

SEM I
Physics Honours

Paper - CC1

Dr. Sudipa Upadhaya

**Department of Physics,
Ramsaday College.**

CAYLEY-HAMILTON THEOREM

The theorem states that every square matrix satisfies its own characteristic equation.

Let us verify the theorem for the matrix $A = \begin{pmatrix} 3 & 1 \\ -1 & 2 \end{pmatrix}$

The characteristic equation is

$$\det(A - \lambda I) = \begin{vmatrix} 3-\lambda & 1 \\ -1 & 2-\lambda \end{vmatrix} = 0$$

$$\text{Or, } \lambda^2 - 5\lambda + 7 = 0$$

According to Cayley-Hamilton's theorem,

$$A^2 - 5A + 7I = 0$$

$$\text{Now, } A^2 = \begin{pmatrix} 3 & 1 \\ -1 & 2 \end{pmatrix} \times \begin{pmatrix} 3 & 1 \\ -1 & 2 \end{pmatrix} = \begin{pmatrix} 8 & 5 \\ -5 & 3 \end{pmatrix}$$

$$5A = \begin{pmatrix} 15 & 5 \\ -5 & 10 \end{pmatrix}$$

$$\begin{aligned} \therefore A^2 - 5A + 7I &= \begin{pmatrix} 8 & 5 \\ -5 & 3 \end{pmatrix} - \begin{pmatrix} 15 & 5 \\ -5 & 10 \end{pmatrix} + 7 \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \\ &= \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} = 0 \end{aligned}$$

Example

Verify Cayley-Hamilton theorem for the matrix

$$A = \begin{pmatrix} 1 & 2 \\ 2 & -1 \end{pmatrix} \text{ and hence find } A^{-1}.$$

Solution

The characteristic equation of the matrix is $|A - \lambda I| = 0$

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

$$(1-\lambda)(-1-\lambda) - 4 = 0 \Rightarrow -1 + \lambda^2 - 4 = 0 \Rightarrow \lambda^2 - 5 = 0$$

By Cayley-Hamilton theorem, $A^2 - 5I = 0 \dots \dots (1)$

$$\text{Now, } A^2 = A \cdot A = \begin{pmatrix} 1 & 2 \\ 2 & -1 \end{pmatrix} \begin{pmatrix} 1 & 2 \\ 2 & -1 \end{pmatrix} = \begin{pmatrix} 5 & 0 \\ 0 & 5 \end{pmatrix}$$

$$\begin{aligned} A^2 - 5I &= \begin{pmatrix} 5 & 0 \\ 0 & 5 \end{pmatrix} - 5 \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 5 & 0 \\ 0 & 5 \end{pmatrix} + \begin{pmatrix} -5 & 0 \\ 0 & -5 \end{pmatrix} \\ &= \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} = 0 \dots \dots (2) \end{aligned}$$

From (1) and (2), Cayley-Hamilton theorem is verified.

Again, from (1), we have

$$A^2 - 5I = 0$$



Multiplying by A^{-1} , we get

$$A - 5A^{-1} = 0 \Rightarrow A^{-1} = \frac{1}{5} A$$

$$\Rightarrow A^{-1} = \frac{1}{5} \begin{pmatrix} 1 & 2 \\ 2 & -1 \end{pmatrix} = \begin{pmatrix} \frac{1}{5} & \frac{2}{5} \\ \frac{2}{5} & -\frac{1}{5} \end{pmatrix} \text{ Ans.}$$

Example

Verify Cayley-Hamilton theorem for the following matrix:

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

and use the theorem to find A^{-1} .

