ 3 \end{bmatrix}$$





Example 5 (Online Homework #10)

Find the eigenvalues and associated <u>unit</u> eigenvectors of the (symmetric)

matrix
$$A = \begin{bmatrix} 5 & -10 \\ -10 & 20 \end{bmatrix}$$
.

$$A = \begin{bmatrix} 5 & -10 \\ -10 & 20 \end{bmatrix}$$

$$\det (A - \lambda I_2) = \det \begin{bmatrix} 5-\lambda & -10 \\ -10 & 20-\lambda \end{bmatrix} =$$

$$=(5-\lambda)(20-\lambda)-100=0$$

$$(=) \quad \gamma^2 - 25\lambda + 196 - 160 = 0$$

(1)
$$\left[\begin{array}{c} \lambda_1=0 \\ -10 \end{array}\right] \left[\begin{array}{c} V_1 \\ V_2 \end{array}\right] = 0 \left[\begin{array}{c} V_1 \\ V_2 \end{array}\right]$$
 hence

$$\begin{cases} 5V_1 - 10V_2 = 0 \\ -10V_1 + 20V_2 = 0 \end{cases}$$

$$\begin{cases} V_1 - 2V_2 = 0 \\ V_1 - 2V_2 = 0 \end{cases}$$

Hence V1=2V2 Set V2=tER Hum V1=2t. Hence any eigenvector on 2=0 looks like $\begin{bmatrix} 2t \\ t \end{bmatrix} = t \begin{bmatrix} 2 \\ 1 \end{bmatrix}$, $t \in \mathbb{R}$. Pick e.g. [2] it has leupth $\sqrt{4+1} = \sqrt{5}$ Howe take $\frac{1}{\sqrt{5}} \begin{bmatrix} 27\\ 1 \end{bmatrix}$ this has length 1 (2) $\begin{bmatrix} 2\\ 1 \end{bmatrix} = 25$ We need $\begin{bmatrix} 5\\ -10 \end{bmatrix} \begin{bmatrix} w_1\\ w_2 \end{bmatrix} = 25 \begin{bmatrix} w_1\\ w_2 \end{bmatrix}$ $\left(\begin{array}{c}
5W_1 - 10W_2 = 25W_1 \\
-10W_1 + 20W_2 = 25W_2
\end{array} \right) =
\left(\begin{array}{c}
-20W_1 - 10W_2 = 0 \\
-10W_1 - 5W_2 = 0
\end{array} \right)$

Same equation i.e. $w_2 = -2w_1$ Pick for example $w_1 = t \in \mathbb{R}$ then $W_2 = -2t$ so $\begin{bmatrix} W_1 \\ W_2 \end{bmatrix} = \begin{bmatrix} -2t \\ -2t \end{bmatrix} = t \begin{bmatrix} -2 \end{bmatrix}$ For t=1 we get [-2] but it has legoth $\sqrt{1^2+(-2)^2}=\sqrt{5}$. Thus divide it by its length and we get an eigenvector of Cenyoth 1 \(\frac{1}{\sqrt{5}} \left[\frac{1}{2} \right] \)

Example 6 (Online Homework #12)

Let
$$A = \begin{bmatrix} -4 & 3 \\ 5 & k \end{bmatrix}$$
.

Find the value of k so that A has 0 as an eigenvalue.

We know that for a 2x2 matrix A with eigenvalues 2, and 22 then $det(A) = \lambda_1 \lambda_2$ and the $ce(A) = \lambda_1 + \lambda_2$ Since we want one of the 2 eigenvalues to be 0. Then det (A) = 0. $\det \begin{bmatrix} -4 & 3 \\ 5 & k \end{bmatrix} = 0 \quad ()$ -4k - 3.5 = 0 $(=) k = -\frac{15}{4}$

Example 7 (Online Homework #13)

For which value of
$$k$$
 does the matrix $A = \begin{bmatrix} -3 & k \\ -8 & -8 \end{bmatrix}$

have one real eigenvalue of multiplicity 2?

$$A = \begin{bmatrix} -3 & k \\ -8 & -8 \end{bmatrix}, \quad To \text{ find the eigenvalues}$$

$$\det \left(A - \lambda I_2 \right) = 0 \qquad \Longrightarrow$$

$$\det \left[\begin{bmatrix} -3 - \lambda & k \\ -8 & -8 - \lambda \end{bmatrix} \right] = \left(-3 - \lambda \right) \left(-8 - \lambda \right) + 8 \cdot k = 0$$

$$\Longrightarrow \lambda^2 + 11\lambda + 24 + 8k = 0$$

$$\lambda_{1,2} = \frac{-11 \pm \sqrt{11^2 - 4(1)(24 + 8k)}}{2 \cdot 1}$$

the diseir minant to have $\lambda_1 = \lambda_2$ we need of the equation to be 0:

121 - 96 - 32k = 0

$$k = \frac{25}{32}$$

Example 8 (Online Homework #16)

Find a matrix A such that $\mathbf{v}_1 = \begin{bmatrix} -3 \\ -4 \end{bmatrix}$ and $\mathbf{v}_2 = \begin{bmatrix} 2 \\ -5 \end{bmatrix}$ are eigenvectors of A, with eigenvalues $\lambda_1 = 5$ and $\lambda_2 = -1$ respectively.

