

EIGEN VALUES & EIGEN VECTORS

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DEFINITION

Let A be a square matrix of order n

$A - \lambda I$ is a matrix known as characteristic matrix

$|A - \lambda I| \rightarrow$ polynomial in λ
 \hookrightarrow characteristic polynomial

$|A - \lambda I| = 0 \rightarrow$ characteristic Equation

The roots of characteristic Equation are known as the characteristic roots, latent roots or propervalues or Eigen values.

$$\begin{aligned} (-1)^n & \rightarrow \lambda^2 - \text{trace of } A - 3 = 0 \\ (-1)^2 & \rightarrow \lambda^2 - 2\lambda - 3 = 0 \end{aligned}$$

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

$$\begin{aligned} A - \lambda I &= \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix} - \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix} \\ &= \begin{bmatrix} 1-\lambda & 2 \\ 2 & 1-\lambda \end{bmatrix} \end{aligned}$$

$$\begin{aligned} |A - \lambda I| &= \begin{vmatrix} 1-\lambda & 2 \\ 2 & 1-\lambda \end{vmatrix} \\ &= (1-\lambda)^2 - 4 \\ &= \lambda^2 - 2\lambda - 3 \end{aligned}$$

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

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

$$\lambda = -1, 3$$

PROPERTIES OF THE CHARACTERISTIC POLYNOMIAL:

- (1) The characteristic polynomial $|A - \lambda I|$ of a matrix A is an ordinary polynomial in λ of degree n where A is a square matrix of order n
- (2) In characteristic polynomial of A
 - (i) the coefficient of λ^n is $(-1)^n$
 - (ii) the coefficient of λ^{n-1} is trace of A
 - (iii) the constant term is $|A|$
- (3) If A is 3×3 matrix then the characteristic equation can be expressed as $|A - \lambda I| = (-1)^3 \lambda^3 + (-1)^2 S_1 \lambda^2 + (-1) S_2 \lambda + |A| = 0$
Where $S_1 =$ Sum of the diagonal elements of A ,

S_2 = Sum of the minors of the diagonal elements of A

Ch. eqn can be written as (3×3 matrix)

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

S_1 = trace of A = sum of diagonal elements of A

S_2 = sum of minors of the diagonal elements of A

PROPERTIES OF THE CHARACTERISTIC ROOTS (EIGEN VALUES):

- (1) If A is a square matrix of order n then the degree of the characteristic equation is n and consequently there are exactly n roots (eigenvalues) not necessarily distinct.
- (2) Sum of all eigenvalues = The sum of the diagonal elements of A (i.e. trace of A)
- (3) Product of all eigenvalues of A = $|A|$ = constant term in the polynomial.

CHARACTERISTIC VECTORS OR EIGEN VECTORS:

Let A be a $n \times n$ square matrix,

let λ be one of its Eigen values

Then there exists a non-zero vector X such that

$$\boxed{AX = \lambda X} \rightarrow AX - \lambda X = 0$$

$$[A - \lambda I]X = 0 \rightarrow \text{Homogeneous system of eqns}$$

only trivial $\rightarrow \text{rank} = n$

non-trivial $\rightarrow \text{rank} < n$

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

This X is the eigen vector corresponding to λ .

WORKING RULE TO FIND THE EIGEN VECTORS OF A :

For the given eigen value λ ,

we take $[A - \lambda I]X = 0 \rightarrow$ homogeneous system

\rightarrow row trans.
Rachon form

or use crammer's Rule to find the solution

SOME SOLVED EXAMPLES:

1. Find the Eigen values and Eigen vectors of the matrix $A = \begin{bmatrix} 8 & -8 & -2 \\ 4 & -3 & -2 \\ 3 & -4 & 1 \end{bmatrix}$

