

A set of  $m \times n$  numbers real or complex arranged in a rectangular array of  $m$  rows &  $n$  columns like  $\begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}$

called a matrix of order  $m \times n$  & it is read as  $m$  by  $n$ .

The elements  $a_{11}, a_{12}, \dots, a_{mn}$  constituting  $m \times n$  matrix are called as elements or constituents.

Matrix  $a_{ij}$  usually denoted by capital letters from A, B, C etc. is shortly denoted by  $a_{ij}$  where  $a_{ij}$  is the element in  $i^{th}$  row &  $j^{th}$  column.

where  $i = 1, 2, \dots, m$  &  $j = 1, 2, \dots, n$

### # Types of Matrices -

1] Square matrix:- A matrix of order  $m \times n$  is called as a square matrix if  $m = n$ , i.e no. of rows is same as the no. of columns.

$$\text{eg:- } A = \begin{bmatrix} 2 & 4 \\ 1 & 3 \end{bmatrix}_{2 \times 2}$$

2] Row Matrix:- A matrix which contains only 1 row is called as row matrix.

3] Column Matrix:- A matrix having only 1 column is called as a column matrix.

4] Diagonal Matrix:- A square matrix in which all non-diagonal elements are zeros.  
eg:-  $A = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{bmatrix}$

5] Scalar Matrix:- It is a diagonal matrix in which all diagonal elements are same.

$$\text{eg:- } A = \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix}$$

6] Unit Matrix:- It is a scalar matrix with diagonal elements as 1.

$$\text{eg:- } \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

7] Upper Triangular Matrix:- It is a square matrix in which all the elements below the principle diagonal are zero.

$$A = \begin{bmatrix} 2 & 1 & 7 \\ 0 & 7 & 5 \\ 0 & 0 & 7 \end{bmatrix}$$

8] Lower Matrix:- It is a square matrix in which all the elements above the principle diagonal are zero.

eg:-  $A = \begin{bmatrix} 2 & 0 & 0 \\ 1 & -7 & 0 \\ 0 & 5 & 7 \end{bmatrix}$

9] Null matrix:- A square matrix having every element 0 is called as null matrix. It is denoted by 0

10] Transpose of a matrix:- A matrix obtained from a given matrix by changing its rows to columns & vice-versa.

eg:-  $A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}$   ~~$A^T = A'$~~   $A^T = A' = \begin{bmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 6 \end{bmatrix}$

# Idempotent Matrix:- A square matrix such that  $A^2 = A$  is called as Idempotent matrix.

# Involuntary Matrix:- A square matrix such that  ~~$A^2 = I$~~  is called as Involuntary matrix where I is unit matrix.

# Nilpotent matrix:- A square matrix is called as a Nilpotent matrix if there exists a positive integer  $\alpha$  such that  $A^\alpha = 0$ , where  $\alpha$  is known as index of the Nilpotent matrix.

# Hermitian Matrix:- A square matrix is said to be hermitian in  $A^H = A$ , where  $H$  is complex conjugate transpose.

# Skew Hermitian Matrix:- A square matrix is said to be skew hermitian in  $A^H = -A$  &  $A = -A^H$ .

# Rectangular Matrices-  $m \neq n$

# A matrix is said to be skew-symmetric

# A matrix is said to be non-singular if & only if  $|A| \neq 0$ .  
if  $|A| = 0$  Singular

# A matrix is said to be orthogonal matrix  
iff  $AA' = A'A = I$

# Minor of an element:-

$$|A| = \begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix}$$

$$\text{Minor of } a_{11} = \begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix}$$

The minor of an element of  $|A|$  is a determinant obtained from  $|A|$  row & column containing that element.

$$\therefore \text{Minor of } a_{32} = \begin{vmatrix} a_{11} & a_{13} \\ a_{21} & a_{23} \end{vmatrix}$$

# Cofactor of an element:-

$$\begin{aligned} \text{Cofactor of } a_{11} &= (-1)^{1+1} \cdot \text{Minor of } a_{11} \\ &= 1 \begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix} \end{aligned}$$

Cofactor of  $a_{32} = (-1)^{3+2}$

$$= -1 \cdot \begin{vmatrix} a_{11} & a_{13} \\ a_{21} & a_{23} \end{vmatrix}$$

If we multiply the minor of an element in the  $i^{\text{th}}$  row &  $j^{\text{th}}$  col. of the determinant by  $(-1)^{i+j}$ , the product is called as cofactor of an element.

## # Adjoint of a Matrix:-

$$\text{Adj}(A) = [\text{matrix of cofactors}]^T$$

Let  $A$  be a square matrix of order  $n$ .

Adjoint of matrix is denoted by  $\text{adj}(A)$  & is defined by transpose matrix of its cofactors.

## # Row Echelon forms:-

Q] Convert the matrix  $A = \begin{bmatrix} 6 & 1 & 2 \\ 1 & 2 & 1 \\ 2 & 7 & 8 \end{bmatrix}$  into row equivalent forms.

$$\rightarrow \text{Given } A = \begin{bmatrix} 0 & 1 & 2 \\ 1 & 2 & 1 \\ 2 & 7 & 8 \end{bmatrix} \quad \text{so } A = \begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 2 \\ 0 & 3 & 6 \end{bmatrix}$$

$R_1 \leftrightarrow R_2$   
Interchange Row 1 & Row 2 because the first non-zero entry in first column is

$$\text{so } A = \begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 2 \\ 2 & 7 & 8 \end{bmatrix} \quad \text{In Row 2}$$

$$R_3 \rightarrow R_3 - 2R_1$$

$$R_2 \rightarrow R_2 - 3R_1$$

$$\begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix}$$

This is the required  
Row Echelon form for the  
given matrix

Q) Reduce the following matrix to row echelon form & find its rank:-

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

By  $R_2 \leftrightarrow R_4$

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

$\rightarrow R_3 \rightarrow R_3 - R_1$

$R_2 \rightarrow R_2 + 2R_1$

$$\text{so } A = \begin{bmatrix} 1 & 2 & 3 & -1 \\ 0 & 3 & 3 & -3 \\ 0 & -2 & -2 & 2 \\ 0 & 1 & 1 & -1 \end{bmatrix}$$

This is the required  
Echelon  
row equivalent form

Here the no. of non-zero rows is 2  
Rank = 2

$\text{so } R_2 \rightarrow R_2 - 3R_1$

$\text{so } R_3 \rightarrow R_3 + 2R_4$

$$\text{so } A = \begin{bmatrix} 1 & 2 & 3 & -1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & -1 \end{bmatrix}$$

Q) Reduce the following matrix to row echelon form

$$A = \begin{bmatrix} 1 & 3 & 2 & 2 \\ 1 & 2 & 1 & 3 \\ 2 & 4 & 3 & 4 \\ 3 & 7 & 4 & 8 \end{bmatrix}$$

Date: \_\_\_\_\_  
Page: \_\_\_\_\_

$$\rightarrow R_2 \rightarrow R_2 - R_1, R_3 \rightarrow R_3 - 2R_1, R_4 \rightarrow R_4 - 3R_1$$

$$\text{So } \tilde{A} = \begin{bmatrix} 1 & 3 & 2 & 2 \\ 0 & -1 & -1 & 1 \\ 0 & -2 & 1 & 0 \\ 0 & -2 & -2 & 2 \end{bmatrix}$$

$$\text{By } R_3 \rightarrow R_3 - 2R_2, R_4 \rightarrow R_4 - 2R_2$$

$$\text{So } A = \begin{bmatrix} 1 & 3 & 2 & 2 \\ 0 & -1 & -1 & 1 \\ 0 & 0 & 1 & -2 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad \text{Rank} = 3$$

Q] Reduce the following matrix in row echelon form:-

$$\rightarrow A = \begin{bmatrix} 0 & 2 & -6 & -2 \\ 0 & 2 & 6 & 10 \\ 3 & 1 & 0 & 2 \\ 1 & 1 & -2 & 0 \end{bmatrix}$$

$$R_1 \leftrightarrow R_4$$

$$A = \begin{bmatrix} 1 & 1 & -2 & 0 \\ 0 & 2 & 6 & 10 \\ 3 & 1 & 0 & 2 \\ 0 & 2 & -6 & -2 \end{bmatrix}$$

~~$$R_3 \rightarrow R_3 - 3R_1$$~~

~~$$R_4 \rightarrow R_4 - R_2$$~~

~~$$\text{So } A = \begin{bmatrix} 1 & 1 & -2 & 0 \\ 0 & 2 & 6 & 10 \\ 0 & 0 & 2 & 2 \\ 0 & 0 & -8 & -2 \end{bmatrix}$$~~

6/02/23

# Module 2:- Soln of System of Linear eq<sup>n</sup>s

Date:  
Page:

# Gauss Elimination method:-

- ① In this method 1st we express the system of eq<sup>n</sup>s as  $AX = B$
- ② Find the Augmented matrix for the given system.
- ③ Find the transform of the Augmented matrix & convert it into row equivalent form.
- ④ Find eq<sup>n</sup>s corresponding to an upper Δ matrix.
- ⑤ Using back substitution method find soln for the given system of eq<sup>n</sup>s.

