



SNS COLLEGE OF TECHNOLOGY

(An Autonomous Institution)

Coimbatore-641035.



UNIT 1- EIGEN VALUE PROBLEMS

PROPERTIES OF EIGEN VALUES

2m \Rightarrow properties of eigen values and eigen vectors:-

\Rightarrow seven properties:-

- 1) If λ is the eigen value of A , then $\frac{|A|}{\lambda}$ is the eigen value of adjoint $(adj A)$.
- 2) If A square matrix (A) and its transpose (A^T) have the same eigen values.
- 3) The eigen values of a real symmetric matrix are real.
- 4) sum of the eigen values equal to sum of the main diagonal elements.
- 5) product of the eigen values = $|A|$
- 6) The eigen values of a triangular matrix are the diagonal elements.
- 7) If λ is the eigen value A , then $\frac{1}{\lambda}$ ($\lambda \neq 0$) is the eigen value of A^{-1} .

19/10/21

Problems:-

1) Find the sum and products of $A = \begin{bmatrix} 1 & 2 & 3 \\ 1 & 0 & 3 \\ -2 & -1 & 3 \end{bmatrix}$

Soln:- properties = 4

Sum of eigen values = sum of the main diagonal element
 $= 1 + 0 + 3 = 4$

properties = 5

product of the eigen values = $|A|$



$$\begin{aligned}
 &= 1 \begin{vmatrix} 0 & 3 \\ -1 & 3 \end{vmatrix} - 2 \begin{vmatrix} 1 & 3 \\ -2 & 3 \end{vmatrix} + 3 \begin{vmatrix} 1 & 0 \\ -2 & -1 \end{vmatrix} \\
 &= 1(0+3) - 2(3+6) + 3(-1-0) \\
 &= 1(3) - 2(9) + 3(-1) \\
 &= 3 - 18 - 3 \\
 &= -15 - 3 \\
 &= -18
 \end{aligned}$$

2) If 3, 6 are the eigen values of $A = \begin{bmatrix} 1 & 1 & 3 \\ 1 & 5 & 1 \\ 3 & 1 & 1 \end{bmatrix}$, find the 3rd eigen values and A^{-1} .

Soln:-

Let λ be 3rd eigen value.

Sum of the eigen values = sum of the main diagonal elements.

$$= 1 + 5 + 1 = 7$$

$$3 + 6 + \lambda = 7$$

$$9 + \lambda = 7$$

$$\lambda = 7 - 9 = -2$$

$$\therefore 3^{\text{rd}} \lambda = -2$$

\therefore The 3rd eigen value is -2 .

The eigen values are $-2, 3, 6$

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

3) If 9, 15 are eigen values, then find $|A|$ without expanding the matrix

$$\begin{pmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{pmatrix}$$

Let λ be the 3rd eigen values.

Product of the eigen values = $|A|$.



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

$$= 0 = |A|$$

$$\Rightarrow |A| = 0$$

④ Find $|A|$ of 3×3 [If sum of two eigen values is equal to trace of matrix]

Soln:- let λ_1, λ_2 and λ_3 be the eigen values.

Sum of two eigen values = trace of matrix

$$\lambda_1 + \lambda_2 = \lambda_1 + \lambda_2 + \lambda_3$$

$$\lambda_3 = 0$$

Now product of the eigen values = $|A|$

$$\lambda_1 \times \lambda_2 \times 0 = |A|$$

$$\Rightarrow |A| = 0$$

⑤ when $A = \begin{pmatrix} 3 & 1 & 4 \\ 0 & 2 & 6 \\ 0 & 0 & 5 \end{pmatrix}$, find the eigen values of $A, A^{-1}, A^2, 5A^2, \text{adj } A, A^2 - 2I$



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$$3 - 2 = a + b$$

$$1 = a + b$$

$$a + b = 1 \rightarrow \textcircled{1}$$

Product of the eigen values = $|A|$

$$3 \times (-2) = |A|$$

$$-6 = ab - 4$$

$$ab = -6 + 4$$

$$ab = -2$$

The eigen values of $5A^2$ are 45, 20, 125

The eigen values of $A^2 - 2I$ are 7, 2, 23

Eigen values of $\text{adj } A$ are = 10, 15, 6

$$\text{adj } A = |A|/\lambda$$

By properties, product the eigen value = $|A|$

$$= 6 \times 2 \times 5 = |A|$$

$$= |A| = 30$$

The eigen values of $\text{adj } A$ are $\frac{30}{2}, \frac{30}{3}, \frac{30}{5}$
= 15, 10, 6