Soln:- The characteristic Equation is $|A - \lambda I| = 0$

$$\begin{vmatrix} 8-\lambda & -8 & -2 \\ 4 & -3-\lambda & -2 \\ 3 & -4 & 1-\lambda \end{vmatrix} = 0$$

$$(8-\lambda) [(-3-\lambda)(1-\lambda) - 8] + 8 [4(1-\lambda) + 6]$$

$$- 2 [-16 - 3(-3-\lambda)] = 0$$

$$\rightarrow \boxed{\lambda^3 - 6\lambda^2 + 11\lambda - 6 = 0}$$

OR use the formula instead

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

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

$$S_1 = \text{Trace of } A$$

$$= 8 + (-3) + 1 = 6$$

$$S_2 = \text{sum of minors of diagonal elements of } A$$

$$= \text{minor of } 8 + \text{minor of } (-3) + \text{minor of } (1)$$

$$= \begin{vmatrix} -3 & -2 \\ -4 & 1 \end{vmatrix} + \begin{vmatrix} 8 & -2 \\ 3 & 1 \end{vmatrix} + \begin{vmatrix} 8 & -8 \\ 4 & -3 \end{vmatrix}$$

$$S_2 = -3 - 8 + 8 + 6 - 24 + 32$$

$$\therefore S_2 = 11$$

$$|A| = 6$$

\therefore The characteristic equation is

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

The roots are $\lambda = 1, 2, 3$ \rightarrow eigen values

$$\text{For } \lambda=1, [A - \lambda I]X = 0 \Rightarrow [A - I]X = 0$$

$$\begin{bmatrix} 7 & -8 & -2 \\ 4 & -4 & -2 \\ 3 & -4 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

Use crammer's Rule

Choose any two rows and write the corresponding equations

$$7x_1 - 8x_2 - 2x_3 = 0$$

$$4x_1 - 4x_2 - 2x_3 = 0$$

$$\frac{x_1}{\begin{vmatrix} -8 & -2 \\ -4 & -2 \end{vmatrix}} = \frac{-x_2}{\begin{vmatrix} 7 & -2 \\ 4 & -2 \end{vmatrix}} = \frac{x_3}{\begin{vmatrix} 7 & -8 \\ 4 & -4 \end{vmatrix}}$$

$$\frac{x_1}{8} = \frac{-x_2}{-6} = \frac{x_3}{4}$$

$$\frac{x_1}{4} = \frac{x_2}{3} = \frac{x_3}{2}$$

$$\therefore X_1 = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 4 \\ 3 \\ 2 \end{bmatrix} \text{ is eigen vector corresponding to eigen value } \lambda = 1$$

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$$\text{For } \lambda = 2, [A - \lambda I] X = 0 \Rightarrow [A - 2I] X = 0$$

$$\begin{bmatrix} 6 & -8 & -2 \\ 4 & -5 & -2 \\ 3 & -4 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

Taking 1st & 2nd row

$$6x_1 - 8x_2 - 2x_3 = 0$$

$$4x_1 - 5x_2 - 2x_3 = 0$$

By Cramer's rule

$$\frac{x_1}{\begin{vmatrix} -8 & -2 \\ -5 & -2 \end{vmatrix}} = \frac{-x_2}{\begin{vmatrix} 6 & -2 \\ 4 & -2 \end{vmatrix}} = \frac{x_3}{\begin{vmatrix} 6 & -8 \\ 4 & -5 \end{vmatrix}}$$

$$\frac{x_1}{6} = \frac{-x_2}{-4} = \frac{x_3}{2}$$

$$\frac{x_1}{3} = \frac{x_2}{2} = \frac{x_3}{1}$$

$$\therefore X_2 = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 3 \\ 2 \\ 1 \end{bmatrix} \text{ is the eigen vector corresponding to } \lambda = 2$$

$$\text{For } \lambda = 3, [A - \lambda I] X = 0 \Rightarrow [A - 3I] X = 0$$

$$\begin{bmatrix} 5 & -8 & -2 \\ 4 & -6 & -2 \\ 3 & -4 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

Choose 1st & 2nd row

$$\begin{aligned} 5x_1 - 8x_2 - 2x_3 &= 0 \\ 4x_1 - 6x_2 - 2x_3 &= 0 \end{aligned}$$