Q) Apply gauss elimination method to solve the following system of eq<sup>n</sup>s-

$$2x - 2y + 3z = 2$$

$$2x + 2y - z = 3$$

$$3x - y + 2z = 1$$

→ Augmented matrix of the above eq<sup>n</sup>s are

$$[A|B] = [A:B] = \left[ \begin{array}{ccc|c} 2 & -2 & 3 & 2 \\ 1 & 2 & -1 & 3 \\ 3 & -1 & 2 & 1 \end{array} \right]$$

Transforming augmented matrix to row Echelon form

$$R_1 \leftrightarrow R_2$$

$$[A:B] = \left[ \begin{array}{ccc|c} 1 & 2 & -1 & 3 \\ 2 & -2 & 3 & 2 \\ 3 & -1 & 2 & 1 \end{array} \right]$$

$$R_2 \rightarrow R_2 - 2R_1, R_3 \rightarrow R_3 - 3R_1$$

$$[A:B] = \left[ \begin{array}{ccc|c} 1 & 2 & -1 & 3 \\ 0 & -6 & 5 & -4 \\ 0 & -1 & 0 & -8 \end{array} \right]$$

$$\text{By } R_3 \rightarrow R_3 - R_2$$

$$[A:B] = \left[ \begin{array}{ccc|c} 1 & 2 & -1 & 3 \\ 0 & -6 & 5 & -4 \\ 0 & -1 & 0 & -4 \end{array} \right]$$

~~$$\begin{aligned} \text{Eqn 1: } & 2x + 2y - z = 3 \\ \text{Eqn 2: } & -6y + 5z = -4 \\ \text{Eqn 3: } & -y = -4 \end{aligned}$$~~

Using  $y = 4$  in Eqn ②

$$z = 4$$

$$x = -1$$

Q] Apply Gauss Elimination method to solve the following system of eqns:-

$$x + 2y + 3z - t = 10$$

$$2x + 3y - 3z - t = 1$$

$$3x + 2y - 4z + 3t = 2$$

$$2x - y + 2z + 3t = 7$$

→ We'll 1<sup>st</sup> write the eqns in matrix form & then reduce the coefficient matrix to upper triangular matrix by elementary row transformation

~~$$[A:B] = \left[ \begin{array}{cccc|c} 1 & 2 & 3 & -1 & 10 \\ 2 & 3 & -3 & -1 & 1 \\ 3 & 2 & -4 & 3 & 2 \\ 2 & -1 & 2 & 3 & 7 \end{array} \right]$$~~

By  $R_2 \rightarrow R_2 - 2R_1$ ,  $R_3 \rightarrow R_3 - 3R_1$ ,  $R_4 \rightarrow R_4 - 2R_1$

$$\left[ \begin{array}{cccc|c} 1 & 2 & 3 & -1 & x \\ 0 & -1 & -9 & 1 & y \\ 0 & -4 & -13 & 6 & z \\ 0 & -5 & -4 & 5 & t \end{array} \right] = \left[ \begin{array}{c} 10 \\ -19 \\ -28 \\ -13 \end{array} \right]$$

$R_3 \rightarrow R_3 - 4R_2$ ,  $R_4 \rightarrow R_4 - 5R_2$

$$\left[ \begin{array}{cccc|c} 1 & 2 & 3 & -1 & x \\ 0 & -1 & -9 & 1 & y \\ 0 & 0 & 23 & 2 & z \\ 0 & 0 & 41 & 0 & t \end{array} \right] = \left[ \begin{array}{c} 10 \\ -19 \\ 48 \\ 82 \end{array} \right]$$

$$x + 2y + 3z - t = 10 \quad \text{--- (1)}$$

$$-y - 9z + t = -19 \quad \text{--- (2)}$$

$$23z + 2t = 48 \quad \text{--- (3)}$$

$$41z = 82$$

$$z = 2$$

from (3)

$$2t + 2 = 1$$

$$y = 2 \quad \text{from (2)}$$

$$x = 10 - 4 - 6 + 1 = 1$$

This is the reqd soln of the given system.

- Q) Apply gauss elimination method to solve the following system of eqns :-

$$x + 2y + 3z = 14$$

$$3x + 3y + 4z = 21$$

$$4x + 5y + 7z = 35$$

$$\begin{bmatrix} 1 & 2 & 3 \\ 3 & 8 & 4 \\ 4 & 5 & 7 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 14 \\ 21 \\ 35 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - 3R_1, R_3 \rightarrow R_3 - 4R_1$$

$$\begin{bmatrix} 1 & 2 & 3 \\ 0 & -3 & -5 \\ 0 & -3 & -5 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 14 \\ -21 \\ -21 \end{bmatrix}$$

$$R_3 \rightarrow R_3 - R_2$$

$$\begin{bmatrix} 1 & 2 & 3 \\ 0 & -3 & -5 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 14 \\ -21 \\ -21 \end{bmatrix}$$

$$① 0x + 2y + 3z = 14$$

$$-3y - 5z = -21 \quad \text{--- } ②$$

Put  $z = t$

$$0x - 3y - 5t = -21$$

$$0x y = \frac{21 + 5t}{3}$$

$$\left\{ \begin{array}{l} 2x + \frac{42 + 10t}{3} + 3t = 14 \\ 0x + \frac{42 - 42 + 10t - 9t}{3} = 0 \end{array} \right.$$

$$z = \frac{t}{3}$$

$$③ 2x + 2y + 3z + 4w = 30$$

$$2x + 3y + 6z + 5w = 46$$

$$3x + 4y + 8z - 6w = 9$$

$$4x - y + z + 2w = 7$$

P.T.O

## # Gauss Jacobi Method:-

Consider the following system of eqns

$$\left. \begin{array}{l} a_1x + b_1y + c_1z = d_1 \\ a_2x + b_2y + c_2z = d_2 \\ a_3x + b_3y + c_3z = d_3 \end{array} \right\} \quad (1)$$

$AX = B \Rightarrow$  General eqn of linear system of  
eqns

Where  $a_1, b_2$  &  $c_3$  are large as compared  
to the remaining coefficients  
we rewrite the equations from (1)

$$\left. \begin{array}{l} x = \frac{1}{a_1} [d_1 - b_1y - c_1z] \\ y = \frac{1}{b_2} [d_2 - a_2x - c_2z] \\ z = \frac{1}{c_3} [d_3 - a_3x - b_3y] \end{array} \right\} \quad (2)$$

Procedure:- Now we start with the  
assumption that the roots of the eqns are  
 $x = x_0, y = y_0$  &  $z = z_0$

Putting these values in eqn (2)  
The first approxmat<sup>e</sup> is

$$x_1 = \frac{1}{a_1} [d_1 - b_1y_0 - c_1z_0]$$

$$y_1 = \frac{1}{b_2} [d_2 - a_2x_0 - c_2z_0], z_1 = \frac{1}{c_3} [d_3 - a_3x_0 - b_3y_0]$$

Also we start with the assumption that the roots of the eqns are  
 $x = x_1, y = y_1, z = z_1$

Putting these values in eqn (2)  
we get a better approximation

$$x_2 = \frac{1}{a_1} [d_1 - b_1 y_1 - c_1 z_1]$$

$$y_2 = \frac{1}{b_2} [d_2 - a_2 x_1 - c_2 z_1]$$

$$z_2 = \frac{1}{c_3} [d_3 - a_3 x_1 - b_3 y_1]$$

Now iterate (repeat) the procedure as many times as we want till we arrive at desired accuracy.

Q) Apply Gauss-Jacobi Method to solve the following system of eqns.

$$15x + 2y + z = 18$$

$$2x + 20y - 3z = 19 \quad \text{upto 6th iterate}$$

$$3x - 6y + 25z = 22$$

$$\rightarrow x = \frac{1}{15} [18 - 2y - z] \quad \left. \begin{array}{l} \\ \end{array} \right\}$$

$$y = \frac{1}{20} [19 - 2x + 3z] \quad \left. \begin{array}{l} \\ \end{array} \right\} \quad ①$$

$$z = \frac{1}{25} [22 - 3x + 6y] \quad \left. \begin{array}{l} \\ \end{array} \right\}$$

