

DEPARTMENT OF MATHEMATICS

STUDY MATERIAL

IB.TECH

LINEAR ALGEBRA AND CALCULUS

(SUB CODE : V23111CC22)



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FOREWORD

It is our distinct privilege to present this compendium of [Linear Algebra and Calculus](#) specially prepared for first-year B.Tech students under the I-Scheme curriculum. Mathematics lies at the heart of all engineering disciplines; this text aims to provide a rigorous yet accessible foundation in key topics that underpin advanced courses in sciences and technology.

This volume has been structured to blend formal definitions, illustrative examples, and a diverse set of exercises to foster both conceptual understanding and problem-solving skills. The choice of topics, their organization, and the pedagogical progression have been guided by the overarching objective of aligning with the prescribed syllabus while addressing the needs of a varied student cohort.

We extend our profound gratitude to **Dr. R. Nagendra Babu, Principal**, for endorsing and supporting this endeavour; and to **Dr. K. Kiran Kumar, Dean (Academics)**, for the academic oversight, alignment with curriculum standards, and encouragement throughout the development process. We are especially thankful to **Mr. V. J. Moses, Head of Department, Basic Sciences & Humanities**, for his leadership, motivation, and valuable feedback during the preparation of this text. We are also indebted to our colleagues in the Department of Mathematics, whose peer review, suggestions, and insights have substantially enriched the clarity and correctness of the content. We likewise acknowledge the administrative and technical staff for their assistance in editing, formatting, and ensuring the timely publication of this material.

We anticipate that this text will serve as an indispensable companion to students and faculty alike, promoting a deeper appreciation of mathematical rigor and preparing students for onward challenges in their engineering journey.

Prepared by
[Department of Mathematics / Course Team](#)



Message from the Principal

Dr. R. Nagendra Babu

It gives me great pleasure to extend my greetings to all first-year B.Tech students as you embark on your engineering journey. Mathematics is a critical pillar in every branch of engineering, and in your formative years, a strong grounding in **Linear Algebra & Calculus** will equip you with the analytic tools and logical rigor needed for advanced study and innovation.

The material compiled in this text has been meticulously drafted to present concepts clearly, illustrate their relevance with examples, and offer problems that challenge and strengthen your understanding. I am confident that it will serve both as a guide and a companion through your semester, helping you grow in mathematical maturity and problem-solving ability.

I warmly acknowledge and thank the Department of Mathematics, under the leadership of **Mr. V. J. Moses, HOD, B.S. & H.**, and the academic support from **Dr. K. Kiran Kumar, Dean (Academics)**, for facilitating this work. Their commitment ensures that our students receive superior academic resources.

My hope is that as you engage with this text, you cultivate perseverance, intellectual curiosity, and discipline. I encourage you to use this as more than a textbook—as a stepping stone to critical thinking, innovation, and lifelong learning.

Wishing you success and fulfillment in your academic endeavors.

Dr. R. Nagendra Babu
Principal



Message from the Dean (Academics)

Dr. K. Kiran Kumar

I extend my warm greetings to all first-year B.Tech students as you begin this important stage of your academic journey. Mastery in mathematics furnishes an essential foundation for engineering studies, and competence in **Linear Algebra & Calculus** in particular will support your success in diverse disciplines—be it electronics, mechanics, computer science, or civil engineering.

This course material has been carefully compiled to present topics with clarity, integrate illustrative examples, and introduce exercises that will progressively challenge your understanding and problem-solving skills. I trust that it will serve as a reliable academic tool for both students and faculty.

I also take this opportunity to commend the Department of Mathematics, led by **Mr. V. J. Moses, HOD (B.S. & H.)**, for their dedicated efforts in content development, peer review, and pedagogical alignment. Their perseverance and scholarly integrity have elevated the quality of this text.

I encourage every student to engage with the material thoroughly, attempt each exercise, and not hesitate in seeking clarification when needed. Let curiosity guide you and discipline sustain you. May this textbook be a stepping stone towards deeper learning and academic excellence.

Dr. K. Kiran Kumar
Dean (Academics)

Why Do We Study Linear Algebra and Calculus in B.Tech First Year ?

1 Foundation for All Engineering Fields

Both **Linear Algebra** and **Calculus** form the *mathematical language* of engineering.

They help you describe and solve real-world problems that involve *change, motion, and systems*.

2 Linear Algebra – The Language of Systems

Linear Algebra deals with *vectors, matrices, and linear equations* — which are everywhere in engineering.

Applications:

- * ☐ Electrical Engineering: Solving circuit equations using matrices.
- * ☐ Computer Science: Graphics, data representation, machine learning (AI).
- * ☐ Civil/Mechanical Engineering: Structural analysis and modeling forces.
- * ☐ Communication: Signal processing and image compression.

It helps you *model and analyze systems* efficiently.

3 Calculus – The Study of Change

Calculus teaches how quantities change and accumulate — fundamental to understanding how systems behave.

Applications:

- * ⚙ Mechanical: Motion, velocity, acceleration, fluid flow.
- * ☐ Electrical: Current, voltage changes, and optimization.
- * ☐ Civil: Design curves, material strength, and load changes.
- * ☐ Computer Science: Algorithms, optimization, and machine learning.

It gives tools for *designing, predicting, and optimizing* systems.

4 Builds Logical and Analytical Thinking

Both subjects train your brain to think in a **structured, logical, and problem-solving** way — essential for engineers.

5 Essential for Higher Courses

They are the **foundation** for later B.Tech subjects like:

- * Numerical Methods
- * Signals & Systems
- * Control Systems
- * Data Science / Machine Learning
- * Structural Analysis
- * Fluid Mechanics

Without Linear Algebra and Calculus, these advanced subjects would be difficult to grasp.

In short:

- > **Linear Algebra helps you understand systems and structures.**
- > **Calculus helps you understand change and motion.**
- > Together, they make you **think like an engineer.**



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LINEAR ALGEBRA & CALCULUS

(Common to All Branches of Engineering)

Course Objectives:

- To equip the students with standard concepts and tools at an intermediate to advanced level mathematics to develop the confidence and ability among the students to handle various real-world problems and their applications.

Course Outcomes: At the end of the course, the student will be able to

CO1: Develop and use of matrix algebra techniques that are needed by engineers for practical applications.

CO2: Relate eigen values and eigen vectors of a square matrix

CO3: Familiarize with functions of several variables which is useful in optimization.

CO4: Learn important tools of calculus in higher dimensions.

CO5: Familiarize with double and triple integrals of functions of several variables in two dimensions using Cartesian and polar coordinates and in three dimensions using cylindrical and spherical coordinates.

UNIT I Matrices

Rank of a matrix by echelon form, normal form. Cauchy–Binet formulae (without proof). Inverse of Non- singular matrices by Gauss-Jordan method, System of linear equations: Solving system of Homogeneous and Non-Homogeneous equations by Gauss elimination method, Jacobi and Gauss Seidel Iteration Methods.

UNIT II Eigenvalues, Eigenvectors and Orthogonal Transformation

Eigenvalues, Eigenvectors and their properties, Diagonalization of a matrix, Cayley-Hamilton Theorem (without proof), finding inverse and power of a matrix by Cayley-Hamilton Theorem, Quadratic forms and Nature of the Quadratic Forms, Reduction of Quadratic form to canonical forms by Orthogonal Transformation.

UNIT III Calculus

Mean Value Theorems: Rolle's Theorem, Lagrange's mean value theorem with their geometrical interpretation, Cauchy's mean value theorem, Taylor's and Maclaurin theorems with remainders (without proof), Problems and applications on the above theorems.

UNIT IV Partial differentiation and Applications (Multi variable calculus)

Functions of several variables: Continuity and Differentiability, Partial derivatives, total derivatives, chain rule, Taylor's and Maclaurin's series expansion of functions of two variables. Jacobians, Functional dependence, maxima and minima of functions of two variables, method of Lagrange multipliers.

UNIT V Multiple Integrals (Multi variable Calculus)

Double integrals, change of order of integration, triple integrals, change of variables to polar, cylindrical and spherical coordinates. Finding areas (by double integrals) and volumes (by double integrals and triple integrals).



SREE VAHINI INSTITUTE OF SCIENCE AND TECHNOLOGY

(AN AUTONOMOUS INSTITUTION)

(Approved by AICTE & Govt. of A.P., Affiliated to JNTU Kakinda)

Accredited by NAAC with "A" Grade, An ISO 9001:2015 Certified Institution

Sri Vahini Nagar, NH-30 . TIRUVURU, PIN: 521 235. NTR Dist. A.P. India.

Textbooks:

1. Higher Engineering Mathematics, B. S. Grewal, Khanna Publishers, 2017, 44th Edition
2. Advanced Engineering Mathematics, Erwin Kreyszig, John Wiley & Sons, 2018, 10th Edition.

Reference Books:

1. Thomas Calculus, George B. Thomas, Maurice D. Weir and Joel Hass, Pearson Publishers, 2018, 14th Edition.
2. Advanced Engineering Mathematics, R. K. Jain and S. R. K. Iyengar, Alpha Science International Ltd., 2021 5th Edition(9th reprint).
3. Advanced Modern Engineering Mathematics, Glyn James, Pearson publishers, 2018, 5th Edition.
4. Advanced Engineering Mathematics, Micheael Greenberg, , Pearson publishers, 9th edition
5. Higher Engineering Mathematics, H. K Das, Er. Rajnish Verma, S. Chand Publications, 2014, Third Edition (Reprint 2021)

Prepared by
Ch. Someswara Rao
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* Linear Algebra and Calculus *

Unit :-

* Matricy *

Matrix Definition :-

A system of mn numbers (real and complex) arranged in the form of an order set of m rows each row consisting of an order set of n numbers between $[\]$ (or) $(\)$ is called a matrix of order (or) type $m \times n$.

Each of mn numbers constituting the $m \times n$ matrix is called an element of the matrix.

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & & a_{mn} \end{bmatrix}_{m \times n}$$

$$A = [a_{ij}]_{m \times n}, \quad 1 \leq i \leq m, \quad 1 \leq j \leq n$$

In relation of a matrix, we call the numbers as a scalars.

Unit matrix :- (or), Identity Matrix

If $[a_{ij}]_{n \times n}$ such that $a_{ij} = 1$ and $a_{ij} = 0$ for $i \neq j$ and $a_{ij} = 0$ for $i \neq j$ then A is called a "unit matrix". It is denoted by I_n .

$$\text{Ex: } I_2 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \quad I_3 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Principle Diagonal :-

In a matrix $A = [a_{ij}]_{m \times n}$ the elements a_{ij} of A for which $i = j$ $[a_{11}, a_{22}, \dots, a_{nn}]$ are called diagonal element of A the line along which the diagonal is called the principle diagonal of A .

$$\text{Ex: } A = \begin{bmatrix} 1 & 2 & 3 \\ 5 & 6 & 1 \\ 0 & 2 & 1 \end{bmatrix} \quad A = \text{diag}(1, 6, 1)$$

Scalar matrix :-

A diagonal matrix whose leading diagonal elements are equal and is called a scalar matrix.

Ex :- $A = \begin{bmatrix} 3 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 3 \end{bmatrix}$

Positive Integral powers of Square matrices :-

Let A be a square matrix then A^2 is defined as $(A \times A)$ now by

now By Associative law

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

So that we can write $A^2 \cdot A = A A^2 = A^3$

Similarly, we have $A A^{m-1} = A^{m-1} A = A^m$

where 'm' is a positive integer.

Further we have $A^m \cdot A^n = A^{m+n}$
 $(A^m)^n = A^{mn}$

Where m, n are positive integers.

where $I^n = I$

Trace of a square matrix :-

Let $A = [a_{ij}]_{n \times n}$ then trace of the square matrix A is defined as $\sum_{i=1}^n a_{ii}$ and it is denoted by $\text{tr}(A)$

Thus $\text{tr}(A) = \sum_{i=1}^n a_{ii} = a_{11} + a_{22} + a_{33} + \dots + a_{nn}$

7. Transpose of a Matrix :-

The matrix obtained from any given matrix by interchanging its rows and columns is called transpose of A.

It is denoted by A' or A^T

If $A = [a_{ij}]_{m \times n}$ then the transpose of A is

$A' = [b_{ji}]_{n \times m}$ where $a_{ij} = b_{ji}$

$\therefore (A')' = A$

Determinants :-

Minors and Cofactors of a square matrix :-

Let $A = [a_{ij}]_{n \times m}$ be a square matrix. From A the elements of i th row and j th column deleted the determinant of $(n-1)$ rows matrix

M_{ij} is called the minor of a_{ij} of A

* It is denoted by $|M_{ij}|$. The

* the signed minor $(-1)^{i+j} |M_{ij}|$ is called the cofactor of a_{ij} and is denoted by A_{ij}

* Thus if $A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}_{m \times n}$

$$|A| = a_{11} |M_{11}| - a_{12} |M_{12}| + a_{13} |M_{13}|$$

$$= a_{11} A_{11} - a_{12} A_{12} + a_{13} A_{13}$$

* Find minor and Cofactors of a matrix.

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 0 \\ 1 & 2 & 1 \end{bmatrix}$$

$$\text{Cofactor of } 1(a_{11}) = (-1)^{1+1} |M_{11}|$$

$$= (-1)^{1+1} \begin{vmatrix} 5 & 0 \\ 2 & 1 \end{vmatrix}$$

$$= (1) |5(1) - (0)(2)|$$

$$= 5 - 0$$

$$= 5$$

$$\text{Cofactors of } 2(a_{12}) = (-1)^{1+2} |M_{12}|$$

$$= (-1)^{1+2} \begin{vmatrix} 4 & 0 \\ 1 & 1 \end{vmatrix}$$

$$= -(4 - 0)$$

$$= -4$$

$$\text{Cofactors of } 3(a_{13}) = (-1)^{1+3} \begin{vmatrix} 4 & 5 \\ 1 & 2 \end{vmatrix}$$

$$= (1) (8 - 5)$$

$$= 3$$

$$\text{cofactor of } 4 (a_{21}) = (-1)^{2+1} \begin{vmatrix} 2 & 3 \\ 2 & 1 \end{vmatrix}$$

$$= -(2-6)$$

$$= -(-4)$$

$$= 4$$

$$\text{cofactor of } 5 (a_{22}) = (-1)^{2+2} \begin{vmatrix} 1 & 3 \\ 1 & 1 \end{vmatrix}$$

$$= 1(1-3)$$

$$= -2$$

$$\text{cofactor of } (a_{23}) = (-1)^{2+3} \begin{vmatrix} 1 & 2 \\ 1 & 2 \end{vmatrix}$$

$$= (-1)(2-2)$$

$$= 0$$

$$\text{cofactor of } 1 (a_{31}) = (-1)^{3+1} \begin{vmatrix} 2 & 3 \\ 5 & 0 \end{vmatrix}$$

$$= 1(0-15)$$

$$= -15$$

$$\text{cofactor of } 2 (a_{32}) = (-1)^{3+2} \begin{vmatrix} 1 & 3 \\ 4 & 0 \end{vmatrix}$$

$$= (-1)(0-12)$$

$$= 12$$

$$\text{cofactor of } 1 (a_{33}) = (-1)^{3+3} \begin{vmatrix} 1 & 2 \\ 4 & 5 \end{vmatrix}$$

$$= 1(5-8)$$

$$= -3$$

$$A = \begin{bmatrix} 5 & 4 & 3 \\ 4 & -2 & 0 \\ -15 & 12 & -3 \end{bmatrix}$$

$$\text{Adj } A = \begin{bmatrix} 5 & 4 & -15 \\ -4 & -2 & 12 \\ 3 & 0 & -3 \end{bmatrix}$$

Adjoint of a square matrix:-

Let A be a square matrix of order n . The transpose of a matrix got from A by replacing the elements of A by

Corresponding co-factors is called adjoint of a matrix.

* It is denoted by 'adj A'

Inverse of a matrix :-

Let A be any square matrix B, if exists $AB = BA = I$ then B is called "inverse of A".

* It is denoted by A^{-1}

Symmetric Matrix :-

A square matrix $A = [a_{ij}]_{m \times n}$ is said to be symmetric if $a_{ij} = a_{ji}$ for every i and j. Thus A is a symmetric matrix (=)

$$A = A' \text{ (or) } A' = A$$

Skew Symmetric matrix :-

A square matrix $A = [a_{ij}]_{m \times n}$ is said to be skew-symmetric matrix if $a_{ij} = -a_{ji}$ for every i and j. Thus, A is a skew-symmetric matrix $A' = -A$ (or) $A = -A'$.

Orthogonal Matrix :-

A square matrix A is said to be orthogonal if $AA' = A'A = I$

$$\text{i.e. } A^T = A^{-1}$$

1. $\begin{bmatrix} 2 & -3 & 1 \\ 4 & 3 & 1 \\ 3 & 1 & 4 \end{bmatrix}$ is orthogonal?

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

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

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

$$= \begin{bmatrix} 2 \times 2 + (-3)(-3) + (1)(1) & 2(4) + (-3)(3) + (1)(1) & 2(3) + (-3)(1) + (1)(4) \\ 4 \times 2 + (3)(-3) + (1)(1) & 4(4) + 3(3) + (1)(1) & 4(3) + 3(1) + (1)(4) \\ 3(2) + 1(-3) + 4(1) & 3(4) + (1)(3) + 4(1) & 3(3) + 1(1) + 4(4) \end{bmatrix}$$

$$= \begin{bmatrix} 4+9+1 & 8-9+1 & 6-3+4 \\ 8-9+1 & 16+9+1 & 12+3+4 \\ 6-3+4 & 12+3+4 & 9+1+16 \end{bmatrix}$$

$$= \begin{bmatrix} 14 & 0 & 7 \\ 0 & 26 & 19 \\ 7 & 19 & 26 \end{bmatrix} \neq I_3$$

which is not an orthogonal matrix.