By Cramer's Rule

$$\frac{x_1}{\begin{vmatrix} -8 & -2 \\ -6 & -2 \end{vmatrix}} = \frac{-x_2}{\begin{vmatrix} 5 & -2 \\ 4 & -2 \end{vmatrix}} = \frac{x_3}{\begin{vmatrix} 5 & -8 \\ 4 & -6 \end{vmatrix}}$$

$$\frac{x_1}{4} = \frac{-x_2}{-2} = \frac{x_3}{2}$$

$$\frac{x_1}{2} = \frac{x_2}{1} = \frac{x_3}{1}$$

$\therefore X_3 = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}$ is an eigen vector corresponding to $\lambda=3$

2. Find the Eigen values and Eigen vectors of the matrix. Also verify that the Eigen vectors are linearly

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

Soln:- The characteristic Equation is $\begin{vmatrix} 2-\lambda & -1 & 1 \\ 1 & 2-\lambda & -1 \\ 1 & -1 & 2-\lambda \end{vmatrix} = 0$

$$\lambda^3 - 5\lambda^2 + 5\lambda - 6 = 0$$

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

\therefore Eigen values are $\lambda = 1, 2, 3$

For $\lambda=1$, $[A - \lambda I] X = 0 \Rightarrow [A - I] X = 0$

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

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

$$\text{By } \begin{matrix} R_2 - R_1 \\ R_3 - R_1 \end{matrix} \rightarrow \begin{bmatrix} 1 & -1 & 1 \\ 0 & 2 & -2 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

$$x_1 - x_2 + x_3 = 0$$

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

$$\text{Let } x_3 = t \Rightarrow x_2 = t$$

$$x_1 - t + t = 0 \Rightarrow \boxed{x_1 = 0}$$

$$\therefore x_1 = \begin{bmatrix} 0 \\ t \\ t \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \text{ is an eigen vector for } \lambda = 1.$$

$$\text{For } \lambda = 2, [A - \lambda I]x = 0 \Rightarrow [A - 2I]x = 0$$

$$\begin{bmatrix} 0 & -1 & 1 \\ 1 & 0 & -1 \\ 1 & -1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0 \Rightarrow \left. \begin{matrix} -x_2 + x_3 = 0 \\ x_1 - x_3 = 0 \\ x_1 - x_2 = 0 \end{matrix} \right\} \Rightarrow x_1 = x_2 = x_3$$

$$\therefore x_2 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \text{ is an eigen vector corresponding to } \lambda = 2$$

$$\lambda = 3, [A - \lambda I]x = 0 \Rightarrow [A - 3I]x = 0$$

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

$$\begin{matrix} R_2 + R_1 \\ R_3 + R_1 \end{matrix} \rightarrow \begin{bmatrix} -1 & -1 & 1 \\ 0 & -2 & 0 \\ 0 & -2 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

$$\xrightarrow[\text{R}_3 + \text{R}_1]{\text{K}_2 + \text{K}_1} \left[\begin{array}{ccc|c} 0 & -2 & 0 & \lambda_2 \\ 0 & -2 & 0 & \lambda_3 \end{array} \right] = 0$$

$$\xrightarrow{\text{R}_3 - \text{R}_2} \left[\begin{array}{ccc|c} -1 & -1 & 1 & \lambda_1 \\ 0 & -2 & 0 & \lambda_2 \\ 0 & 0 & 0 & \lambda_3 \end{array} \right] = 0$$

$$\Rightarrow \begin{aligned} -\lambda_1 - \lambda_2 + \lambda_3 &= 0 \\ -2\lambda_2 &= 0 \Rightarrow \boxed{\lambda_2 = 0} \\ -\lambda_1 + \lambda_3 &= 0 \Rightarrow \boxed{\lambda_1 = \lambda_3} \end{aligned}$$

$$\text{let } \lambda_1 = \lambda_3 = 1$$

$\therefore x_3 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$ is an eigen vector corresponding to $\lambda = 3$.

