

Date
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Note:-

① x is an eigen value of A , λ^R is an eigen value of A^R .

$$Ax = \lambda x \quad x \neq 0$$

$$A^2x = A \cdot Ax = A(\lambda x)$$

$$= \lambda \cdot (Ax)$$

$$= \lambda \cdot \lambda x$$

$$= \lambda^2 x, \quad x \neq 0.$$

λ^2 is an eigen value of A^2 .

② if λ is an eigen value of A , then $\lambda + k$ is an eigen value of $(A + kI)$; $k \in \mathbb{C}$.

Pf

$$(A + kI)_{n \times n} x = Ax + kIx = Ax + k \cdot x$$

$$= \lambda x + kx$$

$$= (\lambda + k)x \quad \underline{x \neq 0}$$

Hermitian $\rightarrow A = \bar{A}^T$ \rightarrow Eigen values
 Skew-Hermitian $\rightarrow A = -\bar{A}^T$

Unitary $\rightarrow A \bar{A}^T = I$

(if A is skew-hermitian)

Theorem:- Let $A \in M_{n \times n}(\mathbb{C})$ then the eigen values of A is zero (or) purely imaginary.

Pf $A = -\bar{A}^T$

Suppose λ is an eigen value of A , $AX = \lambda x \quad x \neq 0$

$$\bar{x}^T A x = \bar{x}^T (-\bar{A}^T) x \quad \text{--- } ①$$

$$\begin{aligned} \bar{A}x &= \bar{\lambda}x \\ (-\bar{A}^T)x &= (-\bar{\lambda})x \end{aligned} \quad \text{--- } ②$$

Put in ①

$$\bar{x}^T(\lambda x) = \bar{x}^T(-\bar{\lambda})x$$

$$\lambda \bar{x}^T x = -\bar{\lambda} (\bar{x}^T x)$$

$$\Rightarrow (\lambda + \bar{\lambda})(\bar{x}^T x) = 0$$

$$\left\{ \begin{array}{l} \bar{x}^T x = |x_1|^2 + \dots + |x_n|^2 \\ x = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} \end{array} \right.$$

Since, $x = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} \neq \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix}$, $\bar{x}^T x \neq 0$

$$\therefore \lambda + \bar{\lambda} = 0.$$

Let $\lambda + \bar{\lambda} = a + ib$, $\bar{\lambda} = a - ib$

$$\Rightarrow \lambda + \bar{\lambda} = 0$$

$$a + ib + a - bi = 0$$

$$2a = 0$$

$$\Rightarrow \boxed{a = 0}$$

$$\therefore \boxed{\lambda = ib}$$

* Diagonalization: If $A \in M_{n \times n}(F)$.

A is diagonalizable if ~~$A \neq 0$~~ , $A \sim D$.

where D is diagonal matrix. $D = \begin{pmatrix} d_1 & 0 \\ 0 & d_2 \end{pmatrix}$.

i.e. A is diagonalizable if \exists an invertible matrix P

such that $A = P^{-1}DP$.

(i.e., $\boxed{AP = DP}$)

↳ Importance of diagonalization

$$\textcircled{1} \quad A = P^{-1}DP$$

$$A^{2023} = ?$$

$$\therefore A = P^{-1}DP$$

$$A^2 = A \cdot A = P^{-1}DP \cdot P^{-1}DP$$

$$= P^{-1}D^2P$$

$$D^2 = \begin{bmatrix} d_1^2 & 0 & 0 & \cdots \\ 0 & d_2^2 & 0 & \cdots \\ 0 & 0 & d_3^2 & \cdots \\ \vdots & \vdots & \vdots & \ddots \end{bmatrix}$$

$$\therefore A^{2023} = P^{-1}D^{2023}P = P^{-1} \begin{pmatrix} d_1^{2023} & 0 & 0 & \cdots \\ 0 & d_2^{2023} & 0 & \cdots \\ \vdots & \vdots & \vdots & \ddots \\ 0 & 0 & \cdots & d_n^{2023} \end{pmatrix} P$$

$$\textcircled{2} \quad \text{Rank}(A) = \text{Rank}(P^T DP) = \text{Rank}(D) \Rightarrow \text{No. of non-zero diagonal entries} = (n \times n)^T$$

* Theorem:

$$A = P^T DP$$

$A \in M_{n \times n}(\mathbb{C})$ is diagonalizable $\Leftrightarrow A$ has n L.I. eigen vectors.

