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Unit-1

Linear System of Equations

Real and complex matrices and linear system of Equation

Matrix Definition:-

A system of mn numbers (real and complex) arranged in the form of an ordered set of m rows, each row consisting of an ordered set of n numbers between $[]$ or $()$ or $||$ is called a matrix of order (or) type $m \times n$.

Each of mn numbers constituting the $m \times n$ matrix is called an element of the matrix. Thus we write a matrix

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \dots & \dots & \dots & \dots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix} = [a_{ij}]_{m \times n}$$

where $1 \leq i \leq m$
 $1 \leq j \leq n$

In relation to a matrix, we call the numbers as scalars.

Type of Matrices

Definition:-

1. If $A = [a_{ij}]_{m \times n}$ and $m = n$, then A is called a square matrix. A square matrix A of order

$n \times n$ is something called as a n -rowed matrix
A (or) simply a square matrix of order n

Eg:- $\begin{bmatrix} 1 & 1 \\ 2 & 2 \end{bmatrix}$ is 2nd order matrix

2. A matrix which is not a square matrix is called a rectangular matrix

Eg:- $\begin{bmatrix} 1 & -1 & 2 \\ 2 & 3 & 4 \end{bmatrix}$ is a 2×3 matrix

3. A matrix of order $1 \times m$ is called a row matrix

Eg:- $[1 \ 2 \ 3]_{1 \times 3}$

4. A matrix of order $n \times 1$ is called a column matrix

Eg:- $\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}_{3 \times 1}$

* Row and column matrices are also called as row and column vectors respectively

5. If $A = [a_{ij}]_{n \times n}$ such that $a_{ij} = 1$ for $i = j$ and $a_{ij} = 0$ for $i \neq j$, then A is called a unit matrix
It is denoted by I_n .

Eg: $I_2 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$, $I_3 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$

6. If $A = [a_{ij}]_{m \times n}$ such that $a_{ij} = 0 \forall i$ and j then A is called zero matrix (or) a null matrix.
It is denoted by '0' (or) more clearly

$l \times n$

Eg: $l_{2 \times 3} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}_{2 \times 3}$

⇒ Diagonal element of a square matrix and

Principal diagonal

Definition:-

1. In a matrix $A = [a_{ij}]_{n \times n}$, the elements a_{ij} of A for which $i = j$ (i.e., $a_{11}, a_{22}, \dots, a_{nn}$) are called the diagonal element of A . The line along which the diagonal elements lie is called the Principal diagonal of A .
2. A square matrix of all whose element except those in leading diagonal are zero is called - diagonal matrix. If d_1, d_2, \dots, d_n are diagonal element of a diagonal matrix A , then A is written as

$$A = \text{diag}(d_1, d_2, \dots, d_n)$$

$$\text{Ex: } A = \text{diag}(3, 1, -2) = \begin{bmatrix} 3 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -2 \end{bmatrix}$$

3. A diagonal matrix whose leading diagonal elements are equal is called a scalar matrix.

$$\text{Ex: } B = \begin{bmatrix} 3 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 3 \end{bmatrix}$$

Equal Matrix:-

Two matrices $A = [a_{ij}]$ and $B = [b_{ij}]$ are said to be equal if and only if

⇒ A & B are of the same type (or order)

⇒ $a_{ij} = b_{ij}$ for every i and j

Algebra of Matrices:

Let $A = [a_{ij}]_{m \times n}$, $B = [b_{ij}]_{m \times n}$ be two matrices $C = [c_{ij}]_{m \times n}$ where $c_{ij} = a_{ij} + b_{ij}$ is called the sum of the matrices A and B . The sum of A and B is called and denoted by $A+B$.

Thus $[a_{ij}]_{m \times n} + [b_{ij}]_{m \times n} = [a_{ij} + b_{ij}]_{m \times n}$ and

$$[a_{ij}]_{m \times n} + [b_{ij}]_{m \times n}$$

Difference of two matrices

If A, B are two matrices of the same type (order) then $A+(-B)$ is taken as $A-B$.

Multiplication of a matrix by a scalar

Let A be a matrix. The matrix obtained by multiplying every element of A by a scalar k is called the product of A by k and is denoted by kA (or) Ak .

Thus if $A = [a_{ij}]_{m \times n}$, then

$$kA = [ka_{ij}]_{m \times n} \text{ and } [ka_{ij}]_{m \times n} = k[a_{ij}]_{m \times n} = kA$$

Properties:

$\Rightarrow 0A = 0$ (null matrix), $(-1)A = -A$, called the negative of A .

$\Rightarrow k_1(k_2A) = (k_1k_2)A = k_2(k_1A)$ where k_1, k_2 are scalars

$\Rightarrow kA = 0 \Rightarrow A = 0$ if $k \neq 0$

iv) $k_1 A = k_2 A$ and A is not a null matrix $\Rightarrow k_1 = k_2$

Matrix Multiplication

Let $A = [a_{ik}]_{m \times n}$ and $B = [b_{kj}]_{n \times p}$, then the matrix $C = [c_{ij}]_{m \times p}$ where $c_{ij} = \sum_{k=1}^n a_{ik} \cdot b_{kj}$ is called the product of the matrices A and B in that order and we write $C = AB$

In the product AB , the matrix A is called the pre-factor and B the post-factor

if the number of columns of A is equal to the number of rows in B then the matrices are said to be comfortable for multiplication in that order

Positive Integral powers of square matrices.

Let A be a square matrix then A^2 is defined as $A \cdot A$. Now, by the Associative law

$A^2 A = (A \cdot A) A = A(AA) = A \cdot A^2$ so that we can write

$$A^2 A = AA^2 = A \cdot A \cdot A = A^3$$

Similarly we have $AA^{m-1} = A^{m-1}A = A^m$

where m is a positive integer

Further we have $A^m A^n = A^{m+n}$ and $(A^m)^n = A^{mn}$ where m, n are positive integers

Note:

$$I^n = I ; O^n = O$$

Trace of a Square Matrix

Let $A = [a_{ij}]_{n \times n}$ then trace of the square matrix A is defined as $\sum_{i=1}^n a_{ii}$ and is denoted by $\text{tr}(A)$

$$\text{Thus } \text{tr}(A) = \sum_{i=1}^n a_{ii} = a_{11} + a_{22} + \dots + a_{nn}$$

* Properties:

If A and B are square matrices of order n and λ is any scalar, then

$$\Rightarrow \text{tr}(\lambda A) = \lambda \text{tr} A$$

$$\Rightarrow \text{tr}(A+B) = \text{tr} A + \text{tr} B$$

$$\Rightarrow \text{tr}(AB) = \text{tr}(BA)$$

Triangular Matrix

A square matrix all of whose elements below the leading diagonal are zero is called an upper triangular matrix. A square matrix all of whose elements above the leading diagonal are zero is called a lower triangular matrix.

Ex:
$$\begin{bmatrix} 1 & 2 & -3 & 0 \\ 0 & 4 & 2 & 1 \\ 0 & 0 & -6 & 2 \\ 0 & 0 & 0 & 8 \end{bmatrix}$$
 is an upper triangular matrix

and
$$\begin{bmatrix} 7 & 0 & 0 & 0 & 0 \\ 5 & 3 & 0 & 0 & 0 \\ -4 & 6 & 0 & 0 & 0 \\ 2 & +1 & -8 & 5 & 0 \\ 2 & 0 & 4 & 1 & 6 \end{bmatrix}$$
 is a lower triangular matrix

\Rightarrow If A is a square matrix such that $A^2 = A$ then A is called idempotent

\Rightarrow If A is a square matrix such that $A^m = 0$ where m is a positive integer, then A is called nilpotent. If m is least positive integer such that $A^m = 0$, then A is called 'nilpotent of index m '.

\Rightarrow If A is a square matrix such that $A^2 = I$ then A is called involutory

The transpose of a Matrix

Definition:

The matrix obtained from any given matrix A by interchanging its rows and columns is called the transpose of A . It is denoted by A' or A^T

If $A = [a_{ij}]_{m \times n}$, then the transpose of A is

$$A' = [b_{ji}]_{n \times m}, \text{ where } b_{ji} = a_{ij}$$

$$\text{Also } (A')' = A$$

Note:

If A' and B' be the transpose of A and B , respectively, then

$$\Rightarrow (A')' = A$$

$$\Rightarrow (A+B)' = A' + B', \text{ } A \text{ and } B \text{ being of the same order}$$

$$\Rightarrow (kA)' = kA', \text{ } k \text{ is a scalar}$$

$$\Rightarrow (AB)' = B'A', \text{ } A \text{ \& } B \text{ being conformable for multiplication}$$

Determinants:

Minors and co-factors of a square matrix

Let $A = [a_{ij}]_{n \times n}$ be a square matrix. When from A the elements of i th row and j th column are deleted the determinant of $(n-1) \times (n-1)$ matrix M_{ij} is called the minor of a_{ij} of A and is denoted by $|m_{ij}|$. The signed minor $(-1)^{i+j} |m_{ij}|$ is called the co-factor of a_{ij} and is denoted by A_{ij} .

Thus if $A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$ then

$$|A| = a_{11} |m_{11}| + a_{12} |m_{12}| + a_{13} |m_{13}| \\ = a_{11} A_{11} + a_{12} A_{12} + a_{13} A_{13}$$

Notes:

1. Determinant of the square matrix A can be defined as.

$$|A| = a_{21} A_{21} + a_{22} A_{22} + a_{23} A_{23} = a_{31} A_{31} + a_{32} A_{32} + a_{33} A_{33}$$

(or)

$$|A| = a_{11} A_{11} + a_{21} A_{21} + a_{31} A_{31} = a_{12} A_{12} + a_{22} A_{22} + a_{32} A_{32} \\ = a_{13} A_{13} + a_{23} A_{23} + a_{33} A_{33}$$

Therefore in a determinant the sum of the products of the elements of any row or column with their corresponding co-factors is called to the value of the determinant.

2. If A is a square matrix of order n then

$$|kA| = k^n |A|, \text{ where } k \text{ is a scalar}$$

3. If A is a square matrix of order n , then

$$|A| = |A^T|$$

4. If A and B be two square matrices of the same order then $|AB| = |A| \cdot |B|$

* Adjoint of a square matrix $A^{-1} = \frac{1}{|A|} \text{adj } A$

Let A be a square matrix of order n . The transpose of the matrix got from A by replacing the elements of A by the corresponding co-factors is called the adjoint of A and is denoted by $\text{adj } A$.

Note: For any scalar k , $\text{adj}(kA) = k^{n-1} \text{adj } A$

* Singular and non-singular matrices:

Definitions:

A square matrix A is said to be singular if $|A| = 0$. If $|A| \neq 0$, then A is said to be non-singular. Thus only non-singular matrix possess inverses.

Note:-

If A, B are non-singular then AB , the product is also non-singular matrixes is also non-singular

Inverse of a Matrix:

Let A be any square matrix B , if it exists such that $AB = BA = I$, then B is called inverse of A and is denoted by A^{-1}

Note:-

For AB, BA to be both defined and equal it is necessary that A and B are both square matrices of same order. Thus, a non-square matrix cannot have inverse.

Invertible

A matrix is said to be inverting, if it

Possible inverse

Cramer's Rule (Determinant) Method

The solution of the system of linear equation

$$a_1x + b_1y + c_1z = d_1;$$

$$a_2x + b_2y + c_2z = d_2;$$

$$a_3x + b_3y + c_3z = d_3; \text{ is given by}$$

$$x = \frac{\Delta_1}{\Delta} \Rightarrow y = \frac{\Delta_2}{\Delta}; z = \frac{\Delta_3}{\Delta} \quad (\Delta \neq 0), \text{ where}$$

$$\Delta = \begin{vmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{vmatrix}; \Delta_1 = \begin{vmatrix} d_1 & b_1 & c_1 \\ d_2 & b_2 & c_2 \\ d_3 & b_3 & c_3 \end{vmatrix}$$

$$\Delta_2 = \begin{vmatrix} a_1 & d_1 & c_1 \\ a_2 & d_2 & c_2 \\ a_3 & d_3 & c_3 \end{vmatrix}; \Delta_3 = \begin{vmatrix} a_1 & b_1 & d_1 \\ a_2 & b_2 & d_2 \\ a_3 & b_3 & d_3 \end{vmatrix}$$

we notice that $\Delta_1, \Delta_2, \Delta_3$ are the determinant obtained from Δ on replacing the 1st, 2nd and 3rd columns by d values respectively

Symmetric Matrix:-

A square matrix $A = [a_{ij}]$ is said to be symmetric if $a_{ij} = a_{ji}$ for every i and j

Thus A is a symmetric matrix $\Leftrightarrow A = A'$ or

$$A' = A$$

Skew - Symmetric Matrix

A square matrix $A = [a_{ij}]$ is said to be skew symmetric if $a_{ij} = -a_{ji}$ for every i and j

Thus A is a skew symmetric matrix $\Leftrightarrow A = -A'$ or $A' = -A$

Note:-

Every diagonal element of a skew-symmetric matrix is necessarily zero since

$$a_{ii} = -a_{ii} \Rightarrow a_{ii} = 0$$

Ex: $\begin{bmatrix} a & h & g \\ h & b & f \\ g & f & c \end{bmatrix}$ is a symmetric matrix

$\begin{bmatrix} 0 & a & -b \\ -a & 0 & c \\ b & -c & 0 \end{bmatrix}$ is a skew-symmetric matrix

Properties:

1) * A is symmetric

* kA is symmetric

2) A is skew-symmetric

kA is skew-symmetric

Orthogonal matrix

A square matrix 'A' is said to be orthogonal if $AA^T = A^T A = I$. That is, $A^T = A^{-1}$.

Solved Examples

1. Prove that $\begin{bmatrix} \frac{1}{3} & \frac{2}{3} & \frac{2}{3} \\ \frac{2}{3} & \frac{1}{3} & -\frac{2}{3} \\ \frac{2}{3} & \frac{2}{3} & \frac{1}{3} \end{bmatrix}$ is orthogonal.

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

$A^T = \begin{bmatrix} \frac{1}{3} & \frac{2}{3} & \frac{2}{3} \\ \frac{2}{3} & \frac{1}{3} & -\frac{2}{3} \\ \frac{2}{3} & \frac{2}{3} & \frac{1}{3} \end{bmatrix}$

$$A \cdot A^T = \begin{bmatrix} \frac{1}{3} & \frac{2}{3} & \frac{2}{3} \\ \frac{2}{3} & \frac{1}{3} & \frac{-2}{3} \\ \frac{2}{3} & \frac{-2}{3} & \frac{1}{3} \end{bmatrix} \begin{bmatrix} \frac{1}{3} & \frac{2}{3} & \frac{2}{3} \\ \frac{2}{3} & \frac{1}{3} & \frac{-2}{3} \\ \frac{2}{3} & \frac{-2}{3} & \frac{1}{3} \end{bmatrix}$$

$$= \begin{bmatrix} \frac{1}{9} + \frac{4}{9} + \frac{4}{9} & \frac{2}{9} + \frac{2}{9} - \frac{4}{9} & \frac{2}{9} - \frac{4}{9} + \frac{2}{9} \\ \frac{2}{9} + \frac{2}{9} - \frac{4}{9} & \frac{4}{9} + \frac{1}{9} + \frac{4}{9} & \frac{4}{9} - \frac{2}{9} - \frac{2}{9} \\ \frac{2}{9} + \frac{4}{9} + \frac{2}{9} & \frac{4}{9} - \frac{2}{9} - \frac{2}{9} & \frac{4}{9} + \frac{4}{9} + \frac{1}{9} \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = I_3$$

$$A \cdot A^T = I_3$$

∴ Given matrix is an orthogonal

2. $\begin{bmatrix} 2 & -3 & 1 \\ 4 & 3 & 1 \\ 3 & 1 & 9 \end{bmatrix}$ is orthogonal

Solu

$$\text{let } A = \begin{bmatrix} 2 & -3 & 1 \\ 4 & 3 & 1 \\ 3 & 1 & 9 \end{bmatrix}, \quad A^T = \begin{bmatrix} 2 & 4 & -3 \\ -3 & 3 & 1 \\ 1 & 1 & 9 \end{bmatrix}$$

$$A \cdot A^T = \begin{bmatrix} 2 & -3 & 1 \\ 4 & 3 & 1 \\ 3 & 1 & 9 \end{bmatrix} \begin{bmatrix} 2 & 4 & -3 \\ -3 & 3 & 1 \\ 1 & 1 & 9 \end{bmatrix}$$

$$= \begin{bmatrix} 4+9+1 & 8-9+1 & -6-3+9 \\ 8-9+1 & 16+9+1 & -12+3+9 \\ -6-3+9 & -12+3+9 & 9+1+81 \end{bmatrix}$$

$$= \begin{bmatrix} 14 & 0 & 0 \\ 0 & 26 & 0 \\ 0 & 0 & 91 \end{bmatrix} \neq I_3$$

Given matrix is not an orthogonal

3. Find the values of A, B and c when

$$\begin{bmatrix} 0 & 2b & c \\ a & b & -c \\ a & -b & c \end{bmatrix} \text{ is orthogonal}$$

Solu] Let $A = \begin{bmatrix} 0 & 2b & c \\ a & b & -c \\ a & -b & c \end{bmatrix}$, $A^T = \begin{bmatrix} 0 & a & a \\ 2b & b & -b \\ c & -c & c \end{bmatrix}$

$$A \cdot A^T = \begin{bmatrix} 0 & 2b & c \\ a & b & -c \\ a & -b & c \end{bmatrix} \begin{bmatrix} 0 & a & a \\ 2b & b & -b \\ c & -c & c \end{bmatrix}$$

$$= \begin{bmatrix} 0+4b^2+c^2 & 0+2b^2-c^2 & 0-2b^2+c^2 \\ 0+2b^2-c^2 & a^2+b^2+c^2 & a^2-b^2-c^2 \\ 0-2b^2+c^2 & a^2-b^2-c^2 & a^2-b^2+c^2 \end{bmatrix}$$

Given that $A \cdot A^T = I_3$

$$= \begin{bmatrix} 4b^2+c^2 & 2b^2-c^2 & -2b^2+c^2 \\ 2b^2-c^2 & a^2+b^2+c^2 & a^2-b^2-c^2 \\ -2b^2+c^2 & a^2-b^2-c^2 & a^2+b^2+c^2 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \Rightarrow \begin{aligned} 2b^2-c^2 &= 0 \rightarrow \textcircled{1} \\ a^2-b^2-c^2 &= 0 \rightarrow \textcircled{2} \\ 4b^2+c^2 &= 1 \rightarrow \textcircled{3} \\ a^2+b^2+c^2 &= 1 \rightarrow \textcircled{4} \end{aligned}$$

from $\textcircled{1}$ $2b^2-c^2=0$
 $c^2=2b^2$

from $\textcircled{2}$ $a^2-b^2-c^2=0$ | $a^2=3b^2$
 $a^2-b^2-2b^2=0$ | $a=\sqrt{3}b$

Rank of a Matrix

- * If A is a null matrix we define its rank will be "zero". If A
 - * If A is a non zero matrix we say that R is the rank of A if the following conditions are satisfied
1. Every $(r+1)$ th order minor of A is zero
 2. There exist atleast one r th order minor of A which is not zero
 3. Rank of A is denoted by " $\rho(A)$ "

Note:

- * Every matrix will have a rank
- * Rank of A matrix is unique
- * Rank of A is ≥ 1 when A is a non-zero matrix
- * If A is a matrix of order $m \times n$ then rank of A is $\leq \min(m, n)$.
- * If rank of $A = r$ then every minor of A of order $(r+1)$ or more is zero.
- * rank of the Identity matrix I_n is 'n'
- * If A is matrix of order 'n' and A is non-singular ($|A| \neq 0$) then rank of $A = n$.

