Caley Hamilton Theorem: Every square materia satisfies its characteristic equation.

E.X.

1) Verify colley Hamilton theorem for matrin A and find A, A,

$$A = \begin{bmatrix} 1 & 1 & 3 \\ 1 & 3 & -3 \\ -2 & -4 & -4 \end{bmatrix}$$

 $\frac{\text{Solh}}{|A-\lambda I|} = 0$

 $\Rightarrow \lambda^{3} - (1+3-4)\lambda^{2} + (2-24+2)\lambda - |A| = 0$

$$\Rightarrow \lambda^3 - 20\lambda + 8 = 0$$

:. By caley Hamilton Theorem $A^{3}-20A+8I=0$

$$A^2 = A, A = \begin{bmatrix} \\ \end{bmatrix}$$

$$= \begin{bmatrix} -4 - 8 - 12 \\ 10 22 6 \\ 2 2 22 \end{bmatrix}$$

$$A^{3} = A, A^{2} = \begin{bmatrix} 12 & 20 & 60 \\ 20 & 52 & -60 \\ -40 & -80 & -88 \end{bmatrix}$$

$$A^{3} - 20A + 8 I$$

$$= \begin{bmatrix} 7 & -20 \end{bmatrix} + 8 \begin{bmatrix} 7 & -20 \end{bmatrix}$$

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

Hence caley Hamilton theorem is verified.

Hence carey Ham Itoh theorem is verifice.

(i) We have,

$$A^{3}-20A+8I=0$$

multiplying by A,

$$A^{4}-20A^{2}+8A=0$$

$$\Rightarrow A^{4}=20A^{2}-8A$$

$$=20\begin{bmatrix} 7-8 \end{bmatrix}$$

(ii)
$$A^{3}-20A+8I=0$$

multiplying A^{-1} ,
 $A^{2}-20I+8A^{-1}=0$
=> $8A^{-1}=-A^{2}+20I$
=-[]+20[]

$$A^{-1} = \frac{1}{8} \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

Find the material expresented by
$$A^{8}-5A^{7}+7A^{6}-3A^{5}+A^{4}-5A^{3}+8A^{2}-2A+I$$
 where
$$A = \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix}$$

Solh Let
$$f(A) = A^8 - 5A^7 + 7A^6 - 3A^5 + A^4 - 5A^3 + 8A^2$$

-2 A + I

We have cut: Eq.
$$|A-\lambda I| = 0$$

$$\Rightarrow \lambda^3 - 5\lambda^2 + 7\lambda - 3 = 0$$

$$= \frac{1}{A^3 - 5} \frac{1}{A^2 + 7A - 3I} = 0$$

$$\begin{array}{c}
A^{5} + A \\
A^{3} - 5A^{2} + 7A - 3 \pm A \\
A^{8} - 5A^{7} + 7A^{6} - 3A^{5} + A^{4} - 5A^{3} + 8A^{2} - 2A + \pm A \\
- 4 - 5A^{7} + A^{6} - 3A^{5} \\
- 4 - 5A^{3} + 8A^{2} - 2A + \pm A \\
A^{4} - 5A^{3} + 7A^{2} - 3A \\
+ 4 - 4 \\
0 + 0 + A^{2} + A + \pm
\end{array}$$

$$f(A) = (A^{3} - 5A^{2} + 7A - 3I)(A^{5} + A) + A^{2} + A + I$$

$$= 0 + A^{2} + A + I$$

$$A^{2} = \begin{bmatrix} A \\ \end{bmatrix} \begin{bmatrix} A \\ \end{bmatrix} = \begin{bmatrix} I \\ J \end{bmatrix}$$

$$A^{2} = \begin{bmatrix} A^{2} \\ J \end{bmatrix} + \begin{bmatrix} A \\ J \end{bmatrix} + \begin{bmatrix} I \\ J \end{bmatrix} = \begin{bmatrix} I \\ J \end{bmatrix}$$

Functions of a square martonin:

To find a function of a material A, Let A be a 3x3 material, then any function f(A) is

 $f(A) = \alpha A^2 + b A + CI - C$

consider the Auxilliany Eq. (A.E.)

