

Generalized eigenvalue problems

10/6/98

For a problem where $AB(\lambda)y = 0$, we expect that non trivial solutions for y will exist only for certain values of λ . Thus this problem appears to be an eigenvalue problem, but not of the usual form. $(A - I\lambda)x = 0$. Can we convert $AB(\lambda)y = 0$ to the standard form? Yes, we realize a "generalized" version of $AB(\lambda)y = 0$ is $Ax = B\lambda x$.

First try a simple arbitrary matrix

Here is the AB matrix

$$AB = \{ \{1-\lambda, 2, -3+\lambda\}, \{2 \lambda, -3, 4+\lambda\}, \{11, -3 \lambda+3, 2-\lambda\} \}$$

$$\begin{pmatrix} 1-\lambda & 2 & \lambda-3 \\ 2\lambda & -3 & \lambda+4 \\ 11 & 3-3\lambda & 2-\lambda \end{pmatrix}$$

We can get A by simply removing λ .

$$A = AB / .\lambda -> 0$$

$$\begin{pmatrix} 1 & 2 & -3 \\ 0 & -3 & 4 \\ 11 & 3 & 2 \end{pmatrix}$$

Now looking at the definition we can get B by subtracting A from AB and factoring out λ .

$$B = -(AB - A) / \lambda$$

$$\begin{pmatrix} 1 & 0 & -1 \\ -2 & 0 & -1 \\ 0 & 3 & 1 \end{pmatrix}$$

Now check to see what we have

$$A - B \lambda$$

$$\begin{pmatrix} 1-\lambda & 2 & \lambda-3 \\ 2\lambda & -3 & \lambda+4 \\ 11 & 3-3\lambda & 2-\lambda \end{pmatrix}$$

So it works.

Now how do we solve, $Ax = B \lambda x$?

Form $B^{-1} A x = B^{-1} B \lambda x$.

This gives:

$(B^{-1} A - I \lambda) x = 0$, which is of the usual form of an eigen value problem.

$$\text{temp1} = \text{Inverse}[B] \cdot (A - B \lambda)$$

$$\begin{pmatrix} \frac{1-\lambda}{3} - \frac{2\lambda}{3} & \frac{2}{3} & \frac{1}{3}(-\lambda-4) + \frac{\lambda-3}{3} \\ \frac{2(1-\lambda)}{9} + \frac{2\lambda}{9} + \frac{11}{3} & \frac{1}{3}(3-3\lambda) + \frac{1}{9} & \frac{2-\lambda}{3} + \frac{2(1-\lambda)}{9} + \frac{\lambda+4}{9} \\ -\frac{2}{3}(1-\lambda) - \frac{2\lambda}{3} & -\frac{1}{3} & \frac{1}{3}(-\lambda-4) - \frac{2(1-\lambda)}{3} \end{pmatrix}$$

We now have an eigen value problem

```
temp2=simplify[temp1]
```

$$\begin{pmatrix} \frac{1}{3}-\lambda & \frac{5}{9} & -\frac{7}{9} \\ \frac{35}{9} & \frac{10}{9}-\lambda & \frac{4}{9} \\ -\frac{2}{3} & -\frac{1}{3} & \frac{2}{3}-\lambda \end{pmatrix}$$

```
temp3=Det[temp2]
```

$$-\lambda^3 + \frac{19\lambda^2}{9} + \frac{59\lambda}{9} - \frac{29}{9}$$

```
eigs=Solve[%==0,\lambda]
```

$$\left\{ \left\{ \lambda \rightarrow \frac{19}{27} - \frac{(1+i\sqrt{3})\sqrt[3]{10274+81i\sqrt{268190}}}{27 \cdot 2^{2/3}} - \frac{977(1-i\sqrt{3})}{27\sqrt[3]{2(10274+81i\sqrt{268190})}} \right\}, \left\{ \lambda \rightarrow \frac{19}{27} - \frac{(1-i\sqrt{3})\sqrt[3]{10274+81i\sqrt{268190}}}{27 \cdot 2^{2/3}} - \frac{977(1+i\sqrt{3})}{27\sqrt[3]{2(10274+81i\sqrt{268190})}} \right\}, \left\{ \lambda \rightarrow \frac{19}{27} + \frac{977 \cdot 2^{2/3}}{27\sqrt[3]{10274+81i\sqrt{268190}}} + \frac{1}{27}\sqrt[3]{2(10274+81i\sqrt{268190})} \right\} \right\}$$

```
Chop[N[eigs]]
```

$$\{\lambda \rightarrow 0.441819\}, \{\lambda \rightarrow -1.99196\}, \{\lambda \rightarrow 3.66125\}$$