Solu) iii) Given matrix

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

$$|A| = \begin{vmatrix} -1 & 0 & 6 \\ 3 & 6 & 1 \\ -5 & 1 & 3 \end{vmatrix}$$

$$= -1(18 + 5) - 0(9 + 5) + 6(3 + 30)$$

$$= -1(23) - 0 + 6(33)$$

$$= -23 + 198$$

$$|A| = 175 \neq 0$$

$$\therefore \rho(A) = 3$$

iv) Given matrix

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

$$|A| = \begin{vmatrix} 1 & 2 & 3 \\ 3 & 4 & 5 \\ 4 & 5 & 6 \end{vmatrix}$$

$$= 1(24 - 25) - 2(18 - 20) + 3(15 - 16)$$

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

$$= -1 + 4 - 3$$

$$|A| = 0$$

$$\rho(A) < 3$$

A minor of order 2×2 of A is $\begin{vmatrix} 1 & 2 \\ 3 & 4 \end{vmatrix}$

$$= 4 - 6 = -2 \neq 0$$

$$\rho(A) = 2$$

33
191
198
23
175
192
17
181

v) Given matrix

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

Here A minor of 3×3 of A is

$$|A| = 2(16+4) + 1(4+10) + 3(2-20)$$

$$= 2(20) + 1(14) + 3(-18)$$

$$= 40 + 14 - 54$$

$$|A| = 0$$

A minor of order 2×2 of A is

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

$$|A| = -1(-6-4) - 3(12-2) + 1(16+4)$$

$$= -1(-10) - 3(10) + 1(20)$$

$$= 10 - 30 + 20$$

$$|A| = 0$$

A minor of order 3×3 of A is

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

$$|A| = 2(-6+4) - 3(3-5) + 1(4+10)$$

$$= 2(-2) - 3(-2) + 1(14)$$

$$= -4 + 6 + 14$$

$$= -20 + 20$$

$$|A| = 12 \neq 0 = 0$$

$$\rho(A) = 3$$

$$|A| = \begin{vmatrix} 2 & -1 & 1 \\ 1 & 4 & 1 \\ 5 & 2 & 3 \end{vmatrix} = 2(12-2) + 1(3-5) + 1(2-20)$$

$$= 2(10) + 3(-2) + 1(-18)$$

$$= 20 - 6 - 18$$

$$= 0$$

Now a minor of order 2×2 of A is

$$\begin{vmatrix} 2 & -1 \\ 1 & 4 \end{vmatrix} = 8 + 1 = 9 \neq 0$$

$$\rho(A) = 2$$

13) From (3)

$$4b^2 + c^2 = 1$$

$$4b^2 + 2b^2 = 1$$

$$6b^2 = 1$$

$$b^2 = \frac{1}{6}$$

$$b = \frac{1}{\sqrt{6}}$$

$$c^2 = 2b^2 = 2 \cdot \frac{1}{6} = \frac{1}{3} \Rightarrow c = \frac{1}{\sqrt{3}}$$

$$a = \sqrt{3}, \quad b = \frac{1}{\sqrt{6}}, \quad c = \frac{1}{\sqrt{3}}$$

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Conjugate of the matrix

The matrix obtained from any given matrix A are replacing its elements by the co-ords of conjugate complex numbers is called the conjugate of A. It is denoted by \bar{A} .

$$\text{Ex: } A = \begin{bmatrix} 2+3i & 0 & i \\ i+2 & 2i-3 & 7 \end{bmatrix}$$

$$\bar{A} = \begin{bmatrix} 2-3i & 0 & -i \\ -i+2 & -2i-3 & 7 \end{bmatrix}$$

Note:

1. If \bar{A} and \bar{B} be the conjugates of A and B respectively then

$$* \overline{(\bar{A})} = A$$

$$* \overline{(A \pm B)} = \bar{A} \pm \bar{B}$$

$$* \overline{(kA)} = \bar{k} \bar{A}$$

$$* \overline{(AB)} = \bar{A} \cdot \bar{B}$$

The transpose of the conjugate of a square matrix A is a square matrix and its conjugate is \bar{A} then the transpose of \bar{A} is $(\bar{A})^T$

* The transposed conjugate of A is denoted by

(transposed) A^θ

$$* \text{Therefore } (\bar{A})^T = (\overline{A^T}) = A^\theta$$

$$\text{Ex: } A = \begin{bmatrix} 5 & 3-i & -2i \\ 6 & 1+i & 4-i \end{bmatrix}$$

$$\bar{A} = \begin{bmatrix} 5 & 3+i & 2i \\ 6 & 1-i & 4+i \end{bmatrix}$$

$$(\bar{A})^T = \begin{bmatrix} 5 & 6 \\ 3+i & 1-i \\ 2i & 4+i \end{bmatrix} = A^\theta$$

Note

1. If A^θ and B^θ be the transposed conjugates of A and B respectively

$$* (A^\theta)^\theta = A$$

$$* (A \pm B)^\theta = A^\theta \pm B^\theta$$

$$* (kA)^\theta = \bar{k} A^\theta$$

$$* (AB)^\theta = B^\theta \cdot A^\theta$$

where k is a complex number.

Hermitian Matrix

A square matrix A such that $(\bar{A})^T = A$ is called a Hermitian matrix

$$\text{Ex: } A = \begin{bmatrix} 4 & 1+3i \\ 1-3i & 7 \end{bmatrix} \Rightarrow \bar{A} = \begin{bmatrix} 4 & 1-3i \\ 1+3i & 7 \end{bmatrix}$$

$$(\bar{A})^T = \begin{bmatrix} 4 & 1+3i \\ 1-3i & 7 \end{bmatrix} = A$$

$\therefore A$ is a Hermitian matrix

Skew Hermitian Matrix

A square matrix A such that $(\bar{A})^T = -A$ is called a skew Hermitian matrix

Ex:

$$A = \begin{bmatrix} -3i & 2+i \\ -2+i & -i \end{bmatrix}, \bar{A} = \begin{bmatrix} 3i & 2-i \\ -2-i & i \end{bmatrix}$$

$$(\bar{A})^T = \begin{bmatrix} 3i & -2-i \\ 2-i & i \end{bmatrix} = -A$$

$\therefore A$ is a skew-Hermitian matrix

Note:

1. It should be noted that elements are the leading diagonals must be all zero or all are purely imaginary

Unitary Matrix

A square matrix A such that $(\bar{A})^T = A^{-1}$

$\therefore A^{\theta} \cdot A = A \cdot A^{\theta} = I$ is called a unitary matrix

Date 28/11/18
 1. If A and B are Hermitian matrices, prove that $AB - BA$ is a skew Hermitian matrix.

Solu Given that A, B are Hermitian matrices

$$\begin{aligned}
 (\bar{A})^T &= A, \quad (\bar{B})^T = B \\
 (\overline{AB - BA})^T &= (\overline{AB} - \overline{BA})^T \\
 &= (\overline{AB})^T - (\overline{BA})^T \\
 &= (\bar{A}\bar{B})^T - (\bar{B}\bar{A})^T \\
 &= (\bar{B})^T(\bar{A})^T - (\bar{A})^T(\bar{B})^T \\
 &= BA - AB \\
 (\overline{AB - BA})^T &= -(AB - BA)
 \end{aligned}$$

$\therefore AB - BA$ is a skew-Hermitian matrix

2. If A is a Hermitian matrix, prove that iA is a skew Hermitian matrix.

Solu Since A is a Hermitian matrix

$$\begin{aligned}
 (\bar{A})^T &= A \Rightarrow A^\theta = A \\
 (iA)^\theta &= \bar{i} A^\theta
 \end{aligned}$$

$$\begin{aligned}
 &= -iA \\
 (iA)^\theta &= -iA
 \end{aligned}$$

$\therefore iA$ is a skew-Hermitian matrix

3. If A is a skew Hermitian matrix, prove that iA is a Hermitian matrix.

Solu Since A is a skew Hermitian matrix

$$\begin{aligned}
 A^\theta &= -A \\
 (iA)^\theta &= \bar{i} A^\theta \\
 &= -i(-A) \\
 (iA)^\theta &= iA
 \end{aligned}$$

$\therefore iA$ is Hermitian matrix

4. show that every square matrix is uniquely expressible as the sum of a Hermitian matrix

and a skew Hermitian matrix

solu since A is a square matrix

$$(A+A^0)^0 = A^0 + (A^0)^0 = A^0 + A$$

$$(A+A^0)^0 = A+A^0$$

$\therefore A+A^0$ is a Hermitian matrix

$\frac{1}{2}(A+A^0) = P$ is also a Hermitian matrix

$$\text{Now } (A-A^0)^0 = A^0 - (A^0)^0$$

$$= A^0 - A$$

$$= -(A-A^0)$$

$\therefore (A-A^0)$ is a skew-Hermitian matrix

$\therefore \frac{1}{2}(A-A^0) = Q$ is also a skew Hermitian matrix

$$P+Q = \frac{1}{2}(A+A^0) + \frac{1}{2}(A-A^0)$$

$$= A$$

\therefore A square matrix A is uniquely expressible as a sum of Hermitian and skew Hermitian matrix.

5. If $A = \begin{bmatrix} 3 & 7-4i & -2+5i \\ 7+4i & -2 & 3+i \\ -2-5i & 3-i & 4 \end{bmatrix}$ then show that

A is a Hermitian matrix and iA is a skew Hermitian matrix

solu $A = \begin{bmatrix} 3 & 7-4i & -2+5i \\ 7+4i & -2 & 3+i \\ -2-5i & 3-i & 4 \end{bmatrix}$

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

$$(A+A^0)^0 = A^0 + (A^0)^0$$

$$= A^0 + A$$

$$= A + A^0$$

$$\therefore A + \bar{A}^T = \begin{bmatrix} 3 & 7-4i & -2+5i \\ 7+4i & -2 & 3+i \\ 2-5i & 3-i & 4 \end{bmatrix} + \begin{bmatrix} 3 & 7+4i & -2-5i \\ 7-4i & -2 & 3-i \\ 2+5i & 3+i & 4 \end{bmatrix}$$

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

Given matrix //

$$A = \begin{bmatrix} 3 & 7-4i & -2+3i \\ 7+4i & -2 & 3+i \\ 2-5i & 3-i & 4 \end{bmatrix}$$

$$\bar{A}^T = \begin{bmatrix} 3 & 7+4i & -2-3i \\ 7-4i & -2 & 3-i \\ 2+5i & 3+i & 4 \end{bmatrix} \Rightarrow A^0 = \begin{bmatrix} 3 & 7-4i & 2+5i \\ 7+4i & -2 & 3+i \\ -2-3i & 3-i & 4 \end{bmatrix}$$

$$(\bar{A})^T = A$$

$$iA = i \begin{bmatrix} 3 & 7-4i & -2+3i \\ 7+4i & -2 & 3+i \\ 2-5i & 3-i & 4 \end{bmatrix}$$

Wrong

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

$$(iA) = \begin{bmatrix} -3i & -7i+4 & +2i-3 \\ -7i-4 & 2i & -3i-1 \\ -2i+5 & -3i+1 & -4i \end{bmatrix}$$

$$(iA)^T = \begin{bmatrix} -3i & -7i-4 & -2i+5 \\ -7i+4 & 2i & -3i+1 \\ 2i-3 & -3i-1 & -4i \end{bmatrix} = -i \begin{bmatrix} 3 & 7+4 \\ -7-4 & 2 \\ 2-3 & -3-1 & -4 \end{bmatrix}$$

Solu Given $\bar{A} = \begin{bmatrix} 3 & 7+4i & -2-5i \\ 7-4i & -2 & 3i \\ -2+5i & 3i & 4 \end{bmatrix}$

B

$$(\bar{A})^T = \begin{bmatrix} 3 & 7-4i & -2+5i \\ 7+4i & -2 & 3i \\ -2-5i & 3-i & 4 \end{bmatrix} = \bar{A}$$

$\therefore A$ is a Hermitian matrix

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

$$\bar{iA} = \begin{bmatrix} -3i & -7i+4 & 2i-5 \\ -7i-4 & 2i & -3i-1 \\ 4i+5 & -3i+1 & -4i \end{bmatrix}$$

$$(\bar{iA})^T = \begin{bmatrix} -3i & -7i-4 & 2i+5 \\ -7i+4 & 2i & -3i+1 \\ 2i-5 & -3i-1 & -4i \end{bmatrix}$$

$$= \begin{bmatrix} 3i & 7+4i & 2+5i \\ 7-4i & -2 & 3i \\ -2+5i & 3i & 4 \end{bmatrix}$$

$$(\bar{iA})^T = -iA$$

Note 6. Express the matrix $\begin{bmatrix} 1+i & 2 & 5-5i \\ 2i & 3+i & 4+2i \\ -1+i & -4 & 7 \end{bmatrix}$ as the sum of Hermitian matrix and skew Hermitian matrix

Solu Given matrix $A = \begin{bmatrix} 1+i & 2 & 5-5i \\ 2i & 3+i & 4+2i \\ -1+i & -4 & 7 \end{bmatrix}$

$$\bar{A} = \begin{bmatrix} 1-i & 2 & 5+5i \\ -2i & 2-i & 4-2i \\ -1-i & -4 & 7 \end{bmatrix}$$

$$(\bar{A})^T = A^D = \begin{bmatrix} 1-i & -2i & -1-i \\ 2 & 2-i & -4 \\ 5+5i & 4-2i & 7 \end{bmatrix}$$

$$A + A^0 = \begin{bmatrix} 1+i & 2 & 5-5i \\ 2i & 2+i & 4+2i \\ -1+i & -4 & 7 \end{bmatrix} + \begin{bmatrix} 1-i & -2i & -1-i \\ 2 & 2-i & -4 \\ 5+5i & 4-2i & 7 \end{bmatrix}$$

$$= \begin{bmatrix} 2 & 2-2i & 4-6i \\ 2i+2 & 4 & 2i \\ 4+6i & -2i & 14 \end{bmatrix}$$

$$P = \frac{1}{2} (A + A^0) = \begin{bmatrix} 1 & 1-i & 2-3i \\ i+1 & 2 & i \\ 2+3i & -i & 7 \end{bmatrix}$$

P is a Hermitian matrix

$$A - A^0 = \begin{bmatrix} 2i & 2+2i & 6-4i \\ 2i-2 & 2i & 8+2i \\ -6-4i & -8+2i & 0 \end{bmatrix}$$

$$Q = \frac{1}{2} (A - A^0) = \begin{bmatrix} i & 1+i & 3-2i \\ i-1 & i & 4+i \\ -3-2i & -4+i & 0 \end{bmatrix}$$

Q is a skew Hermitian matrix

$$P + Q = \frac{1}{2} (A + A^0) + \frac{1}{2} (A - A^0)$$

$$= \begin{bmatrix} 1 & 1-i & 2-3i \\ i+1 & 2 & i \\ 2+3i & -i & 7 \end{bmatrix} + \begin{bmatrix} i & 1+i & 3-2i \\ i-1 & i & 4+i \\ -3-2i & -4+i & 0 \end{bmatrix}$$

$$= \begin{bmatrix} 1+i & 2 & 5-5i \\ 2i & 2+i & 4+2i \\ -1+i & -4 & 7 \end{bmatrix}$$

\therefore A square matrix can be expressed in sum of Hermitian and skew Hermitian matrix

7. Express the matrix $\begin{bmatrix} i & 2-3i & 4+5i \\ 6+i & 0 & 4-5i \\ -i & 2-i & 2+i \end{bmatrix}$ as the sum of a Hermitian matrix and skew Hermitian matrix

Solve Given $A = \begin{bmatrix} i & 2-3i & 4+5i \\ 6+i & 0 & 4-5i \\ -i & 2-i & 2+i \end{bmatrix}$

$$\bar{A} = \begin{bmatrix} -i & 2+3i & 4-5i \\ 6-i & 0 & 4+5i \\ i & 2+i & 2-i \end{bmatrix}$$

$$(\bar{A})^T = A^{\theta} = \begin{bmatrix} -i & 6-i & i \\ 2+3i & 0 & 2+i \\ 4-5i & 4+5i & 2-i \end{bmatrix}$$

$$(A + A^{\theta}) = \begin{bmatrix} i & 2-3i & 4+5i \\ 6+i & 0 & 4-5i \\ -i & 2-i & 2+i \end{bmatrix} + \begin{bmatrix} -i & 6-i & i \\ 2+3i & 0 & 2+i \\ 4-5i & 4+5i & 2-i \end{bmatrix}$$

$$= \begin{bmatrix} 0 & 8-4i & 4+6i \\ 8+4i & 0 & 6-4i \\ 4-6i & 6+4i & 4 \end{bmatrix}$$

$$P = \frac{1}{2}(A + A^{\theta}) = \begin{bmatrix} 0 & 4-2i & 2+3i \\ 4+2i & 0 & 3-2i \\ 2-3i & 3+2i & 2 \end{bmatrix}$$

P is a Hermitian matrix.

$$A - A^{\theta} = \begin{bmatrix} 2i & -4-2i & 4+4i \\ 4-2i & 0 & 2-6i \\ -4+4i & -2-6i & 2i \end{bmatrix}$$

$$Q = \frac{1}{2}(A - A^{\theta}) = \begin{bmatrix} i & -2-i & 2+2i \\ 2-i & 0 & 1-3i \\ -2+2i & -1-3i & i \end{bmatrix}$$

Q is a skew Hermitian matrix

$$P + Q = \frac{1}{2}(A + A^{\theta}) + \frac{1}{2}(A - A^{\theta})$$

$$= \begin{bmatrix} 0 & 4-2i & 2+3i \\ u+2i & 0 & 3-2i \\ 2-3i & 3+2i & 2 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -2-i & 2+2i \\ 2-i & 0 & 1-3i \\ -2-2i & -1-3i & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 2-3i & u+5i \\ 6+i & 0 & u-5i \\ -i & 2-i & 2+i \end{bmatrix}$$

= A

A square matrix can be expressed in the sum of the Hermitian and skew Hermitian matrix

Date
30/11/2018

Echelon Form of a Matrix

A matrix is said to be in Echelon form if it has the following properties

1. Zero rows if any are below any non-zero row
2. The first non-zero entry in each non-zero row is equal to one.
3. The no. of zeros before the first non-zero elements in a row is less than the no. of such zeros in the next row.

Note: The condition 2 is optional

Important Note

The no. of non-zero rows in the row Echelon form of A is the rank of A.

Ex: $A = \begin{bmatrix} 1 & 0 & 1 & 2 \\ 0 & 3 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$ $B = \begin{bmatrix} 1 & 0 & 0 & 2 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$ $C = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$

$r(A) = 2$ $r(B) = 3$ $r(C) = 2$

1. Reduce the Matrix $A = \begin{bmatrix} 1 & 2 & 3 & 0 \\ 2 & 4 & 3 & 2 \\ 3 & 2 & 1 & 3 \\ 6 & 8 & 7 & 5 \end{bmatrix}$ into Echelon form and hence find its rank

Solu $A = \begin{bmatrix} 1 & 2 & 3 & 0 \\ 2 & 4 & 3 & 2 \\ 3 & 2 & 1 & 3 \\ 6 & 8 & 7 & 5 \end{bmatrix}$

$$\sim \begin{bmatrix} 1 & 2 & 3 & 0 \\ 0 & 0 & -3 & 2 \\ 0 & -4 & -8 & 3 \\ 0 & -4 & -11 & 5 \end{bmatrix} \quad \begin{array}{l} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - 3R_1 \\ R_4 \rightarrow R_4 - 6R_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & 2 & 3 & 0 \\ 0 & 0 & -3 & 2 \\ 0 & -4 & -8 & 3 \\ 0 & 0 & -3 & 2 \end{bmatrix} \quad R_4 \rightarrow R_4 - R_3$$

$$\sim \begin{bmatrix} 1 & 2 & 3 & 0 \\ 0 & 0 & -3 & 2 \\ 0 & -4 & -8 & 3 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad R_4 \rightarrow 11R_4 - R_2$$

$$\sim \begin{bmatrix} 1 & 2 & 3 & 0 \\ 0 & -4 & -8 & 3 \\ 0 & 0 & -3 & 2 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad R_2 \leftrightarrow R_3$$

$\therefore \rho(A) = 3$

2. Reduce the Matrix $A = \begin{bmatrix} -1 & -3 & 3 & -1 \\ 1 & 1 & -1 & 0 \\ 2 & -5 & 2 & -3 \\ -1 & 1 & 0 & 1 \end{bmatrix}$ into Echelon form and hence find its rank

Solu $A = \begin{bmatrix} -1 & -3 & 3 & -1 \\ 1 & 1 & -1 & 0 \\ 2 & -5 & 2 & -3 \\ -1 & 1 & 0 & 1 \end{bmatrix}$

$$R_2 \rightarrow R_2 + R_1$$

$$= \begin{bmatrix} -1 & -3 & 3 & -1 \\ 0 & -2 & 2 & -1 \\ 0 & -11 & 8 & -5 \\ 0 & 4 & -3 & 2 \end{bmatrix} \quad \begin{array}{l} R_2 \rightarrow R_2 + R_1 \\ R_3 \rightarrow R_3 + 2R_1 \\ R_4 \rightarrow R_4 - R_1 \end{array}$$

$$2 \begin{bmatrix} -1 & -3 & 3 & -1 \\ 0 & -2 & 2 & -1 \\ 0 & 0 & -6 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

$$R_3 \rightarrow 2R_3 - 11R_2$$

$$R_4 \rightarrow R_4 + 2R_2$$

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

$$R_2 \rightarrow R_2 - 2R_4$$

$$R_3 \rightarrow R_3 + 6R_4$$

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

$$R_1 \rightarrow R_1 + R_3$$

$$R_2 \rightarrow R_2 + R_3$$

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

$$\frac{R_2}{-2}; R_3 \leftrightarrow R_4$$

H.W

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

$$4 \begin{bmatrix} 9 & 1 & 3 & 5 \\ 4 & 2 & 12 & 3 \\ 8 & 4 & 7 & 13 \\ 8 & 4 & -3 & -1 \end{bmatrix}$$

$$5 \begin{bmatrix} 8 & 1 & 3 & 6 \\ 0 & 3 & 2 & 2 \\ -8 & -1 & -3 & 4 \end{bmatrix}$$

$$6 \begin{bmatrix} 5 & 3 & 14 & 4 \\ 0 & 1 & 2 & 1 \\ 1 & -1 & 2 & 0 \end{bmatrix}$$

$$7 \begin{bmatrix} 1 & -2 & 0 & 1 \\ 2 & -1 & 1 & 0 \\ 3 & -3 & 1 & 1 \\ -1 & -1 & -1 & 1 \end{bmatrix}$$

