

UNIT I – MATRIX EIGENVALUE PROBLEM

Eigen values and Eigen vectors of a real matrix

DEFINITION:

A system of mn numbers arranged in a rectangular array along m rows and n columns is called $m \times n$ matrix

$$A = \begin{bmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \cdots & a_{mn} \end{bmatrix}$$

Here A is the matrix of order $m \times n$. It has m rows and n columns. Each of 'm'n' numbers is called an element of the matrix. Matrix A is denoted by $A=[a_{ij}]$

CHARACTERISTIC EQUATION

Let A be a given matrix. Let λ be a scalar. The equation $\det[A-\lambda I]=0$ or $|A-\lambda I|=0$ is called the characteristic equation of the matrix A .

Problems

1. Find the characteristic equation of $A = \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix}$

Solution:

The Characteristic equation is given by $|A-\lambda I|=0$

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

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

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

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

$\lambda^2 - 2\lambda + 1 = 0$ is the required Characteristic equation

2. Find the characteristic equation of $A = \begin{bmatrix} 1 & 2 \\ -3 & 4 \end{bmatrix}$

Solution:

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The Characteristic equation is given by $|A-\lambda I|=0$

i.e.,

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

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

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

$$(1-\lambda)(4-\lambda) + 6 = 0$$

$$4 - \lambda - 4\lambda + \lambda^2 + 6 = 0$$

$\lambda^2 - 5\lambda + 10 = 0$ is the required Characteristic Equation.

(Alter Method)

To find the Characteristic Equation of A (3 x 3 matrix) is

$$\lambda^3 - c_1\lambda^2 + c_2\lambda - c_3 = 0$$

Where

c_1 = Sum of leading diagonal elements

c_2 = Sum of the minors of leading diagonal elements.

c_3 = $\det[A]$

Problems:

1. Find the characteristic equation of $A = \begin{bmatrix} -2 & 2 & -3 \\ 2 & 1 & -6 \\ -1 & -2 & 0 \end{bmatrix}$

Solution:

The Characteristic equation is given by

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$$\lambda^3 - c_1\lambda^2 + c_2\lambda - c_3 = 0$$

Where

c_1 = Sum of leading diagonal elements

$$= -2 + 1 + 0$$

$$= -1$$

c_2 = Sum of the minors of leading diagonal elements.

$$= \begin{vmatrix} 1 & -6 \\ -2 & 0 \end{vmatrix} + \begin{vmatrix} -2 & -3 \\ -1 & 0 \end{vmatrix} + \begin{vmatrix} -2 & 2 \\ 2 & 1 \end{vmatrix}$$

$$= -12 - 3 - 6$$

$$= -21$$

c_3 = det[A]

$$= \begin{vmatrix} -2 & 2 & -3 \\ 2 & 1 & -6 \\ -1 & -2 & 0 \end{vmatrix}$$

$$= -2(-12) - 2(-6) - 3(-3)$$

$$= 24 + 12 + 9$$

$$= 45$$

Sub the values of a_1, a_2, a_3 in characteristic equation

$$\lambda^3 - c_1\lambda^2 + c_2\lambda - c_3 = 0$$

We get $\lambda^3 + \lambda^2 - 21\lambda - 45 = 0$

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2. Find the characteristic equation of $A = \begin{bmatrix} 3 & 1 & 1 \\ 1 & 3 & -1 \\ 1 & -1 & 3 \end{bmatrix}$

Solution:

The Characteristic equation is given by

$$\lambda^3 - c_1\lambda^2 + c_2\lambda - c_3 = 0$$

Where

c_1 = Sum of leading diagonal elements

$$= 3 + 3 + 3$$

$$= 9$$

c_2 = Sum of the minors of leading diagonal elements.

$$= \begin{vmatrix} 3 & -1 \\ -1 & 3 \end{vmatrix} + \begin{vmatrix} 3 & 1 \\ 1 & 3 \end{vmatrix} + \begin{vmatrix} 3 & 1 \\ 1 & 3 \end{vmatrix}$$

$$= 8 + 8 + 8$$

$$= 24$$

c_3 = det[A]

$$= \begin{vmatrix} 3 & 1 & 1 \\ 1 & 3 & -1 \\ 1 & -1 & 3 \end{vmatrix}$$

$$= 3(8) - 1(4) + 1(-4)$$

$$= 24 - 4 - 4$$

$$= 16$$

Sub the values of c_1, c_2, c_3 in characteristic equation $\lambda^3 - c_1\lambda^2 + c_2\lambda - c_3 = 0$

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We get $\lambda^3 - 9\lambda^2 + 24\lambda - 16 = 0$