

**MISRIMAL NAVAJEE MUNOTH JAIN ENGINEERING  
COLLEGE, CHENNAI - 97**

**DEPARTMENT OF MATHEMATICS**

**MATHEMATICS (MA2111)  
FOR**

**FIRST SEMESTER ENGINEERING STUDENTS  
ANNA UNIVERSITY SYLLABUS**

This text contains some of the most important long answer questions (Part B) and their answers. Each unit contains 15 university questions. Thus, a total of 75 questions and their solutions are given. A student who studies these model problems will be able to get pass mark (hopefully!!).

**Prepared by the faculty of Department of Mathematics**

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## UNIT I                      MATRICES

**Problem 1.** Find the eigen values and eigen vectors of the matrix

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

**Solution:**

The characteristic equation is  $|A - \lambda I| = 0$ .

$$\text{i.e., } \begin{vmatrix} -2-\lambda & 2 & -3 \\ 2 & 1-\lambda & -6 \\ -1 & -2 & 0-\lambda \end{vmatrix} = 0$$

$$\text{i.e., } (-2 - \lambda) [-\lambda(1 - \lambda) - 12] - 2[-2\lambda - 6] - 3[-4 + 1 - \lambda] = 0$$

$$\text{i.e., } (-2 - \lambda) [\lambda^2 - \lambda - 12] + 4\lambda + 12 + 9 + 3\lambda = 0$$

$$\text{i.e., } \lambda^3 + \lambda^2 - 21\lambda - 45 = 0 \quad (1)$$

$$\text{Now, } (-3)^3 + (-3)^2 - 21(-3) - 45 = -27 + 9 + 63 - 45 = 0$$

$\therefore -3$  is a root of equation (1).

Dividing  $\lambda^3 + \lambda^2 - 21\lambda - 45$  by  $\lambda + 3$

$$\begin{array}{r|rrrr} -3 & 1 & 1 & -21 & -45 \\ & & & 6 & 45 \\ \hline & 1 & -2 & -15 & 0 \end{array}$$

Remaining roots are given by

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

$$\text{i.e., } (\lambda + 3)(\lambda - 5) = 0$$

$$\text{i.e., } \lambda = -3, 5.$$

$\therefore$  The eigen values are  $-3, -3, 5$

$$\text{The eigen vectors of } A \text{ are given by } \begin{bmatrix} -2-\lambda & 2 & -3 \\ 2 & 1-\lambda & -6 \\ -1 & -2 & -\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

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

$$\begin{aligned} \text{Now } \begin{bmatrix} -2+3 & 2 & -3 \\ 2 & 1+3 & -6 \\ -1 & -2 & 3 \end{bmatrix} &\sim \begin{bmatrix} 1 & 2 & -3 \\ 2 & 4 & -6 \\ -1 & -2 & 3 \end{bmatrix} \\ &\sim \begin{bmatrix} 1 & 2 & -3 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \end{aligned}$$

$$\therefore x_1 + 2x_2 - 3x_3 = 0$$

Put  $x_2 = k_1, x_3 = k_2$

Then  $x_1 = 3k_2 - 2k_1$

$\therefore$  The general eigen vectors corresponding to  $\lambda = -3$  is  $\begin{bmatrix} 3k_2 - 2k_1 \\ k_1 \\ k_2 \end{bmatrix}$

When  $k_1 = 0, k_2 = 1$ , we get the eigen vector  $\begin{bmatrix} 3 \\ 0 \\ 1 \end{bmatrix}$

When  $k_1 = 1, k_2 = 0$ , we get the eigen vector  $\begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}$

Hence the two eigen vectors corresponding to  $\lambda = -3$  are  $\begin{bmatrix} 3 \\ 0 \\ 1 \end{bmatrix}$  and  $\begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}$ .

These two eigen vectors corresponding to  $\lambda = -3$  are linearly independent.

