

Calculate the eigen values of the following matrix :

$$\begin{pmatrix} 4 & 8 & -1 & -2 \\ -2 & -9 & -2 & -4 \\ 0 & 10 & 5 & -10 \\ -1 & -13 & -14 & -13 \end{pmatrix}$$

$$Av = \lambda v$$

$$Av - \lambda v = 0$$

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

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

$$\det(A - \lambda I) = \begin{pmatrix} 4-\lambda & 8 & -1 & -2 \\ -2 & -9-\lambda & -2 & -4 \\ 0 & 10 & 5-\lambda & -10 \\ -1 & -13 & -14 & -13-\lambda \end{pmatrix}$$

Let the first row be: $U_{11} \quad U_{12} \quad U_{13} \quad U_{14}$

$$\text{then: } \det(A - \lambda I) = (4-\lambda) U_{11} - 8 \cdot U_{12} + (-1) U_{13} - (-2) U_{14}$$

$$U_{11} = \det \begin{pmatrix} -9-\lambda & -2 & -4 \\ 10 & 5-\lambda & -10 \\ -13 & -14 & -13-\lambda \end{pmatrix}$$

$$= (-9-\lambda) \begin{pmatrix} 5-\lambda & -10 \\ -14 & -13-\lambda \end{pmatrix} - (-2) \begin{pmatrix} 10 & -10 \\ -13 & -13-\lambda \end{pmatrix} + (-4) \begin{pmatrix} 10 & 5-\lambda \\ -13 & -14 \end{pmatrix}$$

$$= (-9-\lambda) [(5-\lambda)(-13-\lambda) - (140)] - (-2) [(-130 - 10\lambda) - (130)] + (-4) [(-140) - (-65 + 13\lambda)]$$

$$= (-9-\lambda) [-65 - 5\lambda + 13\lambda + \lambda^2 - 140] - (-2) (-130 - 10\lambda - 130) + (-4) [(-140 + 65 - 13\lambda)]$$

$$= (-9-\lambda) (\lambda^2 + 8\lambda - 205) - (-2) (-10\lambda - 260) + (-4) (-13\lambda - 75)$$

$$= -9\lambda^2 - 72\lambda + 1845 - 8\lambda^2 + 205\lambda - 20\lambda + 4040 + 52\lambda + 300$$

$$= -\lambda^3 - 17\lambda^2 + 165\lambda + 1625$$

$$U_{12} = \begin{pmatrix} -2 & -2 & -4 \\ 0 & 5-\lambda & -10 \\ -1 & -14 & -13-\lambda \end{pmatrix}$$

$$\begin{aligned}
&= -2 \begin{pmatrix} 5-\lambda & -10 \\ -14 & -13-\lambda \end{pmatrix} - (-2) \begin{pmatrix} 0 & -10 \\ -1 & -13-\lambda \end{pmatrix} + (-4) \begin{pmatrix} 0 & 5-\lambda \\ -1 & -14 \end{pmatrix} \\
&= (-2)[(5-\lambda)(-13-\lambda)] - (-2)(-10) + (-4)(-(-5+\lambda)) \\
&= (-2)[-65 - 5\lambda + 13\lambda + \lambda^2 - 140] - (20) + (-4)(5-\lambda) \\
&= (-2)(\lambda^2 + 8\lambda + 20) - 20 - 20 + 4\lambda \\
&= -2\lambda^2 - 16\lambda - 40 - 20 - 20 + 4\lambda \\
&= \boxed{370 - 12\lambda - 2\lambda^2}
\end{aligned}$$

$$U_{13} = \begin{pmatrix} -2 & -9-\lambda & -4 \\ 0 & 10 & -10 \\ -1 & -13 & -13-\lambda \end{pmatrix}$$

$$\begin{aligned}
&= (-2) \begin{pmatrix} 10 & -10 \\ -13 & -13-\lambda \end{pmatrix} - (-9-\lambda) \begin{pmatrix} 0 & -10 \\ -1 & -13-\lambda \end{pmatrix} + (-4) \begin{pmatrix} 0 & 10 \\ -1 & -13 \end{pmatrix} \\
&= (-2)(-130 - 10\lambda - 130) - (-9-\lambda)(-10) + (-4)(+10) \\
&= -2(-260 - 10\lambda) - (90 + 10\lambda) + (40) \\
&= +520 + 20\lambda - 90 - 10\lambda - 40 \\
&= \boxed{390 + 10\lambda}
\end{aligned}$$

