

## Eigen Vectors of a Real Matrix:

Corresponding to each root of the characteristic Equation  $|A - \lambda I| = 0$ , the homogeneous system  $(A - \lambda I)x = 0$  has a non-zero solution  $x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$  which is called an Eigen Vector or Latent Vector of  $A$ .

i.e., the column Matrix  $x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$  satisfying the equation  $(A - \lambda I)x = 0$  is called the Eigen Vector or characteristic Vector.

Note:

1) The Eigen Vectors corresponding to distinct Eigen Values of a real symmetric matrix are orthogonal.

Ex: 1 If the Eigen Values of  $A = \begin{pmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{pmatrix}$  are  $-1, -1, 2$  and if two of the Eigen Vectors of  $A$  are  $\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$  &  $\begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}$  then find the third eigenvector.

Solution:

Given  $A$  is a symmetric Matrix.

Hence the Eigen Vectors of  $A$  are orthogonal

[By Note 1.]

Let  $x_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$  ;  $x_2 = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}$

Let  $x_3 = \begin{pmatrix} l \\ m \\ n \end{pmatrix}$  as  $x_3$  is orthogonal to  $x_1 + x_2$

$$\therefore x_1^T x_3 = 0 \Rightarrow [1 \ 1 \ 1] \begin{pmatrix} l \\ m \\ n \end{pmatrix} = l + m + n = 0 \quad \text{--- (1)}$$

$$\therefore x_2^T x_3 = 0 \Rightarrow [0 \ 1 \ -1] \begin{pmatrix} l \\ m \\ n \end{pmatrix} = 0l + m - n = 0 \quad \text{--- (2)}$$

from (1) and (2)

$$\Rightarrow m = n$$

$$\frac{l}{-1-1} = \frac{-m}{0-1} = \frac{n}{0+1} \quad (\text{since it is orthogonal})$$

$$\frac{l}{-2} = \frac{-m}{-1} = \frac{n}{1} \quad \text{--- (1) } \Rightarrow l = -m - n$$

$$\text{--- (2) } \Rightarrow -m = 0l - n$$

$$\text{--- (3) } \Rightarrow n = 0l + m$$

$$\frac{l}{2} = \frac{m}{1} = \frac{n}{-1}$$

The third Eigen Vector is  $x_3 = \begin{pmatrix} 2 \\ -1 \\ -1 \end{pmatrix}$

Ex: 2  $\sqrt{I} \text{ of } \underline{-1}$  is the Eigen Value of

$\begin{pmatrix} 3 & -4 & 4 \\ 1 & -2 & 4 \\ 1 & -1 & 3 \end{pmatrix}$  write the corresponding eigen vector.

Solution:

Given  $\lambda = -1$

The Eigen Vector corresponding to the Eigen value  $\lambda$  is  $(A - \lambda I)(x) = 0$ .

$$(A - (-1)I) \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = 0$$

$$\left[ \begin{pmatrix} 3 & -4 & 4 \\ 1 & -2 & 4 \\ 1 & -1 & 3 \end{pmatrix} + \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \right] \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} =$$

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

$$\Rightarrow -4x_1 - 4x_2 + 4x_3 = 0$$

$$(\div 4) \quad +x_1 + x_2 - x_3 = 0 \quad \text{--- (1)}$$

$$\left. \begin{array}{l} x_1 - x_2 + 4x_3 = 0 \\ x_1 - x_2 + 4x_3 = 0 \end{array} \right\} \text{--- (2)}$$

By cross multiplication rule we get

$$\frac{x_1}{\begin{vmatrix} 1 & -1 \\ 1 & -1 \end{vmatrix}} = \frac{x_2}{\begin{vmatrix} -1 & 1 \\ -1 & 4 \end{vmatrix}} = \frac{x_3}{\begin{vmatrix} 1 & 1 \\ 4 & 1 \end{vmatrix}}$$

$$\frac{x_1}{-1+1} = \frac{x_2}{-4+1} = \frac{x_3}{1-4}$$

$$\frac{x_1}{0} = \frac{x_2}{-3} = \frac{x_3}{-3}$$

$$\frac{x_1}{0} = \frac{x_2}{1} = \frac{x_3}{1}$$

$$X = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$$

The Eigen Vector is

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

Symmetric or Non-Symmetric

## Eigen Vectors for non-repeated Eigen Values.

Ex: 1 Find the Eigen Values and Eigen Vectors of the matrix

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

Solution:

