

11/09/18

# ENGINEERING MATHS I (AEN) (18MAT11)

## MODULE-5

A set of  $mn$  elements written in a array of  $m$  rows and  $n$  columns within the square brackets is called a matrix of order  $m \times n$ .

Example:  $A = \begin{bmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\ a_{21} & a_{22} & a_{23} & \dots & a_{2n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mn} \end{bmatrix}_{m \times n}$

If  $m=n$  then it is called square matrix

$$A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}_{m \times n}$$

A matrix of order  $1 \times n$  is Row matrix. A matrix of order  $m \times 1$  is column matrix.

$$A = [1 \ 2 \ 3]_{1 \times n}$$

$$A = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}_{m \times 1}$$

A square is said to be diagonal matrix if every element of a matrix other than the principle diagonal are zero.

$$A = \begin{bmatrix} 5 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 10 \end{bmatrix}$$

A matrix in which all the diagonal elements are same and other terms are zero scalar matrix.

$$A = \begin{bmatrix} 5 & 0 \\ 0 & 5 \end{bmatrix}$$

A square matrix in which each diagonal element is equal to unity i.e., 1 is called Identity matrix (or) unit matrix.

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

$$\textcircled{1} \quad A = \begin{bmatrix} 1 & 0 & -1 \\ 3 & 4 & 5 \\ 0 & -6 & -7 \end{bmatrix} \quad \text{adj} A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}^n$$

$$\text{adj} A = \begin{bmatrix} 1 & 0 & -1 \\ 3 & 4 & 5 \\ 0 & -6 & -7 \end{bmatrix}^t$$

$$\begin{bmatrix} 1(-28+30) & -0(-21-0) & -1(-18-0) \\ -3(0-6) & +4(-7+0) & -5(-6-0) \\ +6(0+4) & +6(5+3) & -7(4-0) \end{bmatrix}$$

$$\begin{bmatrix} 2 & 0 & 18 \\ 9 & -28 & 30 \\ 4 & 48 & -28 \end{bmatrix}$$

$$|A| = \begin{bmatrix} 1 & 0 & -1 \\ 3 & 4 & 5 \\ 0 & -6 & -7 \end{bmatrix} = 1(-28) + 30 - 0(-21-0) - 1(-18-0) = 20$$

$$A^{-1} = \frac{1}{|A|} \text{adj} A = \frac{1}{20} \begin{bmatrix} 2 & 9 & 4 \\ 0 & -28 & 48 \\ 18 & 30 & -28 \end{bmatrix}$$

Find the rank of the matrix by row transformation

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

$$R_3 \rightarrow R_3 - R_1$$

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

$$R_2 \rightarrow R_2 - 2R_1$$

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

$$R_3 \rightarrow R_3 + R_2$$

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

$$\text{Rank } \rho(A) = 2$$

$$2. \quad A = \begin{bmatrix} 0 & 2 & 3 & 4 \\ 2 & 3 & 5 & 4 \\ 4 & 8 & 13 & 12 \end{bmatrix}$$

$$R_2 \leftrightarrow R_1$$

$$\begin{bmatrix} 2 & 3 & 5 & 4 \\ 0 & 2 & 3 & 4 \\ 4 & 8 & 13 & 12 \end{bmatrix}$$

$$R_3 \rightarrow R_3 - 2R_1$$

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

$$R_3 \rightarrow R_3 - R_2$$

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

$$R \rightarrow \frac{1}{2} R_1 \begin{bmatrix} 1 & 3/2 & 5/2 & 2 \\ 0 & 2 & 3 & 4 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$\rho(A) = 2$$

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

$$R_1 \leftrightarrow R_2$$

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

$$R_2 \rightarrow R_2 - 2R_1$$

$$\begin{bmatrix} 1 & 2 & 3 & -1 \\ 0 & -5 & -9 & 1 \\ 1 & 0 & 1 & 1 \\ 0 & 1 & 1 & -1 \end{bmatrix}$$

$$R_3 \rightarrow R_3 - R_1$$

$$\begin{bmatrix} 1 & 2 & 3 & -1 \\ 0 & -5 & -9 & 1 \\ 0 & -2 & -2 & 2 \\ 0 & 1 & 1 & -1 \end{bmatrix} \rightarrow$$

$$R_2 \leftrightarrow R_4$$

$$\begin{bmatrix} 1 & 2 & 3 & -1 \\ 0 & 1 & 1 & -1 \\ 0 & -2 & -2 & 2 \\ 0 & -5 & -9 & 1 \end{bmatrix}$$

$$R_4 \rightarrow R_4 + 5R_2$$

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

$$R_3 \rightarrow R_3 + 2R_2$$

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



$$R_3 \leftrightarrow R_4$$

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

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$$\begin{pmatrix} 4 & 0 & 2 & 1 \\ 2 & 1 & 3 & 4 \\ 2 & 3 & 4 & 7 \\ 2 & 3 & 1 & 4 \end{pmatrix}$$

$$R_2 \leftrightarrow R_1$$

$$\begin{pmatrix} 2 & 1 & 3 & 4 \\ 4 & 0 & 2 & 1 \\ 2 & 3 & 4 & 7 \\ 2 & 3 & 1 & 4 \end{pmatrix}$$

$$R_3 \rightarrow R_3 - R_4$$

$$\begin{pmatrix} 2 & 1 & 3 & 4 \\ 4 & 0 & 2 & 1 \\ 0 & 0 & 3 & 9 \\ 2 & 3 & 1 & 4 \end{pmatrix}$$

$$R_4 \rightarrow R_4 - R_1$$

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

$$R_4 \rightarrow R_4 + R_2$$

$$\begin{pmatrix} 2 & 1 & 3 & 4 \\ 4 & 0 & 2 & 1 \\ 0 & 0 & 3 & 3 \\ 0 & 2 & 0 & 1 \end{pmatrix}$$

5

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

$$R_2 \rightarrow R_2 - R_1 \quad R_3 \rightarrow R_3 - 3R_1 \quad R_4 \rightarrow R_4 - 2R_1$$

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

$$R_3 \rightarrow 2R_3 + R_2, \quad R_4 \rightarrow \frac{1}{3}R_4, \quad R_4 \rightarrow 2R_4 + R_2$$

$$\begin{pmatrix} 1 & 2 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & -4 \\ 0 & -1 & 1 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 2 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & -4 \\ 0 & 0 & 0 \end{pmatrix}$$

$$P(A) = \underline{\underline{3}} \quad P(A) = \underline{\underline{3}}$$

6

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

$$R_3 \rightarrow R_3 - R_2 \quad R_3 \rightarrow R_3 + R_1 \quad R_2 \rightarrow R_2 - 3R_1$$

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

$$\begin{pmatrix} 1 & 3 & 4 & 5 \\ 0 & -7 & -7 & -13 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$P(A) = \underline{\underline{2}}$$

Find the value of  $k$  such that matrix  $A$  they may have rank equal to

(i) 3 (ii) 2

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

$$R_3 \rightarrow R_3 - R_2, \quad R_2 \rightarrow R_2 - R_1, \quad R_3 \rightarrow R_3 - 2R_2$$

$$\begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 3 & (k-1) \\ 0 & 2 & 6 & (k^2-k) \end{bmatrix} \quad \begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 3 & k-1 \\ 0 & 0 & 0 & (k^2-k) - 2(k-1) \end{bmatrix}$$