Rank of a Matrix :-

If A is a non zero matrix we say that R is the rank of matrix 'A', if the following conditions are satisfied

- (i) Every $(r+1)$ th order minor of A is zero
- (ii) there exist atleast one order of r th minor of A which is not zero
- (iii) Rank of A is denoted by $P(A)$

Problems On Rank :-

1. Find the rank of the matrices.

a). $A = \begin{bmatrix} 1 & 2 & 3 \\ 3 & 4 & 4 \\ 7 & 10 & 12 \end{bmatrix}$ (B) $\begin{bmatrix} 3 & -1 & 2 \\ -6 & 2 & 4 \\ -3 & 1 & 2 \end{bmatrix}$

Sol :-
i) Given $A = \begin{bmatrix} 1 & 2 & 3 \\ 3 & 4 & 4 \\ 7 & 10 & 12 \end{bmatrix}$

$$|A| = 1(48-40) - 2(36-28) + 3(30-28)$$

$$= 8 - 2(8) + 3(2)$$

$$= 14 - 16$$

$$= -2 \neq 0$$

$$\therefore \text{Rank of } A = 3$$

$$P(A) = 3.$$

Sol :-
B) Let $A = \begin{bmatrix} 3 & -1 & 2 \\ -6 & 2 & 4 \\ -3 & 1 & 2 \end{bmatrix}$

$$|A| = 3(4-4) - 1(-1)(-12+12) + 2(-6+6)$$

$$= 3(0) + 1(0) + 2(0)$$

$$= 0$$

$$|A| = 0$$

$$\rho(A) < 3$$

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

$$\begin{vmatrix} -1 & 2 \\ 2 & 4 \end{vmatrix} = 4-4 = -8 \neq 0.$$

2. Find the rank of the matrix for the following

a) $\begin{bmatrix} -1 & 0 & 6 \\ 3 & 6 & 1 \\ -5 & 1 & 3 \end{bmatrix}$ b) $\begin{bmatrix} 1 & 2 & 3 \\ 3 & 4 & 5 \\ 4 & 5 & 6 \end{bmatrix}$ c) $\begin{bmatrix} 2 & -1 & 3 \\ 1 & 4 & -2 \\ 5 & 2 & 4 \end{bmatrix}$

a). $-1 \begin{vmatrix} 6 & 1 \\ 1 & 3 \end{vmatrix} - 0 \begin{vmatrix} 3 & 1 \\ -5 & 3 \end{vmatrix} + 6 \begin{vmatrix} 3 & 6 \\ -5 & 1 \end{vmatrix}$

$$= -1(18-1) - 0(9+5) + 6(3+30)$$

$$= -1(17) - 0(14) + 6(33)$$

$$= -17 + 198$$

$$= 181 \neq 0$$

$$\therefore \rho(A) = 3$$

$$\text{Rank of } A = 3$$

c). $2 \begin{vmatrix} 4 & -2 \\ 2 & 4 \end{vmatrix} + 1 \begin{vmatrix} 1 & -2 \\ 5 & 4 \end{vmatrix} + 3 \begin{vmatrix} 1 & 4 \\ 5 & 2 \end{vmatrix}$

$$= 2(16+4) + 1(4+10) + 3(2-20)$$

$$= 2(20) + 1(14) + 3(-18)$$

$$= 40 + 14 - 54$$

$$= 54 - 54$$

$$A = 0.$$

$$\begin{vmatrix} 2 & -1 \\ 1 & 4 \end{vmatrix} = 8+1 = 9 \quad \begin{vmatrix} -1 & 3 \\ 4 & -2 \end{vmatrix} = (2-12) = -10.$$

$$\begin{vmatrix} 1 & 4 \\ 5 & 2 \end{vmatrix} = 2-20 = -18 \quad \begin{vmatrix} 4 & -2 \\ 2 & 4 \end{vmatrix} = 16+4 = 20$$

$$\rho A = 2$$

$$\therefore \text{Rank of } A = 2.$$

b). $1 \begin{vmatrix} 4 & 5 \\ 5 & 6 \end{vmatrix} - 2 \begin{vmatrix} 3 & 5 \\ 4 & 6 \end{vmatrix} + 3 \begin{vmatrix} 3 & 4 \\ 4 & 5 \end{vmatrix}$

$$= 1(24-25) - 2(18-20) + 3(15-16)$$

$$= 1(-1) - 2(-2) + 3(-1)$$

$$= -1 + 4 - 3$$

$$= -4 + 4$$

$$A = 0$$

$$\begin{vmatrix} 1 & 2 \\ 3 & 4 \end{vmatrix} = 4-6 = -2 \quad \begin{vmatrix} 2 & 3 \\ 4 & 5 \end{vmatrix} = 10-12 = -2.$$

$$\begin{vmatrix} 3 & 4 \\ 4 & 5 \end{vmatrix} = 15-16 = -1 \quad \begin{vmatrix} 4 & 5 \\ 5 & 6 \end{vmatrix} = 24-25 = -1$$

$$\rho A = 2.$$

$$\therefore \text{Rank of } A = 2.$$

Echolon form of a Matrix :-

* Reduce the matrix

$$A = \begin{bmatrix} 1 & 2 & 3 & 0 \\ 2 & 4 & 3 & 2 \\ 3 & 2 & 1 & 3 \\ 6 & 8 & 7 & 5 \end{bmatrix} \text{ into Echlon form and hence find its rank.}$$

Sol:-

Given that

$$A = \begin{bmatrix} 1 & 2 & 3 & 0 \\ 2 & 4 & 3 & 2 \\ 3 & 2 & 1 & 3 \\ 6 & 8 & 7 & 5 \end{bmatrix}$$

Row

$$2R_1: 2 \ 4 \ 6 \ 0$$

$$3R_1: 3 \ 6 \ 9 \ 0$$

$$4R_1: 6 \ 12 \ 18 \ 0$$

$$R_2: R_2 - 2R_1, \quad R_3: R_3 - 3R_1, \quad R_4: R_4 - 6R_1$$

$$\sim \begin{bmatrix} 1 & 2 & 3 & 0 \\ 0 & 0 & -3 & 2 \\ 0 & -4 & -8 & 3 \\ 0 & -4 & -11 & 5 \end{bmatrix}$$

$$R_2 \leftrightarrow R_3$$

$$\sim \begin{bmatrix} 1 & 2 & 3 & 0 \\ 0 & -4 & -8 & 3 \\ 0 & 0 & -3 & 2 \\ 0 & -4 & -11 & 5 \end{bmatrix}$$

$$R_4: R_4 - R_2$$

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

$$R_4: R_4 - R_3$$

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

Which is in the echelon form

$$f(n) = 3.$$

H.W

2. Reduce the matrix

$$A = \begin{bmatrix} -1 & -3 & 3 & -1 \\ 1 & 1 & -1 & 0 \\ 2 & -5 & 2 & -3 \\ -1 & 1 & 0 & 1 \end{bmatrix} \text{ into echelon form and hence find its rank.}$$

$$R_2: R_2 + R_1 \quad R_3: R_3 + 2R_1 \quad R_4: R_4 - R_1$$

$$\begin{array}{l} \cancel{-1} \quad \cancel{-3} \quad \cancel{3} \quad \cancel{-1} \\ \cancel{1} \quad \cancel{1} \quad \cancel{-1} \quad \cancel{0} \\ \cancel{2} \quad \cancel{-5} \quad \cancel{2} \quad \cancel{-3} \end{array} \quad \begin{bmatrix} -1 & -3 & 3 & -1 \\ 0 & -2 & 2 & -1 \\ 0 & -11 & 8 & -5 \\ 0 & 4 & -3 & 2 \end{bmatrix}$$

$$R_3: 2R_3 - 11R_2 \quad R_4: R_4 + 2R_2$$

Rough

$$2(-5) - 11(-1)$$

$$-10 + 11$$

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

$$R_4: 6R_4 + R_3$$

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

$\therefore$ The no of non zeroes = 4

$\therefore$ The rank of the matrix = 4

$$f(A) = 4$$

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

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

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

3. Find rank by using echelon form from the following matrix.

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

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

$$R_2 \leftrightarrow R_1$$

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

$$R_2 : R_2 + 2R_1 \quad R_3 : R_3 - R_1$$

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

$$R_3 : 3R_3 + 2R_2 \quad R_4 : 3R_4 - R_2$$

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

which is in echelon form

$$\rho(A) = 2$$

$\therefore$ The rank of the matrix is 2.

HW

4.

$$\begin{bmatrix} 2 & 1 & 3 & 5 \\ 4 & 2 & 1 & 3 \\ 8 & 4 & 7 & 13 \\ 8 & 4 & -3 & -1 \end{bmatrix}$$

5.

$$\begin{bmatrix} 8 & 1 & 3 & 6 \\ 0 & 3 & 2 & 2 \\ -8 & -1 & -3 & 4 \end{bmatrix}$$

6.

$$\begin{bmatrix} 5 & 3 & 14 & 4 \\ 0 & 1 & 2 & 1 \\ 1 & -1 & 2 & 0 \end{bmatrix}$$

Reduction to Normal form :- (or) Canonical

Reduce the matrix $A = \begin{bmatrix} 1 & 2 & 1 & 0 \\ -2 & 4 & 3 & 0 \\ 1 & 0 & 2 & -8 \end{bmatrix}$ into normal form and find a rank.

$$\text{let } A = \begin{bmatrix} 1 & 2 & 1 & 0 \\ -2 & 4 & 3 & 0 \\ 1 & 0 & 2 & -8 \end{bmatrix}$$

$\sim$ R 20 4

$$R_2 : R_2 + 2R_1 \quad R_3 : R_3 - R_1$$

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

$$R_3 : 4R_3 + R_2$$

$$\sim \begin{bmatrix} 1 & 2 & 1 & 0 \\ 0 & 8 & 5 & 0 \\ 0 & 0 & 9 & -32 \end{bmatrix}$$

$$R_1 : 4R_1 - R_2$$

$$\sim \begin{bmatrix} 4 & 0 & -1 & 0 \\ 0 & 8 & 5 & 0 \\ 0 & 0 & 9 & -32 \end{bmatrix}$$

$$C_3 : 4C_3 + C_1$$

$$\sim \begin{bmatrix} 4 & 0 & 0 & 0 \\ 0 & 8 & 20 & 0 \\ 0 & 0 & 36 & -32 \end{bmatrix}$$

$$C_3 : C_3 - C_2$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 2 & 3 & 0 \\ 0 & 0 & 9 & -8 \end{bmatrix}$$

$C_3/3$

Rough

$$2R_1 : 2 \quad 4 \quad 2 \quad 0$$

$$R_1 : 1 \quad 2 \quad 1 \quad 0$$

$$4R_3 : 0 \quad -8 \quad 4 \quad -32$$

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

$$(1 \times 8 + 4 \times 1) = 12$$

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

2 $\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 2 & 1 & 0 \\ 0 & 0 & 3 & -8 \end{pmatrix}$ (10) ... and ...
 $\frac{C_2}{2}, \frac{C_3}{3}$

2 $\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 1/3 & 0 \\ 0 & 0 & 1 & -8 \end{pmatrix}$

$C_4: C_4 + 8C_3$

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

$R_2: R_2 - 1/3 R_3$

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

which is in normal form

$\rho(A) = 3$

$C_3: C_3 - \frac{1}{3} C_2$

$= \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & -8 \end{pmatrix}$

$C_4: C_4 + 8C_3$

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

which is in normal form

$\rho(A) = 3$

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

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

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

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

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

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

2. Reduce normal form of a matrix $\begin{bmatrix} 2 & 3 & 7 \\ 3 & -2 & 4 \\ 1 & -3 & -1 \end{bmatrix}$

Sol: Let $A = \begin{bmatrix} 2 & 3 & 7 \\ 3 & -2 & 4 \\ 1 & -3 & -1 \end{bmatrix}$

$$R_1 \leftrightarrow R_3$$

$$\sim \begin{bmatrix} 1 & -3 & -1 \\ 3 & -2 & 4 \\ 2 & 3 & 7 \end{bmatrix}$$

$$R_2 : R_2 - 3R_1 \quad R_3 : R_3 - 2R_1$$

$$\sim \begin{bmatrix} 1 & -3 & -1 \\ 0 & 7 & 7 \\ 0 & 9 & 9 \end{bmatrix}$$

$$\frac{R_2}{7}, \frac{R_3}{9}$$

$$\sim \begin{bmatrix} 1 & -3 & -1 \\ 0 & 1 & 1 \\ 0 & 1 & 1 \end{bmatrix}$$

$$C_2 : C_2 + 3C_1, \quad C_3 : C_3 + C_1$$

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

$$R_3 : R_3 - R_2$$

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

$$C_3 : C_3 - C_2$$

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

which is in the normal form $f(A) = 2$.

3. Reduce normal form of the matrix $\begin{bmatrix} 1 & 2 & 3 & 0 \\ 2 & 4 & 3 & 2 \\ 3 & 2 & 1 & 3 \\ 6 & 8 & 7 & 3 \end{bmatrix}$

let $A = \begin{bmatrix} 1 & 2 & 3 & 0 \\ 2 & 4 & 3 & 2 \\ 3 & 2 & 1 & 3 \\ 6 & 8 & 7 & 3 \end{bmatrix}$

$R_2: R_2 - 2R_1, R_3: R_3 - 3R_1, R_4: R_4 - 6R_1$

$\sim \begin{bmatrix} 1 & 2 & 3 & 0 \\ 0 & 0 & -3 & 2 \\ 0 & -4 & -8 & 3 \\ 0 & -4 & -11 & 3 \end{bmatrix}$

$R_3 \leftrightarrow R_4$

$\sim \begin{bmatrix} 1 & 2 & 3 & 0 \\ 0 & 0 & -3 & 2 \\ 0 & -4 & -8 & 3 \\ 0 & -4 & -11 & 3 \end{bmatrix}$

$C_3: C_3 - 2C_1, C_2: C_2 - 2C_1$

$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & -3 & 2 \\ 0 & -4 & -8 & 3 \\ 0 & -4 & -11 & 3 \end{bmatrix}$

$R_2 \leftrightarrow R_3$

$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & -4 & -8 & 3 \\ 0 & 0 & -3 & 2 \\ 0 & -4 & -11 & 3 \end{bmatrix}$

$C_2: C_2 + C_4$

$C_3: C_3 + C_4$

$$\sim \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & -1 & -5 & 3 \\ 0 & 2 & -1 & 2 \\ 0 & -1 & -8 & 3 \end{pmatrix}$$

$$\frac{C_2}{-1}, \frac{C_3}{-1}$$

$$\sim \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 5 & 3 \\ 0 & -2 & 1 & 2 \\ 0 & 1 & 8 & 3 \end{pmatrix}$$

$$C_3: C_2 + C_4$$

$$\sim \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 4 & 5 & 3 \\ 0 & 0 & 1 & 2 \\ 0 & 4 & 8 & 3 \end{pmatrix}$$

$$C_2/4$$

$$\sim \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 5 & 3 \\ 0 & 0 & 1 & 2 \\ 0 & 1 & 8 & 3 \end{pmatrix}$$

$$C_3: C_3 - 5C_2$$

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

$$C_4: C_4 - 3C_2$$

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

$$C_4: C_4 - C_3$$

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

$$R_4: R_4 - R_2$$

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

$$R_4/3$$

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

$$\therefore \text{Rank} = 4.$$

$$R_4: R_4 - R_3$$

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

$$R_4/-2$$

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

which is in normal form

$$\therefore \text{Rank of } A = 4.$$

$$S(A) = 4.$$

Ex 4

4. Reduce into normal form of $A = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 2 & 1 & 4 & 3 \\ 3 & 0 & 5 & -10 \end{bmatrix}$ and hence find rank.

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

Ex 5 Let $A = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 2 & 1 & 4 & 3 \\ 3 & 0 & 5 & -10 \end{bmatrix}$

system of

Cauchy - Binet Formula :-

The formula is identity for the determinant of the product of two rectangular matrices so that one product matrix is a square matrix.

Statement :-

Let A and B be two matrices of size $m \times n$ or $n \times m$ respectively and $m \times n$ then $\det(AB) = \sum_{s=\binom{[n]}{m}} \det(A(m), s) \det(B_s, [m])$

Here $[n]$ denotes the set

$\{1, 2, 3, \dots, n\}$ and $\binom{[n]}{m}$ for the set of m combinations of $[n]$

i.e. subsets of $[n]$ of size m .

There are $\binom{n}{m}$ of them

For $s = \binom{[n]}{m} = A(m)$ is for the $m \times n$ matrix where columns and the columns of A at indices forms s and $B_s, [m]$ for the matrix $m \times m$ whose rows are the rows of B at indices forms.

The inverse of a matrix by elementary Transformations

(Gauss - Jordan method)

Working Rule :-

1. Suppose A is a non-singular matrix of order n then $A^{-1} = I_n A$.
2. We apply elementary row operations only to the matrix A and the pre factor I_n of the R.H.S. we will do this till get an equation of form $I_n = BA$ then obviously B is the inverse of A .

Problems

1. Find the matrix of $A = \begin{bmatrix} -2 & 1 & 3 \\ 0 & -1 & 1 \\ 1 & 2 & 0 \end{bmatrix}$ elementary row operation (Gauss-Jordan method).

