



DEPARTMENT OF MATHEMATICS

UNIT - I MATRIX EIGENVALUE PROBLEM

Find e-values & e-vectors of $A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 3 & -1 \\ 0 & -1 & 3 \end{bmatrix}$

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

Step 1: - To find char. eqn

$$\lambda^3 - s_1\lambda^2 + s_2\lambda - s_3 = 0$$

where $s_1 = 7$; $s_2 = 14$; $s_3 = 8$

\therefore The char. eqn is $\lambda^3 - 7\lambda^2 + 14\lambda - 8 = 0$.

Step 2: - To find e-values.

$$\lambda^3 - 7\lambda^2 + 14\lambda - 8 = 0$$

$$\lambda = 1, 2, 4.$$

Step 3: To find e-vectors

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

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

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

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

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



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Since 1 row is zero th row, by taking cofactor for 1 row we get.

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

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

$$\therefore \text{E. vector } x_1 = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 3 \\ 0 \\ 0 \end{bmatrix}$$

Case (ii): when $\lambda = 2$.

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

Since (2) & (3) row are same, by taking cofactor for 1st row we get

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

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

$$\therefore \text{E. vector } x_2 = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ -1 \\ -1 \end{bmatrix}$$



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Case (iii) : when $\lambda = 3$

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

Since (2) & (3) row are same, by taking defactor for (2) row we get

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

$$\therefore \text{E. vector } x_3 = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ -3 \\ 3 \end{bmatrix}$$

find E. values & E. vectors of $\begin{pmatrix} -2 & 2 & -3 \\ 2 & 1 & 6 \\ -1 & 2 & 0 \end{pmatrix}$

$$\text{Let } A = \begin{pmatrix} -2 & 2 & -3 \\ 2 & 1 & 6 \\ -1 & -2 & 0 \end{pmatrix}$$

Step 1: to find char. eqn. $\lambda^3 - s_1\lambda^2 + s_2\lambda - s_3 = 0$

$$s_1 = -1; s_2 = -21; s_3 = 45$$

\therefore The char. eqn. is $\lambda^3 + \lambda^2 - 21\lambda - 45 = 0$

Step 2: to find E. values.

$$\lambda^3 + \lambda^2 - 21\lambda - 45 = 0$$

$$\lambda = -3, \lambda = -3, \lambda = 5$$

E. values are $-3, -3, 5$



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Step 3: To find ϵ -vector $(A - \lambda I)x = 0$

$$\left[\begin{pmatrix} -2 & 2 & -3 \\ 2 & 1 & 6 \\ -1 & -2 & 0 \end{pmatrix} - \lambda \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \right] \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} -2-\lambda & 2 & -3 \\ 2 & 1-\lambda & 6 \\ -1 & -2 & -\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Case (i): when $\lambda = -3$

$$\begin{pmatrix} 1 & 2 & -3 \\ 2 & 4 & -6 \\ -1 & 2 & 3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

Since all the three rows are same, consider any one of the row as eqn.

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

$$\text{put } x_1 = 0 \Rightarrow 2x_2 - 3x_3 = 0$$
$$\frac{x_2}{3} = \frac{x_3}{2}$$

$$\therefore \epsilon\text{-vector } x_1 = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 3 \\ 2 \end{bmatrix}$$

$$\text{put } x_2 = 0 \Rightarrow x_1 - 3x_3 = 0$$

$$x_1 = 3x_3$$

$$\frac{x_1}{3} = \frac{x_3}{1}$$

$$\therefore \epsilon\text{-vector } x_2 = \begin{bmatrix} 3 \\ 0 \\ 1 \end{bmatrix}$$



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case (ii): when $\lambda = 5$

$$\begin{pmatrix} -7 & 2 & -3 \\ 2 & -4 & -6 \\ -1 & -2 & -5 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

Since all the three rows are diff. by taking eqns for 2 row we get

$$\frac{x_1}{\begin{vmatrix} -4 & -6 \\ -2 & -5 \end{vmatrix}} = \frac{-x_2}{\begin{vmatrix} 2 & -6 \\ -1 & -5 \end{vmatrix}} = \frac{x_3}{\begin{vmatrix} 2 & -4 \\ -1 & -2 \end{vmatrix}}$$

$$\frac{x_1}{8} = \frac{-x_2}{-16} = \frac{x_3}{-8}$$

$$\therefore \text{E. vector } x_s = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 8 \\ +16 \\ -8 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix}$$