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

1)  $k^2 - 3k + 2 \neq 0$

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

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

$$k = 1, k = 2$$

$$k(k-2) - 1(k-2) = 0$$

$$(k-1)(k-2) = 0$$

$$k = 1, k = 2$$

In this case  $k \neq 1, k \neq 2$

Column transformation

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

$$R_1 \leftrightarrow R_2$$

$$R_3 \rightarrow R_3 - R_1, \quad R_2 \rightarrow R_2 + 2R_1$$

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

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

$$R_4 \rightarrow 2R_4 + R_3$$

$$C_2 \rightarrow C_2 - C_3$$



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

$$P(A) = \underline{\underline{4}}$$

### Gauss Elimination Method

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 = b_1$$

$$a_{21}x_1 + a_{22}x_2 + a_{23}x_3 = b_2$$

$$a_{31}x_1 + a_{32}x_2 + a_{33}x_3 = b_3$$

$$AX = B$$

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \quad X = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \quad B = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$

Solve the following system of Equation by Gauss Elimination method:-

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$$x + y + z = 9$$

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

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

A : B

$$\begin{pmatrix} 1 & 1 & 1 & : & 9 \\ 1 & -2 & 3 & : & 8 \\ 2 & 1 & -1 & : & 3 \end{pmatrix}$$

$$R_3 \rightarrow R_3 - 2R_1, \quad R_2 \rightarrow R_2 - R_1$$

$$\begin{pmatrix} 1 & 1 & 1 & : & 9 \\ 0 & -3 & 2 & : & -1 \\ 0 & -1 & -3 & : & -15 \end{pmatrix}$$

$$R_3 \rightarrow 3R_3 - R_2$$

$$\begin{pmatrix} 1 & 1 & 1 & : & 9 \\ 0 & -3 & 2 & : & -1 \\ 0 & 0 & -11 & : & -44 \end{pmatrix}$$



$$\begin{aligned} x + y + z &= 9 \\ -3y + 2z &= -1 \\ \Rightarrow -11z &= -44 \end{aligned}$$

$$\frac{-z}{11} = \frac{-44}{11} \Rightarrow z = 4$$

$$\begin{aligned} -3y + 2(4) &= -1 \\ -3y &= -8 - 1 \\ y &= \frac{-9}{-3} \end{aligned}$$

$$y = 3$$

$$\begin{aligned} x + 3 + 4 &= 9 \\ x &= 2 \end{aligned}$$

$$\begin{aligned} 2x + y + 4z &= 12 \\ 4x + 11y - z &= 33 \\ 8x - 3y + 2z &= 20 \end{aligned}$$

$$[A:B] = \left[ \begin{array}{ccc|c} 2 & 1 & 4 & 12 \\ 4 & 11 & -1 & 33 \\ 8 & -3 & 2 & 20 \end{array} \right]$$

$$R_3 \rightarrow R_3 - 2R_2, \quad R_2 \rightarrow R_2 - 2R_1, \quad R_3 \rightarrow 9R_3 + 25R_2, \quad R_1 \rightarrow 1/9$$

$$\left[ \begin{array}{ccc|c} 2 & 1 & 4 & 12 \\ 0 & 9 & -9 & 9 \\ 0 & -25 & 4 & -46 \end{array} \right]$$

$$\left[ \begin{array}{ccc|c} 2 & 1 & 4 & 12 \\ 0 & 1 & -1 & 1 \\ 0 & 0 & -189 & -189 \end{array} \right]$$

$$\begin{aligned} 2x + y + 4z &= 12 \\ y - z &= 1 \\ -189z &= -189 \\ z &= 1 \\ x &= 1 \end{aligned}$$

$$\begin{aligned} y - z &= 1 \\ y &= 1 + 1 \\ y &= 2 \end{aligned}$$

$$\begin{aligned} 2x + 2 + (1)(1) &= 12 \\ 2x &= 12 - 3 \\ x &= 3 \end{aligned}$$

3

$$5x_1 + x_2 + x_3 + x_4 = 4$$

$$x_1 + 7x_2 + x_3 + x_4 = 12$$

$$x_1 + x_2 + 6x_3 + x_4 = -5$$

$$x_1 + x_2 + x_3 + 4x_4 = -6$$

$$[A:B] = \begin{bmatrix} 5 & 1 & 1 & 1 & : & 4 \\ 1 & 7 & 1 & 1 & : & 12 \\ 1 & 1 & 6 & 1 & : & -5 \\ 1 & 1 & 1 & 4 & : & -6 \end{bmatrix}$$

$$R_4 \rightarrow 5R_4 - R_1, \quad R_3 \rightarrow R_3 - R_2, \quad R_2 \rightarrow R_2 - R_4$$

$$\begin{bmatrix} 5 & 1 & 1 & 1 & : & 4 \\ 0 & 6 & 0 & -3 & : & 18 \\ 0 & -6 & 5 & 0 & : & -17 \\ 0 & 4 & 4 & 19 & : & -34 \end{bmatrix}$$

$$R_3 \rightarrow R_3 + R_2, \quad R_2 \rightarrow \frac{1}{3}R_2, \quad R_4 \rightarrow R_4 - 2R_2$$

$$\begin{bmatrix} 5 & 1 & 1 & 1 & : & 4 \\ 0 & 2 & 0 & -1 & : & 6 \\ 0 & 0 & 5 & -3 & : & 1 \\ 0 & 4 & 4 & 19 & : & -34 \end{bmatrix}$$

$$\begin{bmatrix} 5 & 1 & 1 & 1 & : & 4 \\ 0 & 2 & 0 & -1 & : & 6 \\ 0 & 0 & 5 & -3 & : & 1 \\ 0 & 0 & 4 & 21 & : & -46 \end{bmatrix}$$

$$R_4 \rightarrow 5R_4 - 4R_3$$

$$\begin{bmatrix} 5 & 1 & 1 & 1 & : & 4 \\ 0 & 2 & 0 & -1 & : & 6 \\ 0 & 0 & 5 & -3 & : & 1 \\ 0 & 0 & 0 & 117 & : & -234 \end{bmatrix}$$

$$5x_1 + x_2 + x_3 + x_4 = 4$$

$$2x_2 - x_4 = 6$$

$$5x_3 - 3x_4 = 1$$

$$117x_4 = -234$$

$$x_4 = \frac{-234}{117}$$

$$x_4 = -2$$

$$x_2 = 2$$

$$x_1 = 1$$

$$x_3 = -1$$



## Gauss Jordan Method

$$\begin{matrix} 3(3) & -8 \\ & 6 \\ & 6 \end{matrix}$$

①

$$\begin{aligned} x + y + z &= 9 \\ x - 2y + 3z &= 8 \\ 2x + y - z &= 3 \end{aligned}$$

$$\begin{matrix} 3(2) & -1 \\ & 6 \\ & 3(1) + 2 \\ & 5 \end{matrix}$$

$$[A:B] = \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 9 \\ 1 & -2 & 3 & 8 \\ 2 & 1 & -1 & 3 \end{array} \right]$$

$$R_3 \rightarrow R_3 - 2R_1, \quad R_2 \rightarrow R_2 - R_1, \quad R_3 \rightarrow 3R_3 - R_2$$

$$\left[ \begin{array}{ccc|c} 1 & 1 & 1 & 9 \\ 0 & -3 & 2 & -1 \\ 0 & -1 & -3 & -15 \end{array} \right] \quad \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 9 \\ 0 & -3 & 2 & -1 \\ 0 & 0 & -11 & -44 \end{array} \right]$$

$$R_1 \rightarrow 3R_1 + R_2, \quad R_3 \rightarrow R_3 \parallel \quad R_1 \rightarrow R_1 - 5R_3, \quad R_2 \rightarrow R_2 - 2R_3$$

$$\left[ \begin{array}{ccc|c} 3 & 0 & 5 & 26 \\ 0 & -3 & 2 & -1 \\ 0 & 0 & 1 & 4 \end{array} \right] \quad \left[ \begin{array}{ccc|c} 3 & 0 & 0 & 6 \\ 0 & -3 & 0 & -9 \\ 0 & 0 & 1 & 4 \end{array} \right]$$

$$\begin{aligned} 3x &= 6 & -3y &= -9 & z &= 4 \\ x &= 2 & y &= 3 & & \end{aligned}$$

$$\begin{aligned} & 1-30 \\ & 3(9) - 1 \\ & 27 - 1 \\ & \boxed{26} \end{aligned}$$