$$U_{14} = \begin{pmatrix} -2 & -9-\lambda & -2 \\ 0 & 5-\lambda & 5-\lambda \\ -1 & -14 & -14 \end{pmatrix}$$

$$\begin{aligned}
&= (-2) \begin{pmatrix} 10 & 5-\lambda \\ -13 & -14 \end{pmatrix} - (-9-\lambda) \begin{pmatrix} 0 & 5-\lambda \\ -1 & -14 \end{pmatrix} + (-2) \begin{pmatrix} 0 & 10 \\ -1 & -13 \end{pmatrix} \\
&= (-2)(-140 - (-5+\lambda)) - (-9-\lambda)(-(-5+\lambda)) + (-2)(-10) \\
&= (-2)(-140 + 5-\lambda) - (-9-\lambda)(5-\lambda) + (-20) \\
&= 280 - 10 + 2\lambda - (-45 + 9\lambda - 5\lambda + \lambda^2) - 20 \\
&= 280 - 10 + 2\lambda + 45 - 9\lambda + 5\lambda - \lambda^2 - 20
\end{aligned}$$

$U_{11} \neq 0$

$$U_{14} = \begin{pmatrix} -2 & -9-\lambda & -2 \\ 0 & 10 & 5-\lambda \\ -1 & -13 & -14 \end{pmatrix}$$

$$\begin{aligned}
&= (-2) \begin{pmatrix} 10 & 5-\lambda \\ -13 & -14 \end{pmatrix} - (-9-\lambda) \begin{pmatrix} 0 & 5-\lambda \\ -1 & -14 \end{pmatrix} + (-2) \begin{pmatrix} 0 & 10 \\ -1 & -13 \end{pmatrix} \\
&= (-2)(-140 - (-13(5-\lambda))) - (-9-\lambda)(5-\lambda) + (-2)(10) \\
&= (-2)(-140 - (-65 + 13\lambda)) - (-2)(-45 + 9\lambda - 5\lambda + \lambda^2) - 20 \\
&= (-2)(-140 + 65 - 13\lambda) + 45 - 9\lambda + 5\lambda - \lambda^2 - 20 \\
&= 150 + 26\lambda - 45 + 4\lambda + \lambda^2 - 20 \\
&= \lambda^2 + 30\lambda + 85
\end{aligned}$$

$$\det(A - \lambda I) = (4-\lambda) U_{11} - 8 U_{12} + (-1) U_{13} - (-2) U_{14}$$

$$\begin{aligned}
&= (4-\lambda)(-1^3 - 17\lambda^2 + 165\lambda + 1625) - 8(360 - 12\lambda - 2\lambda^2) + \\
&\quad (-1)(390 + 10\lambda) - (-2)(\lambda^2 + 30\lambda + 85)
\end{aligned}$$

$$\begin{aligned}
\text{Term 1: } &(4-\lambda)(-1^3 - 17\lambda^2 + 165\lambda + 1625) \\
&= -4\lambda^3 - 68\lambda^2 + 660\lambda + 6500 + \cancel{\lambda^4} + 17\lambda^3 + 165\lambda^2 - \cancel{1625\lambda} \\
&= \lambda^4 + 13\lambda^3 - \underline{233\lambda^2} - 965\lambda + 6500
\end{aligned}$$

$$\begin{aligned}
\text{Term 2: } &8(360 - 12\lambda - 2\lambda^2) \\
&= 2880 - \underline{96\lambda} - 16\lambda^2
\end{aligned}$$

$$\begin{aligned}
\text{Term 3: } &-1(390 + 10\lambda) \\
&= -390 - \underline{10\lambda}
\end{aligned}$$

$$\begin{aligned}
\text{Term 4: } &(-2)(\lambda^2 + 30\lambda + 85) \\
&= +2\lambda^2 + 60\lambda + 170
\end{aligned}$$

Put the equations together.

