

Worksheet 2

1. Product of eigenvalues = determinant of matrix.
Sum of eigenvalues = trace of matrix.

If $\text{rank}(A) < n$, then ~~rank~~ $\det(A) = 0$
 $\Rightarrow \lambda = 0$ will be an eigenvalue.

Here A, B are 2×2 matrices with rank ≤ 1 (< 2).
 $\Rightarrow \lambda_1 = 0$ will be an eigenvalue for both.

$$\lambda_1 + \lambda_2 = \text{tr}(A)$$

$$\text{tr}(A) - \lambda_2 = \lambda_2 = \text{tr}(A).$$

$$P_A(t) = (t - 0)(t - \text{tr}(A)) = t(t - \text{tr}(A)).$$

$$P_B(t) = t(t - \text{tr}(B)).$$

$$\therefore \lim_{t \rightarrow 0} \frac{P_A(t)}{P_B(t)} = \lim_{t \rightarrow 0} \frac{t - \text{tr}(A)}{t - \text{tr}(B)} = \frac{\text{tr}(A)}{\text{tr}(B)}$$

2. $P_A(t) = t^n + a_1 t^{n-1} + a_2 t^{n-2} + \dots + a_{n-1} t + a_n$

(a) If $t=1$ is a root, then.

$$1 + a_1 + a_2 + \dots + a_{n-1} + a_n = 0.$$

$$\Rightarrow \sum_{i=1}^n a_i = -1.$$

(b) If $t=0$ is a root, then,

$$0 + a_1 \cdot 0 + a_2 \cdot 0 + \dots + a_{n-1} \cdot 0 + a_n = 0$$

$$\Rightarrow a_n = 0.$$

3. $A: n \times n$

$p_A(t)$: char poly of A .

$f(t)$ is: has degree $m > n$.

$$p_A(t) \mid f(t).$$

$$\Rightarrow f(t) = p_A(t) q(t).$$

$$f(A) = p_A(A) \cdot q(A).$$

\therefore it has only one eigenvalue, namely, 0.

4. $X = \begin{bmatrix} 1 & a \\ 0 & 1 \end{bmatrix}$.

$$\det(X - \lambda I) = \begin{vmatrix} 1-\lambda & a \\ 0 & 1-\lambda \end{vmatrix} = (1-\lambda)^2$$

~~det~~ will be diagonalizable only if min poly,
 $m_A(\lambda) = 1 - \lambda$.

~~But $m_A(A) \neq 0 \Rightarrow$ not diagonalizable.~~

But $m_A(A) = 0$ iff $A = I$ iff $a = 0$.

Ex.

5. $X = \begin{bmatrix} 0 & 0 & 1 \\ a & 1 & b \\ 1 & 0 & 0 \end{bmatrix}$

$$\begin{aligned} \det(X - \lambda I) &= \begin{vmatrix} -\lambda & 0 & 1 \\ a & 1-\lambda & b \\ 1 & 0 & -\lambda \end{vmatrix} = -\lambda [\lambda(\lambda-1)] + \lambda - 1 \\ &= -\lambda^2(\lambda-1) + (\lambda-1) \\ &= (\lambda-1)(1-\lambda^2) = -(\lambda-1)^2(1+\lambda) \end{aligned}$$

diagonalizable iff min poly is $(\lambda-1)(\lambda+1)$.

$$\Leftrightarrow (A-I)(A+I) = 0.$$

$$\Leftrightarrow \begin{bmatrix} -1 & 0 & 1 \\ a & 0 & b \\ 1 & 0 & -1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 \\ a & 2 & b \\ 1 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\Leftrightarrow \begin{bmatrix} 0 & 0 & 0 \\ a+b & 0 & a+b \\ 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\Leftrightarrow a+b=0$$

$$\Leftrightarrow a=-b$$

$$Xv = v \quad (X-I)v = 0.$$

$$\begin{bmatrix} -1 & 0 & 1 \\ a & 0 & -a \\ 1 & 0 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_3 \rightarrow R_3 + R_1$$

$$R_2 \rightarrow R_2 + aR_1$$

$$\begin{bmatrix} -1 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$-x+z=0$$

