

**DEPARTMENT OF MATHEMATICS****UNIT - II ORTHOGONAL TRANSFORMATION OF REAL SYMMETRIC MATRIX**

Reduce the matrix  $A = \begin{bmatrix} 2 & 0 & 1 \\ 0 & 3 & 0 \\ 1 & 0 & 2 \end{bmatrix}$  to diagonal form by orthogonal transformation & find  $A^3$ .

$$\text{Egn. } A = \begin{bmatrix} 2 & 0 & 1 \\ 0 & 3 & 0 \\ 1 & 0 & 2 \end{bmatrix}$$

Step 1: - To find the char. eqn.

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

$$S_1 = 7 ; S_2 = 15 ; S_3 = 9$$

$\therefore$  The char. eqn. is  $\lambda^3 - 7\lambda^2 + 15\lambda - 9 = 0$ .

Step 2: - To find e. values & e. vectors.

$$\lambda^3 - 7\lambda^2 + 15\lambda - 9 = 0$$

$$\lambda = 1, 3, 3.$$

$\therefore$  e. values are  $\lambda = 1, 3, 3$

To find e. vectors  $(A - \lambda I)x = 0$

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

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



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

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

Since (i) & (iii) are <sup>rows</sup> same, by taking cofactor for I row we get

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

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

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

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

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

Since I & III rows are same, & II row is zero th row, Consider any one eqn. from I & III row, we get

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

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

$$0x_2 = x_3$$

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



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$$\therefore \Rightarrow x_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

Since given matrix  $A$  is symmetric.

Let  $x_3 = \begin{bmatrix} a \\ b \\ c \end{bmatrix}$  be an assumed e. vector 'as

$x_3$  is orthogonal to  $x_1$  and  $x_2$ .

$$x_2^T x_3 = 0 \quad \& \quad x_3^T x_1 = 0$$

Now  $x_2^T x_3 = 0$

$$\Rightarrow [0 \ 1 \ 0] \begin{bmatrix} a \\ b \\ c \end{bmatrix} = 0$$

$$\Rightarrow 0a + b + 0c = 0 \quad \text{--- (1)}$$

Now  $x_3^T x_1 = 0$

$$\Rightarrow [a \ b \ c] \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} = 0$$

$$\Rightarrow a + 0b - c = 0 \quad \text{--- (2)}$$

From (2)  $a = c$   
 $\Rightarrow \frac{a}{1} = \frac{c}{1}$

$$\therefore x_3 = \begin{bmatrix} a \\ b \\ c \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$$



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step 3:- to check pairwise orthogonal e. vector.

$$x_1^T x_2 = [1 \ 0 \ -1] \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} = 0$$

$$x_2^T x_3 = [0 \ 1 \ 0] \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} = 0$$

$$x_3^T x_1 = [1 \ 0 \ 1] \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} = 0$$

$\therefore$  e. vectors are pairwise orthogonal.

step 4:- to find normalized e. vector

$$x_1 = \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} \Rightarrow l(x_1) = \sqrt{1+0+1} = \sqrt{2} \quad \therefore \text{N.E.V } x_1 = \begin{bmatrix} 1/\sqrt{2} \\ 0/\sqrt{2} \\ -1/\sqrt{2} \end{bmatrix}$$

$$x_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \Rightarrow l(x_2) = \sqrt{0+1+0} = 1 \quad \therefore \text{N.E.V } x_2 = \begin{bmatrix} 0/1 \\ 1/1 \\ 0/1 \end{bmatrix}$$

$$x_3 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \Rightarrow l(x_3) = \sqrt{1+0+1} = \sqrt{2} \quad \therefore \text{N.E.V } x_3 = \begin{bmatrix} 1/\sqrt{2} \\ 0/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}$$

step 5:-

Normalized modal matrix.

$$N = \begin{bmatrix} 1/\sqrt{2} & 0 & 1/\sqrt{2} \\ 0 & 1 & 0 \\ -1/\sqrt{2} & 0 & 1/\sqrt{2} \end{bmatrix}$$

step 6:- to check  $N$  is orthogonal

(a)  $N^T N = N N^T = I$ .

$$\text{Now } N^T N = \begin{bmatrix} 1/\sqrt{2} & 0 & -1/\sqrt{2} \\ 0 & 1 & 0 \\ 1/\sqrt{2} & 0 & 1/\sqrt{2} \end{bmatrix} \begin{bmatrix} 1/\sqrt{2} & 0 & 1/\sqrt{2} \\ 0 & 1 & 0 \\ -1/\sqrt{2} & 0 & 1/\sqrt{2} \end{bmatrix}$$



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$$N^{-1} N = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = I$$

$\therefore N$  is orthogonal.

Step 7:- to find  $D = N^T A N$

$$\text{Now } D = N^T A N$$

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

$$= \begin{bmatrix} 1 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 3 \end{bmatrix}, \text{ the diagonal elts are } \lambda \text{ values}$$