

Rank of a Matrix :-

A number r is said to be Rank of a matrix A if the following properties are satisfied

i) There is atleast one square submatrix of A of order r whose determinant is not zero.

ii) If the matrix A contains any square submatrix of order $r+1$, then the determinant of every ^{square} submatrix of A ^{of order $r+1$} should be zero.

Find the rank for the matrix

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

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

$$\begin{pmatrix} 2 & 3 & 4 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\begin{pmatrix} 2 & 3 & 4 \\ 0 & 1 & 2 \\ 0 & 0 & -1 \end{pmatrix} \text{ (3)}$$

$$\begin{aligned} |A| &= \begin{vmatrix} 2 & 3 & 4 \\ 0 & 1 & 2 \\ -2 & 0 & 1 \end{vmatrix} = 2(1 \cdot 1 - 0 \cdot 2) - 3(0 \cdot 1 + 4 \cdot 2) + 4(0 \cdot 2) \\ &= 2(1) - 3(8) + 4(0) \\ &= 2 - 24 + 0 \\ &= -22 \neq 0 \end{aligned}$$

$$\therefore \boxed{\rho(A) = 3}$$

1 2 4
R24
= 1x1

$$2) B = \begin{pmatrix} 3 & 4 & -3 \\ 5 & 5 & -3 \\ 2 & 1 & 0 \end{pmatrix}$$

$$|B| = 3(0+3) - 4(0+6) - 3(5-10) \\ = 9 - 24 + 15 \\ = 0.$$

$$\therefore \rho(B) \neq 3.$$

$$\text{Consider, } \begin{vmatrix} 3 & 4 \\ 5 & 5 \end{vmatrix} = 15 - 20 \quad (\text{submatrix of } B \\ = -5 \neq 0: \quad \text{of order 2})$$

$$\therefore \rho(B) = 2$$

$$3) A = \begin{pmatrix} 1 & 2 & 3 & 4 \\ -1 & 0 & 1 & 2 \\ 2 & -2 & 0 & 1 \\ 3 & 2 & 1 & 3 \end{pmatrix}$$

$$A \sim \begin{pmatrix} 1 & 2 & 3 & 4 \\ 0 & 2 & 4 & 6 \\ 0 & -6 & -6 & -7 \\ 0 & -4 & -8 & -9 \end{pmatrix} \begin{array}{l} R_2 \rightarrow R_1 + R_2 \\ R_3 \rightarrow R_3 - 2R_1 \\ R_4 \rightarrow R_4 - 3R_1 \end{array}$$

$$A \sim \begin{pmatrix} 1 & 2 & 3 & 4 \\ 0 & 2 & 4 & 6 \\ 0 & -6 & -6 & -7 \\ 0 & 4 & 8 & 9 \end{pmatrix} \begin{array}{l} R_3 \rightarrow R_3 / -1 \\ R_4 \rightarrow R_4 / 1 \end{array}$$

$$\sim \begin{pmatrix} 1 & 2 & 3 & 4 \\ 0 & 2 & 4 & 6 \\ 0 & 6 & 6 & 7 \\ 0 & 0 & 0 & -2 \end{pmatrix} \begin{array}{l} -6 \quad -12 \quad -18 \\ 6 \quad 6 \quad 7 \\ 0 \quad -6 \quad -11 \\ R_4 \rightarrow R_4 - 2R_1 \end{array}$$

$$\sim \begin{pmatrix} 1 & 2 & 3 & 4 \\ 0 & 2 & 4 & 6 \\ 0 & 6 & 6 & 7 \\ 0 & 0 & 0 & -3 \end{pmatrix}$$

$$\sim \begin{pmatrix} 1 & 2 & 3 & 4 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & -6 & -11 \\ 0 & 0 & 0 & -3 \end{pmatrix} \begin{array}{l} R_2 \rightarrow R_2/2 \\ R_3 \rightarrow R_3 - 3R_2 \end{array}$$

$$\sim \begin{pmatrix} 1 & 2 & 3 & 4 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 6 & 11 \\ 0 & 0 & 0 & -3 \end{pmatrix} R_3 \rightarrow R_3/-1$$

$$\Rightarrow A \sim \begin{pmatrix} 1 & 2 & 3 & 4 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 6 & 11 \\ 0 & 0 & 0 & -3 \end{pmatrix}$$

no. of non-empty rows = 4.