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

We write $A = I_3 A$

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

$$R_1 \leftrightarrow R_3$$

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

$$R_3: R_3 + 2R_1$$

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

$$R_1: R_1 + 2R_2, R_3: R_3 + 5R_2$$

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

$$\frac{R_3}{8}$$

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

$$R_1: R_1 - 2R_3, R_2: R_2 - R_3$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} -2/8 & 6/8 & 4/8 \\ -1/8 & 3/8 & -4/8 \\ 1/8 & 5/8 & 2/8 \end{bmatrix} A$$

$$\therefore I_3 = BA$$

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

$$\therefore A^{-1} = \frac{1}{8} \begin{bmatrix} -2 & 6 & 4 \\ 1 & -3 & 2 \\ 1 & 5 & 2 \end{bmatrix}$$

2. Find the inverse of the matrix A using elementary operations (i.e; using Gauss Jordan method)

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

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

$$R_2 \leftrightarrow R_1$$

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

$$R_2 : R_2 + R_1, \quad R_3 : R_3 - 2R_1, \quad R_4 : R_4 + R_1$$

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

$$R_1 = 2R_1 + R_2, \quad R_3 : 2R_3 + 7R_2, \quad R_4 : R_4 + R_2$$

$$\begin{bmatrix} 2 & 0 & 0 & 1 \\ 0 & -2 & 2 & 1 \\ 0 & 0 & -6 & -13 \\ 0 & 0 & -1 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 3 & 0 & 0 \\ 1 & 1 & 0 & 1 \\ -7 & -1 & 2 & 0 \\ 1 & 2 & 0 & 1 \end{bmatrix} A$$

$$R_2 : 3R_2 + R_3, \quad R_4 : 6R_4 + R_3, \quad R_3 : R_3 + 3R_2$$

$$\begin{bmatrix} 2 & 0 & 0 & 1 \\ 0 & -6 & 0 & -6 \\ 0 & -6 & 0 & -10 \\ 0 & 0 & 0 & -1 \end{bmatrix} = \begin{bmatrix} 1 & 3 & 0 & 0 \\ -4 & -8 & 2 & 0 \\ -7 & -11 & 2 & 0 \\ -1 & 1 & 2 & 6 \end{bmatrix} A$$

$$R_1: R_1 + R_4 \quad R_2: R_2 - 10R_4 \quad R_3: R_3 - 13R_4$$

$$\begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & -6 & 0 & 0 \\ 0 & 0 & -6 & 0 \\ 0 & 0 & 0 & -1 \end{bmatrix} = \begin{bmatrix} 0 & 4 & 2 & 6 \\ 6 & 2 & -18 & -60 \\ 6 & -24 & -24 & -78 \\ -1 & 1 & 2 & 6 \end{bmatrix}$$

$$R_1/2, \quad R_2/-6, \quad R_3/-6, \quad R_4/-1$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 2 & 1 & 3 \\ -1 & 1/3 & 3 & 10 \\ -1 & 4 & 4 & 13 \\ 1 & -1 & -2 & -6 \end{bmatrix}$$

$$I_4 = BA \Rightarrow$$

$$A^{-1} = B = \begin{bmatrix} 0 & 2 & 1 & 3 \\ -1 & 1/3 & 3 & 10 \\ -1 & 4 & 4 & 13 \\ 1 & -1 & -2 & -6 \end{bmatrix}$$

System of Linear Simultaneous Equations:-

1. write the following Equations in matrix form $AX=B$ and solve for x by finding A^{-1} whose $x+y-2z=3$; $2x-y+z=0$, $3x+y-z=8$.

Sol:- Given Equations

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

$$2x-y+z=0$$

$$3x+y-z=8$$

We write $AX=B$.

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

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

$$B = \begin{bmatrix} 3 \\ 0 \\ 8 \end{bmatrix}$$

$$\text{Consider } A = [I_3 \mid A] \begin{bmatrix} 1 & 1 & -2 & 3 \\ 2 & -1 & 1 & 0 \\ 3 & 1 & -1 & 8 \end{bmatrix}$$

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

$$R_2: R_2 - 2R_1 \quad R_3: R_3 - 3R_1$$

$$\begin{bmatrix} 1 & 1 & -2 \\ 0 & -3 & 5 \\ 0 & -2 & 5 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ -3 & 0 & 1 \end{bmatrix} A \cdot \begin{bmatrix} 3 \\ 0 \\ 8 \end{bmatrix} = \begin{bmatrix} 3 \\ 0 \\ 8 \end{bmatrix}$$

$$R_3: 3R_3 - 2R_2$$

$$\begin{bmatrix} 1 & 1 & -2 \\ 0 & -3 & 5 \\ 0 & 0 & 5 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ -5 & -2 & 3 \end{bmatrix} A \cdot \begin{bmatrix} 3 \\ 0 \\ 8 \end{bmatrix} = \begin{bmatrix} 3 \\ 0 \\ 8 \end{bmatrix}$$

$$R_1: 3R_1 + R_2; \quad R_2: R_2 - R_3; \quad R_3/5$$

$$\begin{bmatrix} 3 & 0 & -1 \\ 0 & -3 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 0 \\ 3 & 3 & -3 \\ -1 & -2 & 5 \end{bmatrix} A \cdot \begin{bmatrix} 3 \\ 0 \\ 8 \end{bmatrix} = \begin{bmatrix} 3 \\ 0 \\ 8 \end{bmatrix}$$

$$R_1: R_1 + R_3$$

$$\begin{bmatrix} 3 & 0 & 0 \\ 0 & -3 & 0 \\ 0 & 0 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 0 & \frac{2}{5} & \frac{3}{5} \\ 3 & -3 & -3 \\ -1 & -2/5 & 3/5 \end{bmatrix} A$$

$$R_1/3, R_2/-3$$

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

$$I_3 = CA$$

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

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

$$AX = B$$

$$X = A^{-1}B$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 & \frac{1}{5} & \frac{1}{5} \\ -1 & -1 & 1 \\ -1 & -2/5 & 3/5 \end{bmatrix} \begin{bmatrix} 3 \\ 0 \\ 8 \end{bmatrix}$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0+0+\frac{8}{5} \\ -3-0+8 \\ -3-0+\frac{24}{5} \end{bmatrix}$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} \frac{8}{5} \\ 5 \\ 3+\frac{24}{5} \end{bmatrix}$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 8/5 \\ 5 \\ 9/5 \end{bmatrix}$$

$$\therefore x = 8/5, y = 5, z = 9/5$$

2. For Non homogeneous System :-

Consistent :-

The system $AX=B$ is consistent if and only if rank of A = rank of AB and it has a solution.

1. If the $\rho(A) = \rho(AB) = n$ then the system has unique solution.

where n = unknown Variable.

2. If $\rho(A) = \rho(AB) < n$ then the system is consistent but there exist infinite number of solutions.

3. If the $\rho(A) \neq \rho(AB)$ then the system is inconsistent it has no solution.

1. show that the equations $x+y+z=4$, $2x+5y-5z=3$, $x+7y-7z=5$ are not consistent.

Given solutions

$$x+y+z=4$$

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

$$x+7y-7z=5$$

can be expressed as $AX=B$

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 2 & 5 & -5 \\ 1 & 7 & -7 \end{bmatrix} \quad B = \begin{bmatrix} 4 \\ 3 \\ 5 \end{bmatrix} \quad X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$[AB] = \begin{bmatrix} 1 & 1 & 1 & 4 \\ 2 & 5 & -5 & 3 \\ 1 & 7 & -7 & 5 \end{bmatrix}$$

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

$$\Rightarrow \begin{bmatrix} 1 & 1 & 1 & 4 \\ 0 & 3 & -7 & -5 \\ 0 & 6 & -8 & 1 \end{bmatrix}$$

$$\rho(A) = 3, \quad \rho(AB) = 3, \quad n = 3$$

It has unique solution and which is consistent

$$x+y+z=4$$

$$3y-7z=-5$$

$$6z=11$$

$$6z = 11$$

$$z = 11/6$$

$$3y - 7z = -5$$

$$3y - 7(11/6) = -5$$

$$3y - \frac{77}{6} = -5$$

$$3y = \frac{-30 + 77}{6}$$

$$3y = \frac{47}{6}$$

$$y = \frac{47}{18}$$

$$x + y + z = 4$$

$$x + \frac{47}{18} + \frac{11}{6} = 4$$

$$x = \frac{4}{1} - \frac{47}{18} - \frac{11}{6}$$

$$= \frac{72 - 47 - 33}{18}$$

$$= \frac{-4}{9}$$

$$x = -\frac{4}{9}$$

2. Examine the following equations are consistent or inconsistent

a) $x - 4y + 7z = 8$

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

$3x + 8y - 2z = 6$

$3x - y + 2z = 1$

$7x - 8y + 26z = 31$

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

$x - y + z = -1$

sol

Given equations are

$$x - 4y + 7z = 8$$

$$3x + 8y - 2z = 6$$

$$7x - 8y + 26z = 31$$

$$\text{let } A = \begin{bmatrix} 1 & -4 & 7 \\ 3 & 8 & -2 \\ 7 & -8 & 26 \end{bmatrix} \quad B = \begin{bmatrix} 8 \\ 6 \\ 31 \end{bmatrix} \quad X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

we consider the augmented matrix is

$$[AB] = \begin{bmatrix} 1 & -4 & 7 & 8 \\ 3 & 8 & -2 & 6 \\ 7 & -8 & 26 & 31 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - 3R_1 \quad R_3 \rightarrow R_3 - 7R_1$$

$$\sim \begin{bmatrix} 1 & -4 & 7 & 8 \\ 0 & 20 & -23 & -18 \\ 0 & 28 & -23 & -25 \end{bmatrix}$$

$$R_3 \rightarrow R_3 - R_2$$

$$\sim \begin{bmatrix} 1 & -4 & 7 & 8 \\ 0 & 20 & -23 & -18 \\ 0 & 0 & 0 & -1 \end{bmatrix}$$

$$P(A) = 2, P(AB) = 3$$

$$P(A) \neq P(AB)$$

Which has no solution and it is inconsistent

b).

Sol

Given equations are.

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

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

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

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

$$\text{let } A = \begin{bmatrix} 1 & 2 & -1 \\ 3 & -1 & 2 \\ 2 & -2 & 3 \\ 1 & -1 & 1 \end{bmatrix} \quad B = \begin{bmatrix} 3 \\ 1 \\ 2 \\ -1 \end{bmatrix} \quad x = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

we considered the augmented matrix is

$$[AB] = \begin{bmatrix} 1 & 2 & -1 & 3 \\ 3 & -1 & 2 & 1 \\ 2 & -2 & 3 & 2 \\ 1 & -1 & 1 & -1 \end{bmatrix}$$

$$R_2: R_2 - 3R_1, R_3: R_3 - 2R_1, R_4: R_4 - R_1$$

$$\sim \begin{bmatrix} 1 & 2 & -1 & 3 \\ 0 & -7 & +5 & -8 \\ 0 & -6 & 5 & -4 \\ 0 & -3 & 2 & -4 \end{bmatrix}$$

$$R_3: 7R_3 + 6R_2; R_4: 7R_4 + 3R_2$$

$$\sim \begin{bmatrix} 1 & 2 & -1 & 3 \\ 0 & -7 & +5 & -8 \\ 0 & 0 & 5 & -20 \\ 0 & 0 & -1 & -4 \end{bmatrix}$$

$$R_3 \leftrightarrow R_4$$

$$\sim \begin{bmatrix} 1 & 2 & -1 & 3 \\ 0 & -7 & 5 & -8 \\ 0 & 0 & -1 & -4 \\ 0 & 0 & 5 & -20 \end{bmatrix}$$

Rule

$$\sim \begin{bmatrix} 1 & 2 & -1 & 3 \\ 0 & -7 & 5 & -8 \\ 0 & 0 & -1 & -4 \\ 0 & 0 & 1 & 4 \end{bmatrix}$$

$R_4: R_4 + R_3$

$$\begin{bmatrix} 1 & 2 & -1 & 3 \\ 0 & -7 & 5 & -8 \\ 0 & 0 & -1 & -4 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$P(A) = 3, P(AB) = 3$

$n = 3$

$P(A) = P(AB) = r = n$

The system of equation are consistent it has unique solution.

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

$$-7y + 5z = -8$$

$$-z = -4$$

$$\Rightarrow \boxed{z = 4}$$

$$-7y + 5z = -8$$

$$-7y + 5(4) = -8$$

$$-7y + 20 = -8$$

$$-7y = -8 - 20$$

$$-7y = -28$$

$$7y = 28$$

$$y = 28/7$$

$$\boxed{y = 4}$$

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

$$x + 2(4) - 4 = 3$$

$$x + 8 - 4 = 3$$

$$x + 4 = 3$$

$$x = 3 - 4$$

$$\boxed{x = -1}$$

$$\therefore x = -1, y = 4, z = 4$$

3. For what values of λ the equations $x+y+z=1$; $x+2y+4z=\lambda$; $x+4y+10z=\lambda^2$ have a solution and solve them completely in each case.

Given equations are

$$\left. \begin{aligned} x+y+z &= 1 \\ x+2y+4z &= \lambda \\ x+4y+10z &= \lambda^2 \end{aligned} \right\} \text{--- ①}$$

system ① can be expressed as a matrix form of $AX=B$ where

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \\ 1 & 4 & 10 \end{bmatrix} \quad X = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad B = \begin{bmatrix} 1 \\ \lambda \\ \lambda^2 \end{bmatrix}$$

Augmented matrix

$$[AB] = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 2 & 4 & \lambda \\ 1 & 4 & 10 & \lambda^2 \end{bmatrix}$$

$$R_2: R_2 - R_1; \quad R_3: R_3 - R_1$$

$$\sim \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 3 & \lambda-1 \\ 0 & 3 & 9 & \lambda^2-1 \end{bmatrix}$$

$$R_3: R_3 - 3R_2$$

$$\sim \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 3 & \lambda-1 \\ 0 & 0 & 0 & \lambda^2-3\lambda+2 \end{bmatrix}$$

$$\therefore \rho(A) = 2 \quad \rho(AB) = 3$$

But given the system has a solution it must be consistent
So that

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

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

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

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

$$\lambda-1=0 \text{ or } \lambda-2=0$$

$$\lambda=1 \text{ or } \lambda=2$$

$$\lambda = 1, 2$$

$$\text{Case (i)} \quad \lambda = 1$$

$$[AB] \sim \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 3 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\rho(A) = 2, \rho(AB) = 2, n = 3$$

Given equations are consistence and will have

$$\rho(A) = \rho(AB) = 2 < n$$

infinite no. of solution

$$x + y + z = 1$$

$$y + 3z = 0$$

$$n-r = 3-2 = 1$$

$$\text{let } z = k$$

$$z = k \text{ substitute in (2)}$$

$$y + 3z = 0$$

$$y + 3k = 0$$

$$\boxed{y = -3k}$$

The values of y and z substitute that in (1)

$$x + y + z = 1$$

$$x - 3k + k = 1 \Rightarrow$$

$$x - 2k = 1$$

$$\boxed{x = 1 + 2k}$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1+2k \\ -3k \\ k \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + k \begin{bmatrix} 2 \\ -3 \\ 1 \end{bmatrix}$$

Case (ii) $\lambda = 2$

$$[AB] \sim \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\therefore \rho(A) = 2 \quad \rho(AB) = 2 \quad n = 3$$

$$\therefore \rho(A) = \rho(AB) = r < n$$

Given equations are consistent and will have infinite many solutions

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

$$y + 3z = 1 \quad \text{--- (3)}$$

let $z = k$

$z = k$, substitute in (3)

$$y + 3z = 1$$

$$y + 3k = 1$$

$$\boxed{y = 1 - 3k}$$

The values of y and z substitute that in (2)

$$x + 1 - 3k + k = 1$$

$$x - 2k + 1 = 1$$

$$x - 2k = 0$$

$$\boxed{x = 2k}$$

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 2k \\ 1-3k \\ k \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + k \begin{pmatrix} 2 \\ -3 \\ 1 \end{pmatrix}$$

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

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

4. If $a+b+c \neq 0$ show that the system of equation $-2x+y+z = a$, $x-2y+z = b$; $x+2y-2z = c$ has no solution. If $a+b+c = 0$ show that it has infinitely many solutions.

Given equations are

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

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

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

①

system ① can be expressed in matrix form of

$Ax = B$ where

$$A = \begin{bmatrix} -2 & 1 & 1 \\ 1 & -2 & 1 \\ 1 & 2 & -2 \end{bmatrix} \quad x = \begin{pmatrix} x \\ y \\ z \end{pmatrix} \quad B = \begin{pmatrix} a \\ b \\ c \end{pmatrix}$$

Argumented matrix

$$[AB] \sim \begin{bmatrix} -2 & 1 & 1 & a \\ 1 & -2 & 1 & b \\ 1 & 2 & -2 & c \end{bmatrix}$$

$$R_1 \leftrightarrow R_3$$

$$\sim \begin{bmatrix} 1 & 2 & -2 & c \\ 1 & -2 & 1 & b \\ -2 & 1 & 1 & a \end{bmatrix}$$

$$R_2 : R_2 - R_1 \quad R_3 : R_3 + 2R_1$$

$$\sim \begin{bmatrix} 1 & 2 & -2 & c \\ 0 & -4 & 3 & b-c \\ 0 & 5 & -3 & a+2c \end{bmatrix}$$

$$u \begin{bmatrix} 1 & 2 & -2 & c \\ 0 & -4 & 3 & b-c \\ 0 & 0 & 3+4a+5b+c \end{bmatrix}$$

$$R_3 : R_3 - R_2$$

$$\sim \begin{bmatrix} 1 & 2 & -2 & c \\ 0 & -4 & 3 & b-c \\ 0 & 4 & 0 & 4a+4b+c \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 2 & -2 & c \\ 0 & -4 & 3 & b-c \\ 0 & 4 & 0 & 4(a+b+c) \end{bmatrix}$$

$$R_3 / 4$$

$$\sim \begin{bmatrix} 1 & 2 & -2 & c \\ 0 & -4 & 3 & b-c \\ 0 & 0 & 0 & a+b+c \end{bmatrix}$$

$$S(A) = 3 \quad P(A|B) = 3$$

$$S(A) \neq P(A|B) \text{ if } a+b+c \neq 0$$

If system has no solution, then $a+b+c \neq 0$

$$\text{If } a+b+c = 0$$

$$S(A) = 2, P(A|B) = 2, n = 3$$

$$P(A) = P(A|B) = r < n$$

$$x + 2y - 2z = c \quad (2)$$

$$-4y + 3z = b - c \quad (3)$$

$$y = 0 \quad (4)$$

$y = 0$ in eqn (2)

$$0 + 3z = b - c$$

$$3z = b - c$$

$$z = \frac{b-c}{3} \Rightarrow z = \frac{b}{3} - \frac{c}{3}$$

The value of y and z in (2)

$$x + 2(0) - 2\left(\frac{b}{3} - \frac{c}{3}\right) = c$$

$$x - \frac{2b}{3} + \frac{2c}{3} = c$$

$$x = \frac{2b}{3} + c + \frac{2c}{3}$$

$$x = \frac{2b}{3} + \frac{5c}{3}$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} \frac{2b}{3} + \frac{5c}{3} \\ 0 \\ \frac{b}{3} - \frac{c}{3} \end{bmatrix}$$

5. Solve the linear equations by matrix method H.W

a. $x+y+z=6$

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

$5x+y+2z=13$

b. $x+y+4z=6$

$x+2y-2z=6$

$x+y+z=6$

c. $x+2y+2z=4$

$2x-y+3z=9$

$3x-y+z=2$

6. Find the values of λ for which the system of equations $3x-y+4z=3$, $x+2y-3z=-2$, $6x+5y+\lambda z=-3$ will have infinite number of solutions solve them with the λ values.