Proof

A is diagonalizable, $\Rightarrow AP = PA$

$$P = [v_1 \dots v_n]; \quad A[v_1 \ v_2 \ \dots \ v_n] = \begin{bmatrix} d_1 & 0 & \dots & 0 \\ 0 & d_2 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & d_n \end{bmatrix} [v_1 \ v_2 \ \dots \ v_n]$$

$v_1, v_2 \dots v_n \Rightarrow \text{column matrix}$

$$\Rightarrow [Av_1, Av_2 \ \dots \ Av_n] = [d_1 v_1, d_2 v_2 \ \dots \ d_n v_n]$$

$$\Rightarrow Av_i = d_i v_i \quad ; \quad i=1, 2, \dots, n.$$

since $P = [v_1 \ \dots \ v_n]$ is invertible, $v_i \neq 0$,

$$v_i = 1, 2, \dots, n.$$

$\Rightarrow \{v_1, \dots, v_n\}$ are L.I.

$$\text{Av}_i = d_i v_i, \quad v_i \neq 0, \quad i=1, 2, \dots, n \text{ - analogous.}$$

which implies A has n L.I. eigen vectors, with eigen values d_1, d_2, \dots, d_n .

Given

\Leftarrow A has 'n' L.I. eigen vectors. To prove,

$$AV_i = d_i V_i : v_i \neq 0, \quad \text{take } P = [v_1 \ \dots \ v_n]$$

$$AP = A[v_1 \ \dots \ v_n] = [Av_1 \ Av_2 \ \dots \ Av_n]$$

$$= (d_1 v_1 \ \dots \ d_n v_n)$$

$$= \begin{pmatrix} d_1 \\ \vdots \\ d_n \end{pmatrix} [v_1 \ \dots \ v_n]$$

$$\Rightarrow \boxed{AP = DP}$$

$A \in M_{n \times n}$ (1) \Rightarrow find eigen values (2) find eigen vectors

$$\lambda_1, \dots, \lambda_n \quad v_1, \dots, v_n$$

then (3) $P = [v_1 \dots v_n]$, set of eigenvectors.

$$(4) D = \begin{bmatrix} \lambda_1 & 0 & \dots & 0 \\ 0 & \lambda_2 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & \lambda_n \end{bmatrix}$$

P is invertible $\Rightarrow A$ is diagonalizable

$$A = PDP^{-1}$$

check if $A = \begin{bmatrix} 2 & 6 \\ 0 & -1 \end{bmatrix}$ is diagonalizable.



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

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

$$\begin{bmatrix} 2 & 6 & -5 \\ -4 & 1 & 0 \\ 1 & 8 & 1 \end{bmatrix}$$

$$S = A - \lambda I$$

(1) $A = \begin{bmatrix} 2 & 6 \\ 0 & -1 \end{bmatrix}$

$$AX = \lambda X \quad (\text{for } \lambda = 2)$$

$$\begin{bmatrix} 2 & 6 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 2 \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$0 = x (I - A)$$

$$\begin{vmatrix} 2-\lambda & 6 \\ 0 & -1-\lambda \end{vmatrix} = 0$$

$$V_2 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$2x_1 + 6x_2 = 2x_1$$

$$6x_2 = 0$$

$$x_2 = 0$$

$$-x_2 = 2x_2$$

$$-3x_2 = 0$$

$$x_2 = 0$$

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

$$V_1 = \begin{bmatrix} 1 \\ -2 \end{bmatrix}$$

$$2x_1 + 6x_2 = -2x_1$$

$$6x_2 = 0$$

$$x_2 = 0$$

$$-x_2 = -2x_2$$

$$-3x_2 = 0$$

$$x_2 = 0$$

eigen values

$$AX = \lambda X$$

$$(A - \lambda I)x = 0$$

$$\begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 6 \\ 0 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

$$6x_2 = 0 \Rightarrow x_2 = 0$$

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

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = x_1 \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 2 & 6 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = -1 \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\begin{bmatrix} 3 & 6 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