Which is the same as

```
Chop[N[Eigenvalues[Inverse[B].A]]]
```

```
{0.441819, -1.99196, 3.66125}
```

We might also expect that less work is required:

```
Det[AB]
```

```
-9λ3 + 19λ2 + 59λ - 29
```

```
Solve[%==0,λ]
```

$$\left\{ \lambda \rightarrow \frac{19}{27} \frac{(1+i\sqrt{3})\sqrt[3]{10274+81i\sqrt{268190}}}{27 \cdot 2^{2/3}}, \lambda \rightarrow \frac{19}{27} \frac{(1-i\sqrt{3})\sqrt[3]{10274+81i\sqrt{268190}}}{27 \cdot 2^{2/3}}, \lambda \rightarrow \frac{19}{27} \frac{(1+i\sqrt{3})\sqrt[3]{10274+81i\sqrt{268190}}}{27 \cdot 2^{2/3}} + \frac{1}{27} \sqrt[3]{2(10274+81i\sqrt{268190})} \right\}$$

```
Chop[N[%]]
```

```
{λ → 0.441819}, {λ → -1.99196}, {λ → 3.66125}}
```

Now try a matrix from the numerical solution to channel flow stability

The complete motivation for this example can be found in the mathematica notebook, [Linear Stability of Pressure Driven Channel Flow](#).

The matrix that arises when solving the Orr-Sommerfeld equation using Chebyshev polynomials in a spectral method is shown below as AB. The physical problem is the stability of laminar channel flow to turbulence (although there is a problem with this). The term tr is the Reynolds number and α is the wave number. In a spectral method, the solution is expressed in terms of a set of orthogonal functions with unknown coefficients. Chebyshev polynomials are a convenient set for numerical problems on regular finite domains. They are solutions to **Chebyshev's** differential equation and the first few are

```
chebs=Table[ChebyshevT[i,y],{i,0,5}]
```

```
{1, y, 2 y^2 - 1, 4 y^3 - 3 y, 8 y^4 - 8 y^2 + 1, 16 y^5 - 20 y^3 + 5 y}
```

Here is the type of orthogonality that these display. You can think of this integration as an appropriate inner product for these functions on the domain, -1,1.

```
Table[Integrate[chebs*ChebyshevT[i,y]*
(1-y^2)^(1/2),{y,-1,1}],{i,0,5}]
```

$$\begin{pmatrix} \pi & 0 & 0 & 0 & 0 & 0 \\ 0 & \frac{\pi}{2} & 0 & 0 & 0 & 0 \\ 0 & 0 & \frac{\pi}{2} & 0 & 0 & 0 \\ 0 & 0 & 0 & \frac{\pi}{2} & 0 & 0 \\ 0 & 0 & 0 & 0 & \frac{\pi}{2} & 0 \\ 0 & 0 & 0 & 0 & 0 & \frac{\pi}{2} \end{pmatrix}$$

The matrix is

$$\left(\begin{array}{ccc} \alpha^4 + \frac{1}{2} i \pi \alpha^3 - i \pi \lambda \alpha^3 - \frac{1152 \alpha^2}{7} + \frac{10 i \pi \alpha}{7} + \frac{576}{7} i \pi \lambda \alpha + \frac{271872}{7} & -\frac{1}{4} i \pi \alpha^3 - \frac{912 \alpha^2}{7} + \frac{12 i \pi \alpha}{7} + \frac{456}{7} i \pi \lambda \alpha + \frac{238080}{7} & -\frac{416 \alpha^2}{7} + \frac{4 i \pi \alpha}{7} + \frac{208}{7} i \pi \lambda \alpha + \frac{138048}{7} \\ -\frac{1}{2} i \pi \alpha^3 - \frac{2496 \alpha^2}{7} + \frac{48 i \pi \alpha}{7} + \frac{1248}{7} i \pi \lambda \alpha + \frac{460800}{7} & \alpha^4 + \frac{1}{2} i \pi \alpha^3 - i \pi \lambda \alpha^3 - \frac{1920 \alpha^2}{7} + \frac{52 i \pi \alpha}{7} + \frac{960}{7} i \pi \lambda \alpha + \frac{405120}{7} & -\frac{1}{4} i \pi \alpha^3 - \frac{864 \alpha^2}{7} + \frac{8 i \pi \alpha}{7} + \frac{432}{7} i \pi \lambda \alpha + \frac{23}{7} \\ \frac{7}{4} i \pi \alpha^3 - \frac{3072 \alpha^2}{7} + \frac{48 i \pi \alpha}{7} + \frac{1356}{7} i \pi \lambda \alpha + 34560 & \frac{2}{7} i \pi \alpha^3 - \frac{2544 \alpha^2}{7} + \frac{52 i \pi \alpha}{7} + \frac{1272}{7} i \pi \lambda \alpha + 30720 & \alpha^4 + \frac{13}{14} i \pi \alpha^3 - i \pi \lambda \alpha^3 - \frac{960 \alpha^2}{7} + \frac{134 i \pi \alpha}{7} + \frac{480}{7} i \pi \end{array} \right)$$