$$\text{Det}(A - \lambda I) = (6500 - 965\lambda - 233\lambda^2 + 13\lambda^3 + \lambda^4) + (-2960 + 96\lambda + 16\lambda^2)$$
$$+ (-390 - 10\lambda) + (170 + 60\lambda + 2\lambda^2)$$

$$= 6500 - 965\lambda - 233\lambda^2 + 13\lambda^3 + \lambda^4 - 2960 + 96\lambda + 16\lambda^2 - 390$$
$$- 10\lambda + 170 + 60\lambda + 2\lambda^2$$

$$= \cancel{\lambda^4} + 13\cancel{\lambda^3} - 219\cancel{\lambda^2} - 835\cancel{\lambda} + 3580$$

$$\text{Det}(A - \lambda I) = \lambda^4 + 13\lambda^3 - 219\lambda^2 - 835\lambda + 3580$$

Eigen Values.

$$\lambda_1 = -27.125$$

$$\lambda_2 = -5.604$$

$$\lambda_3 = 2.675$$

$$\lambda_4 = 11.054$$

$$A - \lambda I = \begin{pmatrix} 25.125 & 8 & -1 & -2 \\ -2 & 25.125 & -2 & -4 \\ 0 & 10 & 25.125 & -10 \\ -1 & -13 & -14 & 8.125 \end{pmatrix}$$

Linear Equation by Gaussian Elimination

$$\begin{pmatrix} 25.125 & 8 & -1 & -2 \\ -2 & 12.125 & -2 & -4 \\ 0 & 10 & 25.125 & -10 \\ -1 & -13 & -14 & 8.125 \end{pmatrix} \times 0.04$$

$$\begin{pmatrix} 1 & 0.318 & -0.04 & -0.08 \\ -2 & 12.125 & -2 & -4 \\ 0 & 10 & 25.125 & -10 \\ -1 & -13 & -14 & 8.125 \end{pmatrix} \xrightarrow{\text{x2}} \begin{pmatrix} 1 & 0.318 & -0.04 & -0.08 \\ 0 & 12.761 & -2.08 & -4.15 \\ 0 & 10 & 25.125 & -10 \\ -1 & -13 & -14 & 8.125 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 0.318 & -0.04 & -0.08 \\ 0 & 12.761 & -2.08 & -4.15 \\ 0 & 10 & 25.125 & -10 \\ -1 & -13 & -14 & 8.125 \end{pmatrix} \xrightarrow{\text{x0.078}} \begin{pmatrix} 1 & 0.318 & -0.04 & -0.08 \\ 0 & 12.761 & -2.08 & -4.15 \\ 0 & 10 & 25.125 & -10 \\ 0 & -12.682 & -14.04 & 8.045 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 0.318 & -0.04 & -0.08 \\ 0 & 1 & -0.163 & -0.326 \\ 0 & 10 & 25.125 & -10 \\ 0 & -12.682 & -14.04 & 8.045 \end{pmatrix} \times (-10)$$

$$\left(\begin{array}{cccc} 1 & 0.318 & -0.04 & -0.08 \\ 0 & 1 & -0.163 & -0.326 \\ 0 & 0 & 27.754 & -6.741 \\ 0 & -12.682 & -14.040 & 8.045 \end{array} \right) \times (12.68^2)$$

$$\left(\begin{array}{cccc} 1 & 0.318 & -0.040 & -0.080 \\ 0 & 1 & -0.163 & -0.326 \\ 0 & 0 & 27.754 & -6.741 \\ 0 & 0 & -16.106 & 3.912 \end{array} \right) \times (0.036)$$

$$\left(\begin{array}{cccc} 1 & 0.318 & -0.040 & -0.080 \\ 0 & 1 & -0.163 & -0.326 \\ 0 & 0 & 1 & -0.243 \\ 0 & 0 & -16.106 & 3.912 \end{array} \right) \times (16.10^6)$$

$$\left(\begin{array}{cccc} 1 & 0.318 & -0.040 & -0.080 \\ 0 & 1 & -0.163 & -0.326 \\ 0 & 0 & 1 & -0.243 \\ 0 & 0 & 0 & 0 \end{array} \right) \times (0.163)$$