$$\therefore \boxed{P(A) = 4}$$

$$4. A = \begin{pmatrix} 1 & -1 & 0 & 2 & 1 \\ 3 & -1 & 1 & -1 & 2 \\ 4 & 0 & 1 & 0 & 3 \\ 9 & -1 & 2 & 3 & 7 \end{pmatrix}$$

$$\sim \begin{pmatrix} 1 & -1 & 0 & 2 & 1 \\ 0 & 4 & 1 & -7 & -1 \\ 0 & 4 & 1 & -8 & -1 \\ 0 & 8 & 2 & -15 & 6 \end{pmatrix}$$

$$\begin{array}{l} 1 \times 4 \\ -1 \times 4 \\ 1 \times 1 \\ = 1 \times 1 \end{array}$$

$$\begin{array}{cccc} -8 & -2 & 14 & 2 \\ 8 & 2 & -15 & 2 \\ \hline 0 & 0 & -1 & 8 \end{array}$$

$$2 \begin{pmatrix} 1 & -1 & 0 & 2 & 1 \\ 0 & 4 & 1 & -7 & -1 \\ 0 & 4 & 1 & -8 & -1 \\ 0 & 8 & 2 & -15 & 2 \end{pmatrix}$$

$$2 \begin{pmatrix} 1 & -1 & 0 & 2 & 1 \\ 0 & 4 & 1 & -7 & -1 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & -1 & 0 \end{pmatrix}$$

$$2 \begin{pmatrix} 1 & -1 & 0 & 2 & 1 \\ 0 & 4 & 1 & -7 & -1 \\ 0 & 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & 1 & 0 \end{pmatrix}$$

$$2 \begin{pmatrix} 1 & -1 & 0 & 2 & 1 \\ 0 & 4 & 1 & -7 & -1 \\ 0 & 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

Here, non-empty rows = 3

$$P(A) = 3$$

22/11/19

Characteristic roots and characteristic vectors of a matrix :-

Definition :-

Let $A = (a_{ij})$ be an 'n' rowed square matrix and λ be a scalar. Then the matrix $A - \lambda I$ is called characteristic matrix of A also the determinant.

$$|A - \lambda I| = \begin{vmatrix} a_{11} - \lambda & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} - \lambda & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} - \lambda \end{vmatrix}$$

is an ordinary polynomial of λ of degree n and is called the characteristic polynomial of A .

The solution of the equation $|A - \lambda I| = 0$ are called characteristic values or characteristic eigen values of the matrix A .

Eigen Vectors or characteristic vectors:-
The solution of $|A - \lambda I| = 0$ are called eigen vectors or characteristic vectors.

1. Determine the characteristic roots or eigen values of the matrix.

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

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

$$\left| \begin{pmatrix} 0 & 1 & 2 \\ 1 & 0 & -1 \\ 2 & -1 & 0 \end{pmatrix} - \lambda \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \right| = 0$$

$$\left| \begin{pmatrix} 0 & 1 & 2 \\ 1 & 0 & -1 \\ 2 & -1 & 0 \end{pmatrix} - \begin{pmatrix} \lambda & 0 & 0 \\ 0 & \lambda & 0 \\ 0 & 0 & \lambda \end{pmatrix} \right| = 0$$

$\times 1$
 $\frac{1 \times 1}{1 \times 1}$

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

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

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

$$-\lambda^3 + 6\lambda - 4 = 0$$

$$\lambda^3 - 6\lambda + 4 = 0$$

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

$$(\lambda - 2) = 0 \quad | \quad \lambda^2 + 2\lambda - 2 = 0$$

$$\boxed{\lambda = 2}$$

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

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

$$\lambda + 1 = \pm\sqrt{3}$$

$$\boxed{\lambda = -1 + \sqrt{3}}$$

$$\begin{array}{l|llll} 2 & 1 & 0 & -6 & 4 \\ & 0 & 2 & 4 & -4 \\ & 1 & 2 & -2 & 0 \end{array}$$

∴ The Eigen values of the matrix A are
2, $-1 + \sqrt{3}$, $-1 - \sqrt{3}$

$$2. \quad A = \begin{pmatrix} 1 & -1 & 2 \\ -2 & 1 & 3 \\ 3 & 2 & -3 \end{pmatrix}$$

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

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

$$(1-\lambda)[(1-\lambda)(-3-\lambda) - 6] + 1(6 + 2\lambda - 9) + 2(-4 - 3 + 3\lambda) = 0$$

$$(1-\lambda)[-3-\lambda+3\lambda+\lambda^2-6] + (2\lambda-3) + 2(3\lambda-7) = 0$$

$$(1-\lambda)(-9+2\lambda+\lambda^2) + 2\lambda-3 + 6\lambda-14 = 0$$

$$-9 + 2\lambda + \lambda^2 + 9\lambda - 2\lambda^2 - \lambda^3 + 2\lambda - 3 + 6\lambda - 14 = 0$$

