## Eigen Values and Eigen vectors

Def's Let A be an nxn matrix, A real number it is called an eigenvalue of A if there exists a non-zuo n-vector X Such that AX = XX. In this case, the vector X is called an eigenvector of A acresponding to A

Note: Eigenvalues and eigenvectors are sometimes called characteristic values and characteristic vectors or latent values and latent vectors.

Ep. Show that  $\lambda = 3$  is an eigenvalue of  $A = \begin{bmatrix} 5 & 2 \\ 2 & 5 \end{bmatrix}$ 

and x= | i is an eigenvector corresponding to the eigen value 3.

Soln, we have

AX = 
$$\begin{bmatrix} 5 & 2 \\ 25 \end{bmatrix} \begin{bmatrix} -1 \\ -1 \end{bmatrix} = \begin{bmatrix} 5 \times 1 + 2 \times -1 \\ 2 \times 1 + 5 \times -1 \end{bmatrix} = \begin{bmatrix} 3 \\ -3 \end{bmatrix} = 3 \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

24, AX = 3X

So  $\lambda = 3$  is an eigen value of A and X = [-i] an

eigenvector corresponding to this eigen value.

Eigen space

Defo Let A be an nxn matur, and let & be an eigen realwoof A. Then the eigen space of A gor & denoted by Ex, is the set of all eigenvectors of A for x, together with the inclusion of the zero vector. There  $E_{\chi} = \{\chi : A \chi = \lambda \chi \}$ The Let A be a nature and let  $\chi$  be a real no. Then  $\lambda$  is an

eigenrealise of A iff IA-XII=0. The eigenvectors corresponding to autheron-trivial solns of the homogeneous system (A-AI) X =0. The eigen space Ex is the complete solo set for this homogeneous System.

charactristic Polynomial of A)

toff Let A be an n x n matrix. The charactristic polynomial of A is
defined to be the polynomial P<sub>A</sub> (x) = [A - NI ]

x. the eigenvalues of A are just real roots of the charactristic polynomial.

Solm; 
$$P_{A}(x) = \begin{vmatrix} 12-\lambda & -51 \\ 2 & -11-\lambda \end{vmatrix} = 0$$

= 
$$((2-\lambda)(-(1-\lambda) + 102)$$
  
=  $(\lambda - (2)(\lambda + 11) + 102$   
=  $\lambda^2 - (2\lambda + 11\lambda - 132 + 102)$   
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E. Find the eigen values ofor the materix 
$$A = \begin{bmatrix} 7 & 1 & 1 \\ -11 & -3 & 2 \\ 18 & 2 & -4 \end{bmatrix}$$

50ln.
$$P_{A}(z) = |A - XI| = \begin{cases} 7 - \lambda & 1 - 1 \\ -11 & -3 - \lambda & 2 \end{cases}$$

$$18 \quad 2 \quad -4 - \lambda$$

Ans. ) x = -2,4

$$= -x^{3} + 12x + 16$$

$$= -(x+2)^{2}(x-4)$$

$$= -(x+2)^{2}(x-4) = 0$$

$$= x^{2} + 12x + 16$$

$$= -(x+2)^{2}(x-4) = 0$$

$$= x^{2} + 12x + 16$$

$$= -(x+2)^{2}(x-4) = 0$$

$$= x^{2} + 12x + 16$$

$$= -(x+2)^{2}(x-4) = 0$$

$$= x^{2} + 12x + 16$$

$$= x^{2} + 12x +$$

Properties of Cigunvalues and Eagen Vectors

1. Let A be a square anotice. Then A is singular if and only if > = 0 is an eigen value of A

2. Let A be a square matrix. Then A and AT have the same characteristic polynomial and hence the same eigen values.

3. Let A be a Square matrix, and let k be a positive integer. If I is an eigenvalue of A, then I's an eigenvalue of Ak.

4. Sum of eigenvolues = Sum of diagonal elements (Trace (A))
5. Anoduct of eigenvolues - Deturnment of matrix
6. Eigenvalues of triangular matrices are some as their diagonal elements

Orthogonal Matrix

A square metrix A is Rolled orthogonal if AAT = ATA = I = A T is realid for orthogonal matrix.

