2.12 (1) VECTORS

Any quantity having n-components is called a *vector of order n*. Therefore, the coefficients in a linear equation or the elements in a row or column matrix will form a vector. Thus any n numbers $x_1, x_2, \ldots, x_n$ written in a particular order, constitute a vector $\mathbf{x}$.

(2) Linear dependence. *The vectors* $\mathbf{x}_1, \mathbf{x}_2, \ldots, \mathbf{x}_n$ *are said to be* **linearly dependent,** *if there exist numbers* $\lambda_1, \lambda_2, \ldots, \lambda_r$ *not all zero, such that*

$$\lambda_1\mathbf{x}_1 + \lambda_2\mathbf{x}_2 + \ldots + \lambda_r\mathbf{x}_r = \mathbf{0}. \quad \ldots(i)$$

If no such numbers, other than zero, exist, the vectors are said to be **linearly independent.** If $\lambda_1 \neq 0$, transposing $\lambda_1\mathbf{x}_1$ to the other side and dividing by $-\lambda_1$, we write (i) in the form

$$\mathbf{x}_1 = \mu_2\mathbf{x}_2 + \mu_3\mathbf{x}_3 + \ldots + \mu_r\mathbf{x}_r.$$

Then the vector $\mathbf{x}_1$ is said to be a linear combination of the vectors $\mathbf{x}_2, \mathbf{x}_3, \ldots, \mathbf{x}_r$.

Example 2.41. *Are the vectors* $\mathbf{x}_1 = (1, 3, 4, 2)$, $\mathbf{x}_2 = (3, -5, 2, 2)$ *and* $\mathbf{x}_3 = (2, -1, 3, 2)$ *linearly dependent? If so express one of these as a linear combination of the others.*

Solution. The relation $\lambda_1\mathbf{x}_1 + \lambda_2\mathbf{x}_2 + \lambda_3\mathbf{x}_3 = \mathbf{0}$.

i.e., $\lambda_1(1, 3, 4, 2) + \lambda_2(3, -5, 2, 2) + \lambda_3(2, -1, 3, 2) = \mathbf{0}$

is equivalent to $\lambda_1 + 3\lambda_2 + 2\lambda_3 = 0,\ 3\lambda_1 - 5\lambda_2 - \lambda_3 = 0,$
$4\lambda_1 + 2\lambda_2 + 3\lambda_3 = 0,\ 2\lambda_1 + 2\lambda_2 + 2\lambda_3 = 0$

As these are satisfied by the values $\lambda_1 = 1, \lambda_2 = 1, \lambda_3 = -2$ which are not zero, the given vectors are linearly dependent. Also we have the relation,

$$\mathbf{x}_1 + \mathbf{x}_2 - 2\mathbf{x}_3 = 0$$

by means of which any of the given vectors can be expressed as a linear combination of the others.

Obs. Applying elementary row operations to the vectors $\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3$, we see that the matrices

$$A = \begin{bmatrix} \mathbf{x}_1 \\ \mathbf{x}_2 \\ \mathbf{x}_3 \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} \mathbf{x}_1 \\ \mathbf{x}_2 \\ \mathbf{x}_1 + \mathbf{x}_2 - 2\mathbf{x}_3 \end{bmatrix}$$

have the same rank. The rank of B being 2, the rank of A is also 2. Moreover $\mathbf{x}_1, \mathbf{x}_2$ are linearly independent and $\mathbf{x}_3$ can be expressed as a linear combination of $\mathbf{x}_1$ and $\mathbf{x}_2$ $\left[\because\ \mathbf{x}_3 = \frac{1}{2}(\mathbf{x}_1 + \mathbf{x}_2)\right]$. Similar results will hold for column operations and for any matrix. In general, we have the following results :

If a given matrix has r linearly independent vectors (rows or columns) and the remaining vectors are linear combinations of these r vectors, then rank of the matrix is r. Conversely, if a matrix is of rank r, it contains r linearly independent vectors are remaining vectors (if any) can be expressed as a linear combination of these vectors.

8. If A and B are orthogonal matrices, prove that AB is also orthogonal. (Anna, 2005)

9. Are the following vectors linearly dependent. If so, find the relation between them :

(i) (2, 1, 1), (2, 0, – 1), (4, 2, 1). (Mumbai, 2009)

(ii) (1, 1, 1, 3), (1, 2, 3, 4), (2, 3, 4, 9).