We can see this better with some numbers substituted

$$\mathbf{AB} / \cdot \{\alpha \rightarrow 1, i \pi \rightarrow 100\}$$

$$\left(\begin{array}{ccc} \frac{56900 i \lambda}{7} + \left(\frac{270727}{7} + \frac{1350 i}{7} \right) & \frac{45600 i \lambda}{7} + \left(\frac{237168}{7} + \frac{1025 i}{7} \right) & \frac{208000 i \lambda}{7} + \left(\frac{137632}{7} + \frac{400 i}{7} \right) \\ \frac{124800 i \lambda}{7} + (65472 + \frac{4450 i}{7}) & \frac{95300 i \lambda}{7} + (57601 + \frac{5550 i}{7}) & \frac{43200 i \lambda}{7} + (33888 + \frac{625 i}{7}) \\ \frac{153600 i \lambda}{7} + \left(\frac{238848}{7} + \frac{5200 i}{7} \right) & \frac{127200 i \lambda}{7} + \left(\frac{212496}{7} + \frac{5400 i}{7} \right) & \frac{47300 i \lambda}{7} + \left(\frac{133447}{7} + \frac{14050 i}{7} \right) \end{array} \right)$$

λ is apparently an eigen value because we have $\mathbf{AB} \cdot \mathbf{y} = 0$, but the form is not $\mathbf{A} \mathbf{y} = \lambda \mathbf{y}$. The term λ is not just on the diagonal. It is really $\mathbf{A} \mathbf{A} \mathbf{y} = \lambda \mathbf{B} \mathbf{B} \mathbf{y}$. This is the form of a generalized eigenvalue problem. Let's see how to construct the problem in this form. First get the $\mathbf{A} \mathbf{A}$ matrix.

$$AA=AB/. \lambda \rightarrow 0$$

$$\left(\begin{array}{ccc} \alpha^4 + \frac{1}{2} i \pi \alpha^3 - \frac{1152 \alpha^2}{7} + \frac{10 i \pi \alpha}{7} + \frac{271872}{7} & -\frac{1}{4} i \pi \alpha^3 - \frac{912 \alpha^2}{7} + \frac{12 i \pi \alpha}{7} + \frac{238080}{7} & -\frac{416 \alpha^2}{7} + \frac{4 i \pi \alpha}{7} + \frac{138048}{7} \\ -\frac{1}{2} i \pi \alpha^3 - \frac{2996 \alpha^2}{7} + \frac{48 i \pi \alpha}{7} + \frac{46080}{7} & \alpha^4 + \frac{1}{2} i \pi \alpha^3 - \frac{1920 \alpha^2}{7} + \frac{52 i \pi \alpha}{7} + \frac{405120}{7} & -\frac{1}{4} i \pi \alpha^3 - \frac{864 \alpha^2}{7} + \frac{8 i \pi \alpha}{7} + \frac{238080}{7} \\ \frac{4}{7} i \pi \alpha^3 - \frac{3072 \alpha^2}{7} + \frac{48 i \pi \alpha}{7} + 34560 & \frac{2}{7} i \pi \alpha^3 - \frac{2544 \alpha^2}{7} + \frac{52 i \pi \alpha}{7} + 30720 & \alpha^4 + \frac{13}{14} i \pi \alpha^3 - \frac{960 \alpha^2}{7} + \frac{134 i \pi \alpha}{7} + 19200 \end{array} \right)$$