R. Nuify if the matrix  $A = \frac{1}{3}\begin{bmatrix} 1 & 2 & 2 \\ 2 & 1-2 \end{bmatrix}$  is orthogonal.

Solm: we have
$$A = \frac{1}{3} \begin{bmatrix} 1 & 2 & 2 \\ 2 & 1 & -2 \\ -2 & 2 & -1 \end{bmatrix} = \int A^{T} = \frac{1}{3} \begin{bmatrix} 1 & 2 & -2 \\ 2 & 1 & 2 \\ 2 & -2 & -1 \end{bmatrix}$$

$$AA^{T} = \frac{1}{9} \begin{bmatrix} 1 & 2 & 2 \\ 2 & 1 & -2 \\ -2 & 2 & -1 \end{bmatrix} \begin{bmatrix} 1 & 2 & -2 \\ 2 & 1 & 2 \\ 2 & -2 & -1 \end{bmatrix} = \int 0 & 0 & 9 & 0$$

$$= \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} = I$$

=) A is an orthogonal matrix.

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Ex. Find the eigen values and the corresponding eigen vectors of the foll matrices:

$$(i) A = \begin{bmatrix} 4 \\ 32 \end{bmatrix}$$

Soln; The charactristic equal of A is given by  $\begin{vmatrix}
A - \lambda \mathbf{I} & 1 & 1 \\
A - \lambda \mathbf{I} & 2 & 1 \\
A - \lambda \mathbf{I} & 3 & 2 - 2
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1 - \lambda & 4 &$ 

of  $(\lambda + 2)(\lambda - 5) \ge 0$ of  $\lambda = -2$ , 5 espending to the eigenvalue  $\lambda = -2$ 

Corresponding to the eigenvalue  $\lambda = -2$ , we have  $(A + 2I) \times = \begin{bmatrix} 3 & 4 \end{bmatrix} \begin{bmatrix} \chi_1 \\ \chi_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$  or  $3\chi_1 + 4\chi_2 = 0$  or  $\chi_1 = -4 \chi_2$ 

Hence the eigen vector 
$$\times$$
 is given by
$$X = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -4x_2/3 \\ x_2 \end{bmatrix} = x_2 \begin{bmatrix} -4/9 \\ 1 \end{bmatrix}$$

Since en eigen vector is unique up to a constant multiple, we can take the eigen vector as  $[-4,3]^{T}$ .

Courspanding to  $\lambda = 5$   $(A - 5\lambda) \chi = \begin{bmatrix} -4 & 4 \\ 3 & -3 \end{bmatrix} \begin{bmatrix} \chi_1 \\ \chi_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ 

 $\therefore \text{ Eigenvector is } X = (x_1, x_2)^T = x_1(1,1)^T \text{ or } (1,1)^T$ 

 $\mathcal{E}_{\mathbf{p}}(\mathbf{u})$   $\mathbf{A} = \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix}$ 

Solar ch. eyn is given beg  $|A-NI| = \begin{vmatrix} 1-\lambda & 1 \\ -(1-\lambda) & = 0 \end{vmatrix} = \begin{vmatrix} (1-\lambda)^2 + (1=0=) & (1-2\lambda+\lambda) + (1=0) \\ -(1-\lambda) & = 0 \end{vmatrix} = \begin{vmatrix} (1-\lambda)^2 + (1=0=) & (1-2\lambda+\lambda) + (1=0) \\ -(1-\lambda) & = 0 \end{vmatrix} = \begin{vmatrix} (1-\lambda)^2 + (1=0=) & (1-2\lambda+\lambda) + (1=0) \\ -(1-\lambda) & = 0 \end{vmatrix} = \begin{vmatrix} (1-\lambda)^2 + (1=0=) & (1-2\lambda+\lambda) + (1=0) \\ -(1-\lambda) & = 0 \end{vmatrix} = \begin{vmatrix} (1-\lambda)^2 + (1=0=) & (1-2\lambda+\lambda) + (1=0) \\ -(1-\lambda) & = 0 \end{vmatrix} = \begin{vmatrix} (1-\lambda)^2 + (1=0=) & (1-2\lambda+\lambda) + (1=0) \\ -(1-\lambda) & = 0 \end{vmatrix} = \begin{vmatrix} (1-\lambda)^2 + (1=0=) & (1-2\lambda+\lambda) + (1=0) \\ -(1-\lambda) & = 0 \end{vmatrix} = \begin{vmatrix} (1-\lambda)^2 + (1=0=) & (1-2\lambda+\lambda) + (1=0) \\ -(1-\lambda) & = 0 \end{vmatrix} = \begin{vmatrix} (1-\lambda)^2 + (1=0) & (1-\lambda)^2 + (1=0) \\ -(1-\lambda) & = 0 \end{vmatrix} = \begin{vmatrix} (1-\lambda)^2 + (1=0) & (1-\lambda)^2 + (1=0) \\ -(1-\lambda) & = 0 \end{vmatrix} = \begin{vmatrix} (1-\lambda)^2 + (1=0) & (1-\lambda)^2 + (1=0) \\ -(1-\lambda) & = 0 \end{vmatrix} = \begin{vmatrix} (1-\lambda)^2 + (1=0) & (1-\lambda)^2 + (1=0) \\ -(1-\lambda) & = 0 \end{vmatrix} = \begin{vmatrix} (1-\lambda)^2 + (1-\lambda)^2 + (1=0) \\ -(1-\lambda)^2 + (1-\lambda)^2 + (1$ 