②

$$\begin{aligned} 2x + 5y + 7z &= 52 \\ 2x + y - z &= 0 \\ x + y + z &= 9 \end{aligned}$$

$$A:B = \left[ \begin{array}{ccc|c} 2 & 5 & 7 & 52 \\ 2 & 1 & -1 & 0 \\ 1 & 1 & 1 & 9 \end{array} \right]$$

$$R_3 \rightarrow R_1$$

$$\left[ \begin{array}{ccc|c} 1 & 1 & 1 & 9 \\ 2 & 1 & -1 & 0 \\ 2 & 5 & 7 & 52 \end{array} \right]$$

$$R_3 \rightarrow R_3 - R_2, R_2 \rightarrow R_2 - 2R_1, R_3 \rightarrow R_3 + 4R_2$$

$$\left[ \begin{array}{ccc|c} 1 & 1 & 1 & 9 \\ 0 & -1 & -3 & -18 \\ 0 & 4 & 8 & 52 \end{array} \right]$$

$$\left[ \begin{array}{ccc|c} 1 & 1 & 1 & 9 \\ 0 & -1 & -3 & -18 \\ 0 & 0 & -4 & -20 \end{array} \right]$$

$$R_1 \rightarrow R_1 + R_2$$

$$\left[ \begin{array}{ccc|c} 1 & 0 & -2 & -9 \\ 0 & -1 & -3 & -18 \\ 0 & 0 & -4 & -20 \end{array} \right]$$

$$R_1 \rightarrow 2R_1 - R_3$$

$$\left[ \begin{array}{ccc|c} 2 & 0 & 0 & 2 \\ 0 & -1 & -3 & -18 \\ 0 & 0 & -4 & -20 \end{array} \right]$$

$$R_2 \rightarrow 4R_2 - 3R_3$$

$$\left[ \begin{array}{ccc|c} 2 & 0 & 0 & 2 \\ 0 & -4 & 0 & -12 \\ 0 & 0 & -4 & -20 \end{array} \right]$$

$$2x = 2$$

$$x = 1$$

$$-4y = -12$$

$$y = 3$$

$$-4z = -20$$

$$z = 5$$



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0.8

Solve the following System of Equations by Gauss Seidel method:-

$$\textcircled{1} \quad \begin{aligned} 10x + y + z &= 12 \\ x + 10y + z &= 12 \\ x + y + 10z &= 12 \end{aligned}$$

$$|10| > |1| + |1| \quad \checkmark$$

$$|10| > |1| + |1| \quad \checkmark$$

$$|10| > |1| + |1| \quad \checkmark$$

$$x = \frac{1}{10} (12 - y - z)$$

$$y = \frac{1}{10} (12 - x - z)$$

$$z = \frac{1}{10} (12 - x - y)$$

$$x = 0, \quad y = 0, \quad z = 0$$

$$x = \frac{1}{10} (12 - 0 - 0)$$

$$\boxed{x^{(1)} = 1.2}$$

$$y = \frac{1}{10} (12 - 1.2 - 0)$$

$$\boxed{y^{(1)} = 1.08}$$

$$z = \frac{1}{10} (12 - 1.2 - 1.08)$$

$$\boxed{z^{(1)} = 0.972}$$

$$x = \frac{1}{10} (12 - 1.08 - 0.972)$$

$$\boxed{x^{(2)} = 0.9948}$$

$$y^{(2)} = \frac{1}{10} (12 - 0.9948 - 0.972)$$

$$\boxed{y^{(2)} = 1.0033}$$

$$z^{(2)} = \frac{1}{10} (12 - 0.9948 - 1.0033)$$

$$\boxed{z^{(2)} = 1.0001}$$

$$x^{(3)} = \frac{1}{10} (12 - 1.0033 - 1.0001)$$

$$\boxed{x^{(3)} = 0.99966}$$

$$y^{(3)} = \frac{1}{10} (12 - 0.99966 - 1.0001) \Rightarrow y = 1.000024$$

$$z^{(3)} = \frac{1}{10} (12 - 0.99966 - 1.00002)$$

$$\boxed{z^{(3)} = 1.00003}$$

$$\boxed{y=1}$$

$$x = 0.99 \approx 1$$

$$z = 1$$

Solve the foll sy of Equ by Gauss Seidel method

$$x + y + 0.54z = 110$$

$$27x + 6y - z = 85$$

$$6x + 15y + 2z = 72$$

$$|27| > |6| + |1| \Rightarrow x = \frac{1}{27} (85 - 6y + z)$$

$$|15| > |6| + |2| \Rightarrow y = \frac{1}{15} (72 - 6x - 2z)$$

$$|54| > |6| + |1| \Rightarrow z = \frac{1}{54} (110 - x - y)$$

$$x=0, y=0, z=0$$



3.5720 → y(2)  
1.9258

$$x^{(1)} = \frac{1}{27} (85 - 0 + 0) \Rightarrow x^{(1)} = 3.1481$$

$$y^{(1)} = \frac{1}{15} (72 - 6(3.1481) - 2(0)) \Rightarrow y^{(1)} = 3.5407$$

$$z^{(1)} = \frac{1}{54} (110 - 3.1481 - 3.5407)$$

$$z^{(1)} = 1.9131$$

$$x^{(2)} = \frac{1}{27} (85 - 6(3.5407) + 1.9131) \Rightarrow x^{(2)} = 2.4321$$

$$y^{(2)} = \frac{1}{15} (72 - 6(2.43218) - 2(1.91317)) = 3.57204$$

$$z^{(2)} = \frac{1}{54} [110 - 2.43218 \cdot 3.57204] = 1.9258$$

$$x^{(3)} = \frac{1}{27} [85 - 6(3.5720) + 1.9258] = 2.4256$$

$$y^{(3)} = \frac{1}{15} [72 - 6(2.4256) - 2(1.9258)] = 3.5729$$

$$z^{(3)} = \frac{1}{54} [110 - 2.4256 - 3.5729] = 1.9259$$

~~x = 2.43~~ x = 2.49

y = 3.57

z = 1.92

⇒

$$5x + 2y + z = 12$$

$$x + 4y + 2z = 15$$

$$x + 2y + 5z = 20$$

$$|5| > |2| + |1| \checkmark$$

$$|4| > |2| + |1| \checkmark$$

$$|5| > |2| + |1| \checkmark$$

$$x = \frac{1}{5} (12 - 2y - z)$$

$$y = \frac{1}{4} (15 - x - 2z)$$

$$z = \frac{1}{5} (20 - x - 2y)$$

$$x = 0, \quad y = 0, \quad z = 0$$

$$x^{(1)} = \frac{1}{5} (12 - 0 - 0)$$

$$= 2.4$$

$$y^{(1)} = \frac{1}{4} (15 - 2.4 - 0)$$

$$= 3.75$$

$$z^{(1)} = \frac{1}{5} (20 - x - 2(3.75))$$

$$= 2.5$$

$$x^{(2)} = \frac{1}{5} (12 - 2(3.15) - 2.26) = 0.688$$

$$y^{(2)} = \frac{1}{4} (15 - 0.688 - 2(2.26)) = 0.2448$$



$$Z^{(2)} = \frac{1}{5} (20 - 0.688 - 2(2.488)) = 2.8832$$

|         |     |     |     |     |
|---------|-----|-----|-----|-----|
| $S_0 =$ | 100 | 100 | 100 | 100 |
| $Z_1 =$ | 100 | 100 | 100 | 100 |
| $P_0 =$ | 100 | 100 | 100 | 100 |
| $P_1 =$ | 100 | 100 | 100 | 100 |

