

UNIT I – MATRIX EIGENVALUE PROBLEM

CAYLEY HAMILTON THEOREM

1. Verify Cayley Hamilton theorem for $A = \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix}$. Compute the value of

$A^8 - 5A^7 + 7A^6 - 3A^5 + A^4 - 5A^3 - 8A^2 + 2A - I$ using Cayley Hamilton theorem.

Solution:

The Characteristic equation is given by

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

Where

c_1 = Sum of leading diagonal elements

$$= 2 + 1 + 2$$

$$= 5$$

c_2 = Sum of the minors of leading diagonal elements.

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

$$= (2 - 0) + (4 - 1) + (2 - 0)$$

$$= 7$$

c_3 = $\det[A]$

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

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

$$= 3$$

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Sub the values in characteristic equation

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

We get $\lambda^3 - 5\lambda^2 + 7\lambda - 3 = 0 \rightarrow (1)$

By Cayley Hamilton theorem matrix A satisfies the equation

$$A^3 - 5A^2 + 7A - 3I = 0 \rightarrow (2)$$

$$A^2 = A \cdot A$$

$$\begin{aligned} &= \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} \\ &= \begin{bmatrix} 5 & 4 & 4 \\ 0 & 1 & 0 \\ 4 & 4 & 5 \end{bmatrix} \end{aligned}$$

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

$$\begin{aligned} &= \begin{bmatrix} 5 & 4 & 4 \\ 0 & 1 & 0 \\ 4 & 4 & 5 \end{bmatrix} \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} \\ &= \begin{bmatrix} 14 & 13 & 13 \\ 0 & 1 & 0 \\ 13 & 13 & 14 \end{bmatrix} \end{aligned}$$

$$\begin{aligned} A^3 - 5A^2 + 7A - 3I &= \begin{bmatrix} 14 & 13 & 13 \\ 0 & 1 & 0 \\ 13 & 13 & 14 \end{bmatrix} - 5 \begin{bmatrix} 5 & 4 & 4 \\ 0 & 1 & 0 \\ 4 & 4 & 5 \end{bmatrix} + 7 \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} - 3 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \\ &= \begin{bmatrix} 14 & 13 & 13 \\ 0 & 1 & 0 \\ 13 & 13 & 14 \end{bmatrix} - \begin{bmatrix} 25 & 20 & 20 \\ 0 & 5 & 0 \\ 20 & 20 & 25 \end{bmatrix} + \begin{bmatrix} 14 & 7 & 7 \\ 0 & 7 & 0 \\ 7 & 7 & 14 \end{bmatrix} - \begin{bmatrix} 3 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 3 \end{bmatrix} \\ &= \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \end{aligned}$$

UNIT I – MATRIX EIGENVALUE PROBLEM

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Dividing the given equation by (2), We get

$$\begin{aligned} -15A^2 + 5A - I &= -15 \begin{bmatrix} 5 & 4 & 4 \\ 0 & 1 & 0 \\ 4 & 4 & 5 \end{bmatrix} + 5 \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} - \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \\ &= \begin{bmatrix} -75 & -60 & -60 \\ 0 & -15 & 0 \\ -60 & -60 & -75 \end{bmatrix} + \begin{bmatrix} 10 & 5 & 5 \\ 0 & 5 & 0 \\ 5 & 5 & 10 \end{bmatrix} - \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \\ &= \begin{bmatrix} -66 & -55 & -55 \\ 0 & -11 & 0 \\ -55 & -55 & -66 \end{bmatrix} \end{aligned}$$