$$3x_1 + 6x_2 = 0$$

$$x_1 = -2x_2$$

$$2x_1 + 6x_2 = -2x_1$$

$$3x_1 + 6x_2 = 0$$

$$-x_1 = -2x_2$$

$$x_1 = 2x_2$$

$$= x_2 \begin{bmatrix} -2 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} x_1 \\ -\frac{1}{2}x_2 \end{bmatrix}$$

$$= \begin{bmatrix} -2x_2 \\ x_2 \end{bmatrix}$$

eigen value

$$\lambda = 2, -1$$

eigen vector corresponding to $\lambda = 2 \Rightarrow \begin{bmatrix} 1 \\ 0 \end{bmatrix}$

eigen " " " " $\lambda = -1 \Rightarrow \begin{bmatrix} -2 \\ 1 \end{bmatrix}$

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

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

$$|P| = (1-0) = 1 \neq 0$$

so P is invertible $\Rightarrow A$ is diagonalizable.

$$A = \begin{bmatrix} 2 & 6 \\ 0 & -1 \end{bmatrix}, \quad \begin{bmatrix} 2 & 6 \\ 0 & -1 \end{bmatrix} = A \quad PA = DP$$

$$\begin{vmatrix} 2-\lambda & 6 \\ 0 & -1-\lambda \end{vmatrix} = 0$$

$$\lambda = 2, -1$$

$$\text{For } \lambda = -1 \quad \begin{bmatrix} 3 & 6 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

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

For $\lambda = 2$

$$(A - \lambda I)x = 0$$

$$\begin{bmatrix} 0 & 6 \\ 0 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

$$6x_2 = 0$$

$$-3x_2 = 0$$

$$x_2 = 0$$

$$3x_1 + 6x_2 = 0$$

$$x_1 = -2x_2$$

$$\frac{x_1}{2} = \frac{x_2}{-1}$$

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

$$|P| = -1 \neq 0$$

$\therefore P$ is invertible

$\Rightarrow A$ is diagonalizable

$$A = \tilde{P}DP$$

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

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} x_1 \\ 0 \end{bmatrix} = x_1 \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$x_2 \neq 0$$

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

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

$$\tilde{P}^{-1}DP = \begin{bmatrix} 1 & 2 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} 2 & 0 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 0 & -1 \end{bmatrix}$$

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

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

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

$$\begin{vmatrix} 5-\lambda & 1 & -1 \\ -2 & 1-\lambda & 2 \\ 0 & 1 & 2-\lambda \end{vmatrix} = 0$$

$$(5-\lambda)[(1-\lambda)(2-\lambda)-2] - 1(-4+2\lambda) - 1(-2) = 0$$

$$(5-\lambda)(2-3\lambda+\lambda^2-2) - 1(-4+2\lambda)+2 = 0$$

$$(5-\lambda)(2-3\lambda+\lambda^2) + 4-2\lambda + 2 = 0$$

$$-9\lambda + 3\lambda^2 + 3\lambda^2 - \lambda^3 + 6 - 2\lambda = 0$$

$$-\lambda^3 + 6\lambda^2 - 11\lambda + 6 = 0$$

$$\text{Eqd, } \lambda^3 - 6\lambda^2 + 11\lambda - 6 = 0$$

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

$$\text{For } \lambda = 1$$

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

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

$$-2x_1 + 2x_3 = 0$$

$$\boxed{x_3 = x_1}$$

$$x_2 + x_3 = 0$$

$$x_2 = -x_3$$

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

v_1

$$\text{For } \lambda = 3$$

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

$$x_2 - x_3 = 0$$

$$x_2 = x_3$$

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

$$x_2 - x_3 = 0$$

$$\Rightarrow -2x_1 - 2x_3 + 2x_3 = 0$$

$$x_1 = 0$$

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

v_2

for $\lambda = 2$

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

$$x_1 + x_2 - x_3 = 0$$

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

$$x_2 = 0$$

$$\Rightarrow x_1 = x_3$$

$$v_3 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$$

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

$$|P| = 1(1-0) + 1(-1-1)$$

$$= 1 - 2 = -1 \neq 0$$

$\therefore P$ is invertible

$\Rightarrow A$ is diagonalizable.