Now to check $x_1 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$, $x_2 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$, $x_3 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$

are linearly independent.

$$\text{let } k_1 x_1 + k_2 x_2 + k_3 x_3 = 0$$

$$k_1 \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} + k_2 \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} + k_3 \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} = 0$$

$$\begin{aligned} k_2 + k_3 &= 0 \\ k_1 + k_2 &= 0 \\ k_1 + k_2 + k_3 &= 0 \end{aligned} \Rightarrow \left[\begin{array}{ccc|c} 0 & 1 & 1 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 \end{array} \right] \begin{bmatrix} k_1 \\ k_2 \\ k_3 \end{bmatrix} = 0$$

$$\xrightarrow{\text{R}_1 \leftrightarrow \text{R}_2} \left[\begin{array}{ccc|c} 1 & 1 & 0 & k_1 \\ 0 & 1 & 1 & k_2 \\ 1 & 1 & 1 & k_3 \end{array} \right] = 0$$

$$\xrightarrow{\text{R}_3 - \text{R}_1} \left[\begin{array}{ccc|c} 1 & 1 & 0 & k_1 \\ 0 & 1 & 1 & k_2 \end{array} \right] = 0 \Rightarrow \begin{aligned} k_1 + k_2 &= 0 \\ k_2 + k_3 &= 0 \end{aligned}$$

$$\xrightarrow{R_3 - R_1} \left[\begin{array}{ccc|c} 1 & 1 & 0 & k_1 \\ 0 & 1 & 1 & k_2 \\ 0 & 0 & 1 & k_3 \end{array} \right] \geq 0 \Rightarrow \begin{array}{l} k_2 + k_3 = 0 \\ k_3 = 0 \end{array}$$

$$\Rightarrow k_1 = k_2 = k_3 = 0$$

\therefore The eigen vectors are Linearly Independent.

3. Determine the Eigen values and the associated Eigen vectors for the matrix $\begin{bmatrix} 2 & 2 & 1 \\ 1 & 3 & 1 \\ 1 & 2 & 2 \end{bmatrix}$

Solⁿ:- The characteristic equation is $\begin{vmatrix} 2-\lambda & 2 & 1 \\ 1 & 3-\lambda & 1 \\ 1 & 2 & 2-\lambda \end{vmatrix} = 0$

$$\text{or } \lambda^3 - 5\lambda^2 + 5\lambda - 5 = 0$$

$$\lambda^3 - 5\lambda^2 + 11\lambda - 5 = 0$$

\therefore The Eigen values are $\lambda = 5, 1, 1$

For $\lambda = 5$, $[A - \lambda I] X = 0 \Rightarrow [A - 5I] X = 0$

$$\left[\begin{array}{ccc|c} -3 & 2 & 1 & x_1 \\ 1 & -2 & 1 & x_2 \\ 1 & 2 & -3 & x_3 \end{array} \right] = 0$$

By Cramer's Rule

$$\begin{array}{l} -3x_1 + 2x_2 + x_3 = 0 \\ x_1 - 2x_2 + x_3 = 0 \end{array}$$

$$\frac{x_1}{\begin{vmatrix} 2 & 1 \\ -2 & 1 \end{vmatrix}} = \frac{-x_2}{\begin{vmatrix} -3 & 1 \\ 1 & 1 \end{vmatrix}} = \frac{x_3}{\begin{vmatrix} -3 & 2 \\ 1 & -2 \end{vmatrix}}$$

$$\frac{x_1}{11} = \frac{-x_2}{-4} = \frac{x_3}{4}$$

$$\frac{x_1}{4} = \frac{-x_2}{-4} = 4$$

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

$\therefore X_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$ is an eigen vector corresponding to $\lambda = 5$

For $\lambda = 1$, $[A - \lambda I]X = 0 \Rightarrow [A - I]X = 0$

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

$$\begin{matrix} R_2 - R_1 \\ R_3 - R_1 \end{matrix} \rightarrow \begin{bmatrix} 1 & 2 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