1<sup>st</sup>  $\Rightarrow x = 0, y = 0, z = 0$  Compulsory

P.T.O

Std 10. h

Date: \_\_\_\_\_  
Page: \_\_\_\_\_

$$x_1 = \frac{1}{15} [18 - 2(0) - 0]$$

$$x_1 = \frac{18}{15} = 1.2$$

$$y_1 = \frac{1}{20} [19 - 20(0) + 3(0)] = 0.95$$

$$z_1 = \frac{1}{25} [22 - 3(0) + 6(0)] = 0.88$$

2<sup>nd</sup>  $x_1 = 1.2, y_1 = 0.95, z_1 = 0.88$

$$x_2 = \frac{1}{15} [18 - 2(0.95) - 0.88]$$

$$x_2 = 1.0147$$

$$y_2 = \frac{1}{20} [19 - 2(1.2) + 3(0.88)]$$

$$\approx 0.962$$

$$z_2 = 0.964$$

3<sup>rd</sup> iterate

$$x_3 = 1.0075, y_3 = 0.9931, z_3 = 0.9891$$

4<sup>th</sup> "

$$x_4 = 1.0016, y_4 = 0.9976, z_4 = 0.9974$$

5<sup>th</sup> "

$$x_5 = 1.00025, y_5 = 0.9994, z_5 = 0.9980$$

6<sup>th</sup> "

$$x_6 = 1.0002, y_6 = 0.996, z_6 = 0.9998$$

P.T.O

6]  $4x + y + 3z = 17$

$2x + 5y + z = 14$  upto 5 p terms  
 $2x - y + 8z = 12$

$$\rightarrow x = \frac{1}{4} [17 - y - 3z]$$

$$y = \frac{1}{5} [14 - 2x - z]$$

$$z = \frac{1}{8} [12 - 2x + y]$$

1<sup>st</sup> put  $x = 0, y = 0, z = 0$

$$0^{\text{th}} x_1 = \frac{1}{4} [17] = 4.25$$

$$0^{\text{th}} y_1 = 2.8, z_1 = 1.5$$

2<sup>nd</sup> put  $x_1 = 4.25, y_1 = 2.8, z_1 = 1.5$

$$x_2 = 2.425, y_2 = 1.65, z_2 = 0.7875$$

3<sup>rd</sup>  $x_3 = 3.2468, y_3 = 2.1575, z_3 = 1.1$

4<sup>th</sup>  $x_4 = 2.8856$

## # Reduced Row Echelon form:-

Identity

Q] Convert the following matrix into reduced row echelon form:- Where

$$A = \begin{bmatrix} 2 & 0 & 4 \\ 0 & 2 & 3 \end{bmatrix}$$

→ By  $R_1 \rightarrow \frac{R_1}{2}$ ,  $R_2 \rightarrow R_2 - \frac{9}{2}R_1$

$$A = \begin{bmatrix} 1 & 0 & 2 \\ 0 & 2 & -15 \end{bmatrix}$$

By  $R_2 \rightarrow \frac{R_2}{2}$   $A = \begin{bmatrix} 1 & 0 & 2 \\ 0 & 1 & -\frac{15}{2} \end{bmatrix}$

This is the reqd. reduced row echelon form.

Q]  $A = \begin{bmatrix} 2 & 1 & -1 & 8 \\ -3 & 1 & 2 & -11 \\ -2 & 1 & 2 & -3 \end{bmatrix}$

→  $R_2 \rightarrow R_2 + \frac{3}{2}R_1$ ,  $R_3 \rightarrow R_3 + R_1$

$$A = \begin{bmatrix} 2 & 1 & -1 & 8 \\ 0 & \frac{1}{2} & \frac{1}{2} & 1 \\ 0 & 2 & 1 & 5 \end{bmatrix}$$

$R_3 \rightarrow R_3 - 4R_2$

$$A = \begin{bmatrix} 2 & 1 & -1 & 8 \\ 0 & \frac{1}{2} & \frac{1}{2} & 1 \\ 0 & 0 & -1 & 1 \end{bmatrix}$$

$$R_2 \rightarrow R_2 + \frac{1}{2}R_3, R_2 \rightarrow R_2 + \cancel{3R_3} - R_3$$

$$A = \begin{bmatrix} 2 & 1 & 0 & \cancel{\frac{3}{2}} \\ 0 & \frac{1}{2} & 0 & \frac{3}{2} \\ 0 & 0 & -1 & 1 \end{bmatrix}$$

$$R_3 \rightarrow (-1)R_3$$

$$A = \begin{bmatrix} 2 & 1 & 0 & \cancel{\frac{3}{2}} \\ 0 & \frac{1}{2} & 0 & \frac{3}{2} \\ 0 & 0 & 1 & -1 \end{bmatrix}$$

$$R_1 \rightarrow R_1 - 2R_2, R_2 \rightarrow R_2 \times 2$$

$$A = \begin{bmatrix} 2 & 0 & 0 & \cancel{\frac{3}{2}} \\ 0 & 1 & 0 & 3 \\ 0 & 0 & 1 & -1 \end{bmatrix}$$

$$R_1 \rightarrow R_1/2$$

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

This is the reqd. reduced row echelon form

Q]  $A = \begin{bmatrix} 1 & 3 & -1 \\ 0 & 1 & 7 \end{bmatrix}$

$$\rightarrow R_1 \rightarrow R_1 - 3R_2$$

$$A = \begin{bmatrix} 1 & 0 & -22 \\ 0 & 1 & 7 \end{bmatrix}$$

## Gauss Jordan Method:-

- 1) In this method we first express the system of equations as  $Ax = B$
- 2) Find the augmented matrix for the given system.
- 3) Convert the augmented matrix into row echelon form.
- 4) Apply Gauss Jordan Method to solve the following eq's  $x + 3y = 7$   
 $3x + 4y = 11$

$\rightarrow$   ~~$\begin{array}{cc|c} 1 & 3 & 7 \\ 3 & 4 & 11 \end{array}$~~  Augmented matrix for the given system is

$$[A|B] = [A:B] = \left[ \begin{array}{cc|c} 1 & 3 & 7 \\ 3 & 4 & 11 \end{array} \right]$$

$$R_2 \rightarrow R_2 - 3R_1$$

$$[A:B] = \left[ \begin{array}{cc|c} 1 & 3 & 7 \\ 0 & -5 & -10 \end{array} \right]$$

$$R_2 \rightarrow \frac{R_2}{-5}$$

$$[A:B] = \left[ \begin{array}{cc|c} 1 & 3 & 7 \\ 0 & 1 & 2 \end{array} \right]$$

$$R_1 \rightarrow R_1 - 3R_2$$

$$[A:B] = \left[ \begin{array}{cc|c} 1 & 0 & 1 \\ 0 & 1 & 2 \end{array} \right]$$

This is the reqd. row echelon form.

$$x + y + z = 1 \quad & y = 2$$

$$\begin{aligned} 6) \quad & x + y + z = 5 \\ & 2x + 3y + 5z = 8 \\ & 4x + 0y + 5z = 2 \end{aligned}$$

→ Augmented Matrix × B

$$[A|B] = \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 5 \\ 2 & 3 & 5 & 8 \\ 4 & 0 & 5 & 2 \end{array} \right]$$

$$R_2 \rightarrow R_2 - 2R_1, R_3 \rightarrow R_3 - 4R_1$$

$$[A|B] = \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 5 \\ 0 & 1 & 3 & -2 \\ 0 & -4 & 1 & -18 \end{array} \right]$$

$$R_1 \rightarrow R_1 - R_2, R_3 \rightarrow R_3 + 4R_2$$

$$[A|B] = \left[ \begin{array}{ccc|c} 1 & 0 & -2 & 7 \\ 0 & 1 & 3 & -2 \\ 0 & 0 & 13 & -26 \end{array} \right]$$

$$R_3 \rightarrow R_3 / 13$$

$$[A|B] = \left[ \begin{array}{ccc|c} 1 & 0 & -2 & 7 \\ 0 & 1 & 3 & -2 \\ 0 & 0 & 1 & -2 \end{array} \right]$$

$$R_1 \rightarrow R_1 + 2R_3, R_2 \rightarrow R_2 - 3R_3$$

$$[A|B] = \left[ \begin{array}{ccc|c} 1 & 0 & 0 & 3 \\ 0 & 1 & 0 & 4 \\ 0 & 0 & 1 & -2 \end{array} \right]$$

$$x = 3, y = 4, z = -2$$

5)

$$x + 2y = 4$$

$$x - 2y = 6$$

→ Augmented Matrix

$$[A|B] = \left[ \begin{array}{cc|c} 1 & 2 & 4 \\ 1 & -2 & 6 \end{array} \right]$$

$$R_2 \rightarrow R_2 - R_1$$

$$[A|B] = \left[ \begin{array}{cc|c} 1 & 2 & 4 \\ 0 & -4 & 2 \end{array} \right]$$

$$R_2 \rightarrow R_2 / -4$$

$$[A|B] = \left[ \begin{array}{cc|c} 1 & 2 & 4 \\ 0 & 1 & -\frac{1}{2} \end{array} \right]$$

~~$$R_1 \rightarrow R_1 - 2R_2$$~~

$$[A|B] = \left[ \begin{array}{cc|c} 1 & 0 & 5 \\ 0 & 1 & -\frac{1}{2} \end{array} \right]$$

$$x = 5, y = -\frac{1}{2}$$

## # Gauss Seidel Method:-

This is the modification of Gauss Jacobi Method.

Consider the system of eqns are

$$\left. \begin{array}{l} a_1x + b_1y + c_1z = d_1 \\ a_2x + b_2y + c_2z = d_2 \\ a_3x + b_3y + c_3z = d_3 \end{array} \right\} \quad \text{--- (1)}$$

We write these eqns as

$$x = \frac{1}{a_1} [d_1 - b_1y - c_1z] \quad \left. \begin{array}{l} \\ \\ \end{array} \right\}$$

$$y = \frac{1}{b_2} [d_2 - a_2x - c_2z] \quad \left. \begin{array}{l} \\ \\ \end{array} \right\} \quad \text{--- (2)}$$

$$z = \frac{1}{c_3} [d_3 - a_3x - b_3y]$$

We start with initial approximate

$x_0, y_0, z_0$  for  $x, y, z$  resp.