$$(100 + 100 + 100 + 100) \cdot \frac{1}{4} = 100$$

$$(100 + 100 + 100 + 100) \cdot \frac{1}{4} = 100$$

$$(100 + 100 + 100 + 100) \cdot \frac{1}{4} = 100$$

$$(100 + 100 + 100 + 100) \cdot \frac{1}{4} = 100$$

$$100 = 100$$

$$100 = 100$$

$$100 = 100$$

$$100 = 100$$

$$100 = 100$$

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Given  $X' = x_1, x_2, x_3, x_4$   $B' = \begin{bmatrix} 3 & 15 \\ 27 & -9 \end{bmatrix}$

$$\begin{bmatrix} x_1 & x_2 \\ x_3 & x_4 \end{bmatrix}$$

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

Write down the system of eqn<sup>n</sup>  $AX=B$ . Solve the system by Gauss Seidal method by taking 0.9, 1.9, 2.9, 0 as initial approximation for the solution.

Sol:

$$A = \begin{cases} 10x_1 - 2x_2 - x_3 - x_4 = 3 \\ -2x_1 + 10x_2 - x_3 - x_4 = 15 \\ -x_1 - x_2 + 10x_3 - 2x_4 = 27 \\ -x_1 - x_2 - 2x_3 + 10x_4 = -9 \end{cases}$$

$$x_1 = \frac{1}{10} (3 + 2x_2 + x_3 + x_4)$$

$$x_2 = \frac{1}{10} (15 + 2x_1 + x_3 + x_4)$$

$$x_3 = \frac{1}{10} (27 + x_1 + 2x_2 + 2x_4)$$

$$x_4 = \frac{-1}{10} (9 - x_1 - x_2 - 2x_3)$$

$$x_1^{(1)} = 0.97$$

$$x_2^{(2)} = 1.984$$

$$x_3^{(3)} = 2.99$$

$$x_4^{(4)} = 0.00552$$

2.17

0.4

- 0.00

$$x_1^{(2)} = \frac{1}{10} (3 + 2x_2 + x_3 + x_4) = 0.9958$$

$$x_2^{(2)} = \frac{1}{10} (15 + 2x_1 + x_3 + x_4) = 1.9987$$

$$x_3^{(2)} = \frac{1}{10} (27 + x_1 + x_2 + 2x_4) = 2.9954$$

$$x_4^{(2)} = \frac{1}{10} (9 - x_1 - x_2 - 2x_3) = 0.00093$$

- $x_1 = 0.99 \approx 1$
- $x_2 = 1.9 \approx 2$
- $x_3 = 2.9 \approx 3$
- $x_4 = 0.005 = 0$

### Linear transformation

If  $\alpha = x \cos \theta - y \sin \theta$  and  $\beta = x \sin \theta + y \cos \theta$   
 Write the matrix A of this transformation and find the value of x (or) Find inverse transformation.

$$\alpha = x \cos \theta - y \sin \theta$$

$$\beta = x \sin \theta + y \cos \theta$$

$$AX = Y$$

$$\begin{bmatrix} \alpha \\ \beta \end{bmatrix} = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

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

$$A^{-1} = \frac{1}{|A|} \text{Adj } A$$

$$|A| = \cos^2 \theta + \sin^2 \theta$$

$$|A| = 1$$

$$\text{Adj } A = \begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix}$$

$$A^{-1} = \frac{1}{|A|} \text{Adj } A$$

$$= \frac{1}{1} \begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix}$$

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

$$X = \begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

② Find the inverse transformation of the following linear

①  $y_1 = x_1 + 2x_2 + 5x_3$   
 $y_2 = 2x_1 + 4x_2 + 11x_3$   
 $y_3 = -x_2 + 2x_3$

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

$$Y = AX$$

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

$$A = \begin{bmatrix} 1 & 2 & 5 \\ 2 & 4 & 11 \\ 0 & -1 & 2 \end{bmatrix}$$

$$|A| = 1$$

$$4 \times 5$$

$$2 \times 20$$

$$8+11 \quad 4-0 \quad -2-0$$

$$19 \quad 4 \quad -2$$

$$1(8+11) - 2(4-0) + 5(-2-0)$$

$$19 - 8 + 10$$



$$A^{-1} = \begin{pmatrix} 19 & -9 & 2 \\ -4 & 2 & -1 \\ -2 & 1 & 0 \end{pmatrix}$$

$$x = A^{-1}y$$

$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 19 & -9 & 2 \\ -4 & 2 & -1 \\ -2 & 1 & 0 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix}$$

$$x_1 = 19y_1 - 9y_2 + 2y_3$$

$$x_2 = -4y_1 + 2y_2 - y_3$$

$$x_3 = -2y_1 + y_2$$

(6) Given the linear transformation  $y_1 = 5x_1 + 3x_2 + 3x_3$   
 $y_2 = 3x_1 + 2x_2 - 2x_3$ ,  $y_3 = 2x_1 - x_2 + 2x_3$   
 and  $z_1 = 4x_1 + 2x_3$ ,  $z_2 = x_2 + 4x_3$ ,  $z_3 = 5x_3$   
 Establish the linear transformation to  $z_1, z_2$  &  $z_3$   
 from  $y_1, y_2, y_3$  by matrix approach.

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

$$B = \begin{pmatrix} 4 & 0 & 2 \\ 0 & 1 & 4 \\ 0 & 0 & 5 \end{pmatrix}$$

$$|B| = 4(5 \cdot 0) - 0(1) + 2(0 - 0)$$

$$|B| = 20$$

$$y = Ax$$

$$z = Bx$$

$$x = B^{-1}z$$

$$y = A(B^{-1}z)$$

$$= (AB^{-1})z$$

$$A =$$

$$B^{-1} =$$

$$B^{-1} = \begin{pmatrix} 5 & 0 & -2 \\ 0 & 20 & -16 \\ 0 & 0 & 4 \end{pmatrix}$$

$$x = B^{-1}y$$

$$\begin{pmatrix} 5 & 0 \\ 0 & 20 & -16 \end{pmatrix}$$

$$y(5 \cdot 0)$$

~~AB~~ A x B

$$\begin{bmatrix} 5 & 3 & 3 \\ 3 & 2 & -2 \\ 2 & -1 & 2 \end{bmatrix} \begin{bmatrix} 5 & 0 & -2 \\ 0 & 20 & -16 \\ 0 & 0 & 4 \end{bmatrix}$$