Sol

Given equations are

$$\begin{cases} 3x-y+4z=3 \\ x+2y-3z=-2 \\ 6x+5y+\lambda z=-3 \end{cases} \quad \text{--- ①}$$

System ① can be expressed in a matrix form

$$AX=B$$

$$A = \begin{bmatrix} 3 & -1 & 4 \\ 1 & 2 & -3 \\ 6 & 5 & \lambda \end{bmatrix} \quad X = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad B = \begin{bmatrix} 3 \\ -2 \\ -3 \end{bmatrix}$$

The Augmented matrix

$$[AB] = \begin{bmatrix} 3 & -1 & 4 & 3 \\ 1 & 2 & -3 & -2 \\ 6 & 5 & \lambda & -3 \end{bmatrix}$$

$$R_2: 3R_2 - R_1, \quad R_3: R_3 - 2R_1$$

$$\sim \begin{bmatrix} 3 & -1 & 4 & 3 \\ 0 & 7 & -13 & -9 \\ 0 & 7 & \lambda-8 & -9 \end{bmatrix}$$

$$R_3: R_3 - R_2$$

$$\sim \begin{bmatrix} 3 & -1 & 4 & 3 \\ 0 & 7 & -13 & -9 \\ 0 & 0 & \lambda+5 & 0 \end{bmatrix}$$

$$\text{if } \lambda + 5 = 0$$

$$\boxed{\lambda = -5}$$

$$\text{if } \lambda = -5, \quad f(n) = 2 \quad f(n0) = 2, \quad n = 3$$

$$c(n) = f(n0) = 2 = r < n$$

Given equation have infinite no of solution

$\lambda = -5$ then

$$\sim \begin{pmatrix} 3 & -1 & 4 & 3 \\ 0 & 7 & -13 & -9 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$n - r = 3 - 2 = 1$$

$$\text{let } 3x - y + 4z = 3 \quad \text{--- (1)}$$

$$7y - 13z = -9 \quad \text{--- (2)}$$

$$z = k \quad \text{--- (3)}$$

The value of $z = k$ in (3)

$$7y - 13(k) = -9$$

$$7y - 13k = -9$$

$$7y = -9 + 13k$$

$$y = \frac{-9 + 13k}{7}$$

$$y = \frac{13k}{7} - \frac{9}{7}$$

The values of y and z substitute in (1)

$$3x - \left(\frac{13k}{7} - \frac{9}{7} \right) + 4k = 3$$

$$3x - \frac{13k}{7} + \frac{4k}{1} + \frac{9}{7} = 3$$

$$3x + \frac{-13k + 28k}{7} = 3 - \frac{9}{7}$$

$$3x + \frac{15k}{7} = \frac{21-9}{7}$$

$$3x + \frac{15k}{7} = \frac{12}{7}$$

$$3x = \frac{-15k}{7} + \frac{12}{7}$$

$$x = \frac{-15k}{21} + \frac{12}{21}$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} \frac{12}{21}, -\frac{15k}{21} \\ -\frac{9}{7} + \frac{13k}{7} \\ k \end{bmatrix}$$

Consistency of system of Homogeneous Linear Equations

1. solve $x + y - 2z + 3w = 0$; $x - 2y + z - w = 0$; $4x + y - 5z + 8w = 0$;
 $5x - 7y + 2z - w = 0$.

Given equations are

$$\begin{cases} x + y - 2z + 3w = 0 \\ x - 2y + z - w = 0 \\ 4x + y - 5z + 8w = 0 \\ 5x - 7y + 2z - w = 0 \end{cases} \quad \text{①}$$

System ① can be expressed in the form of a matrix

$$AX = 0$$

$$A = \begin{bmatrix} 1 & 1 & -2 & 3 \\ 1 & -2 & 1 & -1 \\ 4 & 1 & -5 & 8 \\ 5 & -7 & 2 & -1 \end{bmatrix} \quad X = \begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix} \quad 0 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_2 : R_2 - R_1 ; R_3 : R_3 - 4R_1 ; R_4 : R_4 - 5R_1$$

$$[AB] \sim \begin{bmatrix} 1 & 1 & -2 & 3 & 0 \\ 0 & -3 & 3 & -4 & 0 \\ 0 & -3 & 3 & -4 & 0 \\ 0 & -12 & 12 & -16 & 0 \end{bmatrix}$$

$$R_3 : R_3 - R_2 ; R_4 : R_4 - 4R_2$$

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

$$P(A) = 2 \quad P(AB) = 2 \quad n = 4$$

$$P(A) = P(AB) = 2 = r < n$$

It has infinite many solutions (or) non trivial solution.

$$\text{let } x + y - 2z + 3w = 0 \rightarrow (2)$$

$$-3y + 3z - 4w = 0 \rightarrow (3)$$

$$z = k_1 \rightarrow (4)$$

$$w = k_2 \rightarrow (5)$$

The values of z and w in (3)

$$-3y + 3(k_1) - 4(k_2) = 0$$

$$-3y + 3k_1 - 4k_2 = 0$$

$$3y = 3k_1 - 4k_2$$

$$y = \frac{3k_1}{3} - \frac{4k_2}{3}$$

$$\boxed{y = k_1 - \frac{4k_2}{3}}$$

The values of y, z and w in (2)

$$x + \left(k_1 - \frac{4k_2}{3}\right) - 2(k_1) + 3(k_2) = 0$$

$$x + (k_1 - 2k_1) + \left(-\frac{4k_2}{3} + 3k_2\right) = 0$$

$$x - k_1 + \left(\frac{-4k_2 + 9k_2}{3}\right) = 0$$

$$x - k_1 + \frac{5k_2}{3} = 0$$

$$\boxed{x = k_1 - \frac{5k_2}{3}}$$

$$\begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix} = \begin{bmatrix} k_1 - \frac{5k_2}{3} \\ k_1 - \frac{4k_2}{3} \\ k_1 \\ k_2 \end{bmatrix}$$

2. solve $x + y - 3z + 2w = 0$, $2x - y + 2z - 3w = 0$, $3x - 2y + z - 4w = 0$,
 $-4x + y - 3z + w = 0$

Sol Given system of equations are

$$\left. \begin{aligned} x + y - 3z + 2w &= 0 \\ 2x - y + 2z - 3w &= 0 \\ 3x - 2y + z - 4w &= 0 \\ -4x + y - 3z + w &= 0 \end{aligned} \right\} \textcircled{1}$$

Given system of equations can be expressed as $Ax=0$

$$A = \begin{bmatrix} 1 & 1 & -3 & 2 \\ 2 & -1 & 2 & -3 \\ 3 & -2 & 1 & -4 \\ -4 & 1 & -3 & 1 \end{bmatrix} \quad X = \begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix} \quad O = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_2: R_2 - 2R_1 \quad R_3: R_3 - 3R_1 \quad R_4: R_4 + 4R_1$$

$$\left[\begin{array}{cccc|c} 1 & 1 & -3 & 2 & 0 \\ 0 & -3 & 8 & -7 & 0 \\ 0 & -5 & 10 & -10 & 0 \\ 0 & 5 & -15 & 9 & 0 \end{array} \right]$$

$$R_3: 3R_3 - 5R_2 \quad R_4: 3R_4 + 5R_2$$

$$\sim \left[\begin{array}{cccc|c} 1 & 1 & -3 & 2 & 0 \\ 0 & -3 & 8 & -7 & 0 \\ 0 & 0 & -10 & 5 & 0 \\ 0 & 0 & -5 & -8 & 0 \end{array} \right]$$

$$R_4: 2R_4 - R_3$$

$$\sim \left[\begin{array}{cccc|c} 1 & 1 & -3 & 2 & 0 \\ 0 & -3 & 8 & -7 & 0 \\ 0 & 0 & -10 & 5 & 0 \\ 0 & 0 & 0 & -21 & 0 \end{array} \right]$$

$$P(A) = 4 \quad P(B) = 4 \quad P(A \cap B) = 4$$

$$P(A) \cap P(B) = 4 = P(A \cap B)$$

Thus the equations have trivial solution

$$x=0, y=0, z=0, w=0.$$

Solution of linear systems Direct Method

(Gauss Elimination method)

1. Solve the equations $2x+y+z=10$; $3x+2y+3z=18$; $x+4y+9z=16$ using Gauss elimination method.

Sol Given equations are

$$\left. \begin{array}{l} 2x+y+z=10 \\ 3x+2y+3z=18 \\ x+4y+9z=16 \end{array} \right\} \text{--- (1)}$$

System (1) can be expressed in the form $AX=B$ where

$$A = \begin{bmatrix} 2 & 1 & 1 \\ 3 & 2 & 3 \\ 1 & 4 & 9 \end{bmatrix} \quad X = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad B = \begin{bmatrix} 10 \\ 18 \\ 16 \end{bmatrix}$$

Augmented matrix

$$AB = \left[\begin{array}{ccc|c} 2 & 1 & 1 & 10 \\ 3 & 2 & 3 & 18 \\ 1 & 4 & 9 & 16 \end{array} \right]$$

$$R_2: 2R_2 - 3R_1, \quad R_3: 2R_3 - R_1$$

$$\Rightarrow \left[\begin{array}{ccc|c} 2 & 1 & 1 & 10 \\ 0 & 1 & 3 & 6 \\ 0 & 7 & 17 & 22 \end{array} \right]$$

$$R_3: R_3 - 7R_2$$

$$\Rightarrow \left[\begin{array}{ccc|c} 2 & 1 & 1 & 10 \\ 0 & 1 & 3 & 6 \\ 0 & 0 & -4 & -20 \end{array} \right]$$

$$2x + y + z = 10 \text{ --- (2)}$$

$$y + 3z = 6 \text{ --- (3)}$$

$$-4z = -20 \text{ --- (4)}$$

$$(4) \Rightarrow 4z = 20$$

$$z = \frac{20}{4}$$

$$\boxed{z = 5}$$

$$(3) \Rightarrow y + 3z = 6$$

$$y + 15 = 6$$

$$y = 6 - 15$$

$$\boxed{y = -9}$$

$$(2) \Rightarrow 2x + y + z = 10$$

$$2x - 9 + 5 = 10$$

$$2x = 10 + 9 - 5$$

$$2x = 14$$

$$2x = 14$$

$$x = \frac{14}{2}$$

$$\boxed{x = 7}$$

$$\therefore x = 7, y = -9, z = 5$$

H.W

solve $3x + y - z = 3$; $2x - 8y + z = -5$; $x - 2y + 9z = 8$ by Gauss elimination method.

Given equations are

$$\left. \begin{array}{l} 3x + y - z = 3 \\ 2x - 8y + z = -5 \\ x - 2y + 9z = 8 \end{array} \right\} \text{--- (1)}$$

System (1) can be expressed in the form $Ax = B$ where

$$A = \begin{bmatrix} 3 & 1 & -1 \\ 2 & -8 & 1 \\ 1 & -2 & 9 \end{bmatrix} \quad X = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad B = \begin{bmatrix} 3 \\ -5 \\ 8 \end{bmatrix}$$

Argumented matrix

$$AB = \begin{bmatrix} 3 & 1 & -1 & 3 \\ 2 & -8 & 1 & -5 \\ 1 & -2 & 9 & 8 \end{bmatrix}$$

$$\sim R_2: 3R_2 - 2R_1 \quad R_3: 3R_3 - R_1$$

$$\sim \begin{bmatrix} 3 & 1 & -1 & 3 \\ 0 & -26 & 5 & -21 \\ 0 & 1 & -4 & -3 \end{bmatrix}$$

$$R_3: \frac{R_3}{-4}$$

$$\sim \begin{bmatrix} 3 & 1 & -1 & 3 \\ 0 & -26 & 5 & -21 \\ 0 & 1 & -4 & -3 \end{bmatrix}$$

$$R_2: 26R_3 + R_2$$

$$\frac{26 \times 3}{-4} = -18$$

$$-78 - 21 = -99$$

$$\sim \begin{bmatrix} 3 & 1 & -1 & 3 \\ 0 & -26 & 5 & -21 \\ 0 & 0 & -99 & -99 \end{bmatrix}$$

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

$$-26y + 5z = -21 \quad \text{--- (2)}$$

$$-99z = -99 \quad \text{--- (3)}$$

$$\boxed{z = 1}$$

From eqn (2)

$$-26y + 5(1) = -21$$

$$-26y + 5 = -21$$

$$-26y = -21 - 5$$

$$-26y = -26$$

$$\boxed{y = 1}$$

From (1)

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

$$3x = 3$$

$$\boxed{x = 1}$$

$$\therefore x = 1, y = 1, z = 1$$

Jacobi's Iteration Method :-

1. Using Jacobi's Iteration method, solve system of equations
 $10x + 2y + z = 9$, $x + 10y - z = -22$, $-2x + 3y + 10z = 22$

Given

$$10x + 2y + z = 9$$

$$10x = 9 - 2y - z$$

$$x = \frac{1}{10} [9 - 2y - z] \text{ --- (1)}$$

$$x + 10y - z = -22$$

$$10y = -22 - x + z$$

$$10y = z - 22 - x$$

$$y = \frac{1}{10} [z - x - 22] \text{ --- (2)}$$

$$-2x + 3y + 10z = 22$$

$$10z = 22 + 2x - 3y$$

$$z = \frac{1}{10} [22 + 2x - 3y] \text{ --- (3)}$$

Consider the initial solutions as $x=0, y=0, z=0$ substituting these values (1), (2), (3) respectively

$$x^{(1)} = \frac{1}{10} [9 - 2(0) - 0]$$

$$x^{(1)} = \frac{1}{10} [9]$$

$$x^{(1)} = \frac{9}{10}$$

$$\boxed{x^{(1)} = 0.9}$$

$$y^{(1)} = \frac{1}{10} [z - x - 22]$$

$$y^{(1)} = \frac{1}{10} [0 - 0 - 22]$$

$$y^{(1)} = \frac{1}{10} [-22]$$

$$y^{(1)} = \frac{-22}{10}$$

$$\boxed{y^{(1)} = -2.2}$$

$$z^{(1)} = \frac{1}{10} [22 + 2x - 3y]$$

$$z^{(1)} = \frac{1}{10} [22 + 2(0) - 3(0)]$$

$$z^{(1)} = \frac{1}{10} [22]$$

$$z^{(1)} = \frac{22}{10}$$

$$\boxed{z^{(1)} = 2.2}$$

Substitute, $x =$

$$x = x^{(1)} = 0.9, \quad y = y^{(1)} = -2.2, \quad z = z^{(1)} = 2.2 \text{ in } \textcircled{1}, \textcircled{2}, \textcircled{3} \text{ respectively}$$

$$x^{(2)} = \frac{1}{10} [9 - 2y - z]$$

$$x^{(2)} = \frac{1}{10} [9 - 2(-2.2) - 2.2]$$

$$x^{(2)} = \frac{1}{10} [9 + 4.4 - 2.2]$$

$$x^{(2)} = \frac{1}{10} \times 11.2$$

$$\boxed{x^{(2)} = 1.12}$$

$$y^{(2)} = \frac{1}{10} [z - x - 22]$$

$$y^{(2)} = \frac{1}{10} [2.2 - 0.9 - 22]$$

$$y^{(2)} = \frac{1}{10} [-20.7]$$

$$\boxed{y^{(2)} = -2.07}$$

$$z^{(2)} = \frac{1}{10} [22 + 2x - 3y]$$

$$z^{(2)} = \frac{1}{10} [22 + 2(0.9) - 3(-2.2)]$$

$$z^{(2)} = \frac{1}{10} [22 + 1.8 + 6.6]$$

$$z^{(2)} = \frac{1}{10} \times 30.4$$

$$\boxed{z^{(2)} = 3.04}$$

Substitute

$$x = x^{(2)} = 1.12, \quad y = y^{(2)} = -2.07 \text{ and } z = z^{(2)} = 3.04 \text{ is}$$

$\textcircled{1}, \textcircled{2}, \textcircled{3}$ respectively

$$x^{(3)} = \frac{1}{10} [9 - 2y - z]$$

$$x^{(3)} = \frac{1}{10} [9 - 2(-2.07) - 3.04]$$

$$x^{(3)} = \frac{1}{10} \times 10.1$$

$$\boxed{x^{(3)} = 1.01}$$

$$y^{(3)} = \frac{1}{10} [7 - x - 2z]$$

$$y^{(3)} = \frac{1}{10} [3.04 - 1.01 - 2 \times 2.2]$$

$$y^{(3)} = \frac{1}{10} \times -20.08$$

$$y^{(3)} = \frac{-20.08}{10}$$

$$\boxed{y^{(3)} = -2.008}$$

$$z^{(3)} = \frac{1}{10} [22 + 2x - 3y]$$

$$z^{(3)} = \frac{1}{10} [22 + 2(1.01) - 3(-2.07)]$$

$$z^{(3)} = \frac{1}{10} \times 30.45$$

$$\boxed{z^{(3)} = 3.045}$$

Substitute,

$x = x^{(3)} = 1.01$, $y = y^{(3)} = -2.008$ and $z = z^{(3)} = 3.045$ in ①, ②, ③ respectively.

