

Detailed Course 2.0 on Linear Algebra For IIT JAM' 23



Gajendra Purohit



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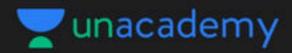
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Eigen value &eigen vector

Characteristic polynomial: Let A be square matrix of order n then $C_A(x) = det(xI - A) = det(A - xI)$ is a polynomial of degree n called the characteristic polynomial of A and the equation $C_A(x) = det(A - xI) = 0$ is called characteristic equation.



2 • Asked by Dr Anurag

Please help me with this doubt

- 19. Let A be an $n \times n$ matrix over \mathbb{C} such that every nonzero vector of \mathbb{C}^n is an eigenvector of A. Then
 - (a.) All eigenvalues of A are equal.
 - (b.) All eigenvalues of A are distinct.
 - (c.) $A = \lambda I$ for some $\lambda \in \mathbb{C}$, where I is the $n \times n$ identity matrix.
 - (d.) If χ_A and m_A denote the characteristic polynomial and the minimal polynomial respectively, then $\chi_A = m_A$.

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Eigen value and Eigen vector :Let A be any matrix of order n then roots of characteristic equation is called eigen value. i.e. If A is matrix and $[A - \lambda I]X = 0$ then λ is eigen value and X is eigen vector corresponding to λ

Note: Eigen vector corresponding to distinct eigen value are LI

Result : If λ is eigen value of A then

- (1) Eigen value of αA is $\alpha \lambda$
- (2) Eigen value of A^n is λ^n .
- (3) Sum of all eigen value = Trace (A)
- (4) Product of all eigen value = det(A)
- (5) Eigen value of A^{-1} is λ^{-1} .
- (6) Eigen value of Adj(A) is $\frac{|A|}{\lambda}$
- (7) If sum of each row in A is equal to k then k must be eigen value and it is largest eigen value.

Q.1. Let A be a 3 \times 3 matrix with eigen value 1, -1, 0. Then the determinant of I + A^{100} is

(a) 6

(b) 4

(c)9

(d) 100

Q.2. Let
$$A = \begin{pmatrix} 2 & -1 & 3 \\ 2 & -1 & 3 \\ 3 & 2 & -1 \end{pmatrix}$$
. Then the largest eigenvalue of A

