

(Q) And the eigen values & eigen vectors of $\text{adj } A$:

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

(i) $\text{adj } A \rightarrow 6, 2, 3$

(ii) $\text{adj}(\text{adj } A) \rightarrow 6 \times 2 \times 3 = 6, 18, 12$

10/8/23

Q) Cayley Hamilton theorem - Every square matrix satisfies its characteristic equation.

Ex. ① Verify Cayley-Hamilton theorem for $A =$

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

characteristic eqⁿ of A is,

$$\lambda^3 - 0\lambda^2 + (2-2\lambda+2)\lambda - |A| = 0$$

$$\lambda^3 - 2\lambda^2 + 8 = 0$$

By CHT,

$$\lambda^3 - 2\lambda^2 + 8\lambda = 0$$

$$A = \begin{bmatrix} \quad & \quad & \quad \\ \quad & \quad & \quad \\ \quad & \quad & \quad \end{bmatrix}$$

$$A^2 = \begin{bmatrix} \quad & \quad & \quad \\ \quad & \quad & \quad \\ \quad & \quad & \quad \end{bmatrix} \begin{bmatrix} \quad & \quad & \quad \\ \quad & \quad & \quad \\ \quad & \quad & \quad \end{bmatrix}$$

$$A^3 = A^2 \cdot A$$

$$A^3 - 2A^2 + 8I$$

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

$$= \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \quad \text{RHT is verified}$$

$$(i) A^3 - 20A + 8I = 0$$

$$A^{-1}(A^3 - 20A + 8I) = 0$$

$$A^2 - 20I + 8A^{-1} = 0$$

$$8A^{-1} = -A^2 + 20I$$

$$= \begin{bmatrix} 24 & 8 & 12 \\ -10 & -2 & -6 \\ -2 & -2 & -2 \end{bmatrix}$$

$$A^{-1} = \frac{1}{8} \begin{bmatrix} 24 & 8 & 12 \\ -10 & -2 & -6 \\ -2 & -2 & -2 \end{bmatrix}$$

$$(ii) A^3 - 20A + 8I = 0 \times A$$

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

$$A^4 = 20A^2 - 8A$$

$$= \begin{bmatrix} -88 & -168 & -264 \\ 192 & 416 & 144 \\ 56 & 72 & 672 \end{bmatrix}$$

$$(iii) \text{ find } A^7 - 4A^6 - 20A^5 - 34A^4 - 4A^3 - 20A^2 - 33A + I$$

where $A = \begin{bmatrix} 1 & 3 & 7 \\ 4 & 2 & 3 \\ 1 & 2 & 1 \end{bmatrix}$

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characteristic eqⁿ of A is $|A - \lambda I| = 0$.

$$\Rightarrow \lambda^3 - 4\lambda^2 + (-10 - 4 - 6)\lambda - 35I = 0$$

$$\lambda^3 - 4\lambda^2 - 20\lambda - 35I = 0 \rightarrow \text{ch. eq}^n, \quad (1)$$

$$\text{Let } f(A) = A^7 - 4A^6 - 20A^5 - 34A^4 - 4A^3 - 20A^2 - 33A + I.$$

$$\begin{array}{r} (2+6) \\ (2+4-3) \\ 3 \\ 3 \\ + 9(8-2) \\ - 4 - 3 + 4 \end{array}$$

$$\begin{aligned} & A^4 + A \\ \cancel{A^3 - 4A^2 - 20A - 35I} & \quad A^4 - 4A^6 - 20A^5 - 34A^4 - 4A^3 - 20A^2 - 33A + I \\ & \cancel{A^6 - 4A^6 - 20A^5 - 35A^4} \\ & \quad + \quad + \quad + \end{aligned}$$

$$\begin{aligned} & A^4 - 4A^3 - 20A^2 - 33A + I \\ \cancel{A^4 - 4A^3 - 20A^2 - 35A^4} & \quad 2A + I \end{aligned}$$

$$\begin{aligned} f(A) &= 0 \times (A^4 + A) + 2A + I \quad (\text{from 1}) \\ &= 2A + I. \end{aligned}$$

$$\begin{aligned} f(A) &= \begin{bmatrix} 2 & 6 & 14 \\ 8 & 4 & 6 \\ 2 & 4 & 2 \end{bmatrix} + \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \\ &= \begin{bmatrix} 3 & 6 & 14 \\ 8 & 5 & 6 \\ 2 & 4 & 3 \end{bmatrix} \end{aligned}$$

13/2/23
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Diagonalization of a matrix

* Defⁿ Two matrices A and B are called similar to each other if and only if there exists a non-singular matrix M such that $M^{-1}AM = B$, or $A = M^{-1}BM$.

