

Matrices tridiagonales

Autovalores de matrices de $n \times n$

Caso 1

$$M = \begin{pmatrix} b & 1 & 0 & \dots & 0 & 0 & 0 \\ 1 & b & 1 & \dots & 0 & 0 & 0 \\ 0 & 1 & b & \dots & 0 & 0 & 0 \\ \vdots & & & \ddots & & & \vdots \\ 0 & 0 & 0 & \dots & 1 & b & 1 \\ 0 & 0 & 0 & \dots & 0 & 1 & b \end{pmatrix} \quad (1)$$

$$\lambda_k = b + 2 \cos\left(\frac{k\pi}{n+1}\right), \quad k = 1, \dots, n \quad (2)$$

Caso 2

$$M = \begin{pmatrix} b+1 & 1 & 0 & \dots & 0 & 0 & 0 \\ 1 & b & 1 & \dots & 0 & 0 & 0 \\ 0 & 1 & b & \dots & 0 & 0 & 0 \\ \vdots & & & \ddots & & & \vdots \\ 0 & 0 & 0 & \dots & 1 & b & 1 \\ 0 & 0 & 0 & \dots & 0 & 1 & b+1 \end{pmatrix} \quad (3)$$

$$\lambda_k = b + 2 \cos\left(\frac{(k-1)\pi}{n}\right), \quad k = 1, \dots, n \quad (4)$$

Caso 3

$$M = \begin{pmatrix} b-1 & 1 & 0 & \dots & 0 & 0 & 0 \\ 1 & b & 1 & \dots & 0 & 0 & 0 \\ 0 & 1 & b & \dots & 0 & 0 & 0 \\ \vdots & & & \ddots & & & \vdots \\ 0 & 0 & 0 & \dots & 1 & b & 1 \\ 0 & 0 & 0 & \dots & 0 & 1 & b-1 \end{pmatrix} \quad (5)$$

$$\lambda_k = b + 2 \cos\left(\frac{k\pi}{n}\right), \quad k = 1, \dots, n \quad (6)$$

Caso 4

$$M = \begin{pmatrix} b & 1 & 0 & \dots & 0 & 0 & 0 \\ 1 & b & 1 & \dots & 0 & 0 & 0 \\ 0 & 1 & b & \dots & 0 & 0 & 0 \\ \vdots & & & \ddots & & & \vdots \\ 0 & 0 & 0 & \dots & 1 & b & 1 \\ 0 & 0 & 0 & \dots & 0 & 1 & b+1 \end{pmatrix}, \quad \lambda_k = b+2 \cos\left(\frac{(2k-1)\pi}{2n+1}\right) \quad (7)$$

$$M = \begin{pmatrix} b & 1 & 0 & \dots & 0 & 0 & 0 \\ 1 & b & 1 & \dots & 0 & 0 & 0 \\ 0 & 1 & b & \dots & 0 & 0 & 0 \\ \vdots & & & \ddots & & & \vdots \\ 0 & 0 & 0 & \dots & 1 & b & 1 \\ 0 & 0 & 0 & \dots & 0 & 1 & b-1 \end{pmatrix}, \quad \lambda_k = b+2 \cos\left(\frac{2k\pi}{2n+1}\right) \quad (8)$$

Caso 5

$$M = \begin{pmatrix} b+1 & 1 & 0 & \dots & 0 & 0 & 0 \\ 1 & b & 1 & \dots & 0 & 0 & 0 \\ 0 & 1 & b & \dots & 0 & 0 & 0 \\ \vdots & & & \ddots & & & \vdots \\ 0 & 0 & 0 & \dots & 1 & b & 1 \\ 0 & 0 & 0 & \dots & 0 & 1 & b \end{pmatrix}, \quad \lambda_k = b+2 \cos\left(\frac{(2k-1)\pi}{2n+1}\right) \quad (9)$$

$$M = \begin{pmatrix} b-1 & 1 & 0 & \dots & 0 & 0 & 0 \\ 1 & b & 1 & \dots & 0 & 0 & 0 \\ 0 & 1 & b & \dots & 0 & 0 & 0 \\ \vdots & & & \ddots & & & \vdots \\ 0 & 0 & 0 & \dots & 1 & b & 1 \\ 0 & 0 & 0 & \dots & 0 & 1 & b \end{pmatrix}, \quad \lambda_k = b+2 \cos\left(\frac{2k\pi}{2n+1}\right) \quad (10)$$

Caso 6

$$M = \begin{pmatrix} b \pm 1 & 1 & 0 & \dots & 0 & 0 & 0 \\ 1 & b & 1 & \dots & 0 & 0 & 0 \\ 0 & 1 & b & \dots & 0 & 0 & 0 \\ \vdots & & & \ddots & & & \vdots \\ 0 & 0 & 0 & \dots & 1 & b & 1 \\ 0 & 0 & 0 & \dots & 0 & 1 & b \mp 1 \end{pmatrix} \quad (11)$$

$$\lambda_k = b+2 \cos\left(\frac{(2k-1)\pi}{2n}\right), \quad k = 1, \dots, n \quad (12)$$