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EE25BTECH11043 - Nishid Khandagre

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Question

If ${\bf A}$ is square symmetric real valued matrix of dimension 2n, the eigenvalues of ${\bf A}$ are

- a) 2n distinct real values numbers
- b) 2n real values, not necessarily distinct
- c) n distinct pairs of complex conjugate numbers
- d) n pairs of complex conjugate numbers, not necessarily distinct

Theoretical Solution

Solution: Let **A** be a real symmetric matrix of size $2n \times 2n$.

$$\mathbf{A} = \mathbf{A}^T = \mathbf{A}^* \tag{1}$$

Let \mathbf{v} be an eigenvector and λ its eigenvalue:

$$\mathbf{A}\mathbf{v} = \lambda\mathbf{v} \tag{2}$$

Take Hermitian inner product of both sides with \mathbf{v} :

$$\mathbf{v}^* \mathbf{A} \mathbf{v} = \lambda \mathbf{v}^* \mathbf{v} \tag{3}$$

Theoretical Solution

Since $\mathbf{A} = \mathbf{A}^*$:

$$\mathbf{v}^* \mathbf{A} \mathbf{v} = (\mathbf{A} \mathbf{v})^* \mathbf{v} \tag{4}$$

$$= (\lambda \mathbf{v})^* \mathbf{v} \tag{5}$$

$$= \overline{\lambda} \mathbf{v}^* \mathbf{v} \tag{6}$$

Equating both expressions for $\mathbf{v}^*\mathbf{A}\mathbf{v}$:

$$\lambda \mathbf{v}^* \mathbf{v} = \overline{\lambda} \mathbf{v}^* \mathbf{v} \tag{7}$$

Since $\mathbf{v}^*\mathbf{v} > 0$ (as \mathbf{v} is an eigenvector, it must be non-zero):

$$\lambda = \overline{\lambda} \tag{8}$$

$$\implies \lambda$$
 is real.

(9)

Theoretical Solution

Therefore, All eigenvalues are real.

A has 2n eigenvalues since its dimension is $2n \times 2n$. The eigenvalues may be repeated (not necessarily distinct).

Therefore, the correct option is (b).