**Case 2**  $\lambda = 5$

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

$$\sim \begin{bmatrix} -1 & -2 & -5 \\ 0 & -8 & -16 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\therefore -x_1 - 2x_2 - 5x_3 = 0$$

$$-8x_2 - 16x_3 = 0$$

A solution is  $x_3 = 1, x_2 = -2, x_1 = -1$

$\therefore$  Eigen vector corresponding to  $\lambda = 5$  is  $\begin{bmatrix} -1 \\ -2 \\ 1 \end{bmatrix}$ .

**Problem 2.** Find the characteristic equation of  $\begin{bmatrix} 1 & -1 & 2 \\ -2 & 1 & 3 \\ 3 & 2 & -3 \end{bmatrix}$  and verify Cayley-

Hamilton Theorem. Hence find the inverse of the matrix.

**Solution:** Let  $A = \begin{bmatrix} 1 & -1 & 2 \\ -2 & 1 & 3 \\ 3 & 2 & -3 \end{bmatrix} \therefore$  Characteristic eqn. of A is

$$\lambda^3 - \lambda^2 [1+1-3] + \lambda [-9-9-1] + 26 = 0$$

i.e  $\lambda^3 + \lambda^2 - 19\lambda + 26 = 0$

By **Cayley-Hamilton theorem**  $\therefore A^3 + A^2 - 19A + 26I = 0$ .

**Verification:**

$$\therefore A^2 = A.A = \begin{pmatrix} 1 & -1 & 2 \\ -2 & 1 & 3 \\ 3 & 2 & -3 \end{pmatrix} \begin{pmatrix} 1 & -1 & 2 \\ -2 & 1 & 3 \\ 3 & 2 & -3 \end{pmatrix} = \begin{pmatrix} 9 & 2 & -7 \\ 5 & 9 & -10 \\ -10 & -7 & 21 \end{pmatrix}$$

$$\therefore A^3 = A^2.A = \begin{pmatrix} 9 & 2 & -7 \\ 5 & 9 & -10 \\ -10 & -7 & 21 \end{pmatrix} \begin{pmatrix} 1 & -1 & 2 \\ -2 & 1 & 3 \\ 3 & 2 & -3 \end{pmatrix} = \begin{pmatrix} -16 & -21 & 45 \\ -43 & -16 & 67 \\ 67 & 45 & -104 \end{pmatrix}$$

Substituting in the characteristic equation

$$\begin{pmatrix} -16 & -21 & 45 \\ -43 & -16 & 67 \\ 67 & 45 & -104 \end{pmatrix} + \begin{pmatrix} 9 & 2 & -7 \\ 5 & 9 & -10 \\ -10 & -7 & 21 \end{pmatrix} - \begin{pmatrix} 19 & -19 & 38 \\ -38 & 19 & 57 \\ 57 & 38 & -57 \end{pmatrix} + \begin{pmatrix} 26 & 0 & 0 \\ 0 & 26 & 0 \\ 0 & 0 & 26 \end{pmatrix} = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

Hence verified.

Now to find the inverse of the matrix A, premultiply the characteristic equation by  $A^{-1}$

$$\therefore A^2 + A - 19I + 26A^{-1} = 0$$

$$\therefore A^{-1} = \frac{1}{26} (19I - A - A^2)$$

$$= \frac{1}{26} \left[ \begin{pmatrix} 19 & 0 & 0 \\ 0 & 19 & 0 \\ 0 & 0 & 19 \end{pmatrix} - \begin{pmatrix} 1 & -1 & 2 \\ -2 & 1 & 3 \\ 3 & 2 & -3 \end{pmatrix} - \begin{pmatrix} 9 & 2 & -7 \\ 5 & 9 & -10 \\ -10 & -7 & 21 \end{pmatrix} \right] = \frac{1}{26} \begin{pmatrix} 9 & -5 & 5 \\ -3 & 9 & 7 \\ 7 & 5 & 1 \end{pmatrix}$$

