

Step-1

Consider the matrix $A = \begin{bmatrix} 5 & -3 \\ 4 & -2 \end{bmatrix}$

The objective is to determine a unitary U and triangular T matrices so that $U^{-1}AU = T$

Step-2

Find the eigen values and eigen vectors of matrix A .

The characteristic equation of matrix A is $|A - \lambda I| = 0$

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

$$\begin{bmatrix} 5 & -3 \\ 4 & -2 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = 0$$

$$\begin{bmatrix} 5-\lambda & -3 \\ 4 & -2-\lambda \end{bmatrix} = 0$$

$$(5-\lambda)(-2-\lambda) + 12 = 0$$

$$-10 - 5\lambda + 2\lambda + \lambda^2 + 12 = 0$$

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

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

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

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

$$\lambda = 1, 2$$

Therefore, the eigen values are $\lambda_1 = 1, \lambda_2 = 2$

Step-3

To find eigen vector x_1 for the eigenvalue $\lambda_1 = 1$ calculate $(A - \lambda_1 I)x_1 = 0$

Consider

$$(A - \lambda_1 I)x_1 = 0$$

$$\left[\begin{pmatrix} 5 & -3 \\ 4 & -2 \end{pmatrix} - 1 \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \right] \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\left[\begin{pmatrix} 4 & -3 \\ 4 & -3 \end{pmatrix} \right] \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \quad R_2 - R_1 \rightarrow R_2$$

$$\left[\begin{pmatrix} 4 & -3 \\ 0 & 0 \end{pmatrix} \right] \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

The equation of the above matrix is $4x - 3y = 0$. Substitute $y = k_1$ then

$$4x - 3k_1 = 0$$

$$4x = 3k_1$$

$$x = \frac{3}{4}k_1$$

Step-4

Hence,

$$\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} \frac{3}{4}k_1 \\ k_1 \end{bmatrix}$$

$$= \begin{bmatrix} \frac{3}{4} \\ 1 \end{bmatrix} k_1$$

$$= \begin{bmatrix} \frac{3}{4} \times 4 \\ 1 \times 4 \end{bmatrix} k_1$$

$$= \begin{bmatrix} 3 \\ 4 \end{bmatrix} k_1$$

Therefore, the eigen vector corresponding to the eigen value $\lambda_1 = 1$ is $x_1 = \begin{bmatrix} 3 \\ 4 \end{bmatrix}$

Step-5

To find eigen vector x_1 for the eigenvalue $\lambda_2 = 2$ calculate $(A - \lambda_2 I)x_2 = 0$

Consider

$$(A - \lambda_2 I)x_2 = 0$$

$$\begin{bmatrix} 5 & -3 \\ 4 & -2 \end{bmatrix} - 2 \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 3 & -3 \\ 4 & -4 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad 3R_2 - 4R_1 \rightarrow R_2$$

$$\begin{bmatrix} 3 & -3 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

The equation of the above matrix is $3x - 3y = 0$. Substitute $y = k_2$ then

$$3x - 3k_2 = 0$$

$$3x = 3k_2$$

$$x = k_2$$

Step-6

Hence,

$$\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} k_2 \\ k_2 \end{bmatrix}$$

$$= \begin{bmatrix} 1 \\ 1 \end{bmatrix} k_2$$

Step-7

Therefore, the eigen vector corresponding to eigen value $\lambda_2 = 2$ is $x_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$

The length of eigen vector $x_1 = \begin{bmatrix} 3 \\ 4 \end{bmatrix}$ is,

$$\|x_1\| = \sqrt{3^2 + 4^2}$$

$$= \sqrt{9 + 16}$$

$$= \sqrt{25}$$

$$= 5$$

$$\frac{x_1}{\|x_1\|} = \begin{bmatrix} \frac{3}{5} \\ \frac{4}{5} \end{bmatrix}$$

Consider

The first column of U is $\begin{bmatrix} \frac{3}{5} \\ \frac{4}{5} \end{bmatrix}$, it needs the columns of U should be orthonormal

$$U = \begin{bmatrix} \frac{3}{5} & \frac{4}{5} \\ \frac{4}{5} & -\frac{3}{5} \end{bmatrix}$$

By using these normalized vectors as the columns

Step-8

Since, the vectors in the matrix are orthogonal.

So,

$$\begin{aligned} U^{-1} &= U^T \\ &= \begin{bmatrix} 3/5 & 4/5 \\ 4/5 & -3/5 \end{bmatrix}. \end{aligned}$$

Since, $U^{-1}AU = T$.