$$x=z.$$

$$\begin{bmatrix} x \\ y \\ x \end{bmatrix} = \begin{bmatrix} x \\ 0 \\ x \end{bmatrix} + \begin{bmatrix} 0 \\ y \\ 0 \end{bmatrix} = x \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} + y \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

$$v = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}.$$

$$6. \quad A = \begin{bmatrix} 2 & 2 \\ 1 & 3 \end{bmatrix}.$$

$$\det(A - \lambda I) = 0$$

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

$$(2-\lambda)(3-\lambda) - 2 = 0$$

$$\Rightarrow 6 - 5\lambda + \lambda^2 - 2 = 0:$$

$$\Rightarrow \lambda^2 - 5\lambda + 4 = 0$$

$$\Rightarrow (\lambda - 4)(\lambda - 1) = 0$$

$$\lambda = 1, 4.$$

$$\underline{\lambda = 1} \quad Ax = x, \\ (A - I)x = 0$$

$$\begin{bmatrix} 1 & 2 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - R_1$$

$$\begin{bmatrix} 1 & 2 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$x + 2y = 0 \Rightarrow x = -2y.$$

$$\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} -2y \\ y \end{bmatrix} = y \begin{bmatrix} -2 \\ 1 \end{bmatrix}$$

$$D = \begin{bmatrix} 1 & 0 \\ 0 & 4 \end{bmatrix}$$

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

$$P^{-1} = \frac{1}{-3} \begin{bmatrix} 1 & -1 \\ -1 & -2 \end{bmatrix}$$

$$= \frac{1}{3} \begin{bmatrix} -1 & 1 \\ 1 & 2 \end{bmatrix}.$$

$$A = PDP^{-1}$$

$$(a) e^A = P e^D P^{-1}$$

$$= \frac{1}{3} \left[\begin{array}{c|c} -2 & 1 \\ \hline 1 & 1 \end{array} \right] \left[\begin{array}{c|c} e & 0 \\ \hline 0 & e^4 \end{array} \right] \left[\begin{array}{c|c} -1 & 1 \\ \hline 1 & 2 \end{array} \right]$$

$$= \frac{1}{3} \left[\begin{array}{c|c} -2e & e^4 \\ \hline e & e^4 \end{array} \right] \left[\begin{array}{c|c} -1 & 1 \\ \hline 1 & 2 \end{array} \right] = \frac{1}{3} \left[\begin{array}{cc} 2e+e^4 & -2e+2e^4 \\ -e+e^4 & e+2e^4 \end{array} \right]$$

(b) $\sqrt{A} = P \sqrt{B} P^{-1}$

$$= \frac{1}{3} \left[\begin{array}{c|c} -2 & 1 \\ \hline 1 & 1 \end{array} \right] \left[\begin{array}{c|c} 1 & 0 \\ \hline 0 & 2 \end{array} \right] \left[\begin{array}{c|c} -1 & 1 \\ \hline 1 & 2 \end{array} \right]$$

$$= \frac{1}{3} \left[\begin{array}{c|c} -2 & 2 \\ \hline 1 & 2 \end{array} \right] \left[\begin{array}{c|c} -1 & 1 \\ \hline 1 & 2 \end{array} \right] = \frac{1}{3} \left[\begin{array}{cc} 4 & 2 \\ 1 & 5 \end{array} \right]$$

7) $A = \begin{bmatrix} 3 & 2 & 2 \\ 2 & 3 & 2 \\ 2 & 2 & 3 \end{bmatrix}$ Find Q such that

(a) $D = Q^{-1} A Q$ where Q is non-singular.

(b) $D = Q^T A Q$ where Q is orthogonal.