**Problem 3.** Given  $A = \begin{bmatrix} 1 & 0 & 3 \\ 2 & 1 & -1 \\ 1 & -1 & 1 \end{bmatrix}$ , use Cayley-Hamilton Theorem to find the inverse of A

and also find  $A^4$

**Solution:**

The characteristic equation of A is

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

i.e.,  $(1-\lambda) [(1-\lambda)(1-\lambda) - 1] + 3[-2 - (1-\lambda)] = 0$

$$\begin{aligned} \text{i.e., } (1 - \lambda)^3 - (1 - \lambda) - 6 - 3 + 3\lambda &= 0 \\ \text{i.e., } 1 - 3\lambda + 3\lambda^2 - \lambda^3 - 1 + \lambda - 9 + 3\lambda &= 0 \\ \text{i.e., } -\lambda^3 + 3\lambda^2 + \lambda - 9 &= 0 \\ \text{i.e., } \lambda^3 - 3\lambda^2 - \lambda + 9 &= 0 \end{aligned}$$

By Cayley-Hamilton theorem,  $A^3 - 3A^2 - A + 9I = 0$   
 To find  $A^{-1}$ , multiplying by  $A^{-1}$ ,  $A^2 - 3A - I + 9A^{-1} = 0$

$$\therefore A^{-1} = \frac{1}{9}[-A^2 + 3A + I]$$

$$\begin{aligned} A^2 &= \begin{bmatrix} 1 & 0 & 3 \\ 2 & 1 & -1 \\ 1 & -1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & 3 \\ 2 & 1 & -1 \\ 1 & -1 & 1 \end{bmatrix} = \begin{bmatrix} 4 & -3 & 6 \\ 3 & 2 & 4 \\ 0 & -2 & 5 \end{bmatrix} \\ A^{-1} &= \frac{1}{9} \begin{bmatrix} -4 & 3 & -6 \\ -3 & -2 & -4 \\ 0 & 2 & -5 \end{bmatrix} + \begin{bmatrix} 3 & 0 & 9 \\ 6 & 3 & -3 \\ 3 & -3 & 3 \end{bmatrix} + \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \\ &= \frac{1}{9} \begin{bmatrix} 0 & 3 & 3 \\ 3 & 2 & -7 \\ 3 & -1 & -1 \end{bmatrix} \end{aligned}$$

To find  $A^4$ :

We have  $A^3 - 3A^2 - A + 9I = 0$   
 i.e.,  $A^3 = 3A^2 + A - 9I$  (1)

Multiplying (1) by  $A$ , we get,

$$\begin{aligned} A^4 &= 3A^3 + A^2 - 9A && \therefore \\ &= 3(3A^2 + A - 9I) + A^2 - 9A && \text{using (1)} \\ &= 10A^2 - 6A - 27I \\ &= 10 \begin{bmatrix} 4 & -3 & 6 \\ 3 & 2 & 4 \\ 0 & -2 & 5 \end{bmatrix} - 6 \begin{bmatrix} 1 & 0 & 3 \\ 2 & 1 & -1 \\ 1 & -1 & 1 \end{bmatrix} - 27 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \\ &= \begin{bmatrix} 7 & -30 & 42 \\ 18 & -13 & 46 \\ -6 & -14 & 17 \end{bmatrix} \end{aligned}$$

**Problem 4.** . If  $A = \begin{pmatrix} 0 & 0 & 2 \\ 2 & 1 & 0 \\ -1 & -1 & 3 \end{pmatrix}$  express  $A^6 - 25A^2 + 122A$  as a single matrix

**Solution:** To avoid higher powers of  $A$  like  $A^6$  we use Cayley Hamilton Theorem.

Characteristic equation is  $\lambda^3 - 4\lambda^2 + 5\lambda + 2 = 0$

By Cayley Hamilton Theorem  $A^3 - 4A^2 + 5A + 2I = 0$

To find  $A^6 - 25A^2 + 122A$  we will express this in terms of smaller powers of  $A$  using the characteristics equation. We know that (Divisor) X (Quotient) + Remainder = Dividend