$$\left(\begin{array}{cccc} 1 & 0.318 & -0.040 & -0.080 \\ 0 & 1 & -0.163 & -0.326 \\ 0 & 0 & 1 & -0.243 \\ 0 & 0 & 0 & 0 \end{array} \right) \times (0.040)$$

$$\left(\begin{array}{cccc} 1 & 0.318 & -0.040 & -0.080 \\ 0 & 1 & 0 & -0.326 \\ 0 & 0 & 1 & -0.243 \\ 0 & 0 & 0 & 0 \end{array} \right) \times (-0.318)$$

$$\begin{pmatrix} 1 & 0.318 & 0 & -0.089 \\ 0 & 1 & 0 & -0.365 \\ 0 & 0 & 1 & -0.243 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 0 & 0 & 0.027 \\ 0 & 1 & 0 & -0.365 \\ 0 & 0 & 1 & -0.243 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

Eigen Vectors. when $\lambda_1 = -21.125$.

$$= \begin{pmatrix} -0.027 \\ 0.365 \\ 0.243 \\ 1 \end{pmatrix}$$

$$\lambda_1 = -21.125$$

$$A - \lambda_1 I = \begin{bmatrix} 4 + 21.125 & -2 & 0 & -1 \\ 8 & -9 + 21.125 & 10 & -13 \\ -1 & -2 & 5 + 21.125 & -14 \\ -2 & -4 & -10 & -13 + 21.125 \end{bmatrix}$$

$$A - \lambda_1 I = \begin{bmatrix} 25.125 & -2 & 0 & -1 \\ 8 & 12.125 & 10 & -13 \\ -1 & -2 & 26.125 & -14 \\ -2 & -4 & -10 & 8.125 \end{bmatrix}$$

$$(A - \lambda_1 I) \vec{v} = 0$$

$$\vec{v} = [x_1 \ x_2 \ x_3 \ x_4]$$

$$\begin{bmatrix} 25.125 & -2 & 0 & -1 \\ 8 & 12.125 & 10 & -13 \\ -1 & -2 & 26.125 & -14 \\ -2 & -4 & -10 & 8.125 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_{\text{out}} R_1 = \frac{1}{25.125} \times R_1$$

$$R_1 = [1, -0.0796, 0, -0.0398]$$

$$R_2 = R_2^{-8} \times R_1$$

$$R_2 = [0, 12.761, 10, -12.682]$$

$$R_3 = R_3 + R_1$$

$$R_3 = [0, -2.0796, 26.125, -14.0398]$$

$$R_4 = R_4 + 2R_1$$

$$R_4 = [0, -4.1592, -10, 8.0454]$$

Updated matrix =
$$\left[\begin{array}{cccc} 1 & -0.0796 & 0 & -0.0398 \\ 0 & 12.761 & 10 & -12.682 \\ 0 & -2.0796 & 26.125 & -14.0398 \\ 0 & -4.1592 & -10 & 8.0454 \end{array} \right]$$

Normalize R_2

$$R_2 = \frac{R_2}{12.761} =$$

$$R_2 = \frac{R_2}{12.761} = [0, 1, 0.7835, 0.9938]$$

$$R_3 = R_3 + 2.0796R_2$$

$$R_4 = R_4 + 4.1592R_2$$

$$R_3 = [0, 0, 27.753, -6.741]$$

$$R_4 = [0, 0, -16.106, 3.912]$$

Normalize R_3

$$R_3 = \frac{R_3}{27.753} = [0, 0, 1, -0.243]$$

$$R_4 = R_4 + 16.106 R_3$$

$$R_4 = [0, 0, 0, 0]$$

Back-substitute

$$R_2 = R_2 - 0.7835 R_3$$

$$R_2 = [0, 1, 0, 0.365]$$

$$R_1 = R_1 + 0.0398 R_3$$

$$R_1 = [1, -0.0796, 0, -0.089]$$

Then eliminate the y term

$$R_1 = R_1 + 0.0796 R_2 -$$

$$R_1 = [1, 0, 0, 0.027]$$

Final Reduced Form

$$\left[\begin{array}{cccc|c} 1 & 0 & 0 & 0.027 & 0 \\ 0 & 1 & 0 & -0.365 & 0 \\ 0 & 0 & 1 & -0.243 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