 $\alpha \lambda^2 + b\lambda + c = f(\lambda)$ (2)

Eq. 2) Is satisfied by the eigen values of materix A.

Let λ_1 , λ_2 , λ_3 are eigen values of A, then case (1) If λ_1 , λ_2 , λ_3 are all distinct,

$$a \lambda_1^2 + b \lambda_1 + c = f(\lambda_1)$$

 $a_{12}^{2} + b_{12} + c = f(\lambda_{2})$

 $a \lambda_3^2 + b \lambda_3 + c = f(\lambda_3)$

CASE (3) If
$$\lambda_1$$
 is supported twice and λ_2 is supported once,
$$\alpha \lambda_1^2 + b \lambda_1 + c = f(\lambda_1)$$

$$\frac{1}{4\lambda} (\alpha \lambda^2 + b \lambda_2 + c) = f'(\lambda) |_{\lambda=\lambda_1}$$

$$\alpha \lambda_2^2 + b \lambda_2 + c = f(\lambda_2)$$
CASE (3) If λ_1 is supported thenice,
$$\alpha \lambda_1^2 + b \lambda_1 + c = f(\lambda_1)$$

$$\frac{1}{4\lambda} (\alpha \lambda^2 + b \lambda + c) = f'(\lambda) |_{\lambda=\lambda_1}$$

$$\frac{1}{4\lambda^2} (\alpha \lambda^2 + b \lambda + c) = f'(\lambda) |_{\lambda=\lambda_1}$$

$$= +x.$$
E.x.

For
$$A=3$$
, $3 + b = 3^{50} - (i)$
 $A=1$, $A+b=(1)^{50}=1 - (ii)$
 $(i) - (ii) = 2 = 3^{50}-1 = 0 = \frac{1}{2}(3^{50}-1)$
 $f_{20m}(ii)$, $b=1-d=1-\frac{1}{2}(3^{50}-1)=\frac{1}{2}(3-3^{50})$
 $A^{50}=\frac{1}{2}(3^{50}-1)A+\frac{1}{2}(3-3^{50})I$
 $=\frac{1}{2}\begin{bmatrix}23^{50}-2&3^{50}-1\\3^{50}-1&23^{50}-2\end{bmatrix}+\frac{1}{2}\begin{bmatrix}3-3^{50}&0\\0&3-3^{50}\end{bmatrix}$
 $=\frac{1}{2}\begin{bmatrix}3^{50}+3^{50}-1\\3^{50}-1&3^{50}+1\end{bmatrix}$

② Find
$$e^{A}$$
 and 4^{A} for $A = \begin{bmatrix} 3/2 & 1/2 \\ 1/2 & 3/2 \end{bmatrix}$

$$\begin{array}{ll}
SS^{h} & e^{A} = \alpha A + b I \\
A \cdot E \cdot \\
\alpha \lambda + b = e^{\lambda}
\end{array}$$

$$\begin{array}{ll}
A \cdot E \cdot \\
A \lambda + b = e^{\lambda}
\end{array}$$

$$\begin{array}{ll}
A - \lambda I = 0
\end{array}$$

$$\begin{array}{ll}
\lambda^{2} - (3/2 + 3/2) \lambda + |A| = 0
\end{array}$$

$$\Rightarrow \quad \lambda^2 - 3\lambda + 2 = 0$$

$$\Rightarrow \lambda = 2$$
, 1

$$2a+b=e^2$$

$$a+b=e^1$$

$$a = e^2 - e^1, b = 2e^1 - e^2$$

:
$$e^{A} = (e^{2} - e^{1}) A + (2e^{1} - e^{2}) I$$

$$= \left[\frac{3/2(e^2 - e^1)}{2(e^2 - e^1)}\right] + \left[\frac{2e^1 - e^2}{2(e^2 - e^1)}\right] + \left[\frac{1}{2}(e^2 - e^1)\right] + \left[\frac{1}{2}(e^2 - e^1)$$

$$=\frac{1}{2}\begin{bmatrix} e^{2}+e^{1} & e^{2}-e^{1} \\ e^{2}-e^{1} & e^{2}+e^{1} \end{bmatrix}$$

$$\bigcirc$$
 Find e^{At} for $A = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$ and

hence find e-8A.

