

$$\begin{pmatrix} 4 & 8 & -1 & -2 \\ -2 & -9 & -2 & -4 \\ 0 & 10 & 5 & -10 \\ -1 & -13 & -14 & -13 \end{pmatrix}$$

$$A - \lambda I \Rightarrow \begin{pmatrix} (4-\lambda) & 8 & -1 & -2 \\ -2 & (-9-\lambda) & -2 & -4 \\ 0 & 10 & (5-\lambda) & -10 \\ -1 & -13 & -14 & (-13-\lambda) \end{pmatrix}$$

$$(4-\lambda) \begin{pmatrix} (-9-\lambda) & -2 & -4 \\ 10 & (5-\lambda) & -10 \\ -13 & -14 & (-13-\lambda) \end{pmatrix} - 8 \begin{pmatrix} -2 & -2 & -4 \\ 0 & (5-\lambda) & -10 \\ -1 & -14 & (-13-\lambda) \end{pmatrix} - \begin{pmatrix} -2 & (-9-\lambda) & -2 \\ 0 & 10 & (5-\lambda) \\ -1 & -13 & -14 \end{pmatrix}$$

$$+ 2 \begin{pmatrix} -2 & (-9-\lambda) & -2 \\ 0 & 10 & (5-\lambda) \\ -1 & -13 & -14 \end{pmatrix}$$

Gaussian elimination

$$\begin{pmatrix} (-9-\lambda) & -2 & -4 \\ 10 & (5-\lambda) & -10 \\ -13 & -14 & (-13-\lambda) \end{pmatrix}$$

$$R_2 = R_2 - \left(\frac{10}{-9-\lambda}\right) R_1 \Rightarrow \frac{10}{-9-\lambda} \cdot (-9-\lambda) = 0 \quad R_2(2) = (5-\lambda) - \left(\frac{10}{-9-\lambda}\right) \cdot (-2) = (5-\lambda) + \frac{20}{9+\lambda}$$

$$\text{let } D_1 = \begin{pmatrix} (-9-\lambda) & -2 & -4 \\ 10 & (5-\lambda) & -10 \\ -13 & -14 & (-13-\lambda) \end{pmatrix}$$

$$\begin{aligned} D_1 &= (-9-\lambda) \begin{vmatrix} 5-\lambda & -10 \\ -14 & (-13-\lambda) \end{vmatrix} - (-2) \begin{vmatrix} 10 & -10 \\ -13 & (-13-\lambda) \end{vmatrix} - 4 \begin{vmatrix} 10 & 5-\lambda \\ -13 & -14 \end{vmatrix} \\ &= (-9-\lambda) [(5-\lambda)(-13-\lambda) - (140)] + 2 [(-130) - 130 - 10\lambda] - 4 [-140 - (65 + 13\lambda)] \\ &= (-9-\lambda) [-65 + 8\lambda + \lambda^2 - 140] + 2 [-260 - 10\lambda] - 4 [-75 - 13\lambda] \\ &= (-9-\lambda) [\lambda^2 + 8\lambda - 205] + 2 [-260 - 10\lambda] - 4 [-75 - 13\lambda] \\ &= -\lambda^2 - 17\lambda^2 + 133\lambda + 1845 - 520 - 20\lambda + 300 + 52\lambda \\ &= -\lambda^3 - 17\lambda^2 + 165\lambda + 1625 \end{aligned}$$

$$\text{let } D_2 = \begin{pmatrix} -2 & -2 & -4 \\ 0 & (5-\lambda) & -10 \\ -1 & -14 & (-13-\lambda) \end{pmatrix}$$

$$\begin{aligned} D_2 &= -2 \begin{vmatrix} 5-\lambda & -10 \\ -14 & (-13-\lambda) \end{vmatrix} - (-2) \begin{vmatrix} 0 & -10 \\ -1 & (-13-\lambda) \end{vmatrix} - 4 \begin{vmatrix} 0 & 5-\lambda \\ -1 & -14 \end{vmatrix} \\ &= -2 [(5-\lambda)(-13-\lambda) - (140)] + 2 [0 - (-10)] - 4 [0 - (-5 + \lambda)] \\ &= -2 [\lambda^2 + 8\lambda - 205] + 20 - 20 + 4\lambda \\ &= -2\lambda^2 - 16\lambda + 410 + 4\lambda \Rightarrow -2\lambda^2 - 12\lambda + 410 \end{aligned}$$

$$\text{let } \Delta_3 = \begin{vmatrix} -2 & -9-\lambda & -4 \\ 0 & 10 & -10 \\ -1 & -13 & -13-\lambda \end{vmatrix}$$