$$BB=Expand[(AB-AA)/\lambda]$$

$$\left(\begin{array}{ccc} \frac{576 i \pi \alpha}{7} - i \pi \alpha^3 & \frac{456 i \pi \alpha}{7} & \frac{208 i \pi \alpha}{7} \\ \frac{1248 i \pi \alpha}{7} & \frac{960 i \pi \alpha}{7} - i \pi \alpha^3 & \frac{432 i \pi \alpha}{7} \\ \frac{1536 i \pi \alpha}{7} & \frac{1272 i \pi \alpha}{7} & \frac{480 i \pi \alpha}{7} - i \pi \alpha^3 \end{array} \right)$$

Thus the problem is

$$(AA + \lambda BB) \cdot \{y1, y2\} = 0$$

We can check

$$Expand[AB - (AA + \lambda BB)]$$

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

Now solve this

```
temp=(AA + λ BB) /. {α->1,rr->100}
```

$$\begin{pmatrix} \frac{56900 \lambda}{7} + \left(\frac{270727}{7} + \frac{1350}{7} \right) & \frac{45600 \lambda}{7} + \left(\frac{237168}{7} + \frac{1025}{7} \right) & \frac{20800 \lambda}{7} + \left(\frac{137632}{7} + \frac{400}{7} \right) \\ \frac{124800 \lambda}{7} + (65472 + \frac{4450 \lambda}{7}) & \frac{95300 \lambda}{7} + (57601 + \frac{5550 \lambda}{7}) & \frac{43200 \lambda}{7} + (33888 + \frac{625 \lambda}{7}) \\ \frac{153600 \lambda}{7} + \left(\frac{238848}{7} + \frac{5200 \lambda}{7} \right) & \frac{127200 \lambda}{7} + \left(\frac{212496}{7} + \frac{5400 \lambda}{7} \right) & \frac{47300 \lambda}{7} + \left(\frac{133447}{7} + \frac{14050 \lambda}{7} \right) \end{pmatrix}$$

```
temp2=Expand[Inverse[-BB/.{α->1,rr->100}] . temp]
```

$$\begin{pmatrix} -\lambda - \left(\frac{222437}{839902} + \frac{659846447 \lambda}{41995100} \right) & -\frac{984127}{1679804} - \frac{141664062 \lambda}{10498775} & \frac{37498}{419951} - \frac{77017372 \lambda}{10498775} \\ \frac{152977}{839902} + \frac{317976 \lambda}{2099755} & \left(\frac{371367}{839902} - \frac{349871 \lambda}{41995100} \right) - \lambda & -\frac{1093615}{1679804} - \frac{872436 \lambda}{10498775} \\ \frac{109304}{419951} + \frac{23377152 \lambda}{419951} & \frac{211074}{419951} + \frac{507434958 \lambda}{10498775} & \left(\frac{977461}{839902} + \frac{1128276721 \lambda}{41995100} \right) - \lambda \end{pmatrix}$$

```
N[temp2]
```

$$\begin{pmatrix} -1. \lambda - (0.264837 + 15.7125 \lambda) & -0.556093 - 13.4934 \lambda & 0.0892914 - 7.33584 \lambda \\ 0.182137 + 0.151435 \lambda & (0.442155 - 0.00833123 \lambda) - 1. \lambda & -0.651037 - 0.0830988 \lambda \\ 0.260278 + 55.6664 \lambda & 0.502616 + 48.3328 \lambda & (1.16378 + 26.8669 \lambda) - 1. \lambda \end{pmatrix}$$

Which now looks like an eigenvalue problem.

```
Det[temp2]
```

$$-\lambda^3 + \left(\frac{160913}{119986} + \frac{66868629 \lambda}{5999300} \right) \lambda^2 - \left(\frac{4986894039}{599930000} + \frac{63065813 \lambda}{5999300} \right) \lambda + \left(\frac{4700270937}{1199860000} + \frac{93185918087 \lambda}{59993000000} \right)$$


```
N[%]
```

```
{λ → 0.516142 - 0.149591 i, {λ → 0.42435 - 0.510491 i, {λ → 0.400606 + 11.8062 i}}
```