↔ same

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

* Defn - A matrix 'A' is said to be diagonalizable if 'A' is similar to a diagonal matrix i.e. there exist a matrix 'M' such that $M^{-1}AM = D$ where 'D' is a diagonal matrix.

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

* Theorem - Let $\lambda_1, \lambda_2, \dots, \lambda_n$ are eigen values of a $n \times n$ matrix 'A' and x_1, x_2, \dots, x_n are corresponding n linearly independent eigen vectors then for

$$M = (x_1, x_2, \dots, x_n);$$

$$M^{-1}AM = D, \text{ where } D = \begin{bmatrix} \lambda_1 & 0 & \dots & 0 \\ 0 & \lambda_2 & \dots & 0 \\ \vdots & & \ddots & \\ 0 & 0 & \dots & \lambda_n \end{bmatrix}$$

* The matrix M is called modal matrix or diagonalizing matrix and matrix D is called spectral matrix or diagonal matrix of A.

* NOTE

- 1) A $n \times n$ matrix 'A' is diagonalizable if and only if it has ~~one~~ linearly independent eigen vectors.
- 2) If a $n \times n$ matrix 'A' has n distinct type of values then it is always diag. diagonalizable.

To get spectral matrix eigen values are enough
first we should know that if matrix is
diagonalizable.

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- (Q) - Is the given matrix diagonalizable?
- Find one 'm'. (modal) (Tabhi hi eigen vectors nikalenge)
Find spectral matrix (eigen vectors nahi lagte ise).

(Q) $A = \begin{bmatrix} 1 & -6 & -4 \\ 0 & 4 & 2 \\ 0 & -6 & 3 \end{bmatrix}$

$$\lambda^3 - (1+4-3)\lambda^2 + (4-1-3)\lambda = 0$$

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

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

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

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

$$2 \pm \sqrt{4+44} = 2 \pm \sqrt{48} = 2 \pm 4\sqrt{3}$$

$$\begin{matrix} 1 & (-12+12) \\ 0 & -4 \end{matrix}$$

$$\lambda(0)$$

For 3×3 we need 3 linearly independent eigen vectors \rightarrow diagonal.

$$\text{For } \lambda = 1,$$

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

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

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

$$3x_2 + 2x_3 = 0$$

$$x_3 = -\frac{3}{2}x_2$$

(Independent)
Lekin eigen values aayenge wo nikalna jaad rakhna hoga

Conclusion - There are 2 linearly independent eigen vectors.

$\rightarrow A$ is diagonalizable.

Spectral matrix / Diagonal matrix

of A is

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

$$x_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, x_2 = \begin{bmatrix} 0 \\ 2 \\ -3 \end{bmatrix}$$

For $\lambda = 0$,

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

$$\begin{bmatrix} 1 & 6 & -4 \\ 0 & 4 & 2 \\ 0 & -6 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$x_1 + 6x_2 - 4x_3 = 0, 4x_2 + 2x_3 = 0$$

$$x_3 = -2x_2, x_1 = -2x_2$$

$$x_3 = \begin{bmatrix} -2 \\ -1 \\ -2 \end{bmatrix}$$

\therefore modal matrix or diagonalizing matrix for A is

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

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me eigen values

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datne hain.

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

$$\lambda^3 - 5\lambda^2 + (4+2+2)\lambda - 4 = 0$$

$$\lambda^3 - 5\lambda^2 + 8\lambda - 4 = 0$$

2(2)
-3(0)
+4

$$\lambda = 2,$$

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

$$\begin{bmatrix} 0 & 3 & 4 \\ 0 & 0 & -1 \\ 0 & 0 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$3x_2 + 4x_3 = 0$$

$$\therefore x_3 = 0.$$

$$x_2 = 0$$

Conclusion :

There is only one linearly independent eigen vector.

$$X_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

Condⁿ - A is not diagonalizable.

Defⁿ - ① Algebraic multiplicity of an eigen value:

No. of times the eigen value is repeated.

② Geometric multiplicity: No of linearly independent eigen vectors possible for the eigen values.

Note / Result - A matrix A is diagonalizable if and only if for every eigen values of A the algebraic multiplicity is equal to geometric multiplicity.

λ	Am	Gm
2	2	1
1	1	1

A is not diagonalizable. (At $\lambda=2$, Am \neq Gm).