Solu

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

$$2 \begin{bmatrix} -2 & -1 & -3 & -1 \\ 1 & 2 & 3 & -1 \\ 1 & -9 & 0 & 2 \\ 0 & 1 & 1 & -1 \end{bmatrix}$$

$$R_1 \rightarrow R_1 - R_2$$

$$R_3 \rightarrow R_3 - R_4$$

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

$$R_4 \rightarrow R_4 + R_1$$

$$\sim \begin{bmatrix} -2 & -1 & -3 & -1 \\ 0 & 2 & 2 & -2 \\ 0 & -2 & 2 & 2 \\ 0 & 1 & 1 & -1 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 - R_3 \\ R_3 \rightarrow R_3 - R_2 \end{array}$$

$$\sim \begin{bmatrix} -2 & -1 & -3 & -1 \\ 0 & 0 & 4 & 0 \\ 0 & 0 & 4 & 0 \\ 0 & 1 & 1 & -1 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 + R_3 \\ R_3 \rightarrow R_3 + R_2 \end{array}$$

$$\sim \begin{bmatrix} -2 & -1 & -3 & -1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 1 & 1 & 1 & -1 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 - R_3 \\ R_3 \rightarrow R_3 - R_2 \end{array}$$

$\rho(A) = 2$

4. $A = \begin{bmatrix} 2 & 1 & 3 & 5 \\ 4 & 2 & 1 & 3 \\ 8 & 4 & 7 & 13 \\ 8 & 4 & -3 & -1 \end{bmatrix}$

$$\sim \begin{bmatrix} 2 & 1 & 3 & 5 \\ 0 & 0 & -10 & -14 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} R_2 \leftrightarrow R_4$$

$$A = \begin{bmatrix} 2 & 1 & 3 & 5 \\ 0 & 0 & -5 & -7 \\ 0 & 0 & -5 & -7 \\ 0 & 0 & -10 & -14 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - 4R_1 \\ R_4 \rightarrow R_4 - R_3 \end{array}$$

$$A = \begin{bmatrix} 2 & 1 & 3 & 5 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & -10 & -14 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 - R_3 \\ R_3 \rightarrow 2R_3 - R_4 \end{array}$$

$\rho(A) = 2$

5. $\begin{bmatrix} 8 & 1 & 3 & 6 \\ 0 & 3 & 2 & 2 \\ -8 & -1 & -3 & 4 \end{bmatrix}$

$$\begin{bmatrix} 8 & 1 & 3 & 6 \\ -24 & 0 & -7 & -16 \\ 0 & 0 & 10 & 10 \end{bmatrix} \begin{array}{l} R_2 \rightarrow 3R_2 - 3R_1 \\ R_3 \rightarrow R_3 + R_1 \end{array} \quad \rho(A) = 3$$

$$6. \begin{bmatrix} 5 & 3 & 14 & 4 \\ 0 & 1 & 2 & 1 \\ 1 & -1 & 2 & 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 5 & 3 & 14 & 4 \\ -5 & 0 & -8 & -1 \\ 8 & 0 & 20 & 4 \end{bmatrix} \begin{array}{l} R_2 \rightarrow 3R_2 - R_1 \\ R_3 \rightarrow 3R_3 + R_1 \end{array}$$

$$\sim \begin{bmatrix} 5 & 3 & 14 & 4 \\ -5 & 0 & -8 & -1 \\ 2 & 0 & 5 & 1 \end{bmatrix} R_3 \rightarrow \frac{R_3}{4} \quad \therefore \rho(A) = 3$$

$$\textcircled{1} \sim \begin{bmatrix} -2 & -1 & -3 & -1 \\ 0 & 3 & 3 & -3 \\ 0 & -1 & -1 & 1 \\ 0 & 1 & 1 & -1 \end{bmatrix} \begin{array}{l} R_2 \rightarrow 2R_2 + R_1 \\ R_3 \rightarrow 2R_3 + R_1 \end{array}$$

$$\sim \begin{bmatrix} -2 & -1 & -3 & -1 \\ 0 & 3 & 3 & -3 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{array}{l} R_3 \rightarrow 3R_3 + R_2 \\ R_4 \rightarrow 3R_4 + R_2 \end{array}$$

$$\rho(A) = 2$$

$$7. \begin{bmatrix} 1 & -2 & 0 & 1 \\ 2 & -1 & 1 & 0 \\ 3 & -3 & 1 & 1 \\ -1 & -1 & -1 & -1 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & -2 & 0 & 1 \\ 0 & 3 & 1 & -2 \\ 0 & 3 & 1 & -2 \\ 0 & -3 & -1 & 2 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - 3R_1 \\ R_4 \rightarrow R_4 + R_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & -2 & 0 & 1 \\ 0 & 0 & 0 & -3 \\ 0 & 3 & 1 & -2 \\ 0 & -3 & -1 & 2 \end{bmatrix} R_2 \rightarrow R_2 + 2R_3$$

$$\sim \begin{bmatrix} 1 & -2 & 0 & 1 \\ 0 & 0 & 0 & -3 \\ 0 & 0 & 0 & 0 \\ 0 & -3 & -1 & 2 \end{bmatrix} R_3 \rightarrow R_3 + R_4$$

$$\sim \begin{bmatrix} 1 & -2 & 0 & 1 \\ 0 & -3 & 1 & 2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad R_2 \leftrightarrow R_4 \quad \rho(A) = 2$$

Date 11/12/2018

Reduction to Normal Form
 Every $m \times n$ matrix of rank " ρ " can be reduced to the form $\begin{bmatrix} I_\rho & 0 \\ 0 & 0 \end{bmatrix}$ by a finite change of elementary row or column operations. This form is called normal form or first canonical form of a matrix.

1. Reduce the matrix $A = \begin{bmatrix} 1 & 2 & 1 & 0 \\ -2 & 4 & 3 & 0 \\ 1 & 0 & 2 & -8 \end{bmatrix}$

Solu Given matrix

$$A = \begin{bmatrix} 1 & 2 & 1 & 0 \\ -2 & 4 & 3 & 0 \\ 1 & 0 & 2 & -8 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 2 & 1 & 0 \\ 0 & 8 & 5 & 0 \\ 0 & -2 & 1 & -8 \end{bmatrix} \quad \begin{array}{l} R_2 \rightarrow R_2 + 2R_1 \\ R_3 \rightarrow R_3 - R_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 8 & 5 & 0 \\ 0 & -2 & 1 & -8 \end{bmatrix} \quad \begin{array}{l} C_2 \rightarrow C_2 - 2C_1 \\ C_3 \rightarrow C_3 - C_1 \\ C_4 / 8 \end{array}$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 8 & 5 & 0 \\ 0 & 0 & 9 & -4 \end{bmatrix} \quad R_3 \rightarrow 4R_3 + R_2$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 5 & 0 \\ 0 & 0 & 9 & -4 \end{bmatrix} \quad \begin{array}{l} C_2 / 8 \\ C_4 / 4 \end{array}$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 9 & -4 \end{bmatrix} \quad C_3 \rightarrow C_3 - 5C_2$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix} \quad C_3 | 9$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix} \quad C_4 \rightarrow C_4 - C_3$$

$$\sim \begin{bmatrix} I_3 & 0 \\ 0 & 0 \end{bmatrix} \quad \therefore \rho(A) = 3$$

2. $A = \begin{bmatrix} 2 & 1 & 3 & 4 \\ 0 & 3 & 4 & 1 \\ 2 & 3 & 7 & 5 \\ 2 & 5 & 11 & 6 \end{bmatrix}$ by Canonical form

$$\sim \begin{bmatrix} 2 & 1 & 3 & 4 \\ 0 & 3 & 4 & 1 \\ 0 & 2 & 4 & 1 \\ 0 & 4 & 8 & 2 \end{bmatrix} \quad \begin{array}{l} R_3 \rightarrow R_3 - R_1 \\ R_4 \rightarrow R_4 - R_1 \end{array}$$

$$\sim \begin{bmatrix} 2 & 1 & 3 & 4 \\ 0 & 3 & 4 & 1 \\ 0 & 2 & 4 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad R_4 \rightarrow R_4 - 2R_3$$

$$\sim \begin{bmatrix} 2 & 1 & 3 & 4 \\ 0 & 3 & 4 & 1 \\ 0 & 0 & 4 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad R_3 \rightarrow 3R_3 - 2R_2$$

$$\sim \begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & 6 & 8 & 1 \\ 0 & 0 & 8 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad \begin{array}{l} C_2 \rightarrow 2C_2 - C_1 \\ C_3 \rightarrow 2C_3 - 3C_1 \\ C_4 \rightarrow C_4 - 2C_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad \begin{array}{l} C_1 | 2 \\ C_2 | 6 \\ C_3 | 8 \end{array}$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad C_4 \rightarrow C_4 - C_3$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad C_3 \rightarrow C_3 - C_2$$

$$\sim \begin{bmatrix} I_3 & 0 \\ 0 & 0 \end{bmatrix} \quad \therefore \rho(A) = 3$$

H.W

3.
$$\begin{bmatrix} 2 & 3 & -1 & -1 \\ 1 & -1 & -2 & -4 \\ 3 & 1 & 3 & -2 \\ 6 & 3 & 0 & -7 \end{bmatrix}$$

Solu Given matrix

$$A = \begin{bmatrix} 2 & 3 & -1 & -1 \\ 1 & -1 & -2 & -4 \\ 3 & 1 & 3 & -2 \\ 6 & 3 & 0 & -7 \end{bmatrix}$$

$$\sim \begin{bmatrix} 2 & 3 & -1 & -1 \\ 0 & -5 & -3 & -7 \\ 0 & -7 & 9 & -1 \\ 0 & -6 & 3 & -4 \end{bmatrix} \quad \begin{array}{l} R_2 \rightarrow 2R_2 - R_1 \\ R_3 \rightarrow 2R_3 - 3R_1 \\ R_4 \rightarrow R_4 - 3R_1 \end{array}$$

$$\sim \begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & -10 & -3 & -7 \\ 0 & -14 & 9 & -1 \\ 0 & -12 & 3 & -4 \end{bmatrix} \quad \begin{array}{l} C_2 \rightarrow 2C_2 - 3C_1 \\ C_3 \rightarrow 2C_3 + C_1 \\ C_4 \rightarrow 2C_4 + C_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & -5 & -1 & -7 \\ 0 & -7 & 3 & -1 \\ 0 & -6 & 1 & -4 \end{bmatrix} \quad \begin{array}{l} C_1/2 \\ C_2/2 \\ C_3/3 \end{array}$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & -1 & -7 \\ 0 & -22 & 3 & -1 \\ 0 & -11 & 1 & 4 \end{bmatrix} \quad \begin{array}{l} C_2 \rightarrow C_2 - 5C_3 \\ C_4 \rightarrow \end{array}$$

-6-5

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & -1 & -7 \\ 0 & -22 & 0 & -22 \\ 0 & -11 & 1 & 4 \end{bmatrix} \begin{array}{l} R_3 \rightarrow R_3 + 3R_2 \\ R_4 \rightarrow 2R_4 - 1 \end{array}$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & -1 & -7 \\ 0 & -22 & 0 & -22 \\ 0 & 0 & 2 & 18 \end{bmatrix} R_4 \rightarrow 2R_4 - R_3$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & -1 & -7 \\ 0 & -2 & 0 & 22 \\ 0 & 0 & 2 & 18 \end{bmatrix} C_2/11, E_{43}$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -7 \\ 0 & 0 & -1 & -22 \\ 0 & 0 & -4 & 18 \end{bmatrix} \begin{array}{l} C_2/2 \\ C_3 \rightarrow 7C_3 + C_4 \end{array}$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & -1 & 22 \\ 0 & 0 & 18 & -4 \end{bmatrix} C_3 \leftrightarrow C_4$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 8 & -22 \end{bmatrix} C_3 \rightarrow C_3 + C_4$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 8 & 2 \end{bmatrix} C_4 \rightarrow C_4/2$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} R_2 \leftrightarrow R_3$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & 4 \\ 0 & 0 & 0 & 0 \end{bmatrix} \begin{array}{l} \frac{R_2}{-7} \\ \frac{R_4}{2} \end{array}$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} R_4 \rightarrow R_4 - 4R_3$$

$$2 \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad C_4 \rightarrow C_4 - 11C_2$$

$$2 \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad R_4 \leftrightarrow R_3 \sim \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$\rho(A) = 4$

$$4. \begin{bmatrix} 1 & 2 & 3 & 4 \\ 2 & 1 & 4 & 3 \\ 3 & 0 & 5 & -10 \end{bmatrix}$$

$$5. \begin{bmatrix} 1 & 2 & 3 & 0 \\ 2 & 4 & 3 & 2 \\ 3 & 2 & 1 & 3 \\ 6 & 8 & 7 & 3 \end{bmatrix}$$

$$6. \begin{bmatrix} 2 & 3 & -1 & -1 \\ 1 & -1 & -2 & -3 \\ 3 & 1 & 3 & -2 \\ 6 & 3 & 0 & -7 \end{bmatrix}$$

$$7. \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 2 & 3 & -4 \\ 2 & 3 & 5 & -5 \\ 3 & -4 & -5 & 8 \end{bmatrix}$$

$$8. \begin{bmatrix} 1 & 4 & 3 & -2 & 1 \\ -2 & -3 & -1 & 4 & 3 \\ -1 & 6 & 7 & 2 & 9 \\ -3 & 3 & 6 & 6 & 12 \end{bmatrix}$$

$$9. \begin{bmatrix} 0 & 1 & -3 & -1 \\ 1 & 0 & 1 & 1 \\ 3 & 1 & 0 & 2 \\ 1 & 1 & -2 & 0 \end{bmatrix}$$

$$10. \begin{bmatrix} 1 & 2 & -1 & 3 \\ 4 & 1 & 2 & 1 \\ 3 & -1 & 1 & 2 \\ 1 & 2 & 0 & 1 \end{bmatrix}$$

$$11. \begin{bmatrix} 2 & 3 & 7 \\ 3 & -2 & 4 \\ 1 & -3 & -1 \end{bmatrix}$$

Solu
11.

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

$$A \sim \begin{bmatrix} 2 & 3 & 7 \\ 0 & -13 & -13 \\ 0 & -9 & -9 \end{bmatrix}$$

$$R_2 \rightarrow 2R_2 - 3R_1$$

$$R_3 \rightarrow 2R_3 - R_1$$

$$\sim \begin{bmatrix} 2 & 3 & 7 \\ 0 & 1 & 1 \\ 0 & 1 & 1 \end{bmatrix}$$

$$R_2 \rightarrow \frac{R_2}{-13}$$

$$R_3 \rightarrow \frac{R_3}{-9}$$

$$2 \begin{bmatrix} 2 & 3 & 7 \\ 0 & 0 & 0 \\ 0 & 1 & 1 \end{bmatrix} \quad R_2 \rightarrow R_2 - 3R_3$$

$$2 \begin{bmatrix} 2 & 3 & 4 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \quad C_3 \rightarrow C_3 - C_2$$

$$2 \begin{bmatrix} 2 & 0 & 4 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \quad R_1 \rightarrow R_1 - 3R_3$$

$$2 \begin{bmatrix} 1 & 0 & 2 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \quad R_1 \rightarrow R_1/2$$

$$2 \begin{bmatrix} 1 & 2 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad C_2 \leftrightarrow C_3$$

$$2 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad C_2 \rightarrow C_2 - 2C_1$$

$$4 \quad A = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 2 & 1 & 4 & 3 \\ 3 & 0 & 5 & -10 \end{bmatrix}$$

$$2 \begin{bmatrix} 1 & 2 & 3 & 4 \\ 0 & -3 & -2 & 5 \\ 0 & -6 & -4 & -22 \end{bmatrix} \quad \begin{array}{l} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - 3R_1 \end{array}$$

$$2 \begin{bmatrix} 1 & 2 & 3 & 4 \\ 0 & 0 & 5 & 2 \\ 0 & -6 & -4 & -22 \end{bmatrix} \quad \begin{array}{l} R_2 \rightarrow 2R_2 + 3R_1 \\ R_3 \rightarrow R_3 + 3R_1 \end{array}$$

$$2 \begin{bmatrix} 1 & 2 & 3 & 4 \\ 0 & 0 & 5 & 2 \\ 0 & 3 & 2 & 11 \end{bmatrix} \quad R_3 \rightarrow \frac{R_3}{-2}$$

$$2 \begin{bmatrix} 1 & 2 & 0 & 0 \\ 0 & 0 & 10 & 2 \\ 0 & 3 & -5 & 5 \end{bmatrix} \quad \begin{array}{l} C_3 \rightarrow 2C_3 - 3C_2 \\ C_4 \rightarrow C_4 - 2C_2 \end{array}$$

$$2 \begin{bmatrix} 1 & 2 & 0 & 0 \\ 0 & 0 & -2 & 0 \\ 0 & 3 & -1 & 5 \end{bmatrix} \quad C_2 \rightarrow \frac{C_2}{5}$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 3 & -6 & 5 \end{bmatrix} \quad \begin{array}{l} C_2 \rightarrow C_2 - 2C_1 \\ C_3 \rightarrow C_3 - 4C_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & -1 & 2 \\ 0 & 0 & 1 & 5 \end{bmatrix} \quad \begin{array}{l} \frac{C_2}{3} \\ \frac{C_3}{-2} \end{array}$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 2 \\ 0 & 0 & 1 & 5 \end{bmatrix} \quad \begin{array}{l} C_2 \rightarrow C_2 - C_3 \\ C_4 \rightarrow C_4 - 5C_3 \end{array}$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix} \quad C_2 \leftrightarrow C_4$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix} \quad \frac{C_2}{2} \sim \begin{bmatrix} I_3 & 0 \\ 0 & 0 \end{bmatrix}$$

5

$$A = \begin{bmatrix} 1 & 2 & 3 & 0 \\ 2 & 4 & 3 & 2 \\ 3 & 2 & 1 & 3 \\ 6 & 8 & 7 & 3 \end{bmatrix}$$

$$r(A) = 3$$

$$\sim \begin{bmatrix} 1 & 2 & 3 & 0 \\ 0 & 0 & -3 & 2 \\ 0 & -4 & -8 & 2 \\ 0 & -4 & -11 & 3 \end{bmatrix} \quad \begin{array}{l} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - 3R_1 \\ R_4 \rightarrow R_4 - 6R_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & 2 & 3 & 0 \\ 0 & 0 & -3 & 2 \\ 0 & -4 & -8 & 2 \\ 0 & 0 & -3 & 1 \end{bmatrix} \quad \begin{array}{l} R_1 \rightarrow 2R_1 + R_3 \\ R_4 \rightarrow R_4 - R_3 \end{array}$$

$$\sim \begin{bmatrix} 1 & 2 & 3 & 0 \\ 0 & 0 & -3 & 2 \\ 0 & 0 & -4 & 1 \\ 0 & 0 & -3 & 1 \end{bmatrix} \quad \begin{array}{l} R_1 \rightarrow \frac{R_1}{2} \\ R_3 \rightarrow \frac{R_3}{2} \end{array}$$

$$\sim \begin{bmatrix} 1 & 0 & -1 & 1 \\ 0 & 0 & -3 & 1 \\ 0 & 0 & -2 & 1 \\ 0 & 0 & -3 & 1 \end{bmatrix} \quad \begin{array}{l} C_2 \rightarrow \frac{C_2}{-2} \\ C_3 \rightarrow C_3 + C_4 \end{array}$$

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

$$\begin{aligned} R_2 &\rightarrow 2R_2 - R_4 \\ R_3 &\rightarrow 2R_3 - 3R_4 \\ R_4 &\rightarrow R_4 - 2R_2 \end{aligned}$$

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

$$\begin{aligned} R_4 &\rightarrow 3R_4 \cdot C_2 \rightarrow \frac{C_2}{2} \\ C_4 &\rightarrow C_4 - C_1 \end{aligned}$$