A: Find eigenvalues and eigenvectors

$$|A - \lambda I| = 0$$

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

$$(3-\lambda) [(3-\lambda)^2 - 4] - 2 [2(3-\lambda) - 4] + 2 [4 - 2(3-\lambda)] = 0$$

$$(3-\lambda) [(3-\lambda)^2 - 4] - 4 [(3-\lambda) - 2] + 4 [2 - (3-\lambda)] = 0$$

$$[(3-\lambda) - 2] [(3-\lambda)(3-\lambda+2) - 4 - 4] = 0$$

$$(1-\lambda) [(3-\lambda)(5-\lambda) - 8] = 0$$

$$(1-\lambda) [15 - 8\lambda + \lambda^2 - 8] = 0$$

$$(1-\lambda)(\lambda^2-8\lambda+7)=0$$

$$(1-\lambda)(\lambda-1)(\lambda-7)=0$$

$$(\lambda-1)^2(\lambda-7)=0$$

$$\lambda = 1, 1, 7.$$

eigenvalues

$$\underline{\lambda = 1}$$

$$Ax = x$$

$$(A-I)x = 0$$

$$\begin{bmatrix} 2 & 2 & 2 \\ 2 & 2 & 2 \\ 2 & 2 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{aligned} R_2 &\rightarrow R_2 - R_1 \\ R_3 &\rightarrow R_3 - R_1 \end{aligned} \begin{bmatrix} 2 & 2 & 2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$2x + 2y + 2z = 0$$

$$\Rightarrow x = -y - z.$$

$$\text{eigenvector: } \begin{bmatrix} -y-z \\ y \\ z \end{bmatrix}$$

$$= y \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} + z \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$

$$\underline{\lambda = 7}$$

$$Ax = 7x$$

$$(A-7I)x = 0$$

$$\begin{bmatrix} -4 & 2 & 2 \\ 2 & -4 & 2 \\ 2 & 2 & -4 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{aligned} R_2 &\rightarrow 2R_2 + 4R_1 \\ R_3 &\rightarrow 2R_3 + R_1 \end{aligned}$$

$$\begin{bmatrix} -4 & 2 & 2 \\ 0 & -6 & 6 \\ 0 & 6 & -6 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_3 \rightarrow R_3 + R_2$$

$$\begin{bmatrix} -4 & 2 & 2 \\ 0 & -6 & 6 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$-6y + 6z = 0 \Rightarrow y = z$$

$$-4x + 2y + 2z = 0$$

$$-2x + z + z = 0$$

$$-2x + 2z = 0$$

$$\Rightarrow x = z \quad \therefore z \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$\text{let } Q = \begin{bmatrix} -1 & -1 & 1 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{bmatrix} \quad D = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 7 \end{bmatrix}$$

will satisfy $Q^{-1} A Q = D$.

b) $Q = \begin{bmatrix} \underbrace{-1 \quad -1}_{\lambda=1} & \underbrace{1}_{\lambda=7} \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{bmatrix} \rightarrow \text{have to make this orthogonal.}$

$\begin{matrix} u & v & w \end{matrix}$

$$u \cdot v = 2 \neq 0$$

$$u \cdot w = -1 + 1 = 0 \checkmark$$

$$v \cdot w = -1 + 1 = 0 \checkmark$$

have to replace u or v with another column that makes $u \cdot v = 0$.

Let us keep u as such and change v .

choose a new ' v ' from the set of eigenvectors of $\lambda=1$.

$$\text{let } v = \begin{bmatrix} -y - z \\ y \\ z \end{bmatrix}$$

$$\Rightarrow u \cdot v = 0 \quad \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} \cdot \begin{bmatrix} -y - z \\ y \\ z \end{bmatrix} = 0$$

$$\Rightarrow y + z + y = 0$$

$$\Rightarrow 2y + z = 0$$

choose $y=1$ and $z=-2$.

$$\text{Then } v = \begin{bmatrix} 1 \\ 1 \\ -2 \end{bmatrix} \Rightarrow u \cdot v = 0.$$

now. make magnitude of u, v and w 1.

$$|u| = \sqrt{-1^2 + 1^2} = \sqrt{2}$$

$$|v| = \sqrt{1^2 + 1^2 + 2^2} = \sqrt{6}$$

$$|w| = \sqrt{1^2 + 1^2 + 1^2} = \sqrt{3}$$

$$\therefore Q = \begin{bmatrix} -1/\sqrt{2} & 1/\sqrt{6} & 1/\sqrt{3} \\ 1/\sqrt{2} & 1/\sqrt{6} & 1/\sqrt{3} \\ 0 & -2/\sqrt{6} & 1/\sqrt{3} \end{bmatrix} \text{ satisfies } Q^T A Q = D.$$

$$8) f(x, y) = 2x^2 + 4xy + 5y^2$$

$$\text{let } u = \begin{bmatrix} x \\ y \end{bmatrix}, \quad A = \begin{bmatrix} 2 & 2 \\ 2 & 5 \end{bmatrix}$$

$$f(x, y) = u^T A u$$

Find orthogonal diagonalization of A .