Assuming  $A^3 - 4A^2 + 5A + 2I$  as the divisor we get,

$$\begin{array}{r}
 A^3 - 4A^2 + 5A + 2I \\
 \hline
 A^6 + 4A^2 + 11A + 22I \\
 \hline
 A^6 + 0A^5 + 0A^4 - 25A^2 + 122A + 0I \\
 A^6 - 4A^5 + 5A^4 + 2A^3 \\
 \hline
 4A^5 - 5A^4 - 2A^3 - 25A^2 + 122A \\
 4A^5 - 16A^4 + 20A^3 + 8A^2 \\
 \hline
 11A^4 - 22A^3 - 33A^2 + 122A \\
 11A^4 - 44A^3 + 55A^2 + 22A \\
 \hline
 22A^3 - 88A^2 + 100A \\
 22A^3 - 88A^2 + 110A + 44I \\
 \hline
 -10A - 44I
 \end{array}$$

$$\therefore A^6 - 25A^2 + 122A = (A^3 - 4A^2 + 5A + 2I)(A^3 + 4A^2 + 11A + 22I) + (-10A - 44I)$$

But  $A^3 - 4A^2 + 5A + 2I = 0$

$$A^6 - 25A^2 + 122A = 0 - 10A - 44I$$

$$= -(10A + 44I)$$

$$= - \left[ \begin{pmatrix} 0 & 0 & 20 \\ 20 & 10 & 0 \\ -10 & -10 & 20 \end{pmatrix} + \begin{pmatrix} 44 & 0 & 0 \\ 0 & 44 & 0 \\ 0 & 0 & 44 \end{pmatrix} \right]$$

$$= - \begin{pmatrix} 44 & 0 & 20 \\ 20 & 54 & 0 \\ -10 & -10 & 74 \end{pmatrix}$$

$$= - \begin{pmatrix} -44 & 0 & -20 \\ -20 & -54 & 0 \\ -10 & 10 & -74 \end{pmatrix}$$

**Problem 5.** If  $\lambda_i$  are the eigen values of the matrix A, then prove that

i  $k\lambda_i$  are the eigen values of  $kA$  where 'k' is a nonzero scalar.

ii.  $\lambda_i^m$  are the eigen value of  $A^m$  and

iii.  $\frac{1}{\lambda_i}$  are the eigen values of  $A^{-1}$ .

**Solution:** Let  $\lambda_i$  be the eigen values of matrix A and  $X_i$  be the corresponding eigen vectors. Then by defn:  $AX_i = \lambda_i X_i \dots \dots (I)$  ( i.e by defn. of eigen vectors)

i. Premultiply (I) with the scalar k. Then

$$k(AX_i) = k(\lambda_i X_i)$$

$$i.e. (kA) X_i = (k\lambda_i) X_i$$

$\therefore k\lambda_i$  are the eigen values of  $kA$  (comparing with (I) i.e by defn.)

ii. Premultiply (I) with A, then

$$A(AXi) = A(\lambda iXi)$$

$$i.e. A^2 X^i = \lambda i(AXi)$$

$$= \lambda i(\lambda_i Xi) \text{ from (I)}$$

$$= (\lambda i)^2 Xi$$

III<sup>ly</sup> we can prove that  $A^3 Xi = (\lambda_i)^3 Xi$  and so on  $A^m Xi = (\lambda_i)^m Xi$

$\therefore \lambda i^m$  are the eigen values of the  $A^m$  (comparing with (I) i.e. by defn.)

iii. Premultiply (I) with  $A^{-1}$ , then

$$A^{-1}(AXi) = A^{-1}(\lambda iXi)$$

$$i.e. (A^{-1}A)Xi = \lambda i(A^{-1}Xi)$$

$$i.e. IXi = \lambda i(A^{-1}Xi)$$

$$i.e. A^{-1}Xi = \frac{1}{\lambda i} Xi$$

$\therefore \frac{1}{\lambda i}$  are the eigen values of  $A^{-1}$  (comparing with (I)).