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

above  
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The characteristic equation is given by

$$\lambda^3 - S_1 \lambda^2 + S_2 \lambda - S_3 = 0$$

$S_1$  = sum of the diagonal elements

$$= 2 + 1 + 1 = 4$$

$S_2$  = sum of the minors of the diagonal elts

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

$$= -3 + 1 + 1$$

$$S_2 = -1$$

$$S_3 = |A| = 2 \begin{vmatrix} 1 & -2 \\ -2 & 1 \end{vmatrix} - 1 \begin{vmatrix} 1 & -2 \\ -1 & 1 \end{vmatrix} - 1 \begin{vmatrix} 1 & 1 \\ -1 & -2 \end{vmatrix}$$

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

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

$$= -6 + 2 + 2$$

$$S_3 = -4$$

∴ The characteristic equation is

$$\lambda^3 - 4\lambda^2 - 1\lambda + 4 = 0 \quad \text{--- (1)}$$

To find the Eigen Values: (use coe. of  $\lambda$ )

Synthetic division

| $\lambda^3$ | $\lambda^2$ | $\lambda$ | con |
|-------------|-------------|-----------|-----|
| 1           | -4          | -1        | 4   |
| 0           | 1           | -3        | -4  |
|             |             |           | 0   |
| 1           | -3          | -4        |     |

RW  
 $\lambda = 1$   
 $1 - 4 - 1 + 4 = 0$

$\lambda = 0$  in C.E  
 C.E = 0 or

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

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

$$\Rightarrow \lambda = 4, -1$$

$$\begin{array}{c} -4 \\ \swarrow \searrow \\ -4 \quad +1 \end{array}$$

$\therefore$  The Eigen values are  $4, -1, 1$

To find the Eigen Vectors:  $-1, 1, 4$

The Eigen vectors  $X$  of  $A$  corresponding to any eigen values  $\lambda$  is given by

$$(A - \lambda I)X = 0 \quad (\text{ie find } X = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix})$$

$$\Rightarrow \left( \begin{bmatrix} 2 & 1 & -1 \\ 1 & 1 & -2 \\ -1 & -2 & 1 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \right) \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = 0$$

$$\left( \begin{bmatrix} 2 & 1 & -1 \\ 1 & 1 & -2 \\ -1 & -2 & 1 \end{bmatrix} - \begin{bmatrix} \lambda & 0 & 0 \\ 0 & \lambda & 0 \\ 0 & 0 & \lambda \end{bmatrix} \right) \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = 0$$

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

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

from (2)  $\therefore \left. \begin{aligned} (2-\lambda)x_1 + x_2 - x_3 &= 0 \\ x_1 + (1-\lambda)x_2 - 2x_3 &= 0 \\ -x_1 - 2x_2 + (1-\lambda)x_3 &= 0 \end{aligned} \right\} \text{--- (2)}$

Case (ii)

When  $\lambda = -1$

$$\begin{aligned} 3x_1 + x_2 - x_3 &= 0 \\ x_1 + 2x_2 - 2x_3 &= 0 \\ -x_1 - 2x_2 + 2x_3 &= 0 \end{aligned}$$

$$\begin{array}{cccc} & x_1 & & \\ 3 & 1 & -1 & 3 \\ 1 & 2 & -2 & 1 \\ \hline & x_3 & & x_2 \end{array}$$

consider any two of the above eqns.

$$\begin{array}{ccc} x_1 & x_2 & x_3 \\ \begin{array}{cc} 1 & -1 \\ 2 & -2 \end{array} & \begin{array}{cc} 3 & 1 \\ 1 & 2 \end{array} & \begin{array}{cc} 1 & 1 \\ 2 & -2 \end{array} \end{array}$$

$$\frac{x_1}{\begin{vmatrix} 1 & -1 \\ 2 & -2 \end{vmatrix}} = \frac{x_2}{\begin{vmatrix} -1 & 3 \\ -2 & 1 \end{vmatrix}} = \frac{x_3}{\begin{vmatrix} 3 & 1 \\ 1 & 2 \end{vmatrix}}$$

$$\frac{x_1}{-2+2} = \frac{x_2}{-1+6} = \frac{x_3}{6-1}$$

$$\frac{x_1}{0} = \frac{x_2}{5} = \frac{x_3}{5}$$

$$\frac{x_1}{0} = \frac{x_2}{1} = \frac{x_3}{1}$$

$$\Rightarrow X_1 = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$$

Case (ii) when  $\lambda = 1$ .