$$\begin{aligned} \Delta_3 &= -2 \begin{vmatrix} 10 & -10 \\ -13 & -13-\lambda \end{vmatrix} - (-9-\lambda) \begin{vmatrix} 0 & -10 \\ -1 & -13-\lambda \end{vmatrix} - 4 \begin{vmatrix} 0 & 10 \\ -1 & -13 \end{vmatrix} \\ &= -2[(-130 - 10\lambda) - 130] + 9 + \lambda [0 - 10] - 4[0 - (-10)] \\ &= -2(-260 - 10\lambda) - 90 - 10\lambda - 40 \\ &= +520 + 20\lambda - 90 - 10\lambda - 40 \\ &= 10\lambda + 390 \end{aligned}$$

$$\text{let } \Delta_4 = \begin{vmatrix} -2 & (-9-\lambda) & -2 \\ 0 & 10 & 5-\lambda \\ -1 & -13 & -14 \end{vmatrix}$$

$$\begin{aligned} \Delta_4 &= -2 \begin{vmatrix} 10 & 5-\lambda \\ -13 & -14 \end{vmatrix} - (-9-\lambda) \begin{vmatrix} 0 & 5-\lambda \\ -1 & -14 \end{vmatrix} - 2 \begin{vmatrix} 0 & 10 \\ -1 & -13 \end{vmatrix} \\ &= -2[-140 - (-65 + \lambda)] + (9 + \lambda)[0 - (-5 + \lambda)] - 2[0 - (-10)] \\ &= -2(-75 - 13\lambda) + 45 + 9\lambda + 5\lambda + \lambda^2 - 20 \\ &= 150 + 26\lambda + 45 + 9\lambda + 5\lambda + \lambda^2 - 20 \\ &= -\lambda^2 + 22\lambda + 175 \end{aligned}$$

So,

$$\det(A - \lambda I) = 4 - \lambda \Delta_1 - 8\Delta_2 - \Delta_3 + 2\Delta_4$$

$$\begin{aligned} \det(A - \lambda I) &= (4 - \lambda)(-\lambda^3 - 17\lambda^2 + 165\lambda + 1625) - 8(-2\lambda^2 - 12\lambda + 370) \\ &\quad - (10\lambda + 390) + 2(-\lambda^2 + 22\lambda + 175) \end{aligned}$$

$$\begin{aligned} &= -4\lambda^3 - 68\lambda^2 + 660\lambda + 6500 + \lambda^4 + 17\lambda^3 - 165\lambda^2 - 1625\lambda + 16\lambda^2 \\ &\quad + 96\lambda - 2960 - 10\lambda - 390 - 2\lambda^2 + 44\lambda + 350 \end{aligned}$$

$$= \lambda^4 + 13\lambda^3 - 219\lambda^2 - 835\lambda + 3500$$



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Newton - Raphson method.

$$\lambda_{n+1} = \lambda_n - \frac{f(\lambda_n)}{f'(\lambda_n)}$$

$$f(\lambda_n) = \lambda^4 + 13\lambda^3 - 219\lambda^2 - 835\lambda + 3500$$

$$f'(\lambda_n) = 4\lambda^3 + 39\lambda^2 - 438\lambda - 835$$

$$f(0) = 3500 \quad f(1) = 2460 \quad f(2) = 1074 \quad f(3) = -544$$

It changes sign between 2 & 3 so the root is between those values.

$$\text{At } \lambda_0 = 2.5 \quad \lambda_{n+1} = \lambda_n - \frac{f(\lambda_n)}{f'(\lambda_n)}$$

$$\lambda_1 = 2.5 - \frac{285.9375}{-1623.75} = 2.7$$

$$\lambda_2 = 2.7 - \frac{41.9869}{-1654.558} = 2.674$$

$$\lambda_3 = 2.674 - \frac{0.983}{-1650.87} = 2.674$$

So, one of the root is $\boxed{\lambda_1 = 2.674}$

$$(A - \lambda I) = \begin{pmatrix} 4-2.674 & 8 & -1 & -2 \\ -2 & -9-2.674 & -2 & -4 \\ 0 & 10 & 5-2.674 & -10 \\ -1 & -12 & -14 & -13-2.674 \end{pmatrix}$$

$$= \begin{pmatrix} 1.326 & 8 & -1 & -2 \\ -2 & -11.674 & -2 & -4 \\ 0 & 10 & 2.326 & -10 \\ -1 & -13 & -14 & -15.674 \end{pmatrix} \quad \begin{pmatrix} x \\ y \\ z \\ w \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

Gaussian elimination.