Which is the same as

```
N[Eigenvalues[temp2/.λ->0]]
```

```
{0.516142 - 0.149591 i, 0.42435 - 0.510491 i, 0.400606 + 11.8062 i}
```

We can also check:

```
Det[AB]
```

$$\alpha^{12} + \frac{27}{14} i \pi \alpha^{11} - 3 i \pi \lambda \alpha^{11} - \frac{9 \pi^2 \alpha^{10}}{8} - 3 \pi^2 \lambda^2 \alpha^{10} + \frac{27}{7} \pi^2 \lambda \alpha^{10} - 576 \alpha^{10} - \frac{3}{16} i \pi^3 \alpha^9 + i \pi^3 \lambda^3 \alpha^9 - \frac{27}{14} i \pi^3 \lambda^2 \alpha^9 - 912 i \pi \alpha^9 + \frac{9}{8} i \pi^3 \lambda \alpha^9 + 1440 i \pi \lambda \alpha^9 + \frac{2337 \pi^2 \alpha^8}{7} + 1152 \pi^2 \lambda^2 \alpha^8 - 1354 \pi^2 \lambda \alpha^8 + \frac{726912 \alpha^8}{7} - \frac{267}{28} i \pi^3 \alpha^7 - 288 i \pi^3 \lambda^3 \alpha^7 + 442 i \pi^3 \lambda^2 \alpha^7 + \frac{1125504}{7} i \pi \alpha^7 - \frac{1044}{7} i \pi^3 \lambda \alpha^7 - \frac{1453824}{7} i \pi \lambda \alpha^7 - \frac{404316 \pi^2 \alpha^6}{7} - \frac{705792}{7} \pi^2 \lambda^2 \alpha^6 + \frac{1098432}{7} \pi^2 \lambda \alpha^6 + \frac{39591936 \alpha^6}{7} - \frac{852}{7} i \pi^3 \alpha^5 - \frac{21120}{7} i \pi^3 \lambda^3 \alpha^5 + 42816 i \pi^3 \lambda^2 \alpha^5 + \frac{45035520}{7} i \pi \alpha^5 - \frac{21720}{7} i \pi^3 \lambda \alpha^5 - \frac{59387904}{7} i \pi \lambda \alpha^5 - \frac{9353088 \pi^2 \alpha^4}{7} - \frac{19722240}{7} \pi^2 \lambda^2 \alpha^4 + \frac{28061952}{7} \pi^2 \lambda \alpha^4 + 165888000 \alpha^4 + \frac{144}{7} i \pi^3 \alpha^3 - \frac{36864}{7} i \pi^3 \lambda^3 \alpha^3 + \frac{34560}{7} i \pi^3 \lambda^2 \alpha^3 + \frac{949248000}{7} i \pi \alpha^3 - \frac{6912}{7} i \pi^3 \lambda \alpha^3 - 165888000 i \pi \lambda \alpha^3 - \frac{3350016 \pi^2 \alpha^2}{7} - 6635520 \pi^2 \lambda^2 \alpha^2 + \frac{33914880}{7} \pi^2 \lambda \alpha^2 + 990904320 \alpha^2 + 194641920 i \pi \alpha - 495452160 i \pi \lambda \alpha + 4246732800$$

```
%39/.{rr->100,α->1}
```

$$-\frac{599930000000 i \lambda^3}{7} - \left(\frac{668686290000}{7} - \frac{804565000000 i}{7} \right) \lambda^2 + \left(\frac{630658130000}{7} - \frac{498689403900 i}{7} \right) \lambda - \left(\frac{93185918087}{7} - \frac{235013546850 i}{7} \right)$$

```
N[%]
```

$$-8.57043 \times 10^9 \, i \lambda^3 - (9.55266 \times 10^{10} - 1.14938 \times 10^{10} \, i) \lambda^2 + (9.0094 \times 10^{10} - 7.12413 \times 10^{10} \, i) \lambda - (1.33123 \times 10^{10} - 3.35734 \times 10^{10} \, i)$$

```
Solve[%==0,λ]
```

$$\{\lambda \rightarrow 0.400606 + 11.8062 \, i, \{\lambda \rightarrow 0.42435 - 0.510491 \, i, \{\lambda \rightarrow 0.516142 - 0.149591 \, i\}\}$$

```
%38
```

$$\{0.516142 - 0.149591 \, i, 0.42435 - 0.510491 \, i, 0.400606 + 11.8062 \, i\}$$