



DEPARTMENT OF MATHEMATICS

UNIT - I MATRIX EIGENVALUE PROBLEM

Properties: -

- 1) If $\lambda_1, \lambda_2, \dots, \lambda_n$ are the E-values of matrix A , then $k\lambda_1, k\lambda_2, \dots, k\lambda_n$ are the E-values of matrix kA , where k is non-zero scalar.
- 2) If $\lambda_1, \lambda_2, \dots, \lambda_n$ are the E-values of matrix A , then $\lambda_1^p, \lambda_2^p, \dots, \lambda_n^p$ are the E-values of A^p , where p is the +ve integer.
- 3) If $\lambda_1, \lambda_2, \dots, \lambda_n$ are the E-values of A , then $\frac{1}{\lambda_1}, \frac{1}{\lambda_2}, \dots, \frac{1}{\lambda_n}$ are the E-values of A^{-1} , provided $\lambda_r \neq 0$ where $r=1, \dots, n$.
- 4) E-values of a real symmetric are all real
- 5) The square matrix and its transpose A^T have the same E-values
- 6) A sum of the E-values of the matrix A is equal to sum of the main diagonal elt (ie) trace of A
- 7) The product of E-values of the matrix A is equal to $|A|$
- 8) If $\lambda_1, \lambda_2, \dots, \lambda_n$ are the E-values of A , then $\lambda_1^{-k}, \lambda_2^{-k}, \dots, \lambda_n^{-k}$ are the E-values of A^{-k}



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9) If λ is the ϵ -value of A , then $\frac{|A|}{\lambda}$ is the ϵ -value of $\text{adj. } A$

10) ϵ -values of a diagonal matrix are the diagonal elts.

11) ϵ -values of an upper & lower triangular matrix are the diagonal elts.

problems based on properties:

1) Find the sum & product of all ϵ -values of matrix.

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

$$\begin{aligned} \text{Sum of } \epsilon\text{-values} &= \text{Sum of main diagonal elts (by prop. 6)} \\ &= 1 + 0 + 3 = 4 \end{aligned}$$

$$\text{product of } \epsilon\text{-values} = |A|$$

$$= 1(3) - 2(3+6) - 2(-1) = -13$$

2) Find the ϵ -values of A^2 , A^{-1} , $3A$, & A^{-5} when

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



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Soln: A is an upper triangular matrix.

E. values of A are 3, 2, 5 (by prop 1)

E. values of A^2 are $3^2, 2^2, 5^2$ (i) 9, 4, 25 (by prop 2)

E. values of A^{-1} are $\frac{1}{3}, \frac{1}{2}, \frac{1}{5}$ (by prop 3)

E. values of $3A$ are $3 \times 3, 3 \times 2, 3 \times 5$ (ii) 9, 6, 15 (by prop. 1)

E. values of $A - 5I$ are $3-5, 2-5, 5-5$ (iii) -2, -3, 0 (by prop. 8)

\Rightarrow of 3 & 15 are the two E. values of $A = \begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix}$

find $|A|$ without expanding the determinant.

eqn: The E. values are 3 & 15

Let λ be the 3rd E. value.

Sum of E. value = sum of main diagonal elt.

$$3 + 15 + \lambda = 8 + 7 + 3.$$

$$18 + \lambda = 18$$

$$\lambda = 0$$

\therefore By prop 7, product of E. value = $|A|$

$$\Rightarrow 3 \times 15 \times 0 = |A|$$

$$0 = |A|.$$



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4) Find the λ -values of $\text{adj } A$, if $A = \begin{bmatrix} 8 & 5 & 3 \\ 0 & 4 & 6 \\ 0 & 0 & 1 \end{bmatrix}$

Soln: A is an upper triangular matrix.

\Rightarrow λ -values of A are $8, 4, 1$.

$|A| = \text{product of } \lambda\text{-values}$.

$$= 8 \times 4 \times 1$$

$$= 32$$

\therefore The λ -values of $\text{adj } A$ are $\frac{32}{8}, \frac{32}{4}, \frac{32}{1}$

(or) $4, 8, 32$.

5) Two λ -values of $A = \begin{bmatrix} 4 & 6 & 6 \\ 1 & 3 & 2 \\ -1 & -5 & -2 \end{bmatrix}$ are equal & they are double the third. Find the λ -value of A^2

Soln: Let λ be the third λ -value then 2 λ -values are $2\lambda, 2\lambda$.

Sum of λ -values = sum of main diagonal elements.

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

$$5\lambda = 5$$

$$\lambda = 1$$

\therefore λ -values of A are $2, 2, 1$

λ -values of A^2 are $4, 4, 1$ (by prop. 2)



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6) If 3 & 6 are the E-values of $A = \begin{bmatrix} 1 & 1 & 3 \\ 1 & 5 & 1 \\ 3 & 1 & 1 \end{bmatrix}$ write down the E-values of A^{-1} & $3A$.

Ans: 3 & 6 are two E-values.

Sum of E-values = Sum of main diagonal elts

$$3 + 6 + \lambda = 1 + 5 + 1$$

$$9 + \lambda = 7$$

$$\lambda = -2$$

∴ E-values are -2, 3, 6.

E-values of A^{-1} are $-\frac{1}{2}$, $\frac{1}{3}$, $\frac{1}{6}$

E-values of $3A$ are -6, 9, 18

7) The pdt. of two E-values of $A = \begin{bmatrix} 6 & -2 & 0 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{bmatrix}$ is 16. Find third E-value.

Let λ be the third E-value.

product of E-value = $|A|$.

$$16\lambda = 6(9-1) + 2(-6+2) + 2(2-6)$$
$$= 32$$

$$\lambda = 2, \text{ which is third E-value.}$$



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8) Find the E-value of $\begin{bmatrix} 2 & 3 \\ 0 & 4 \end{bmatrix}$ corresponding to the E-vector $\begin{bmatrix} 1 \\ 0 \end{bmatrix}$

$$\text{Let } (A - \lambda I) x = 0$$

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

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

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

$$\lambda = 2, \text{ the corresponding e. value.}$$