**Problem 6.** Find the characteristic vectors of  $\begin{pmatrix} 2 & 0 & 1 \\ 0 & 2 & 0 \\ 1 & 0 & 2 \end{pmatrix}$  and verify that they are

mutually orthogonal.

**Solution:**  $A = \begin{pmatrix} 2 & 0 & 1 \\ 0 & 2 & 0 \\ 1 & 0 & 2 \end{pmatrix}$  Characteristic equation is  $\lambda^3 - 6\lambda^2 + 11\lambda - 6 = 0$

Solving:  $\lambda = 1, 2, 3$

Consider the matrix equation  $(A - \lambda I)X = 0$

Case (i) when  $\lambda = 1$ ;

$$\begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \quad i.e. \quad \begin{aligned} 1x_1 + 0x_2 + 1x_3 &= 0 - (1) \\ 0x_1 + 1x_2 + 0x_3 &= 0 - (2) \\ 1x_1 + 0x_2 + 1x_3 &= 0 - (3) \end{aligned} \quad \text{equation (1) \& (3) are identical.}$$

Solving (1) and (2) using the rule of cross multiplication

$$\frac{x_1}{0-1} = \frac{x_2}{0-1} = \frac{x_3}{0-1} \quad i.e. \quad \frac{x_1}{-1} = \frac{x_2}{0} = \frac{x_3}{1} \quad \therefore X_1 = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$$

Case (ii) when  $\lambda = 2$ ;

$$\begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \text{ i.e. } \begin{matrix} 0x_1 + 0x_2 + 1x_3 = 0 & x_3 = 0 \\ 0x_1 + 0x_2 + 0x_3 = 0 & \text{i.e. } x_2 \text{ is arbitrary say } k \\ 1x_1 + 0x_2 + 0x_3 = 0 & x_1 = 0 \end{matrix}$$

$$\therefore X_2 = \begin{pmatrix} 0 \\ k \\ 0 \end{pmatrix} \text{ i.e. } \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}.$$

Case (ii) when  $\lambda = 3$ ;

$$\begin{pmatrix} -1 & 0 & 1 \\ 0 & -1 & 0 \\ 1 & 0 & -1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \text{ i.e. } \begin{matrix} -x_1 + 0x_2 + 1x_3 = 0 \\ 0x_1 + 1x_2 + 0x_3 = 0 \\ 1x_1 + 0x_2 + 1x_3 = 0 \end{matrix} \quad \text{Solving (1) and (2)}$$

$$\frac{x_1}{1} = \frac{x_2}{0} = \frac{x_3}{1} \therefore X_3 = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$$

Thus the eigen values are 1,2,3 and the correspondent eigen vectors are

$$\begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \text{ and } \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}. \quad \text{To check orthogonality, } X_1^T X_2 = 0$$

$$X_2^T X_3 = 0$$

$$X_1^T X_3 = 0$$

$$\therefore X_1, X_2, X_3$$

are mutually orthogonal.

**Problem 7.** Find the latent vectors of  $\begin{pmatrix} 6 & -6 & 5 \\ 14 & -13 & 10 \\ 7 & -6 & 4 \end{pmatrix}$

**Solution:** Characteristic equation is  $(\lambda + 1)^3 = 0 \therefore \lambda = -1, -1, -1$

When  $\lambda = -1$  (repeated 3 times)  $\therefore$  we have to find 3 corresponding latent vectors.