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

$$C_4 \rightarrow C_4 + C_2$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & -1 \\ 0 & 0 & 0 & 0 & -1 \end{bmatrix}$$

$$C_4 \rightarrow \frac{C_4}{3}$$

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

$$C_2 \leftrightarrow C_4$$

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

$$C_3 \leftrightarrow C_4$$

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

$$R_4 \rightarrow R_4 + R_2$$

$$\sim \begin{bmatrix} I_3 & 0 \\ 0 & 0 \end{bmatrix}$$

$$\rho(A) = 3$$

6.
$$\begin{bmatrix} 2 & 3 & -1 & -1 & 1 \\ 1 & -1 & -2 & -3 & -3 \\ 3 & 1 & 3 & -2 & -2 \\ 6 & 3 & 0 & -7 & -7 \end{bmatrix}$$

$$\sim \begin{bmatrix} 2 & 3 & -1 & -1 & -1 \\ 0 & -5 & -3 & -5 & -5 \\ 0 & -7 & 9 & -1 & -1 \\ 0 & -6 & 3 & -4 & -4 \end{bmatrix}$$

$$\begin{aligned} R_2 &\rightarrow 2R_2 - R_1 \\ R_3 &\rightarrow 2R_3 - 3R_1 \\ R_4 &\rightarrow R_4 - 3R_1 \end{aligned}$$

$$2 \begin{bmatrix} 2 & 0 & -1 & +1 \\ 0 & -14 & -3 & +5 \\ 0 & 20 & 9 & +1 \\ 0 & 3 & 3 & +4 \end{bmatrix} \begin{array}{l} C_2 \rightarrow C_2 + 3C_3 \\ C_4 \rightarrow \frac{C_4}{-1} \end{array}$$

$$2 \begin{bmatrix} 2 & 0 & -1 & 1 \\ 0 & -14 & -3 & 5 \\ 0 & 20 & 9 & 1 \\ 0 & 3 & 3 & 4 \end{bmatrix} \begin{array}{l} \frac{C_1}{2} \\ R_4 \rightarrow R_4 + 14R_2 \end{array}$$

$$\begin{array}{r} +14(0 \quad 3 \quad 3 \quad 4) \\ 0 \quad +14 \cdot 3 \quad +14 \cdot 3 \quad +14 \cdot 4 \\ 3(0 \quad -14 \quad -3 \quad 5) \\ 0 \quad -3 \cdot 2 \quad -9 \quad 15 \\ \hline 56 \quad 15 \\ \hline 71 \quad 56 \end{array}$$

$$2 \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & -14 & -3 & 5 \\ 0 & 20 & 9 & 1 \\ 0 & 3 & 3 & 4 \end{bmatrix} \begin{array}{l} C_3 \rightarrow -C_3 + C_1 \\ C_4 \rightarrow C_4 - C_1 \end{array}$$

$$2 \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & -14 & -1 & 5 \\ 0 & 20 & 3 & 1 \\ 0 & 3 & 1 & 4 \end{bmatrix} C_3 \rightarrow \frac{C_3}{3}$$

$$2 \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & -1 & 5 \\ 0 & -22 & 3 & 1 \\ 0 & -11 & 1 & 4 \end{bmatrix} C_2 \rightarrow C_2 - 14C_3$$

$$2 \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 5 \\ 0 & -2 & -1 & 1 \\ 0 & -1 & 1 & 4 \end{bmatrix} C_2 \rightarrow \frac{C_2}{-11}$$

$$2 \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 5 \\ 0 & 0 & -1 & -7 \\ 0 & 0 & 1 & 4 \end{bmatrix} R_3 \rightarrow R_3 - 2R_4$$

$$2 \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -2 \\ 0 & 0 & 1 & -7 \\ 0 & 0 & 0 & 11 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 + R_3 \\ R_4 \rightarrow R_4 - R_3 \end{array}$$

$$2 \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & -12 & 0 & 0 \\ 0 & 11 & 0 & -1 \\ 0 & 0 & 0 & 0 \end{bmatrix} C_2 \leftrightarrow C_4$$

$$2 \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & -2 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} R_3 \rightarrow 2R_3 - 7R_2$$

$$2 \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} R_2 \rightarrow \frac{R_2}{-2}$$

$$\sim \begin{bmatrix} 9 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$R_4 \rightarrow R_4 - 11R_2$$

$$\sim \begin{bmatrix} I & u & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\rho(A) = 4$$

$$7. A = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 2 & 3 & -4 \\ 2 & 3 & 5 & -5 \\ 3 & -4 & -5 & 8 \end{bmatrix}$$

$$A \sim \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 2 & -5 \\ 0 & 1 & 3 & -7 \\ 0 & -7 & -8 & 5 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 - R_1 \\ R_3 \rightarrow R_3 - 2R_1 \\ R_4 \rightarrow R_4 - 3R_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 2 & -5 \\ 0 & 0 & 1 & -2 \\ 0 & 0 & 6 & -30 \end{bmatrix} \begin{array}{l} R_1 \rightarrow R_1 - R_2 \\ R_3 \rightarrow R_3 - R_2 \\ R_4 \rightarrow R_4 + 7R_2 \end{array}$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & -1 \\ 0 & 1 & 0 & -2 \\ 0 & 0 & 1 & -2 \\ 0 & 0 & 0 & -5 \end{bmatrix}$$

$$R_4 \rightarrow \frac{R_4}{-5}$$

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

$$R_2 \rightarrow R_2 - 2R_3$$

$$R_4 \rightarrow R_4 - R_3$$

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

$$C_3 \rightarrow C_3 + C_1$$

$$C_4 \rightarrow C_4 - 6C_1$$

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

$$C_4 \rightarrow C_4 + 9C_2$$

$$2 \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 9 & 0 \\ 0 & 0 & 0 & -3 \end{bmatrix} \quad C_4 \rightarrow C_4 + 2C_3$$

$$2 \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad R_4 \rightarrow \frac{R_4}{-3}$$

$$\therefore \rho(A) = 4$$

$$8 \quad A = \begin{bmatrix} 1 & 4 & 3 & -2 & 1 \\ -2 & -3 & -1 & 4 & 3 \\ -1 & 6 & 7 & 2 & 9 \\ -3 & 3 & 6 & 6 & 12 \end{bmatrix}$$

$$2 \begin{bmatrix} 1 & 4 & 3 & -2 & 1 \\ 0 & 5 & 5 & 0 & 5 \\ 0 & 10 & 10 & 0 & 10 \\ -1 & 1 & 2 & 2 & 4 \end{bmatrix}$$

$$R_2 \rightarrow R_2 + 2R_1$$

$$R_3 \rightarrow R_3 + R_1$$

$$R_4 \rightarrow \frac{R_4}{3}$$

$$2 \begin{bmatrix} 1 & 4 & 3 & -2 & 1 \\ 0 & 1 & 1 & 0 & 1 \\ 0 & 1 & 1 & 0 & 1 \\ 0 & 5 & 5 & 0 & 5 \end{bmatrix}$$

$$R_2 \rightarrow \frac{R_2}{5}$$

$$R_3 \rightarrow \frac{R_3}{10}$$

$$R_4 \rightarrow R_4 + R_1$$

$$R_1 \rightarrow R_1 - 4R_2$$

$$R_3 \rightarrow R_3 - R_2$$

$$R_4 \rightarrow R_4 - 5R_2$$

$$2 \begin{bmatrix} 1 & 0 & -9 & -2 & -3 \\ 0 & 1 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$C_3 \rightarrow C_3 + C_1$$

$$C_4 \rightarrow C_4 - 2C_1$$

$$C_5 \rightarrow C_5 + 3C_1$$

$$2 \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$C_3 \rightarrow C_3 - C_2$$

$$C_4 \rightarrow C_4 - C_2$$

$$2 \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\text{when } \begin{bmatrix} I_2 & 0 \\ 0 & 0 \end{bmatrix} \therefore \rho(A) = 2$$

Date
31/12/2018

System of Linear Simultaneous Equations

1. Write the following equations in matrix form $Ax=B$ and solve for x by finding A^{-1} where

$$x+y-2z=3 ; 2x-y+z=0 ; 3x+y-z=8$$

Soln Given Equations

$$x+y-2z=3$$

$$2x-y+z=0$$

$$3x+y-z=8$$

$$Ax=B \Rightarrow X=A^{-1}B$$

when $A = \begin{bmatrix} 1 & 1 & -2 \\ 2 & -1 & 1 \\ 3 & 1 & -1 \end{bmatrix}$; $X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$; $B = \begin{bmatrix} 3 \\ 0 \\ 8 \end{bmatrix}$

Consider $A = I_3 A$

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

$$\begin{bmatrix} 1 & 1 & -2 \\ 0 & -3 & 5 \\ 0 & -2 & 5 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - 3R_1 \end{array} = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ -3 & 0 & 1 \end{bmatrix} A$$

$$\begin{bmatrix} 1 & 1 & -2 \\ 0 & -3 & 5 \\ 0 & 0 & 5 \end{bmatrix} \begin{array}{l} R_3 \rightarrow 3R_3 - 2R_2 \end{array} = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ -5 & -2 & 3 \end{bmatrix} A$$

$$\begin{bmatrix} 3 & 0 & -1 \\ 0 & -3 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{array}{l} R_1 \rightarrow 3R_1 + R_2 \\ R_2 \rightarrow R_2 - R_3 \\ R_3 | 5 \end{array} = \begin{bmatrix} 1 & 1 & 0 \\ 3 & 3 & -3 \\ -1 & -2 & 5/3 \end{bmatrix} A$$

$$\begin{bmatrix} 3 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{array}{l} R_1 \rightarrow R_1 + R_3 \\ R_2 | -3 \end{array} = \begin{bmatrix} 0 & 3/5 & 3/5 \\ -1 & -1 & 1 \\ -1 & -2/5 & 3/5 \end{bmatrix} A$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \frac{R_1}{3} = \begin{bmatrix} 0 & \frac{1}{5} & \frac{1}{5} \\ -1 & -1 & 1 \\ -1 & -\frac{2}{5} & \frac{3}{5} \end{bmatrix} A$$

$$I_3 = (A \Rightarrow) C = \begin{bmatrix} 0 & \frac{1}{5} & \frac{1}{5} \\ -1 & -1 & 1 \\ -1 & -\frac{2}{5} & \frac{3}{5} \end{bmatrix}$$

$$\therefore AA^{-1} = A^{-1}A = I$$

$$\therefore A^{-1} = C$$

$$X = A^{-1}B$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 & \frac{1}{5} & \frac{1}{5} \\ -1 & -1 & 1 \\ -1 & -\frac{2}{5} & \frac{3}{5} \end{bmatrix} \begin{bmatrix} 3 \\ 0 \\ 8 \end{bmatrix}$$

$$= \begin{bmatrix} 0 + 0 + \frac{8}{5} \\ -3 - 0 + 8 \\ -3 - 0 + \frac{24}{5} \end{bmatrix}$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} \frac{8}{5} \\ 5 \\ \frac{9}{5} \end{bmatrix}$$

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$$\therefore x = \frac{8}{5}, y = 5, z = \frac{9}{5}$$

2. For Non-Homogeneous System

* Consistent

The system $AX = B$ is consistent if and only if

rank of $A =$ rank of AB and it has a solution

1. The $\rho(A) = \rho(AB) = n$ then the system has unique solution.

where $n =$ unknown variables

2. If $\rho(A) = \rho(AB) < n$ then the system is consistent but there exist infinite number of solutions.

3. If the $\rho(A) \neq \rho(AB)$ then the system is inconsistent and it has no solution.

1. Show that the equations $x+y+z=4$; $2x+5y-2z=3$ and $x+7y-7z=5$ are not consistent

(only row operations)

Solu Given Equations

$$\begin{aligned}x+y+z &= 4 \\ 2x+5y-2z &= 3 \\ x+7y-7z &= 5\end{aligned}$$

can be expressed as $AX=B$

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 2 & 5 & -2 \\ 1 & 7 & -7 \end{bmatrix}; B = \begin{bmatrix} 4 \\ 3 \\ 5 \end{bmatrix}; x = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

Consider Argumented matrix

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

$$\sim \begin{bmatrix} 1 & 1 & 1 & 4 \\ 0 & 3 & -4 & -5 \\ 0 & 6 & -8 & 1 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - R_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & 1 & 1 & 4 \\ 0 & 3 & -4 & -5 \\ 0 & 0 & 0 & 11 \end{bmatrix} R_3 \rightarrow R_3 - 2R_2$$

$$\rho(A) = 2; \rho(AB) = 3$$

$$\therefore \rho(A) \neq \rho(AB)$$

Hence given equation are inconsistent and it has no solution

2. Solve the equations $x+y+z=9$, $2x+5y+7z=52$.

and $2x+y-z=0$

Soln Given equations

$$x+y+z=9$$

$$2x+5y+7z=52$$

$$2x+y-z=0$$

Given equations can be expressed as

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 2 & 5 & 7 \\ 2 & 1 & -1 \end{bmatrix}; x = \begin{bmatrix} x \\ y \\ z \end{bmatrix}; B = \begin{bmatrix} 9 \\ 52 \\ 0 \end{bmatrix}$$

Augmented matrix

$$[AB] = \begin{bmatrix} 1 & 1 & 1 & 9 \\ 2 & 5 & 7 & 52 \\ 2 & 1 & -1 & 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 1 & 1 & 9 \\ 0 & 3 & 5 & 34 \\ 0 & -1 & -3 & -18 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - 2R_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & 1 & 1 & 9 \\ 0 & 3 & 5 & 34 \\ 0 & 0 & -4 & -20 \end{bmatrix} R_3 \rightarrow 3R_3 + R_2$$

$$\rho(A) = 3, \rho(AB) = 3, n = 3$$

$$\therefore \rho(A) = \rho(AB) = n$$

Given system is consistent and it has unique
no. of solutions

$$x+y+z=9$$

$$3y+5z=34 \rightarrow \text{①}$$

$$-4z = -20$$

$$z = 5$$

$$\text{①} \rightarrow 3y + 25 = 34$$

$$3y = 34 - 25 \\ = 9$$

52
18
34
-10

$$y = 3$$

$$x + 3 + 5 = 9$$

$$x = 1$$

3. Solve the system of linear equations by matrix method

$$\therefore x = 1, y = 3, z = 5$$

$$x + y + z = 6; \quad 2x + 3y - 2z = 2; \quad 5x + y + 2z = 13$$

Solu Given equations

$$x + y + z = 6$$

$$2x + 3y - 2z = 2$$

$$5x + y + 2z = 13$$

Argument

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 2 & 3 & -2 \\ 5 & 1 & 2 \end{bmatrix}; \quad X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}; \quad B = \begin{bmatrix} 6 \\ 2 \\ 13 \end{bmatrix}$$

Now $AX = B$

$$\begin{bmatrix} 1 & 1 & 1 \\ 2 & 3 & -2 \\ 5 & 1 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 6 \\ 2 \\ 13 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & -4 \\ 0 & -4 & -3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad \begin{matrix} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - 5R_1 \end{matrix} = \begin{bmatrix} 6 \\ -10 \\ -17 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & -4 \\ 0 & 0 & -19 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad R_3 \rightarrow R_3 + 4R_2 = \begin{bmatrix} 6 \\ -10 \\ -57 \end{bmatrix}$$

$$x + y + z = 6$$

$$y - 4z = -10$$

$$-19z = -57$$

$$z = 3$$

$$y - 12 = -10$$

$$y = 2$$

$$x + 2 + 3 = 6$$

$$x = 1$$

4. Examine the following equations are consistent or inconsistent

$$1) \begin{cases} x - 4y + 7z = 8 \\ 3x + 8y - 2z = 6 \\ 7x - 8y + 26z = 31 \end{cases}$$

$$2) \begin{cases} x + 2y - z = 3 \\ 3x - y + 2z = 1 \\ 2x - 2y + 3z = 2 \\ x - y + z = -1 \end{cases}$$

Solu) Given equations

$$\begin{cases} x - 4y + 7z = 8 \\ 3x + 8y - 2z = 6 \\ 7x - 8y + 26z = 31 \end{cases}$$

can be expressed as

$$A = \begin{bmatrix} 1 & -4 & 7 \\ 3 & 8 & -2 \\ 7 & -8 & 26 \end{bmatrix}; X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}; B = \begin{bmatrix} 8 \\ 6 \\ 31 \end{bmatrix}$$

Consider Argumented matrix $[AB]$

$$[AB] = \begin{bmatrix} 1 & -4 & 7 & 8 \\ 3 & 8 & -2 & 6 \\ 7 & -8 & 26 & 31 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & -4 & 7 & 8 \\ 0 & 20 & -23 & -18 \\ 0 & 20 & -23 & -25 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 - 3R_1 \\ R_3 \rightarrow R_3 - 7R_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & -4 & 7 & 8 \\ 0 & 20 & -23 & -18 \\ 0 & 0 & 0 & -7 \end{bmatrix} R_3 \rightarrow R_3 - R_2$$

$$\rho(A) = 2; \rho(AB) = 3; n = 3$$

$$\rho(A) \neq \rho(AB)$$

Hence given equations are inconsistent and it has no solution

$$2) \text{ Given equations } \begin{cases} x + 2y - z = 3 \\ 3x - y + 2z = 1 \\ 2x - 2y + 3z = 2 \end{cases}$$

$$x - y + z = -1$$

$$\begin{array}{r} 31 \\ -56 \\ \hline -25 \\ 18 \\ \hline 7 \end{array} \quad \begin{array}{r} 24 \\ 18 \\ -5 \\ 28 \\ 26 \\ \hline 49 \\ 26 \\ \hline -23 \end{array}$$

Given equations can be expressed as

$$A = \begin{bmatrix} 1 & 2 & -1 \\ 3 & -1 & 2 \\ 2 & -2 & 3 \\ 1 & -1 & 1 \end{bmatrix}; x = \begin{bmatrix} x \\ y \\ z \end{bmatrix}; B = \begin{bmatrix} 3 \\ 1 \\ 2 \\ -1 \end{bmatrix}$$

consider augmented matrix

$$[AB] = \begin{bmatrix} 1 & 2 & -1 & 3 \\ 3 & -1 & 2 & 1 \\ 2 & -2 & 3 & 2 \\ 1 & -1 & 1 & -1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & -1 & 3 \\ 0 & -7 & 5 & -8 \\ 0 & -6 & 5 & -4 \\ 0 & -3 & 2 & -4 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 - 3R_1 \\ R_3 \rightarrow R_3 - 2R_1 \\ R_4 \rightarrow R_4 - R_1 \end{array}$$

$$\begin{bmatrix} 1 & 2 & -1 & 3 \\ 0 & -7 & 5 & -8 \\ 0 & 0 & 5 & 20 \\ 0 & 0 & -1 & -4 \end{bmatrix} \begin{array}{l} R_3 \rightarrow 7R_3 - 6R_2 \\ R_4 \rightarrow 7R_4 - 3R_2 \end{array}$$

$$\begin{bmatrix} 1 & 2 & -1 & 3 \\ 0 & -7 & 5 & -8 \\ 0 & 0 & -1 & -4 \\ 0 & 0 & 5 & 20 \end{bmatrix} R_3 \leftrightarrow R_4$$

$$r(A) = 4; r(AB) = 4; n = 4$$

$$r(A) \neq r(AB) = n$$

\therefore The given system is inconsistent and it has unique solution

$$x + 2y - z = 3$$

$$-7y + 5z = -8$$

$$-z = -4$$

$$5z = 20$$

$$-7y + 5(4) = -8$$

$$-7y + 20 = -8$$

$$-7y = -28$$

$$y = 4$$

$$x + 2(4) - 4 = 3$$

$$x + 4 = 3$$

$$x = -1$$

$$x + 2y - z = 3$$

$$-1 + 2(4) - 4 = 3$$

$$-5 + 8 = 3$$

$$3 = 3$$

Date
5/12/2018

5. For what values of λ the equations $x + y + z = 1$,
 $x + 2y + 4z = \lambda$; $x + 4y + 10z = \lambda^2$ have a solution and
 solve them completely in each case.