 $[A-(1+i)I]X = \begin{bmatrix} 1-(1+i) \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \xrightarrow{\alpha_1 + \alpha_2} \begin{bmatrix} \alpha_1 \\ \alpha_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ 

$$\begin{aligned}
2i & -ix_1 + x_2 = 0 & \text{re, } ix_1 = x_2 \text{ re, } x_1 = \frac{x_2}{i} \\
& - x_1 - ix_2 = 0
\end{aligned}$$

$$\begin{aligned}
x &= \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} i \\ i \end{bmatrix} = \begin{bmatrix} i, i \end{bmatrix}^T \\
& \begin{cases} 1 - (1 - i) \\ -1 \end{cases} & \begin{cases} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{cases}
\end{aligned}$$

$$\begin{bmatrix} -1 & (1-(1-i)) \end{bmatrix} \begin{bmatrix} x_2 \\ y_2 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$= \begin{bmatrix} i \\ -1 \end{bmatrix} \begin{bmatrix} x_4 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

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of 
$$ix_1 = -x_2$$

of  $\frac{x_1}{1} = \frac{x_2}{-i}$ 

$$x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 \\ -i \end{bmatrix}^T$$

-'. Eigen vector for  $y = 1 - i$  is  $\begin{bmatrix} 1, -i \end{bmatrix}^T$ .

-'. Eigenvector for p= 1-è is [1,-i] Remark: For a real matrix A, the eigen values and the conceponding eigen vectors can be complex.

$$A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 1 \\ 2 & 0 & 3 \end{bmatrix}$$

$$= (1-\lambda)[(2-\lambda)(3-\lambda) - 0 + 0 = ((-\lambda)(6-2\lambda-3\lambda+\lambda^{2}-4))$$

$$= (1-\lambda)(\lambda^{2}-5\lambda+6)$$

$$= (1-\lambda)(\lambda^{2}-3\lambda-2\lambda+6)$$

$$= ((-\lambda)(\lambda-3)-2(\lambda-3)]$$

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

$$= (1-\lambda)(\lambda-2)(\lambda-3)$$

$$= (1-\lambda)(\lambda-2)(\lambda-3)$$

-. Eigenvalus are 1,283.

Cou. to  $\lambda = 1$  eign vector is  $[A-\lambda I]X=0$ 

$$\begin{bmatrix} A - \lambda \mathbf{H} \times = \begin{bmatrix} \mathbf{0} & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{1} & \mathbf{1} \\ \mathbf{2} & \mathbf{0} & \mathbf{2} \end{bmatrix} \begin{bmatrix} \mathbf{x}_1 \\ \mathbf{x}_2 \\ \mathbf{x}_3 \end{bmatrix} = \begin{bmatrix} \mathbf{0} \\ \mathbf{0} \\ \mathbf{0} \end{bmatrix}$$

$$x_{2} + x_{3} = 0$$

$$2x_{1} + 2x_{3} = 0$$

we obtain two egns in these unknowns, one of the receiable can be choosen arbitrarily. Taking of =1, x2 =-1, x=-1

$$\begin{bmatrix} A-2J \\ X = \begin{bmatrix} -1 & 0 & 0 \\ 0 & 0 & 1 \\ 2 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