Then substituting  $y = y_0$  &  $z = z_0$  in the first of eqn (2)

$$x_1 = \frac{1}{a_1} [d_1 - b_1y_0 - c_1z_0]$$

Then for getting  $y$ , substituting  $x = x_1, z = z_0$  in the second of eqn (2)

$$y_1 = \frac{1}{b_2} [d_2 - a_2x_1 - c_2z_0]$$

Then for getting  $z$ , substitute  $x = x_1, y = y_1$  in the 3rd of eqn (2)

$$z_1 = \frac{1}{c_3} [d_3 - a_3x_1 - b_3y_1] \text{ & so on}$$

i.e. as soon as the new approximate of an unknown is found it is immediately

used in the next step.  
 This process is repeated till the values of  $x, y, z$  are obtained till desired degree of accuracy.

Q) Apply Gauss Seidel method to solve the following eqns.

$$5x + 2y + z = 12$$

$$2x + 4y + 2z = 15$$

$$x + 2y + 5z = 20$$

leading diagonal  
dominant form

$$\rightarrow x = \frac{1}{5} [12 - 2y - z]$$

$$y = \frac{1}{4} [15 - x - 2z]$$

$$z = \frac{1}{5} [20 - x - 2y]$$

for 1<sup>st</sup> approximation

for  $x_0$ , put  $y_0 = z_0 = 0$

$$x_1 = 2.4$$

for  $y_1$ , put  $x = x_1$  &  $z = z_0$

$$\therefore y_1 = 3.15$$

for  $z_1$ , put  $x = x_1$  &  $y = y_1$ ,

$$\therefore z_1 = 2.26$$

for 2<sup>nd</sup> estimate

$$x_2 = 0.688 \quad z_2 = 2.58888882$$

$$y_2 = 2.448$$

for 3<sup>rd</sup> iterat<sup>n</sup>

$$x_3 = \cancel{0.90032} \quad 0.84416 \quad z_3 = 2.9922$$

$$\cancel{y_3} = 2.09736$$

for 4<sup>th</sup> iterat<sup>n</sup>

$$x_4 = 0.962616, y_4 = 2.018246, z_4 = 3.00217$$

for 5<sup>th</sup> iterat<sup>n</sup>

$$x_5 = 0.9942676, y_5 = 2.0003481$$

$$\cancel{z_5} = 3.001007$$

for 6<sup>th</sup> iterat<sup>n</sup>

$$x_6 = 0.99966, y_6 = 1.99958$$

$$z_6 = 3.001748$$

so after 6<sup>th</sup> iterat<sup>n</sup> the values are  
 $x = 1, y = 2 \text{ & } z = 3$

Q)

In terms of  $x_1, x_2, x_3, x_4$ ,

$$13x_1 + 5x_2 - 3x_3 + x_4 = 18$$

$$2x_1 + 12x_2 + x_3 - 4x_4 = 13$$

$$3x_1 - 4x_2 + 10x_3 + x_4 = 29$$

$$2x_1 + x_2 - 2x_3 + 9x_4 = 31$$

$$\Rightarrow x_1 = \frac{1}{18} [18 - 5x_2 + 3x_3 - x_4]$$

$$x_2 = \frac{1}{12} [13 - 2x_1 - x_3 + 4x_4]$$

$$x_3 = \frac{1}{10} [29 - 3x_1 + 4x_2 - x_4]$$

Date:  
Page:

$$x_4 = \frac{1}{9} [31 - 2x_1 - x_2 + 3x_3]$$

<u>1<sup>st</sup> Iter</u>				
1 <sup>st</sup>	$x_1$ 1.3846	$x_2$ 0.85256	$x_3$ 2.8256	$x_4$ 3.98389
2 <sup>nd</sup>	1.4023	1.94211	2.8577	3.86959
3 <sup>rd</sup>	0.999	1.9686	3.000781	4.00397
4 <sup>th</sup>	1.0119	1.99927	2.99609	<del>3.99301</del> 3.9961
5 <sup>th</sup>	0.99967	1.9991	3.00012	4.00021
6 <sup>th</sup>	1.0003	<del>2.15005</del> 2		3 4

Module 5<sup>o</sup>Eigen Value & Eigen vector

Characteristic Matrix:-

for a given matrix A,

$A - \lambda I$  is called as a characteristic matrix.  
where  $\lambda$  is a scalar & I is the unit matrix.  
for ex:-

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

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

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

Characteristic polynomial:-

The determinant  $|A - \lambda I|$  when expanded will give a polynomial which we call as characteristic polynomial.

Repeat the previous example

$$\therefore |A - \lambda I| = (2 - \lambda)^2$$

Take  $|A - \lambda I|$

$$\therefore \text{After simplification we get}$$

$$|A - \lambda I| = \lambda^3 - 7\lambda^2 + 11\lambda - 5$$

## Characteristic equation:-

The  $|A - \lambda I| = 0$  is called characteristic eqn

$$\lambda^3 - 7\lambda^2 + 11\lambda - 5 = 0$$

## Characteristic root or Eigen value:-

### # ~~Character~~ Notes:-

If  $\lambda$  is a eigen value of a matrix A & x is corresponding eigen vector then  $Ax = \lambda x$

### # Properties of eigen value or eigen vector

Certain relat<sup>s</sup> between eigen value & eigen vector.

I) Show that the eigen values of a Hermitian matrix are all real.

→ Given that A is Hermitian matrix.

$$P.e A^H = A$$

w.k.t if  $\lambda$  is eigen value

& x is corresponding eigen vector

$\text{Given } AX = \lambda X \quad \text{--- (1)}$   
Taking complex conjugate to eq ①

$$\text{Given } (AX)^0 = (\lambda X)^0 \\ \text{Given } X^0 A^0 = \cancel{\lambda} \cancel{X^0} X^0 = \cancel{\lambda} X^0$$

But  $A$  is Hermitian

$X^0 A = \bar{\lambda} X^0$   
Post multiply by  $X$  to both sides

$$\text{Given } X^0 (AX) = \bar{\lambda} (X^0 X) \quad \text{--- (2)} \\ \text{Given } X^0 \bar{\lambda} X = \bar{\lambda} (X^0 X) \quad \text{from (1)} \\ \text{Given } \bar{\lambda} (X^0 X) = \bar{\lambda} (X^0 X) = 0 \\ \text{Given } (\bar{\lambda} - \bar{\lambda})(X^0 X) = 0 \\ \text{Given } \bar{\lambda} - \bar{\lambda} = 0 \\ \text{Given } \bar{\lambda} = \bar{\lambda} \quad \text{--- (3)}$$

Hence proved

$X^0 X$  is not a zero vector

From eq ② & ③  
we get  $\bar{\lambda} = \lambda$  showing that  $\lambda$  is real

This shows that the eigen values of Hermitian matrix are all real.

2] Show that the matrices  $A$  &  $P^{-1}AP$  have the same eigen values.

→ WKT if  $\lambda$  is the eigen value of a matrix  $A$  &  $x$  is the corresponding eigen vector then  $AX = \lambda X$

Pre multiply by  $P^{-1}$  both sides

$$\begin{aligned} P^{-1}(AX) &= P^{-1}(\lambda X) \\ P^{-1}AP(P^{-1}X) &= \lambda P^{-1}X \\ (P^{-1}AP)(P^{-1}X) &= \lambda P^{-1}X \\ [P^{-1}AP - \lambda]P^{-1}X &= 0 \end{aligned}$$

$\lambda$  is not a zero vector  
 $A^0 X$  is not zero vector

$$A^0 P^{-1} AP - \lambda = 0$$

$$A^0 P^{-1} AP = \lambda$$

This shows that  $\lambda$  is an eigen value of  $P^{-1}AP$   
 Hence in general the two matrices  $A$  &  $P^{-1}AP$   
 have the same eigen values.

Q) Show that the eigen value of an unitary matrix are of unit modulus (have absolute value 1).