$$x^{(4)} = \frac{1}{10} [9 - 2y - z]$$

$$x^{(4)} = \frac{1}{10} [9 - 2(-2.008) - 3.045]$$

$$x^{(4)} = \frac{1}{10} [9.971]$$

$$\boxed{x^{(4)} = 0.9971}$$

$$y^{(4)} = \frac{1}{10} [7 - x - 2z]$$

$$y^{(4)} = \frac{1}{10} [3.045 - 0.9971 - 2 \times 3.045]$$

$$y^{(4)} = \frac{1}{10} \times -19.965$$

$$\boxed{y^{(4)} = -1.9965}$$

$$z(4) = \frac{1}{10} [22 + 2x - 3y]$$

$$z(4) = \frac{1}{10} [22 + 2(1.01) - 3(-2.008)]$$

$$z(4) = \frac{1}{10} \times 30.044$$

$$\boxed{z(4) = \frac{1}{10} \times 3.0044}$$

Substitute,

$$x = x^4 = 0.9971, \quad y = y^4 = -1.9965, \quad z = z^4 = 3.0044 \text{ in } (1), (2), (3)$$

respectively

$$x(5) = \frac{1}{10} [9 - 2y - z]$$

$$x(5) = \frac{1}{10} [9 - 2(-1.9965) - 3.0044]$$

$$x(5) = \frac{1}{10} \times 9.9886$$

$$\boxed{x(5) = 0.99886}$$

$$y(5) = \frac{1}{10} [7 - x - 2z]$$

$$y(5) = \frac{1}{10} [3.0044 - 0.9971 - 22]$$

$$y(5) = \frac{1}{10} \times -19.9927$$

$$\boxed{y(5) = -1.99927}$$

$$z(5) = \frac{1}{10} [22 + 2x - 3y]$$

$$z(5) = \frac{1}{10} [22 + 2(0.9971) - 3(-1.9965)]$$

$$z(5) = \frac{1}{10} \times 29.9837$$

$$\boxed{z(5) = 2.99837}$$

Substitute,

$$x = x^5 = 0.99886, \quad y = y^5 = -1.99927, \quad y = z = z^5 = 2.99837$$

$$x(6) = \frac{1}{10} [9 - 2y - z]$$

$$x(6) = \frac{1}{10} [9 - 2(-1.99927) - 2.99837]$$

$$= \frac{1}{10} 10.00014$$

$$= 1.000014$$

$$y = \frac{1}{10} [z - x - 22]$$

$$y(6) = \frac{1}{10} [2.99834 - 0.99886 - 22]$$

$$= \frac{1}{10} \times -20.00049$$

$$y(6) = -2.0000$$

$$z(6) = \frac{1}{10} [22 + 2x - 3y]$$

$$= \frac{1}{10} \times [22 + 2(0.9986) - 3(-1.99927)]$$

$$= \frac{1}{10} \times 29.9955$$

$$= 2.9995$$

Substitute

$$x = x(6) = 1.0000 \quad y = y(6) = -2.0000 \quad z = z(6) = 2.9995$$

$$x(7) = \frac{1}{10} [9 - 2y - z]$$

$$= \frac{1}{10} [9 - 2(-2.0000) - 2.9995]$$

$$= \frac{1}{10} \times 10.0005$$

$$= 1.0000$$

$$y(7) = \frac{1}{10} [z - x - 22]$$

$$= \frac{1}{10} (2.9995 - 1.0000 - 22)$$

$$= \frac{1}{10} (-20.0005)$$

$$= -2.0000$$

$$z(7) = \frac{1}{10} [22 + 2x - 3y]$$

$$= \frac{1}{10} [22 + 2(1.0000) - 3(-2.0000)]$$

$$= \frac{1}{10} \times 30$$

$$z(7) = 3$$

hence

$$\therefore x=1, y=-2, z=3$$

7.6

The system of equations by Jacobi's method $10x + y - z = 14.1719$

$$x + 10y + z = 28.08, \quad -x + y + z = 35.61$$

Gauss Seidal Iteration Method

1. Use Gauss-Seidal iteration method to solve the system

$$10x + y + z = 12, \quad 2x + 10y + z = 13, \quad 2x + 2y + 10z = 14$$

Sol :- Given equation

$$\textcircled{1} \quad 10x + y + z = 12$$

$$10x = 12 - y - z$$

$$x = \frac{1}{10} [12 - y - z] \text{ --- } \textcircled{1}$$

$$2x + 10y + z = 13$$

$$10y = 13 - 2x - z$$

$$y = \frac{1}{10} [13 - 2x - z] \text{ --- } \textcircled{2}$$

$$2x + 10y + z = 13$$

$$10y = 13 - 2x - z$$

$$y = \frac{13 - 2x - z}{10}$$

$$y = \frac{1}{10} [13 - 2x - z] \text{ --- } \textcircled{3}$$

$$2x + 2y + 10z = 14$$

$$10z = 14 - 2x - 2y$$

$$z = \frac{1}{10} [14 - 2x - 2y] \text{ --- } \textcircled{4}$$

We start iteration $y = 0$ and $z = 0$ in eq $\textcircled{1}$

$$x^{(1)} = \frac{1}{10} [12 - 0 - 0]$$

$$x^{(1)} = \frac{1}{10} \times 12$$

$$= 1.2$$

putting $x = x^{(1)} = 1.2, z = 0$ in eqn $\textcircled{2}$

$$y(1) = \frac{1}{10} [13 - 2(1.2) - 0]$$

$$= \frac{1}{10} \times 10.6$$

$$= 1.06$$

putting $x = x(1) = 1.2$ and $y = y(1) = 1.06$ in eqn (3)

$$z(1) = \frac{1}{10} [14 - 2(1.2) - 2(1.06)]$$

$$z(1) = \frac{1}{10} \times 9.48$$

$$z(1) = 0.948$$

putting $y = y(1) = 1.06$ and $z = z(1) = 0.948$ in eqn (1)

$$x(2) = \frac{1}{10} [12 - 1.06 - 0.948]$$

$$x(2) = \frac{1}{10} \times 9.992$$

$$= 0.9992$$

putting $x = x(2) = 0.9992$ and $z = z(1) = 0.948$ in eqn (2)

$$y(2) = \frac{1}{10} [13 - 2(0.9992) - 0.948]$$

$$y(2) = 1.0053$$

putting $x = x(2) = 0.9992$, $y = y(2) = 1.0053$ in eqn (3)

$$z(2) = \frac{1}{10} [14 - 2(0.9992) - 2(1.0053)]$$

$$z(2) = \frac{1}{10} \times 9.991$$

$$z(2) = 0.9991$$

putting $y = y(2) = 1.0053$, $z = z(2) = 0.9991$ in (1)

$$x = \frac{1}{10} [12 - 1.0053 - 0.9991]$$

$$= \frac{1}{10} \times 9.9956$$

$$x(3) = 0.99956$$

putting $x = x(3) = 0.9995$ and $z(2) = 0.9991$ in (2)

$$y(3) = \frac{1}{10} [13 - 2(0.9995) - 0.9991]$$

$$y(2) = \frac{1}{10} \times 10.0019$$

$$y(2) = 1.0001$$

putting $x = x(3) = 0.9995$ & $y = 1.0001$ eqn (3)

$$z(3) = \frac{1}{10} [14 - 2(0.9995) - 2(1.0001)]$$

$$z(3) = \frac{1}{10} \times 10.0008$$

$$z(3) = 1.0000$$

putting $y = y(3) = 1.0001$ and $z = z(3) = 1.0000$

$$x(4) = \frac{1}{10} [13 - 2(0.9999)$$

$$x(4) = \frac{1}{10} [12 - 1.0001 - 1.0000]$$

$$x(4) = \frac{1}{10} \times 9.9999$$

$$= 0.9999$$

putting $x = x(4) = 0.9999$ and $z(3) = 1.0000$ in (2)

$$y(4) = \frac{1}{10} [13 - 2(0.9999) - 1.0000]$$

$$y(4) = \frac{1}{10} \times 10.0002 = 1.0000$$

Putting $x = x(4) = 0.9999$ & $y = y(4) = 1.0000$

$$z(4) = \frac{1}{10} [14 - 2(0.9999) - 2(1.0000)]$$

$$z(4) = \frac{1}{10} \times 10.0002$$

$$= 1.0000$$

Values	I st iteration	II nd iteration	III rd iteration	IV th iteration
x	1.2	0.9992	0.9995	0.9999
y	1.06	1.0053	1.0001	1.0000
z	0.948	0.9991	1.0000	1.0000

H.W:-

2. solve the system of equations using Gauss-Jacobi iteration method

$$27x - 6y - z = 85, \quad 6x + 15y + 2z = 72, \quad x + y + 54z = 110.$$

Given equations

$$27x - 6y - z = 85$$

$$27x = 85 + 6y + z$$

$$x = \frac{1}{27} [85 + 6y + z] \quad \text{--- (1)}$$

$$6x + 15y + 2z = 72$$

$$6x = 72 - 15y - 2z$$

$$x = \frac{72 - 15y - 2z}{6}$$

$$6x + 15y + 2z = 72$$

$$15y = 72 - 6x - 2z$$

$$y = \frac{1}{15} [72 - 6x - 2z] \quad \text{--- (2)}$$

$$x + y + 54z = 110$$

$$54z = 110 - x - y$$

$$z = \frac{1}{54} [110 - x - y] \quad \text{--- (3)}$$

we start iteration from $y=0$ and $z=0$ in (1)

$$x^{(1)} = \frac{1}{27} [85 + 0 + 0]$$

$$= \frac{1}{27} (85)$$

$$= 3.148$$

put $x = x^{(1)} = 3.14$ and $z = 0$ in (2)

$$y = \frac{1}{15} [72 - 6(3.14) - 2(0)]$$

$$= \frac{1}{15} [72 - 18.84]$$

$$= \frac{1}{15} \times 53.16$$

$$\boxed{y^{(1)} = 3.544}$$

put $x = x^{(1)} = 3.148$ and $y^{(1)} = 3.544$ in (3)

$$z^{(1)} = \frac{1}{54} [110 - 3.148 - 3.544]$$

$$z^{(1)} = \frac{1}{54} \times 103.308$$

$$\boxed{z^{(1)} = 1.9131}$$

$$x^{(2)} = \frac{1}{27} [85 + 6(3.544) + 1.9131]$$

$$= \frac{1}{27} \times 108.1171$$

$$\boxed{x^{(2)} = 4.0065}$$

put $x^{(2)} = 4.0065$ and $y^{(1)} = 3.544$ in (2)

$$y = \frac{1}{15} [72 - 6(4.0065) - 2(1.9131)]$$

$$y = \frac{1}{15} [72 - 6(4.0065) - 2(1.9131)]$$

$$\boxed{y^{(2)} = 44.1348}$$

put $x^{(2)} = 4.0065$ and $y^{(2)} = 44.1348$ in (3)

$$z = \frac{1}{54} [110 - 4.0065 - 44.1348]$$

$$\boxed{z^{(2)} = 61.8587}$$

put $y^{(2)} = 44.1348$ and $z^{(2)} = 61.8587$ in eqn (1)

$$x^{(3)} = \frac{1}{27} [85 + 6(44.1348) + 61.8587]$$

$$x^{(3)} = 411.6675$$

put $x^{(3)}$ and $y^{(2)}$ in eqn (2)

$$y^{(3)} = \frac{1}{15} [72 - 6(411.66) - 2(61.8587)]$$

$$= \frac{1}{15}$$

Date :- 15/9/25

Unit - II

Eigen Values, Eigen Vectors and Orthogonal Transformation

Let $A = [a_{ij}]_{m \times n}$ matrix a non zero vector x is said to be characteristics vector of A if there exist a scalar λ such that $Ax = \lambda x$, if $Ax = \lambda x$ ($x \neq 0$) we say that x is Eigen vector or characteristic vector of A corresponding to the Eigen values or characteristic vectors or values $\lambda(A)$.

Note:-

$|A - \lambda I| = 0$ is called the characteristic equation of A . This will be polynomial equation in λ of degree n .

Here A is $n \times n$ matrix (square matrix) and I is the $n \times n$ unit matrix i.e; It should be satisfied.

Problems

1. Find the Eigen values and Eigen vectors of the following matrix of the following matrix

i)
$$\begin{bmatrix} 5 & -2 & 0 \\ -2 & 6 & 2 \\ 0 & 2 & 7 \end{bmatrix}$$

Given matrix

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

The characteristic equation of the matrix A is

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

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

$$: \begin{bmatrix} 5 & -2 & 0 \\ -2 & 6 & 2 \\ 0 & 2 & 7 \end{bmatrix} - \begin{bmatrix} \lambda & 0 & 0 \\ 0 & \lambda & 0 \\ 0 & 0 & \lambda \end{bmatrix}$$

$$\begin{bmatrix} 5-\lambda & -2 & 0 \\ -2 & 6-\lambda & 2 \\ 0 & 2 & 7-\lambda \end{bmatrix}$$

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

$$|A - \lambda I| = (5-\lambda) [(6-\lambda)(7-\lambda) - (2)(2)] + 2 [(7-\lambda)(-2)(0)] + 0 = 0$$

$$(5-\lambda) [42 - 6\lambda - 7\lambda + \lambda^2 - 4] + 2 [-14 + 2\lambda - 0] = 0$$

$$(5-\lambda) [\lambda^2 - 13\lambda + 38] - 28 + 4\lambda = 0$$

$$5\lambda^2 - 65\lambda + 190 - \lambda^3 + 13\lambda^2 - 38\lambda - 28 + 4\lambda = 0$$

$$-\lambda^3 + 18\lambda^2 - 99\lambda + 162 = 0$$

$$\lambda^3 - 18\lambda^2 + 99\lambda - 162 = 0$$

put $\lambda = 3$ in equation ①

$$= (3)^3 - 18(3)^2 + 99(3) - 162$$

$$= 27 - 18(9) + 297 - 162$$

$$= 27 - 162 + 297 - 162$$

$$= 327 - 327$$

$$\therefore \lambda = 3$$

$$\begin{array}{c|cccc} 3 & 1 & -18 & 99 & -162 \\ & 0 & +3 & -45 & +162 \\ \hline & 1 & -15 & 54 & 0 \end{array}$$

$$(\lambda - 3)(\lambda^2 - 15\lambda + 54) = 0$$

$$(\lambda - 3)(\lambda - 6)(\lambda - 9) = 0$$

$$\lambda - 3 = 0 \quad \lambda - 6 = 0 \quad \lambda - 9 = 0$$

$$\lambda = 3 \quad \lambda = 6 \quad \lambda = 9$$

$$\therefore \lambda = 3, 6, 9$$

$\therefore \lambda = 3, 6, 9$ are the characteristics of A (or) eigen values of A

Case (i) :

If $\lambda = 3$ then $(A - \lambda I)X = 0$

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

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

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

$$R_3 \rightarrow R_3 - R_2$$

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

$$\rho(A) = 2, n = 3$$

$$n - \rho = 3 - 2 = 1 \quad (\text{I, I, I})$$

$$2x - 2y = 0 \quad \text{--- (1)}$$

$$y + 2z = 0 \quad \text{--- (3)}$$

$$\text{let } z = k$$

$$\text{put } z = k \text{ in eqn (3)}$$

$$y + 2k = 0$$

$$\boxed{y = -2k}$$

The values of 'y' and 'z' substitute in eqn (2)

$$2x - 2(-2k) = 0$$

$$2x + 4k = 0$$

$$2x = -4k$$

$$x = -2k$$

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

Case (ii)

If $\lambda = 6$ then $(A - \lambda I)X = 0$

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

$$R_2 \rightarrow R_2/2$$

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

$$R_3: R_3 - R_2$$

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

$$\rho(A) = 2, n = 3$$

$$n - r = 3 - 2 = 1 \text{ (L.I.S)}$$

$$-x - 2y = 0 \text{ --- (2)}$$

$$2y + z = 0 \text{ --- (3)}$$

$$z = k$$

$$\text{put } z = k \text{ eqn (3)}$$

$$2y + k = 0$$

$$2y = -k$$

$$\boxed{y = -k/2}$$

$$\text{put } y = -k/2 \text{ in eqn (2)}$$

$$-x - (-k/2) = 0$$

$$-x + k = 0$$

$$\boxed{x = k}$$

$$x = \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} k \\ -k/2 \\ k \end{bmatrix} = k \begin{bmatrix} 1 \\ -1/2 \\ 1 \end{bmatrix}$$

(case iii)

$$\lambda = 9$$

$$\text{then } [A - \lambda I] x = 0$$

$$A - \lambda I = \begin{bmatrix} 5 - \lambda & -2 & 0 \\ -2 & 6 - \lambda & 2 \\ 0 & 2 & 1 - \lambda \end{bmatrix}$$

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

$$R_2 : 2R_2 - R_1$$

$$\begin{bmatrix} -4 & -2 & 0 \\ 0 & -4 & 4 \\ 0 & 2 & -2 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_2 \rightarrow R_2/4 \quad R_3 \rightarrow R_3/2$$