(iii) $\mathbf{x}_1 = (1, 2, 4)$, $\mathbf{x}_2 = (2, -1, 3)$, $\mathbf{x}_3 = (0, 1, 2)$, $\mathbf{x}_4 = (-3, 7, 2)$. (U.P.T.U., 2003 ; Nagpur, 2001)

2.13 (1) EIGEN VALUES

If A is any square matrix of order n, we can form the matrix $A - \lambda I$, where I is the nth order unit matrix. The determinant of this matrix equated to zero, *i.e.,*

$$|A - \lambda I| = \begin{vmatrix} a_{11}-\lambda & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22}-\lambda & \cdots & a_{2n} \\ \cdots & \cdots & \cdots & \cdots \\ a_{n1} & a_{n2} & \cdots & a_{nn}-\lambda \end{vmatrix} = 0$$

is called the *characteristic equation* of A. On expanding the determinant, the characteristic equation takes the form

$$(-1)^n \lambda^n + k_1\lambda^{n-1} + k_2\lambda^{n-2} + \dots + k_n = 0,$$

where k's are expressible in terms of the elements a_{ij}. The roots of this equation are called the *eigenvalues* or *latent roots* or *characteristic roots* of the matrix A.

(2) Eigen vectors

If $X = \begin{bmatrix} x_1 \\ x_2 \\ \cdots \\ x_n \end{bmatrix}$ and $A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \cdots & \cdots & \cdots & \cdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{bmatrix}$, then the linear transformation $Y = AX$ ...(*i*)

carries the column vector X into the column vector Y by means of the square-matrix A. In practice, it is often required to find such vectors which transform into themselves or to a scalar multiple of themselves.

Let X be such a vector which transforms into λX by means of the transformation (*i*).

Then $\quad \lambda X = AX \quad$ or $\quad AX - \lambda IX = 0 \quad$ or $\quad [A - \lambda I]X = 0$ ...(*ii*)

This matrix equation represents n homogeneous linear equations

$$\left.\begin{aligned} (a_{11}-\lambda)x_1 + a_{12}x_2 + \dots + a_{1n}x_n &= 0 \\ a_{21}x_1 + (a_{22}-\lambda)x_2 + \dots + a_{2n}x_n &= 0 \\ \dots\dots\dots\dots\dots\dots\dots\dots\dots\dots\dots & \\ a_{n1}x_1 + a_{n2}x_2 + \dots + (a_{nn}-\lambda)x_n &= 0 \end{aligned}\right\} \quad \text{...(iii)}$$

which will have a non-trivial solution only if the coefficient matrix is singular, *i.e.*, if $|A - \lambda I| = 0$.

This is called the characteristic equation of the transformation and is same as the characteristic equation of the matrix A. It has n roots and corresponding to each root, the equation (*ii*) [or (*iii*)] will have a non-zero solution.

$$X = [x_1, x_2, \dots\dots, x_n]',$$ which is known as the *eigen vector* or *latent vector*.

Obs. 1. Corresponding to n distinct eigen values, we get n independent eigen vectors. But when two or more eigen values are equal, it may or may not be possible to get linearly independent eigen vectors corresponding to the repeated roots.

Obs. 2. If X_i is a solution for a eigen value λ_i then it follows from (*ii*) that cX_i is also a solution, where c is arbitrary constant. Thus *the eigen vector corresponding to a eigen value is not unique* but may be any one of the vectors cX_i.

Example 2.42. *Find the eigen values and eigen vectors of the matrix* $\begin{bmatrix} 5 & 4 \\ 1 & 2 \end{bmatrix}$. (*Bhopal, 2008*)

Solution. The characteristic equation is $[A - \lambda I] = 0$

i.e., $\quad \begin{vmatrix} 5-\lambda & 4 \\ 1 & 2-\lambda \end{vmatrix} = 0 \quad$ or $\quad \lambda^2 - 7\lambda + 6 = 0$

or $\quad (\lambda - 6)(\lambda - 1) = 0 \quad \therefore \quad \lambda = 6, 1.$

Thus the eigen values are 6 and 1.

If x, y be the components of an eigen vector corresponding to the eigen value λ, then

$$[A - \lambda I]X = \begin{bmatrix} 5-\lambda & 4 \\ 1 & 2-\lambda \end{bmatrix}\begin{bmatrix} x \\ y \end{bmatrix} = 0$$

Corresponding to $\lambda = 6$, we have $\begin{bmatrix} -1 & 4 \\ 1 & -4 \end{bmatrix}\begin{bmatrix} x \\ y \end{bmatrix} = 0$

which gives only one independent equation $-x + 4y = 0$

$\therefore \quad \dfrac{x}{4} = \dfrac{y}{1}$ giving the eigen vector (4, 1).

