

12.482

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Question

Consider the matrix $\mathbf{M} = \begin{pmatrix} 5 & 3 \\ 3 & 5 \end{pmatrix}$. The normalized eigen-vector corresponding to the smallest eigen-value of the matrix \mathbf{M} is:
(PE 2016)

1. $\begin{pmatrix} \frac{\sqrt{3}}{2} \\ \frac{1}{2} \end{pmatrix}$

2. $\begin{pmatrix} \frac{\sqrt{3}}{2} \\ -\frac{1}{2} \end{pmatrix}$

3. $\begin{pmatrix} \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} \end{pmatrix}$

4. $\begin{pmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{pmatrix}$

Solution

Given matrix:

$$\mathbf{M} = \begin{pmatrix} 5 & 3 \\ 3 & 5 \end{pmatrix} \quad (1)$$

The characteristic equation is:

$$\det(\mathbf{M} - \lambda \mathbf{I}) = 0 \quad (2)$$

$$\det \begin{pmatrix} 5 - \lambda & 3 \\ 3 & 5 - \lambda \end{pmatrix} = 0 \quad (3)$$

$$(5 - \lambda)(5 - \lambda) - (3)(3) = 0 \quad (4)$$

$$(5 - \lambda)^2 - 9 = 0 \quad (5)$$

$$\lambda^2 - 10\lambda + 16 = 0 \quad (6)$$

Using the quadratic formula:

Solution

$$\lambda = \frac{10 \pm \sqrt{100 - 64}}{2} = \frac{10 \pm \sqrt{36}}{2} = \frac{10 \pm 6}{2} \quad (7)$$

$$\lambda_1 = 8 \quad (\text{largest eigenvalue}) \quad (8)$$

$$\lambda_2 = 2 \quad (\text{smallest eigenvalue}) \quad (9)$$

For $\lambda = 2$, solve $(\mathbf{M} - 2\mathbf{I})\mathbf{v} = \mathbf{0}$:

$$\begin{pmatrix} 5 - 2 & 3 \\ 3 & 5 - 2 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad (10)$$

$$\begin{pmatrix} 3 & 3 \\ 3 & 3 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad (11)$$

$$3v_1 + 3v_2 = 0 \quad (12)$$

$$v_1 + v_2 = 0 \implies v_1 = -v_2 \quad (13)$$

Solution

Let $v_2 = t$, then $v_1 = -t$.

The general eigenvector is:

$$\mathbf{v} = t \begin{pmatrix} -1 \\ 1 \end{pmatrix} = t \begin{pmatrix} 1 \\ -1 \end{pmatrix} \cdot (-1) \quad (14)$$

We can choose:

$$\mathbf{v} = \begin{pmatrix} 1 \\ -1 \end{pmatrix} \quad (15)$$

The normalized eigenvector is:

$$\hat{\mathbf{v}} = \frac{\mathbf{v}}{\|\mathbf{v}\|} \quad (16)$$

$$\|\mathbf{v}\| = \sqrt{\mathbf{v}^T \mathbf{v}} = \sqrt{2} \quad (17)$$

$$\hat{\mathbf{v}} = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ -1 \end{pmatrix} = \begin{pmatrix} \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} \end{pmatrix} \quad (18)$$

The correct answer is (c) $\begin{pmatrix} \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} \end{pmatrix}$