Solution

We have $A = \begin{pmatrix} 2 & -1 & 1 \\ -1 & 2 & -1 \\ 1 & -1 & 2 \end{pmatrix}$

Characteristic equation $|A - \lambda I| = 0$

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

$$\Rightarrow (2-\lambda)(4 + \lambda^2 - 4\lambda - 1) + (\lambda - 2 + 1) + (1 + \lambda - 2) = 0$$

$$\Rightarrow 2\lambda^2 - 8\lambda + 6 - \lambda^3 + 4\lambda^2 - 3\lambda + 2\lambda - 2 = 0$$

$$\Rightarrow -\lambda^3 + 6\lambda^2 - 9\lambda + 4 = 0$$

$$\Rightarrow \lambda^3 - 6\lambda^2 + 9\lambda - 4 = 0$$

By Cayley-Hamilton theorem

$$A^3 - 6A^2 + 9A - 4I = 0 \quad \dots \dots \dots (1)$$

$$A^2 = \begin{bmatrix} 2 & -1 & 1 \\ -1 & 2 & -1 \\ 1 & -1 & 2 \end{bmatrix} \begin{bmatrix} 2 & -1 & 1 \\ -1 & 2 & -1 \\ 1 & -1 & 2 \end{bmatrix} = \begin{bmatrix} 6 & -5 & 5 \\ -5 & 6 & -5 \\ 5 & -5 & 6 \end{bmatrix}$$

$$A^3 = \begin{bmatrix} 6 & -5 & 5 \\ -5 & 6 & -5 \\ 5 & -5 & 6 \end{bmatrix} \begin{bmatrix} 2 & -1 & 1 \\ -1 & 2 & -1 \\ 1 & -1 & 2 \end{bmatrix} = \begin{bmatrix} 22 & -21 & 21 \\ -21 & 22 & -21 \\ 21 & -21 & 22 \end{bmatrix}$$

From equation (1), we get

$$\begin{aligned} \text{LHS} &= \begin{bmatrix} 22 & -21 & 21 \\ -21 & 22 & -21 \\ 21 & -21 & 22 \end{bmatrix} - 6 \begin{bmatrix} 6 & -5 & 5 \\ -5 & 6 & -5 \\ 5 & -5 & 6 \end{bmatrix} + 9 \begin{bmatrix} 2 & -1 & 1 \\ -1 & 2 & -1 \\ 1 & -1 & 2 \end{bmatrix} \\ &+ \begin{bmatrix} -4 & 0 & 0 \\ 0 & -4 & 0 \\ 0 & 0 & -4 \end{bmatrix} \end{aligned}$$

$$\text{So, LHS} = \begin{bmatrix} 22-36+18-4 & -21+30-9 & 21-30+9 \\ -21+30-9 & 22-36+18-4 & -21+30-9 \\ 21-30+9 & -21+30-9 & 22-36+18-4 \end{bmatrix}$$

$$= \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$= \text{RHS}$$

Thus, Cayley-Hamilton theorem is verified.

$$\text{From (1), } A^3 - 6A^2 + 9A - 4I = 0$$

$$\Rightarrow A^2 - 6A + 9I - 4A^{-1} = 0$$

$$\Rightarrow A^{-1} = \frac{1}{4} [A^2 - 6A + 9I]$$

$$= \frac{1}{4} \left[\begin{bmatrix} 6 & -5 & 5 \\ -5 & 6 & -5 \\ 5 & -5 & 6 \end{bmatrix} - 6 \begin{bmatrix} 2 & -1 & 1 \\ -1 & 2 & -1 \\ 1 & -1 & 2 \end{bmatrix} + \begin{bmatrix} 9 & 0 & 0 \\ 0 & 9 & 0 \\ 0 & 0 & 9 \end{bmatrix} \right]$$

$$= \frac{1}{4} \begin{bmatrix} 3 & 1 & -1 \\ 1 & 3 & 1 \\ -1 & 1 & 3 \end{bmatrix}$$

Example

Find the characteristic equation of the matrix A.

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

Hence find A^{-1} .