$$\bullet R_1 = R_1 / 1.326 \Rightarrow (1, 6.034, -0.754, -1.509)$$

$$\bullet R_2 = R_2 + 2R_1 \Rightarrow (0, 0.394, -3.508, -7.018)$$

$$\bullet R_4 = R_4 + R_1 \Rightarrow (0, 6.966, -14.754, -17.183)$$

$$\bullet \text{Normalise } R_2 = R_2 / 0.394 \Rightarrow (0, 1, -8.904, -17.812)$$

$$\bullet R_1 \begin{pmatrix} 1 & 6.034 & -0.754 & -1.509 \\ 0 & 0.394 & -3.508 & -7.018 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 6.034 & -0.754 & -1.509 \\ 0 & 1 & -8.904 & -17.812 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$R_1 = R_1 - 6.034 R_2 \Rightarrow (1 \ 0 \ 52.977 \ 106.977)$$

$$R_3 = R_3 - 10 R_2 \Rightarrow (0 \ 0 \ 91.366 \ 168.120)$$

$$R_4 = R_4 - 6.966 R_2 \Rightarrow (0 \ 0 \ -76.808 \ -141.366)$$

$$\text{Normalise : } R_3 = R_3 / 91.366 \Rightarrow (0 \ 0 \ 1 \ 1.840)$$

$$R_1 = R_1 - 52.977 R_3 \Rightarrow (1 \ 0 \ 0 \ 8.494)$$

$$R_2 = R_2 + 8.904 R_3 \Rightarrow (0 \ 1 \ 0 \ -1.428)$$

$$R_4 = R_4 + 76.808 R_3 \Rightarrow (0 \ 0 \ 0 \ 0)$$

$$\begin{pmatrix} w \\ x \\ y \\ z \end{pmatrix} \Rightarrow \begin{pmatrix} -8.494 \\ 1.428 \\ -1.840 \\ 1 \end{pmatrix}$$

$$\text{The eigen vector is } \begin{pmatrix} -8.494 \\ 1.428 \\ -1.840 \\ 1 \end{pmatrix}$$

$$\lambda_2 = 11.054.$$

$$A = \begin{pmatrix} 11 & 8 & -1 & -2 \\ -2 & -4 & -2 & -4 \\ 0 & 10 & 5 & -10 \\ -1 & -13 & -14 & -13 \end{pmatrix}$$

Eigenvector for $\lambda_2 \Rightarrow (A - \lambda I)x = 0$.

$$A - \lambda I = \begin{pmatrix} 4 & 8 & -1 & -2 \\ -2 & -4 & -2 & -4 \\ 0 & 10 & 5 & -10 \\ -1 & -13 & -14 & -13 \end{pmatrix} - 11.054 \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

$$A - \lambda I = \begin{pmatrix} -7.054 & 8 & -1 & -2 \\ -2 & -20.054 & -2 & -4 \\ 0 & 10 & -6.054 & -10 \\ -1 & -13 & -14 & -24.054 \end{pmatrix}$$

$$\text{Let } x = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} -7.054 & 8 & -1 & -2 \\ -2 & -20.054 & -2 & -4 \\ 0 & 10 & -6.054 & -10 \\ -1 & -13 & -14 & -24.054 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

* Swap R_1 and R_4

$$\begin{pmatrix} -1 & -13 & -14 & -24.054 \\ -2 & -20.054 & -2 & -4 \\ 0 & 10 & -6.054 & -10 \\ -7.054 & 8 & -1 & -2 \end{pmatrix}$$

$$R_2 = R_2 - 2 \times R_1 \text{ and } R_4 = R_4 - 7.054 \times R_1$$

$$\begin{pmatrix} 1 & -13 & -14 & -24.054 \\ 0 & -20.054 & -2(-13) & -2 - 2(-14) \\ 0 & 20 & -6.054 & -10 \\ 0 & 8 - 7.054(-13) & -7.054(-14) & -2 - 7.054(-24.054) \end{pmatrix}$$

$$\begin{pmatrix} -1 & -13 & -14 & -24.054 \\ 0 & 5.946 & 26 & 44.108 \\ 0 & 10 & -6.054 & -10 \\ 0 & 99.702 & 97.716 & 169.576 \end{pmatrix}$$

$$R_2 \text{ normalisation } R_2 = R_2 / 5.946$$

$$R_3 = R_3 - 10 \times R_2$$

$$R_4 = R_4 - 99.702 \times R_2$$

Normalisation of R_3 .