Rank = 1, \therefore no. of parameters = $3 - 1 = 2$
 $x_1 + 2x_2 + x_3 = 0$

$$\text{let } x_1 = t, x_3 = s \Rightarrow x_2 = -\frac{1}{2}(t+s)$$

$$\therefore X = \begin{bmatrix} t \\ -\frac{1}{2}(t+s) \\ s \end{bmatrix} = t \begin{bmatrix} 1 \\ -\frac{1}{2} \\ 0 \end{bmatrix} + s \begin{bmatrix} 0 \\ -\frac{1}{2} \\ 1 \end{bmatrix}$$

$\therefore X_2 = \begin{bmatrix} 2 \\ -1 \\ 0 \end{bmatrix}$ & $X_3 = \begin{bmatrix} 0 \\ -1 \\ 2 \end{bmatrix}$ are eigen vectors corresponding to $\lambda = 1$.

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4. Find the Eigen values and Eigen vectors for $A = \begin{bmatrix} 4 & 6 & 6 \\ 1 & 3 & 2 \\ -1 & -5 & -2 \end{bmatrix}$

Soln:- The characteristic eqn is

$$\begin{vmatrix} 4-\lambda & 6 & 6 \\ 1 & 3-\lambda & 2 \\ -1 & -5 & -2-\lambda \end{vmatrix} = 0$$

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

$$\lambda^3 - 5\lambda^2 + 8\lambda - 4 = 0$$

Sum of eigen values
= trace
= 5

\therefore roots are $\lambda = 1, 2, 2$

For $\lambda = 1$, $[A - \lambda I]x = 0 \Rightarrow [A - I]x = 0$

$$\begin{bmatrix} 3 & 6 & 6 \\ 1 & 2 & 2 \\ -1 & -5 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0 \Rightarrow \begin{cases} x_1 + 2x_2 + 2x_3 = 0 \\ x_1 + 5x_2 + 3x_3 = 0 \end{cases}$$

$$\frac{x_1}{\begin{vmatrix} 2 & 2 \\ 5 & 3 \end{vmatrix}} = \frac{-x_2}{\begin{vmatrix} 1 & 2 \\ 1 & 3 \end{vmatrix}} = \frac{x_3}{\begin{vmatrix} 1 & 2 \\ 1 & 5 \end{vmatrix}}$$

$$\frac{x_1}{-4} = \frac{-x_2}{1} = \frac{x_3}{3}$$

$\therefore X = \begin{bmatrix} -4 \\ -1 \\ 3 \end{bmatrix}$ is an eigen vector for $\lambda = 1$.

For $\lambda = 2$, $[A - \lambda I]x = 0 \Rightarrow [A - 2I]x = 0$

$$\begin{bmatrix} 2 & 6 & 6 \\ 1 & 1 & 2 \\ -1 & -5 & -4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0 \xrightarrow{\frac{1}{2}R_1} \begin{bmatrix} 1 & 3 & 3 \\ 1 & 1 & 2 \\ -1 & -5 & -4 \end{bmatrix}$$

$$\xrightarrow{\substack{R_2 - R_1 \\ R_3 + R_1}} \begin{bmatrix} 1 & 3 & 3 \\ 0 & -2 & -1 \\ 0 & -2 & -1 \end{bmatrix} \xrightarrow{R_3 - R_2} \begin{bmatrix} 1 & 3 & 3 \\ 0 & -2 & -1 \\ 0 & 0 & 0 \end{bmatrix}$$

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

\Rightarrow Rank = 2
 \therefore No. of parameters = 1.

$$\begin{bmatrix} 0 & -2 & -1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_2 \\ x_3 \end{bmatrix} = 0 \quad \therefore \text{No. of parameters} = 1.$$

\therefore No. of L.I. Eigenvectors = 1.