Theorem

$A \in M_{n \times n}$ (f)

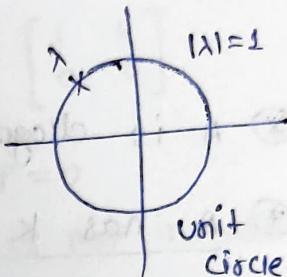
$$U = \{\lambda \in \mathbb{C} / |\lambda| = 1\}$$

If A is unitary then eigen values of A are unit module U .

$$A \bar{A}^T = I \Rightarrow \bar{A}^T = \bar{A}$$

Let λ be an eigen value of A

$$Ax = \lambda x, \quad x \neq 0,$$



$$(\bar{A}x)^T = (\bar{x}\bar{x})^T,$$

$$\bar{x}^T \bar{A}^T = \bar{\lambda} \bar{x}^T$$

$$\bar{x}^T \bar{A}^T = \bar{x}^T \quad (\because \bar{A}^T = \bar{A})$$

$$(\bar{x}^T \bar{A}) A x = \bar{\lambda} \bar{x}^T A x$$

$$\bar{x}^T I x = \bar{x} \bar{x}^T \lambda x$$

$$\bar{x}^T x = \bar{\lambda} \lambda \bar{x}^T x$$

$$\bar{x}^T x = \bar{\lambda} \lambda \bar{x}^T x$$

$$\bar{x}^T x (1 - |\lambda|^2) = 0 \quad (\because \bar{x}^T x \neq 0)$$

$$\Rightarrow 1 - |\lambda|^2 = 0$$

$$\Rightarrow |\lambda|^2 = 1 \Rightarrow |\lambda| = 1$$

↳ If A is unitary, then $\det(A) \approx ?$

$$A \bar{A}^T = I$$

$$\det(A \bar{A}^T) = \det(I)$$

$$\det(A) \cdot \det(\bar{A}^T) = 1$$

$$\det(A) \cdot \det(\bar{A}) = 1$$

$$|\det(A)|^2 = 1$$

$$\Rightarrow |\det(A)| = 1$$

$$\det \bar{c} = (\overline{\det c})$$

$$\det c = \det c^T$$

Note: ① If A is unitary $\Rightarrow A$ is invertible ($\because |\det A| = 1$)

② A is unitary $\Rightarrow \bar{A}, A^T, \bar{A}^T, \tilde{A}$ are unitary.

Given, $A\bar{A}^T = I$, let $B = A^T$, to prove B is unitary
i.e., $B\bar{B}^T = I$.

③ A is diagonalizable $\Leftrightarrow A$ has n L.I. eigen vectors.

④ A has k distinct eigen values $\left\{ \begin{array}{l} \text{values} \\ \text{eigen vectors} \end{array} \right\} \Rightarrow \{v_1, \dots, v_k\}$ is L.I.

⑤ $A_{n \times n}$ has n distinct eigen values $\Rightarrow A$ is diagonalizable.

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

$\because A_{2 \times 2}$ has two distinct eigen values

then A is diagonalizable

(\because by theorem ③).

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

$$\textcircled{a} (1-\lambda)(1-\lambda) = 0$$

$$\lambda = 1, 1$$

$$A = \bar{D}DP$$

$$I = I^T II$$

$$I = I$$

$\Rightarrow A = I$ is diagonalizable.

$$(A - \lambda I)x = 0$$

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

$$0x_1 + 0x_2 = 0$$

$$\Rightarrow \text{e.vectors} = \left\{ \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \mid \begin{array}{l} x_1, x_2 \in \mathbb{R} \\ x_1 = x_2 \neq 0 \end{array} \right\}$$

$$= x_1 \begin{pmatrix} 1 \\ 0 \end{pmatrix} + x_2 \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

$$\Rightarrow v_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, v_2 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

$$\therefore P = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$\because P$ is invertible $\Rightarrow A$ is diagonalizable.