$$\begin{pmatrix} -1 & -13 & -14 & -24.054 \\ 0 & 1 & 4.3725 & 7.4187 \\ 0 & 0 & 1 & 1.6913 \\ 0 & 0 & -337.52 & -570.61 \end{pmatrix}$$

$$R_4 = R_4 - (-337.52) R_3$$

$$\begin{pmatrix} -1 & -13 & -14 & -24.054 \\ 0 & 1 & 4.3725 & 7.4187 \\ 0 & 0 & 1 & 1.6913 \\ 0 & 0 & 0 & -570.61 - (-337.52)(1.6913) \end{pmatrix}$$

$$-570 \cdot 61 + 337 \cdot 52 \times 1 \cdot 6913 = -570 \cdot 61 + 570 \cdot 78$$

$$= 0.17$$

$$= r \begin{pmatrix} -1 & -13 & -14 & -24 \cdot 054 \\ 0 & 1 & 4 \cdot 3725 & 7 \cdot 4187 \\ 0 & 0 & 1 & 1 \cdot 6913 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$-x_1 - 13x_2 - 14x_3 - 24 \cdot 054x_4 = 0$$

$$x_2 + 4 \cdot 3725x_3 + 7 \cdot 4187x_4 = 0$$

$$x_3 + 1 \cdot 6913x_4 = 0$$

$$x_4 = y$$

$$x_2 + 4 \cdot 3725(-1 \cdot 6913y) + 7 \cdot 4187y = 0$$

$$x_2 - 7 \cdot 3993y + 7 \cdot 4187y = 0$$

$$x_2 + 0 \cdot 0192y = 0$$

$$x_2 = -0 \cdot 0192y$$

x_2 into equation (1)

$$-x_1 - 13(-0 \cdot 0192y) - 14(-1 \cdot 6913y) - 24 \cdot 054y = 0$$

$$-x_1 + 0.2496y + 25.6782y - 24.054y = 0$$

$$-x_1 + 25.9278y - 24.054y = 0.$$

$$-x_1 - 0.1262y = 0$$

$$x_1 = -0.1262y$$

$$x = \begin{pmatrix} -0.1262y \\ -0.0192y \\ -1.6913y \\ y \end{pmatrix}$$

$$x = \begin{pmatrix} -0.1262 \\ -0.0192 \\ -1.6913 \\ 1 \end{pmatrix} y$$

$$A - \lambda_3 I \approx \begin{pmatrix} 4.6 & 8 & -1 & -2 \\ -2 & -3.396 & -2 & -4 \\ 0 & 10 & 10.6 & -10 \\ -1 & -13 & -14 & -7.396 \end{pmatrix}$$

$$\left(\begin{array}{cccc|c} 1 & 0.837 & -0.1 & -0.2 & 0 \\ 0 & -1.7 & -2.2 & -4.4 & 0 \\ 0 & & 10.6 & -10 & 0 \\ -1 & 0 & & & \\ & -13 & -14 & -7 & 0 \end{array} \right) \times 1 \quad R_4 \quad (-1)$$

$$\begin{pmatrix} 1 & 0.833 & -0.1 & -0.2 \\ 0 & 1 & 1.2 & -2.5 \\ 0 & 0 & -2.1 & -35.5 \\ 0 & 0 & 10.4 & 23.4 \end{pmatrix} \begin{matrix} \\ \\ \\ R_3 \end{matrix}$$

$$\left(\begin{array}{cccc|c} 1 & 0.5 & -0.1 & -0.2 & 0 \\ 0 & 1 & 1.2 & 2.5 & 0 \\ 0 & 0 & -2.1 & -35.5 & 0 \\ 0 & 0 & 1.4 & 23.4 & 0 \end{array} \right) \quad R_3$$

$$\begin{pmatrix} 1 & 0.83 & 0.1 & -0.2 \\ 0 & 1 & 1.22 & 2.5 \\ 0 & 0 & 1 & 16.4 \\ 0 & 0 & 1.4 & 23.4 \end{pmatrix} \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix} \quad \begin{matrix} \times \\ \times \\ \times \\ \times \end{matrix}$$

$$\begin{pmatrix} 1 & 0.8 & -0.1 & -0.2 & 0 \\ 0 & 1 & 1.2 & 2.5 & 0 \\ 0 & 0 & 1 & 16.44 & 0 \\ 0 & 0 & 0 & 8 & 0 \end{pmatrix} \begin{matrix} \times (-) \\ \\ R_2 \\ \end{matrix}$$

$$\begin{pmatrix} 1 & 0.8 & -0.164 & -0.2 \\ 0 & 1 & 0 & -18 \\ 6 & 0 & 1 & 16 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 0.8 & 0 & 1.5 \\ 0 & 1 & 0 & -18.4 \\ 0 & 0 & 1 & 16.44 \\ 0 & 0 & 0 & 2 \end{pmatrix} \begin{pmatrix} p \\ q \\ r \\ s \end{pmatrix} \times 0.8$$