$$-\lambda^3 - \lambda^2 + 19\lambda - 26 = 0$$

$$\lambda^3 + \lambda^2 - 19\lambda + 26 = 0$$

$$(\lambda - 2) = 0 \quad \left| \quad \lambda^2 + 3\lambda - 13 = 0 \right.$$

$$\lambda = 2 \quad \left| \quad \lambda^2 + 3\lambda - 13 = 0 \right.$$

$$\begin{array}{c|ccc} 2 & 1 & 1 & -19 & 26 \\ & 0 & 42 & 6 & -26 \\ & 1 & 3 & -13 & 0 \end{array}$$

$$\frac{13 \times 8}{104}$$

$$\left(\frac{\lambda + 3}{2}\right)^2 - \frac{9}{4} - \frac{13}{2} = 0$$

$$\frac{13 \times 4}{52}$$

$$\left(\frac{\lambda + 3}{2}\right)^2 - \frac{9 - 52}{4} = 0$$

$$\left(\frac{\lambda + 3}{2}\right)^2 = \frac{61}{4}$$

$$\lambda = \frac{-3 \pm \sqrt{61}}{2}$$

∴ The Eigen values of the matrix A are $(1-\lambda)(1-\lambda)(1-\lambda)$

$$2, \quad \frac{-3 + \sqrt{61}}{2}, \quad \frac{-3 - \sqrt{61}}{2}$$

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

Shortcut method :-

$\lambda^3 - \lambda^2$ (Sum of the diagonal elements)

+ λ (Sum of the co-factors of diagonal elements)

- $\det A = 0$ to find the cubic equation

(for $|A - \lambda I| = 0$).

24/7/19

3: Determine Eigen Values and Eigen Vector

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

$$\begin{array}{r} -18 \\ -18 \\ 56 \\ 56 \end{array} \quad \begin{array}{r} 21 \\ -16 \\ 21 \end{array}$$

$$|A| = 8(5) + 6(10) + 2(10)$$

$$= 40 + 60 + 20$$

$$= 120$$

$$\lambda^3 - \lambda^2(8+7+3) + \lambda(5+20+20) - 0 = 0$$

$$\lambda^3 - 18\lambda^2 + 45\lambda = 0$$

$$\Rightarrow \lambda = 0 \quad \left| \quad \lambda^2 - 18\lambda + 45 = 0 \right.$$

$$(\lambda - 9)^2 - 81 + 45 = 0$$

$$(\lambda - 9)^2 = 36$$

$$\lambda - 9 = \pm 6$$

$$\lambda = 9 \pm 6$$

$$\Rightarrow \lambda = 3, 15.$$

$$\begin{array}{l} (2) - 6 \\ + (20) \end{array}$$

$$05 + 20 + 20 = 55$$

$$\begin{array}{l} 124 \\ 124 \\ 124 \\ 124 \end{array}$$

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The Eigen values of the matrix A are
0, 3, 15

To find the eigen vectors:-

Now, we solve the eqn $(A - \lambda I)x = 0$

$$\text{ie } \begin{pmatrix} 8-\lambda & -6 & 2 \\ -6 & 7-\lambda & -4 \\ 2 & -4 & 3-\lambda \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = 0 \quad \text{--- } \textcircled{1}$$

Case (i) :- put $\lambda = 0$ in $\textcircled{1}$

$$\Rightarrow \begin{pmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = 0$$

$$8x_1 - 6x_2 + 2x_3 = 0 \quad \text{--- } \textcircled{2}$$

$$-6x_1 + 7x_2 - 4x_3 = 0 \quad \text{--- } \textcircled{3}$$

$$2x_1 - 4x_2 + 3x_3 = 0 \quad \text{--- } \textcircled{4}$$

$$\textcircled{3} \Rightarrow -6x_1 + 7x_2 - 4x_3 = 0$$

$$\times \textcircled{4} \Rightarrow 6x_1 - 12x_2 + 9x_3 = 0$$

$$\underline{-5x_2 + 5x_3 = 0}$$

$$5x_3 = 5x_2$$

$$\boxed{x_3 = x_2}$$

put $x_3 = x_2$ in $\textcircled{2}$

$$\textcircled{2} \Rightarrow 8x_1 - 4x_2 = 0$$

$$8x_1 = 4x_2$$

$$\Rightarrow \boxed{2x_1 = x_2}$$

put $x_3 = x_2 = 1 \Rightarrow x_1 = 1/2$

$$\text{(i.e.) } X = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 1/2 \\ 1 \\ 1 \end{pmatrix} \text{ or } \begin{pmatrix} 1 \\ 2 \\ 2 \end{pmatrix}$$

case (ii) put $\lambda = 3$ in ①

$$\textcircled{1} \Rightarrow \begin{pmatrix} 5 & -6 & 2 \\ -6 & 4 & -4 \\ 2 & -4 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = 0$$