$$|A - \lambda I| = 0 \quad (\text{to find eigenvalues})$$

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

$$\Rightarrow (2-\lambda)(5-\lambda) - 4 = 0$$

$$\Rightarrow 10 - 7\lambda + \lambda^2 - 4 = 0$$

$$\Rightarrow \lambda^2 - 7\lambda + 6 = 0 \Rightarrow \lambda = \underline{\underline{1, 6}}$$

eigen vectors:

$$\lambda = 1$$

$$(A - I)x = 0$$

$$\begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - 2R_1$$

$$\begin{bmatrix} 1 & 2 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$x + 2y = 0$$

$$\Rightarrow x = -2y$$

$$y \begin{bmatrix} -2 \\ 1 \end{bmatrix}$$

$$\therefore P = \begin{bmatrix} -2 & 1 \\ 1 & 2 \end{bmatrix} \quad D = \begin{bmatrix} 1 & 0 \\ 0 & 6 \end{bmatrix}$$

$$v \cdot w = -2 + 2 = 0 \quad \checkmark$$

$$|v| = \sqrt{2^2 + 1^2} = \sqrt{5}$$

$$|w| = \sqrt{1^2 + 2^2} = \sqrt{5}$$

$$\therefore P = \frac{1}{\sqrt{5}} \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} \text{ will satisfy } P^T A P = D \Rightarrow A = P D P^T$$

$$\begin{aligned} \text{we have } f(x, y) &= u^T A u \\ &= u^T P D P^T u \\ &= \underline{u^T P} \quad D \quad \underline{P^T u} \end{aligned}$$

$$\lambda = 6$$

$$(A - 6I)x = 0$$

$$\begin{bmatrix} -4 & 2 \\ 2 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$R_2 \rightarrow 2R_2 + R_1$$

$$\begin{bmatrix} -4 & 2 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$-4x + 2y = 0$$

$$\Rightarrow y = 2x$$

$$x \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

let $v = P^T u$ and $v = \begin{bmatrix} h \\ s \end{bmatrix}$.
 $\Rightarrow v^T = u^T P$

$$\begin{aligned} \therefore f(h, s) &= v^T D v \\ &= \begin{bmatrix} h & s \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 6 \end{bmatrix} \begin{bmatrix} h \\ s \end{bmatrix} \\ &= \underline{\underline{h^2 + 6s^2}} \end{aligned}$$

now relation between h, s, x, y .

given $x = \phi(h, s)$ and $y = \psi(h, s)$.

we have $v = P^T u$

$$\begin{aligned} \begin{bmatrix} h \\ s \end{bmatrix} &= \frac{1}{\sqrt{5}} \begin{bmatrix} -2 & 1 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} \\ &= \frac{1}{\sqrt{5}} \begin{bmatrix} -2x + y \\ x + 2y \end{bmatrix} \end{aligned}$$

$$\begin{aligned} \therefore \frac{1}{\sqrt{5}}(-2x + y) &= h \quad \Rightarrow \quad -2x + y = \sqrt{5}h \quad \text{--- (1)} \\ \frac{1}{\sqrt{5}}(x + 2y) &= s \quad \Rightarrow \quad x + 2y = \sqrt{5}s \quad \text{--- (2)} \end{aligned}$$

$$\begin{aligned} \frac{1}{\sqrt{5}}(x + 2y) &= s \\ \textcircled{1} + 2 \times \textcircled{2} &\rightarrow 5y = \cancel{3\sqrt{5}s} \Rightarrow \sqrt{5}h + 2\sqrt{5}s \\ &= \sqrt{5}(h + 2s) \end{aligned}$$

$$y = \frac{1}{\sqrt{5}}(h + 2s) \quad \checkmark$$

$$\begin{aligned} \textcircled{2} - 2 \times \textcircled{1} &\rightarrow 5x = \sqrt{5}s - 2\sqrt{5}h \\ x &= \underline{\underline{\frac{1}{\sqrt{5}}(s - 2h)}} \quad \checkmark \end{aligned}$$