=) 
$$\frac{1}{(0-0)}$$
  $\frac{1}{(0-0)}$   $\frac{1}{(0-0)}$ 

$$\begin{aligned}
&\text{For } \lambda = 3 & \text{ we have} \\
&[A - 3I] \chi = \begin{bmatrix} -2 & 0 & 0 \\ 0 & 1 & 1 \\ 2 & 0 & 1 \end{bmatrix} \begin{bmatrix} \chi_1 \\ \chi_2 \\ \chi_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}
\end{aligned}$$

$$\begin{bmatrix} -2 & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 2 & 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} x_1 & x_2 & 0 \\ x_3 & 0 & 0 \end{bmatrix}$$

$$x_2 + x_3 = 0$$
 or  $x_2 = -x_3$  or  $\frac{x_2}{1} = \frac{x_3}{-1}$   $\frac{x_4}{1} + \frac{x_5}{1} = 0$ 

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

Q. Find the Eigen realises and Eigen vectors of the given native
$$A = \begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix}$$

$$= \left| \begin{array}{c} A - \lambda I \end{array} \right| = \left| \begin{array}{ccc} 8 - \lambda & -6 & 2 \\ -6 & 7 - \lambda & 4 \\ 2 & -4 & 3 - \lambda \end{array} \right| = 0$$

$$= \left| \begin{array}{c|c} (8-\lambda) & 7-\lambda & -4 \\ -4 & 3-\lambda \end{array} \right| - \left(-6\right) \left| \begin{array}{c|c} -6 & -4 \\ 2 & 3-\lambda \end{array} \right| + 2 \left| \begin{array}{c|c} -6 & 7-\lambda \\ 2 & -4 \end{array} \right| = 0$$

$$= \frac{(8-\lambda)[(7-\lambda)(3-\lambda)-16]+6[-6(3-\lambda)+8]+2[24-2(7-\lambda)]=0}{= \frac{(8-\lambda)[21-3\lambda-7\lambda+\lambda^2-16]+6[-18+6\lambda+8]+2[24-14+2\lambda]=0}{= 0}$$

=) 
$$(8-\lambda)[\lambda^2 - (0\lambda + 5] + 6[6\lambda - (0] + 2[10 + 2\lambda] = 0$$

$$=) 8x^{2} - 80x + 40 - x^{3} + 10x^{2} - 5x + 36x - 60 + 20 + 4x = 0$$

$$=) -\lambda^3 + 18\lambda^2 = 45\lambda = 0$$

$$=) \lambda^{3} - 18\lambda^{2} + 45\lambda = 0$$

$$= \frac{1}{2} \times (\frac{1}{\lambda^{-18}} \times 445) = 0 = \frac{1}{2} \times (\frac{1}{\lambda^{-15}} \times 4$$

$$=) \lambda (\lambda - 3) (\lambda - 15) = 0$$

Ligar realus are 
$$\lambda = 0, 3, 15$$
.

$$\begin{bmatrix} A - \lambda I \end{bmatrix} \times = \begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix} \begin{bmatrix} \chi_1 \\ \chi_2 \\ \chi_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$-6x + 7x_2 - 4x_3 = 0$$

$$8x_1 - 4x_2 + 3x_3 = 0$$

$$\frac{24 - 14}{24 - 14} = \frac{-42}{-32 + 12} = \frac{23}{56 - 36}$$

$$\frac{x_1}{10} = \frac{x_2}{20} = \frac{x_3}{20} = k (ht)$$

From egn (1) 1 (2)