Want
$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

such that

$$\begin{cases}
-3a - 4b = -15 \\
-3c - 4d = -20
\end{cases}$$
 and
$$\begin{cases}
2a - 5b = -2 \\
2c - 5d = 5
\end{cases}$$

$$\begin{cases} -3a - 4b = -15 \\ 2a - 5b = -2 \end{cases}$$

$$\begin{cases}
-3c - 4d = -20 \\
2c - 5d = 5
\end{cases}$$

$$\begin{bmatrix} -3 & -4 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} -15 \\ -2 \end{bmatrix}$$

$$\begin{bmatrix} -3 & -4 \\ 2 & -5 \end{bmatrix} \begin{bmatrix} c \\ d \end{bmatrix} = \begin{bmatrix} -20 \\ 5 \end{bmatrix}$$
Same matrix

its inverse is

$$\frac{1}{23}\begin{bmatrix} -5 & 4 \\ -2 & -3 \end{bmatrix}$$

so that

$$\begin{bmatrix} a \\ b \end{bmatrix} = \frac{1}{23} \begin{bmatrix} -2 \\ -2 \end{bmatrix} \begin{bmatrix} -15 \\ -2 \end{bmatrix} = \begin{bmatrix} -6/23 \\ 39/23 \end{bmatrix}$$

$$\begin{bmatrix} c \\ d \end{bmatrix} = \frac{1}{23} \begin{bmatrix} -5 \\ -2 \\ -3 \end{bmatrix} \begin{bmatrix} -20 \\ 5 \end{bmatrix} = \begin{bmatrix} 120 \\ 23 \\ 25/23 \end{bmatrix}$$

$$A = \begin{bmatrix} 67/23 & 36/23 \\ 120/23 & 25/23 \end{bmatrix}$$

Example 9 (Complex Eigenvalues)

Consider the matrix
$$A = \begin{bmatrix} \sqrt{3} & -1 \\ 1 & \sqrt{3} \end{bmatrix}$$
.

- (a) Find its eigenvalues.
- (b) Find the eigenvectors associated with the eigenvalues from part (a).

$$A = \begin{bmatrix} \sqrt{3} & -1 \\ 1 & \sqrt{3} \end{bmatrix} \quad \text{has eigenvalues given by}$$

$$\det \begin{bmatrix} A - \lambda I_2 \end{bmatrix} = 0 \quad \iff \det \begin{bmatrix} \sqrt{3} - \lambda & -1 \\ 1 & \sqrt{3} - \lambda \end{bmatrix} = 0$$

$$(\sqrt{3} - \lambda)^2 + 1 = 0 \quad \iff \lambda^2 - 2\sqrt{3} \lambda + 4 = 0$$

$$3 - 2\sqrt{3} \lambda + \lambda^2 + 1 = 0 \quad \iff \lambda^2 - 2\sqrt{3} \lambda + 4 = 0$$
Quadratic equation:
$$\lambda_{1,2} = \frac{2\sqrt{3} \pm \sqrt{12} - 16}{2}$$

$$\lambda_{1,2} = \frac{2\sqrt{3} \pm 2\sqrt{-1}}{2} = \sqrt{3} \pm i \mid \mu$$

 $V_{1} = i V_{2} \longrightarrow \begin{pmatrix} i V_{1} = i & V_{2} \\ = -V_{2} \end{pmatrix}$

Notrce that they are the Same equation !!!

Hence pick for example the second equation $V_1 = iV_2$ If $V_2 = t \in \mathbb{R}$ then $v_1 = it$ so $\begin{bmatrix} it \\ t \end{bmatrix} = t \begin{bmatrix} i \\ 1 \end{bmatrix}$ The simplest eigenvector is [1]
For $\lambda_2 = \sqrt{3} - i$ We need $\begin{bmatrix} \sqrt{3} & -1 \\ 1 & \sqrt{3} \end{bmatrix} \begin{bmatrix} W_1 \\ W_2 \end{bmatrix} = (\sqrt{3} - i) \begin{bmatrix} W_1 \\ W_2 \end{bmatrix}$ $\begin{cases} W_2 = iW_1 \\ W_1 = -iW_2 \end{cases}$ $\int \sqrt{3} w_{1} - w_{2} = (\sqrt{3} - i) w_{1}$ $+ \sqrt{3} w_{2} = (\sqrt{3} - i) w_{2}$ Pick ep.; $W_1 = -iW_2$ so $\begin{bmatrix} W_1 \\ W_2 \end{bmatrix} = \begin{bmatrix} -it \\ t \end{bmatrix} = t \begin{bmatrix} -it \\ -il \end{bmatrix}$ So notice that

$$\lambda_{1} = \sqrt{3} + i$$

$$V = \begin{bmatrix} i \\ 1 \end{bmatrix}$$

$$\lambda_2 = \sqrt{3} - i^2$$

$$\Delta = \begin{bmatrix} -i \\ 1 \end{bmatrix}$$

they are complex conjugate of each other!