→ Given that the matrix  $P$  is unitary  
 Matrix  
 $P \cdot P^0 = P^0 P = I$  — (1)

We know that if  $\lambda$  is an eigen value of matrix  
 $A$  &  $X$  is the corresponding eigen vector  
 then  $AX = \lambda X$  — (2)

Taking complex conjugate to both sides  
 of eqn (2)

$$\begin{aligned} A^0 (AX)^0 &= (\lambda X)^0 \\ A^0 X^0 A^0 &= \bar{\lambda} X^0 \quad (2) \end{aligned}$$

conform ① & ② by multiplicate

$$(X^0 A^0)(AX) = \cancel{A} \cancel{A} \cdot A (X^0 X)$$

$$X^0 A^0 I X = \cancel{A} \cancel{A} (X^0 X) \quad \text{from eq 2 } \circledast$$

$$X^0 X = \cancel{A} \cancel{A} (X^0 X)$$

$$\cancel{A} \cancel{A} (1 - \cancel{A} \cancel{A}) (X^0 X) = 0$$

$$X^0 X \neq 0$$

$$\begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} \cdot \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = 1$$

### # Diagonal & Transforming Matrix:-

Q) Find Eigen value & Eigen vector of Matrix

$$A = \begin{bmatrix} 8 & 6 & 2 \\ 6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix}$$

→ Q) Show that the matrix  $A = \begin{bmatrix} 8 & -8 & -2 \\ 4 & -3 & -2 \\ 3 & -4 & 1 \end{bmatrix}$

Algebraic.

a) diagonalscalable. Also find the  
the diagonal matrix & transforming matrix

→ By using characteristic eqn  
i.e.  $|A - \lambda I| = 0$

$$\begin{array}{l} \text{Q) } \begin{bmatrix} 8 & -8 & -2 \\ 4 & -3 & -2 \\ 3 & -4 & 1 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = 0 \\ \therefore \begin{bmatrix} 8-\lambda & -8 & -2 \\ 4 & -3-\lambda & -2 \\ 3 & -4 & 1-\lambda \end{bmatrix} = 0 \end{array}$$

$$\text{Q. } \begin{vmatrix} 8-\lambda & -8 & -2 \\ 4 & -3-\lambda & -2 \\ -3 & -4 & 1-\lambda \end{vmatrix} = 0$$

$$(8-\lambda)(-(3+\lambda)(1-\lambda)-8) + 8(4-4\lambda-6) - 2(-16-9-3\lambda) = 0$$

$$(8-\lambda)(3-3\lambda-\lambda+\lambda^2+8) + 8(-2-4\lambda) - 2(-25-3\lambda) = 0$$

$$-(8-\lambda)(\cancel{8+\lambda} + 11 - 4\lambda + \lambda^2) - 16 - 32\lambda$$

$$+ 50 + 6\lambda = 0$$

$$-88 + 32\lambda - 8\lambda^2 + 11\lambda - 4\lambda^2 + \lambda^3 - 16 - 32\lambda + 50 + 6\lambda = 0$$

$$\lambda^3 - 12\lambda^2 + 17\lambda + 54 = 0$$

$$\lambda = 1, 2, 3$$

Let  $x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$  such that  $[A - I\lambda]x = 0$

$$\begin{bmatrix} 8-\lambda & -8 & -2 \\ 4 & -3-\lambda & -2 \\ -3 & -4 & 1-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

put  $\lambda = 1$

$$\begin{bmatrix} 7 & -8 & -2 \\ 4 & -4 & -2 \\ -3 & -4 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0 \quad \textcircled{2}$$

Thus  $\begin{bmatrix} 4 \\ 3 \\ 2 \end{bmatrix}$  is the first eigen vector

(corresponding to  $\lambda = 1$ )

Also put  $\lambda = 2$  in (2)

Thus  $\begin{bmatrix} 3 \\ 2 \\ 1 \end{bmatrix}$  is the second eigen vector

corresponding to  $\lambda = 2$

put  $\lambda = 3$  in (2)

Thus  $\begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}$  is the third eigen vector

Here all eigen values are diff. & algebraic & geometric matrices are same i.e. A is diagonalisable.

$M^{-1}AM = D$  the given matrix A will be diagonalised to the diagonal matrix

$$D = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix} \text{ by the transforming matrix } M = \begin{bmatrix} 4 & 3 & 2 \\ 3 & 2 & 1 \\ 2 & 1 & 1 \end{bmatrix}$$

# Cayley - Hamilton's Theorem  
or CH theorem:-

Statement :- Every  $n \times n$  matrix satisfies its characteristic eq. It is called as Cayley's Hamilton's theorem.

Q) Verify the CH theorem for the matrix

$$A = \begin{bmatrix} 1 & 0 & 2 \\ 1 & 1 & 2 \\ 2 & 1 & -1 \end{bmatrix} \text{ Also find } A^{-1}$$

→ Using characteristic eqf :

$$\begin{aligned} |A - \lambda I| &= 0 \\ \text{i.e. } &\begin{vmatrix} 1-\lambda & 0 & 2 \\ 1 & 1-\lambda & 2 \\ 2 & 1 & -1-\lambda \end{vmatrix} - \lambda \begin{vmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{vmatrix} = 0 \end{aligned}$$

$$\begin{array}{c|ccc} 0 & 1-\lambda & 0 & 2 \\ 0 & 1 & 1-\lambda & 2 \\ 0 & 2 & 1 & -1-\lambda \end{array} = 0$$

$$\begin{aligned} 0 & (1-\lambda)(1-\lambda + \lambda) + 2(1-2+2\lambda) = 0 \\ 0 & (1-\lambda)(1-\lambda)^2 = 0 \end{aligned}$$

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

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

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

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

$$0 -\lambda^3 + \lambda^2 + 7\lambda - 5 = 0$$

$$0 \lambda^3 - \lambda^2 - 7\lambda + 5 = 0 \quad \textcircled{1}$$

But as per CH theorem which states that every matrix satisfies its own characteristic eqf

P.e replace  $\lambda$  by  $A$  in  $\textcircled{1}$

Here we have to show that

$$A^3 - A^2 - 7A - 5 = 0 \quad (*)$$

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

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

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

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

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

$$= \begin{bmatrix} 7 & 2 & 14 \\ 13 & 5 & 16 \\ 15 & 7 & -5 \end{bmatrix}$$

$$\text{LHS} = \begin{bmatrix} 7 & 2 & 14 \\ 13 & 5 & 16 \\ 15 & 7 & -5 \end{bmatrix} - \begin{bmatrix} 5 & 2 & 0 \\ 6 & 3 & 2 \\ 0 & 7 \end{bmatrix} - 7 \begin{bmatrix} 1 & 0 & 2 \\ 1 & 1 & 2 \\ 2 & 1 & -1 \end{bmatrix}$$

$$+ 5 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$\therefore 5 \times I \text{ so } I \text{ as } (I) = I$

$$\text{LHS} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\text{LHS} = 0 = \text{RHS}$$

$\therefore A$  satisfies its characteristic eqf  
hence CT theorem is verified.

~~∴ multiply by  $A^{-1}$  in eq 2 (\*)~~

$$\text{∴ } A^{-1}(A^3 - A^2 - 7A + 5) = A^{-1} \cdot 0$$

$$\text{∴ } A^3 - A^2 - 7A + 5A^{-1} = 0$$

$$\text{∴ } 5A^{-1} = A + 7I - A^2$$

$$\text{∴ } A^{-1} = \frac{1}{5} \left[ \begin{bmatrix} 1 & 0 & 2 \\ 1 & 1 & 2 \\ 2 & 1 & -1 \end{bmatrix} + \begin{bmatrix} 7 & 0 & 0 \\ 0 & 7 & 0 \\ 0 & 0 & 7 \end{bmatrix} \right] - \begin{bmatrix} 5 & 2 & 0 \\ 6 & 3 & 2 \\ 1 & 0 & 7 \end{bmatrix}$$

$$= \frac{1}{5} \begin{bmatrix} 3 & -2 & 2 \\ -5 & 5 & 0 \\ 1 & 1 & -1 \end{bmatrix}$$

$$\text{∴ } A^{-1} = \begin{bmatrix} 3/5 & -2/5 & 2/5 \\ -1 & 1 & 0 \\ 1/5 & 1/5 & -1 \end{bmatrix}$$

Q) find the characteristic eq of matrix  
 $A = \begin{bmatrix} 2 & -1 & 1 \\ -1 & 2 & -1 \\ 1 & -1 & 2 \end{bmatrix}$  & verify that it is satisfied by  $A$  & obtain  $A^3$  &  $A^4$ .

→ By using characteristic eq,  
 $|A - \lambda I| = 0$

$$\text{∴ } \begin{vmatrix} 2-\lambda & -1 & 1 \\ -1 & 2-\lambda & -1 \\ 1 & -1 & 2-\lambda \end{vmatrix} = 0$$

$$\text{∴ } (2-\lambda)((2-\lambda)^2 - 1) + 1(-2+\lambda+1) + 1(1-2+\lambda) = 0$$

$$\begin{aligned}
 & (-2)^3 - 2 + 2 + 2 - 1 + 2 \cdot 1 = 0 \\
 & 8 - 12 + 6 - 2 - 2 + 3 \cdot 2 - 2 = 0 \\
 & -2^3 + 6 \cdot 2^2 - 9 \cdot 2 + 4 = 0 \\
 & 8 - 6 \cdot 2^2 + 9 \cdot 2 - 4 = 0
 \end{aligned}$$

By CH theorem

Put  $\lambda = A$

$$A^3 - 6A^2 + 9A - 4 = 0$$

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

$$= \begin{bmatrix} 6 & -5 & 5 \\ -5 & 6 & -5 \\ 5 & -5 & 6 \end{bmatrix}$$

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

$$= \begin{bmatrix} 22 & -21 & 21 \\ -21 & 22 & -21 \\ 21 & -21 & 22 \end{bmatrix}$$

$$A^3 - 6A^2 + 9A - 4 = 0$$

$$\begin{aligned}
 LHS &= \begin{bmatrix} 22 & -21 & 21 \\ -21 & 22 & -21 \\ 21 & -21 & 22 \end{bmatrix} - \begin{bmatrix} 36 & -30 & 30 \\ -30 & 36 & -30 \\ 30 & -30 & 36 \end{bmatrix} \\
 &\quad + \begin{bmatrix} 18 & -9 & 9 \\ -9 & 18 & -9 \\ 9 & -9 & 18 \end{bmatrix} - \begin{bmatrix} 4 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 4 \end{bmatrix}
 \end{aligned}$$