Expressing the solution

$$x_1 + 0.027 x_4 = 0$$

$$x_1 = -0.027 x_4$$

$$x_2 - 0.365x_4 = 0$$

$$x_2 = 0.365x_4$$

$$x_3 - 0.234x_4 = 0$$

$$x_3 = 0.234x_4$$

Let $x_4 = b$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = b \cdot \begin{bmatrix} -0.027 \\ 0.365 \\ 0.234 \\ 1 \end{bmatrix}$$

So when λ_1 is -21.125 , the eigenvector is

$$\vec{v} \begin{bmatrix} -0.027 \\ 0.365 \\ 0.234 \\ 1 \end{bmatrix}$$

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finding the eigen vector for the value

$$\lambda = 2.625$$

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

$$\text{Substitute } \lambda = 2.625$$

$$\Rightarrow A - 2.625I = \begin{bmatrix} 1.325 & 8 & -1 & -2 \\ -2 & -11.625 & -2 & -4 \\ 0 & 10 & 2.325 & -10 \\ -1 & -13 & -14 & -15.625 \end{bmatrix}$$

$$\text{let } \vec{V} = \begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix}$$

Setting up the Augmented matrix.

$$\left[\begin{array}{cccc|c} 1.325 & 8 & -1 & -2 & 0 \\ -2 & -11.625 & -2 & -4 & 0 \\ 0 & 10 & 2.325 & -10 & 0 \\ -1 & -13 & -14 & -15.625 & 0 \end{array} \right]$$

performing the Gaussian Elimination.

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$$R_1 : 1.325 \Rightarrow \left[\begin{array}{cccc|c} 1 & 6.0377 & -0.7547 & -1.5094 & 0 \\ -3 & -11.675 & -9 & -4 & 0 \\ 0 & 10 & 2.325 & -10 & 0 \\ -1 & -13 & -14 & -15.625 & 0 \end{array} \right]$$

Eliminating below R_1 .

$$R_2 + 3R_1$$

$$R_4 + R_1$$

New matrix.

$$\left[\begin{array}{cccc|c} 1 & 6.0377 & -0.7547 & -1.5094 & 0 \\ 0 & 0.4004 & -35.094 & -7.0184 & 0 \\ 0 & 10 & 2.325 & -10 & 0 \\ 0 & -6.9623 & -14.7547 & -17.1844 & 0 \end{array} \right]$$

Divide R_2 by 0.4004:

$$R_2 : 0.4004 \div 1 \quad \left[\begin{array}{cccc|c} 6.0377 & -0.7547 & -1.5094 & 0 \\ 0 & 1 & -8.765 & -17.538 & 0 \\ 0 & 10 & 2.325 & -10 & 0 \\ 0 & -6.9623 & -14.7547 & -17.1844 & 0 \end{array} \right]$$

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Eliminating using new R₂

$$R_3 - 10R_2$$

$$R_4 + 6 \cdot 9623 \cdot R_2$$

$$\begin{array}{cccc|c} \text{R1} & 6.0377 & -0.7547 & -1.5044 & 0 \\ 0 & 1 & -8.768 & -17.533 & 0 \\ 0 & 0 & 90.005 & 165.33 & 0 \\ 0 & 0 & 45.257 & 105.3 & 0 \end{array}$$

Substitution from the row reduced system

$$\text{Row 3: } 90.005z + 165.33w = 0 \Rightarrow z = -\frac{165.3}{90.005}w$$

$$\Rightarrow z = -1.837w$$

$$\text{Row 2: } y - 8.768z - 17.533w = 0$$

$$\Rightarrow y = 8.768z + 17.533w$$

$$\text{Substituting } z = -1.837w$$

$$\Rightarrow y = 8.768(-1.837w) + 17.533w = 16.107w$$

$$\text{R}_1: x + 6.0377y - 0.754z - 1.5044w = 0$$

$$\Rightarrow x = -6.0377y + 0.754z + 1.5044w$$

$$\Rightarrow x = -6.0377y + (-16.107w) + 0.754(-1.837w)$$

$$+ 1.5044w$$

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$$x = 97.23w - 1.337w + 1.509w$$

$$\cancel{x = 97.23w} \quad x = 97.352w$$

General Solution:

