Chapter - 9: Eigen values and Eigenvertors

Chapter S: Figor values and Figure tors

Definition: If A is an nxn matrix, then a non-zero vector V in \mathbb{R}^n is called an eigenvalue of A if Avisa scalar multiple of V, that is AV = AV = D for some scalar V is called an eigenvalue of A and V is said to be an eigenvector of A contresponding to V.

Example V: The charateristics matrix of V is V.

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Now the determinant of V is V.

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Therefore, the characteristics equation of V is V.

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

$$|\lambda I - A| = |\lambda - 3 - 2| = |\lambda^2 - 3| = |\lambda$$

$$\Rightarrow (\lambda-2)(\lambda-1)=0$$

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Example - 4:

The charcocterustics matrix of A is

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

Now the determinant of 2I-A is

$$\left|\lambda I - A\right| = (\lambda - 2)(\lambda - 4) - 3$$

The characteristic equation of A is

: .
$$\lambda = 5.1$$
 which are the eigen values of the matrix A.

Now, by definition $X = \begin{bmatrix} \chi_1 \\ \chi_2 \end{bmatrix}$ is an eigenvector of A corresponding to χ if and only if χ is non-traval solution of $(\chi_1 - A) = 0$, that is of

$$\begin{bmatrix} \lambda - 2 & -3 \\ -1 & \lambda - 4 \end{bmatrix} \begin{bmatrix} \lambda_1 \\ \lambda_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} - \boxed{0}$$

If $\chi=5$, equation (1) becomes

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

$$\Rightarrow 3x_1 - 3x_2 = 0$$

 $-x_1 + x_2 = 0$

$$\Rightarrow \chi_{-}\chi_{2} = 0$$

This system is in echelon form and consistent. There are more unknowns than equation in echelon form, the system has an infinite number of solutions. Again the equation begins x_1 only, unknown x_2 is free variable.

Let, $x_2 = a$, the eigenvectors of A corresponding to the eigenvalue $x_1 = a$ are non-zerro vector of matrithe form $x_1 = a$. Let a = 1 then $x_2 = a$ is an eigenvector corresponding to the eigenvalue a.

If
$$\lambda=1$$
, equation 1 becomes,

$$\begin{bmatrix} -1 & -3 \end{bmatrix} \begin{bmatrix} \chi_1 \\ \chi_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$-x_1 - 3x_2 = 0$$

This system is also in echelon form and has more unknown values than equation. The equation begins with x, and x2 is true variable.

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The eigen vector of A corresponding to the eigen value $\lambda = 1$ are the non-zero vectors of the form

$$\chi = \begin{bmatrix} -3b \end{bmatrix}$$
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Let. b=1, then X=[-3] is an eigenvector corresponding to the eigenvalue 21. $\begin{bmatrix} 1 \end{bmatrix}$

Cayley - Hamilton theorem: Every square matrix satisfies its own characteristics equation is it the characteristic equation of the nth order matrix. A is f(x) = xn + a, xn-1 + a, xn-2 - +an-1x+ an =0 then cayley-Hamilton states that f(A) = An + a, An-1 + a, An-2+ -- + an-1 A + an I = 0 I is the nth orders unit matrix and o is the serio matrix.

Versify Caley-Hamilton theorems

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

 $A = \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix}$ Satisfies, $H(\lambda) = \lambda^2 - 2\lambda - 3$

Hence the characteristic equation is

Hence by caley-Hamilton theorem we get: A2-2A-3J=0

Here,
$$A^{2} = \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix} \times \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 1+4 & 2+2 \\ 2+2 & 4+1 \end{bmatrix} = \begin{bmatrix} 5 & 4 \\ 4 & 5 \end{bmatrix}$$

$$\begin{aligned}
& \exists S = A^{3} - 2A - 3I \\
& = \begin{bmatrix} 5 & 4 \\ 4 & 5 \end{bmatrix} - 2\begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix} - 3 & \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \\
& = \begin{bmatrix} 5 & 4 \\ 4 & 5 \end{bmatrix} - \begin{bmatrix} 2 & 4 \\ 4 & 2 \end{bmatrix} - \begin{bmatrix} 3 & 0 \\ 0 & 3 \end{bmatrix} \\
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& = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} & 3 & 3 & 3 & 3 \\
& = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} & 3$$

Henre, the cally-Hamilton thm is verified.