$$9. f(x, y, z) = 3x^2 - 4xy + 6y^2 + 2xz - 4yz + 3z^2$$

$$A: \text{ let } u = \begin{bmatrix} x \\ y \\ z \end{bmatrix}, \quad A = \begin{bmatrix} 3 & -2 & 1 \\ -2 & 6 & -2 \\ 1 & -2 & 3 \end{bmatrix}$$

$$f(x, y, z) = u^T A u.$$

Diagonalization of A (orthogonal)

$$|A - \lambda I| = 0$$

$$\begin{vmatrix} 3-\lambda & -2 & 1 \\ -2 & 6-\lambda & -2 \\ 1 & -2 & 3-\lambda \end{vmatrix} = 0$$

$$(3-\lambda) [(6-\lambda)(3-\lambda) - 4] + 2 [-2(3-\lambda) + 2] + [4 - 6 + \lambda] = 0$$

$$(3-\lambda) [18 - 9\lambda + \lambda^2 - 4] + 4 [1 - 3 + \lambda] + [\lambda - 2] = 0.$$

$$(3-\lambda) [\lambda^2 - 9\lambda + 14] + 4 [\lambda - 2] + [\lambda - 2] = 0.$$

$$3\lambda^2 - 27\lambda + 42 - \lambda^3 + 9\lambda^2 - 14\lambda + 5\lambda - 10 = 0.$$

$$-\lambda^3 + 12\lambda^2 - 36\lambda + 32 = 0.$$

$$\lambda^3 - 12\lambda^2 + 36\lambda - 32 = 0$$

$$(\lambda - 2)^2 (\lambda - 8) = 0 \quad \Rightarrow \lambda = 2, 2, 8.$$

$$A_1 = 2\lambda$$

$$(A - 2I)x = 0$$

$$\begin{bmatrix} 1 & -2 & 1 \\ -2 & -8 & -2 \\ 1 & -2 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_2 \rightarrow R_2 + 2R_1$$

$$R_3 \rightarrow R_3 - R_1$$

$$\rightarrow \begin{bmatrix} 1 & -2 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$x - 2y + z = 0$$

$$x = 2y - z$$

$$\therefore \text{Eigenvector} \cdot \begin{bmatrix} 2y - z \\ y \\ z \end{bmatrix} = y \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix} + z \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$

$$A_2 = 8\lambda$$

$$(A - 8I)x = 0$$

$$\begin{bmatrix} -5 & -2 & 1 \\ -2 & -2 & -2 \\ 1 & -2 & -5 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_2 \rightarrow 5R_2 - 2R_1$$

$$R_3 \rightarrow 5R_3 + R_1$$

$$\begin{bmatrix} -5 & -2 & 1 \\ 0 & -6 & -12 \\ 0 & -12 & -24 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_3 \rightarrow R_3 - 2R_2$$

$$\begin{bmatrix} -5 & -2 & 1 \\ 0 & -6 & -12 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$y = -2z$$

$$-5x + 4z + z = 0 \Rightarrow x = z$$

$$\therefore \text{eigenvector } z = \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix}$$

$$\lambda = 2 \quad \lambda = 8$$

$$P = \begin{bmatrix} 2 & -1 & 1 \\ 1 & 0 & -2 \\ 0 & 1 & 1 \\ \hline u & v & w \end{bmatrix}$$

$$D = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 8 \end{bmatrix}$$

satisfies

$$P^{-1}AP = D$$

Have to make P orthogonal

$$u \cdot v \neq 0$$

$$u \cdot w = 0, \quad v \cdot w = 0.$$

Have to change v.