Let $w = 1$

$$\vec{v} = \begin{pmatrix} x \\ y \\ z \\ w \end{pmatrix} = \begin{pmatrix} 97.352 \\ -16.107 \\ -1.837 \\ 1 \end{pmatrix}$$

Normalizing eigen vector \vec{V}_3

$$\|\vec{v}\| = \sqrt{(97.352)^2 + (-16.107)^2 + (-1.837)^2 + 1^2}$$
$$\Rightarrow \sqrt{9741.1} = 98.7$$

Normalized eigen vector V_3

$$V_3 = \frac{1}{98.7} \begin{pmatrix} 97.352 \\ -16.107 \\ -1.837 \\ 1 \end{pmatrix} = \begin{pmatrix} 0.987 \\ -0.1683 \\ -0.019 \\ 0.010 \end{pmatrix}$$

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EigenVector for Value $\lambda = 2.635$

$$\vec{v}_3 = \begin{pmatrix} x \\ y \\ z \\ w \end{pmatrix} = \begin{pmatrix} 97.352 \\ -16.107 \\ -1.837 \\ 1 \end{pmatrix}$$

Normalized Eigen vector is

$$\vec{v}_3^{\text{norm}} = \begin{pmatrix} 0.987 \\ -0.163 \\ -0.019 \\ 0.010 \end{pmatrix}$$

$$\lambda_3 = 2.635 \quad \vec{v}_3 = \begin{pmatrix} 97.352 \\ -16.107 \\ -1.837 \\ 1 \end{pmatrix} \quad \vec{v}_3^{\text{norm}} = \begin{pmatrix} 0.987 \\ -0.163 \\ -0.019 \\ 0.010 \end{pmatrix}$$



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Eigenvector Calculation for $\lambda = 4$

$$A = \begin{bmatrix} 4 & 8 & -1 & 2 \\ 2 & -9 & -2 & -4 \\ 0 & 10 & 5 & -10 \\ -1 & -13 & -14 & -13 \end{bmatrix}$$

Step 1: $(A - \lambda I)$, put $\lambda = 4$

$$A - 4I = \begin{bmatrix} 4-4 & 8 & -1 & 2 \\ -2 & -9-4 & -2 & -4 \\ 0 & 10 & 5-4 & -10 \\ -1 & -13 & -14 & -13-4 \end{bmatrix}$$

$$= \begin{bmatrix} 0 & 8 & -1 & 2 \\ -2 & -13 & -2 & -4 \\ 0 & 10 & 1 & -10 \\ -1 & -13 & -14 & -17 \end{bmatrix}$$

Step 2: Check
if $\lambda = 4$ is obtained
as eigenvalue
 $\det(A - 4I) = 0$
 $(A - 4I) v = 0 \Rightarrow k = 0$



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Step 3: Homogeneous system

Swap to get pivot

$$\begin{array}{l} \left[\begin{array}{cccc|c} 0 & 8 & -1 & 2 & 0 \end{array} \right] \xrightarrow{\text{Swap}} \left[\begin{array}{cccc|c} -1 & -13 & -14 & -17 & 0 \end{array} \right] \\ \left[\begin{array}{cccc|c} -2 & -13 & -2 & -4 & 0 \end{array} \right] \xrightarrow{\text{Divide R1 by } -1} \left[\begin{array}{cccc|c} 2 & 13 & 2 & 4 & 0 \end{array} \right] \\ \left[\begin{array}{cccc|c} 0 & 10 & 1 & -10 & 0 \end{array} \right] \xrightarrow{\text{Divide R2 by 2}} \left[\begin{array}{cccc|c} 0 & 10 & 1 & -10 & 0 \end{array} \right] \\ \left[\begin{array}{cccc|c} -1 & -13 & -14 & -17 & 0 \end{array} \right] \xrightarrow{\text{Divide R3 by } -10} \left[\begin{array}{cccc|c} 0 & 8 & -1 & 2 & 0 \end{array} \right] \end{array}$$