Sol Given equation

$$x + y + z = 1$$

$$x + 2y + 4z = \lambda$$

$$x + 4y + 10z = \lambda^2$$

System (1) can be expressed as a matrix form of

$AX = B$ where

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \\ 1 & 4 & 10 \end{bmatrix}$$

$$; X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$; B = \begin{bmatrix} 1 \\ \lambda \\ \lambda^2 \end{bmatrix}$$

Argumented matrix

$$[AB] = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 2 & 4 & \lambda \\ 1 & 4 & 10 & \lambda^2 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 3 & \lambda - 1 \\ 0 & 3 & 9 & \lambda^2 - 1 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 - R_1 \\ R_3 \rightarrow R_3 - R_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 3 & \lambda - 1 \\ 0 & 0 & 0 & \lambda^2 - 3\lambda + 2 \end{bmatrix} \begin{array}{l} \rightarrow P_1 \\ R_3 \rightarrow R_3 - 3R_2 \end{array}$$

$$\rho(A) = \rho(AB) = 3$$

But given that the system has a solution. It must be consistent. So that

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

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

$$\lambda = 1, 2$$

Case (i)

if $\lambda = 1$

$$[AB] = \begin{bmatrix} 1 & 1 & 1 & 2 \\ 0 & 1 & 3 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\rho(A) = 2 ; \rho(AB) = 2, n = 3$$

$$\rho(A) = \rho(AB) = r < n$$

Given equation are consistent and will have infinite no. of solutions.

$$x + y + z = 1$$

$$y + 3z = 0$$

$$\text{let } n - r = 3 - 2 = 1 \text{ L.I.S}$$

$$\text{let } z = k$$

$$y + 3k = 0$$

$$y = -3k$$

$$x - 3k + k = 1$$

$$x = 1 + 2k$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 + 2k \\ -3k \\ k \end{bmatrix}$$

$$= \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + k \begin{bmatrix} 2 \\ -3 \\ 1 \end{bmatrix}$$

Case (ii)

if $\lambda = 2$

$$[AB] = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 3 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$r(A) = 2; r(AB) = 2, n = 3$$

$$\therefore r(A) = r(AB) = r < n$$

Given equation consistent and will have infinite no. of solutions

$$x + y + z = 1$$

$$y + 3z = 1$$

$$\text{let } z = k$$

$$y + 3k = 1$$

$$y = 1 - 3k$$

$$x + 1 - 3k + k = 1$$

$$x = 2k$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 2k \\ 1 - 3k \\ k \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + k \begin{bmatrix} 2 \\ -3 \\ 1 \end{bmatrix}$$

2. If $a + b + c \neq 0$, show that the system of equation $-2x + y + z = a$, $x - 2y + z = b$, $x + y - 2z = c$ has no solution. If $a + b + c = 0$, show that it has infinitely many solutions. Show that it.

Solu Given Equations

$$\begin{cases} -2x + y + z = a \\ x - 2y + z = b \\ x + y - 2z = c \end{cases} \quad \text{--- (1)}$$

System (1) can be expressed as the matrix form of $AX = B$

$$A = \begin{bmatrix} -2 & 1 & 1 \\ 1 & -2 & 1 \\ 1 & 1 & -2 \end{bmatrix}; B = \begin{bmatrix} a \\ b \\ c \end{bmatrix}; X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

Argumented matrix

$$[AB] = \begin{bmatrix} -2 & 1 & 1 & a \\ 1 & -2 & 1 & b \\ 1 & 1 & -2 & c \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 1 & -2 & c \\ 1 & -2 & 1 & b \\ -2 & 1 & 1 & a \end{bmatrix} \quad R_1 \leftrightarrow R_3$$

$$\sim \begin{bmatrix} 1 & 1 & -2 & c \\ 0 & -3 & 3 & b-c \\ 0 & 3 & -3 & a+2c \end{bmatrix} \quad \begin{array}{l} R_2 \rightarrow R_2 - R_1 \\ R_3 \rightarrow R_3 + 2R_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & 1 & -2 & c \\ 0 & -3 & 3 & b-c \\ 0 & 0 & 0 & a+b+c \end{bmatrix} \quad R_3 \rightarrow R_3 + R_2$$

if $a+b+c \neq 0$

$$\rho(A) = 2; \rho(AB) = 3$$

$$\rho(A) \neq \rho(AB)$$

Given system are inconsistent and will have no solution.

if $a+b+c = 0$

$$\rho(A) = 2; \rho(AB) = 2; n = 3$$

$$\rho(A) = \rho(AB) = 2 < n$$

Given equations are consistent and will have infinite

no. of solutions

$$\begin{aligned} x + y - 2z &= c \\ -3y + 3z &= b - c \end{aligned}$$

$$n-r = 3-2 = 1 \quad \text{L.I.S}$$

$$\text{let } z = k$$

$$-3y + 3k = b - c$$

$$3y = 3k - b + c$$

$$y = k - \frac{b}{3} + \frac{c}{3}$$

$$x + k - \frac{b}{3} + \frac{c}{3} - k = c$$

$$x = k + \frac{b}{3} + \frac{2c}{3}$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} k + \frac{b}{3} + \frac{2c}{3} \\ k - \frac{b}{3} + \frac{c}{3} \\ k \end{bmatrix}$$

$$= k \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} + \begin{bmatrix} \frac{b}{3} + \frac{2c}{3} \\ -\frac{b}{3} + \frac{c}{3} \\ 0 \end{bmatrix}$$

HW
3. Solve the system of linear equations by matrix method

method

i) $x + y + z = 6$

$$2x + 3y - 2z = 2$$

$$5x + y + 2z = 13$$

ii) $x + y + 4z = 6$

$$x + 2y - 2z = 6$$

$$x + y + z = 6$$

iii) $x + y + 2z = 4$

$$2x - y + 3z = 9$$

$$3x - y - z = 2$$

iv) $x + y + z = 6$

$$x + 2y + 3z = 14$$

$$x + 4y + 7z = 30$$

Solve Given Equations

$$x + y + z = 6$$

$$x + 2y + 3z = 14$$

$$x + 4y + 7z = 30$$

$$AX = B$$

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 1 & 4 & 7 \end{bmatrix}$$

$$X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$B = \begin{bmatrix} 6 \\ 14 \\ 30 \end{bmatrix}$$

These equations can be expressed

$$AX = B$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 1 & 4 & 7 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 6 \\ 14 \\ 30 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & 3 & 6 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_2 \rightarrow R_2 - R_1 \\ R_3 \rightarrow R_3 - R_1 \end{matrix} = \begin{bmatrix} 6 \\ 8 \\ 24 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} R_3 \rightarrow R_3 - 3R_2 = \begin{bmatrix} 6 \\ 8 \\ 0 \end{bmatrix}$$

$$x + y + z = 6$$

$$y + 2z = 8$$

$$\text{let } z = 0$$

$$y + 2(0) = 8$$

$$y = 8$$

$$x + 8 + 0 = 6$$

$$x = 6 - 8$$

$$x = -2$$

$$(or) \therefore x = -2 ; y = 8 ; z = 0$$

Consistent Method

$$\text{let } A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 1 & 4 & 7 \end{bmatrix} ; X = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \text{ and } B = \begin{bmatrix} 6 \\ 14 \\ 30 \end{bmatrix}$$

Argumented matrix

$$[AB] = \begin{bmatrix} 1 & 1 & 1 & 6 \\ 1 & 2 & 3 & 14 \\ 1 & 4 & 7 & 30 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 1 & 6 \\ 0 & 1 & 2 & 8 \\ 0 & 3 & 6 & 24 \end{bmatrix} \begin{matrix} R_2 \rightarrow R_2 - R_1 \\ R_3 \rightarrow R_3 - R_1 \end{matrix}$$

$$\begin{bmatrix} 1 & 1 & 1 & 6 \\ 0 & 1 & 2 & 8 \\ 0 & 0 & 0 & 0 \end{bmatrix} R_3 \rightarrow R_3 - 3R_2$$

$$\therefore \rho(A) = 2 ; \rho(B) = 2 ; n = 3$$

$$\rho(A) = \rho(B) \leq n$$

The given system of equations is consistent and has infinite no. of solutions

$$x + y + z = 6$$

$$y + 2z = 8 ;$$

$$\text{let } z = k$$

$$y + 2k = 8$$

$$y = 8 - 2k ;$$

$$x - 2k + 2k = 8$$

$$x + 8 - 2k + k = 6$$

$$x - k = 6 - 8$$

$$x - k = -2$$

$$x = -2 + k$$

$$x = k - 2$$

iii) Matrix Method

Given equations

$$x + y + 2z = 4$$

$$2x - y + 3z = 9$$

$$3x - y - z = 2$$

These equations can be expressed as $AX = B$

$$A = \begin{bmatrix} 1 & 1 & 2 \\ 2 & -1 & 3 \\ 3 & -1 & -1 \end{bmatrix} ; B = \begin{bmatrix} 4 \\ 9 \\ 2 \end{bmatrix} ; X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 2 \\ 2 & -1 & 3 \\ 3 & -1 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 4 \\ 9 \\ 2 \end{bmatrix}$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{bmatrix} 1 & 1 & 2 \\ 0 & -3 & -1 \\ 0 & -4 & -7 \end{bmatrix} \begin{matrix} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - 3R_1 \end{matrix} = \begin{bmatrix} 4 \\ 1 \\ -10 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 2 \\ 0 & -3 & -1 \\ 0 & -4 & -7 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 4 \\ 1 \\ -10 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 2 \\ 0 & -3 & -1 \\ 0 & 0 & -17 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \xrightarrow{R_3 \rightarrow 3R_3 - 4R_2} \begin{bmatrix} 4 \\ 1 \\ -34 \end{bmatrix}$$

$$x + y + 2z = 4$$

$$-3y - z = 1$$

$$-17z = -34$$

$$z = 2$$

$$-3y - 2 = 1$$

$$-3y = 3$$

$$y = -1$$

$$x - 1 + 4 = 4$$

$$x = 1$$

$$[\because x + y + z = 4]$$

$$1 - 1 + 2 = 2$$

$$0 = 0$$

(or)

$$\therefore x = 1, y = -1, z = 2$$

Consistent Method

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

$$; x = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$; B = \begin{bmatrix} 4 \\ 1 \\ -10 \end{bmatrix}$$

Argumented matrix

$$[AB] = \begin{bmatrix} 1 & 1 & 2 & 4 \\ 2 & -1 & 3 & 1 \\ 3 & -1 & -1 & -10 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 2 & 4 \\ 0 & -3 & 1 & 1 \\ 0 & -4 & -7 & -10 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - 2R_1$$

$$R_3 \rightarrow R_3 - 3R_1$$

$$\sim \begin{bmatrix} 1 & 1 & 2 & 4 \\ 0 & -3 & -1 & 1 \\ 0 & 0 & -17 & -34 \end{bmatrix} R_3 \rightarrow 3R_3 - 4R_2$$

$$\rho(A) = 3; \rho(AB) = 3; n = 3$$

$$\rho(A) \neq \rho(AB) = n$$

The given system of equation is inconsistent
it has no solution.

$$x + y + 2z = 4 \quad (i) \quad ; \quad -3y - 2 = 1 \quad ; \quad x - 1 + 4 = 4$$

$$-3y - 2 = 1$$

$$-3y = 3$$

$$x = 1$$

$$y = -1$$

$$-17z = -34$$

$$z = 2$$

$$\therefore x = 1; y = -1; z = 2$$

ii) Given Equations

$$x + y + 4z = 6$$

$$x + 2y - 2z = 6$$

$$x + y + z = 6$$

$$A = \begin{bmatrix} 1 & 1 & 4 \\ 1 & 2 & -2 \\ 1 & 1 & 1 \end{bmatrix}; X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}; B = \begin{bmatrix} 6 \\ 6 \\ 6 \end{bmatrix}$$

Matrix method

The given system of equations can be expressed

$$\text{as } AX = B$$

$$\begin{bmatrix} 1 & 1 & 4 \\ 1 & 2 & -2 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 6 \\ 6 \\ 6 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 4 \\ 0 & 1 & -6 \\ 0 & 0 & -3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_2 \rightarrow R_2 - R_1 \\ R_3 \rightarrow R_3 - R_1 \end{matrix} = \begin{bmatrix} 6 \\ 0 \\ 0 \end{bmatrix}$$

$$x + y + 4z = 6$$

$$y - 6z = 0$$

$$-3z = 0$$

$$z = 0$$

$$y = 0; x = 6; z = 0$$

Consistent method

Argumented matrix

$$[AB] = \begin{bmatrix} 1 & 1 & 4 & 6 \\ 1 & 2 & -2 & 6 \\ 1 & 1 & 1 & 6 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 1 & 4 & 6 \\ 0 & 1 & -6 & 0 \\ 0 & 0 & -3 & 0 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - R_1$$

$$r(A) = 3 ; r(AB) = 3 ; n = 3$$

$$\therefore r(A) = r(AB) = n$$

The given system of equations is consistent and has unique solution

$$x + y + 4z = 6$$

$$y - 6z = 0$$

$$-3z = 0$$

$$z = 0$$

$$; y = 0 ; x + 0 + 0 = 6$$

$$x = 6$$

Date

6/12/18

4. Find the values of λ for which the system

of equations $3x - y + 4z = 3 ; x + 2y - 3z = -2 ;$

$6x + 5y + \lambda z = -3$ will have infinite no. of solutions

Solve them with the λ values

Soln Given equations

$$3x - y + 4z = 3$$

$$x + 2y - 3z = -2$$

$$6x + 5y + \lambda z = -3$$

system (1) can be expressed in a matrix form

$$AX = B$$

$$\text{where } A = \begin{bmatrix} 3 & -1 & 4 \\ 1 & 2 & -3 \\ 6 & 5 & \lambda \end{bmatrix} ; X = \begin{bmatrix} x \\ y \\ z \end{bmatrix} ; B = \begin{bmatrix} 3 \\ -2 \\ -3 \end{bmatrix}$$

$$[AB] = \begin{bmatrix} 3 & -1 & 4 & 3 \\ 1 & 2 & -3 & -2 \\ 6 & 5 & \lambda & -3 \end{bmatrix}$$

$$\sim \begin{bmatrix} 3 & -1 & 4 & 3 \\ 0 & 7 & -13 & -9 \\ 0 & 7 & \lambda-8 & -9 \end{bmatrix} \begin{array}{l} R_2 \rightarrow 3R_2 - R_1 \\ R_3 \rightarrow R_3 - 2R_1 \end{array}$$

$$\sim \begin{bmatrix} 3 & -1 & 4 & 3 \\ 0 & 7 & -13 & -9 \\ 0 & 0 & \lambda+5 & 0 \end{bmatrix} R_3 \rightarrow R_3 - R_2$$

If $\lambda+5=0$

$$\lambda = -5$$

$$\rho(A) = 2; \rho(AB) = 2; n = 3$$

$$\rho(A) = \rho(AB) = r < n$$

Given Equations have infinite no. of solutions

$\lambda = -5$ then

$$[AB] = \begin{bmatrix} 3 & -1 & 4 & 3 \\ 0 & 7 & -13 & -9 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$n - r = 3 - 2 = 1 \text{ L.I.S}$$

$$3x - y + 4z = 3$$

$$7y - 13z = -9$$

let $z = k$

$$7y - 13k = -9$$

$$7y = -9 + 13k$$

$$y = \frac{-9}{7} + \frac{13}{7}k$$

$$3x + \frac{9}{7} - \frac{13}{7}k + 4k = 3$$

$$3x = \frac{15}{7}k - \frac{12}{7}$$

$$x = \frac{5}{7}k - \frac{4}{7}$$

$$\therefore x = \frac{5}{7}k - \frac{4}{7}; y = \frac{-9}{7} + \frac{13}{7}k; z = k$$

5. Find whether the following set of equations are consistent

$$x_1 + x_2 + x_3 + x_4 = 0$$

$$x_1 + x_2 + x_3 - x_4 = 4$$

$$x_1 + x_2 - x_3 + x_4 = -4$$

$$x_1 - x_2 + x_3 + x_4 = 2$$

Solu

Given equations

$$x_1 + x_2 + x_3 + x_4 = 0$$

$$x_1 + x_2 + x_3 - x_4 = 4$$

$$x_1 + x_2 - x_3 + x_4 = -4$$

$$x_1 - x_2 + x_3 + x_4 = 2$$

set ① can be expressed in a matrix form

$$AX = B \text{ where}$$

$$A = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & -1 \\ 1 & 1 & -1 & 1 \\ 1 & -1 & 1 & 1 \end{bmatrix}; X = \begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix}; B = \begin{bmatrix} 0 \\ 4 \\ -4 \\ 2 \end{bmatrix}$$

Argumented matrix

$$[AB] \sim \begin{bmatrix} 1 & 1 & 1 & 1 & 0 \\ 1 & 1 & 1 & -1 & 4 \\ 1 & 1 & -1 & 1 & -4 \\ 1 & -1 & 1 & 1 & 2 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 1 & 1 & 0 \\ 0 & 0 & 0 & -2 & 4 \\ 0 & 0 & -2 & 0 & -4 \\ 0 & -2 & 0 & 0 & 2 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 - R_1 \\ R_3 \rightarrow R_3 - R_1 \\ R_4 \rightarrow R_4 - R_1 \end{array}$$

$$r(A) = 4, r(AB) = 4; n = 4$$

$$r(A) = r(AB) = r = n$$

Given equations are consistent and will have

a unique solution

Consistency of system of homogeneous linear Equations

1. Consider a system of m -homogeneous linear equations in n -unknowns.

1. $a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \dots + a_{1n}x_n = 0$
2. $a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \dots + a_{2n}x_n = 0$
3. $a_{31}x_1 + a_{32}x_2 + a_{33}x_3 + \dots + a_{3n}x_n = 0$
4. $a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = 0$

system one can be return as in a matrix form
 $AX = 0$.

* If $\rho(A) = n$ then the system of equations have only trivial solution i.e., zero solution

* If $\rho(A) < n$, then the system of equations have an infinite no. of non-trivial solutions, in this case $n - \rho$ linearly independent solution

1. Solve $x + y - 2z + 3w = 0$; $x - 2y + z - w = 0$; $4x + y - 5z + 8w = 0$; $5x - 7y + 2z - w = 0$; Given equation

Solu

Given equation

1. $x + y - 2z + 3w = 0$
2. $x - 2y + z - w = 0$
3. $4x + y - 5z + 8w = 0$
4. $5x - 7y + 2z - w = 0$

system (1) can be expressed in the form of a matrix
 $AX = 0$

$$A = \begin{bmatrix} 1 & 1 & -2 & 3 \\ 1 & -2 & 1 & -1 \\ 4 & 1 & -5 & 8 \\ 5 & -7 & 2 & -1 \end{bmatrix}; X = \begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix}; 0 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 1 & -2 & 3 & 0 \\ 0 & -3 & 3 & -4 & 0 \\ 0 & -3 & 3 & -4 & 0 \\ 0 & -12 & 12 & -16 & 0 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 - R_1 \\ R_3 \rightarrow R_3 - 4R_1 \\ R_4 \rightarrow R_4 - 5R_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & 1 & -2 & 3 & 0 \\ 0 & -3 & 3 & -4 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{array}{l} R_3 \rightarrow R_3 - R_2 \\ R_4 \rightarrow R_4 - 4R_2 \end{array}$$

$$\rho(A) = 2, \quad n = 4$$

$$r < n$$

Given Equation have infinite no. of solutions of non-trivial solution.

$$n - r = 4 - 2 = 2 \quad \text{b.I.S}$$

$$x + y - 2z + 3w = 0$$

$$-3y + 3z - 4w = 0$$

$$\text{let } w = k_1, \quad z = k_2$$

$$3y = 3k_2 - 4k_1$$

$$y = k_2 - \frac{4}{3}k_1$$

$$x + k_2 - \frac{4}{3}k_1 - 2k_2 + 3k_1 = 0$$

$$x - k_2 + \frac{5}{3}k_1 = 0$$

$$x = k_2 - \frac{5}{3}k_1$$

$$\begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix} = \begin{bmatrix} k_2 - \frac{5}{3}k_1 \\ k_2 - \frac{4}{3}k_1 \\ k_2 \\ k_1 \end{bmatrix}$$

2. Solve $x+y-3z+2w=0$, $2x-y+2z-3w=0$

$3x-2y+z-4w=0$, $-4x+y-3z+w=0$

Solu Given Equations

$$\left. \begin{aligned} x+y-3z+2w &= 0 \\ 2x-y+2z-3w &= 0 \\ 3x-2y+z-4w &= 0 \\ -4x+y-3z+w &= 0 \end{aligned} \right\} \rightarrow \textcircled{1}$$

Given system of equations $\textcircled{1}$ can be expressed

as $AX = 0$

$$A = \begin{bmatrix} 1 & 1 & -3 & 2 \\ 2 & -1 & 2 & -3 \\ 3 & -2 & 1 & -4 \\ -4 & 1 & -3 & 1 \end{bmatrix}; X = \begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix};$$

$$\sim \begin{bmatrix} 1 & 1 & -3 & 2 \\ 0 & -3 & 8 & -7 \\ 0 & -5 & 10 & -10 \\ 0 & 5 & -15 & 9 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - 3R_1 \\ R_4 \rightarrow R_4 + 4R_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & 1 & -3 & 2 \\ 0 & -3 & 8 & -7 \\ 0 & 0 & -10 & 5 \\ 0 & 0 & -5 & -8 \end{bmatrix} \begin{array}{l} R_3 \rightarrow 3R_3 - 5R_2 \\ R_4 \rightarrow 3R_4 + 5R_2 \end{array}$$

$$\sim \begin{bmatrix} 1 & 1 & -3 & 2 \\ 0 & -3 & 8 & -7 \\ 0 & 0 & -10 & 5 \\ 0 & 0 & 0 & -21 \end{bmatrix} R_4 \rightarrow 2R_4 - R_3$$