$\frac{16 \times 3}{48}$

$$\begin{pmatrix} 25 + 0 + 0 & 0 + 60 + 0 & -10 - 48 + 12 \\ 15 + 0 + 0 & 0 + 40 + 0 & -6 + 32 + 8 \\ 10 - 0 + 0 & 0 - 20 + 0 & -4 + 16 + 8 \end{pmatrix}$$

$\begin{matrix} 6 \\ -8 \\ 10 \end{matrix}$   
 $\begin{matrix} 4 \\ 3 \\ -4 \end{matrix}$   
 $\begin{matrix} 10 \\ -20 \\ 20 \end{matrix}$

$$\begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix} = \begin{pmatrix} 25 & 60 & -48 \\ 15 & 40 & -46 \\ 10 & -20 & 20 \end{pmatrix}$$

$\frac{25 \times 5}{20} = 6.25$

$$\frac{1}{20} = \begin{pmatrix} 25 & 60 & -46 \\ 15 & 40 & -46 \\ 10 & -20 & 20 \end{pmatrix} \begin{pmatrix} z_1 \\ z_2 \\ z_3 \end{pmatrix}$$

$$y_1 = \frac{25}{20} z_1 + \frac{60}{20} z_2 + \frac{-46}{20} z_3$$

$$y_2 = \frac{15}{20} z_1 + \frac{40}{20} z_2 + \frac{-46}{20} z_3$$

$$y_3 = \frac{10}{20} z_1 + \frac{-20}{20} z_2 + \frac{20}{20} z_3$$

24/09/18

Find all the Eigen values and the corresponding Eigen vectors of the matrix

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

$$|A - \lambda I| = 0$$
$$\begin{vmatrix} 8-\lambda & -6 & 2 \\ -6 & 7-\lambda & -4 \\ 2 & -4 & 3-\lambda \end{vmatrix} = 0$$

$$(8-\lambda)[(7-\lambda)(3-\lambda)-16] + 6(-6(3-\lambda)+8) + 2(24-2(7-\lambda)) = 0$$

$$(8-\lambda)[21-10\lambda+\lambda^2-16] + 6(-18+6\lambda+8) + 2(24-14+2\lambda) = 0$$

$$(8-\lambda)(\lambda^2-10\lambda+5) + 36\lambda-60+20+4\lambda = 0$$

$$8\lambda^2-80\lambda+40-\lambda^3+10\lambda^2-5\lambda+36\lambda-60+20+4\lambda = 0$$

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

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

$$\lambda(\lambda^2-18\lambda+45) = 0$$

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

$$\lambda^2-15\lambda-3\lambda+45 = 0$$

$$\lambda = 0, \lambda = 3, \lambda = 15$$

$$\left. \begin{aligned} (8-\lambda)x - 6y + 2z &= 0 \\ -6x + (7-\lambda)y - 4z &= 0 \\ 2x - 4y + (3-\lambda)z &= 0 \end{aligned} \right\} \rightarrow \textcircled{1}$$

Case 1)  $\rightarrow \lambda = 0$

$$8x - 6y + 2z = 0 \rightarrow \textcircled{2}$$

$$-6x + 7y - 4z = 0 \rightarrow \textcircled{3}$$

$$2x - 4y + 3z = 0 \rightarrow \textcircled{4}$$

Apply Rule of cross  $\times^n$  for  $\textcircled{2}$  &  $\textcircled{3}$



$$\frac{x}{-6 \ 2} = \frac{-y}{8 \ 2} = \frac{z}{8 \ -6}$$

$$\frac{x}{7 \ -4} = \frac{-y}{-6 \ -4} = \frac{z}{-6 \ 7}$$

20

36

$$\frac{x}{10} = \frac{-y}{-20} = \frac{z}{20}$$

$$\frac{x}{1} = \frac{y}{2} = \frac{z}{2}$$

$$\Rightarrow \frac{x}{1} = \frac{y}{2} = \frac{z}{2}$$

$$x_1 = \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix} \quad (\text{or}) \quad x_1 = (1, 2, 2)$$

Case 2 :  $\rightarrow \lambda = 3$

$$5x - 6y + 2z = 0$$

$$-6x + 4y - 4z = 0$$

$$2x - 4y + 0z = 0$$

$$\frac{x}{-6 \ 2} = \frac{-y}{5 \ 2} = \frac{z}{5 \ -6}$$

$$\frac{x}{4 \ -4} = \frac{-y}{-6 \ -4} = \frac{z}{-6 \ 4}$$

$$\frac{x}{16} = \frac{-y}{-8} = \frac{z}{-16}$$

$$\frac{x}{2} = \frac{y}{1} = \frac{z}{-2}$$

$$\Rightarrow \frac{x}{2} = \frac{y}{1} = \frac{z}{-2}$$

$$x_2 = (2, 1, -2)$$



Case 3:-  $\rightarrow \lambda = 15$

$$-7x - 6y + 2z = 0$$

$$-6x - 8y - 4z = 0$$

$$2x - 4y - 12z = 0$$

$$\frac{-x}{\begin{vmatrix} -6 & +2 \\ -8 & -4 \end{vmatrix}} = \frac{-y}{\begin{vmatrix} -7 & 2 \\ -6 & -4 \end{vmatrix}} = \frac{z}{\begin{vmatrix} -7 & -6 \\ -6 & -8 \end{vmatrix}}$$

$$\frac{-x}{\frac{40}{2}} = \frac{-y}{\frac{40}{2}} = \frac{z}{\frac{20}{1}}$$

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

$$x_3 = \underline{\underline{(-2, -2, 1)}}$$

② Find the Eigen value & the corresponding Eigen vector for the matrix

$$A = \begin{bmatrix} 7 & -2 & 0 \\ -2 & 6 & -2 \\ 0 & -2 & 5 \end{bmatrix}$$

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

$$\begin{vmatrix} 7-\lambda & -2 & 0 \\ -2 & 6-\lambda & -2 \\ 0 & -2 & 5-\lambda \end{vmatrix} = 0$$

$$(7-\lambda)[(6-\lambda)(5-\lambda)-4] + 2(-2(5-\lambda)+0) + 0 = 0$$

$$(7-\lambda)[30-11\lambda+\lambda^2-4] + 2[-10+2\lambda] = 0$$

1.58 145 162

26x4 = 26x4 = 26x2  
104 52 Monday  
Date / / 120  
7x-77x

$$(\lambda - 1)(\lambda^2 - 11\lambda + 26) - 20 + 4\lambda = 0$$

$$-\lambda^3 + 18\lambda^2 - 99\lambda + 162 = 0$$

$$\lambda^3 - 18\lambda^2 + 99\lambda - 162 = 0$$

(Check  $\lambda = 1$  or  $2$  or  $3$ )

we get  $\lambda = 3 \Rightarrow 0$

$$\lambda = 3$$

$$3 \left[ \begin{array}{cccc} 1 & -18 & +99 & -162 \\ 0 & 1 & -45 & 162 \\ 1 & -15 & +54 & 0 \end{array} \right]$$

$$\lambda^2 - 15\lambda + 54 = 0$$

$$\lambda = 6, \lambda = 9$$

Case 1)  $\rightarrow \lambda = 3$

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

$$-2x + (6 - \lambda)y - 2z = 0$$

$$-2y + (5 - \lambda)z = 0$$

~~Case 2)  $\lambda =$~~

$$(\lambda - 3)x - 2y + 0z = 0$$

$$-2x + (6 - 3)y - 2z = 0$$

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

$$4x - 2y + 0z = 0$$

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

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

$$\frac{x}{-2} = \frac{-y}{3} = \frac{z}{-2}$$

$$\left| \begin{array}{cc|cc|cc} -2 & 0 & 4 & 0 & 4 & -2 \\ 3 & -2 & -2 & -2 & -2 & 3 \end{array} \right|$$

$$= \frac{x}{4} = \frac{-y}{18} = \frac{z}{8} \Rightarrow \frac{x}{1} = \frac{y}{2} = \frac{z}{2}$$