$$5x_1 - 6x_2 + 2x_3 = 0 \rightarrow \textcircled{6}$$

$$-6x_1 + 4x_2 - 4x_3 = 0 \rightarrow \textcircled{7}$$

$$2x_1 - 4x_2 = 0$$

$$\Rightarrow 2x_1 = 4x_2$$

$$\boxed{x_1 = 2x_2}$$

put in ⑥

$$\textcircled{6} \Rightarrow -6x_1 + 2(2x_1) - 4x_3 = 0$$

$$-4x_1 - 4x_3 = 0$$

$$\boxed{x_1 = -x_3}$$

$$\text{put } x_2 = 1 \Rightarrow x_1 = \frac{1}{2}, x_3 = -\frac{1}{2}$$

$$\Rightarrow x = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} \frac{1}{2} \\ 1 \\ -\frac{1}{2} \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ -1 \end{pmatrix}$$

case (iii) put $\lambda = 15$ in ①

$$\textcircled{1} \Rightarrow \begin{pmatrix} -7 & -6 & 2 \\ -6 & -8 & -4 \\ 2 & -4 & -12 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = 0$$

$$-7x_1 - 6x_2 + 2x_3 = 0 \rightarrow \textcircled{8}$$

$$-6x_1 - 8x_2 - 4x_3 = 0 \rightarrow \textcircled{9}$$

$$2x_1 - 4x_2 - 12x_3 = 0 \rightarrow \textcircled{10}$$

from eqn ⑧ & ⑨

$$\frac{x_1}{24+16} = \frac{-x_2}{28+12} = \frac{x_3}{56-36}$$

$\frac{1}{24+16}$
 $\frac{1}{28+12}$
 $\frac{1}{56-36}$
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$$\frac{x_1}{40} = \frac{-x_2}{40} = \frac{x_3}{20}$$

$$\div 40 \quad \frac{x_1}{1} = \frac{x_2}{-1} = \frac{x_3}{1/2}$$

\Rightarrow The eigen vector,

$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \\ 1/2 \end{pmatrix} //$$

25/7/17.

4: $A = \begin{pmatrix} 2 & -1 & 1 \\ -1 & 2 & -1 \\ 1 & -1 & 2 \end{pmatrix}$

$$\begin{array}{l} 2(3) + 1(-2+1) \\ + 1(1-2) \\ 6-1-1 \end{array}$$

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

$$\lambda^3 - 6\lambda^2 + 9\lambda - 4 = 0$$

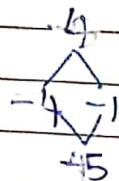
$$(\lambda-1)(\lambda^2 - 5\lambda + 4) = 0$$

$$\lambda = 1 \quad | \quad \lambda^2 - 5\lambda + 4 = 0$$

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

$$\lambda = 4, \lambda = 1$$

$$\begin{array}{c|ccc} 1 & 1 & -6 & 9 & -4 \\ & 0 & 1 & -5 & 4 \\ & 1 & -5 & 4 & 0 \end{array}$$



The Eigen values of the matrix A is $\lambda = 1, 4, 1$.

To find the eigen vectors:-

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

$$\text{ie } \begin{pmatrix} 2-\lambda & -1 & 1 \\ -1 & 2-\lambda & -1 \\ 1 & -1 & 2-\lambda \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = 0 \quad \text{--- (1)}$$

Case(i) :- $\lambda = 1$

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

$$x_1 - x_2 + x_3 = 0 \rightarrow (2)$$

$$-x_1 + x_2 - x_3 = 0 \rightarrow (3)$$

$$x_1 - x_2 + x_3 = 0 \rightarrow (4)$$

(identical equations)

Let us assume,

$x_1 = 1, x_2 = 2, x_3 = 1$ which satisfies the above eqns.

$$\therefore X = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix}$$

Case 2: $\lambda = 4$

$$(4) \Rightarrow \begin{pmatrix} -2 & -1 & 1 \\ -1 & -2 & -1 \\ 1 & -1 & -2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = 0$$

$$-2x_1 - x_2 + x_3 = 0 \rightarrow (5)$$

$$-x_1 - 2x_2 - x_3 = 0 \rightarrow (6)$$

$$x_1 - x_2 - 2x_3 = 0 \rightarrow (7)$$

$$(5) + (6) \Rightarrow -3x_1 - 3x_2 = 0$$

$$-3x_1 = 3x_2$$

$$\boxed{x_1 = -x_2}$$

put in (7)

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

$$2x_1 = 2x_3$$

$$\boxed{x_1 = x_3}$$

Let us assume, $x_1 = 1, x_2 = -1, x_3 = 1$ which satisfies the above eqns.

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