Solution

Characteristic equation is

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

$$(4-\lambda)[1 + \lambda^2 - 2\lambda + 4] - 3(2 - 2\lambda + 2) + 1 \cdot (4 - 1 + \lambda) = 0$$

$$\Rightarrow (4-\lambda)(\lambda^2 - 2\lambda + 5) - 3(-2\lambda + 4) + (3 + \lambda) = 0$$

$$\Rightarrow 4\lambda^2 - 8\lambda + 20 - \lambda^3 + 2\lambda^2 - 5\lambda + 6\lambda - 12 + 3 + \lambda = 0$$

$$\Rightarrow -\lambda^3 + 6\lambda^2 - 6\lambda + 11 = 0$$

$$\text{Or, } \lambda^3 - 6\lambda^2 + 6\lambda - 11 = 0$$

By Cayley - Hamilton Theorem,

$$A^3 - 6A^2 + 6A - 11I = 0 \dots\dots (1)$$

Multiplying (1) by A^{-1} , we get

$$A^2 - 6A + 6I - 11A^{-1} = 0$$

$$\text{Or, } 11A^{-1} = A^2 - 6A + 6I$$

$$11A^{-1} = \begin{bmatrix} 4 & 3 & 1 \\ 2 & 1 & -2 \\ 1 & 2 & 1 \end{bmatrix} \begin{bmatrix} 4 & 3 & 1 \\ 2 & 1 & -2 \\ 1 & 2 & 1 \end{bmatrix} - 6 \begin{bmatrix} 4 & 3 & 1 \\ 2 & 1 & -2 \\ 1 & 2 & 1 \end{bmatrix} + 6 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 23 & 17 & 4 \\ 8 & 3 & -2 \\ 9 & 7 & -2 \end{bmatrix} + \begin{bmatrix} -24 & -18 & -6 \\ -12 & -6 & 12 \\ -6 & -12 & -6 \end{bmatrix} + \begin{bmatrix} 6 & 0 & 0 \\ 0 & 6 & 0 \\ 0 & 0 & 6 \end{bmatrix}$$

$$= \begin{bmatrix} 5 & -1 & -7 \\ -4 & 3 & 10 \\ 3 & -5 & -2 \end{bmatrix}$$

$$\therefore A^{-1} = \frac{1}{11} \begin{bmatrix} 5 & -1 & -7 \\ -4 & 3 & 10 \\ 3 & -5 & -2 \end{bmatrix}$$

Example

Find the characteristic equation of the matrix $A = \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix}$

Verify Cayley Hamilton theorem and hence prove that :

$$A^8 - 5A^7 + 7A^6 - 3A^5 + A^4 - 5A^3 + 8A^2 - 2A + I = \begin{bmatrix} 8 & 5 & 5 \\ 0 & 3 & 0 \\ 5 & 5 & 8 \end{bmatrix}$$

Solution

Characteristic equation of the matrix A is

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

$$\Rightarrow (2-\lambda) [(1-\lambda)(2-\lambda)] - 1(0) + 1(0-1+\lambda) = 0$$

$$\Rightarrow \lambda^3 - 5\lambda^2 + 7\lambda - 3 = 0$$

According to Cayley-Hamilton Theorem

$$A^3 - 5A^2 + 7A - 3I = 0 \dots (1)$$

We have to verify equation (1)

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

$$A^3 = A^2 \cdot A = \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} 5 & 4 & 4 \\ 0 & 1 & 0 \\ 4 & 4 & 5 \end{bmatrix} = \begin{bmatrix} 14 & 13 & 13 \\ 0 & 1 & 0 \\ 13 & 13 & 14 \end{bmatrix}$$

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

$$3 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 14 - 25 + 14 - 3 & 13 - 20 + 7 + 0 & 13 - 20 + 7 + 0 \\ 0 + 0 + 0 + 0 & 1 - 5 + 7 - 3 & 0 - 0 + 0 - 0 \\ 13 - 20 + 7 + 0 & 13 - 20 + 7 - 0 & 14 - 25 + 14 - 3 \end{bmatrix}$$

$$= \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} = 0$$

Hence Cayley Hamilton Theorem is verified.

$$\begin{aligned} \text{Now, } & A^8 - 5A^7 + 7A^6 - 3A^5 + A^4 - 5A^3 + 8A^2 - 2A + I \\ &= A^5(A^3 - 5A^2 + 7A - 3I) + A(A^3 - 5A^2 + 7A - 3I) + \\ & \quad A^2 + A + I \end{aligned}$$

$$= A^5 \times 0 + A \times 0 + A^2 + A + I = A^2 + A + I$$

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

$$= \begin{bmatrix} 8 & 5 & 5 \\ 0 & 3 & 0 \\ 5 & 5 & 8 \end{bmatrix}$$

Hence, proved.

