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* Assignment - 3

Exercise: Find the Eigen Values & Eigen Vectors of following matrices.

1.
$$\begin{bmatrix} -2 & 2 & -3 \\ 2 & 1 & -6 \\ -1 & -2 & 0 \end{bmatrix} \left[\begin{bmatrix} -2 & 2 & -3 \\ 2 & 1 & -6 \\ -1 & -2 & 0 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \right] \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Solution:-

$$[A - \lambda I] X = 0$$

$$[A - \lambda I] = 0$$

$$\begin{bmatrix} -2-\lambda & 2 & -3 \\ 2 & 1-\lambda & -6 \\ -1 & -2 & -\lambda \end{bmatrix} = 0$$

$$\begin{bmatrix} 1 & -6 \\ -2 & 0 \end{bmatrix}, -12 \begin{bmatrix} -2 & -3 \\ -1 & 0 \end{bmatrix}, -3$$

$$\begin{bmatrix} -2 & 2 \\ 2 & 1 \end{bmatrix} = -6$$

$$\lambda^3 - [\text{Sum of diagonal element}] \lambda^2 + [\text{Sum of diagonal minors}] \lambda - |A| = 0$$

$$\lambda^3 - [-1] \lambda^2 + [-21] \lambda - 45 = 0$$

$$\lambda = 3, -3, -1 = \text{Eigen values}$$

Eigen Vectors

$$\lambda = 3$$

$$\begin{bmatrix} -5 & 2 & -3 \\ 2 & -2 & -6 \\ -1 & -2 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$-5x_1 + 2x_2 - 3x_3 = 0 \quad (1)$$

$$2x_1 + 2x_2 - 6x_3 = 0 \quad (2)$$

$$x_1 = -x_2 = x_3$$

$$\begin{vmatrix} 2 & -3 \\ -2 & -6 \end{vmatrix} \quad \begin{vmatrix} -5 & -3 \\ 2 & -6 \end{vmatrix} \quad \begin{vmatrix} -5 & 2 \\ 2 & -2 \end{vmatrix}$$

$$\frac{x_1}{-18} = \frac{-x_2}{36} = \frac{x_3}{6}$$

$$X = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -18 \\ -36 \\ 6 \end{bmatrix} = \begin{bmatrix} -9 \\ -18 \\ 3 \end{bmatrix} = \begin{bmatrix} -3 \\ -6 \\ 1 \end{bmatrix} \quad \checkmark$$

$$\lambda = -3 \quad \begin{bmatrix} 1 & 2 & -3 \\ 2 & 4 & -6 \\ -1 & -2 & 3 \end{bmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$x_1 + 2x_2 - 3x_3 = 0$$

$$-2x_1 + 4x_2 - 6x_3 = 0$$

Cramer's rule :-

$$\frac{x_1}{\begin{vmatrix} 2 & -3 \\ -2 & 3 \end{vmatrix}} = \frac{-x_2}{\begin{vmatrix} 1 & -3 \\ 2 & -6 \end{vmatrix}} = \frac{x_3}{\begin{vmatrix} 1 & 2 \\ -1 & -2 \end{vmatrix}}$$

x_1

$$x_1 + 2x_2 - 3x_3 = 0$$

$$2x_1 + 4x_2 - 6x_3 = 0$$

Cramer's rule :-

$$\frac{x_1}{\begin{vmatrix} 2 & -3 \\ 4 & -6 \end{vmatrix}} = \frac{-x_2}{\begin{vmatrix} 1 & -3 \\ 2 & -6 \end{vmatrix}} = \frac{x_3}{\begin{vmatrix} 1 & 2 \\ 2 & 4 \end{vmatrix}}$$

x_1

$$2. \begin{bmatrix} 4 & 0 & 1 \\ -2 & 1 & 0 \\ -2 & 0 & 1 \end{bmatrix} \begin{bmatrix} 4 & 0 & 1 \\ -2 & 1 & 0 \\ -2 & 0 & 1 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} A - \lambda I \end{bmatrix} X = 0 \quad \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 4 & 1 \\ -2 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 6 \\ 6 \end{bmatrix}$$

$$\begin{bmatrix} A - \lambda I \end{bmatrix} = 0 \quad \begin{bmatrix} 4-\lambda & 0 & 1 \\ -2 & 1-\lambda & 0 \\ -2 & 0 & 1-\lambda \end{bmatrix} = 0 \quad \begin{bmatrix} 4 & 0 \\ -2 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 4 \\ 6 \end{bmatrix}$$

$$\lambda^3 - 6\lambda^2 + 11\lambda - 6 = 0$$

$$\lambda = 1, 2, 3 \text{ - Eigen values}$$

$\lambda = 1$

Eigen vectors

$$\begin{bmatrix} 3 & 0 & 1 \\ -2 & 0 & 0 \\ -2 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Cramer's rule