$$\begin{pmatrix} 7 & -6 & 5 \\ 14 & -12 & 10 \\ 7 & -6 & 5 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \text{ i.e. } \begin{matrix} 7x_1 + 6x_2 + 5x_3 = 0 \\ 14x_1 - 12x_2 + 10x_3 = 0 \\ 7x_1 + 6x_2 + 5x_3 = 0 \end{matrix} \quad \text{All three equation are identical}$$

i.e. we get only one equation, but we have to find three vectors that are linearly independent.

$$\therefore \text{Assume } x_1 = 0 \Rightarrow -6x_2 + 5x_3 = 0 \text{ i.e. } -6x_2 = -5x_3 \text{ i.e. } \frac{x_2}{5} = \frac{x_3}{6} \therefore X_1 = \begin{pmatrix} 0 \\ 5 \\ 6 \end{pmatrix}$$



$$\text{Assume } x_2 = 0 \Rightarrow -7x_2 + 5x_3 = 0 \text{ i.e. } 7x_1 = -5x_3 \text{ i.e. } \frac{x_1}{-5} = \frac{x_3}{7} \therefore X_2 = \begin{pmatrix} -5 \\ 0 \\ 7 \end{pmatrix}$$

$$\text{And assume } x_2 = 0 \Rightarrow 7x_2 - 6x_3 = 0 \text{ i.e. } 7x_1 = 6x_2 \text{ 0i.e. } \frac{x_1}{6} = \frac{x_2}{7} \therefore X_3 = \begin{pmatrix} 6 \\ 7 \\ 0 \end{pmatrix}$$

$X_1, X_2$  and  $X_3$  are linearly independent.

**Problem 8.** Find the eigen vectors of the matrix  $A = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 2 & 1 \\ -4 & 4 & 3 \end{bmatrix}$

**Solution:**

$$\text{The characteristic equation of A is } \begin{vmatrix} 1-\lambda & 1 & 1 \\ 0 & 2-\lambda & 1 \\ -4 & 4 & 3-\lambda \end{vmatrix} = 0$$

$$\text{i.e., } (1-\lambda)[(2-\lambda)(3-\lambda)-4]-1[0+4]+1[0+4(2-\lambda)] = 0$$

$$\text{i.e., } (1-\lambda)(\lambda^2 - 5\lambda + 6 - 4) - 4 + 8 - 4\lambda = 0$$

$$\text{i.e., } (1-\lambda)(\lambda^2 - 5\lambda + 2) + 4 - 4\lambda = 0$$

$$\text{i.e., } (1-\lambda)(\lambda^2 - 5\lambda + 2 + 4) = 0$$

$$\text{i.e., } (\lambda-1)(\lambda^2 - 5\lambda + 6) = 0$$

$$\text{i.e., } (\lambda-1)(\lambda-2)(\lambda-3) = 0$$

$\therefore$  The eigen values of A are  $\lambda = 1, 2, 3$ .

$$\text{The eigen vectors are given by } \begin{bmatrix} 1-\lambda & 1 & 1 \\ 0 & 2-\lambda & 1 \\ -4 & 4 & 3-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

**Case 1**  $\lambda = 1$

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

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

$$x_2 + x_3 = 0$$

A solution is,  $x_3 = 2, x_2 = -2, x_1 = -1$

$$\therefore \text{Eigen vector } X_1 = \begin{bmatrix} -1 \\ -2 \\ 2 \end{bmatrix}$$

**Case 2**  $\lambda = 2$

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

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

A solution is,  $x_3 = 0, x_2 = 1, x_1 = 1$

$$\therefore \text{Eigen vector } X_2 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$$

**Case 3**  $\lambda = 3$

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

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

A solution is,  $x_3 = 1, x_2 = 1, x_1 = 1$

$$\therefore \text{Eigen vector } X_3 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

**Problem 9.** Diagonalise the matrix  $\begin{pmatrix} 2 & 2 & 0 \\ 2 & 5 & 0 \\ 0 & 0 & 3 \end{pmatrix}$  using orthogonal transformation.

