

## ENGINEERING MATHEMATICS

### **ALL BRANCHES**



Properties of Eigen Values & Vectors
Linear Algebra

DPP-09 Solution



The eigen values of the matrix

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



A 2, -2, 1, -1

2, 3, -2, 4

### Characterstic eqn. /A-AII=0



$$\begin{vmatrix} 2-\lambda & -1 & 0 & 0 \\ 0 & 3-\lambda & 0 & 0 \\ 0 & 0 & -2-\lambda & 0 \\ 0 & 0 & -1 & 4-\lambda \end{vmatrix} = 0$$

$$(2-\lambda)\begin{vmatrix} 3-\lambda & 0 & 0 \\ 0 & -2-\lambda & 0 \\ 0 & -1 & 4-\lambda \end{vmatrix} = 0$$

$$(2-\lambda)(3-\lambda)\{(-2-\lambda)(4-\lambda)\} = 0$$

$$\lambda = 2, 3, -2, 4$$



The necessary condition to diagonalize a matrix is that

- A its all eigen values should be distinct
- its eigen vectors should be independent
- c its eigen values should be real
- the matrix is non-singular

Modal matrix  $P = [X_1 \ X_2 \ X_3]$ 



X1, X2, X3 - Eigen vectors

Sufficient Anxn is diagonalizable if and only if it has n linearly cond. independent eigen vectors.



Obtain the eigen values of the matrix A =

$$\begin{bmatrix} 1 & 2 & 34 & 49 \\ 0 & 2 & 43 & 94 \\ 0 & 0 & -2 & 104 \\ 0 & 0 & 0 & -1 \end{bmatrix}$$



$$1, 2, -2, -1$$

Since it is UTM: eigenvalues are diagonal elements.

c 1, 2, 2, 1

None



For the matrix 
$$P = \begin{bmatrix} 3 & -2 & 2 \\ 0 & -2 & 1 \\ 0 & 0 & 1 \end{bmatrix}$$
Since it UTM;
$$\vdots \text{ Eigen values} \rightarrow 3, -2, 1$$

one of the eigen value is equal to -2. Which of the following is an eigen vector?



### Eigen value problem $(A - \lambda I)X = 0$



$$\begin{cases} 3-\lambda -2 & 2 \\ 0 & -2-\lambda 1 \\ 0 & 0 & 1-\lambda \end{cases} X = 0$$

$$\begin{cases} 5 & -2 & 2 \\ 0 & 0 & 1 \\ 0 & 0 & 3 \end{cases} \begin{bmatrix} 7 \\ 2 \\ 0 \\ 0 \end{bmatrix} = \begin{cases} 5 \\ 0 \\ 0 \\ 0 \end{cases}$$

$$\Rightarrow 5x - 2y + 2z = 0 - 1$$

$$\Rightarrow z = 0 - 2$$

$$\text{Let } x = K, y = 5/2 K \text{ and } z = 0$$

$$\text{Eigen vector } \begin{cases} K \\ 5/2 K \\ 0 \end{cases} \qquad \text{for } K = 2 : \begin{cases} 2 \\ 5 \\ 0 \end{cases}$$



The minimum and the maximum eigen values of the matrix

are -2 and 6, respectively. What is the other eigen value?

Α



C



Sum of eigen values = Trace of matrix
$$\lambda_1 + \lambda_2 + \lambda_3 = 1 + 5 + 1$$

$$(-2) + (6) + \lambda_3 = 7$$

$$\lambda_3 = 3$$



### Given that

$$A = \begin{bmatrix} -5 & -3 \\ 2 & 0 \end{bmatrix} \text{ and } I = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

the value A3 is

$$A = \begin{bmatrix} -5 & -3 \\ 2 & 0 \end{bmatrix}$$

Charecterstic eqn. 
$$|A-\lambda I| = 0$$

$$\begin{vmatrix} -5 - \lambda & -3 \\ 2 & 0 - \lambda \end{vmatrix} = 0$$

$$5\lambda + \lambda^2 - (-6) = 0$$

$$\lambda^2 + 5\lambda + 6 = 0$$

$$\longrightarrow A^2 + 5A + 6I = 0$$

$$\Rightarrow A^2 = -5A - 6I$$

$$A^3 = A^2 A = (-5A - 6I) A = -5A^2 - 6A$$
  
=  $-5(-5A - 6I) - 6A = 75A + 30I - 6A$   
 $A^3 = 19A + 30I$ 





Suppose that the eigen values of matrix A are 1, 2, 4. The determinant of  $(A^{-1})^T$  is  $\frac{1}{8}$   $\binom{0}{125}$ 

$$A \rightarrow \lambda_1, \lambda_2, \lambda_3$$
  
 $\rightarrow 1, 2, 4$   
Theorem:  $- |A| = \text{Product of eigen values}$   
 $|A| = 1 \times 2 \times 4 = 8$   
 $|(A^{-1})^T| = |A^{-1}| = \frac{1}{|A|} = \frac{1}{8}$ 



Let

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

and  $B = A^3 - A^2 - 4A + 5I$ , where I is the  $3 \times 3$  identity matrix. The determinant of B is 1.0 (up to 1 decimal place).

$$\begin{vmatrix} 1-\lambda & 0 & -1 \\ -1 & 2-\lambda & 0 \\ 0 & 0 & -\lambda-\lambda \end{vmatrix} = 0 \Rightarrow (1-\lambda)(2-\lambda)(-2-\lambda) - 1(0) = 0$$

$$\Rightarrow (\lambda^2 - 3\lambda + 2)(-2-\lambda) = 0$$

$$-2\lambda^{2}+6\lambda-4-\lambda^{3}+3\lambda^{2}-2\lambda=0$$

$$\lambda^{3}-\lambda^{2}-4\lambda+4=0$$
By C.H.T.
$$A^{3}-A^{2}-4A+4I=0$$

$$\lambda \rightarrow A$$

$$B = A^{3} - A^{2} - 4A + 5I$$
  
 $B = (A^{3} - A^{2} - 4A + 4I) + I$   
 $B = O + I$   
 $B = I$   
 $|B| = |I|$   
 $|B| = |$ 





# Thank you

Seldiers!