$$\text{let } v = \begin{bmatrix} 2y - z \\ y \\ z \end{bmatrix}$$

$$u \cdot v = 0 \Rightarrow \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix} \cdot \begin{bmatrix} 2y - z \\ y \\ z \end{bmatrix} = 0$$

$$\Rightarrow 4y - 2z + y = 0$$

$$5y - 2z = 0.$$

$$\text{choose } y = 2, z = 5.$$

$$\therefore v = \begin{bmatrix} -1 \\ 2 \\ 5 \end{bmatrix}$$

$$P = \begin{bmatrix} 2 & -1 & 1 \\ 1 & 2 & -2 \\ 0 & 5 & 1 \end{bmatrix}$$

$$|u| = \sqrt{2^2 + 1^2} = \sqrt{5}$$

$$|v| = \sqrt{-1^2 + 2^2 + 5^2} = \sqrt{30}$$

$$|w| = \sqrt{1^2 + -2^2 + 1^2} = \sqrt{6}$$

$$P = \begin{bmatrix} 2/\sqrt{5} & -1/\sqrt{30} & 1/\sqrt{6} \\ 1/\sqrt{5} & 2/\sqrt{30} & -2/\sqrt{6} \\ 0 & 5/\sqrt{30} & 1/\sqrt{6} \end{bmatrix} \quad \text{satisfies } P^T A P = D$$

$$\Rightarrow A = P D P^T$$

we have $f(x, y, z) = u^T A u$

$$= \underline{u^T P} \cdot D \cdot \underline{P^T u}$$

let $P^T u = v = \begin{bmatrix} h \\ s \\ t \end{bmatrix} \Rightarrow v^T = u^T P$

$$\therefore f(h, s, t) = v^T D v$$

$$= \begin{bmatrix} h & s & t \end{bmatrix} \begin{bmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 8 \end{bmatrix} \begin{bmatrix} h \\ s \\ t \end{bmatrix}$$

$$= \underline{2h^2 + 2s^2 + 8t^2},$$

where ~~$\begin{bmatrix} h \\ s \\ t \end{bmatrix} = \begin{bmatrix} 2/\sqrt{5} & -1/\sqrt{30} & 1/\sqrt{6} \\ 1/\sqrt{5} & 2/\sqrt{30} & -2/\sqrt{6} \\ 0 & 5/\sqrt{30} & 1/\sqrt{6} \end{bmatrix}^T \begin{bmatrix} x \\ y \\ z \end{bmatrix}$~~

where $v = P^T u$

$$(\because P^T = P^{-1})$$

$$\Rightarrow u = P v$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 2/\sqrt{5} & -1/\sqrt{30} & 1/\sqrt{6} \\ 1/\sqrt{5} & 2/\sqrt{30} & -2/\sqrt{6} \\ 0 & 5/\sqrt{30} & 1/\sqrt{6} \end{bmatrix} \begin{bmatrix} h \\ s \\ t \end{bmatrix} \Rightarrow \begin{aligned} x &= \frac{2}{\sqrt{5}} h - \frac{1}{\sqrt{30}} s + \frac{1}{\sqrt{6}} t \\ y &= \frac{1}{\sqrt{5}} h + \frac{2}{\sqrt{30}} s - \frac{2}{\sqrt{6}} t \\ z &= \frac{5}{\sqrt{30}} s + \frac{1}{\sqrt{6}} t \end{aligned}$$

$$10) \quad M = \begin{bmatrix} 1 & 0 & 2 \\ 1 & -2 & 0 \\ 0 & 0 & -3 \end{bmatrix}$$

Find a, b, c such that $6M^{-1} = aM^2 + bM + cI$.

multiply both sides with M ,

$$6I = aM^3 + bM^2 + cM. \quad \text{--- (1)}$$

characteristic eqn of M :

$$|M - \lambda I| = 0$$

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

$$(1-\lambda) [2+\lambda] (3+\lambda) + 2 = 0$$

$$(1-\lambda) [6 + 5\lambda + \lambda^2] = 0$$

$$6 + 5\lambda + \lambda^2 - 6\lambda - 5\lambda^2 - \lambda^3 = 0.$$

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

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

From Cayley Hamilton theorem, M also satisfies its characteristic eqn.

$$\rightarrow \cancel{M^3 + 4M^2 + M - 6I}$$

$$\Rightarrow M^3 + 4M^2 + M - 6I = 0. \text{---(2)}$$

From eqn (1),

$$aM^3 + bM^2 + cM - 6I = 0 \text{---(3)}$$

equating (2) and (3),

$$\underline{\underline{a=1, b=4, c=1}}$$