Step 4: Gaussian Elimination~~R1 + R2 → R2~~~~R3 + 1.5R2 → R3~~

$$R_2 \leftarrow R_2 - 2R_1$$

$$\left(\begin{array}{cccc|c} 1 & -13 & -14 & -17 & 0 \\ 0 & 13 & 26 & 30 & 0 \\ 0 & 10 & 1 & -10 & 0 \\ 0 & 8 & -1 & 2 & 0 \end{array} \right) \xrightarrow{\text{Divide R1 by } -1}$$

$$\left(\begin{array}{cccc|c} 1 & 13 & 14 & 17 & 0 \\ 0 & 13 & 26 & 30 & 0 \\ 0 & 10 & 1 & -10 & 0 \\ 0 & 8 & -1 & 2 & 0 \end{array} \right)$$



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$$\rightarrow R_2 = R_2 / 13 \quad \rightarrow R_3 = R_3 - 10R_2$$

$$\left(\begin{array}{cccc|c} 1 & 13 & 14 & 17 & 0 \\ 0 & 1 & 2 & 30/13 & 0 \\ 0 & 10 & 1 & -10 & 0 \\ 0 & 8 & -1 & 2 & 0 \end{array} \right)$$

$$\rightarrow R_4 = R_4 - 8 * R_2$$

$$\left(\begin{array}{cccc|c} 1 & 13 & 14 & 17 & 0 \\ 0 & 1 & 2 & 30/13 & 0 \\ 0 & 0 & -19 & -430/13 & 0 \\ 0 & 0 & 17 & -214/13 & 0 \end{array} \right)$$

$$\rightarrow R_3 = R_3 / (-19)$$

$$\left(\begin{array}{cccc|c} 1 & 13 & 14 & 17 & 0 \\ 0 & 1 & 2 & 30/13 & 0 \\ 0 & 0 & 1 & 430/247 & 0 \\ 0 & 0 & -17 & -214/13 & 0 \end{array} \right) \quad \begin{matrix} R_2 + R_3 \\ R_4 + R_3 \end{matrix}$$

$$\rightarrow R_4 = R_4 + 17 * R_3$$

$$\left(\begin{array}{cccc|c} 1 & 13 & 14 & 17 & 0 \\ 0 & 1 & 2 & 30/13 & 0 \\ 0 & 0 & 1 & 430/247 & 0 \\ 0 & 0 & 0 & 3244/247 & 0 \end{array} \right)$$



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From R₃: $y_3 + (430/247)x_1 \geq 0 \Rightarrow y_3 \geq 0$

From R₂: $y_2 + 2y_3 + (30/13)y_4 \geq 0$

$$y_2 = 0$$

From R₁: $y_1 + 13y_2 + 14y_3 + 17y_4 \geq 0$

$$y_1 + 13(0) + 14(0) + 17(0)$$

$$y_1 \geq 0$$

$\mathbf{r} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$, $\lambda = 4$ is not eigenvalue
of given matrix

Eigenvalue Importance (Proportional variance)

$$\lambda_1 = -21.125$$

$$\lambda_2 = -5.609$$

$$\lambda_3 = 2.675$$

$$\lambda_4 = 11.054$$

$$\text{Importance of } \lambda_i = \frac{|\lambda_i|}{\sum_j |\lambda_j|}$$

$$|\lambda_1| = 21.125, |\lambda_2| = 5.609, |\lambda_3| = 2.675, |\lambda_4| = 11.054$$

$$\text{Total magnitude} = 21.125 + 5.609 + 2.675 + 11.054 = 60.463$$

$$\% \text{ of } \lambda_1 = \frac{21.125}{60.463} \times 100$$

$$= 0.3141 \times 100$$

$$= 31.41\%$$

$$\% \text{ of } \lambda_2 = \frac{5.609}{60.463} \times 100$$

$$= 0.0929 \times 100$$

$$= 9.29\%$$

$$\% \text{ of } \lambda_3 = \frac{2.675}{60.463} \times 100$$

$$= 0.0441 \times 100$$

$$= 4.41\%$$

$$\% \text{ of } \lambda_4 = \frac{11.054}{60.463} \times 100$$

$$= 0.1833 \times 100$$

$$= 18.33\%$$