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

$$R_3 : R_3 + R_2$$

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

$$\rho(A) = 2 \quad n = 3$$

$$n - r = 3 - 2 = 1 \quad (\text{L.I.s})$$

$$-4x - 2y = 0 \quad \text{--- (2)}$$

$$-y + z = 0 \quad \text{--- (3)}$$

$$\boxed{z = k}$$

the value of z substitute in (3)

$$-y + k = 0$$

$$-y = -k$$

$$\boxed{y = k}$$

the value of y substitute in (2)

$$-4x - 2k = 0$$

$$-4x = 2k$$

$$x = \frac{2k}{-4}$$

$$\boxed{x = -k/2}$$

$$x = \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} -k/2 \\ k \\ k \end{pmatrix} = k \begin{pmatrix} -1/2 \\ 1 \\ 1 \end{pmatrix}$$

$$(i) A = \begin{pmatrix} 1 & 2 & -1 \\ 0 & 2 & 2 \\ 0 & 0 & -2 \end{pmatrix} \quad (ii) \begin{pmatrix} -2 & 2 & -3 \\ 2 & 1 & -6 \\ -1 & -2 & 0 \end{pmatrix}$$

properties of eigen values:-

1. The sum of the eigen values of a square matrix is equal to its trace and product of the eigen values is equal to its determinant.
 2. If λ is an eigen value of A corresponding to the eigen vector 'x' then λ^n is eigen value of A^n corresponding to the eigen vector 'x'.
 3. A square matrix "A" and its transpose A^T have the same eigen values.
 4. If A and B are $n \times n$ matrix and if A is invertible then $A^{-1}B$ and BA^{-1} has same eigen values.
 5. If $\lambda_1, \lambda_2, \dots, \lambda_n$ are the eigen values of matrix A.
 6. If $k\lambda_1 = k\lambda_2 = \dots = k\lambda_n$ are the eigen values of the matrix kA .
 7. If λ is the eigen value of the matrix A then $\lambda + k$ is an eigen value of the matrix $A + kI$.
 8. If λ is an eigen value of a non singular matrix of a corresponding to the eigen vector "x" then λ^{-1} is an eigen value of A^{-1} and the corresponding eigen value itself.
2. Find the characteristic roots and characteristic vectors of the following matrices.

$$1. \begin{bmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{bmatrix} \quad 2. \begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix} \quad 3. \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} \quad 4. \begin{bmatrix} 3 & -1 & 1 \\ -1 & 5 & -1 \\ 1 & -1 & 3 \end{bmatrix} \quad 5. \begin{bmatrix} 1 & -6 & -4 \\ 0 & 4 & 2 \\ 0 & -6 & -3 \end{bmatrix}$$

① If 2, 3, 5 are the eigen values of a matrix A, then find the eigen values of $2A^3 + 3A^2 + 5A + 3I$

$$\text{let } f(A) = 2A^3 + 3A^2 + 5A + 3I$$

$$\text{put } A=2 \quad f(2) = 2(2)^3 + 3(2)^2 + 5(2) + 3$$

$$= 2(8) + 3(4) + 5(2) + 3$$

$$= 16 + 12 + 10 + 3$$

$$= 41$$

$$\text{put } A=3 \quad f(3) = 2(3)^3 + 3(3)^2 + 5(3) + 3$$

$$= 2(27) + 3(9) + 15 + 3$$

$$= 54 + 27 + 18$$

$$= 99$$

$$\text{put } A=5 \quad f(5) = 2(5)^3 + 3(5)^2 + 5(5) + 3$$

$$= 2(125) + 3(25) + 25 + 3$$

$$= 250 + 75 + 25 + 3$$

$$= 353$$

Hence the Eigen Values of this Equation is $2A^3 + 3A^2 + 5A + 3I$ are 41, 99, 353.

② Find the Eigen Values of A^{-1} , if $A = \begin{bmatrix} 2 & 3 & 4 \\ 0 & 4 & 2 \\ 0 & 0 & 3 \end{bmatrix}$

Sol: The given matrix A is an upper triangular matrix. So, the eigen values of A are the diagonal elements 2, 4, 3

λ is eigen value of A, then $\frac{1}{\lambda}$ is an eigen value of A^{-1}

The eigen values of A^{-1} are $\frac{1}{2}, \frac{1}{4}, \frac{1}{3}$.

$$\text{Adj } A = \frac{|A|}{\lambda}$$

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

$$= 2(12-0) - 3(0-0) + 4(0-0)$$

$$= 2(12) - 3(0) + 4(0)$$

$$= 24$$

The eigen values of $\text{adj } A$ are $\frac{12}{2}, \frac{24}{3}, \frac{24}{4}$ (or) 12, 8, 6.

3. For the matrix $A = \begin{pmatrix} 1 & 2 & -3 \\ 0 & 3 & 2 \\ 0 & 0 & -2 \end{pmatrix}$ find the eigen values of $3A^3 + 5A^2 - 6A + 2I$

The matrix A is an upper triangular matrix

$\therefore \lambda = 1, 3, -2$ (i.e; diagonal elements)

$$\text{let } f(A) = 3A^3 + 5A^2 - 6A + 2I$$

$$\text{put } A=1 = 3(1)^3 + 5(1)^2 - 6(1) + 2I$$

$$= 3 + 5 - 6 + 2$$

$$= 4$$

$$\text{put } A=3 = 3(3)^3 + 5(3)^2 - 6(3) + 2I$$

$$= 3(27) + 5(9) - 18 + 2$$

$$= 81 + 45 - 18 + 2$$

$$= 126 + 2 - 18$$

$$= 128 - 18$$

$$= 110.$$

$$\text{put } A=-2 = 3(-2)^3 + 5(-2)^2 - 6(-2) + 2$$

$$= 3(-8) + 20 + 12 + 2$$

$$= -24 + 20 + 14$$

$$= -4 + 14$$

$$= 10.$$

$$= -4 + 14$$

$$= 10.$$

The eigen values of $3A^3 + 5A^2 - 6A + 2I$ are 4, 110, 10.

Diagonalisation of a matrix :-

let A be a square matrix if there exist a non singular matrix ' P ' and a diagonal matrix ' D ' such that $P^{-1}AP = D$, then ' A '

is said to be diagonalisable and 'D' is said to be a diagonal form (or) canonical form of a matrix A whose diagonal elements are the eigen values of A.

Working Rule :-

1. let A be the square matrix which is to be diagonalised.
2. Find the Eigen values of the matrix.
3. Find the Eigen vectors of the matrix.
4. check whether the eigen vectors are L.I (or) not. If the eigen vectors are L.I ($j \neq 0$) then the matrix is diagonalisable otherwise not.
5. Form modal matrix $P = [x_1, x_2, x_3]$, where x_1, x_2, x_3 are eigen vectors of A.
6. Find the inverse of P.
7. Find the diagonal matrix $D = P^{-1}AP$.

Calculations of power of a matrix :-

we can obtain powers of a matrix by using diagonalisation
let then non-singular matrix P can be formed such that

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

$$D^2 = (P^{-1}AP) \cdot (P^{-1}AP)$$

$$= P^{-1}A \cdot PP^{-1} \cdot AP$$

$$= P^{-1}A I AP$$

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

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

$$D^3 = P^{-1}A^3 P$$

$$\vdots$$

$$D^n = P^{-1}A^n P \quad \text{--- (1)}$$

$$P D^n P^{-1} = A^n$$

$$A - \lambda I = \begin{bmatrix} 1-\lambda & 1 & 3 \\ 1 & 5-\lambda & 1 \\ 3 & 1 & 1-\lambda \end{bmatrix}$$

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

$$\begin{vmatrix} 1-\lambda & 1 & 3 \\ 1 & 5-\lambda & 1 \\ 3 & 1 & 1-\lambda \end{vmatrix} = 0$$

$$(1-\lambda) [(5-\lambda)(1-\lambda) - 1] - 1[(1-\lambda) - 3] + 3[1 - 3(5-\lambda)] = 0$$

$$(1-\lambda) [5 - 5\lambda - \lambda + \lambda^2 - 1] - 1[-\lambda - 2] + 3[1 - 15 + 3\lambda] = 0$$

$$(1-\lambda) [\lambda^2 - 6\lambda + 4] + [\lambda + 2] + 3[3\lambda - 14] = 0$$

$$(\lambda^2 - 6\lambda + 4 - \lambda^3 + 6\lambda^2 - 4\lambda) + (\lambda + 2) - 42 + 9\lambda = 0$$

$$-\lambda^3 + 7\lambda^2 - 36 = 0$$

$$\Rightarrow \lambda^3 - 7\lambda^2 + 36 = 0 \quad \text{Wrong}$$

$$\text{put } \lambda = -2$$

$$= (-2)^3 - 7(-2)^2 + 36$$

problems :-

1. Diagonalize the matrix $A = \begin{bmatrix} 1 & 1 & 3 \\ 1 & 5 & 1 \\ 3 & 1 & 1 \end{bmatrix}$ and also find A^4

$$\text{Given } A = \begin{bmatrix} 1 & 1 & 3 \\ 1 & 5 & 1 \\ 3 & 1 & 1 \end{bmatrix}$$

Eigen values of the matrix 'A' is in the form

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

$$A - \lambda I = \begin{bmatrix} 1 & 1 & 3 \\ 1 & 5 & 1 \\ 3 & 1 & 1 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$A - \lambda I = \begin{bmatrix} 1-\lambda & 1 & 3 \\ 1 & 5-\lambda & 1 \\ 3 & 1 & 1-\lambda \end{bmatrix}$$

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

$$\begin{vmatrix} 1-\lambda & 1 & 3 \\ 1 & 5-\lambda & 1 \\ 3 & 1 & 1-\lambda \end{vmatrix} = 0$$

$$(1-\lambda) [(5-\lambda)(1-\lambda) - 1] - 1 [(1-\lambda) - 3] + 3 [(1) - 3(5-\lambda)] = 0$$

$$(1-\lambda) [5 - 5\lambda - \lambda + \lambda^2 - 1] - 1 [-\lambda - 2] + 3 [1 - 15 + 3\lambda] = 0$$

$$(1-\lambda) [\lambda^2 - 6\lambda + 4] + [\lambda + 2] + 3 [3\lambda - 14] = 0$$

$$(\lambda^2 - 6\lambda + 4 - \lambda^3 + 6\lambda^2 - 4\lambda) + (\lambda + 2) - 42 + 9\lambda = 0$$

$$-\lambda^3 + 7\lambda^2 - 36 = 0$$

$$\Rightarrow \lambda^3 - 7\lambda^2 + 36 = 0$$

$$\text{put } \lambda = -2 \Rightarrow (-2)^3 - 7(-2)^2 + 36$$

$$= -8 - 28 + 36$$

$$= -36 + 36$$

$$\Rightarrow 0$$

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

$$\begin{array}{c|cccc} & 1 & -7 & 0 & 36 \\ -2 & 0 & -2 & 18 & -36 \\ \hline & 1 & -9 & 18 & 0 \end{array}$$

$$(\lambda + 2)(\lambda^2 - 9\lambda + 18) = 0$$

$$(\lambda + 2)(\lambda^2 - 6\lambda - 3\lambda + 18) = 0$$

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

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

$$\lambda + 2 = 0$$

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

$$\lambda - 6 = 0$$

$$\boxed{\lambda = 6}$$

$$\lambda - 3 = 0$$

$$\boxed{\lambda = 3}$$

$$A - \lambda I = \begin{bmatrix} 1-\lambda & 1 & 3 \\ 1 & 5-\lambda & 1 \\ 3 & 1 & 1-\lambda \end{bmatrix}$$

$$\lambda = -2, 3, 6$$

Case (i)

If $\lambda = -2$ then

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

$$\begin{bmatrix} 3 & 1 & 3 \\ 1 & 7 & 1 \\ 3 & 1 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

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

$$\begin{bmatrix} 3 & 1 & 3 \\ 0 & 20 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\rho(A) = 2, \quad n = 3$$

$$n - r = 3 - 2 = 1$$

$$3x + y + 3z = 0 \quad \text{--- (1)}$$

$$20y = 0 \quad \text{--- (2)} \Rightarrow \boxed{y = 0}$$

$$\text{Let } \boxed{z = k} \quad \text{--- (3)}$$

The value of y and z substitute in (1)

$$3x + 0 + 3k = 0$$

$$3x = -3k$$

$$\boxed{x = -k}$$

$$x_1 = \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -k \\ 0 \\ k \end{bmatrix} = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$

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

$$A - \lambda I = \begin{bmatrix} 1-\lambda & 1 & 3 \\ 1 & 5-\lambda & 1 \\ 3 & 1 & 1-\lambda \end{bmatrix}$$

$$\lambda = -2, 3, 6$$

case (i) If $\lambda = 3$ then

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

$$\begin{pmatrix} -2 & 1 & 3 \\ 1 & 2 & 1 \\ 3 & 1 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

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

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

$$R_3 \rightarrow R_3 - R_2$$

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

$$R_2 \rightarrow R_2/5$$

$$\begin{pmatrix} -2 & 1 & 3 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\rho(A) = 2, n = 3$$

$$n - r = 3 - 2 = 1$$

$$-2x + y + 3z = 0 \quad \text{--- (1)}$$

$$y + z = 0 \quad \text{--- (2)}$$

$$z = k \quad \text{--- (3)}$$

sub $z = k$ in eqn (2)

$$y + k = 0$$

$$y = -k$$

The values of y and z in eqn ①

$$-2x - k + 3k = 0$$

$$-2x + 2k = 0$$

$$-2x = -2k$$

$$\boxed{x = k}$$

$$x_2 = \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} k \\ k \\ k \end{bmatrix}$$

$$\therefore x_2 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

Case (iii)

If $\lambda = 6$ then

$$(A - \lambda I) x_3 = 0$$

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

$$R_2 \rightarrow 5R_2 + R_1 \quad R_3 \rightarrow 5R_3 + 3R_1$$

$$\begin{bmatrix} -5 & 1 & 3 \\ 0 & -4 & 8 \\ 0 & 8 & -16 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_2 \rightarrow R_2/4 \quad R_3 \rightarrow R_3/8$$

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

$$R_3 \rightarrow R_3 + R_2$$

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

$$-5x + y + 3z = 0 \quad \text{--- ①}$$

$$-y + 2z = 0 \quad \text{--- ②}$$

$$\boxed{z = k} \quad \text{--- ③}$$

the value of $z = k$ in eqn ②

$$-y + 2k = 0$$

$$+y = +2k$$

$$\boxed{y = 2k}$$

Substitute $y = 2k$ and $z = k$ in ①

$$-5x + 2k + 3k = 0$$

$$-5x + 5k = 0$$

$$-5x = -5k$$

$$\boxed{x = k}$$

$$x_3 = \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} k \\ 2k \\ k \end{bmatrix}$$

$$x_3 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$$

∴ The Eigen val vectors of A are

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

$$\text{let } P [x_1 \ x_2 \ x_3] = \begin{bmatrix} -1 & 1 & 1 \\ 0 & -1 & 2 \\ 1 & 1 & 1 \end{bmatrix}$$

$$|P| = \det P = -1(-1-2) - 1(0-2) + 1(0+1)$$

$$= -(-3) - (-2) + 1(1)$$

$$= 3 + 2 + 1$$

$$= 6$$

$$\text{adj } P = \begin{bmatrix} +(-1-2) & -(0-2) & +(0+1) \\ -(1-1) & +(-1-1) & -(-1+1) \\ +(2+1) & -(-2-0) & +(1-0) \end{bmatrix}^T$$

$$\text{adj } P = \begin{bmatrix} -3 & 2 & 1 \\ 0 & -2 & 2 \\ 3 & 2 & 1 \end{bmatrix}^T$$

$$\text{adj } P = \begin{bmatrix} -3 & 0 & 3 \\ 2 & -2 & 2 \\ 1 & 2 & 1 \end{bmatrix}$$

$$P^{-1} = \frac{\text{adj } P}{\det P} = \frac{1}{6} \begin{bmatrix} -3 & 0 & 3 \\ 2 & -2 & 2 \\ 1 & 2 & 1 \end{bmatrix}$$

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

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

$$= \frac{1}{6} \begin{bmatrix} -3 & 0 & 3 \\ 2 & -2 & 2 \\ 1 & 2 & 1 \end{bmatrix} \begin{bmatrix} -1+0+3 & 1-1+3 & 1+2+3 \\ -1+0+1 & 1-5+1 & 1+10+1 \\ -3+0+1 & 3-1+1 & 3+2+1 \end{bmatrix}$$

$$= \frac{1}{6} \begin{bmatrix} -3 & 0 & 3 \\ 2 & -2 & 2 \\ 1 & 2 & 1 \end{bmatrix} \begin{bmatrix} 2 & 3 & 6 \\ 0 & -3 & 12 \\ -2 & 3 & 6 \end{bmatrix}$$

$$= \frac{1}{6} \begin{bmatrix} -6+0-6 & -9-0+9 & -18+0+18 \\ 4-0-4 & 6+6+6 & 12-24+12 \\ 2+0-2 & 3-6+3 & 6+24+6 \end{bmatrix}$$

$$D = \frac{1}{6} \begin{bmatrix} -12 & 0 & 0 \\ 0 & 18 & 0 \\ 0 & 0 & 36 \end{bmatrix}$$

$$D = \begin{bmatrix} -2 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 6 \end{bmatrix}$$

D is the diagonalisation of A.

$$D = \begin{pmatrix} -2 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 6 \end{pmatrix}$$

$$D^4 = \begin{pmatrix} (-2)^4 & 0 & 0 \\ 0 & (3)^4 & 0 \\ 0 & 0 & (6)^4 \end{pmatrix}$$

$$D^4 = \begin{pmatrix} 16 & 0 & 0 \\ 0 & 81 & 0 \\ 0 & 0 & 1296 \end{pmatrix}$$

$$A^4 = P D^4 P^{-1}$$

$$= \begin{pmatrix} -1 & 1 & 1 \\ 0 & -1 & 2 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} 16 & 0 & 0 \\ 0 & 81 & 0 \\ 0 & 0 & 1296 \end{pmatrix} \frac{1}{6} \begin{pmatrix} -3 & 0 & 3 \\ 2 & -2 & 2 \\ 1 & 2 & 1 \end{pmatrix}$$

$$= \frac{1}{6} \begin{pmatrix} -1 & 1 & 1 \\ 0 & -1 & 2 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} 16 & 0 & 0 \\ 0 & 81 & 0 \\ 0 & 0 & 1296 \end{pmatrix} \begin{pmatrix} -5 & 0 & 3 \\ 2 & -2 & 2 \\ 1 & 2 & 1 \end{pmatrix}$$

$$= \frac{1}{6} \begin{pmatrix} -1 & 1 & 1 \\ 0 & -1 & 2 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} -48+0+0 & 0+0+0 & 48+0+0 \\ 0+162+0 & 0-162+0 & 0+162+0 \\ 0+0+1296 & 0+0+2592 & 0+0+1296 \end{pmatrix}$$

$$= \frac{1}{6} \begin{pmatrix} -1 & 1 & 1 \\ 0 & -1 & 2 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} -48 & 0 & 48 \\ 162 & -162 & 162 \\ 1296 & 2592 & 1296 \end{pmatrix}$$

$$= \frac{1}{6} \begin{pmatrix} 48+162+1296 & 0-162+2592 & -48+162+1296 \\ 0-162+2592 & 0+162+5184 & 0-162+2592 \\ -48+162+1296 & 0-162+2592 & 48+162+1296 \end{pmatrix}$$

$$= \frac{1}{6} \begin{pmatrix} 1506 & 2430 & 1410 \\ 2430 & 5346 & 2430 \\ 1410 & 2430 & 1506 \end{pmatrix}$$

$$A^4 = \begin{pmatrix} 251 & 405 & 235 \\ 405 & 891 & 405 \\ 235 & 405 & 251 \end{pmatrix}$$

2. Determine the modal matrix P of $A = \begin{bmatrix} -2 & 2 & -3 \\ 2 & 1 & -6 \\ -1 & -2 & 0 \end{bmatrix}$ verify that is a diagonal matrix

The Cayley Hamilton Theorem:-

Statement:-

Every square matrix satisfies its own characteristics equation
problems:-

1. If $A = \begin{bmatrix} 2 & 1 & 2 \\ 5 & 3 & 3 \\ -1 & 0 & -2 \end{bmatrix}$ verify Cayley Hamilton theorem and

Hence find A^{-1} and find A^4 .