LHS = 0 = RHS  
∴ CH theorem verified

∴  $A^4 = \begin{bmatrix} 2 & -1 & 1 \\ -1 & 2 & -1 \\ 1 & -1 & 2 \end{bmatrix} \begin{bmatrix} 22 & -21 & 21 \\ -21 & 22 & -21 \\ 21 & -21 & 22 \end{bmatrix}$

$$= \begin{bmatrix} 86 & -85 & 85 \\ -85 & 86 & -85 \\ 85 & -85 & 86 \end{bmatrix}$$

∴ For  $A^{-1}$   
Multiply throughout by  $A^{-1}$

∴  ~~$A^2 - 6A + 9 - 4A^{-1} = 0$~~

∴  $A^{-1} = \frac{1}{4} \left( \begin{bmatrix} 6 & -5 & 5 \\ -5 & 6 & -5 \\ 5 & -5 & 6 \end{bmatrix} - \begin{bmatrix} 2 & -1 & 1 \\ -1 & 2 & -1 \\ 1 & -1 & 2 \end{bmatrix} + \begin{bmatrix} 9 & 0 & 0 \\ 0 & 9 & 0 \\ 0 & 0 & 9 \end{bmatrix} \right)$

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

Q) Find  $A^{-1}$  of  $A = \begin{bmatrix} 3 & -1 & 1 \\ -1 & 5 & -1 \\ 1 & -1 & 3 \end{bmatrix}$  using CT theorem

# function of a square matrix is denoted by

$$\phi(A)$$

so the matrix is of order  $2 \times 2$

so we take

$$\phi(A) = \alpha_1 A + \alpha_0 I$$

where  $\alpha_0$  &  $\alpha_1$  are arbitrary constants

so the matrix is of order  $3 \times 3$

then we take the function of square matrix as

$$\phi(A) = \alpha_2 A^2 + \alpha_1 A + \alpha_0 I$$

where  $\alpha_0, \alpha_1$  &  $\alpha_2$  are the arbitrary constants

Q) If  $A = \begin{bmatrix} 2 & 3 \\ -3 & -4 \end{bmatrix}$  then prove that  $A^{50} = \begin{bmatrix} -149 & -150 \\ 150 & 151 \end{bmatrix}$

→ By using characteristic eqf

$$\text{i.e. } |A - \lambda I| = 0$$

$$\text{so } \begin{vmatrix} 2-\lambda & 3 \\ -3 & -4-\lambda \end{vmatrix} = 0$$

$$\text{so } -(2-\lambda)(4+\lambda) + 9 = 0$$

$$\text{so } -8 - 2\lambda + 4\lambda + \lambda^2 + 9 = 0$$

$$\text{so } \lambda^2 + 2\lambda + 1 = 0$$

$$\text{so } (\lambda + 1)^2 = 0$$

$$\text{i.e. } \lambda + 1 = 0 \quad \& \quad \lambda + 1 = 0$$

$$\text{so } \lambda = -1 \quad \& \quad \lambda = -1$$

Here eigen values are repeated

$$\text{so let } \phi(A) = A^{50} = \alpha_1 A + \alpha_0 I \quad \text{--- } \star$$

where  $\alpha_0$  &  $\alpha_1$  are arbitrary constant  
 we assume that the above equality is satisfied by characteristic root of A

i.e replace A by  $\lambda$  in eq<sup>2</sup>  $\textcircled{2}$

$$\therefore \lambda^{50} = \alpha_1 \lambda + \alpha_0 \text{ I} \quad \textcircled{1}$$

$$\text{put } \lambda = -1$$

$$\therefore (-1)^{50} = \alpha_1 (-1) + \alpha_0$$

$$\therefore 1 = -\alpha_1 + \alpha_0 \text{ --- } \textcircled{1}$$

Diff. eq<sup>2</sup>  $\textcircled{1}$  w.r.t to  $\lambda$

$$\therefore 50\lambda^{49} = \alpha_1 \text{ --- } \textcircled{2}$$

$$\therefore \alpha_1 = 50\lambda^{49}$$

$$\text{put } \lambda = -1$$

$$\therefore \alpha_1 = 50(-1)^{49}$$

$$\therefore \alpha_1 = -50 \text{ --- } \textcircled{2}$$

from  $\textcircled{1}$  &  $\textcircled{2}$

$$1 = -(-50) + \alpha_0$$

$$\therefore \alpha_0 = -49$$

then substituting the values of  $\alpha_0$  &  $\alpha_1$   
 in eq<sup>2</sup>  $\textcircled{2}$

$$\begin{aligned} \therefore A^{50} &= -50 \begin{bmatrix} 2 & 3 \\ -3 & -4 \end{bmatrix} - 49 \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \\ &= \begin{bmatrix} -149 & -150 \\ 150 & 151 \end{bmatrix} \end{aligned}$$

Q] If  $A = \begin{bmatrix} \pi & \pi/4 \\ 0 & \pi/2 \end{bmatrix}$  find  $\cos A$

→ By using characteristic eqf  
i.e  $|A - \lambda I| = 0$

$$\text{so, } \begin{vmatrix} \pi - \lambda & \pi/4 \\ 0 & \pi/2 - \lambda \end{vmatrix} = 0$$

so,  $\lambda = \frac{\pi}{2}$  &  $\lambda = \pi$  Here eigenvalues are distinct

the function is  $\phi(A) = \cos A = \alpha_1 A + \alpha_0 I$  — (1)

We assume that the above equality is satisfied

so replace A by  $\lambda$  in (1) by characteristic root of A

$$\text{so, } \cos \lambda = \alpha_1 \lambda + \alpha_0 \quad \text{--- (2)}$$

Put  $\lambda = \pi/2$  in eq (2)

$$\text{so, } \cos \pi/2 = \alpha_1 \frac{\pi}{2} + \alpha_0$$

$$\text{so, } 0 = \alpha_1 \frac{\pi}{2} + \alpha_0 \quad \text{--- (3)}$$

put  $\lambda = \pi$  in eq (2)

$$\text{so, } -1 = \alpha_1 \pi + \alpha_0 \quad \text{--- (4)}$$

so, from (3) & (4)

$$\text{so, } -1 = \alpha_1 \frac{\pi}{2}$$

$$\text{so, } \alpha_1 = -\frac{2}{\pi}$$

$$\text{so, } \alpha_0 = 1$$

Substituting  $\alpha_0$  &  $\alpha_1$  in eqn ①

$$\begin{aligned} \text{oo. } \cos A &= -\frac{2}{\pi} \begin{bmatrix} 1 & \pi/4 \\ 0 & \pi/2 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \\ &= \begin{bmatrix} -2 & -1/2 \\ 0 & -1 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \\ &= \begin{bmatrix} -1 & -1/2 \\ 0 & 0 \end{bmatrix} \end{aligned}$$

Q)  $A = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}$  find  ~~$A^5$~~   $A^{50}$

→ Using  $|A - \lambda I| = 0$

$$\text{oo. } \begin{vmatrix} 1-\lambda & 0 & 0 \\ 1 & -\lambda & 1 \\ 0 & 1 & -\lambda \end{vmatrix} = 0$$

$$\text{oo. } (1-\lambda)(\lambda^2 - 1) = 0$$

$$\text{oo. } \cancel{\lambda^2 - 1} \leftarrow \cancel{\lambda^3 + \lambda} = 0$$

$$\text{oo. } \cancel{-\lambda^3 + \lambda^2 + \lambda - 1} = 0$$

$$\text{oo. } \lambda = 1, 1, -1$$

Here eigen values 2 eigen values are repeated & 3rd value is different

Let  $\phi(A) = A^{50} = \alpha_2 A^2 + \alpha_1 A + \alpha_0 I$  —  $\textcircled{*}$

We assume that the above equality is satisfied by characteristic root of A

• replace A by  $\lambda$ , in eqn  $\textcircled{*}$

# How to find Eigen value & Eigen vector by elementary row transformation:-

Q) Find the eigen values & eigen bases for the eigen spaces (vector), of the matrix

$$A = \begin{bmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{bmatrix} \text{ by row transforme}$$