-35
27
-8

$$\rho(A) = 4, n = 4$$

$$r = n$$

Given Equation have trivial Solution

$$x=0; y=0; z=0; w=0$$

3 solve $x+y+w=0; y+z=0; x+y+z+w=0;$

$$x+y+2z=0$$

Given equations

$$x+y+w=0$$

$$y+z=0$$

$$x+y+z+w=0$$

$$x+y+2z=0$$

$$A = \begin{bmatrix} 1 & 1 & 0 & 1 \\ 0 & 1 & 1 & 0 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 2 & 0 \end{bmatrix} \rightarrow \text{①}$$

system of Equation ① can have be expressed in the form $Ax=0$

$$x \begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 1 & 0 & 1 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 2 & -1 \end{bmatrix} \begin{array}{l} R_3 \rightarrow R_3 - R_1 \\ R_4 \rightarrow R_4 - R_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & 1 & 0 & 1 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & -1 \end{bmatrix} \begin{array}{l} R_4 \rightarrow R_4 - 2R_3 \end{array}$$

$$\sim \rho(A) = 4 \quad n = 4$$

\therefore The given system of equations can have trivial solution.

$$x=0; y=0; z=0; w=0$$

4. solve the system of equations $x+2y+(2+k)z=0$
 $2x+(2+k)y+4z=0$, $7x+13y+(18+k)z=0$ for all values of k

Solu Given Equations

$$\begin{cases} x+2y+(2+k)z=0 \\ 2x+(2+k)y+4z=0 \\ 7x+13y+(18+k)z=0 \end{cases} \rightarrow \text{①}$$

system ① can be expressed as a matrix form of

$Ax=B$ where

$$A = \begin{bmatrix} 1 & 2 & 2+k \\ 2 & 2+k & 4 \\ 7 & 13 & 18+k \end{bmatrix}; x = \begin{bmatrix} x \\ y \\ z \end{bmatrix}; B = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

The given system has a solution for all values of k if the system has a non-trivial solution. i.e.,

$$\begin{aligned} \rho(A) &< n & ; n=3 \\ \rho(A) &< 3 \end{aligned}$$

Given matrix A is 3×3 matrix so that

$$|A| = 0$$

$$|A| = \begin{vmatrix} 1 & 2 & 2+k \\ 2 & 2+k & 4 \\ 7 & 13 & 18+k \end{vmatrix} = 0$$

$$1[(18+k)(2+k) - 52] - 2[2(18+k) - 2 \cdot 18] + (2+k)[26 - 7(2+k)] = 0$$

$$36 + 18k + 2k + k^2 - 52 - 2[36 + 2k - 28] + (2+k)(26 - 14 - 7k) = 0$$

$$k^2 + 20k - 16 - 16 - 4k + 24 - 14k + 12k - 7k^2 = 0$$

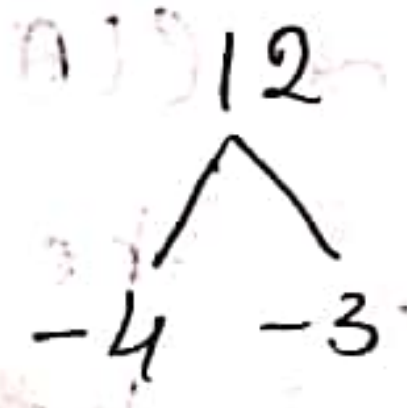
$$-6k^2 + 14k - 8 = 0$$

$$3k^2 - 7k + 4 = 0$$

$$3k^2 - 3k - 4k + 4 = 0$$

$$3k(k-1) - 4(k-1) = 0$$

$$(k-1)(3k-4) = 0$$



$$(k-1)(3k-4) = 0$$

$$k = 1; k = 4/3$$

Case (i)

If $k = 1$

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 3 & 4 \\ 7 & 13 & 19 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 2 & 3 \\ 0 & -1 & -2 \\ 0 & -1 & -2 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - 7R_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & 2 & 3 \\ 0 & -1 & -2 \\ 0 & 0 & 0 \end{bmatrix} R_3 \rightarrow R_3 - R_2$$

$$\rho(A) = 2, n = 3, \rho(A) < n$$

When $k = 1$ the system has a non-trivial solution

$$n - r = 3 - 2 = 1 \text{ I.S.}$$

$$x + 2y + 3z = 0$$

$$-y - 2z = 0$$

$$\text{Let } z = k$$

$$y = -2k$$

$$x - 4k + 3k = 0$$

$$x = k$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} k \\ -2k \\ k \end{bmatrix} = k \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix}$$

Case (ii)

If $k = 4/3$

$$A = \begin{bmatrix} 1 & 10/3 & 10/3 \\ 2 & 10/3 & 4 \\ 7 & 13 & 58/3 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 2 & 10/3 \\ 0 & -2/3 & -8/3 \\ 0 & -1 & -12/3 \end{bmatrix} \quad \begin{array}{l} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - 7R_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & 2 & 10/3 \\ 0 & -2/3 & -8/3 \\ 0 & 0 & 0 \end{bmatrix} \quad R_3 \rightarrow \frac{2}{3} R_3 - R_2$$

$$r(A) = 2; \quad n = 3$$

$$\therefore r(A) < n$$

$$n - r = 3 - 2 = 1 \quad \text{L.I.S}$$

$$x + 2y + 10/3 z = 0, \quad -\frac{2}{3}y - \frac{8}{3}z = 0$$

$$\text{let } z = k$$

$$\text{On dividing } -\frac{2}{3}y - \frac{8}{3}k = 0; \quad y = \frac{8}{3}k \quad \text{or} \quad -\frac{2}{3}y = \frac{8}{3}k$$

$$-\frac{2}{3}y = \frac{8}{3}k \quad ; \quad y = -4k$$

$$x - 8k + \frac{10}{3}k = 0$$

$$x = \frac{14}{3}k$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} \frac{14}{3}k \\ -4k \\ k \end{bmatrix} = k \begin{bmatrix} 14/3 \\ -4 \\ 1 \end{bmatrix}$$

5. Solve the system $\lambda x + y + z = 0; \quad x + \lambda y + z = 0;$
 $x + y + \lambda z = 0;$ if it has non-zero solutions only

Soln Given Equations

$$\left. \begin{array}{l} \lambda x + y + z = 0 \\ x + \lambda y + z = 0 \\ x + y + \lambda z = 0 \end{array} \right\} \text{--- (1)}$$

Then system (1) can be expressed in the matrix form $Ax = 0$

$$A = \begin{bmatrix} \lambda & 1 & 1 \\ 1 & \lambda & 1 \\ 1 & 1 & \lambda \end{bmatrix}; X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}; B = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Given that given system has a non trivial solution

$$C(A) < n; n=3$$

Given matrix is a 3x3 matrix so that

$$C(A) < 3$$

$$|A| = 0$$

$$|A| = \begin{vmatrix} \lambda & 1 & 1 \\ 1 & \lambda & 1 \\ 1 & 1 & \lambda \end{vmatrix} = 0$$

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

$$\lambda^3 - \lambda - \lambda + 1 + 1 - \lambda = 0$$

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

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

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

$$(\lambda - 1)(\lambda(\lambda + 2) - 1(\lambda + 2)) = 0$$

$$(\lambda - 1)(\lambda - 1)(\lambda + 2) = 0$$

$$\therefore \lambda = 1, 1, -2$$

$$\left[\begin{array}{ccc|c} 1 & 0 & -3 & 2 \\ 0 & 1 & 1 & -2 \\ 1 & 1 & -2 & 0 \end{array} \right]$$

Case (i)

$$\lambda = 1$$

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 - R_1 \\ R_3 \rightarrow R_3 - R_1 \end{array}$$

$$\therefore \rho(A) = 1, n = 3$$

$$\rho(A) < n$$

$$n - r = 3 - 1 = 2 \quad \text{L.I.S}$$

$$x + y + z = 0$$

$$y = k_1; \quad z = k_2$$

$$x + k_1 + k_2 = 0$$

$$x = -(k_1 + k_2)$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -(k_1 + k_2) \\ k_1 \\ k_2 \end{bmatrix} = \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix}$$

\therefore For $\lambda = 1$ the system has a non trivial solution
(case (ii))

$$\lambda = -2$$

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

$$\sim \begin{bmatrix} -2 & 1 & 1 \\ 0 & -3 & 3 \\ 0 & 3 & 3 \end{bmatrix} \begin{array}{l} R_2 \rightarrow 2R_2 + R_1 \\ R_3 \rightarrow 2R_3 + R_1 \end{array}$$

$$\sim \begin{bmatrix} -2 & 1 & 1 \\ 0 & -3 & 3 \\ 0 & 0 & 0 \end{bmatrix} \begin{array}{l} R_3 \rightarrow R_3 + R_2 \end{array}$$

$$\rho(A) = 2; \quad n = 3$$

$$\rho(A) < n$$

$$n - r = 3 - 2 = 1 \quad \text{L.I.S}$$

$$z = k$$

$$-2x + y + z = 0$$

$$-3y + 3z = 0$$

$$-3y + 3k = 0$$

$$-3y = -3k$$

$$y = k$$

\therefore For $\lambda = -2$ the system has a non trivial solution

$$-2x + k + k = 0$$

$$-2x = -2k$$

$$x = k$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} k \\ k \\ k \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

H.W

6 show that the only real number λ for which the system $x + 2y + 3z = \lambda x$; $3x + y + 2z = \lambda y$; $2x + 3y + z = \lambda z$ has non-zero solution is 6 and solve them when

$\lambda = 6$

Soln Given system can be expressed as $AX = 0$ where

$$A = \begin{bmatrix} 1-\lambda & 2 & 3 \\ 3 & 1-\lambda & 2 \\ 2 & 3 & 1-\lambda \end{bmatrix}; X = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \text{ and } 0 = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Here number of variables $n = 3$
The given system of equations possess a non-zero solution, if

$$\text{Rank of } A < n$$

$$r(A) < 3$$

For this $|A| = 0$

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

Applying $R_1 \rightarrow R_1 + R_2 + R_3$

$$\begin{vmatrix} 6-\lambda & 6-\lambda & 6-\lambda \\ 3 & 1-\lambda & 2 \\ 2 & 3 & 1-\lambda \end{vmatrix} = 0$$

$$(6-\lambda) \begin{vmatrix} 1 & 1 & 1 \\ 3 & 1-\lambda & 2 \\ 2 & 3 & 1-\lambda \end{vmatrix} = 0$$

$$(6-\lambda) \begin{vmatrix} 1 & 0 & 0 \\ 3 & -(\lambda+2) & -1 \\ 2 & 1 & -(\lambda+1) \end{vmatrix} \begin{array}{l} C_2 \rightarrow C_2 - C_1 \\ C_3 \rightarrow C_3 - C_1 \end{array} = 0$$

$$(6-\lambda) [1((\lambda+2)(\lambda+1)+1) - 0(-3(\lambda+1)-2) + 0(3+2(\lambda+1))] = 0$$

$$(6-\lambda) [\lambda^2 + 2\lambda + \lambda + 2 + 1 - 0 + 0] = 0 \Rightarrow (6-\lambda) [\lambda^2 + 3\lambda + 3] = 0$$

$$(6-\lambda) [4\lambda + 3] = 0$$

$$24\lambda - 4\lambda^2 + 18 - 3\lambda = 0$$

$$21\lambda - 4\lambda^2 + 18 = 0$$

$$4\lambda^2 - 21\lambda - 18 = 0$$

\therefore Here $\lambda = 6$ is the only real value and other value are complex. when $\lambda = 6$, the given system becomes

$$A = \begin{bmatrix} -5 & 2 & 3 \\ 3 & -5 & 2 \\ 2 & 3 & -5 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\therefore \rho(A) = 2; n = 3$$

$$n - r = 3 - 2 = 1 \text{ I.S}$$

$$\sim \begin{bmatrix} -5 & 2 & 3 \\ 0 & -19 & 19 \\ 0 & 19 & -19 \end{bmatrix} \begin{array}{l} R_2 \rightarrow 5R_2 + 2R_1 \\ R_3 \rightarrow 5R_3 + 2R_1 \end{array} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} -5 & 2 & 3 \\ 0 & -19 & 19 \\ 0 & 0 & 0 \end{bmatrix} \begin{array}{l} R_3 \rightarrow R_3 + R_2 \\ R_2 \rightarrow R_2 + R_3 \end{array} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$-5x + 2y + 3z = 0; \quad -5x + 2k + 3k = 0$$

$$-19y + 19z = 0$$

$$z = k$$

$$-19y + 19k = 0$$

$$-19y = -19k$$

$$y = k$$

$$x = k$$

$$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} k \\ k \\ k \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} k$$

Gauss -

Solutions of Linear systems Direct Methods

1) Gaussian Elimination Method

This method of solving system of n linear equations in n unknowns consists of eliminating the co-efficients in such a way that the system reduces to upper triangular system which may be solved by backward substitution.

1. solve the Equations, $2x + y + z = 10$; $3x + 2y + 3z = 18$; $x + 4y + 9z = 16$; by using Gauss elimination method.

Solu Given Equations

$$2x + y + z = 10$$

$$3x + 2y + 3z = 18$$

$$x + 4y + 9z = 16$$

system (1) can be expressed in the form $AX = B$

where

$$A = \begin{bmatrix} 2 & 1 & 1 \\ 3 & 2 & 3 \\ 1 & 4 & 9 \end{bmatrix}; \quad X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}; \quad B = \begin{bmatrix} 10 \\ 18 \\ 16 \end{bmatrix}$$

Argumented matrix

$$[AB] = \left[\begin{array}{ccc|c} 2 & 1 & 1 & 10 \\ 3 & 2 & 3 & 18 \\ 1 & 4 & 9 & 16 \end{array} \right]$$

$$\sim \left[\begin{array}{ccc|c} 2 & 1 & 1 & 10 \\ 0 & 1 & 3 & 6 \\ 0 & 7 & 17 & 22 \end{array} \right] \begin{array}{l} R_2 \rightarrow 2R_2 - 3R_1 \\ R_3 \rightarrow 2R_3 - R_1 \end{array}$$

$$\sim \left[\begin{array}{ccc|c} 2 & 1 & 1 & 10 \\ 0 & 1 & 3 & 6 \\ 0 & 0 & -4 & -20 \end{array} \right] R_3 \rightarrow R_3 - 7R_2$$

$$\begin{array}{r} 70 \\ 21 \\ \hline 59 \end{array}$$

$$\begin{array}{r} 22 \\ 22 \\ \hline 20 \end{array}$$

which is a upper triangular matrix

$$2x + y + z = 10; \quad y + 3z = 6$$

$$-4z = -20$$

$$z = 5$$

$$y + 3(5) = 6 \quad ; \quad 2x - 9 + 5 = 10$$

$$y = 6 - 15$$

$$2x = 14$$

$$x = 7$$

$$y = -9$$

$$x = 7; \quad y = -9; \quad z = 5$$

2. solve $3x + y - z = 3$; $2x - 8y + z = -5$; $x - 2y + 9z = 8$
by Gaussian elimination method

Given Equations

$$3x + y - z = 3$$

$$2x - 8y + z = -5$$

$$x - 2y + 9z = 8$$

system (1) can be expressed in the form $AX = B$

$$A = \begin{bmatrix} 3 & 1 & -1 \\ 2 & -8 & 1 \\ 1 & -2 & 9 \end{bmatrix}; \quad X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}; \quad B = \begin{bmatrix} 3 \\ -5 \\ 8 \end{bmatrix}$$

Argumented matrix

$$[AB] = \begin{bmatrix} 3 & 1 & -1 & 3 \\ 2 & -8 & 1 & -5 \\ 1 & -2 & 9 & 8 \end{bmatrix}$$

$$\sim \begin{bmatrix} 3 & 1 & -1 & 3 \\ 0 & -26 & 5 & -21 \\ 0 & -7 & 28 & 21 \end{bmatrix} \begin{array}{l} R_2 \rightarrow 3R_2 - 2R_1 \\ R_3 \rightarrow 3R_3 - R_1 \end{array}$$

$$\sim \begin{bmatrix} 3 & 1 & -1 & 3 \\ 0 & -26 & 5 & -21 \\ 0 & -1 & 4 & 3 \end{bmatrix} \begin{array}{l} R_3 \rightarrow R_3 \end{array}$$

$$\sim \begin{bmatrix} 3 & 1 & -1 & 3 \\ 0 & -26 & 5 & -21 \\ 0 & 0 & 99 & 99 \end{bmatrix} R_3 \rightarrow 26R_3 + R_2$$

$$\begin{array}{r} 1 \\ 26 \\ \hline 78 \\ 21 \\ \hline 99 \end{array} \quad \begin{array}{r} 2 \\ 26 \\ 4 \\ \hline 104 \\ 5 \\ \hline 99 \end{array}$$

which is an upper triangular matrix

$$3x + y - z = 3$$

$$-26y + 5z = -21$$

$$99z = 99$$

$$z = 1$$

$$3x + y - z = 3$$

$$x = 1$$

$$-26y + 5 = -21$$

$$-26y = -21 - 5$$

$$-26y = -26$$

$$y = 1$$

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$$\therefore x = 1, y = 1, z = 1$$

3. solve $2x + y + z = 10$; $3x + 2y + 3z = 18$; $x + 4y + 9z = 16$ by using Gauss-Jordan-Method (only row operations)

solu Given Equations

$$\left. \begin{array}{l} 2x + y + z = 10 \\ 3x + 2y + 3z = 18 \\ x + 4y + 9z = 16 \end{array} \right\} \rightarrow \text{①}$$

system ① can be expressed in the form $Ax = B$ where

$$[A \ B] = \begin{bmatrix} 2 & 1 & 1 & 10 \\ 3 & 2 & 3 & 18 \\ 1 & 4 & 9 & 16 \end{bmatrix}$$

$$\sim \begin{bmatrix} 2 & 1 & 1 & 10 \\ 0 & 1 & 3 & 6 \\ 0 & 7 & 17 & 22 \end{bmatrix} \begin{array}{l} R_2 \rightarrow 2R_2 - 3R_1 \\ R_3 \rightarrow 2R_3 - R_1 \end{array}$$

$$\sim \begin{bmatrix} 2 & 1 & 1 & 10 \\ 0 & 1 & 3 & 6 \\ 0 & 0 & -4 & -20 \end{bmatrix} R_3 \rightarrow R_3 - 7R_2$$

$$\sim \begin{bmatrix} 2 & 1 & 1 & 10 \\ 0 & 1 & 3 & 6 \\ 0 & 0 & 1 & 5 \end{bmatrix} \quad R_3 \rightarrow R_3 - 4$$

$$\sim \begin{bmatrix} 2 & 1 & 0 & 5 \\ 0 & 1 & 0 & -9 \\ 0 & 0 & 1 & 5 \end{bmatrix} \quad \begin{array}{l} R_1 \rightarrow R_1 - R_3 \\ R_2 \rightarrow R_2 - 3R_3 \end{array}$$

$$\sim \begin{bmatrix} 2 & 0 & 0 & 14 \\ 0 & 1 & 0 & -9 \\ 0 & 1 & 1 & 5 \end{bmatrix} \quad R_1 \rightarrow R_1 - R_2$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 7 \\ 0 & 1 & 0 & -9 \\ 0 & 0 & 1 & 5 \end{bmatrix} \quad R_1 \rightarrow R_1 / 2$$

$$x=7; y=-9; z=5$$

H.W.