**Solution:** Characteristic equation is  $\lambda^3 - 10\lambda^2 + 27 - 18 = 0$

Solving we get the eigen value as  $\lambda = 1, 3, 6$

$$\text{When } \lambda = 1, X_1 = \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix}; \text{When } \lambda = 3, X_2 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}; \text{When } \lambda = 6, X_3 = \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}$$

$$\text{Normalizing each vector, we get } \begin{pmatrix} -2/\sqrt{5} \\ 1/\sqrt{5} \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \text{ and } \begin{pmatrix} 1/\sqrt{5} \\ 2/\sqrt{5} \\ 0 \end{pmatrix}$$

$$\therefore \text{Normalized Modal Matrix, } N = \begin{pmatrix} -2/\sqrt{5} & 0 & 1/\sqrt{5} \\ 1/\sqrt{5} & 0 & 2/\sqrt{5} \\ 0 & 1 & 0 \end{pmatrix}. \quad N' = N^T = \begin{pmatrix} -2/\sqrt{5} & 1/\sqrt{5} & 0 \\ 0 & 0 & 1 \\ 1/\sqrt{5} & 2/\sqrt{5} & 0 \end{pmatrix}$$

Then by the orthogonal transformation,

$$N'AN = \begin{pmatrix} -2/\sqrt{5} & 1/\sqrt{5} & 0 \\ 0 & 0 & 1 \\ 1/\sqrt{5} & 2/\sqrt{5} & 0 \end{pmatrix} \begin{pmatrix} 2 & 2 & 0 \\ 2 & 5 & 0 \\ 0 & 0 & 3 \end{pmatrix} \begin{pmatrix} -2/\sqrt{5} & 0 & 1/\sqrt{5} \\ 0 & 0 & 2/\sqrt{5} \\ 1/\sqrt{5} & 1 & 0 \end{pmatrix}. \quad \text{On simplifying, we get}$$

$$N'AN = D(\lambda_1, \lambda_2, \lambda_3)$$

$$= D(1, 3, 6) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 6 \end{pmatrix} \text{ which is diagonal matrix with eigen values along the}$$

diagonal (in order).

**Problem 10.** Reduce  $\begin{pmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{pmatrix}$  to a diagonal matrix by orthogonal reduction.

**Solution:** Characteristic equation is  $\lambda^3 - 12\lambda^2 + 36\lambda - 32 = 0 \therefore \lambda = 8, 2, 2$

When  $\lambda = 8$

$$\begin{pmatrix} -2 & -2 & 2 \\ -2 & -5 & -1 \\ 2 & -1 & -5 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\text{i.e. } -2x_1 + 2x_2 + 2x_3 = 0$$

$$-2x_1 - 5x_2 + 1x_3 = 0$$

$$2x_1 - 1x_2 + 5x_3 = 0$$

$$\text{Solving any two equations } \frac{x_1}{2} = \frac{x_2}{-1} = \frac{x_3}{1} \therefore X_1 = \begin{pmatrix} 2 \\ -1 \\ 1 \end{pmatrix}$$

When  $\lambda = 2$  (repeated twice)

$$\begin{pmatrix} 4 & -2 & 2 \\ -2 & 1 & -1 \\ 2 & -1 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \text{ i.e. } -2x_1 + 2x_2 + 2x_3 = 0. \text{ All the equations are identical.}$$

To get one of the vectors, assume  $x_1 = 0 \Rightarrow x_2 - x_3 = 0$  i.e.  $\frac{x_2}{1} = \frac{x_3}{1} \therefore X_2 = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$

$X_1^T X_2 = 0$ . Therefore  $X_1$  and  $X_2$  are orthogonal. Now assume  $X_3 = \begin{pmatrix} a \\ b \\ c \end{pmatrix}$  to be mutually

orthogonal with  $X_1$  and  $X_2$ .