Example - 11: The characteristics of matrix A is $\lambda I - A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} - \begin{bmatrix} 1 & 2 & 2 \\ 3 & 1 & 0 \\ 1 & .1 & 1 \end{bmatrix}$ $= \begin{bmatrix} \lambda - 1 & -2 & -2 \\ -3 & \lambda - 1 & 0 \\ -1 & -1 & \lambda - 1 \end{bmatrix}$

Now the determined of the matrix 2I-A is:

$$|\lambda I - A| = \begin{vmatrix} \lambda - 1 & -2 & -2 \\ -3 & \lambda - 1 & 0 \\ -1 & -1 & \lambda - 1 \end{vmatrix}$$

$$= (\lambda - 1)^3 + 2 \left\{ -3(\lambda - 1)^3 - 2(3 + \lambda - 1) \right\}$$

$$= (\lambda - 1)^3 - 6\lambda + 6 - 4 - 2\lambda$$

$$= \lambda^3 - 3\lambda^2 + 3\lambda - 1 - 8\lambda + 2$$

$$= \lambda^3 - 3\lambda^2 - 5\lambda + 1$$

The characteristic equation of A is $3^3 - 3\lambda^2 - 5\lambda + 1 = 0$

Multiplying both sides by A-1 we get A2-3A-5I4A-1 =0

Now,

$$A^{2} = \begin{bmatrix} 1 & 2 & 2 \\ 3 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix} \times \begin{bmatrix} 1 & 2 & 2 \\ 3 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 9 & 6 & 4 \\ 6 & 7 & 6 \\ 5 & 4 & 3 \end{bmatrix}$$

$$A^{-1} = 3A + 5I - A^{2}$$

$$= 3\begin{bmatrix} 1 & 2 & 2 \\ 3 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix} + 5\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} - \begin{bmatrix} 9 & 6 & 4 \\ 6 & 7 & 6 \\ 5 & 4 & 3 \end{bmatrix}$$

$$= \begin{bmatrix} 3 & 6 & 6 \\ 9 & 3 & 0 \\ 3 & 3 & 3 \end{bmatrix} + \begin{bmatrix} 5 & 0 & 0 \\ 6 & 5 & 0 \\ 0 & 0 & 5 \end{bmatrix} - \begin{bmatrix} 9 & 6 & 4 \\ 6 & 7 & 6 \\ 5 & 4 & 3 \end{bmatrix}$$

$$= \begin{bmatrix} 3+5-9 & 6+0-6 & 6+0-4 \\ 9+0-6 & 3+5-7 & 0+0-6 \\ 3+0-5 & 3+0-4 & 3+5-3 \end{bmatrix}$$

$$\therefore A^{1} = \begin{bmatrix} -1 & 0 & 2 \\ 3 & 1 & -6 \\ -2 & -1 & 5 \end{bmatrix}$$

Chapter-1: System of linear equation

A strought line in the earstesian xy-plane can be represented algebrically by an equation of the form ox they = e, where , a, b, c are real constants and x, y are variables. An equation of this kind is called a linear equation of two variables.

aixitazxzt — tanxn=b — D if b=0 then 1 is homogenous b=0 then 1 is non-homogeneous linear equation.

system of linear equation

Incorsistend

V

No solution

Consistent

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More than one solution

Example - 4:

Let us raprasent the three linear equation of the system of the system to echelon form by the elementarry operations. Eliminate 21 troom second and third equation:

$$L_2$$
 $\rightarrow -2L_1+L_2$

$$-2L_1: -2x_1 + 4x_2 - 6x_3 = -14$$

 $L_2: 2x_1 + x_2 - x_3 = 1$

$$-2L_1+L_2$$
: $5x_2-7x_3=-13$

$$L_3^{\bullet} \rightarrow -1L_1+L_3$$

Thus we obtain the equivalent system

$$74_{1}-2x_{2}+3x_{3}=7$$

$$5x_{2}-7x_{3}=-13$$

$$72-4x_{3}=-13$$

Interchanging second and thind equations we have the equivalent system:

$$x_1 - 2x_2 + 3x_3 = 7$$
 $x_2 - 4x_3 = -13$
 $5x_2 - 7x_3 = -13$

Let us represent the three linear equations of the new System 3 by Li, Lz', Lz' respectively. Eliminate xz from the third equation by the operation:

Thus we obtain another equivalent system:

$$74 - 274 3x_3 = 7$$

 $72 - 473 = -13$
 $13 \times 3 = 52$

Muliplying thered equation by 1/3 we get:

Muliplying thereof equation by 1/3 we get
$$x_1 - 2x_2 + 3x_3 = 7$$

$$x_2 - 4x_3 = -13$$

$$x_3 = 4$$
. (5) which is in echelon form.