4. Solve the equations $x+y+z=6$; $3x+3y+4z=20$; $2x+y+3z=13$; using partial pivoting Gauss-Jordan elimination method.

Solu) Given Equations

$$x+y+z=6$$

$$3x+3y+4z=20$$

$$2x+y+3z=13$$

System (1) can be expressed in the form

$$AX=B \text{ where}$$

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 3 & 3 & 4 \\ 2 & 1 & 3 \end{bmatrix}; \quad X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}; \quad B = \begin{bmatrix} 6 \\ 20 \\ 13 \end{bmatrix}$$

Argumented matrix

$$[AB] = \begin{bmatrix} 1 & 1 & 1 & 6 \\ 3 & 3 & 4 & 20 \\ 2 & 1 & 3 & 13 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 1 & 1 & 6 \\ 0 & 0 & 1 & 2 \\ 0 & -1 & 1 & 1 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 - 3R_1 \\ R_3 \rightarrow R_2 - 2R_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & 1 & 1 & 6 \\ 0 & -1 & 1 & 1 \\ 0 & 0 & 1 & 2 \end{bmatrix} R_2 \leftrightarrow R_3$$

which is a upper triangular matrix

$$x + y + z = 6$$

$$-y + z = 1$$

$$z = 2$$

$$-y + 2 = 1$$

$$-y = -1$$

$$y = 1$$

$$x + 1 + 2 = 6$$

$$x = 3$$

$$\therefore x = 3; y = 1; z = 2$$

5. Solve the Equations $3x + y + 2z = 3$; $2x - 3y - z = -3$; $x + 2y + z = 4$ by using Gauss elimination method

Soln Given Equations

$$3x + y + 2z = 3$$

$$2x - 3y - z = -3 \quad \rightarrow \text{①}$$

$$x + 2y + z = 4$$

System ① can be expressed in the form $AX = B$.

where $A = \begin{bmatrix} 3 & 1 & 2 \\ 2 & -3 & -1 \\ 1 & 2 & 1 \end{bmatrix}$; $X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$; $B = \begin{bmatrix} 3 \\ -3 \\ 4 \end{bmatrix}$

Argumented matrix

$$[AB] = \begin{bmatrix} 3 & 1 & 2 & 3 \\ 2 & -3 & -1 & -3 \\ 1 & 2 & 1 & 4 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 2 & 1 & 4 \\ 2 & -3 & -1 & -3 \\ 3 & 1 & 2 & 3 \end{bmatrix} R_1 \leftrightarrow R_3$$

$$\sim \begin{bmatrix} 1 & 2 & 1 & 4 \\ 0 & -7 & -3 & -11 \\ 0 & -5 & -1 & -9 \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - 3R_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & 2 & 1 & 4 \\ 0 & -7 & -3 & -11 \\ 0 & 0 & 8 & -8 \end{bmatrix} R_3 \rightarrow 7R_3 - 5R_2$$

which is an upper triangular matrix

$$x + 2(2) - 1 = 4; \quad x + 2y + z = 4$$

$$x + 4 - 1 = 4$$

$$x = 1$$

$$-7y - 3z = -11$$

$$8z = -8$$

$$z = -1$$

$$; \quad -7y - 3(-1) = -11$$

$$-7y + 3 = -11$$

$$-7y = -14$$

$$y = 2$$

$$\therefore x = 1; \quad y = 2; \quad z = -1$$

6. Solve the equations $10x + y + z = 12$; $2x + 10y + z = 13$ and $x + y + 5z = 7$ by Gauss-Jordan Method

Soln Given Equations

$$10x + y + z = 12$$

$$2x + 10y + z = 13$$

$$x + y + 5z = 7$$

$\rightarrow \text{①}$

system ① can be expressed in the form

$$AX = B$$

$$A = \begin{bmatrix} 10 & 1 & 1 \\ 2 & 10 & 1 \\ 1 & 1 & 5 \end{bmatrix}; \quad X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}; \quad B = \begin{bmatrix} 12 \\ 13 \\ 7 \end{bmatrix}$$

Argumented matrix

$$[AB] = \begin{bmatrix} 10 & 1 & 1 & 12 \\ 2 & 10 & 1 & 13 \\ 1 & 1 & 5 & 7 \end{bmatrix}$$

$$\sim \begin{bmatrix} 10 & 1 & 1 & 12 \\ 0 & 49 & 4 & 53 \\ 0 & 9 & 49 & 58 \end{bmatrix}$$

$$R_2 \rightarrow 5R_2 - R_1$$

$$R_3 \rightarrow 10R_3 - R_1$$

$$\sim \begin{bmatrix} 10 & 1 & 1 & 12 \\ 0 & 49 & 4 & 53 \\ 0 & 0 & 2365 & 2365 \end{bmatrix}$$

$$R_3 \rightarrow 49R_3 - 9R_2$$

$$\sim \begin{bmatrix} 10 & 1 & 1 & 12 \\ 0 & 49 & 4 & 53 \\ 0 & 0 & 1 & 1 \end{bmatrix}$$

$$R_2 \leftrightarrow R_3$$

$$\sim \begin{bmatrix} 2 & 10 & 1 & 13 \\ 10 & 1 & 1 & 12 \end{bmatrix} R_1 \leftrightarrow R_3$$

$$\sim \begin{bmatrix} 1 & 1 & 5 & 7 \\ 0 & 8 & -9 & -1 \\ 0 & -9 & -49 & -58 \end{bmatrix} \begin{array}{l} R_2 \leftrightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - 10R_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & -8 & -44 & -51 \\ 0 & 8 & -9 & -1 \\ 0 & -9 & -49 & -58 \end{bmatrix} R_1 \rightarrow R_1 + R_3$$

$$\sim \begin{bmatrix} -1 & +8 & +44 & +51 \\ 0 & 8 & -9 & -1 \\ 0 & 9 & 49 & 58 \end{bmatrix} \begin{array}{l} R_1 \rightarrow \frac{R_1}{-1} \\ R_3 \rightarrow \frac{R_3}{-1} \end{array}$$

$$\sim \begin{bmatrix} -1 & 8 & 44 & 51 \\ 0 & 8 & -9 & -1 \\ 0 & 0 & 473 & 473 \end{bmatrix} R_3 \rightarrow 8R_3 - 9R_2$$

$$\sim \begin{bmatrix} -1 & 8 & 44 & 51 \\ 0 & 8 & -9 & -1 \\ 0 & 0 & 1 & 1 \end{bmatrix} R_3 \rightarrow \frac{R_3}{473}$$

$$\sim \begin{bmatrix} -1 & 0 & 53 & 52 \\ 0 & 8 & 0 & 8 \\ 0 & 0 & 1 & 1 \end{bmatrix} \begin{array}{l} R_1 \rightarrow R_1 - R_2 \\ R_2 \rightarrow R_2 + 9R_3 \end{array}$$

$$\sim \begin{bmatrix} -1 & 0 & 53 & 52 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \end{bmatrix} R_2 \rightarrow \frac{R_2}{8}$$

$$\sim \begin{bmatrix} +1 & 0 & 0 & +1 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \end{bmatrix} R_1 \rightarrow \frac{R_1 - 53R_3}{-1}$$

$\therefore x=1 ; y=1 ; z=1$

7. Solve the Equations

$10x_1 + x_2 + x_3 = 12 ; x_1 + 10x_2 - x_3 = 10$ and $x_1 - 2x_2 + 10x_3 = 9$ by Gauss - Jordan method

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Date
15/12/18

2. Eigen values · Eigen vectors & Quadratic

Let $A = [a_{ij}]_{m \times n}$ matrix a non-zero vector x is said to be characteristic vector of A if there exist a scalar λ such that $Ax = \lambda x$. If $Ax = \lambda x$, ($x \neq 0$) we say that x is Eigen vector or characteristic vector of A corresponding to the Eigen values or characteristic vectors or values $\lambda(A)$

Note: $A - \lambda I$ is called characteristic matrix of A . Also determinant $|A - \lambda I|$ is a polynomial in λ of degree 'n'.

* $|A - \lambda I| = 0$ is called the characteristic equation of A . This will be polynomial equation in λ of degree 'n'. Here 'A' is $n \times n$ matrix (square matrix) & I is the $n \times n$ unit matrix i.e., should be satisfied

1. Find the Eigen values and Eigen vectors of the following matrix

$$i) \begin{bmatrix} 5 & -2 & 0 \\ -2 & 6 & 2 \\ 0 & 2 & 7 \end{bmatrix}$$

Sol Given matrix

$$A = \begin{bmatrix} 5 & -2 & 0 \\ -2 & 6 & 2 \\ 0 & 2 & 7 \end{bmatrix}$$

The characteristic matrix of A is

$$A - \lambda I = \begin{bmatrix} 5 & -2 & 0 \\ -2 & 6 & 2 \\ 0 & 2 & 7 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 5-\lambda & -2 & 0 \\ -2 & 6-\lambda & 2 \\ 0 & 2 & 7-\lambda \end{bmatrix}$$

The characteristic equation of A is

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

$$\begin{vmatrix} 5-\lambda & -2 & 0 \\ -2 & 6-\lambda & 2 \\ 0 & 2 & 7-\lambda \end{vmatrix} = 0$$

$$(5-\lambda) [(6-\lambda)(7-\lambda) - 4] + 2 [-2(7-\lambda) - 0] + 0 = 0$$

$$(5-\lambda) (\lambda^2 - 13\lambda + 38) - 28 + 4\lambda = 0$$

$$(5-\lambda) (\lambda^2 - 13\lambda + 38) - 28 + 4\lambda = 0$$

$$5\lambda^2 - 65\lambda + 190 - \lambda^3 + 13\lambda^2 - 38\lambda - 28 + 4\lambda = 0$$

$$-\lambda^3 + 18\lambda^2 - 99\lambda + 162 = 0$$

$$\lambda^3 - 18\lambda^2 + 99\lambda - 162 = 0$$

$$\lambda = 3 \Rightarrow 27 - 162 + 297 - 162 = 0$$

$$\begin{array}{r|rrrr} 3 & 2 & -18 & 99 & -162 \\ & 0 & 3 & -45 & 162 \end{array}$$

$$\begin{array}{r|rrrr} & 1 & -15 & 54 & 0 \end{array}$$

$$(\lambda^2 - 15\lambda + 54)(\lambda - 3) = 0$$

$$\lambda - 3 = 0 \quad | \quad \lambda^2 - 15\lambda + 54 = 0$$

$$\lambda = 3 \quad | \quad (\lambda - 6)(\lambda - 9) = 0$$

$$\lambda = 6, 9$$

$\therefore \lambda = 6, 9, 3$ are the characteristics of A

or Eigen values or roots of A

Case (I)

If $\lambda = 3$ then $(A - \lambda I)x = 0$

$$\begin{bmatrix} 2 & -2 & 0 \\ -2 & 3 & 2 \\ 0 & 2 & 4 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 2 & -2 & 0 \\ 0 & 1 & 2 \\ 0 & 1 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_2 \rightarrow R_2 + R_1 \\ R_3 \rightarrow R_3 - R_2 \end{matrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 2 & -2 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_3 \rightarrow R_3 - R_2 \end{matrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$2x - 2y = 0; \quad \rho(A) = 2; \quad n = 3$$

$$\text{let } z = k$$

$$0 - y + 2z = 0$$

$$n - r = 3 - 2 = 1 \text{ l.i.s}$$

$$y + 2k = 0$$

$$y = -2k$$

$$2x - 2(-2k) = 0$$

$$2x = -4k$$

$$x = -2k$$

$$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -2k \\ -2k \\ k \end{bmatrix} = k \begin{bmatrix} -2 \\ -2 \\ 1 \end{bmatrix}$$

Case-II

If $\lambda = 6$ then $(A - \lambda I)x = 0$

$$\begin{bmatrix} -1 & -2 & 0 \\ -2 & 0 & 2 \\ 0 & 2 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} -1 & -2 & 0 \\ 0 & 4 & 2 \\ 0 & 2 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - R_1 \end{matrix}$$

$$\sim \begin{bmatrix} -1 & -2 & 0 \\ 0 & 2 & 1 \\ 0 & 2 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_2 \rightarrow \frac{R_2}{2} \\ R_3 \rightarrow R_3 - R_2 \end{matrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} -1 & -2 & 0 \\ 0 & 2 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_2 \rightarrow R_3 - R_2 \end{matrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\rho(A) = 2; \quad n = 3$$

$$n-r = 3-2 = 1 \quad \text{L.I.S.}$$

$$-x - 2y = 0 \quad ; \quad 2y + z = 0 \quad ; \quad z = k$$

$$-x + 2\left(\frac{k}{2}\right) = 0$$

$$2y + k = 0$$

$$2y = -k$$

$$y = -\frac{k}{2}$$

$$x = k$$

$$z = k$$

$$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} k \\ -k/2 \\ k \end{bmatrix} = k \begin{bmatrix} 1 \\ -1/2 \\ 1 \end{bmatrix}$$

Case - III

If $\lambda = 9$ then $(A - \lambda I)x = 0$

$$\begin{bmatrix} -4 & -2 & 0 \\ -2 & -3 & 2 \\ 0 & 2 & -2 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 2 & 1 & 0 \\ -2 & -3 & 2 \\ 0 & 1 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad \begin{array}{l} R_1 \rightarrow \frac{R_1}{2} \\ R_3 \rightarrow \frac{R_3}{2} \end{array} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 2 & 1 & 0 \\ 0 & -2 & 2 \\ 0 & 1 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad \begin{array}{l} R_2 \rightarrow R_2 + R_1 \\ R \end{array}$$

$$\sim \begin{bmatrix} 2 & 1 & 0 \\ 0 & -1 & 1 \\ 0 & 1 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad R_2 \rightarrow \frac{R_2}{2} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 2 & 1 & 0 \\ 0 & -1 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad R_3 \rightarrow R_3 + R_2 = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$C(A) = 2 \left[\because n=3 \right] (\lambda - 1)$$

$$2x + y = 0 \quad ; \quad z = k$$

$$-y + z = 0$$

$$-y + k = 0$$

$$-y = -k$$

$$y = k$$

$$2x + k = 0$$

$$2x = -k$$

$$x = -\frac{k}{2}$$

$$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -k/2 \\ k \\ k \end{bmatrix} = k \begin{bmatrix} -1/2 \\ 1 \\ 1 \end{bmatrix}$$

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

iii) $\begin{bmatrix} -2 & 2 & -3 \\ 2 & 1 & -6 \\ -1 & -2 & 0 \end{bmatrix}$

Solu) Given matrix

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

The characteristic matrix of A is

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

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

The characteristic equation of A is

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

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

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

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

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

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

$$\lambda^2 = 4 \quad 1 = \lambda$$

$$\lambda = \pm 2$$

$$\lambda = 1, 2, -2$$

$\therefore \lambda = 1, 2, -2$ are the Eigen roots of A

Case (I)

If $\lambda = 1$ then $(A - \lambda I)x = 0$

$$\begin{bmatrix} 0 & 2 & -1 \\ 0 & 1 & 2 \\ 0 & 0 & -3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 2 & -1 \\ 0 & 0 & 5 \\ 0 & 0 & -3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} R_2 \rightarrow 2R_2 - R_1 = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 2 & -1 \\ 0 & 0 & 5 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} R_3 \rightarrow 5R_3 + 3R_2 = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$\rho(A) = 2 ; n = 3$

$n - r = 3 - 2 = 1$ L.I.S

$2y - z = 0 ; 5z = 0 ; x = k$

$z = 0$

$2y - 0 = 0$
 $2y = 0$
 $y = 0$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} k \\ 0 \\ 0 \end{bmatrix} = k \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

Case (ii) If $\lambda = 2$ then $(A - \lambda I)x = 0$

$$\begin{bmatrix} -1 & 2 & -1 \\ 0 & 0 & 2 \\ 0 & 0 & -4 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} -1 & 2 & -1 \\ 0 & 0 & 2 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} R_3 \rightarrow 2R_3 + 4R_2 = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$\rho(A) = 2 ; n = 3$

$n - r = 3 - 2 = 1$ L.I.S

$$-x + 2y - z = 0$$

$$2z = 0 \quad ; \quad z = 0$$

$$z = 0$$

$$-k + 2y - 0 = 0$$

$$2y = k$$

$$y = \frac{k}{2}$$

$$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} k \\ k/2 \\ 0 \end{bmatrix} = k \begin{bmatrix} 1 \\ 1/2 \\ 0 \end{bmatrix}$$

Case-III

If $\lambda = -2$ then $(A - \lambda I)x = 0$

$$= \begin{bmatrix} 3 & 2 & -1 \\ 0 & 4 & 2 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 3 & 2 & -1 \\ 0 & 2 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \xrightarrow{R_2 \rightarrow \frac{R_2}{2}} \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$e(A) = 2; n = 3 \quad 3x + 2y - z = 0$$

$$n - r = 3 - 2$$

$$= 1$$

L.I.-6

$$2y + z = 0$$

$$2y + k = 0$$

$$2y = -k$$

$$y = -\frac{k}{2}$$

$$z = k \quad ; \quad 3x + 2\left(-\frac{k}{2}\right) - k = 0$$

$$3x - 2k = 0$$

$$3x = 2k$$

$$x = \frac{2}{3}k$$

$$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} \frac{2}{3}k \\ -k/2 \\ k \end{bmatrix} = k \begin{bmatrix} 2/3 \\ -1/2 \\ 1 \end{bmatrix}$$

3. Given matrix

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

The characteristic matrix of A is

$$A - \lambda I = \begin{bmatrix} -2 & 2 & -3 \\ 2 & 1 & -6 \\ -1 & -2 & 0 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} -2-\lambda & 2 & -3 \\ 2-\lambda & 1-\lambda & -6 \\ -1 & -2 & -\lambda \end{bmatrix}$$

The characteristic equation of A is

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

$$\begin{vmatrix} -2-\lambda & 2 & -3 \\ 2-\lambda & 1-\lambda & -6 \\ -1 & -2 & -\lambda \end{vmatrix} = 0$$

$$-(2+\lambda)[(1-\lambda)(1-\lambda) - 12] - 2(-2\lambda - 6) - 3(-4 + (1-\lambda)) = 0$$

$$-(2+\lambda)[-\lambda + \lambda^2 - 12] + 4\lambda + 12 - 3(-4 + 1 - \lambda) = 0$$

$$-(2+\lambda)[-\lambda + \lambda^2 - 12] + 4\lambda + 12 - 3(-\lambda - 3) = 0$$

$$-(2+\lambda)[\lambda^2 - \lambda - 12] + 4\lambda + 12 + 3\lambda + 9 = 0$$

$$-(2\lambda^2 - 2\lambda - 24 + \lambda^3 - \lambda^2 - 12\lambda) + 7\lambda + 21 = 0$$

$$-2\lambda^2 + 2\lambda + 24 - \lambda^3 + \lambda^2 + 12\lambda + 7\lambda + 21 = 0$$

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

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

$$\lambda = -3 \quad \begin{array}{ccc|ccc} & & & -21 & -45 & \\ & & & 6 & 45 & \\ \hline & & & -1 & -2 & -15 & 0 \end{array}$$

$$(\lambda + 3)(\lambda^2 - 2\lambda - 15) = 0$$

$$(\lambda + 3)(\lambda^2 - 5\lambda + 3\lambda - 15) = 0$$

$$(\lambda + 3)(\lambda(\lambda - 5) + 3(\lambda - 5)) = 0$$

$$(\lambda + 3)(\lambda + 3)(\lambda - 5) = 0$$

Eigen roots of A

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

Case I

If $\lambda = -3$ $(A - \lambda I)X = 0$

$$\sim \begin{bmatrix} 1 & 2 & -3 \\ 2 & 4 & -6 \\ -1 & -2 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 2 & -3 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 + R_1 \end{matrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$\rho(A) = 1$; $n = 3$

$n - r = 3 - 1 = 2$ L.I.S

$x + 2y - 3z = 0$

$y = k_1$; $z = k_2$

$x + 2k_1 - 3k_2 = 0$

$x = 3k_2 - 2k_1$

$$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 3k_2 - 2k_1 \\ k_1 \\ k_2 \end{bmatrix} = \begin{bmatrix} -2k_1 \\ k_1 \\ 0 \end{bmatrix} + \begin{bmatrix} 3k_2 \\ 0 \\ k_2 \end{bmatrix}$$

$$= k_1 \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix} + k_2 \begin{bmatrix} 3 \\ 0 \\ 1 \end{bmatrix}$$

Case (II)

If $\lambda = 5$ Then $(A - \lambda I)X = 0$

$$\sim \begin{bmatrix} -7 & 2 & -3 \\ 2 & -4 & -6 \\ -1 & -2 & -5 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} +1 & +2 & +5 \\ 2 & -4 & -6 \\ -7 & -2 & -3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_3 \rightarrow R_3 \\ R_1 \leftrightarrow R_3 \end{matrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} +1 & 2 & 5 \\ 0 & -8 & -16 \\ 0 & 16 & 32 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 + 7R_1 \end{matrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 2 & 5 \\ 0 & 1 & 2 \\ 0 & 1 & 2 \end{bmatrix} \begin{matrix} R_2 \rightarrow \frac{R_2}{-8} \\ R_3 \rightarrow \frac{R_3}{16} \end{matrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 2 & 5 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_3 \rightarrow R_3 - R_2 \\ R_2 \rightarrow R_2 - R_1 \end{matrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$r(A) = 2 ; n = 3$$

$$n - r = 3 - 2 = 1 \text{ L.I.S.}$$

$$x + 2y + 5z = 0 ; \quad x + 2(-2k) + 5(k) = 0$$

$$y + 2z = 0$$

$$x - 4k + 5k = 0$$

$$z = k$$

$$x = -k$$

$$y + 2k = 0 ; y = -2k$$

$$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -k \\ -2k \\ k \end{bmatrix} = k \begin{bmatrix} -1 \\ -2 \\ 1 \end{bmatrix}$$

Note

8/12/2018

Properties of Eigen values:

1. The sum of the Eigen values of a square matrix is equal to its trace and product of the Eigen values is equals to its determinant
2. If ' λ ' is an Eigen value of A corresponding to the Eigen vector " x " then λ^n is Eigen value of A^n corresponding to the Eigen vector " x "
3. A square matrix " A " and its transpose A^T have the same Eigen values.
4. If A and B are $n \times n$ matrix and if A is invertible then $A^{-1}B$ and BA^{-1} have some Eigen values.
5. If $\lambda_1, \lambda_2, \dots, \lambda_n$ are the Eigen values of matrix A
6. If $k\lambda_1, k\lambda_2, \dots, k\lambda_n$ are the Eigen values of matrix kA
7. If " λ " is the Eigen value of the matrix A then

$\lambda + k$ is an Eigen value of the matrix $A + kI$
 8. If " λ " is an Eigen value of a non-singular matrix of A corresponding to the Eigen vector " x ", then λ^{-1} is an Eigen value of A^{-1} and the corresponding Eigen values itself.