-8

Case 2)  $\lambda = 6$

$$\begin{aligned} (7-\lambda)x - 2y &= 0 \\ -2x + (6-\lambda)y - 2z &= 0 \\ -2y + (5-\lambda)z &= 0 \\ 1x - 2y &= 0 \end{aligned}$$

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

$$-2y - z = 0$$

$$\frac{x}{\begin{vmatrix} -2 & 0 \\ 0 & -2 \end{vmatrix}} = \frac{-y}{\begin{vmatrix} 1 & 0 \\ -2 & -2 \end{vmatrix}} = \frac{z}{\begin{vmatrix} -2 & 0 \\ -2 & -1 \end{vmatrix}} = \frac{z}{\begin{vmatrix} 1 & -2 \\ 2 & 0 \end{vmatrix}}$$

$$x_2 = \underline{\underline{(-4, -2, -4)}} \quad (2, 1, -2)$$

Case 3)  $\lambda = 9$

$$x_3 = \underline{\underline{(-2, -2, 1)}}$$

ⓑ

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

$$[A - \lambda I] = 0$$

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

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

$$(-2-\lambda)(1-\lambda^2) + 2(-2\lambda) + 3(3\lambda) = 0$$
$$-2\lambda + 2\lambda^2 + 24 - \lambda^2 + \lambda^3 + 12\lambda + 4\lambda + 2(-13) = 0$$

$$(-45)^3 - (45)^2 + 45 = 0$$
$$(45)^3 + (45)^2 - 7(45) - \lambda^3 + \lambda^2 + 7\lambda + 45 = 0$$
$$-\lambda^3 - \lambda^2 + 7\lambda + 45 = 0$$
$$-\lambda^3 - \lambda^2 + 7\lambda - 45 = 0$$



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

$$(-2-\lambda) [(1-\lambda)(-\lambda)-12] - 2(-2\lambda-6) - 3(-4+(1-\lambda)) = 0$$

$$(-2-\lambda) [\lambda^2-\lambda-12] + 4(\lambda+3) - 3(-3-\lambda) = 0$$

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

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

$$(\lambda+3) [-2\lambda+8-\lambda^2+4\lambda+7] = 0$$

$$(\lambda+3) [-\lambda^2+2\lambda+15] = 0$$

$$(\lambda+3) (\lambda^2-2\lambda-15) = 0$$

$$(\lambda+3) (\lambda+3) (\lambda-5) = 0$$

$$\lambda = -3, \lambda = -3, \lambda = 5$$

$$\begin{array}{ccc} -2 & 2 & -3 \\ 2 & 1-\lambda & -6 \\ -1 & -2 & 0-\lambda \end{array}$$

$$\begin{array}{ccc} -2 & 2 & -3 \\ 2 & & \\ 2 & & \end{array}$$

~~Case 1~~  $\lambda = -3$

$$(2-\lambda)x + 2y - 3z = 0$$

$$2x + (1-\lambda)y - 6z = 0$$

$$-x - 2y - \lambda z = 0$$

Case 1  $\rightarrow \lambda = -3$

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

$$2x + 4y - 6z = 0 \Rightarrow x + 2y - 3z = 0$$

$$x - 2y + 3z = 0 \Rightarrow x + 2y - 3z = 0$$

$$x = 3z - 2y$$

Let  $y = k_1, z = k_2$

$$x = 3k_2 - 2k_1$$

$$X_1 = (3k_2 - 2k_1, k_1, k_2)$$

$$X_2 = (3k_2 - 2k_1, k_1, k_2)$$

$V_2 = 1$

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

28/09/18

# Modal Matrix

Diagonalization  $D = P^{-1}AP \Rightarrow A = PDP^{-1}$   
 $P^{-1}BP \quad A^n = PD^nP^{-1}$

~~Prob~~  
 Q Reduce the matrix  $A = \begin{bmatrix} -1 & 3 \\ -2 & 4 \end{bmatrix}$

to the diagonal form and hence find  $A^4$ .

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

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

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

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

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

$$\begin{aligned} (-1-\lambda)(4-\lambda) + 6 &= 0 \\ -4 - 4\lambda + \lambda + \lambda^2 + 6 &= 0 \\ \lambda^2 - 3\lambda + 2 &= 0 \\ \lambda &= 1, 2 \end{aligned}$$

$$\begin{aligned} &-1-2 \\ &-3x + \\ &4-2=2 \\ &-3x+2y \end{aligned}$$

$$\left. \begin{aligned} (-1-\lambda)x + 3y &= 0 \\ -2x + (4-\lambda)y &= 0 \end{aligned} \right\} \rightarrow \text{①}$$

Case 1)  $\rightarrow \lambda = 1$

$$\begin{aligned} -2x + 3y &= 0 \\ -2x + 3y &= 0 \\ +2x &= +3y \end{aligned}$$

$$\begin{aligned} -2x &= +3y \\ \frac{x}{2} &= \frac{3y}{2} \end{aligned}$$

$$\frac{x}{3} = \frac{y}{2}$$



$$x_1 = \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$

Case 2  $\rightarrow \lambda = 2$

$$-3x + 3y = 0$$

$$2x + 2y = 0$$

$$-3x = -3y$$

$$\frac{x}{3} = \frac{y}{3}$$

$$x = 1, \quad y = 1$$

$$x_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$



Modal matrix

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

$$D = P^{-1}AP$$

$$P^{-1} = \frac{1}{|P|} \text{Adj } P$$

$$|P| = 1$$

$$\text{Adj } P = \begin{bmatrix} 1 & -1 \\ -2 & 3 \end{bmatrix}$$

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

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

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

$$D = P^{-1}AP$$

$$P^{-1}AP = \text{diag}(1, 2)$$

$$A^4 = PD^4P^{-1}$$

$$D^4 = \begin{bmatrix} 1^4 & 0 \\ 0 & 2^4 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 16 \end{bmatrix}$$

$$= \begin{bmatrix} 3 & 1 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 16 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ -2 & 3 \end{bmatrix}$$

$$A^4 = \underline{\underline{\begin{bmatrix} -29 & 45 \\ -30 & 46 \end{bmatrix}}}$$

$$\begin{matrix} 3 \cdot 0 & 0 \cdot 16 \\ 2 \cdot 0 & 0 \cdot 32 \end{matrix}$$

$$\begin{matrix} 3 & +16 \\ 2 & +32 \end{matrix}$$

$$\begin{bmatrix} 3 & 16 \\ 2 & 16 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ -2 & 3 \end{bmatrix}$$