$$\sim \begin{pmatrix} 1 & 0 & 0 & 16.8 & 0 \\ 0 & 1 & 0 & -18.4 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 10.4 & 0 \end{pmatrix}$$

$$x_3 = -16.446 x_4$$

$$x_2 = 18.439 \times 4$$

$$x_1 = -16.834 \times 4$$

$$x_4 = x_4$$

$$V_3 = \begin{pmatrix} -16.86 \\ 18.43 \\ -16.44 \\ 1 \end{pmatrix}$$

$$f(-20) = -11,400 \quad f(-21) = -1486 \quad f(-22) = 11,766$$

the root is between ~~-21 < -22~~ ~~-22 < -22~~

$$\text{At } \lambda_1 = -21$$

$$\lambda_2 = -21 - \frac{-1486}{-11,482} = -21.12$$

$$\lambda_3 = -21.12 - \frac{54.88}{-11,870.44} = -21.1246$$

$$\text{Eigen Value} = -21.1246$$

$$(A - \lambda I) v = 0 \quad \lambda = -21.1246$$

$$A - (-21.1246)I = A + 21.1246I \Rightarrow$$

$$\begin{pmatrix} 4 + 21.1246 & 8 & -1 & -2 \\ -2 & -9 + 21.1246 & -2 & -4 \\ 0 & 10 & 5 + 21.1246 & -10 \\ -1 & -13 & -14 & -13 + 21.1246 \end{pmatrix}$$

$$\Rightarrow \begin{pmatrix} 25.1246 & 8 & -1 & -2 \\ -2 & 12.1246 & -2 & -4 \\ 0 & 10 & 26.1246 & -10 \\ -1 & -13 & -14 & 8.1246 \end{pmatrix}$$

$$\begin{pmatrix} 25.1246 & 8 & -1 & -2 \\ -2 & 12.1246 & -2 & -4 \\ 0 & 10 & 26.1246 & -10 \\ -1 & -13 & -14 & 8.1246 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \\ v_3 \\ v_4 \end{pmatrix} = 20$$

Row 1 / 25.1246. Normalising it.

$$\text{Row}_1 \rightarrow (-1 \quad 0.3184 \quad -0.0398 \quad -0.796)$$

Eliminate v_1 from Row 2 and 4.

* Row 2 + 2 x Row 1:

$$\text{Row}_2 = (0 \quad 12.7614 \quad -2.0796 \quad -4.592)$$

* Row 4 + Row 1:

$$\text{Row}_4 = (0 \quad -12.6816 \quad -14.0398 \quad 8.0450)$$

Pivot Row 2.

$$\text{Row}_2 / 12.7614.$$

$$\text{Row}_2 \rightarrow (0 \quad 1 \quad -0.1630 \quad -0.3260)$$

Now eliminate v_2 from Row 1, 3 and 4

$$\times \text{Row}_1 - 0.3184 \times \text{Row}_2.$$

$$R_1 \rightarrow (1 \ 0 \ 0.0122 \ 0.0244)$$

$$\times \text{Row}_3 - 10 \times \text{Row}_2:$$

$$R_3 \rightarrow (0 \ 0 \ 27.7546 \ -6.7400)$$

$$\times \text{Row}_4 + 12.6816 \times \text{Row}_2:$$

$$R_4 \rightarrow (0 \ 0 \ -16.1816 \ 3.8818)$$

→ Pivot Row 3:

$$\text{Row}_3 / 27.7546.$$

$$R_3 \rightarrow (0 \ 0 \ 1 \ -0.2429)$$

→ Eliminate V_3 from $R_1, 2$ and 4 :

$$R_1 - 0.0122 \times R_3$$

$$R_1 \rightarrow (1 \ 0 \ 0 \ 0.0271)$$

$$R_2 \rightarrow (0 \ 1 \ 0 \ -0.3655)$$

$$R_4 \rightarrow (0 \ 0 \ 0 \ 0)$$

$$\begin{cases} V_1 + 0.0271V_4 = 0 \\ V_2 - 0.3655V_4 = 0 \\ V_3 - 0.2429V_4 = 0 \end{cases}$$

$$\text{let } V_4 = 1$$

$$V_1 = -0.0271, V_2 = 0.3655, V_3 = 0.2429$$

$$V = \begin{pmatrix} -0.0271 \\ 0.3655 \\ 0.2429 \\ 1 \end{pmatrix}$$