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

$$\text{eigen value } \lambda^2 = 0 \Rightarrow \lambda = 0$$

$$\hookrightarrow 0, 0$$

$$(A - 0I) \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$0x_1 + 1 \cdot x_2 = 0$$

$$\Rightarrow \boxed{x_2 = 0}$$

$$\text{Eigen vector} = \left\{ \begin{pmatrix} x_1 \\ 0 \end{pmatrix} = x_1 \begin{pmatrix} 1 \\ 0 \end{pmatrix} \mid x_1 \neq 0 \right\}$$

Note:- $A_{n \times n}$ is nilpotent if $\underline{A^k = 0}$ for some $k \in \mathbb{N}$.

* A is nilpotent then A is not diagonalizable.

Proof Let A is diagonalizable : $A \neq 0$

$$A = PDP^{-1} \quad D = \begin{bmatrix} d_1 & 0 & \cdots & 0 \\ 0 & d_2 & \cdots & 0 \\ 0 & 0 & \cdots & d_n \end{bmatrix}$$

$$\therefore \underline{A^k = 0} \Leftrightarrow \underline{D = 0}$$

$$\Leftarrow \therefore 0 = P^T D^k P$$

$$\Rightarrow D^k = 0 \Rightarrow \boxed{d_i = 0}$$

from (1)

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

$\Rightarrow A = 0 \Leftrightarrow$ this is contradiction to $A \neq 0$
 $\Rightarrow A$ is not diagonalizable.

$$\therefore P = \begin{bmatrix} v_1 & v_2 \\ 1 & K \\ 0 & 0 \end{bmatrix}$$

$$\det P = 0$$

$\therefore P$ is not invertible

$\Rightarrow P$ does not have
two L.I.

$\Rightarrow A$ is not diagonalizable

* Numerical Method :

original approximate
 π $\frac{22}{7} = 3.14$

$$\text{error} = (\text{original} - \text{approximation})$$

* $f(x) = 0$, solving diff. equation.
 finding roots, solving diff. integration.

* Intermediate value theorem

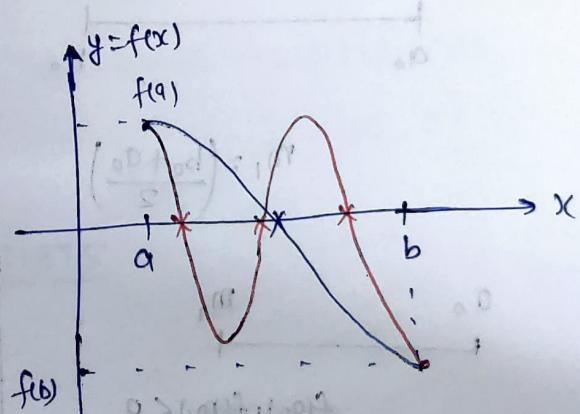
If f is continuous on $[a, b]$ and $f(a) \cdot f(b) < 0$ then

f has 1 (or) odd number of roots.

Let
 $f(a) > 0$

$$f(b) < 0 \Rightarrow f(a) \cdot f(b) < 0$$

$f(\xi) = 0$, ξ is a root of $f(x)$.



So either 1 or 3 or 5 (or odd no. of Roots are there.)

* Iteration method

$$a_0x^2 + a_1x + a_2 = 0$$

i) x_0 is given

$$a_1x = -a_2 - a_0x^2$$

$$x = -\frac{a_2}{a_1} - \frac{a_0x^2}{a_1}$$

$$x_{k+1} = -\frac{a_2}{a_1} - \frac{a_0x_k^2}{a_1}$$

ii) $a_0x \cdot x = -a_1x - a_2$

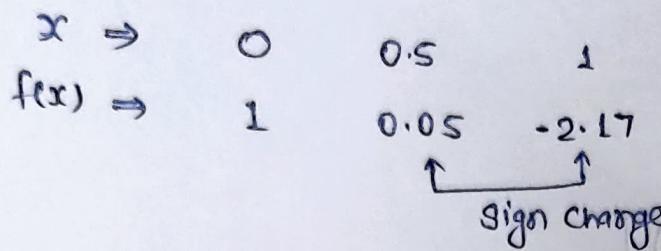
$$x_{k+1} = \frac{-a_1x_k - a_2}{a_0x_k}$$

iii)

$$a_0x^2 = -a_1x - a_2$$

$$x_{k+1} = \sqrt{\frac{-a_1x_k - a_2}{a_0}}$$

$$\text{Eq. } f(x) = \cos x - x e^x$$



$$\therefore f(0.5) \cdot f(1) < 0$$

$\therefore f(x)$ has a root in $(0.5, 1)$.