$$cht Eq is$$

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

$$\Rightarrow \lambda^2 - o \lambda + 1 = 0$$

$$ai+b=eit$$

$$-ai+b=e^{-it}$$

$$b = \frac{1}{2}(e^{it} + e^{-it}) = \omega t$$

$$2 \circ i = e^{it} - e^{-it}$$

$$= \alpha = \frac{1}{2i} \left(e^{it} - e^{-it} \right) = 8inf$$

$$e^{At} = sint A + cost I$$

$$= \begin{bmatrix} 0 & \sinh t \\ -\sinh t & 0 \end{bmatrix} + \begin{bmatrix} \cos t & 0 \\ 0 & \cot t \end{bmatrix}$$

$$= \begin{bmatrix} cost & sint \\ -sint & cost \end{bmatrix}$$

$$\frac{1}{160} = \frac{1}{160} = \frac{1}$$

Find
$$\omega A$$
 for $A = \begin{bmatrix} \pi & \pi \\ 0 & \pi \\ 2 \end{bmatrix}$

Solh

 $\omega A = \alpha A + b I$

A.E.

 $\alpha \lambda + b = \omega \lambda$

Since A is a spirangular materix,

 $\lambda = \pi$, $\pi / 2$
 $\therefore \alpha \pi + b = \omega \pi / 2 = 0$
 $\Rightarrow \sum_{2} \alpha = -1 \Rightarrow \alpha = -\frac{2}{\pi}$
 $\therefore b = -\alpha \sum_{2} = 1$
 $\therefore \cos A = -\frac{2}{\pi} A + I$
 $= \begin{bmatrix} -2 & -\frac{1}{2} \\ 0 & -1 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$

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

 $A^{n} = A^{n-2} + A^{2} - I$ for $n \ge 3$ and hence find A50.

$$\frac{\operatorname{Sol}^{h}}{\operatorname{A}^{n}} = \operatorname{A}^{n-2} + \operatorname{A}^{2} - \operatorname{I}$$

$$()$$
 $A^{n} - A^{n-2} = A^{2} - I$

We have,

$$A^{h}-A^{n-2}=\alpha A^{2}+bA+CI$$

$$\alpha \lambda^{2} + b \lambda + c = \lambda^{n} - \lambda^{n-2}$$

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

$$\Rightarrow \lambda^3 - \lambda^2 - \lambda + 1 = 0$$

For $\lambda = -1$, $a - b + c = (-1)^{h} - (-1)^{h-2} = (-1)^{h} - (-1$ $=(-1)^{h}-(-1)^{h}=0$

$$\lambda = 1$$
, $\alpha + b + c = (1)^{n} - (1)^{n-2} = 0$ — (ii)

$$2 \alpha \lambda + b = n \lambda^{n-1} (n-2) \lambda^{n-3} |_{\lambda=1}$$

$$-0$$
 $20 + b = h - (h-2) = 2 - (iii)$

$$A^{N-1} = A^{N-2} = A^{2} - I$$

$$A^{N-1} = A^{N-2} + A^{2} - I$$

$$A^{N-1} = A^{N-1} + A^{N-1} +$$

Digonalization of Mathin: -

Def: - Two matrices A and B are called similar to each other iff there exist a non-singular matrix M such that MT AM = B

Note: - If A and B are similar and B&C are similar then A and C are also similar.