$$3x_1 + 0x_2 + 1x_3 = 0$$

$$-2x_1 + 0x_2 + 0x_3 = 0$$

$$\frac{x_1}{0} = \frac{-x_3}{2} = \frac{x_3}{0}$$

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

$$\frac{x_1}{0} = \frac{-x_2}{2} = \frac{x_3}{0}$$

$$3 \quad \begin{bmatrix} 5 & 0 & 0 \\ 0 & 0 & 0 \\ -1 & 0 & 3 \end{bmatrix} \cdot \begin{bmatrix} 5 & 0 & 0 \\ 0 & 0 & 0 \\ -1 & 0 & 3 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$(A - \lambda I) x = 0 \quad \begin{vmatrix} 5 & 0 \\ 0 & 3 \end{vmatrix} = 0 \quad \begin{vmatrix} 5 & 0 \\ -1 & 3 \end{vmatrix} = 15$$

$$\begin{bmatrix} 5-\lambda & 0 & 0 \\ 0 & -\lambda & 0 \\ -1 & 0 & 3-\lambda \end{bmatrix} = 0$$

$$\begin{vmatrix} 5 & 0 \\ 0 & 0 \end{vmatrix} = 0$$

$$\lambda^3 - 15\lambda^2 + 15\lambda - 0 = 0$$

$$\lambda = 0, 5, 3 \quad \text{Eigen values}$$

$$\lambda = 0$$

Eigen vectors

$$\begin{bmatrix} 5 & 0 & 0 \\ 0 & 0 & 0 \\ -1 & 0 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Cramer's rule

$$5x_1 + 0x_2 + 0x_3 = 0$$

$$-x_1 + 0x_2 + 3x_3 = 0$$

$$\underline{x_1} = -x_2 = x_3$$

$$\begin{vmatrix} 0 & 0 \\ 0 & 3 \end{vmatrix} \quad \begin{vmatrix} 5 & 0 \\ -1 & 3 \end{vmatrix} \quad \begin{vmatrix} 5 & 0 \\ -1 & 0 \end{vmatrix}$$

$$\underline{x_1} = -x_2 = x_3$$

$$0 \quad 15 \quad 0$$

$$4. \begin{bmatrix} 0 & 0 & 0 \\ 0 & 3 & 4 \\ 0 & 0 & -2 \end{bmatrix} \begin{bmatrix} 0 & 0 & 0 \\ 0 & 3 & 4 \\ 0 & 0 & -2 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$[A - \lambda I]X = 0 \quad \left| \begin{array}{cc|c} 3 & 4 & -\lambda-6 \\ 0 & -2 & 0 \end{array} \right| \quad \left| \begin{array}{cc|c} 0 & 0 & 0 \\ 0 & -2 & 0 \end{array} \right|$$

$$\begin{bmatrix} 0-\lambda & 0 & 0 \\ 0 & 3-\lambda & 4 \\ 0 & 0 & -2-\lambda \end{bmatrix} = 0 \quad \left| \begin{array}{cc|c} 0 & 0 & 0 \\ 0 & 3 & 0 \end{array} \right| = 0$$

$$\lambda^3 - [1] \cdot \lambda^2 + [-6] \lambda - 0 = 0$$

$$\boxed{\lambda = 0, 3, -2} \quad \text{Eigen values}$$

$$\boxed{\lambda = 0}$$

Eigen vectors

$$\begin{bmatrix} 0 & 0 & 0 \\ 0 & 3 & 4 \\ 0 & 0 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Cramer's rule

$$0x_1 + 3x_2 + 4x_3 = 0$$

$$0x_1 + 0x_3 - 3x_3 = 0$$

$$\frac{x_1}{\begin{vmatrix} 3 & 4 \\ 0 & -3 \end{vmatrix}} = \frac{-x_2}{\begin{vmatrix} 0 & 4 \\ 0 & -3 \end{vmatrix}} = \frac{x_3}{\begin{vmatrix} 0 & 3 \\ 0 & 0 \end{vmatrix}}$$

$$\frac{x_1}{-9} = \frac{-x_2}{0} = \frac{x_3}{0}$$

5.
$$\begin{bmatrix} 1 & 2 & 3 \\ 1 & 2 & 3 \\ 1 & 2 & 3 \end{bmatrix}$$

This ~~is~~ matrix has an eigenvalue of 1 without any calculation.

Reason:- A square matrix has an eigen value of 1 if there exists a column (or row) in the matrix that consists entirely of ones, and all other corresponding entries in each row (or column) add up to zero.