→ By using characteristic eqf

$$\mid A - \lambda I \mid = 0$$

$$\begin{array}{|ccc|} \hline 0 & 0 & 0 \\ 6-\lambda & -2 & 2 \\ -2 & 3-\lambda & -1 \\ 2 & -1 & 3-\lambda \\ \hline \end{array} = 0$$

$$0 \cdot 0 \cdot 0 (6-\lambda)((3-\lambda)^2 - 1) + 2(-6+2\lambda+2) + 2(2-6+2\lambda) = 0$$

$$0 \cdot 0 \cdot 0 (6-\lambda)(9-6\lambda+\lambda^2-1) + 4\lambda - 8 - 8 + 4\lambda = 0$$

$$0 \cdot 0 \cdot 0 48 - 36\lambda + 6\lambda^2 - 8\lambda + 6\lambda^2 - \lambda^3 + \lambda + 8\lambda - 16 = 0$$

$$0 \cdot 0 \cdot 0 \lambda^3 - 12\lambda^2 + 36\lambda - 32 = 0$$

$$0 \cdot 0 \cdot 0 \lambda = 2, 2, 8$$

If for  $\lambda_1 = 2$  in ① 0 · 0 · 0  $[A - \lambda I] X = 0$  gives

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

By  $R_2 \leftrightarrow R_1$

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

By  $R_2 \rightarrow R_2 + 2R_1, R_3 \rightarrow R_3 + R_1$

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

$$0 \cdot x_1 - 2x_1 + x_2 - x_3 = 0$$

$$0 \cdot x_1 - x_2 + x_3 = 0 \quad \textcircled{2}$$

Here we see that rank of matrix is 1 & the no. of variables are 3 hence there are  $3-1=2$  linearly independent solns so that put  $x_2 = 2s$

$$x_3 = -2t \text{ in } \textcircled{2}$$

$$0 \cdot 2x_1 - 2s - 2t = 0$$

$$0 \cdot x = s+t$$

$$0 \cdot X = \begin{bmatrix} s+t \\ 2s+0 \\ 0-2t \end{bmatrix} = s \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix} + t \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix}$$

Thus the vectors  $\begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix}$  &  $\begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix}$  are linearly independent

Also the above eigen vectors form the bases for the eigen spaces corresponding to  $\lambda = 2$  & the dimension of eigen space is 2.

ii) for  $\lambda_2 = 8$  in ①

$$0 \cdot [A - \lambda_2 I] x = 0 \text{ gives}$$

$$\begin{bmatrix} -2 & -2 & 2 \\ -2 & -5 & -1 \\ 2 & -1 & -5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

By  $R_2 \rightarrow R_2 - R_1$  &  $R_3 \rightarrow R_3 + R_1$

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

$$\text{By } R_2 \rightarrow R_2 - R_3 \begin{bmatrix} -2 & -2 & 2 \\ 0 & -3 & -3 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

The rank of the matrix is 2 & there are 3 variables hence there are ~~1~~<sup>Re</sup> 1 nearly independent solns

$$\begin{cases} 0 \cdot -2x_1 - 2x_2 + 2x_3 = 0 \\ 0 \cdot 2x_1 + 2x_2 - 2x_3 = 0 \\ 0 \cdot x_1 + x_2 - x_3 = 0 \end{cases} \left\{ \begin{array}{l} -3x_2 - 3x_3 = 0 \\ x_2 = -x_3 \quad (4) \end{array} \right.$$

$$\text{put } x_2 = -t, x_3 = t$$

$$x_1 + (-t) - t = 0$$

$$x_1 = 2t$$

$$x = \begin{bmatrix} 2t \\ -t \\ t \end{bmatrix} = t \begin{bmatrix} 2 \\ -1 \\ 1 \end{bmatrix}$$

Hence the above vector is the bases for eigen space corresponding to  $\lambda = 8$

Q]  $A = \begin{bmatrix} 2 & 3 & 1 \\ 1 & 3 & 1 \\ 1 & 2 & 2 \end{bmatrix}$

→ By using characteristic eqn

$$|A - \lambda I| = 0$$

$$\text{For } \begin{vmatrix} 2-\lambda & 3 & 1 \\ 1 & 3-\lambda & 1 \\ 1 & 2 & 2-\lambda \end{vmatrix} = 0 \quad \text{--- (1)}$$

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

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

or

$$\lambda = 1, 1, 5$$

for  $\lambda_1 = 1$  in (1)

[A -  $\lambda_1 I$ ]X = 0 gives

$$\begin{vmatrix} 1 & 2 & 1 \\ 1 & 2 & 1 \\ 1 & 2 & 1 \end{vmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

By  $R_2 \rightarrow R_2 - R_1, R_3 \rightarrow R_3 - R_1$

$$\begin{vmatrix} 1 & 2 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{vmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

$$x_1 + 2x_2 + x_3 = 0 \quad \text{--- (2)}$$

rank of above matrix is 1 & no. of variables is 3 so we have  $3-1=2$  linearly independent solns

put  $x_2 = -s$  in (2)

$$x_3 = -t$$

$$x_1 - 2s - t = 0$$

$$x_1 = 2s + t$$

$$X = \begin{bmatrix} 2s+t \\ -s+t \\ 0-t \end{bmatrix} = s \begin{bmatrix} 2 \\ -1 \\ 0 \end{bmatrix} + t \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$$

Hence the above vector is bases for eigenspaces corresponding to  $\lambda = 1$

for  $\lambda_2 = 5$  on ① gives  $[A - \lambda_2 I]x = 0$  gives

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

By  $R_1 \leftrightarrow R_3$

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

By  $R_2 \rightarrow R_2 - R_1, R_3 \rightarrow R_3 + 3R_1$

$$0 \begin{bmatrix} 1 & 2 & -3 \\ 0 & -4 & 2 \\ 0 & 8 & -8 \end{bmatrix}$$

## Module 2:-

Date \_\_\_\_\_  
Page \_\_\_\_\_

### Condition of Consistency & Inconsistency for Homogeneous & Non homogeneous eqs

A set of linear eqs :-

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1 \\ a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$$

$$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m$$

Such eqs are called as non-homogeneous eqs

On the other hand all  $b_1, b_2, \dots, b_m$  are  $\neq$  zero's then the eqs are called as homogeneous eqs

Note:-

- 1) If  $\text{rank } A < \text{rank } [A:B]$  then the eqs are inconsistent, i.e. they have no soln
- 2) If  $\text{rank } A = \text{rank } [A:B]$  then the eqs are consistent, i.e. they possess a soln.
- 3) Further if  $r = n$  i.e.  $\text{rank}(A) = \text{no. of unknowns}$  then the system has unique solns, also note that the system has unique soln iff the coefficient matrix is non-singular.
- 4) If  $r < n$  i.e.  $\text{rank}(A) < \text{no. of unknowns}$ , the system has an infinite soln

In this case  $(n-r)$  unknowns are called parameters can be assigned arbitrary values. The remaining unknowns can be expressed in terms of those parameters.

Q)  $x + y + z = 3$   
 $x + 2y + 3z = 4$   
 $x + 4y + 9z = 6$  Solve the eqns

→ we have  $\begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 1 & 4 & 9 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 3 \\ 4 \\ 6 \end{bmatrix}$

By  $R_2 \rightarrow R_2 - R_1$ ,  $R_3 \rightarrow R_3 - R_1$

$$\begin{bmatrix} 1 & 1 & 1 & | & 3 \\ 0 & 1 & 2 & | & 1 \\ 0 & 3 & 8 & | & 3 \end{bmatrix}$$

By  $R_3 \rightarrow R_3 - 3R_2$

$$\begin{bmatrix} 1 & 1 & 1 & | & 3 \\ 0 & 1 & 2 & | & 1 \\ 0 & 0 & 2 & | & 0 \end{bmatrix} \quad \text{--- } ①$$

Thus

$$A \rightarrow \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 2 \end{bmatrix} \quad \& \quad [A:B] = \begin{bmatrix} 1 & 1 & 1 & | & 3 \\ 0 & 1 & 2 & | & 1 \\ 0 & 0 & 2 & | & 0 \end{bmatrix}$$

the rank of  $A = \text{rank}[A:B]$  which is 3  
 so the eqns are consistent  
 further  $\text{rank}(A) = \text{no. of unknowns}$   
 Hence the system is unique soln

from ①

$$x + y + z = 3$$

$$\therefore x = 2$$

$$y + 2z = 1$$

$$\therefore y = 1$$

$$2z = 0$$

$$\therefore z = 0$$

Q) Test for consistency & if possible to solve  
 the eqs  $2x - 2y + 7z = 5$   
 $3x + y - 3z = 13$   
 $2x + 19y - 47z = 32$

$$\rightarrow \left[ \begin{array}{ccc|c} 2 & -3 & 7 & x \\ 3 & 1 & -3 & y \\ 2 & 19 & -47 & z \end{array} \right] \left[ \begin{array}{c} 5 \\ 13 \\ 32 \end{array} \right]$$

$$\text{By } R_1 \rightarrow R_1 - R_2 \left[ \begin{array}{ccc|c} -1 & -4 & 10 & x \\ 3 & 1 & -3 & y \\ 2 & 19 & -47 & z \end{array} \right] \left[ \begin{array}{c} -8 \\ 13 \\ 32 \end{array} \right]$$

$$\text{By } -R_1 \rightarrow R_1 \left[ \begin{array}{ccc|c} 1 & 4 & -10 & x \\ 3 & 1 & -3 & y \\ 2 & 19 & -47 & z \end{array} \right] \left[ \begin{array}{c} 8 \\ 13 \\ 32 \end{array} \right]$$

$$\text{By } R_2 \rightarrow R_2 - 3R_1 \left[ \begin{array}{ccc|c} 1 & 4 & -10 & x \\ 0 & -11 & 27 & y \\ 2 & 19 & -47 & z \end{array} \right] \left[ \begin{array}{c} 8 \\ -11 \\ 16 \end{array} \right]$$

$$\text{By } R_3 \rightarrow R_3 - 2R_1 \left[ \begin{array}{ccc|c} 1 & 4 & -10 & x \\ 0 & -11 & 27 & y \\ 0 & 0 & 0 & z \end{array} \right] \left[ \begin{array}{c} 8 \\ -11 \\ 5 \end{array} \right] \quad \text{--- (1)}$$

$$A = \left[ \begin{array}{ccc} 1 & 4 & -10 \\ 0 & -11 & 27 \\ 0 & 0 & 0 \end{array} \right] \quad [A : B] = \left[ \begin{array}{ccc|c} 1 & 4 & -10 & 8 \\ 0 & -11 & 27 & -11 \\ 0 & 0 & 0 & 5 \end{array} \right]$$

$$\text{Rank}(A) = 2, \text{ Rank}[A : B] = 3$$

∴ the system of eqs are ~~in~~ inconsistent

This is ~~clear~~ even otherwise because from eq (1) gives  $0x + 0y + 0z = 5$   
 which is absurd.