Defi - A materin A is said to be Diagonalist Diagonalizable if A is similar to a diagonal materin i.e. there exist a materin M such that

MTAM = D where D is a diagonal material.

Note: - If A and B are diagonalizable and have same eigen values then A and B are similar.

Theorem: - Let $\lambda_1, \lambda_2, \dots, \lambda_n$ are eigen values of nxn materix A and x_1, x_2, \dots, x_n are corresponding n linearly independent eigen vectors, then for $M = [x_1, x_2, \dots, x_n]$,

 $M^{-1}AM = D$ where $D = \begin{bmatrix} \lambda_1 & \cdots & 0 \\ \vdots & \ddots & \lambda_n \end{bmatrix}$

The materia M is called Modal materia on diagonalising materia of A. The materia D is called the specteral materia on the diagonal materia of A.

Note: -

- DA materin A=(aij)n is diagonalizable iff A has n linearly independent eigen vectors.
 - 2) If a materia A has all distinct eigen values then it is always bir diagonalizable.

E-X.

Is the given materia Liagonalizable? Find the Liagonalising and the Liagonal materia.

Solh cht. Eq of A is $|A-\lambda I| = 0$

 $\rightarrow \lambda = 1, 2, 3$

since all eigen values one distinct De A is Diagonallizable.

For
$$\lambda = 1$$
, $(A - I) \times = 0$

$$\begin{bmatrix}
7 & -8 & -2 \\
4 & -4 & -2 \\
3 & -4 & 0
\end{bmatrix}
\begin{bmatrix}
n_1 \\
n_2 \\
n_3
\end{bmatrix} = \begin{bmatrix}
0 \\
0 \\
0
\end{bmatrix}$$

$$\Rightarrow 4 n_1 - 4 n_2 - 2 n_3 = 0, 3n_1 - 4n_2 = 0$$

$$= 3/4 M_1, M_3 = 1/2 M_1$$

$$X_{1} = \begin{bmatrix} 4 \\ 3 \\ 2 \end{bmatrix}$$

For
$$\lambda = 2$$
, $(A - 2I)X = 0$

$$\begin{bmatrix} 6 & -8 & -2 \\ 4 & -5 & -2 \\ 3 & -4 & -1 \end{bmatrix} \begin{bmatrix} n_1 \\ n_2 \\ n_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_{1}-R_{2}\begin{bmatrix}2&-3&0\\4&-5&-2\\3&-4&-1\end{bmatrix}\begin{bmatrix}\eta_{1}\\\eta_{2}\\\eta_{3}\end{bmatrix}=\begin{bmatrix}0\\0\\0\end{bmatrix}$$

$$-0) 2\eta_{1}-3\eta_{2}=0, 4\eta_{1}-5\eta_{2}-2\eta_{3}=0$$

$$\gamma_1 = \frac{3}{2} \gamma_2 \gamma_2 , \gamma_3 = \frac{1}{2} \gamma_2 \gamma_2$$

$$X_2 = \begin{bmatrix} 3 \\ 2 \\ 1 \end{bmatrix}$$

Fon
$$\lambda = 3$$
, $(A-3I)X=0$

$$\begin{bmatrix}
5 & -8 & -2 \\
4 & -6 & -2 \\
3 & -4 & -2
\end{bmatrix}
\begin{bmatrix}
3 \\
1 \\
1 \\
2 \\
3
\end{bmatrix} = \begin{bmatrix}
0 \\
0 \\
0
\end{bmatrix}$$

$$R_{1} - R_{2} \begin{bmatrix}
1 & -2 & 0 \\
4 & -6 & -2 \\
3 & -4 & -2
\end{bmatrix}
\begin{bmatrix}
3 \\
1 \\
1 \\
3
\end{bmatrix} = \begin{bmatrix}
0 \\
0 \\
0
\end{bmatrix}$$

$$\Rightarrow \quad \gamma_{1} - 2 \quad \gamma_{2} = 0, \quad 4\gamma_{1} - 6\gamma_{2} - 2\gamma_{3} = 0$$