$$\begin{bmatrix} 3 \cdot 32 & -3 + 48 \\ 2 \cdot 32 & -2 + 48 \end{bmatrix}$$

$$\begin{bmatrix} -29 & 45 \\ -30 & 46 \end{bmatrix}$$

② Diagonalise the mat

$$\begin{bmatrix} -19 & 7 \\ -42 & 16 \end{bmatrix}$$

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

$$\begin{vmatrix} -19 - \lambda & 7 \\ -42 & 16 - \lambda \end{vmatrix} = 0$$

$$\begin{matrix} 42 \times 7 \\ 294 \end{matrix}$$

$$(-19 - \lambda)(16 - \lambda) + 294 = 0$$

$$-304 - 19\lambda + 16\lambda - \lambda^2 + 294$$

$$+ 10 + 3\lambda^2 + \lambda^2$$

$$\lambda^2 + 3\lambda - 10 = 0$$

$$\lambda = (2, -5)$$

Case  $\rightarrow \lambda = 2$

$$(-19 - \lambda)x + 7y = 0$$

$$(-19 - 2)x + 7y = 0$$

$$21x + 7y = 0$$

$$\frac{x}{2+3} = \frac{y}{7} = 0$$

$$x_1 = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$$

case 2)  $\lambda = -5$

$$(-19+5)x + 7y = 0$$

$$(-14)x + 7y = 0$$

$$\frac{x}{-14_2} = \frac{y}{7_1}$$

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

Modal Matrix

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

$$P^{-1} = \frac{1}{|P|} \text{adj } P$$

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

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

$$D = P^{-1} A P$$

$$= \begin{bmatrix} -2 & 1 \\ 3 & -1 \end{bmatrix} \begin{bmatrix} -19 & 7 \\ -42 & 16 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 3 & 2 \end{bmatrix}$$

$$= \begin{bmatrix} 38-42 & -14+16 \\ -157+42 & 21-16 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 3 & 2 \end{bmatrix}$$



$$= \begin{bmatrix} -4 & +2 \\ -15 & 5 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 3 & 2 \end{bmatrix}$$

$\rightarrow \lambda (C-2)$

$$\begin{bmatrix} -4+6 & -4+4 \\ -15+15 & -15+10 \end{bmatrix} = \begin{bmatrix} 2 & 0 \\ 0 & -5 \end{bmatrix}$$

29/9/18

Reduce the matrix

$$A = \begin{bmatrix} 11 & -4 & -7 \\ 7 & -2 & -5 \\ 10 & -4 & -6 \end{bmatrix} \text{ into a diagonal matrix also find } A^5$$

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

24/4/18

$$\begin{vmatrix} 11-\lambda & -4 & -7 \\ 7 & -2-\lambda & -5 \\ 10 & -4 & -6-\lambda \end{vmatrix} = 0$$

$$\begin{aligned} & 11-\lambda(-2-\lambda)(-6-\lambda) + 11(-6-\lambda)(-5) \\ & - 7(-2-\lambda)(-40) \\ & 22-\lambda^2 \\ & 11-\lambda(-12-8-\lambda^2) + 11(-) \\ & - 7(-) \end{aligned}$$

$$\begin{aligned} & (11-\lambda) [(-2-\lambda)(-6-\lambda)-20] + 4[7(-6-\lambda)+50] \\ & - 7[-28-10(-2-\lambda)] = 0 \\ & (11-\lambda) [12+8\lambda+\lambda^2-20] + 4[-42-7\lambda+50] + 7[-28+20+10\lambda] \\ & (11-\lambda)(\lambda^2+8\lambda-8) + 4[-7\lambda+8] - 7[10\lambda-8] = 0 \\ & 11\lambda^2 + 88\lambda - 88 - \lambda^3 - 8\lambda^2 + 8\lambda - 28\lambda + 32 - 70\lambda + 56 = 0 \\ & -\lambda^3 + 3\lambda^2 - 2\lambda = 0 \\ & -\lambda[\lambda^2 + 3\lambda - 2] = 0 \end{aligned}$$

$$\lambda = 0, 1, 2$$

$$\left. \begin{aligned} (11-\lambda)x - 4y - 7z &= 0 \\ 7x + (-2-\lambda)y - 5z &= 0 \\ (10x - 4y + (-6-\lambda)z &= 0 \end{aligned} \right\} \rightarrow \textcircled{0}$$

Case 1)  $\rightarrow \lambda = 0 \Rightarrow$

$$\begin{aligned} 11x - 4y - 7z &= 0 \\ 7x - 2y - 5z &= 0 \\ 10x - 4y - 6z &= 0 \end{aligned}$$

$$\frac{x}{\begin{vmatrix} -4 & -7 \\ -2 & -5 \end{vmatrix}} = \frac{-y}{\begin{vmatrix} 11 & -7 \\ 7 & -5 \end{vmatrix}} = \frac{z}{\begin{vmatrix} 11 & -4 \\ 7 & -2 \end{vmatrix}}$$

$$\frac{x}{6} = \frac{-y}{-6} = \frac{z}{6}$$

$$x_1 = (1, 1, 1) \quad (\text{or}) \quad x_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

Case 2)  $\rightarrow \lambda = 1 \Rightarrow$

$$\begin{aligned} 10x - 4y - 7z &= 0 \\ 7x - 2y - 5z &= 0 \\ 10x - 4y - 7z &= 0 \end{aligned}$$

$$\frac{x}{\begin{vmatrix} -4 & -7 \\ -3 & -5 \end{vmatrix}} = \frac{-y}{\begin{vmatrix} 10 & -7 \\ 7 & -5 \end{vmatrix}} = \frac{z}{\begin{vmatrix} 10 & -4 \\ 7 & -3 \end{vmatrix}}$$

$$\frac{x}{1} = \frac{-y}{1} = \frac{z}{2} \Rightarrow x_2 = (-1, 1, 2) \Rightarrow (1, -1, 2)$$

Case 3)  $\rightarrow \lambda = 2 \Rightarrow$

$$\begin{aligned} 9x - 4y - 7z &= 0 \\ 7x - 4y - 5z &= 0 \\ 10x - 4y - 8z &= 0 \end{aligned}$$

$$\frac{x}{\begin{vmatrix} -4 & -7 \\ -4 & -5 \end{vmatrix}} = \frac{-y}{\begin{vmatrix} 9 & -7 \\ 7 & -5 \end{vmatrix}} = \frac{z}{\begin{vmatrix} 9 & -4 \\ 7 & -4 \end{vmatrix}}$$

$$\frac{x}{8} = \frac{-y}{-4} = \frac{z}{8} \Rightarrow \frac{x}{2} = \frac{y}{1} = \frac{z}{2}$$

$$(2, 1, 2)$$

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

$$\begin{aligned} &\Rightarrow 1(-2-2) + 1(2-1) + 2(2+1) \\ &= 1(-4) - 1(1) + 2(3) \\ &= -4 - 1 + 6 \\ &= 1 \\ &= \frac{1}{1(-2+2)} \end{aligned}$$

$$D = P^{-1}AP$$

$$P^{-1} = \frac{1}{|P|} \text{Adj } P$$

$$|P| = 1$$

$$\textcircled{-4}$$

$$\text{Adj } P = \begin{bmatrix} -4 & 2 & 3 \\ -1 & 0 & 1 \\ 3 & -1 & -2 \end{bmatrix}$$

$$P^{-1}AP = \begin{bmatrix} -4 & 2 & 3 \\ -1 & 0 & 1 \\ 3 & -1 & -2 \end{bmatrix} \begin{bmatrix} 11 & -4 & -7 \\ 7 & -2 & -5 \\ 10 & -4 & -6 \end{bmatrix} \begin{bmatrix} 1 & 1 & 2 \\ 1 & -1 & 1 \\ 1 & 2 & 2 \end{bmatrix}$$

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

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

$$D^5 = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 32 \end{bmatrix}$$



3/10/18

### Rayleigh's power method :-

Find the largest eigen value and the corresponding eigen vector of the matrix A by power method.