Using (2)  $x_1 + x_2 - x_3 = 0$

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

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

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

Consider first two equations

$$\begin{array}{ccc|c} x_1 & x_2 & x_3 & \\ \hline 1 & 1 & -1 & 0 \\ 0 & -2 & 1 & 0 \end{array}$$

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

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

$$\Rightarrow X_2 = \begin{pmatrix} 2 \\ -1 \\ 1 \end{pmatrix}$$

Case (iii) when  $\lambda = 4$

Using (2)  $-2x_1 + x_2 - x_3 = 0$

$$x_1 - 3x_2 - 2x_3 = 0$$

$$-x_1 - 2x_2 - 3x_3 = 0$$





# Non-Symmetric Matrix with repeated roots

Ex: 1 Find the Eigen values and Eigenvectors of the matrix

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

Soln:

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

The characteristic equation is

$$\lambda^3 - S_1 \lambda^2 + S_2 \lambda - S_3 = 0$$

$S_1$  = sum of the diagonal elements

$$S_1 = 0$$

$S_2$  = Sum of the minors of the diagonal elements

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

$$S_2 = -1 - 1 - 1 = -3$$

$$S_3 = |A| = 0 - 1(-1) + 1(1)$$

$$S_3 = 1 + 1 = 2$$

$\therefore$  The charac. eqn is  $\lambda^3 - 0\lambda^2 - 3\lambda - 2 = 0$ .

$\lambda = -1$  is a root of the eqn.

$$\begin{array}{r|rrrr} -1 & 1 & 0 & -3 & -2 \\ & 0 & -1 & 1 & 2 \\ \hline & 1 & -1 & -2 & 0 \end{array}$$

R.W  
 $\lambda = 1$   
 $1 - 3 - 2 = 0$   
 $\lambda = -1$   
 $-1 + 3 - 2 = 0$

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

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

$$\Rightarrow \lambda = 2, -1$$

$$\begin{array}{c} -2 \\ / \quad \backslash \\ -2 \quad 1 \end{array}$$

∴ The Eigen values of A are -1, -1 and 2

To find the Eigen Vectors:

$X = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$  satisfies the eqn  $(A - \lambda I)X = 0$ .

$$\left( \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \right) \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = 0.$$

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

$$\left. \begin{aligned} -\lambda x_1 + x_2 + x_3 &= 0 \\ x_1 - \lambda x_2 + x_3 &= 0 \\ x_1 + x_2 - \lambda x_3 &= 0 \end{aligned} \right\} \text{--- (2)}$$

Case (i) when  $\lambda = 2$

Using (2)

$$\begin{aligned} -2x_1 + x_2 + x_3 &= 0 \\ x_1 - 2x_2 + x_3 &= 0 \\ x_1 + x_2 - 2x_3 &= 0 \end{aligned}$$

Consider first two equations

$$\begin{array}{ccccccc} & x_1 & & x_2 & & x_3 & \\ & & & & & & \\ 1 & & 1 & & -2 & & \\ & \times & & \times & & & \\ -2 & & & & & & -2 \end{array}$$

Note:  
If the roots are repeated check whether the matrix is symmetric or non-symmetric and use the property.

$$\frac{x_1}{\begin{vmatrix} 1 & 1 \\ -2 & 1 \end{vmatrix}} = \frac{x_2}{\begin{vmatrix} 1 & -2 \\ 1 & 1 \end{vmatrix}} = \frac{x_3}{\begin{vmatrix} -2 & 1 \\ 1 & -2 \end{vmatrix}}$$

$$\frac{x_1}{3} = \frac{x_2}{3} = \frac{x_3}{3}$$

$$\frac{x_1}{1} = \frac{x_2}{1} = \frac{x_3}{1}$$

$\therefore X_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$  is the E.V. corresponding to  $\lambda = 2$

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

$$x_1 + x_2 + x_3 = 0$$

$$x_1 + x_2 + x_3 = 0$$

$$x_1 + x_2 + x_3 = 0.$$

Taking the first row alone

$$\text{put } x_1 = 0 \Rightarrow x_2 + x_3 = 0$$

$$x_2 = -x_3$$

$$\text{i.e., } \frac{x_2}{1} = \frac{x_3}{-1}$$

$$\therefore X_2 = \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix}$$

$$\text{Now, put } x_2 = 0 \Rightarrow x_1 + x_3 = 0.$$

$$x_1 = -x_3$$

$$\text{i.e., } \frac{x_1}{1} = \frac{x_3}{-1}$$

$$\therefore X_3 = \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$$

$\therefore$  The three Eigen Vectors are  $\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ ,  $\begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}$  and  $\begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}$

