## 12.81

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# Question

Let  $\mathbf{M}$  be a  $3\times 3$  real symmetric matrix with eigenvalues -1, 1, 2 and the corresponding unit eigenvectors  $\mathbf{u}, \mathbf{v}, \mathbf{w}$ , respectively. Let  $\mathbf{x}$  and  $\mathbf{y}$  be two vectors in  $\mathbb{R}^3$  such that

$$\mathbf{MX} = \mathbf{u} + 2(\mathbf{v} + \mathbf{w})$$
 and  $\mathbf{M}^2\mathbf{y} = \mathbf{u} - (\mathbf{v} + 2\mathbf{w})$ 

Considering the usual inner product in  $\mathbb{R}^3$ , the value of  $|\mathbf{x} + \mathbf{y}|^2$ , where  $|\mathbf{x} + \mathbf{y}|$  is the length of the vector  $\mathbf{x} + \mathbf{y}$ , is

(ST 2022)

- a) 1.25
- b) 0.25
- c) 0.75
- d) 1

Let  $\mathbf{P} = (\mathbf{u} \, \mathbf{v} \, \mathbf{w})$  be the  $3 \times 3$  orthogonal matrix of unit eigenvectors. (1)

Let 
$$\mathbf{D} = \begin{pmatrix} -1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix}$$
 be the diagonal matrix of eigenvalues. (2)

Since  ${\bf M}$  is symmetric with these eigenvectors and eigenvalues:

Eigen-Decomposition:

$$\mathbf{M} = \mathbf{P} \mathbf{D} \mathbf{P}^{\top} \tag{3}$$

Let

$$\mathbf{x} = \mathbf{P}\alpha, \quad \mathbf{y} = \mathbf{P}\beta \tag{4}$$

Given:

$$\mathbf{M}\mathbf{x} = \mathbf{u} + 2(\mathbf{v} + \mathbf{w}) \tag{5}$$

$$\mathbf{u} + 2(\mathbf{v} + \mathbf{w}) = \mathbf{P} \begin{pmatrix} 1 \\ 2 \\ 2 \end{pmatrix} \tag{6}$$

$$\mathbf{M}\mathbf{x} = \mathbf{P}\mathbf{D}\mathbf{P}^{\mathsf{T}}\mathbf{P}\alpha = \mathbf{P}\mathbf{D}\alpha \tag{7}$$

$$\mathbf{PD}\alpha = \mathbf{P} \begin{pmatrix} 1\\2\\2 \end{pmatrix} \implies \mathbf{D}\alpha = \begin{pmatrix} 1\\2\\2 \end{pmatrix} \tag{8}$$

$$\implies \begin{pmatrix} -1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix} \alpha = \begin{pmatrix} 1 \\ 2 \\ 2 \end{pmatrix} \tag{9}$$

$$\alpha = \begin{pmatrix} -1\\2\\1 \end{pmatrix} \tag{10}$$

$$\therefore \mathbf{x} = \mathbf{P} \begin{pmatrix} -1\\2\\1 \end{pmatrix} \tag{11}$$

Given:

$$\mathbf{M}^{2}\mathbf{y} = \mathbf{u} - (\mathbf{v} + 2\mathbf{w}) = \mathbf{P} \begin{pmatrix} 1 \\ -1 \\ -2 \end{pmatrix}$$
 (12)

$$\mathbf{M}^{2}\mathbf{y} = \left(\mathbf{P}\mathbf{D}\mathbf{P}^{\top}\right)\left(\mathbf{P}\mathbf{D}\mathbf{P}^{\top}\right)\mathbf{P}\beta = \mathbf{P}\mathbf{D}^{2}\beta \tag{13}$$

$$\mathbf{P}\mathbf{D}^{2}\beta = \mathbf{P}\begin{pmatrix} 1\\ -1\\ -2 \end{pmatrix} \implies \mathbf{D}^{2}\beta = \begin{pmatrix} 1\\ -1\\ -2 \end{pmatrix} \tag{14}$$

$$\implies \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 4 \end{pmatrix} \beta = \begin{pmatrix} 1 \\ -1 \\ -2 \end{pmatrix} \tag{15}$$

$$\beta = \begin{pmatrix} 1 \\ -1 \\ -\frac{1}{2} \end{pmatrix} \tag{16}$$

$$\therefore \mathbf{y} = \mathbf{P} \begin{pmatrix} 1 \\ -1 \\ -\frac{1}{2} \end{pmatrix} \tag{17}$$

$$\mathbf{x} + \mathbf{y} = \mathbf{P}\alpha + \mathbf{P}\beta = \mathbf{P}(\alpha + \beta) \tag{18}$$

Since P is an orthogonal matrix and u, v, w are unit eigenvectors,

$$\|\mathbf{x} + \mathbf{y}\|^2 = \|\mathbf{P}(\alpha + \beta)\|^2 = (\alpha + \beta)^{\top} (\alpha + \beta)$$
 (19)

$$\|\mathbf{x} + \mathbf{y}\|^2 = \alpha^{\mathsf{T}} \alpha + \alpha^{\mathsf{T}} \beta + \beta^{\mathsf{T}} \alpha + \beta^{\mathsf{T}} \beta \tag{20}$$

$$\|\mathbf{x} + \mathbf{y}\|^2 = \|\alpha\|^2 + 2\alpha^{\mathsf{T}}\beta + \|\beta\|^2$$
 (21)

$$\|\mathbf{x} + \mathbf{y}\|^2 = 6 - 7 + \frac{9}{4}$$
 (22)

$$\|\mathbf{x} + \mathbf{y}\|^2 = 1.25$$

Thus, Option-A is correct.

(23)