is

(a) 1

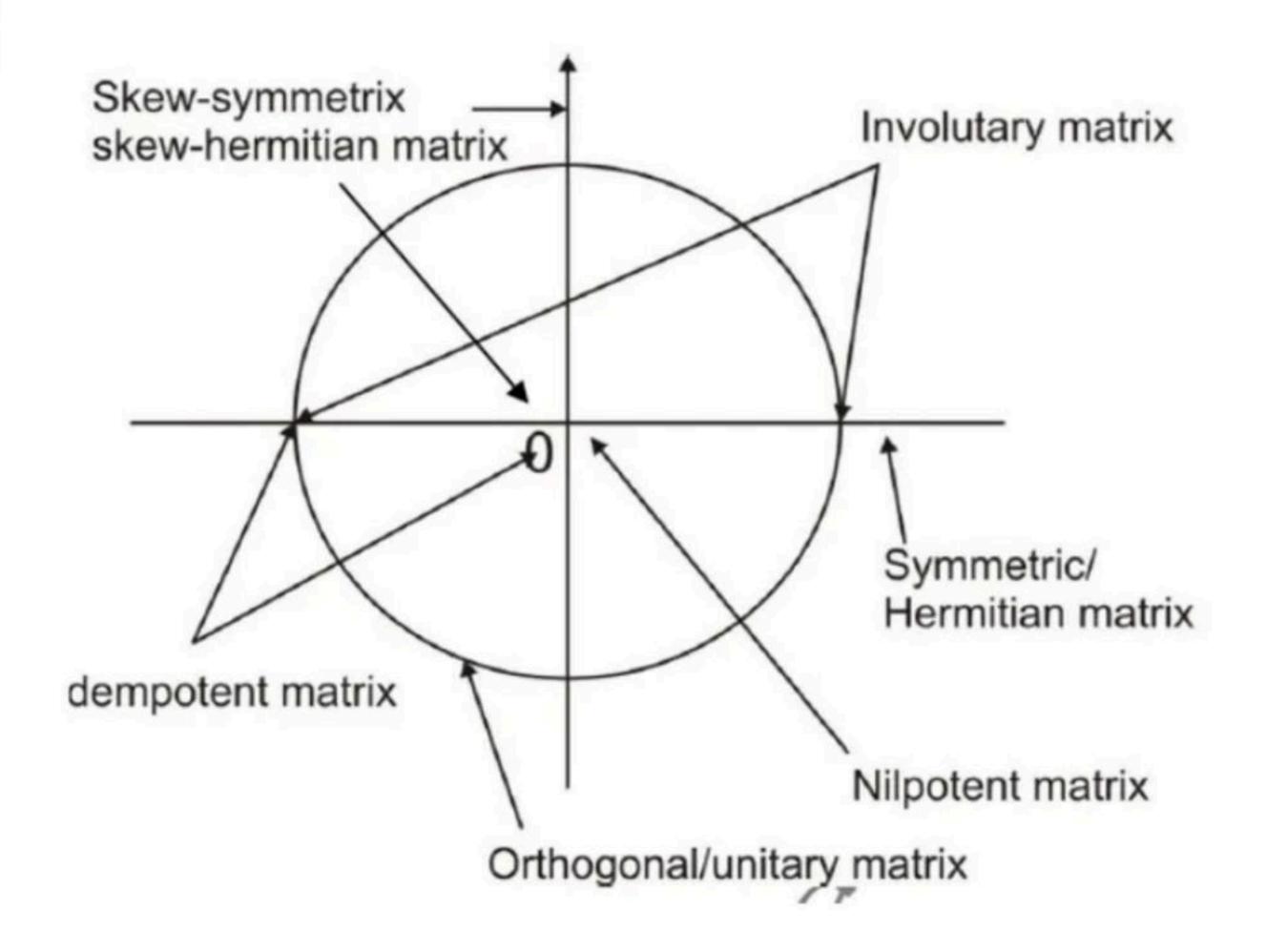
(b) 2

(c) 3

(d)4

Eigen value for different type of matrix

- (1) Eigen values of symmetric matrix and hermitian matrix are real.
- (2) Eigen value of skew-symmetric and skew-hermitian matrix are either zero or purely imaginary.
- (3) Eigen values of involutory matrix are either 1 or both.
- (4) Eigen values of idempotent matrix are either 0 or 1 or both.
- (5) Eigen values of nilpotent matrix are 0.
- (6) Eigen values of orthogonal matrix and unitary matrix are unit modulus.



(7) Eigen value of permutation matrix.

Let $\sigma = c_1.c_2.....c_k$ product of disjoint cycles such that $l(c_i) = r_i$ where $l(c_i) = length$ of c_i .

Then characteristic of A is $e(x) = \prod (x^{r_i} - 1)$

i.e.
$$\sigma = (12)(3) \in S_3$$

 $c_1 = (12) \text{ and } l(c_1) = 2 = r_1$
 $c_2 = (3) \text{ and } l(c_2) = 1 = r_2$ then $c(x) = (x^2 - 1)(x - 1)$

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Q.3. Which of the following properties are true?

- (a) If λ is an eigen value of A then 2λ is an eigen value of A^{-1} .
- (b) If λ is an eigen value of A then $1/\lambda$ is an eigen value of A^{-1} .
- (c) If λ is an eigen value of an orthogonal matrix, then $1/\lambda$ is also its eigen value.
- (d) All of the above.

Q.4. The square matrix A is said to be an idempotent if $A^2 = A$.

An idempotent matrix is non-singular iff

- (a) All E.V. are real
- (b) All E.V. are real non-negative
- (c) All E.V. are either 0 or 1
- (d) All E.V. are 1

Q.5 The trace of the matrix $A = \begin{bmatrix} 3 & 2 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$ is

(a)
$$1 + 3^{15}$$

(b)
$$2 + 3^{15}$$

(c)
$$3^{15}$$

Q.6. Let A be 3×3 matrix with real entries such that 1, -1, 2 are its eigenvalues if $B = A^3 + 2A^2 + I$, then

- (a) det(B) = 50
- (b) \det (B) = 136
- (c) det(B) = 23
- (d) det(B) = 17

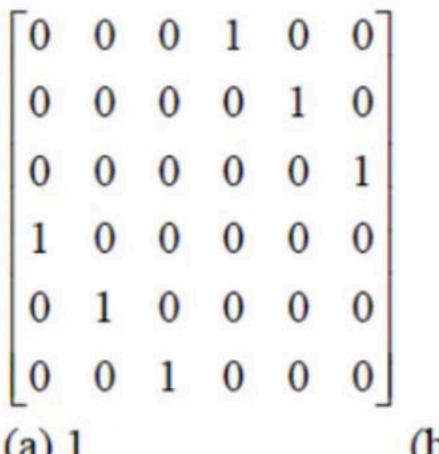
Q.7.. Let A and B be n × n real matrices and let $C = \begin{pmatrix} A & B \\ B & A \end{pmatrix}$

.Which of the following statements are true?

- (a) If λ is an eigenvalue of A + B then λ is an eigen value of C
- (b) If λ is an eigenvalue of A B then λ is an eigen value of C
- (c) If λ is an eigen value of A or B then λ is an eigen value of C
- (d) All eigen values of C are real



Which of the following eigen values of the matrix. Q.8.



- (a) 1
- (c) i

Q.1. Let $M_n(R)$ be the set of $n \times n$ matrices with real entries.

Which of the following is true?

- (a) Any matrix $A \in M_4(R)$ has a real eigen value.
- (b) Any matrix $A \in M_5(R)$ has a real eigen value.
- (c) Any matrix $A \in M_2(R)$ has a real eigen value
- (d) None of these



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 PhD(Algebra), MBA(Finance),
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