Substituting x3=4 in second equation of 6 we get

75= -13+ 4x4

1.72=3

Substituting x2=3, x3=4 in first equation of @ we get.

71 = 7+2×3-3×4

= 13-12 = 1

 $1. x_1 = 1$

Thus x1=1, x2=3, x3=4.

Chapter - 6: Verlon Syme

The two openations are required to rubberly the hollerday axiomas:

(A1) Addition is commulative:

fore all vectors u, vev, uv=v4u

(A2) Addition is associative:

for all vectors u,v, wev (u+v)+w= u+ (v+v)

(A3) Existence of serro (serro vectori)

There evists a vector DEV such that for all VEV

N10 = 0+1 = 1

A4) Bustance of negative. For each vev there is a vector -vev for which V+(-v)=(-v)+v=0

M(1) Porc ony sealars or, BEF and any vedor u, vev, x(u+v) = &u+xv

(M2) force any scalansed, BEF and any vedor vev.

(24B)V=2V+BV

1M3) Forc any sealors a, B & P and any vertors v & V (BV) V=d(BV)

M4) For each vEV, IV=V; where I is the unit oralar and IEF.

Subspace of a vector space: Wis a subspace of V whenever ω_1 , $\omega_L \in \mathcal{W}$, $\alpha, B \in \mathcal{F}$ implies that $\alpha \omega_1 + \beta \omega_2 \in \mathcal{W}$

225 Example-3: Consider the vectors space.

IR3={(a,b,c)|o,b,c \in IR4

Then $W_1 = \{(0, b, 0) | a, b \in IR\}$, $W_2 = \{(0, b, c) | b, c \in IR\}$ and $W_3 = \{(0, 0, c) | a, c \in IR\}$ are subspace of IR3. W_1, W_2, W_3 represents the sets of all points in the X-Y, Y-2 and 2-x planes respectively.

231 Example - 3:

FOR O € IR3, O = (0,0,0) ¢W

Since 0-2.0+3.0=0+5

: 0-26+3c=5 is not a subspace of IR3.

Example -68

① Let
$$A = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$$
 and $B = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}$

Then AIBEN, since del(A) = 0 and del(B)=0

Since dut (A+B)=-170 Hence W is not a subspace of V.

The unit matrix $I = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$ belongs Wisince. $I^2 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \times \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I$

But II = 4 0 does not belongs to W.

Since, (4I) = [40] [40] = [160] #41

Hence, W is not a subspace of V.

Linear combination of vectors: Let V be a vector space over the field F and let V.--- Vn EV then any vecto VEV is called linear combination of V1, V2, ---. , Vn if and only if there exists scalars of 1, a2, --- an in F such that V=d1, V1+d2, V2+-- tan Vn

33333333

Example—1: In oredere to show that vis a vactor lineare combination of v, v2 and v3 to there must be scalarsa, a2 and a3 in F such that v=a, v, +a2v2 tag v3

$$2\alpha_{1} + \alpha_{2} + 3\alpha_{3} = 5$$

 $d_{1} - \alpha_{2} + 2\alpha_{3} = 9$
 $4\alpha_{1} + 3\alpha_{2} + 5\alpha_{3} = 5$

Reduce the system 1 to echelorn form by elementary operation. In terrchanging first and second equation, we get:

$$d_{1} - d_{2} + 2d_{3} = 9$$

$$2d_{1} + d_{2} + 8d_{3} = 5$$

$$4d_{1} + 3d_{2} + 5d_{3} = 5$$

Multiplying first equation by 2 and 4 then substreact from the second and third equations we get:

multiply second equation by 7/3 and substract from theird equation we get:

$$\alpha_{1} - \alpha_{2} + 2\alpha_{3} = 9$$
 $3\alpha_{2} - \alpha_{3} = -13$
 $-2\alpha_{3} = -2\alpha_{3} = -2\alpha_{3}$

From the third equation we get, d3 = 1, keeping the value of d3 in requation we get,

$$3\alpha_2 = -13 + 1$$
 $d_2 = -12/3$
 $2 = -4$

Again keeping the value of $d_2 = -4$, $d_3 = 1$ in first equation we get.

$$\frac{\alpha_1 - (-4) + 2.1 = 9}{\Rightarrow \alpha_1 = 9 - 6}$$
 $\frac{\beta_1 - (-4) + 2.1 = 9}{\Rightarrow \alpha_1 = 9 - 6}$