Example : 2 :

Find the Eigenvalues and Eigenvectors of the

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

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

To find Eigen Values

The characteristic eqn is <sup>of A</sup> given by

$$\lambda^3 - S_1 \lambda^2 + S_2 \lambda - S_3 = 0 \quad \text{--- (1)}$$

$S_1 =$  sum of the diagonal elements

$$S_1 = 2 + 1 - 1 = 2$$

$S_2 =$  sum of the minors of the diagonal elements

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

$$= -4 - 4 + 4 = -4$$

$$S_3 = |A| = 2(-1-3) + 2(-1-1) + 2(3-1)$$

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

$$= -8 - 4 + 4 = -8$$

$$S_3 = -8$$

$\therefore$  The characteristic eqn. is given by

$$\lambda^3 - 2\lambda^2 - 4\lambda + 8 = 0 \quad \text{--- (1)} \quad (27)$$

$\lambda = 2$  is a root of the equation put  $\lambda = 1$

$$1 - 2 - 4 + 8 = 1$$

$$\lambda = -1$$

$$-1 - 2 + 4 + 8 = 9$$

$$\lambda = 2$$

$$8 - 8 - 8 + 8 = 0$$

$$2. \begin{array}{ccc|c} 1 & -2 & -4 & 8 \\ 0 & 2 & 0 & -8 \\ \hline 1 & 0 & -4 & 0 \end{array}$$

$$\Rightarrow \lambda^2 - 0\lambda - 4 = 0$$

$$\Rightarrow \lambda^2 = 4$$

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

$\therefore$  The Eigen Values are  $\lambda = -2, 2, 2$ .

$X = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$  satisfies the equation  $(A - \lambda I)X = 0$ .

$$\begin{bmatrix} 2 - \lambda & -2 & 2 \\ 1 & 1 - \lambda & 1 \\ 1 & 3 & -1 - \lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0.$$

$$\left. \begin{array}{l} (2 - \lambda)x_1 - 2x_2 + 2x_3 = 0 \\ x_1 + (1 - \lambda)x_2 + x_3 = 0 \\ x_1 + 3x_2 + (-1 - \lambda)x_3 = 0. \end{array} \right\} \text{--- (2)}$$

Case (i)  $\lambda = -2$ .

$$4x_1 - 2x_2 + 2x_3 = 0$$

$$x_1 + 3x_2 + x_3 = 0$$

$$x_1 + 3x_2 + x_3 = 0.$$

Using 1<sup>st</sup> two equations

$$\begin{array}{cccc} -2 & x_1 & 2 & x_2 & 4 & x_3 & -2 \\ 3 & \times & 1 & \times & 1 & \times & 3 \end{array}$$

$$\frac{x_1}{-8} = \frac{x_2}{-2} = \frac{x_3}{14}$$

$$\Rightarrow \frac{x_1}{4} = \frac{x_2}{1} = \frac{x_3}{-7}$$

$$X_1 = \begin{bmatrix} 4 \\ 1 \\ -7 \end{bmatrix} \text{ is the Eigen vector for } \lambda = -2$$

Case (ii)  $\lambda = 2$

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

$$x_1 - x_2 + x_3 = 0$$

$$x_1 + 3x_2 - 3x_3 = 0$$

consider first two equations

$$\begin{array}{ccc} -2 & 2 & 0 \\ -1 & 1 & 1 \end{array} \begin{array}{c} x_1 \\ x_2 \\ x_3 \end{array} \begin{array}{c} -2 \\ -1 \end{array}$$

$$\frac{x_1}{0} = \frac{x_2}{2} = \frac{x_3}{2}$$

$$\frac{x_1}{0} = \frac{x_2}{1} = \frac{x_3}{1}$$

$$X_2 = X_3 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$$

cha. eqn

$$\lambda^3 - 2\lambda^2 - 4\lambda + 8 = 0$$

Eigen Value

$$\lambda = -2$$

$$\lambda = 2$$

$$\lambda = 2$$

Eigen Vector

$$X_1 = \begin{bmatrix} 4 \\ 1 \\ -7 \end{bmatrix}$$

$$X_2 = X_3 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$$