CHARACTERISTIC VECTORS OR EIGEN VECTORS

We discussed previously that a column vector X is transformed into column vector Y by means of a square matrix A .

Now, we want to multiply the column vector X by a scalar quantity λ so that we can find the same transformed column vector Y .

$$\text{i.e. } AX = Y = \lambda X$$

X is known as eigen vector.

Example

Show that the vector $(1, 1, 2)$ is an eigen vector of the matrix $A = \begin{bmatrix} 3 & 1 & -1 \\ 2 & 2 & -1 \\ 2 & 2 & 0 \end{bmatrix}$ corresponding to the eigen value 2.

Solution

$$\text{Let } X = (1, 1, 2)$$

$$\text{Now, } AX = \begin{bmatrix} 3 & 1 & -1 \\ 2 & 2 & -1 \\ 2 & 2 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 3+1-2 \\ 2+2-2 \\ 2+2+0 \end{bmatrix} = \begin{bmatrix} 2 \\ 2 \\ 4 \end{bmatrix} = 2 \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix} = 2X$$

Corresponding to each characteristic root λ , we have a corresponding non-zero vector X which satisfies the equation $[A - \lambda I]X = 0$. The non-zero vector X is called characteristic vector or Eigen vector.

PROPERTIES OF EIGEN VECTORS

1. The eigen vector X of a matrix A is not unique.
2. If $\lambda_1, \lambda_2, \dots, \lambda_n$ be distinct eigen values of an $n \times n$ matrix then corresponding eigen vectors X_1, X_2, \dots, X_n form a linearly independent set.
3. If two or more eigen values are equal it may or may not be possible to get linearly independent eigen vectors corresponding to the equal roots.
4. Two eigen vectors X_1 and X_2 are called orthogonal vectors if $X_1' X_2 = 0$
5. Eigen vectors of a symmetric matrix corresponding to different eigen values are orthogonal.

Normalised form of vectors

To find normalised form of $\begin{bmatrix} a \\ b \\ c \end{bmatrix}$, we divide each element by $\sqrt{a^2 + b^2 + c^2}$

for example, normalised form of $\begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}$ is $\begin{bmatrix} 1/3 \\ 2/3 \\ 2/3 \end{bmatrix}$

$$\left[\sqrt{1^2 + 2^2 + 2^2} = 3 \right]$$

ORTHOGONAL VECTORS

Two vectors X_1 and X_2 are said to be orthogonal if $X_1^T X_2 = X_2^T X_1 = 0$

Example

Determine whether the eigen vectors of the matrix

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

are orthogonal.

Solution

Characteristic equation is,

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

$$\Rightarrow (1-\lambda)[(2-\lambda)(3-\lambda)-2] - 0 - 1[2 - 2(2-\lambda)] = 0$$

$$\Rightarrow (1-\lambda)(6-5\lambda+\lambda^2-2) - (2-4+2\lambda) = 0$$

$$\Rightarrow (\lambda-1)(\lambda^2-5\lambda+4) + 2(\lambda-1) = 0$$

$$\Rightarrow (1-\lambda)(\lambda^2-5\lambda+4) - 2(\lambda-1) = 0$$

$$\Rightarrow (\lambda-1)[\lambda^2-5\lambda+4+2] = 0$$

$$\Rightarrow (\lambda-1)(\lambda^2-5\lambda+6) = 0$$

$$\Rightarrow (\lambda-1)(\lambda-2)(\lambda-3) = 0$$

So, $\lambda = 1, 2, 3$ are three distinct eigen values of A.

for $\lambda = 1$

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

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

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

$$\Rightarrow x_3 = 0$$

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

Let $x_1 = k$

$$\text{Then } x_2 = 0 - k = -k$$

$$X_1 = \begin{bmatrix} k \\ -k \\ 0 \end{bmatrix} \Rightarrow X_1 = k \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}$$