★ ①

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

$$X^{(0)} = (1, 0, 0)^T$$

$$AX^{(0)} = \begin{bmatrix} 2 & 0 & 1 \\ 0 & 2 & 0 \\ 1 & 0 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \\ 1 \end{bmatrix} = 2 \begin{bmatrix} 1 \\ 0 \\ 0.5 \end{bmatrix} = \lambda^{(1)} X^{(1)}$$

$$AX^{(1)} = \begin{bmatrix} 2 & 0 & 1 \\ 0 & 2 & 0 \\ 1 & 0 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0.5 \end{bmatrix} = \begin{bmatrix} 2.5 \\ 0 \\ 2 \end{bmatrix} = 2.5 \begin{bmatrix} 1 \\ 0 \\ 0.8 \end{bmatrix} = \lambda^{(2)} X^{(2)}$$

$$AX^{(2)} = \begin{bmatrix} 2 & 0 & 1 \\ 0 & 2 & 0 \\ 1 & 0 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0.8 \end{bmatrix} = \begin{bmatrix} 2.8 \\ 0 \\ 2.6 \end{bmatrix} = 2.8 \begin{bmatrix} 1 \\ 0 \\ 0.928 \end{bmatrix} = \lambda^{(3)} X^{(3)}$$

$$AX^{(3)} = \begin{bmatrix} 2 & 0 & 1 \\ 0 & 2 & 0 \\ 1 & 0 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0.928 \end{bmatrix} = \begin{bmatrix} 2.928 \\ 0 \\ 2.856 \end{bmatrix} = 2.928 \begin{bmatrix} 1 \\ 0 \\ 0.975 \end{bmatrix}$$

$$AX^{(4)} = \begin{bmatrix} 2 & 0 & 1 \\ 0 & 2 & 0 \\ 1 & 0 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0.975 \end{bmatrix} = \begin{bmatrix} 2.975 \\ 0 \\ 2.95 \end{bmatrix} = 2.975 \begin{bmatrix} 1 \\ 0 \\ 0.991 \end{bmatrix}$$

$$6 + 0.726 - 1.109 = 7.816$$

$$2 + 0.363 + 1.635$$

$$-2 - 1.089 - 0.545 = -3.634$$

$$Ax^{(5)} = \begin{bmatrix} 2 & 0 & 1 \\ 0 & 2 & 0 \\ 1 & 0 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0.99 \end{bmatrix} = \begin{bmatrix} 2.99 \\ 0 \\ 2.982 \end{bmatrix} = 2.99 \begin{bmatrix} 1 \\ 0 \\ 0.999 \end{bmatrix}$$

$$x = (1, 0, 1)^T$$

$$\begin{aligned} 6 + 0.928 + 1.022 &= 7.95 \\ -2 - 1.392 - 0.511 &= -3.903 \\ 2 + 0.466 + 1.533 &= 3.997 \end{aligned}$$

$$\begin{bmatrix} 6 - 2 + 2 & | & 6 \\ -2 + 3 - 1 & | & 0 \\ 2 - 1 + 3 & | & 4 \end{bmatrix} \begin{matrix} 6 \\ 0 \\ 4 \end{matrix}$$

(2)

$$A = \begin{bmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{bmatrix} \rightarrow x = [1, 1, 1]^T$$

$$Ax^{(0)} = \begin{bmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 6 \\ 0 \\ 4 \end{bmatrix} = 6 \begin{bmatrix} 1 \\ 0 \\ 0.66 \end{bmatrix} = \lambda^{(1)} x^{(1)}$$

$$Ax^{(1)} = \begin{bmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 0.666 \end{bmatrix} = \begin{bmatrix} 7.332 \\ -2.666 \\ 3.998 \end{bmatrix} = 7.332 \begin{bmatrix} 1 \\ -0.363 \\ 0.545 \end{bmatrix} = \lambda^{(2)} x^{(2)}$$

$$Ax^{(2)} = \begin{bmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{bmatrix} \begin{bmatrix} 1 \\ -0.363 \\ 0.545 \end{bmatrix} = \begin{bmatrix} 7.816 \\ -3.634 \\ 3.998 \end{bmatrix} = 7.816 \begin{bmatrix} 1 \\ -0.464 \\ 0.511 \end{bmatrix} = \lambda^{(3)} x^{(3)}$$

$$Ax^{(3)} = \begin{bmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{bmatrix} \begin{bmatrix} 1 \\ -0.464 \\ 0.511 \end{bmatrix} = \begin{bmatrix} 7.95 \\ -3.903 \\ 3.997 \end{bmatrix} = 7.95 \begin{bmatrix} 1 \\ -0.490 \\ 0.502 \end{bmatrix} =$$

$$Ax^{(4)} = \begin{bmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{bmatrix} \begin{bmatrix} 1 \\ -0.490 \\ 0.502 \end{bmatrix} = \begin{bmatrix} 7.984 \\ -3.972 \\ 3.996 \end{bmatrix} = 7.984 \begin{bmatrix} 1 \\ -0.497 \\ 0.500 \end{bmatrix}$$

③  $A = \begin{bmatrix} 4 & 1 & -1 \\ 2 & 3 & -4 \\ -2 & 1 & 5 \end{bmatrix} \rightarrow X = (1, 0.8, -0.8)$   $2 + 2 \cdot 4 + 8 \cdot 2$

$$Ax^0 = \begin{bmatrix} 4 & 1 & -1 \\ 2 & 3 & -4 \\ -2 & 1 & 5 \end{bmatrix} \begin{bmatrix} 1 \\ 0.8 \\ -0.8 \end{bmatrix} = \begin{bmatrix} 5.6 \\ 7.6 \\ -5.2 \end{bmatrix} = 7.6 \begin{bmatrix} 0.736 \\ 1 \\ -0.684 \end{bmatrix}$$

$$Ax^1 = \begin{bmatrix} 4 & 1 & -1 \\ 2 & 3 & -4 \\ -2 & 1 & 5 \end{bmatrix} \begin{bmatrix} 0.736 \\ 1 \\ -0.684 \end{bmatrix} = \begin{bmatrix} 4.628 \\ 7.208 \\ -3.892 \end{bmatrix} = 7.208 \begin{bmatrix} 0.642 \\ 1 \\ -0.539 \end{bmatrix}$$

$$Ax^2 = \begin{bmatrix} 4 & 1 & -1 \\ 2 & 3 & -4 \\ -2 & 1 & 5 \end{bmatrix} \begin{bmatrix} 0.642 \\ 1 \\ -0.539 \end{bmatrix} = \begin{bmatrix} 4.107 \\ 6.44 \\ -2.979 \end{bmatrix} = 6.44 \begin{bmatrix} 0.637 \\ 1 \\ -0.462 \end{bmatrix}$$

$$Ax^3 = \begin{bmatrix} 4 & 1 & -1 \\ 2 & 3 & -4 \\ -2 & 1 & 5 \end{bmatrix} \begin{bmatrix} 0.637 \\ 1 \\ -0.462 \end{bmatrix} = \begin{bmatrix} 4.01 \\ 6.122 \\ -2.584 \end{bmatrix} = 6.122 \begin{bmatrix} 0.655 \\ 1 \\ -0.422 \end{bmatrix}$$

$$2.548 = 1 + 0.462$$

$$1.274 + 3 + 1.848$$

$$-1.274 + 1 + 2.31$$

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