Hence, the linear combination of v, v2 and v3 is $v = 3v_1 - 4v_2 + v_3$

Example -9: Let $V = \alpha_1 V_1 + d_2 V_2$ where $d_{11} \alpha_{21} \alpha_{11}$ unknown Scalars. $(1, \lambda, 5) = d_{1}(1, -3, 2) + d_{2}(2, -1, 1)$ $= (d_{11} - 3d_{12} 2d_{1}) + (2d_{21} - d_{21} d_{21})$ $= (d_{11} 2d_{21} - 3d_{11} - d_{21} 2d_{11} d_{21})$

$$\begin{array}{c}
 \alpha_{1} + 2d_{2} = 1 \\
 -3\alpha_{1} - \alpha_{2} = \lambda
 \end{array}$$

$$2\alpha_{1} + \alpha_{2} = 5$$

Multiply 1st equation by -3 and 2nd equation by 2 and substration second and third equations respectively. We get d1+202=1

$$\frac{7202 = 1}{502} = 1$$

 $-302 = 3$

Multiplying thind equation by -1/3 we get, $\alpha_1 + 2\alpha_2 = 1$ $5\alpha_2 = \lambda + 3$ $\alpha_2 = -1$

$$\therefore d_1 = 1 - 2(-1)$$

= 1+2 =3

Hence, vis a linear combination v_1 and v_2 the solution is if $\lambda = -8$.

Example-11:

Set A as a linear combination of A1, A2, A3 using unknown scalars a1, a2 and a3

$$\begin{bmatrix} 3 & 1 \\ 1 & -1 \end{bmatrix} = \alpha_1 \begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix} + \alpha_2 \begin{bmatrix} 0 & 0 \\ 1 & 1 \end{bmatrix} + \alpha_3 \begin{bmatrix} 0 & 2 \\ 0 & -1 \end{bmatrix}$$

$$= \begin{bmatrix} \alpha_1 & \alpha_1 \\ \alpha_1 & 0 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ \alpha_2 & \alpha_2 \end{bmatrix} + \begin{bmatrix} 0 & 2\alpha_3 \\ 0 & -\alpha_3 \end{bmatrix}$$

$$= \begin{bmatrix} d_1 & d_1 + 2\alpha_3 \\ d_1 + \alpha_2 & d_2 - \alpha_3 \end{bmatrix}$$

$$\begin{array}{rcl}
-.d_1 & = 3 \\
d_1 & 12\alpha_3 = 1 \\
d_1 + \alpha_2 & = 1 \\
d_2 - d_3 = -1
\end{array}$$

From the first equation, we get d1 = 3

$$d_2 = 1 - \alpha_1$$
= 1-3

Again,
$$d_2 - d_3 = -1$$

$$- d_3 = -1 - d_2$$

$$= -1 + 2$$

$$= 2.1$$

: d3 = -2

#Linearz dependent and linearz independent (page: 253)
Exampl-16 (page-259)

- 2 M - 2 P + 2 N - K + (1 P - 1 M - 1) 1 N - 1 K -

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Chapter: 7: Linear transformation

Definition: Let U and V be two vectors spaces over the same field P. A linear transformation of Tob U into V written as T:U->V, is a transformation of Uinto V such that

DT(UHUZ) = T(U1)+T(UZ) for all U1,1UZEU

DT(dU)=dT(U) for all UEU and all d & F.

Example-1:

If $u_1 = (x_1, y_1)$ and $u_2 = (x_2, y_2)$ then $u_1 + u_2 = ((x_1 + x_2), (x_1 + x_2) + (y_1 + y_2), (x_1 + x_2) - (y_1 - y_2)$ $= (x_1 \cdot x_1 + y_1 \cdot x_1 - y_1) + (x_2 \cdot x_2 + y_2 \cdot x_2 - y_2)$ $= T(u_1) + T(u_2)$

Also if u is a sel scalare, du=d(2, y1) = d2, 1 dy1)

- (dx, dy, dx, -dy1)

- (dx, dx, +dy, dx, -dy1)

- (dx, x1 + y1, x1 - y1)

- dT(u)

Kerenel: Let T be a linear transformation of U into V.

then the kerenel (or nullspace) for T is the subset of U

consisting of all XEU for which T(x) = 0 where OEV.

The kerenel of T is generally denoted by Kerc(T).

Range: The reange of Tis the subset of Veonsisting of all yEV such that T(x) = y for all xEU. It is generally denoted by R(T).

Rank and nulity; If T:U->V is a linear transformation then demention of the range of The is called the rank of T and the dimension of the image or Kerenel of T is called the nullity of T.

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