H-w

2. Find the characteristic roots & characteristic vectors of the following matrices.

- 1. $\begin{bmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{bmatrix}$
- 2. $\begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix}$
- 3. $\begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$
- 4. $\begin{bmatrix} 3 & -1 & 1 \\ -1 & 5 & -1 \\ 1 & -1 & 3 \end{bmatrix}$
- 5. $\begin{bmatrix} 1 & -6 & -4 \\ 0 & 4 & 2 \\ 0 & -6 & -3 \end{bmatrix}$

Solu 5. Given matrix

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

The characteristic matrix of A is

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

$$= \begin{bmatrix} 1-\lambda & -6-\lambda & -4 \\ 0 & 4-\lambda & 2 \\ 0 & -6 & -3-\lambda \end{bmatrix}$$

The characteristic Equation of A is

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

$$\begin{vmatrix} 1-\lambda & -6 & -4 \\ 0 & 4-\lambda & 2 \\ 0 & -6 & -(3+\lambda) \end{vmatrix} = 0$$

$$(1-\lambda) [(u-\lambda)(3+\lambda) + 12] + b(0) - u(0) = 0$$

$$(1-\lambda) [- (12 - 3\lambda + u\lambda - \lambda^2) + 12] = 0$$

$$(1-\lambda) [\lambda^2 - \lambda - 12 + 12] = 0$$

$$(\lambda^2 - \lambda)(1-\lambda) = 0$$

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

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

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

$$(\lambda^2 - \lambda)(\lambda - 1) = 0$$

$$\lambda = 1 ; \lambda^2 = \lambda$$

$$\lambda = 1$$

are the Eigen values of A

9P $\lambda = 1$ then $(A - \lambda I)x = 0$

$$\begin{bmatrix} 0 & -6 & -4 \\ 0 & 3 & -2 \\ 0 & -6 & -4 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & -6 & -4 \\ 0 & 3 & 2 \\ 0 & 0 & 0 \end{bmatrix} R_3 \rightarrow R_3 - R_1 \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$[C(A) = 2] ; n = 3$$

$$n - r = 3 - 2 = 1 \text{ L.I.S}$$

$$-6y - 4z = 0$$

$$z = k ; -6\left(\frac{-2}{3}k\right) - 4k$$

$$3y + 2z = 0 ;$$

$$3y + 2k = 0$$

$$3y = -2k ;$$

$$y = -\frac{2}{3}k$$

$$\begin{bmatrix} 0 & -6 & -4 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} R_2 \rightarrow 2R_2 + R_1 \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$e(A) = 1; n = 3$$

$$n - r = 3 - 1 = 2, \text{ L.I.S}$$

$$-6y - 4z = 0; \quad x = k_1, \quad z = k_2$$

$$-6y - 4k_2 = 0$$

$$-6y = 4k_2$$

$$y = -\frac{2}{3}k_2$$

$$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} k_1 \\ -\frac{2}{3}k_2 \\ k_2 \end{bmatrix} = k_1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + k_2 \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}$$

ex 10 (pp)

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

$$\begin{bmatrix} 1 & -6 & -4 \\ 0 & 4 & 2 \\ 0 & -6 & -3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -6 & -4 \\ 0 & 4 & 2 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \xrightarrow{R_3 \rightarrow 4R_3 + 6R_2} \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$e(A) = 2; \quad n = 3$$

$$n - r = 3 - 2 = 1, \text{ L.I.S}$$

$$x - 6y - 4z = 0$$

$$4y + 2z = 0$$

$$4y + 2k = 0$$

$$4y = -2k$$

$$y = -\frac{1}{2}k$$

$$x + 3k - 4k = 0$$

$$x = k$$

$$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} k \\ -\frac{1}{2}k \\ k \end{bmatrix} = k \begin{bmatrix} 1 \\ -\frac{1}{2} \\ 1 \end{bmatrix}$$

4. Given matrix

$$A = \begin{bmatrix} 3 & -1 & 1 \\ -1 & 5 & -1 \\ 1 & -1 & 3 \end{bmatrix}$$

The characteristic matrix of A is

$$A - \lambda I = \begin{bmatrix} 3 & -1 & 1 \\ -1 & 5 & -1 \\ 1 & -1 & 3 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 3-\lambda & -1 & 1 \\ -1 & 5-\lambda & -1 \\ 1 & -1 & 3-\lambda \end{bmatrix}$$

The characteristic equation of A is

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

$$\begin{vmatrix} 3-\lambda & -1 & 1 \\ -1 & 5-\lambda & -1 \\ 1 & -1 & 3-\lambda \end{vmatrix} = 0$$

$$(3-\lambda) [(5-\lambda)(3-\lambda) - 1] + 1(-3+\lambda+1) + 1(1-5+\lambda) = 0$$

$$(3-\lambda) [15 - 3\lambda - 5\lambda + \lambda^2 - 1] - 3 + \lambda + 1 + 1 - 5 + \lambda = 0$$

$$45 - 9\lambda - 15\lambda + 3\lambda^2 - 3 - 15\lambda + 3\lambda^2 + 5\lambda^2 - \lambda^3 + \lambda + 2$$

$$-3 + \lambda + 5 + \lambda = 0$$

$$-\lambda^3 + 6\lambda^2 + 5\lambda^2 - 36\lambda + 86 = 0$$

$$\lambda^3 - 11\lambda^2 + 36\lambda - 86 = 0$$

$$\begin{array}{r|rrrr} \lambda^3 - 11\lambda^2 + 36\lambda - 86 = 0 & 1 & -11 & 36 & -86 \\ & 0 & 3 & -24 & 86 \\ \hline & 1 & -8 & +12 & 0 \end{array}$$

$$(\lambda - 3)(\lambda^2 - 8\lambda + 12) = 0$$

$$(\lambda - 3)(\lambda - 2)(\lambda - 6) = 0$$

$$\lambda = 2, 3, 6$$

Case (i)

If $\lambda = 2$ then $(A - \lambda I)x = 0$

$$\begin{bmatrix} 1 & -1 & 1 \\ -1 & 3 & -1 \\ 1 & -1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & -1 & 1 \\ 0 & 2 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 + R_1 \\ R_3 \rightarrow R_3 - R_1 \end{array} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\rho(A) = 2 ; n = 3$$

$$n - r = 3 - 2 = 1 ; \text{L.I.S}$$

$$x - y + z = 0 ; z = k$$

$$2y = 0$$

$$y = 0$$

$$x - 0 + k = 0$$

$$x = -k$$

$$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -k \\ 0 \\ k \end{bmatrix} = k \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$

Case (ii)

If $\lambda = 3$ then $(A - \lambda I)x = 0$

$$\begin{bmatrix} 0 & -1 & 1 \\ -1 & 2 & -1 \\ 1 & -1 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & -1 & 1 \\ -1 & 0 & 1 \\ 1 & 0 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{array}{l} R_2 \rightarrow R_2 + 2R_1 \\ R_3 \rightarrow R_3 - R_1 \end{array} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & -1 & 1 \\ -1 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} R_3 \rightarrow R_3 + R_2 = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & -1 & 1 \\ -1 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} R_2 \rightarrow R_2 - R_1 = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$-y + z = 0$$

$$-x + y = 0 ; z = k$$

$$-y + k = 0 ; -x + k = 0$$

$$-y = -k ; -x = -k$$

$$y = k ; x = k$$

$$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} k \\ k \\ k \end{bmatrix} = k \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

case (ii)

If $\lambda = 6$ then $(A - \lambda I)x = 0$

$$\begin{bmatrix} -3 & -1 & 1 \\ -1 & -1 & -1 \\ -1 & -1 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{bmatrix} -3 & -1 & 1 \\ 0 & -2 & -4 \\ 0 & -4 & -2 \end{bmatrix} \begin{matrix} R_2 \rightarrow 3R_2 - R_1 \\ R_3 \rightarrow 3R_3 + R_1 \end{matrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} -3 & -1 & 1 \\ 0 & -2 & -4 \\ 0 & 0 & 14 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_3 \rightarrow 2R_3 - 4R_2 \end{matrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$e(A) = 3 ; n = 3$$

$$-3x - y + z = 0$$

$$-2y - 4z = 0$$

$$14z = 0$$

$$-2y - 4(0) = 0 ; -3x - 0 + 0 = 0$$

$$-3x = 0$$

$$x = 0$$

$$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

1. Given matrix

$$A = \begin{bmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{bmatrix}$$

$$A - \lambda I = \begin{bmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

The characteristic matrix of A is

$$A - \lambda I = \begin{bmatrix} 6-\lambda & -2 & 2 \\ -2 & 3-\lambda & -1 \\ 2 & -1 & 3-\lambda \end{bmatrix}$$

The characteristic equation of A is

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

$$\begin{vmatrix} 6-\lambda & -2 & 2 \\ -2 & 3-\lambda & -1 \\ 2 & -1 & 3-\lambda \end{vmatrix} = 0$$

$$(6-\lambda)[(3-\lambda)(3-\lambda) - 1] + 2[(-2)(3-\lambda) + 2] + 2[2 - 6 + 2\lambda] = 0$$

$$(6-\lambda)[9 - 3\lambda - 3\lambda + \lambda^2 - 1] + 2[-6 + 2\lambda + 2] + 2[-4 + 2\lambda] = 0$$

$$54 - 18\lambda - 18\lambda + 6\lambda^2 - 6 - 9\lambda + 3\lambda^2 + 3\lambda^2 - \lambda^3 + \lambda - 12 + 4\lambda + 4$$

$$-8 + 4\lambda = 0$$

$$-\lambda^3 + 12\lambda^2 - 36\lambda + 32 = 0$$

$$\lambda^3 - 12\lambda^2 + 36\lambda - 32 = 0$$

$$\lambda = 2 \quad \begin{array}{r|rrrr} 2 & 1 & -12 & 36 & -32 \\ & 0 & 2 & -20 & 32 \\ \hline & 1 & -10 & 16 & 0 \end{array}$$

$$\lambda^2 - 10\lambda + 16 = 0$$

$$(\lambda^2 - 10\lambda + 16)(\lambda - 2) = 0$$

$$(\lambda^2 - 2\lambda - 8\lambda + 16)(\lambda - 2) = 0$$

$$(\lambda - 2)[(\lambda - 2)\lambda - 8(\lambda - 2)] = 0$$

$$(\lambda - 2)(\lambda - 8)(\lambda - 2) = 0$$

$$\lambda = 2, 2, 8$$

$\lambda = 2, 2, 8$ are the eigen values

Case (i)

If $\lambda = 2$ then $(A - \lambda I)x = 0$

$$\begin{bmatrix} 4 & -2 & 2 \\ -2 & 1 & -1 \\ 2 & -1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 4 & -2 & 2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_2 \rightarrow 2R_2 + R_1 \\ R_3 \rightarrow 2R_3 - R_1 \end{matrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\rho(A) = 1 ; n = 3$$

$$n - r = 3 - 1 = 2 ; \text{L.I.S}$$

$$4x - 2y + 2z = 0$$

$$y = k_1 ; z = k_2$$

$$4x - 2k_1 + 2k_2 = 0$$

$$4x = 2k_1 - 2k_2$$

$$x = \frac{k_1}{2} - \frac{k_2}{2}$$

$$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} k_1/2 - k_2/2 \\ k_1 \\ k_2 \end{bmatrix} = k_1 \begin{bmatrix} 1/2 \\ 1 \\ 0 \end{bmatrix} + k_2 \begin{bmatrix} -1/2 \\ 0 \\ 1 \end{bmatrix}$$

Case (ii)

If $\lambda = 8$ then $(A - \lambda I)x = 0$

$$\begin{bmatrix} -2 & -2 & 2 \\ -2 & -5 & -1 \\ 2 & -1 & -5 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} -2 & -2 & 2 \\ 0 & -3 & -3 \\ 0 & -3 & -3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_2 \rightarrow R_2 - R_1 \\ R_3 \rightarrow R_3 + R_1 \end{matrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} -2 & -2 & 2 \\ 0 & -3 & -3 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_1 \rightarrow \frac{R_1}{2} \\ R_3 \rightarrow R_3 - R_2 \end{matrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$-x - y + z = 0$$

$$-3y - 3z = 0 \quad ; z = k$$

$$-3y - 3k = 0$$

$$-3y = 3k$$

$$y = -k$$

$$-x - (-k) + k = 0$$

$$-x + 2k = 0$$

$$-x = -2k$$

$$x = k$$

$$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} k \\ -k \\ k \end{bmatrix} = k \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}$$

2. Given matrix

$$A = \begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix}$$

The characteristic matrix of A is

$$A - \lambda I = \begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$
$$= \begin{bmatrix} 8-\lambda & -6 & 2 \\ -6 & 7-\lambda & -4 \\ 2 & -4 & 3-\lambda \end{bmatrix}$$

The characteristic equation of A is

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

$$\begin{vmatrix} 8-\lambda & -6 & 2 \\ -6 & 7-\lambda & -4 \\ 2 & -4 & 3-\lambda \end{vmatrix} = 0$$

$$(8-\lambda) [(7-\lambda)(3-\lambda) - 16] + 6[-6(3-\lambda) + 8] + 2[24 - 2(7-\lambda)]$$

$$(8-\lambda) [21 - 3\lambda - 7\lambda + \lambda^2 - 16] + 6[-18 + 6\lambda + 8] + 2[24 - 14 + 2\lambda]$$

$$(8-\lambda) [\lambda^2 - 10\lambda + 5] + 6[6\lambda - 10] + 2[2\lambda + 10] = 0$$

$$8\lambda^2 - 80\lambda + 40 - \lambda^3 + 10\lambda^2 - 5\lambda + 36\lambda - 60 + 4\lambda + 20 = 0$$
$$-\lambda^3 + 18\lambda^2 - 45\lambda - 40 = 0$$

$$\lambda^3 - 18\lambda^2 + 458\lambda + 40 = 0$$

$$\lambda(\lambda^2 - 18\lambda + 45) = 0$$

$$\lambda = 0 ; (\lambda^2 - 15\lambda - 3\lambda + 45) = 0$$

$$[\lambda(\lambda - 15) - 3(\lambda - 15)] \lambda = 0$$

$$\lambda(\lambda - 3)(\lambda - 15) = 0$$

$$\lambda = 0, 3, 15$$

$\therefore \lambda = 0, 3, 15$ are the Eigen values

Case (i)

If $\lambda = 0$ then $(A - \lambda I)X = 0$

$$\begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 8 & -6 & 2 \\ 0 & 20 & -20 \\ 0 & -20 & 20 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_2 \rightarrow 8R_2 + 6R_1 \\ R_3 \rightarrow 8R_3 - 2R_1 \end{matrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 8 & -6 & 2 \\ 0 & 20 & -20 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_3 \rightarrow R_3 + R_2 \end{matrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\rho(A) = 2 ; n = 3$$

$$n - r = 3 - 2 = 1 ; \text{L.I.S}$$

$$8x - 6y + 2z = 0$$

$$; z = k$$

$$20y - 20z = 0$$

$$20y = 20z$$

$$y = z ; y = k$$

$$8x - 6k + 2k = 0$$

$$8x - 4k = 0 ; 8x = 4k ; x = \frac{k}{2}$$

$$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} k/2 \\ k \\ k \end{bmatrix} = k \begin{bmatrix} 1/2 \\ 1 \\ 1 \end{bmatrix}$$

case(ii)

If $\lambda = 3$ then $(A - \lambda I)x = 0$

$$\begin{bmatrix} 5 & -6 & 2 \\ -6 & 4 & -4 \\ 2 & -4 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 5 & -6 & 2 \\ -6 & 4 & -4 \\ 0 & -8 & -4 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_2 \rightarrow 5R_2 + 6R_1 \\ R_3 \rightarrow 5R_3 - 2R_1 \end{matrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 5 & -6 & 2 \\ 0 & 2 & 1 \\ 0 & 2 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_2 \rightarrow \frac{R_2}{-8} \\ R_3 \rightarrow \frac{R_3}{-4} \end{matrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 5 & -6 & 2 \\ 0 & 2 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} R_3 \rightarrow R_3 - R_1 = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\rho(A) = 2; n = 3$$

$$n - r = 3 - 2 = 1; \text{L.I.S}$$

$$5x - 6y + 2z = 0; z = k$$

$$2y + z = 0; 2y + k = 0$$

$$5x - 6\left(-\frac{k}{2}\right) + 2k = 0 \quad \begin{matrix} 2y = -k \\ y = -\frac{k}{2} \end{matrix}$$

$$5x + 3k + 2k = 0$$

$$5x = -5k$$

$$x = -k$$

$$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -k \\ -k/2 \\ k \end{bmatrix} = k \begin{bmatrix} -1 \\ -1/2 \\ 1 \end{bmatrix}$$

case(iii)

If $\lambda = 15$ then $(A - \lambda I)x = 0$

$$\begin{bmatrix} -7 & -6 & 2 \\ -6 & -8 & -4 \\ 2 & -4 & -12 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} -7 & -6 & 2 \\ 3 & 4 & 2 \\ -1 & 2 & 6 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_2 \rightarrow \frac{R_2}{-2} \\ R_3 \rightarrow \frac{R_3}{-2} \end{matrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} -7 & -6 & 2 \\ 0 & 10 & 20 \\ 0 & 20 & 30 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_2 \rightarrow 7R_2 + 3R_1 \\ R_3 \rightarrow 7R_3 - R_1 \end{matrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} -7 & -6 & 2 \\ 0 & 1 & 2 \\ 0 & 2 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_2 \rightarrow R_2 / 1 \\ R_3 \rightarrow R_3 / 10 \end{matrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} -7 & -6 & 2 \\ 0 & 1 & 2 \\ 0 & 0 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} R_3 \rightarrow R_3 - 2R_2 = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\rho(A) = 3 ; n = 3$$

$$\begin{matrix} -7x - 6y + 2z = 0 ; & y + 2z = 0 ; & -z = 0 \\ x = 0 & y = 0 & z = 0 \end{matrix}$$

$$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

3. Given matrix

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$$

The characteristic matrix of A is

$$A - \lambda I = \begin{bmatrix} 1-\lambda & 1 & 1 \\ 1 & 1-\lambda & 1 \\ 1 & 1 & 1-\lambda \end{bmatrix} \rightarrow \begin{bmatrix} 1-\lambda & 0 & 0 \\ 0 & 1-\lambda & 0 \\ 0 & 0 & 1-\lambda \end{bmatrix}$$

$$= \begin{bmatrix} 1-\lambda & 1 & 1 \\ 1 & 1-\lambda & 1 \\ 1 & 1 & 1-\lambda \end{bmatrix}$$

The characteristic equation of A is

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

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

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

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

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

$$-2\lambda + \lambda^2 + 2\lambda^2 - \lambda^3 + \lambda + 1 = 0$$

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

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

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

$$\lambda = +3$$

$$\lambda = 0, 0, 3$$

Case (i)

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

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \begin{matrix} R_2 \rightarrow R_2 - R_1 \\ R_3 \rightarrow R_3 - R_1 \end{matrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$r(A) = 1; n = 3$$

$$n - r = 3 - 1 = 2; \text{L.I.S}$$

$$x + y + z = 0; \quad y = k_1, \quad z = k_2$$

$$x + k_1 + k_2 = 0$$

$$x = -(k_1 + k_2)$$

$$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -(k_1 + k_2) \\ k_1 \\ k_2 \end{bmatrix} = k_1 \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} + k_2 \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$