

3×3 matrices; Computing Eigen Vectors

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Let's look at one example and you can try another one on your own later (hopefully).

Consider the matrix

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Now we have to compute eigen-vectors corresponding to the three distinct eigen values.

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$$A - 6I = \begin{bmatrix} -5 & 4 & 3 \\ 4 & -5 & 0 \\ 3 & 0 & -5 \end{bmatrix}$$

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We need $v = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix}$ such that

$$\begin{bmatrix} -5 & 4 & 3 \\ 4 & -5 & 0 \\ 3 & 0 & -5 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Our goal is to bring the matrix $\begin{bmatrix} -5 & 4 & 3 \\ 4 & -5 & 0 \\ 3 & 0 & -5 \end{bmatrix}$ into a simple form

of the type $\begin{bmatrix} 1 & * & * \\ 0 & 1 & * \\ 0 & 0 & 0 \end{bmatrix}$ where $*$ can be any real number and then work with this changed matrix.

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of the type $\begin{bmatrix} 1 & * & * \\ 0 & 1 & * \\ 0 & 0 & 0 \end{bmatrix}$ where $*$ can be any real number and then work with this changed matrix. This simplifies things and we can easily get relations between v_1, v_2, v_3 .

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$$\begin{bmatrix} -5 & 4 & 3 \\ 4 & -5 & 0 \\ 3 & 0 & -5 \end{bmatrix} \xrightarrow{R_1 \rightarrow -R_1} \begin{bmatrix} 5 & -4 & -3 \\ 4 & -5 & 0 \\ 3 & 0 & -5 \end{bmatrix}$$

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$$\xrightarrow{R_2 \rightarrow R_2 - 4R_1} \begin{bmatrix} 1 & 1 & -3 \\ 0 & -9 & 12 \\ 3 & 0 & -5 \end{bmatrix}$$

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Now we investigate,

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This gives, $v_1 - \frac{5}{3}v_3 = 0$, $v_2 - \frac{4}{3}v_3 = 0$. That is, $v_1 = \frac{5}{3}v_3$ and $v_2 = \frac{4}{3}v_3$.

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Taking $v_3 = 3$, we have an eigen vector $\begin{bmatrix} 5 \\ 4 \\ 3 \end{bmatrix}$.

In a similar way, we can find eigen vectors corresponding to $z = 1, -4$. Follow the same method. Try finding at least one of them.

Algorithm

- Given $A_{3 \times 3}$, compute $A - z\mathcal{I}_3$; put $\det(A - z\mathcal{I}_3) = 0$ to get eigen-values a, b, c which may not be distinct. We are only bothered about real roots for the time being.

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- For each of a, b, c , compute $A - a\mathcal{I}_3, A - b\mathcal{I}_3, A - c\mathcal{I}_3$ by plugging in $z = a, b, c$ respectively in $A - z\mathcal{I}_3$.

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- Bring these matrices into the $\begin{bmatrix} 1 & * & * \\ 0 & 1 & * \\ 0 & 0 & 0 \end{bmatrix}$ forms by operation on rows.

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- You will see that fixing at most two of the v_i 's to be any constants will give you an eigen vector.