Corresponding to $\lambda = 1$, we have $\begin{bmatrix} 4 & 4 \\ 1 & 1 \end{bmatrix}\begin{bmatrix} x \\ y \end{bmatrix} = 0$

which gives only one independent equation $x + y = 0$.

$\therefore \quad \dfrac{x}{1} = \dfrac{y}{-1}$ giving the eigen vector $(1, -1)$.

Example 2.43. *Find the eigen values and eigen vectors of the matrix* $\begin{bmatrix} 1 & 1 & 3 \\ 1 & 5 & 1 \\ 3 & 1 & 1 \end{bmatrix}$.

(Bhopal, 2009 ; Raipur, 2005)

Solution. The characteristic equation is $|A - \lambda I| = \begin{bmatrix} 1-\lambda & 1 & 3 \\ 1 & 5-\lambda & 1 \\ 3 & 1 & 1-\lambda \end{bmatrix}$, *i.e.*, $\lambda^3 - 7\lambda^2 + 36 = 0$

Since $\lambda = -2$ satifies it, we can write this equation as

$$(\lambda + 2)(\lambda^2 - 9\lambda + 18) = 0 \quad \text{or} \quad (\lambda + 2)(\lambda - 3)(\lambda - 6) = 0.$$

Thus the eigen values of A are $\lambda = -2, 3, 6$.

If $x, y\ z$ be the components of an eigen vector corresponding to the eigen value λ, we have

$$[A - \lambda I]X = \begin{bmatrix} 1-\lambda & 1 & 3 \\ 1 & 5-\lambda & 1 \\ 3 & 1 & 1-\lambda \end{bmatrix}\begin{bmatrix} x \\ y \\ z \end{bmatrix} = 0 \qquad ...(i)$$

Putting $\lambda = -2$, we have $3x + y + 3z = 0, x + 7y + z = 0, 3x + y + 3z = 0$.

The first and third equations being the same, we have from the first two

$$\frac{x}{-20} = \frac{y}{0} = \frac{z}{20} \quad \text{or} \quad \frac{x}{-1} = \frac{y}{0} = \frac{z}{1}$$

Hence the eigen vector is $(-1, 0, 1)$. Also every non-zero multiple of this vector is an eigen vector corresponding to $\lambda = -2$.

Similarly, the eigen vectors corresponding to $\lambda = 3$ and $\lambda = 6$ are the arbitrary non-zero multiples of the vectors $(1, -1, 1)$ and $(1, 2, 1)$ which are obtained from (*i*).

Hence the three eigen vectors may be taken as $(-1, 0, 1), (1, -1, 1), (1, 2, 1)$.

Example 2.44. *Find the eigen values and eigen vectors of the matrix* $A = \begin{bmatrix} 3 & 1 & 4 \\ 0 & 2 & 6 \\ 0 & 0 & 5 \end{bmatrix}$ (U.P.T.U., 2005)

Solution. The characteristic equation is

$$[A - \lambda I] = 0, \quad i.e., \quad \begin{bmatrix} 3-\lambda & 1 & 4 \\ 0 & 2-\lambda & 6 \\ 0 & 0 & 5-\lambda \end{bmatrix} = 0$$

or

$$(3 - \lambda)(2 - \lambda)(5 - \lambda) = 0$$

Thus the eigen values of A are 2, 3, 5.

If x, y, z be the components of an eigen vector corresponding to the eigen value λ, we have

$$[A - \lambda I]X = \begin{bmatrix} 3-\lambda & 1 & 4 \\ 0 & 2-\lambda & 6 \\ 0 & 0 & 5-\lambda \end{bmatrix}\begin{bmatrix} x \\ y \\ z \end{bmatrix} = 0$$

Putting $\lambda = 2$, we have $x + y + 4z = 0, 6z = 0, 3z = 0$, *i.e.*, $x + y = 0$ and $z = 0$.

$$\therefore \qquad \frac{x}{1} = \frac{y}{-1} = \frac{z}{0} = k_1 \text{ (say)}$$

Hence the eigen vector corresponding to $\lambda = 2$ is $k_1(1, -1, 0)$.

Putting $\lambda = 3$, we have $y + 4z = 0, -y + 6z = 0, 2z = 0$, *i.e.*, $y = 0$, $z = 0$.

$$\therefore \qquad \frac{x}{1} = \frac{y}{0} = \frac{z}{0} = k_2$$

Hence the eigen vector corresponding to $\lambda = 3$ is k_2 (1, 0, 0).

Similarly, the eigen vector corresponding to $\lambda = 5$ is k_3 (3, 2, 1).