×4 52 ×3 8 -6 2 7 -4

For 
$$\lambda = 3$$
, 
$$[A-37] \times = 0$$

$$\begin{bmatrix} 8-3 & -6 & 2 \\ -6 & 7-3 & -4 \\ 2 & -4 & 3-3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$5x_{1} - 6x_{2} + 2x_{3} = 0$$

$$-6x_{1} + 4x_{2} - 4x_{3} = 0$$

$$2x_{1} - 4x_{2} + 0x_{3} = 0$$

$$\frac{\chi_1}{16} = \frac{\chi_2}{98} = \frac{\chi_3}{-16} = k(let)$$

$$\begin{bmatrix} A - 15I \end{bmatrix} X = \begin{bmatrix} -7 & -6 & 2 \\ -6 & -8 & -4 \\ 2 & -4 & -12 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$-7x_{1}-6x_{2}+2x_{3}=0$$

$$-6x_{1}-8x_{2}-4x_{3}=0$$

$$2x_{1}-4x_{2}-12x_{3}=0$$

$$\frac{24}{40} = \frac{7}{40} = \frac{7}{20} = k$$

Eigenvector = 
$$\begin{bmatrix} 40 & k \\ -40 & k \end{bmatrix} = \begin{bmatrix} 2 \\ -2 \\ 1 \end{bmatrix}$$

Q. Find the Sum of the characteristic roots of the materix A<sup>2</sup>, given that  $A = \begin{bmatrix} 3 & 0 & 0 \\ 69.5 \end{bmatrix}$ 

Solon The chiego for given the matrix is I A - XII =0

of 
$$\begin{vmatrix} 3-\lambda & 0 & 0 \\ 8 & 4-\lambda & 0 \end{vmatrix} = 0$$
 (or eigenvealue),

we know that the ch. not of the matrix A are \as 9,16,25 whose sum = 9+16+25=50.

q. If mater A is defined as A = [ 2-30 ], then find the eigen-142], realies of A2.

Soln The chieges of A is  $|A-\lambda I| = 0$ or  $|A-\lambda I| = 0$   $|A-\lambda I| = 0$   $|A-\lambda I| = 0$   $|A-\lambda I| = 0$   $|A-\lambda I| = 0$ 

Hence  $\lambda = -1$ ,  $\lambda = -3$  and  $\chi = 2$  are eigen values of A. We know that the eigen realises of  $A^2$  are the squares of the eigen realises of A,  $i \cdot e$ , 1, 9, 4.

Q. If the eigen values of matrix A are 2,3,6 then write the eigen values of AT; A, A, (m CN), adj A and kA,

Eigen realises of A are 2,3 and 6 and since eigen values of A T are some as these of A, hence eigen values of A T are 2,3 and 6.

Eigenvelue of A are 1, 1 and 16

" of A are 2 m and 6 m (mEN).

Further eigenvalue of edj(A) are 1 (2x3x6), 1 (2x3x6) and 1 (2x3x6)
i, 18, 12 and 6.

Also the eigen values of kA are 2k, 3k and 6k wherekis const.

9. If the eigen realise of A are 1,1,1, find the eigen realises of A2+2A+3I.

Soln; Eigenvealues of A<sup>2</sup> au 1<sup>2</sup>, 1<sup>2</sup>,

-- Eigen value of A2+2A+3I = (1,1,1)+(2,2,2)+(3,3,3) = 6,6,6 dang Property. of A is a Symmetric matrix the eigen vectors of the eqn(A-AI) x =0 are pairwese outhogonal If  $\begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$  and  $\begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ z_n \end{bmatrix}$  are two sign vectors of a symmetric matrix A then xx + xx + -- xx = 0. Some Useful deductions If I its a charactristic realise of a square nature A, then (i) I + k is a ch realise of the matrix A + KI (12) & & is a ch. value of kA (iii) I is a ch. read realise of A. In otherwoods IAI is the eigen value of the matrix adj(A) (iv) \sis a ch-realise of A? In general sis an eigenvalue of Ak, (ch. value is an eigen value) dymentice matrix -> A nxn matrix is symmetric matrix of A=A  $A = \begin{bmatrix} 3 & -1 & 1 \\ -1 & 2 & 5 \\ 1 & 5 & -2 \end{bmatrix}, A^{T} = \begin{bmatrix} 3 & -1 & 1 \\ -1 & 2 & 5 \\ 1 & 5 & -2 \end{bmatrix}$ Here  $A = TA^{T}$ Skew-Symmetric matrix > A square aratix is skew symmetric

 $B = \begin{bmatrix} 0 & -3 & 5 \\ 3 & 0 & 2 \\ -5 & -2 & 0 \end{bmatrix} \Rightarrow B^{T} \begin{bmatrix} 0 & 3 & -5 \\ -3 & 0 & -2 \\ 5 & 2 & 0 \end{bmatrix} = -B$