Given matrix

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

The characteristic equation of matrix A
 $(A - \lambda I)$

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

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

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

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

$$(2-\lambda) [(3-\lambda)(-2-\lambda) - 0] - 1 [5(-2-\lambda) + 3] + 2 [0 - (3-\lambda)(-1)] = 0$$

$$(2-\lambda) [-6-3\lambda+2\lambda+\lambda^2] - [-10-5\lambda+3] + 2 [3-\lambda] = 0$$

$$(2-\lambda)[\lambda^2-\lambda-6]-[-5\lambda-7]+6-2\lambda=0$$

$$2\lambda^2-2\lambda-12-\lambda^3+\lambda^2+6\lambda+5\lambda+7+6-2\lambda=0$$

$$-\lambda^3+3\lambda^2+7\lambda+1=0$$

$$\boxed{\lambda^3-3\lambda^2-7\lambda-1=0}$$

By Cayley-Hamilton Theorem

$$A^3-3A^2-7A-I=0$$

Here given $A = \begin{bmatrix} 2 & 1 & 2 \\ 5 & 3 & 3 \\ -1 & 0 & -2 \end{bmatrix}$

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

$$A^2 = \begin{bmatrix} 4+5-2 & 2+3+0 & 4+3-4 \\ 10+15-3 & 5+9+0 & 10+9-6 \\ -2+0+2 & -1+0+0 & -2+0+4 \end{bmatrix}$$

$$A^2 = \begin{bmatrix} 7 & 5 & 3 \\ 22 & 14 & 13 \\ 0 & -1 & 2 \end{bmatrix}$$

$$A^3 = A^2 \cdot A = \begin{bmatrix} 7 & 5 & 3 \\ 22 & 14 & 13 \\ 0 & -1 & 2 \end{bmatrix} \begin{bmatrix} 2 & 1 & 2 \\ 5 & 3 & 3 \\ -1 & 0 & -2 \end{bmatrix}$$

$$A^3 = \begin{bmatrix} 14+25-3 & 7+15+0 & 14+15-6 \\ 44+70+3 & 22+42+0 & 44+42-26 \\ 0-5-2 & 0-3+0 & 0-3-4 \end{bmatrix}$$

$$= \begin{bmatrix} 36 & 22 & 23 \\ 101 & 64 & 60 \\ -7 & -3 & -7 \end{bmatrix}$$

$$A^3-3A^2-7A-I = \begin{bmatrix} 36 & 22 & 23 \\ 101 & 64 & 60 \\ -7 & -3 & -7 \end{bmatrix} - 3 \begin{bmatrix} 7 & 5 & 3 \\ 22 & 14 & 13 \\ 0 & -1 & 2 \end{bmatrix} - 7 \begin{bmatrix} 2 & 1 & 2 \\ 5 & 3 & 3 \\ -1 & 0 & -2 \end{bmatrix} - \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 36 & 22 & 23 \\ 101 & 64 & 60 \\ -7 & -3 & -7 \end{bmatrix} - \begin{bmatrix} 21 & 15 & 9 \\ 66 & 42 & 39 \\ 0 & -3 & 6 \end{bmatrix} - \begin{bmatrix} 14 & 7 & 14 \\ 35 & 21 & 21 \\ -7 & 0 & -14 \end{bmatrix} - \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

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

Hence Cayley Hamilton theorem is verified.

Now, $A^3 - 3A^2 - 7A - I = 0$

$$I = A^3 - 3A^2 - 7A$$

Multiplying with A^{-1} on both sides

$$A^{-1}I = A^2 - 3A - 7I$$

$$A^{-1} = \begin{bmatrix} 7 & 5 & 3 \\ 22 & 14 & 13 \\ 0 & -1 & 2 \end{bmatrix} - 3 \begin{bmatrix} 2 & 1 & 2 \\ 5 & 3 & 3 \\ -1 & 0 & -2 \end{bmatrix} - 7 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 7 & 5 & 3 \\ 22 & 14 & 13 \\ 0 & -1 & 2 \end{bmatrix} - \begin{bmatrix} 6 & 3 & 6 \\ 15 & 9 & 9 \\ -3 & 0 & -6 \end{bmatrix} - \begin{bmatrix} 7 & 0 & 0 \\ 0 & 7 & 0 \\ 0 & 0 & 7 \end{bmatrix}$$

$$A^{-1} = \begin{bmatrix} -6 & 2 & -3 \\ 7 & -2 & 4 \\ 3 & -1 & 1 \end{bmatrix}$$

consider

$$A^3 - 3A^2 - 7A - I = 0$$

on both sides multiplying with A

$$A[A^3 - 3A^2 - 7A - I] = A(0)$$

$$A^4 - 3A^3 - 7A^2 - AI = 0$$

$$A^4 = 3A^3 + 7A^2 + A$$

$$A^4 = 3 \begin{bmatrix} 36 & 22 & 23 \\ 101 & 64 & 60 \\ -7 & -3 & -7 \end{bmatrix} + 7 \begin{bmatrix} 7 & 5 & 3 \\ 22 & 14 & 13 \\ 0 & -1 & 2 \end{bmatrix} + \begin{bmatrix} 2 & 1 & 2 \\ 5 & 3 & 3 \\ -1 & 0 & -2 \end{bmatrix}$$

$$A^4 = \begin{bmatrix} 108 & 66 & 69 \\ 303 & 192 & 180 \\ -21 & -9 & -21 \end{bmatrix} + \begin{bmatrix} 49 & 35 & 21 \\ 154 & 98 & 91 \\ 0 & -7 & 14 \end{bmatrix} + \begin{bmatrix} 2 & 1 & 2 \\ 5 & 3 & 3 \\ -1 & 0 & -2 \end{bmatrix}$$

$$= \begin{bmatrix} 159 & 102 & 92 \\ 462 & 293 & 274 \\ -22 & -16 & -9 \end{bmatrix}$$

Home Work problems

Find the inverse of the following matrices by using C-H-T and also verify C-H-T. Hence find A^{-1}

$$1. \begin{bmatrix} 1 & -1 & 0 \\ 0 & 1 & 1 \\ 2 & 1 & 2 \end{bmatrix} \quad 2. \begin{bmatrix} 1 & 2 & 3 \\ 2 & -1 & 4 \\ 3 & 1 & -1 \end{bmatrix} \quad 3. \begin{bmatrix} 3 & 1 & 1 \\ -1 & 5 & -1 \\ 1 & -1 & 5 \end{bmatrix} \quad 4. \begin{bmatrix} 7 & 2 & -2 \\ -6 & 1 & 2 \\ 6 & 2 & -1 \end{bmatrix}$$

$$5. \begin{bmatrix} 8 & -8 & 2 \\ 4 & -3 & -2 \\ 3 & -4 & 1 \end{bmatrix} \quad 6. \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 5 \\ 3 & 5 & 6 \end{bmatrix}$$

2H sums

If $A = \begin{bmatrix} 3 & 1 \\ -1 & 2 \end{bmatrix}$ express $2A^5 - 3A^4 + A^2 - 4I$ as of linear polynomial in A .

Given that

Sol $A = \begin{bmatrix} 3 & 1 \\ -1 & 2 \end{bmatrix}$ characteristic of matrix A is

$$A - \lambda I = 0$$

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

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

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

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

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

$$[(3-\lambda)(2-\lambda)] - [(1)(-1)] = 0$$

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

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

By Cayley Hamilton theorem

$$A^2 - 5A + 7I = 0$$

$$A^2 = 5A - 7I$$

$$A^3 = 5A^2 - 7A$$

$$A^4 = 5A^3 - 7A^2$$

$$A^5 = 5A^4 - 7A^3$$

Now, $2A^5 - 3A^4 + A^2 - 4I = 0$

$$= 2[5A^4 - 7A^3] - 3[5A^3 - 7A^2] + [5A - 7I] - 4I = 0$$

$$= 10A^4 - 14A^3 - 15A^3 + 21A^2 + 5A - 7I - 4I = 0$$

$$= 10A^4 - 29A^3 + 21A^2 + 5A - 11I = 0$$

$$= 10[5A^3 - 7A^2] - 29[5A^2 - 7A] + 21[5A - 7I] + 5A - 11I$$

$$= 50A^3 - 70A^2 - 145A^2 + 203A + 105A - 147I - 11I + 5A = 0$$

$$= 50A^3 - 215A^2 + 313A - 158I = 0$$

$$= 50(5A^2 - 7A) - 215(5A - 7I) + 313A - 158I = 0$$

$$= 250A^2 - 350A - 1075A + 1505I + 313A - 158I = 0$$

$$= 250[5A - 7I] - 1112A + 1347I = 0$$

$$= 1250A - 1750I - 1112A + 1347I = 0.$$

2. If $A = \begin{bmatrix} 1 & 2 \\ -1 & 3 \end{bmatrix}$ express $A^6 - 4A^5 + 8A^4 - 12A^3 + 14A^2$ as a polynomial.

Given that $A = \begin{bmatrix} 1 & 2 \\ -1 & 3 \end{bmatrix}$ characteristic of a matrix A is

$$A - \lambda I = 0$$

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

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

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

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

$$[(1-\lambda)(3-\lambda)] - [(2)(-1)] = 0$$

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

$$\lambda^2 - 4\lambda + 5 = 0$$

By Cayley Hamilton theorem

$$A^2 - 4A + 5 = 0$$

$$A^2 = 4A - 5I$$

$$A^3 = 4A^2 - 5A$$

$$A^4 = 4A^3 - 5A^2$$

$$A^5 = 4A^4 - 5A^3$$

$$A^6 = 4A^5 - 5A^4$$

Now,

$$A^6 - 4A^5 + 8A^4 - 12A^3 + 14A^2 = 0$$

$$4A^5 - 5A^4 - 4(4A^4 - 5A^3) + 8(4A^3 - 5A^2) - 12(4A^2 - 5A) + 14(4A - 5I) = 0$$

$$4A^5 - 5A^4 - 16A^4 + 20A^3 + 32A^3 - 20A^2 - 48A^2 + 60A + 56A - 70I = 0$$

$$\begin{aligned}
& A^6 - 4A^5 + 8A^4 - 12A^3 + 14A^2 \\
&= [4A^5 - 5A^4] - 4[4A^4 - 5A^3] + 8[4A^3 - 5A^2] - 12[4A^2 - 5A] + 14[4A - 5I] \\
&= 4A^5 - 21A^4 + 52A^3 - 88A^2 + 116A - 70I \\
&= 4[4A^4 - 5A^3] - 21[4A^3 - 5A^2] + 52[4A^2 - 5A] - 88[4A - 5I] \\
&= 16A^4 - 104A^3 + 313A^2 - 496A + 370I \\
&= 16[4A^3 - 5A^2] - 104[4A^2 - 5A] + 313[4A - 5I] - 496A + 370I \\
&= 64A^3 - 496A^2 + 1276A - 1195I \\
&= 64[4A^2 - 5A] - 496[4A - 5I] + 1276A - 1195I \\
&= 256A^2 - 1028A + 1285I \\
&= 256[4A - 5I] - 1028A + 1285I \\
&= -4A + 5I
\end{aligned}$$

Quadratic Form:-

A homogeneous expression of the second degree in any number of variables is called a Quadratic form.

Ex:- $1. 3x^2 + 5xy - 2y^2$ is a quadratic form in x & y .

2. $x^2 + y^2 - 3z^2 + 2xy - 8yz + 5zx$ is a quadratic form in three variables.

* An expression of the form $Q = \bar{x}' A x = \sum_{i=1}^n \sum_{j=1}^n a_{ij} x_i x_j$ where a_{ij} are constants is called a Quadratic form in n variable.

Matrix of a Quadratic form:-

Every Quadratic form Q can be expressed as $Q = x' A x$. The symmetric matrix A is called the matrix of the Quadratic form Q and $|A|$ is called the discriminant of Quadratic.

form.

Problem:-

1. Q: $7x^2 + 8xy + 9y^2 + 2xz + 3z^2 - 5z^2$ write in symmetric matrix.

sol:- Given,

$$Q = 7x^2 + 8xy + 9y^2 + 2xz + 3z^2 - 5z^2$$

$$Q = 7xx + 4xy + 4yx + \frac{9}{2}y^2 + \frac{9}{2}y^2 + xz + zx + 3yy - 5z^2$$

$$Q = 7xx + 4xy + xz \\ 4yx + 3yy + \frac{9}{2}y^2 \\ zx + \frac{9}{2}zy - 5z^2$$

	x	y	z
7	x^2	$\frac{xy}{2}$	$\frac{xz}{2}$
4	$\frac{yx}{2}$	y^2	$\frac{yz}{2}$
3	$\frac{zx}{2}$	$\frac{zy}{2}$	z^2

$$A = \begin{bmatrix} 7 & 4 & 1 \\ 4 & 3 & \frac{9}{2} \\ 1 & \frac{9}{2} & -5 \end{bmatrix}$$

$$X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}, \quad X^T = [x \ y \ z]$$

$$Q = X^T A X$$

$$Q = [x \ y \ z] \begin{bmatrix} 7 & 4 & 1 \\ 4 & 3 & \frac{9}{2} \\ 1 & \frac{9}{2} & -5 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

H.W

2. write the symmetric matrix of the following quadratic form: Is $x^2 + 2y^2 + 7z^2 - 4xy - 6zx$

3. write the symmetric matrix of the following quadratic form $2x^2 - 3y^2 + 5z^2 + 6xy - yz + 4zx$

4. write the symmetric matrix of the following Q.F:-

$$x^2 - y^2 + z^2 + 7xy + 9yz + 11zx$$

sol

Given

$$Q = x^2 + 2y^2 + 7z^2 - 4xy - 6zx$$

$$Q = 1xx + 2yy - 7z^2 - 2xy - 2yx - 3zx - 3xz$$

$$Q =$$

$$xx - 2xy - 3xz$$

$$-2yx + 2yy + 0$$

$$-3zx + 0 + zz$$

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

$$x = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad x^T = [x \ y \ z]$$

$$Q = x^T A x$$

$$Q = [x \ y \ z] \begin{bmatrix} 1 & -2 & -3 \\ -2 & 2 & 0 \\ -3 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

2 sol :-

$$\text{Given } Q = 2x^2 - 3y^2 + 5z^2 + 6xy - 4z + 4zx$$

$$Q = 2xx - 3yy + 5zz + 3xy + 3yx - yz + 2zx + 2xz$$

$$2xx + 3xy + 2xz$$

$$3yx + 3yy - yz$$

$$2zx + 0 + 5zz$$

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

$$x = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad x^T = [x \ y \ z]$$

$$Q = x^T A x$$

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

4 sol :-

$$\text{Given } Q = x^2 - y^2 + z^2 + 7xy + 9yz + 11zx$$

$$Q = xx - yy + zz + \frac{7}{2}xy + \frac{7}{2}yx + \frac{9}{2}yz + \frac{9}{2}zy + \frac{11}{2}zx + \frac{11}{2}xz$$

$$xx + \frac{7}{2}xy + \frac{11}{2}xz$$

$$\frac{7}{2}xy - yy + \frac{9}{2}yz$$

$$\frac{11}{2}zx + \frac{9}{2}zy + zz$$

$$\begin{bmatrix} 1 & \frac{7}{2} & \frac{11}{2} \\ \frac{7}{2} & -1 & \frac{9}{2} \\ \frac{11}{2} & \frac{9}{2} & 1 \end{bmatrix}$$

$$X = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad X^T = [x \ y \ z]$$

$$Q = X^T A X$$

$$= [x \ y \ z] \begin{bmatrix} 1 & \frac{7}{2} & \frac{11}{2} \\ \frac{7}{2} & -1 & \frac{9}{2} \\ \frac{11}{2} & \frac{9}{2} & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

II write the quadratic form of corresponding to the matrix

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

$$2) \begin{bmatrix} 2 & 1 & 5 \\ 1 & 3 & -2 \\ 5 & -2 & 4 \end{bmatrix}$$

$$3) \begin{bmatrix} 1 & 2 & 5 \\ 2 & 0 & 3 \\ 5 & 3 & 4 \end{bmatrix}$$

$$4) \begin{bmatrix} 1 & 2 & 3 \\ 2 & 1 & 3 \\ 3 & 3 & 1 \end{bmatrix}$$

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

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

Quadratic form $Q = X^T A X$

$$\text{Here } A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 0 & 3 \\ 3 & 3 & 1 \end{bmatrix} \quad X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$X^T = [x \ y \ z]$$

$$Q = X^T A X$$

$$Q = [x \ y \ z] \begin{bmatrix} 1 & 2 & 3 \\ 2 & 0 & 3 \\ 3 & 3 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$Q = [x+2y+3z \quad 2x+0+3z \quad 3x+3y+z] \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

5. $Q = 2xy + 3yz + 4zx$

(29)

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

II Write the Quadratic form of corresponding to the matrix

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

2) $\begin{bmatrix} 2 & 1 & 5 \\ 1 & 3 & -2 \\ 5 & -2 & 4 \end{bmatrix}$

3) $\begin{bmatrix} 1 & 2 & 5 \\ 2 & 0 & 3 \\ 5 & 3 & 4 \end{bmatrix}$

4) $\begin{bmatrix} 1 & 2 & 3 \\ 2 & 1 & 3 \\ 3 & 3 & 1 \end{bmatrix}$

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

Sol ①: Given matrix

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

$$X^T = [x \ y \ z], \quad X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

Quadratic form $Q = X^T A X$

$$= [x \ y \ z] \begin{bmatrix} 1 & 2 & 3 \\ 2 & 0 & 3 \\ 3 & 3 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$= \begin{bmatrix} x + 2y + 3z & 2x + 3z & 3x + 3y + z \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$= x(x + 2y + 3z) + y(2x + 3z) + z(3x + 3y + z)$$

$$= x^2 + y^2 + 4xy + 6zx + 3zy$$

All the roots are positive. The Q.F is +ve definite. (30)

② Discuss the nature of the Q.F $x^2 + 4xy + 4xz - y^2 + 2yz + 4z^2$

Sol: Given Q.F: $x^2 + 4xy + 4xz - y^2 + 2yz + 4z^2$

This can be written in matrix form

$$[x \ y \ z] A \begin{bmatrix} x \\ y \\ z \end{bmatrix} \text{ where } A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & -1 & 1 \\ 3 & 1 & 4 \end{bmatrix}$$

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

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

$$\Rightarrow (1-\lambda) [(-1-\lambda)(4-\lambda) - 1] - 2(2(4-\lambda) - 3)$$

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

$$\lambda(\lambda^2 - 4\lambda - 15) = 0$$

$$\Rightarrow \lambda = 0 \text{ or } \lambda^2 - 4\lambda - 15 = 0$$

$$\therefore \lambda = 0$$

Then the given Q.F is indefinite.