We can consider $k=1$. Then $X_1 = \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}$

for $\lambda = 2$

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

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

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

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

$$x_1 + 2x_2 = 0$$

$$\text{Or, } x_1 = -2x_2$$

$$\therefore \text{if } x_2 = k, x_1 = -2k, x_3 = 2k$$

$$\frac{1}{0-2} = \frac{x_2}{2-1} = \frac{x_3}{2-0}$$



$$x_1 = 2k, x_2 = -k, x_3 = 2k$$

$$x_2 = k \begin{bmatrix} 2 \\ -1 \\ -2 \end{bmatrix}$$

$$x_2 = k \begin{bmatrix} -2 \\ 1 \\ 2 \end{bmatrix}$$

for $\lambda = 3$

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

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

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

$$x_1 - x_2 + x_3 = 0$$

$$\Rightarrow -2x_1 = x_3 \quad \& \quad x_1 - x_2 - 2x_1 = 0 \quad \text{or,} \quad -x_1 - x_2 = 0$$

$$\therefore x_1 = -x_2$$

$$\& -2x_1 = x_3 \quad \text{So, if } x_1 = k, x_2 = -k \\ \& x_3 = -2k$$

$$\therefore X_3 = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} k \\ -k \\ -2k \end{bmatrix} \\ = k \begin{bmatrix} 1 \\ -1 \\ -2 \end{bmatrix}$$

$$X_1^T X_2 = [1 \quad -1 \quad 0] \begin{bmatrix} -2 \\ 1 \\ 2 \end{bmatrix} = -3 \neq 0$$

$$X_2^T X_3 = [-2 \quad 1 \quad 2] \begin{bmatrix} 1 \\ -1 \\ -2 \end{bmatrix} = -7 \neq 0$$

$$X_3^T X_1 = [1 \quad -1 \quad -2] \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} = 2 \neq 0$$

Thus, X_1, X_2, X_3 are not orthogonal eigen-vectors

Example

Find the eigen value and corresponding eigen vectors of the matrix $A = \begin{pmatrix} -5 & 2 \\ 2 & -2 \end{pmatrix}$

Solution

$$|A - \lambda I| = 0$$

$$\Rightarrow \begin{vmatrix} -5-\lambda & 2 \\ 2 & -2-\lambda \end{vmatrix} = 0 \Rightarrow (-5-\lambda)(-2-\lambda) - 4 = 0$$

$$\Rightarrow \lambda^2 + 7\lambda + 10 - 4 = 0 \Rightarrow \lambda^2 + 7\lambda + 6 = 0$$

$$\text{Or, } (\lambda+1)(\lambda+6) = 0 \Rightarrow \lambda = -1, -6$$

The eigen values of the given matrix are -1 and -6 .

(i) When $\lambda = -1$, the corresponding eigen vectors are given by

$$\begin{bmatrix} -5+1 & 2 \\ 2 & -2+1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} -4 & 2 \\ 2 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow 2x_1 - x_2 = 0 \Rightarrow x_1 = \frac{1}{2}x_2$$

Let $x_1 = k$, then $x_2 = 2k$. Hence eigen vector $X_1 = \begin{bmatrix} k \\ 2k \end{bmatrix}$

(ii) When $\lambda = -6$, the corresponding eigen vectors are given by

$$\begin{bmatrix} -5+6 & 2 \\ 2 & -2+6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow x_1 + 2x_2 = 0$$

$$\text{Or, } x_1 = -2x_2$$

$$\text{Let } x_1 = k_1$$

$$\text{then } x_2 = -\frac{1}{2} k_1$$

$$\text{Hence eigen vector } X_2 = \begin{bmatrix} k_1 \\ -\frac{k_1}{2} \end{bmatrix} \text{ or } \begin{bmatrix} 2k_1 \\ -k_1 \end{bmatrix}$$

$$\text{Hence eigen vectors are } \begin{bmatrix} k \\ 2k \end{bmatrix} \text{ and } \begin{bmatrix} 2k_1 \\ -k_1 \end{bmatrix}$$