$$\begin{aligned} U^{-1}AU &= \begin{bmatrix} \frac{3}{5} & \frac{4}{5} \\ \frac{4}{5} & -\frac{3}{5} \end{bmatrix} \begin{bmatrix} 5 & -3 \\ 4 & -2 \end{bmatrix} \begin{bmatrix} \frac{3}{5} & \frac{4}{5} \\ \frac{4}{5} & -\frac{3}{5} \end{bmatrix} \\ &= \begin{bmatrix} \frac{3}{5} & \frac{4}{5} \\ \frac{4}{5} & -\frac{3}{5} \end{bmatrix} \begin{bmatrix} 5 \times \frac{3}{5} - 3 \times \frac{4}{5} & 5 \times \frac{4}{5} + 3 \times \frac{3}{5} \\ 4 \times \frac{3}{5} - 2 \times \frac{4}{5} & 4 \times \frac{4}{5} - 2 \times -\frac{3}{5} \end{bmatrix} \\ &= \begin{bmatrix} \frac{3}{5} & \frac{4}{5} \\ \frac{4}{5} & -\frac{3}{5} \end{bmatrix} \begin{bmatrix} \frac{3}{5} & \frac{29}{5} \\ \frac{4}{5} & \frac{22}{5} \end{bmatrix} \end{aligned}$$

$$\begin{aligned} &= \begin{bmatrix} \frac{3}{5} \times \frac{3}{5} + \frac{4}{5} \times \frac{4}{5} & \frac{3}{5} \times \frac{29}{5} + \frac{4}{5} \times \frac{22}{5} \\ \frac{4}{5} \times \frac{3}{5} - \frac{3}{5} \times \frac{4}{5} & \frac{4}{5} \times \frac{29}{5} - \frac{3}{5} \times \frac{22}{5} \end{bmatrix} \\ &= \begin{bmatrix} 1 & 7 \\ 0 & 2 \end{bmatrix} \end{aligned}$$

Therefore, the lower triangular matrix is, $T = \begin{bmatrix} 1 & 7 \\ 0 & 2 \end{bmatrix}$.

Step-9

The length of eigenvectors $x_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ is

$$\begin{aligned} \|x_2\| &= \sqrt{1^2 + 1^2} \\ &= \sqrt{2} \end{aligned}$$

Consider $\frac{x_2}{\|x_2\|} = \begin{bmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{bmatrix}$

The first column of U is $\begin{bmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{bmatrix}$ it needs the columns of U should be orthonormal

$$U = \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{bmatrix}$$

By using these normalized vectors as the columns

Step-10

Since, the vectors in the matrix are orthogonal.

So, $U^{-1} = U^T = \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{bmatrix}$.

Consider

Step-11

$$\begin{aligned}
U^{-1}AU &= \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{bmatrix} \begin{bmatrix} 5 & -3 \\ 4 & -2 \end{bmatrix} \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{bmatrix} \\
&= \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{bmatrix} \begin{bmatrix} \frac{2}{\sqrt{2}} & \frac{8}{\sqrt{2}} \\ \frac{2}{\sqrt{2}} & \frac{6}{\sqrt{2}} \end{bmatrix} \\
&= \begin{bmatrix} \frac{1}{\sqrt{2}} \times \frac{2}{\sqrt{2}} + \frac{1}{\sqrt{2}} \times \frac{2}{\sqrt{2}} & \frac{1}{\sqrt{2}} \times \frac{8}{\sqrt{2}} + \frac{1}{\sqrt{2}} \times \frac{6}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \times \frac{2}{\sqrt{2}} - \frac{1}{\sqrt{2}} \times \frac{2}{\sqrt{2}} & \frac{1}{\sqrt{2}} \times \frac{8}{\sqrt{2}} - \frac{1}{\sqrt{2}} \times \frac{6}{\sqrt{2}} \end{bmatrix} \\
&= \begin{bmatrix} 2 & 7 \\ 0 & 1 \end{bmatrix}
\end{aligned}$$

Since $U^{-1}AU = T$

Hence $T = \begin{bmatrix} 2 & 7 \\ 0 & 1 \end{bmatrix}$

$$T = \boxed{\begin{bmatrix} 2 & 7 \\ 0 & 1 \end{bmatrix}}.$$

Therefore, the lower triangular matrix is,

Step-12

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

Consider the matrix

The objective is to find unitary U and triangular T so that $U^{-1}AU = T$

Find the eigenvalues and eigenvectors of matrix A

The characteristic equation of the matrix A is $\det(A - \lambda I) = 0$.

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

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

$$\lambda^3 = 0$$

Then $\lambda_1 = 0, \lambda_2 = 0, \lambda_3 = 0$

Step-13

To calculate eigen vectors consider,

$$(A - \lambda_1 I)x_1 = 0$$

$$\begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Then $x = 0, y = 0$. Let $z = k$ then,

$$x_1 = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$x_1 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

$$x_2 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \quad \text{and} \quad x_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

Similarly, the eigen vectors corresponding to the eigen values

Step-14

$$\frac{x_1}{\|x_1\|} = \frac{1}{\sqrt{0^2 + 0^2 + 1^2}} \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}, \text{ similarly } \frac{x_2}{\|x_2\|} = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}, \frac{x_3}{\|x_3\|} = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

Consider

The first column of U is $\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$, it needs the columns of U should be orthonormal.

$$U = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}$$

Therefore, by using these normalized vectors as the columns,

Since, the vectors in the matrix are orthogonal.

$$U^{-1} = U^T = \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}$$

Consider

Step-15

Consider

$$\begin{aligned} U^{-1}AU &= \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix} \\ &= \begin{bmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \\ &= \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} = T \end{aligned}$$

$$T = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$

Therefore, the lower triangular matrix is