③ Find the nature of the Q.F $2x^2 + 2y^2 + 2z^2 - 2xy - 2yz - 2zx$

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

$$\lambda = 0, 3, 3$$

The one eigen value is zero and the other are positive. The given Q.F is semi definite.

Orthogonal Transformation

④ Reduce the Q.F $7x^2 + 6y^2 + 5z^2 - 4xy - 4yz$ to the canonical form

(or) Find Rank, Index and Signature of Q.F using diagonalization method $7x^2 + 6y^2 + 5z^2 - 4xy - 4yz$

Sol: Given Q.F is $7x^2 + 6y^2 + 5z^2 - 4xy - 4yz$

$$\Rightarrow 7xx + 6yy + 5zz - 2xy - 2xy - 2yz - 2yz$$

$$\Rightarrow 7x^2 - 2xy + 0 \cdot xz$$

$$- 2yx + 6y^2 - 2yz$$

$$+ 0 \cdot zx - 2zy + 5z^2$$

Its matrix is given by

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

We write $A = I_3 \cdot A \cdot I_3$

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

$$R_2 \rightarrow 7R_2 + 2R_1$$

$$\begin{bmatrix} 7 & -2 & 0 \\ 0 & 38 & -14 \\ 0 & -2 & 5 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 7 & 0 \\ 0 & 0 & 1 \end{bmatrix} A \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$C_2 \leftrightarrow 7C_2 + 2C_1$$

$$\begin{bmatrix} 7 & 0 & 0 \\ 0 & 266 & -14 \\ 0 & -14 & 5 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 7 & 0 \\ 0 & 0 & 1 \end{bmatrix} A \begin{bmatrix} 1 & 2 & 0 \\ 0 & 7 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$R_3 \rightarrow 19R_3 + R_2$$

$$\begin{bmatrix} 7 & 0 & 0 \\ 0 & 266 & -14 \\ 0 & 0 & 81 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 7 & 0 \\ 2 & 7 & 19 \end{bmatrix} A \begin{bmatrix} 1 & 2 & 0 \\ 0 & 7 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$C_3 \leftrightarrow 19C_3 + C_2$$

$$\begin{bmatrix} 7 & 0 & 0 \\ 0 & 266 & 0 \\ 0 & 0 & 1539 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 7 & 0 \\ 2 & 7 & 19 \end{bmatrix} A \begin{bmatrix} 1 & 2 & 2 \\ 0 & 7 & 7 \\ 0 & 0 & 19 \end{bmatrix}$$

$$\frac{R_1}{\sqrt{7}}, \frac{C_1}{\sqrt{7}}, \frac{R_2}{\sqrt{266}}, \frac{C_2}{\sqrt{266}}, \frac{R_3}{\sqrt{1539}}, \frac{C_3}{\sqrt{1539}}$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} \frac{1}{\sqrt{1}} & 0 & 0 \\ \frac{2}{\sqrt{266}} & \frac{7}{\sqrt{266}} & 0 \\ \frac{2}{\sqrt{1539}} & \frac{7}{\sqrt{1539}} & \frac{19}{\sqrt{1539}} \end{bmatrix} A \begin{bmatrix} \frac{1}{\sqrt{1}} & \frac{2}{\sqrt{166}} & \frac{2}{\sqrt{1539}} \\ 0 & \frac{7}{\sqrt{266}} & \frac{7}{\sqrt{1539}} \\ 0 & 0 & \frac{19}{\sqrt{1539}} \end{bmatrix} \quad (5)$$

The canonical form the given Q.F is

$$Y^T D Y = [Y_1 \ Y_2 \ Y_3] \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} Y_1 \\ Y_2 \\ Y_3 \end{bmatrix} = Y_1^2 + Y_2^2 + Y_3^2$$

The normal form of the Q.F is $Y_1^2 + Y_2^2 + Y_3^2$

$$\text{Rank } r=3, \quad n=3, \quad S=3.$$

(2) Reduce the Q.F $3x^2 + 3y^2 + 3z^2 + 4xy + 4yz + 8xz$ into Canonical form by diagonalization. Find its nature, rank, Index and Signature

Sol: The matrix of the Q.F is

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

The characteristic equation of A is

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

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

$$R_1 \rightarrow R_1 - R_2$$

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

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

$$\Rightarrow (1-\lambda) \left([(3-\lambda)(3-\lambda) - 16] + 1[2(3-\lambda) - 16] + 0 \right) = 0$$

$$\Rightarrow (1-\lambda) [9 + 12 - 6\lambda - 16 - 2\lambda - 16] = 0$$

$$\Rightarrow (1-\lambda)(12 - 8\lambda - 17) = 0$$

$$\lambda = 1, \quad \lambda = \frac{8 \pm \sqrt{64+68}}{2} = \frac{8 \pm \sqrt{132}}{2} = 4 \pm \sqrt{33}$$

The roots are $1, 4+\sqrt{33}, 4-\sqrt{33}$

The roots are real and different

The diagonal matrix D

$$D = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 4+\sqrt{33} & 0 \\ 0 & 0 & 4-\sqrt{33} \end{bmatrix}$$

Canonical form is $Y^T D Y$ i.e.

$$y_1^2 + (4+\sqrt{33})y_2^2 + (4-\sqrt{33})y_3^2 =$$

$$\text{rank} = 3$$

Index = 3 = No. of positive terms in the normal form = 3

Signature = No. of positive terms - no. of negative terms = $3 - 0 = 3$

Since all the roots are positive, the Q.F. is positive definite.

$$(3) \quad A = \begin{bmatrix} 2 & 1 & -1 \\ 1 & 1 & -2 \\ -1 & -2 & 1 \end{bmatrix}$$

diagonalization
Find rank, Index

by orthogonal transformation
and Signature

Sol. Given $A = \begin{bmatrix} 2 & 1 & -1 \\ 1 & 1 & -2 \\ -1 & -2 & 1 \end{bmatrix}$

The characteristic equation of A is

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

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

Diagonalisation by orthogonal transformation

11/2/18
~~suppose~~ ^{suppose}, A is a real symmetry matrix then, a characteristic matrix of A will not be linearly independent, and also we're orthogonal. if we normalise each characteristic vector or eigen vectors (X) we divide each component of X by the square root of the sum of the squares of all elements, write all normalized eigen vectors to form normalized ~~matrix~~ matrix B then it can be easily shown that B is an orthogonal matrix and:

$$B^T \text{ equal to } B \text{ transpose.}$$

therefore the symmetry transform

$$B^T A B = D$$

where D is the diagonal matrix.

this transformation B transpose $A B$ is equal to D , is known as orthogonal transformation.

Q. Calculation of powers of A matrix.

let, A be the given matrix of order 3.

We know that

Q.

$$A = \begin{bmatrix} 2 & 1 & -1 \\ 1 & 1 & -2 \\ -1 & 2 & 1 \end{bmatrix} \text{ find } \det(A)$$

Sol. The char matrix of A is

$$A - \lambda I$$

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

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

The ch. eqn of A is

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

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

$$(2-\lambda)[(1-\lambda)^2 - 4] - 1[1(1-\lambda) - 2] - 1[-2 - (-1+\lambda)]$$

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

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

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

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

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

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

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

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

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

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

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

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

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

Case W

if $\lambda = -1$, then

$$A - \lambda I = 0$$

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

$$\begin{bmatrix} 3 & 1 & -1 \\ 0 & 5 & -5 \\ 0 & -5 & 5 \end{bmatrix} \begin{matrix} R_2 \rightarrow 3R_2 - R_1 \\ R_3 \rightarrow 3R_3 + R_1 \end{matrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 3 & 1 & -1 \\ 0 & 5 & -5 \\ 0 & 0 & 0 \end{bmatrix} \begin{matrix} R_3 \rightarrow R_3 + R_2 \end{matrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$3x + y - 2z = 0$$

$$5y - 5z = 0$$

$$\rho(A) = 2, \quad n = 3, \quad n - \rho = 3 - 2 = 1 = \underline{\text{L.I.}} \quad \underline{\text{S}}$$

Let,

$$z = k$$

$$5y - 5k = 0$$

$$5y = 5k$$

$$y = k$$

$$3x + k - k = 0$$

$$x = 0$$

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

Case (2)

if $\lambda = 1$ then

$$A - \lambda I = 0$$

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

$$\begin{bmatrix} 1 & 1 & -1 \\ 0 & -1 & -1 \\ 0 & -1 & -1 \end{bmatrix} \begin{matrix} R_2 \rightarrow R_2 - R_1 \\ R_3 \rightarrow R_3 + R_1 \end{matrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & -1 \\ 0 & -1 & -1 \\ 0 & 0 & 0 \end{bmatrix} \begin{matrix} R_3 \rightarrow R_3 - R_2 \end{matrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$x + y - z = 0$$

$$-y - z = 0$$

$$\rho(A) = 2, \quad n = 3, \quad n - \rho = 3 - 2 = 1 \quad \underline{\text{L.F. 8}}$$

$$\text{Let, } z = k_1$$

$$-y - k_1 = 0$$

$$-y = k_1$$

$$y = -k_1$$

$$x - k_1 - k_1 = 0$$

$$x - 2k_1 = 0$$

$$x = 2k_1$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 2k_1 \\ -k_1 \\ k_1 \end{bmatrix} = k_1 \begin{bmatrix} 2 \\ -1 \\ 1 \end{bmatrix}$$

Case ③

if $\lambda = 4$ then

$$A - \lambda I = 0$$

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

$$\begin{bmatrix} -2 & 1 & -1 \\ 0 & -5 & -5 \\ 0 & -5 & -5 \end{bmatrix} \begin{matrix} R_2 \rightarrow 2R_2 + R_1 \\ R_3 \rightarrow 2R_3 - R_1 \end{matrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} -2 & 1 & -1 \\ 0 & -5 & -5 \\ 0 & 0 & 0 \end{bmatrix} \begin{matrix} R_3 \rightarrow R_3 - R_2 \end{matrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$-2x + y - z = 0$$

$$-5y - 5z = 0$$

$$\rho(A) = 2, \quad n = 3, \quad n - \rho = 3 - 2 = 1 \quad \underline{\text{L.F.}} = 1$$

let

$$z = k_1$$

$$-5y - 5k_1 = 0$$

$$-5y = 5k_1$$

$$y = -k_1$$

$$-2x - k_1 - k_1 = 0$$

$$-2x - 2k_1 = 0$$

$$-2x = 2k_1$$

$$x = -k_1$$

$$X_3 = \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -k_1 \\ -k_1 \\ k_1 \end{bmatrix} = k_1 \begin{bmatrix} -1 \\ -1 \\ 1 \end{bmatrix} = k_1 \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix}$$

eigen vector

$$B = [x_1, x_2, x_3]$$

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

$$\frac{0}{\sqrt{0^2+1^2+1^2}} \quad \frac{2}{\sqrt{4+1+1}} \quad \frac{1}{\sqrt{1+1+1}}$$

$$B^T = B^{-1}$$

We observed that eigen vectors are pair-wise orthogonal.

$$B = \begin{bmatrix} 0 & \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} \end{bmatrix}$$

$$\frac{0}{\sqrt{2}} \quad \frac{1}{\sqrt{2}} \quad \frac{2}{\sqrt{6}} \quad \frac{1}{\sqrt{6}}$$

$$B^{-1} = B^T = \begin{bmatrix} 0 & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \end{bmatrix}$$

$$B^{-1}AB = \begin{bmatrix} 0 & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \end{bmatrix} \begin{bmatrix} 2 & 1 & -1 \\ 1 & 1 & -2 \\ -1 & 2 & 1 \end{bmatrix} \begin{bmatrix} 0 & \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} \end{bmatrix}$$

$$= \begin{bmatrix} 0 + \frac{1}{\sqrt{2}} - \frac{1}{\sqrt{2}} & 0 + \frac{1}{\sqrt{2}} - \frac{2}{\sqrt{2}} & 0 - \frac{2}{\sqrt{2}} + \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{6}} - \frac{1}{\sqrt{6}} - \frac{1}{\sqrt{6}} & \frac{2}{\sqrt{6}} - \frac{1}{\sqrt{6}} - \frac{2}{\sqrt{6}} & -\frac{2}{\sqrt{6}} + \frac{2}{\sqrt{6}} + \frac{1}{\sqrt{6}} \\ \frac{2}{\sqrt{3}} + \frac{1}{\sqrt{3}} + \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} + \frac{1}{\sqrt{3}} + \frac{2}{\sqrt{3}} & \frac{1}{\sqrt{3}} - \frac{2}{\sqrt{3}} - \frac{1}{\sqrt{3}} \end{bmatrix} \begin{bmatrix} 0 & \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} \end{bmatrix}$$

$$\underline{0 - mg}$$

$$\begin{bmatrix} 0 - \frac{1}{2} - \frac{1}{2} & 0 + \frac{1}{\sqrt{2}} - \frac{1}{\sqrt{2}} & 0 - \frac{1}{\sqrt{6}} + \frac{1}{\sqrt{6}} \\ 0 - \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{2}} & \frac{4}{6} + \frac{1}{6} + \frac{1}{6} & \frac{2}{\sqrt{18}} - \frac{1}{\sqrt{18}} - \frac{1}{\sqrt{18}} \\ 0 + \frac{4}{\sqrt{6}} - \frac{4}{\sqrt{6}} & \frac{8}{\sqrt{18}} - \frac{4}{\sqrt{18}} - \frac{4}{\sqrt{18}} & \frac{4}{3} + \frac{4}{3} + \frac{4}{3} \end{bmatrix}$$

$$= \begin{bmatrix} -1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 4 \end{bmatrix} = D(-1, 1, 4),$$

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

$$= \begin{bmatrix} 0 - \frac{1}{2} - \frac{1}{2} & 0 + \frac{1}{\sqrt{2}} - \frac{1}{\sqrt{2}} & 0 - \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{2}} \\ 0 - \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{2}} & \frac{4}{6} + \frac{1}{6} + \frac{1}{6} & \frac{2}{\sqrt{18}} - \frac{2}{\sqrt{18}} - \frac{2}{\sqrt{18}} \\ 0 + \frac{4}{\sqrt{6}} - \frac{4}{\sqrt{6}} & \frac{8}{\sqrt{18}} - \frac{4}{\sqrt{18}} - \frac{4}{\sqrt{18}} & \frac{4}{3} + \frac{4}{3} + \frac{4}{3} \end{bmatrix}$$

$$= \begin{bmatrix} -1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 4 \end{bmatrix} = D(-1, 1, 4)$$

$\therefore$ The reduced Canonical form is $(-y_1^2 + y_2^2 + 4y_3^2)$

The orthogonal transformation is $X = BY$

$$X = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}, B = \begin{bmatrix} 0 & \frac{2}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{bmatrix}, Y = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix}$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 & \frac{2}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix}$$

$$x_1 = \frac{2}{\sqrt{2}} y_2 + \frac{1}{\sqrt{2}} y_3$$

$$x_2 = \frac{1}{\sqrt{2}} y_1 - \frac{1}{\sqrt{2}} y_2 + \frac{1}{\sqrt{2}} y_3$$

$$x_3 = \frac{1}{\sqrt{2}} y_1 + \frac{1}{\sqrt{2}} y_2 - \frac{1}{\sqrt{2}} y_3$$

$$r=3, \text{ Index}(p)=2, \text{ Signature} = 2-1=1$$