∴ the eqfs are inconsistent.

Q) Investigate for what values of  $\alpha$  &  $\gamma$  the eqfs  $x + y + z = 6$

$$x + 2y + 3z = 10$$

$$x + 2y + \gamma z = 4$$

have ① No soln

② Unique soln

③ Infinite solns

→ We have  $\begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 1 & 2 & \gamma \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 6 \\ 10 \\ 4 \end{bmatrix}$

$$R_2 \rightarrow R_2 - R_1$$

$$R_3 \rightarrow R_3 - R_2$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & \gamma - 3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 6 \\ 4 \\ 4 - 10 \end{bmatrix}$$

② the system have unique soln if the coefficient matrix is non singular.

$\text{rank}(A)$  i.e.  $r = \text{no. of unknowns}$

which is  $n = 3$

this requires  $\gamma - 3 \neq 0 \Rightarrow \gamma \neq 3$

If  $\gamma \neq 3$ , the system has unique soln

③ If  $\gamma = 3$ , coefficient matrix & augmented matrix becomes

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix} \& \begin{bmatrix} 1 & 1 & 1 & 6 \\ 0 & 1 & 2 & 4 \\ 0 & 0 & 0 & 4 - 10 \end{bmatrix}$$

∴  $\text{Rank}(A) = 2$  &  $\text{Rank}[A:B] \geq 2$  if  $y = 10$

Thus if  $\gamma \geq 3$  &  $M \neq 10$  then the system is  
consistent

but  $\text{rank}(A) <$  no. of unknowns, hence the  
eqns have infinite soln

① If  $\gamma = 3$  &  $M \neq 10$

$$\text{rank}(A) = 2 \quad \& \quad \text{rank}([A : B]) = 3$$

i.e they are not equal.

so the eqns are inconsistent & they  
posses no soln

## Mod 2:-

## Crout's Method:-

In LA Crout's Matrix decomposition is an LU decompositon which decomposes a matrix into lower & upper A matrix

Steps to Remember:-

1) get matrix A & B from the given set of eqns

2) first we take  $L \times U = A$

$$\text{where } L = \begin{bmatrix} 1 & 0 & 0 \\ r_{21} & 1 & 0 \\ r_{31} & r_{32} & 1 \end{bmatrix} \quad \& \quad U = \begin{bmatrix} U_{11} & U_{12} & U_{13} \\ 0 & U_{22} & U_{23} \\ 0 & 0 & U_{33} \end{bmatrix}$$

Lower A matrix

with diagonal elements  
= 1

Upper A matrix

3) Then calculate the elements of lower & upper A matrix

4) find V by solving  $LV = B$  by forward substitution where  $V = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix}$

then finally we take the original system of eqn  ~~$UX = V$~~   $UX = V$ .

$$\text{where } X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

Find X by back substitution.

P.T.O

Q) Apply Crout's method to solve the eq. D

$$3x + 2y + 7z = 4$$

$$2x + 3y + z = 5$$

$$3x + 4y + z = 7$$

$$\rightarrow A = \begin{bmatrix} 3 & 2 & 7 \\ 2 & 3 & 1 \\ 3 & 4 & 1 \end{bmatrix} \quad \& \quad B = \begin{bmatrix} 4 \\ 5 \\ 7 \end{bmatrix}$$

~~for~~ 1<sup>st</sup> we take  $L U = A$

$$0^{\circ} \begin{bmatrix} 1 & 0 & 0 \\ r_{21} & 1 & 0 \\ r_{31} & r_{32} & 1 \end{bmatrix} \begin{bmatrix} U_{11} & U_{12} & U_{13} \\ 0 & U_{22} & U_{23} \\ 0 & 0 & U_{33} \end{bmatrix} = \begin{bmatrix} 3 & 2 & 7 \\ 2 & 3 & 1 \\ 3 & 4 & 1 \end{bmatrix} \quad \text{--- (1)}$$

$$0^{\circ} \begin{bmatrix} U_{11} & U_{12} & U_{13} \\ r_{21}U_{11} & r_{21}U_{12} + U_{22} & r_{21}U_{13} + U_{23} \\ r_{31}U_{11} & r_{31}U_{12} + r_{32}U_{22} & r_{31}U_{13} + r_{32}U_{23} + U_{33} \end{bmatrix} = \begin{bmatrix} 3 & 2 & 7 \\ 2 & 3 & 1 \\ 3 & 4 & 1 \end{bmatrix}$$

$$0^{\circ} U_{11} = 3, U_{12} = 2, U_{13} = 7$$

$$0^{\circ} r_{21} = \frac{2}{3}, \Rightarrow r_{31} = \frac{3}{3} = 1$$

$$U_{22} = 3 - \frac{2}{3} \times 2 = \frac{5}{3}, U_{23} = 1 - \frac{2}{3} \times 7 = -\frac{11}{3}$$

$$r_{32} = \frac{1}{U_{22}} (4 - 1 \times 2) = \frac{1}{\frac{5}{3}} \times 2 = \frac{6}{5}$$

$$U_{33} = 1 - 1 \times 7 - \frac{6}{5} \times \left(-\frac{11}{3}\right)$$

$$\cancel{-6 + 66} = \frac{15}{15} = 1 \cancel{+} \frac{-8}{5}$$

Substituting all the above values in eq. D

$$\left[ \begin{array}{ccc|c} 1 & 0 & 0 & 3 \\ 0 & 1 & 0 & 2 \\ 0 & 6/5 & 1 & 7 \end{array} \right] \xrightarrow{\text{Row } 3 - 6\text{Row } 2} \left[ \begin{array}{ccc|c} 1 & 0 & 0 & 3 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & -8/5 & -11/3 \end{array} \right] \xrightarrow{\text{Row } 3 \times -5/8} \left[ \begin{array}{ccc|c} 1 & 0 & 0 & 3 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 11/4 \end{array} \right] \quad (2)$$

$$UV = B$$

$$\left[ \begin{array}{ccc|c} 1 & 0 & 0 & V_1 \\ 0 & 1 & 0 & V_2 \\ 0 & 6/5 & 1 & V_3 \end{array} \right] = \left[ \begin{array}{c} 4 \\ 5 \\ 7 \end{array} \right]$$

$$\left[ \begin{array}{c} V_1 \\ \frac{2}{3}V_1 + V_2 \\ V_1 + \frac{6}{5}V_2 + V_3 \end{array} \right] = \left[ \begin{array}{c} 4 \\ 5 \\ 7 \end{array} \right]$$

$$V_1 = 4$$

$$V_2 = 5 - \frac{8}{3} = \frac{7}{3}$$

$$V_3 = 7 - 4 - \frac{14}{5} = \frac{1}{5}$$

Hence the original system of eqns is

$$UX = V$$

$$\left[ \begin{array}{ccc|c} 3 & 2 & 7 & x \\ 0 & 5/3 & -11/3 & y \\ 0 & 0 & -8/5 & z \end{array} \right] \xrightarrow{\text{Row } 3 \times -5/8} \left[ \begin{array}{ccc|c} 3 & 2 & 7 & 4 \\ 0 & 5/3 & -11/3 & 7/3 \\ 0 & 0 & 1 & 1/5 \end{array} \right]$$

$$z = -\frac{1}{8} \times \frac{8}{8} = -\frac{1}{8}$$

$$\frac{5}{3}y - \frac{11}{3}z = \frac{7}{3} \quad //$$

$$\frac{5}{3}y + \frac{11}{8}z = \frac{7}{8}$$

Date: \_\_\_\_\_  
Page: \_\_\_\_\_

$$0.04 = \frac{1}{5} \left( \frac{45}{8} \right) = \frac{9}{8}$$

$$0.03x + 2y + 7z = 4$$

$$0.03x = 4 - \frac{18}{8} + \frac{7}{8}$$

$$= 4 - \frac{11}{8} = \frac{3}{8} \frac{21}{8}$$

~~$$0.03x = 1.35$$~~

$$0.03x = \frac{7}{8}$$

Q)  $x_1 + x_2 + 4x_3 = 43$

$$2x_1 + \frac{10}{8}x_2 + x_3 = 63$$

$$2.5x_1 + 2x_2 + x_3 = 69$$