$$\begin{aligned} x_1 + 3x_2 + 3x_3 &= 0 \\ 2x_2 + x_3 &= 0 \end{aligned}$$

$$\text{let } x_2 = t \Rightarrow x_3 = -2t$$

$$x_1 + 3t - 6t = 0 \Rightarrow x_1 = 3t$$

$\therefore x_2 = \begin{bmatrix} 3 \\ 1 \\ -2 \end{bmatrix}$ is an eigen vector for $\lambda = 2$

5. Find the Eigen values and Eigen vectors of the matrix $A = \begin{bmatrix} 2 & 1 & 0 \\ 0 & 2 & 1 \\ 0 & 0 & 2 \end{bmatrix}$

Upper triangular
Lower triangular
Diagonal.

Soln., ch. eqn $\begin{vmatrix} 2-\lambda & 1 & 0 \\ 0 & 2-\lambda & 1 \\ 0 & 0 & 2-\lambda \end{vmatrix} = 0$

$$(2-\lambda)^3 = 0$$

$$\Rightarrow \lambda = 2, 2, 2$$

$$\text{For } \lambda = 2, [A - \lambda I]X = 0 \Rightarrow [A - 2I]X = 0$$

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

$$\Rightarrow \text{rank} = 2$$

$$\Rightarrow \text{no. of parameters} = 3 - 2 = 1$$

\Rightarrow 1 Eigen vector.

$$\begin{matrix} \curvearrowright \\ \left. \begin{matrix} 2 = 0 \\ 3 = 0 \end{matrix} \right\} \text{let } x_1 = t \end{matrix}$$

$x = \begin{bmatrix} t \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ is an eigen vector for $\lambda = 2$.

$X = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ is an eigen vector for $\lambda = 2$.

6. Prove that the Eigen values of $\begin{bmatrix} \frac{(1+i)}{2} & \frac{-(1-i)}{2} \\ \frac{(1+i)}{2} & \frac{(1-i)}{2} \end{bmatrix}$ are of unit modulus.
 Unitary matrix $\rightarrow A A^{\theta} = I$

Solⁿ:- Char eqn is $\begin{vmatrix} \frac{(1+i)}{2} - \lambda & \frac{-(1-i)}{2} \\ \frac{(1+i)}{2} & \frac{(1-i)}{2} - \lambda \end{vmatrix} = 0$

$$\left[\frac{(1+i)}{2} - \lambda \right] \left[\frac{(1-i)}{2} - \lambda \right] - \left[\frac{(1+i)}{2} \right] \left[\frac{-(1-i)}{2} \right] = 0$$

$$\left(\frac{1+i}{2} \right) \left(\frac{1-i}{2} \right) - \frac{(1+i)}{2} \lambda - \frac{(1-i)}{2} \lambda + \lambda^2 + \left(\frac{1+i}{2} \right) \left(\frac{1-i}{2} \right) = 0$$

$$\frac{1}{2} - \lambda + \lambda^2 + \frac{1}{2} = 0$$

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

\therefore Eigen values are $\lambda = \frac{-(-1) \pm \sqrt{(-1)^2 - 4(1)(1)}}{2(1)}$

$$\lambda = \frac{1 \pm i\sqrt{3}}{2} = \frac{1}{2} \pm i\frac{\sqrt{3}}{2}$$

$$\lambda_1 = \frac{1}{2} + i\frac{\sqrt{3}}{2}, \quad \lambda_2 = \frac{1}{2} - i\frac{\sqrt{3}}{2}$$

$$|\lambda_1| = \sqrt{\left(\frac{1}{2}\right)^2 + \left(\frac{\sqrt{3}}{2}\right)^2} = \sqrt{\frac{1}{4} + \frac{3}{4}} = 1$$

$$|\lambda_2| = \sqrt{\left(\frac{1}{2}\right)^2 + \left(-\frac{\sqrt{3}}{2}\right)^2} = 1$$

$$|\lambda_2| = \sqrt{\left(\frac{1}{2}\right)^2 + \left(-\frac{j\sqrt{3}}{2}\right)^2} = 1$$

\therefore Eigen values are of unit modulus.