$$\Rightarrow \quad \gamma_{1} = 2\gamma_{2}, \quad \gamma_{3} = \gamma_{2}$$

$$\chi_{3} = \begin{bmatrix}
2 \\
1 \\
1
\end{bmatrix}$$

:. Modal matain on diagonalising matain is $M = \begin{bmatrix} 4 & 3 & 2 \\ 3 & 2 & 1 \\ 2 & 1 & 1 \end{bmatrix}$

and spectral on diagonal materials $MTAM = D = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}$

Mote: - If any materin A is diagonalizable then we can utilize the modal materin and specteral materin to find a function f(A) of the materin A.

$$: f(A) = M f(D) M^{-1}$$

and for any diagonal materin

$$D = \begin{bmatrix} 0 & 0 & 0 \\ 0 & b & 0 \\ 0 & 0 & C \end{bmatrix},$$

$$f(D) = \begin{bmatrix} f(a) & 0 & 0 \\ 0 & f(b) & 0 \\ 0 & 0 & f(c) \end{bmatrix}$$

For enample, in the previous peroblem, To find eA,

Find MT and then

$$e^{D} = \begin{bmatrix} e^{1} & 0 & 0 \\ 0 & e^{2} & 0 \\ 0 & 0 & e^{3} \end{bmatrix}$$

Note that, this method is lengthy and ambaices and applicable to only those materices which are diagonalizable.

cht. eq of A is
$$|A - \lambda I| = 0$$

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

$$\Rightarrow \lambda = 0, 1, 1$$

For
$$\lambda=1$$
, $(A-I)X=0$
 $IO -6 -47 [M]$

$$\begin{bmatrix} 0 & -6 & -4 \\ 0 & 3 & 2 \\ 0 & -6 & -4 \end{bmatrix} \begin{bmatrix} \gamma_1 \\ \gamma_2 \\ \gamma_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$3 \text{ M}_2 + 2 \text{ M}_3 = 0$$

$$= 3$$
 $= -3/2$ $= -3/2$ $= -3/2$

$$X_{1} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \quad X_{2} = \begin{bmatrix} 0 \\ 2 \\ -3 \end{bmatrix}$$

For
$$\lambda = 0$$
, $(A - OI) X = 0$

$$\begin{bmatrix} 1 & -6 & -4 \\ 0 & 4 & 2 \\ 0 & -6 & -3 \end{bmatrix} \begin{bmatrix} \eta_1 \\ \eta_2 \\ \eta_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\chi_{1} - 6 \chi_{2} - 4 \chi_{3} = 0$$
 $\chi_{3} = -2 \chi_{2}$
 $\chi_{1} = -2 \chi_{2}$
 $\chi_{2} = -2 \chi_{2}$
 $\chi_{3} = -2 \chi_{2}$

$$X_3 = \begin{bmatrix} 2 \\ 1 \\ -2 \end{bmatrix}$$

:. Modal materia is
$$M = \begin{bmatrix} 1 & 0 & 2 \\ 0 & 2 & -1 \\ 0 & -3 & 2 \end{bmatrix}$$

and spectral materix is
$$D = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$A = \begin{bmatrix} 2 & 3 & 4 \\ 0 & 2 & -1 \\ 0 & 0 & 1 \end{bmatrix}$$

Since A is a toriongular material, $\lambda = 2, 2, 1$

For
$$\lambda = 2$$
, $(A - 2I)X = 0$

$$\begin{bmatrix} 0 & 3 & 4 \\ 0 & 0 & -1 \\ 0 & 0 & -1 \end{bmatrix} \begin{bmatrix} n_1 \\ n_2 \\ X_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$3 N_2 + 4 N_3 = 0, -N_3 = 0$$

$$-9 N_3 = 0, N_2 = 0$$

=) There is only one L.I. eigen vectors =) A is not diagonalizable.