⑥ Find the constant a and b such that

$$A = \begin{bmatrix} a & 4 \\ 1 & b \end{bmatrix} \text{ has } 3 \text{ and } -2 \text{ as its eigen}$$

values



$$a = -\frac{2}{b}$$

sub $a = -\frac{2}{b}$ in (1)

$$-\frac{2}{b} + b = 1$$

$$\frac{-2 + b^2}{b} = 1$$

$$-2 + b^2 = b$$

$$b^2 - b - 2 = 0$$

$$(b - 2)(b + 1) = 0$$

$$b - 2 = 0$$
$$b = 2$$

$$b + 1 = 0$$
$$b = -1$$

$$b = -1, 2$$

sub $b = -1$ in (1)

$$a - 1 = 1$$

$$a = 2$$

$$a = -1$$

sub $b = 2$ in (1)

$$a + 2 = 1$$

$$a = 1 - 2$$

$$a = -1$$



Properties :- 6

The eigen values of a triangular matrix are the diagonal elements.

∴ The eigen values of A are 3, 2, 5.

The eigen values of A^{-1} are $\frac{1}{3}, \frac{1}{2}, \frac{1}{5}$

The eigen value of A^2 are 9, 4, 25



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Here, $D_1 =$ sum of the main diagonal elements.

$$= 1 + 2 = 3$$

$$D_2 = |A| = \begin{vmatrix} 1 & 2 \\ 0 & 2 \end{vmatrix} = 2 - 0 = 2$$

$$\therefore \lambda^2 - 3\lambda + 2 = 0$$

ii) $\begin{pmatrix} 1 & 4 \\ 2 & 3 \end{pmatrix}$

let $A = \begin{pmatrix} 1 & 4 \\ 2 & 3 \end{pmatrix}$

$$D_1 = 1 + 3 = 4$$

$$D_2 = |A| = \begin{vmatrix} 1 & 4 \\ 2 & 3 \end{vmatrix} = 3 - 8 = -5$$

$$\therefore \lambda^2 - 4\lambda - 5 = 0$$

iii) $\begin{pmatrix} 2 & -3 & 1 \\ 3 & 1 & 3 \\ -5 & 2 & -4 \end{pmatrix}$

let $A = \begin{pmatrix} 2 & -3 & 1 \\ 3 & 1 & 3 \\ -5 & 2 & -4 \end{pmatrix}$

The characteristic equation is

$$\lambda^3 - D_1\lambda^2 + D_2\lambda - D_3 = 0$$

Here,

$D_1 =$ sum of the main diagonal element.

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

$D_2 =$ sum of the minors of the main diagonal elements.

$$D_2 = \begin{vmatrix} 1 & 3 \\ 2 & -4 \end{vmatrix} + \begin{vmatrix} 2 & 1 \\ -5 & -4 \end{vmatrix} + \begin{vmatrix} 2 & -3 \\ 3 & 1 \end{vmatrix}$$

$$= (-4 - 6) + (-8 + 5) + (2 + 9)$$

$$= -10 - 3 + 11$$



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EIGEN VALUES AND EIGEN VECTORS

$$D_2 = -2$$

$$D_3 = |A| = \begin{vmatrix} 2 & -3 & 1 \\ 3 & 1 & 3 \\ -5 & 2 & -4 \end{vmatrix}$$

$$= 2 \begin{vmatrix} 1 & 3 \\ 2 & -4 \end{vmatrix} - (-3) \begin{vmatrix} 3 & 3 \\ -5 & -4 \end{vmatrix} + 1 \begin{vmatrix} 3 & 1 \\ -5 & 2 \end{vmatrix}$$

$$= 2(-4-6) + 3(-12+15) + 1(6+5)$$

$$= 2(-10) + 3(3) + 1(11)$$

$$= -20 + 9 + 11 = 0$$

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

$$P_{iv_j} \begin{pmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{pmatrix}$$

$$D_1 = 8 + 7 + 3 = 18$$

$$D_2 = \begin{vmatrix} 7 & -4 \\ -4 & 3 \end{vmatrix} + \begin{vmatrix} 8 & 2 \\ 2 & 3 \end{vmatrix} + \begin{vmatrix} 8 & -6 \\ -6 & 7 \end{vmatrix}$$

$$= (21 - 16) + (24 - 4) + (56 - 36)$$

$$= 5 + 20 + 20 = 45$$

$$D_3 = 8 \begin{vmatrix} 7 & -4 \\ -4 & 3 \end{vmatrix} - (-6) \begin{vmatrix} -6 & -4 \\ 2 & 3 \end{vmatrix} + 2 \begin{vmatrix} -6 & 7 \\ 2 & -4 \end{vmatrix}$$

$$= 8(21 - 16) + 6(-18 + 8) + 2(24 - 14)$$

$$= 8(5) + 6(-10) + 2(10)$$

$$= 40 - 60 + 20 = 0$$

$$\lambda^3 - 18\lambda^2 + 45\lambda - 0 = 0$$