Bisection method :

$$f(x) = 0$$

f has a root in (a_0, b_0)

$$m_1 = \left(\frac{b_0 + a_0}{2} \right)$$

$$f(a_0) \cdot f(m_1) < 0$$

$$m_2 = \left(\frac{a_0 + m_1}{2} \right)$$

Sly $m_3 \dots m_4 \dots$

$$f(m_1) \cdot f(b_0) < 0$$

$$m_2 = \frac{m_1 + b_0}{2}$$

Sly $m_3 \dots m_4 \dots$

Eq. Perform \leq iteration of the bisection method to obtain the root in $(0, 1)$. When $f(x) = x^3 - 5x + 1 = 0$

$$f(0) = 1 \rightarrow f(0) \cdot f(1) < 0$$

$$f(1) = -3$$

$$\therefore m_1 = \frac{0+1}{2} = \left(\frac{1}{2} \right)$$

$$f\left(\frac{1}{2}\right) = -1.375$$

$$f(0) \cdot f\left(\frac{1}{2}\right) < 0$$

$$m_2 = \frac{0+0.5}{2} = 0.25$$

$$f(m_2) = -0.2343$$

$$\Rightarrow f(0) \cdot f(m_2) < 0$$

$$m_3 = \frac{0+0.25}{2} = 0.125$$

$$f(0.125) = 0.3769.$$

$$\text{Now: } f(m_2) \cdot f(m_3) < 0$$

$$m_4 = \frac{0.25+0.125}{2}$$

$$m_4 = 0.1875$$

$$f(m_4) = 0.06909$$

$$f(m_4) \cdot f(m_2) < 0$$

$$m_5 = \frac{m_2+m_4}{2} = 0.21875$$

$$f(m_5) = -0.08328$$

Hence the root lies in (0.21875 and 0.25).

Numerical

Newton Raphson method :-

$$f(x) = a_0x + a_1 = 0, \quad a_0 \neq 0$$

$$\text{L} \textcircled{2} \rightarrow a_1 = -a_0x$$

$$x_{k+1} = \phi(x_k)$$

$$f_k = f(x_k) = a_0x_k + a_1 \quad \text{--- (1)} \Rightarrow a_1 = -a_0x_{k+1} \quad \text{--- (3)}$$

$$f'_k = a_0$$

$$(1) \Rightarrow f_k = f'_k x_k + a_1$$

$$f_k = f'_k x_k - a_0 x_{k+1} \quad (\text{from 3}),$$

$$f_k = f'_k \cdot x_k \rightarrow f'_k = \frac{f_k}{x_{k+1}}$$

$$f_k = f'_k (x_k - x_{k+1})$$

$$x_k - x_{k+1} = \frac{f_k}{f'_k}$$

$$x_{k+1} = x_k - \frac{f_k}{f'_k}$$

$$\Rightarrow x_{k+1} = x_k - \frac{f(x_k)}{f'(x_k)}$$

Eg. ① perform 4 iteration of N.R. method to find the approximate value of $(17)^{\frac{1}{3}}$ with initial approximation is $x_0 = 2$.

Soln

$$x = (17)^{\frac{1}{3}}$$

$$x^3 = 17$$

$$f(x) = x^3 - 17 = 0$$

$$f'(x) = 3x^2$$

$$x_{k+1} = x_k - \frac{f(x_k)}{f'(x_k)}$$

$$x_1 = 2 - \frac{(-9)}{12} = 2.75$$

$$x_2' = x_1 - \frac{f(x_1)}{f'(x_1)}$$

$$= 2.75 - \left(\frac{3.796875}{22.6875} \right)$$

$$x_2 = 2.582645$$

$$x_3 = x_2 - \frac{f(x_2)}{f'(x_2)}$$

$$\approx 2.582645 - \frac{0.226384}{20.010165}$$

$$x_3 = 2.571331$$

$$x_4 = 2.571331 - \frac{0.000990}{()}$$

$$\underline{x_4 = 2.571281}$$