Step-1

Consider the matrix:

$$A = \begin{bmatrix} .3 & .3 & .2 \\ .3 & .2 & .4 \\ .2 & .2 & .1 \end{bmatrix}$$

For first row,

$$\lambda_1 = |.3| + |.3| + |.2|$$

= 0.8

For first row,

$$\lambda_2 = |.3| + |.2| + |.4|$$

= .9

For first row,

$$\lambda_3 = |.2| + |.2| + |.1|$$

= 5

Therefore, we get,

$$\lambda_{\text{max}} = .9$$

Consider another matrix:

$$A = \begin{bmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{bmatrix}$$

For first row,

$$\lambda_1 = |2| + |-1| + |0|$$
$$= 3$$

For first row,

$$\lambda_2 = |-1| + |2| + |-1|$$
$$= 4$$

For first row,

$$\lambda_3 = |0| + |-1| + |2|$$
$$= 3$$

Therefore, we get,

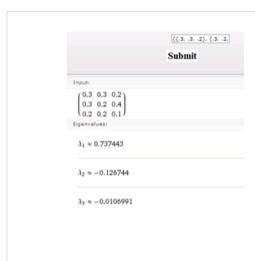
$$\lambda_{\rm max} = 4$$

Step-2

Consider the matrix:

$$A = \begin{bmatrix} .3 & .3 & .2 \\ .3 & .2 & .4 \\ .2 & .2 & .1 \end{bmatrix}$$

By using matrix calculator (the screenshot is given below), the eigenvalues of A are given by,



Step-3

The circles that bound the Eigenvalues are C_1 , C_2 , and C_3 .

The center of C_1 is at the point (.3, 0).

Step-4

The radius of C_1 is given by,

$$r_1 = |.3| + |.2|$$

= .5

The center of C_2 is at the point (.2, 0).

The radius of C_2 is given by,

$$r_2 = |.3| + |.4|$$

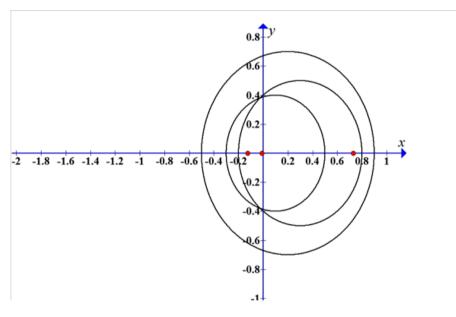
= 7

The center of C_3 is at the point (.1, 0).

The radius of C_3 is given by,

$$r_3 = |.2| + |.2|$$
$$= 4$$

The graph of circles C_1 , C_2 , and C_3 is given below.

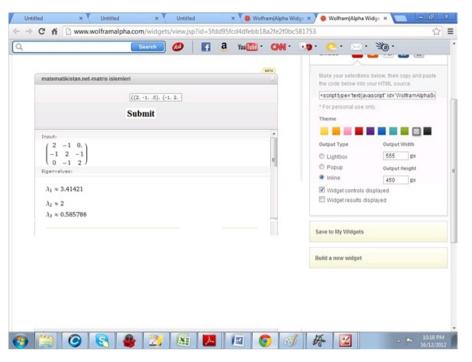


Step-5

Consider the second matrix:

$$A = \begin{bmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{bmatrix}$$

By using matrix calculator (the screenshot is given below), the eigenvalues of A are given by,



The Gershgorin circles that bound the Eigenvalues are C_1 , C_2 , and C_3 .

The center of C_1 is at the point (2, 0).

The radius of C_1 is given by,

$$r_1 = \left| -1 \right| + \left| 0 \right|$$
$$= 1$$

The center of C_2 is at the point (2, 0).

The radius of C_2 is given by,

$$r_2 = |-1| + |-1|$$

= 2

The center of C_3 is at the point (2, 0).

The radius of C_3 is given by,

$$r_3 = |0| + |1|$$
$$= 1$$

The graph of Gershgorin circles C_1 , C_2 , and C_3 is given below.