$$\left. \begin{array}{l} X_1^T X_3 = 0 \text{ i.e. } (2 \quad -1 \quad 1) \begin{pmatrix} a \\ b \\ c \end{pmatrix} = 0 \text{ i.e. } 2a - b + c = 0 \\ \text{and } X_2^T X_3 = 0 \text{ i.e. } (0 \quad 1 \quad 1) \begin{pmatrix} a \\ b \\ c \end{pmatrix} = 0 \text{ i.e. } 0a - b + c = 0 \end{array} \right\} \text{i.e. } \frac{a}{-2} = \frac{b}{-2} = \frac{c}{2}$$

$$\therefore X_3 = \begin{pmatrix} 1 \\ 1 \\ -1 \end{pmatrix}.$$

After normalizing these 3 mutually orthogonal vectors, we get the normalized Modal

$$\text{Matrix } N = \begin{pmatrix} \frac{2}{\sqrt{6}} & 0 & \frac{1}{\sqrt{3}} \\ -\frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{3}} \end{pmatrix}$$

Diagonalizing we get

$$D = N^T A N = \begin{pmatrix} \frac{2}{\sqrt{6}} & -\frac{1}{\sqrt{6}} & \frac{1}{\sqrt{6}} \\ 0 & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{3}} \end{pmatrix} \begin{pmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{pmatrix} \begin{pmatrix} \frac{2}{\sqrt{6}} & -\frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} \\ -\frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{3}} \end{pmatrix}$$

on simplifying we get  $D = D(\lambda_1, \lambda_2, \lambda_3)$

$$\begin{pmatrix} 8 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 2 \end{pmatrix} \\ = D(8, \quad 2, \quad 2)$$

**Problem 11.** Diagonalise the matrix  $A = \begin{bmatrix} 3 & 1 & 1 \\ 1 & 3 & -1 \\ 1 & -1 & 3 \end{bmatrix}$

**Solution:**

The characteristic equation of A is  $\begin{bmatrix} 3-\lambda & 1 & 1 \\ 1 & 3-\lambda & -1 \\ 1 & -1 & 3-\lambda \end{bmatrix} = 0$

$$\text{i.e., } (\lambda-1)(\lambda^2 - 8\lambda + 16) = 0$$

$\therefore$  The eigen values of A are  $\lambda = 1, 4, 4$ .

The eigen vectors are given by  $\begin{bmatrix} 3-\lambda & 1 & 1 \\ 1 & 3-\lambda & -1 \\ 1 & -1 & 3-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

**Case 1**  $\lambda = 1$

$$\text{Eigen vector } X_1 = \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix}$$

**Case 2**  $\lambda = 4$

$$\text{Eigen vector } X_2 = \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}$$

Now assume  $X_3 = \begin{pmatrix} a \\ b \\ c \end{pmatrix}$  to be mutually orthogonal with  $X_1$  and  $X_2$ .

$$\left. \begin{array}{l} X_1^T X_3 = 0 \text{ i.e. } -a + b + c = 0 \\ \text{and } X_2^T X_3 = 0 \text{ i.e. } -b + c = 0 \end{array} \right\} \text{ i.e. } \frac{a}{2} = \frac{b}{1} = \frac{c}{1}$$

$$\therefore X_3 = \begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix}$$

Hence the modal matrix  $M = \begin{bmatrix} -1 & 0 & 2 \\ 1 & -1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$

The Normalized Modal Matrix is  $N = \begin{pmatrix} -1/\sqrt{3} & 0 & 2/\sqrt{6} \\ 1/\sqrt{3} & -1/\sqrt{2} & 1/\sqrt{6} \\ 1/\sqrt{3} & 1/\sqrt{2} & 1/\sqrt{6} \end{pmatrix}$

Diagonalizing, we get

$$D = N^T A N = \begin{pmatrix} -1/\sqrt{3} & 1/\sqrt{3} & 1/\sqrt{3} \\ 0 & -1/\sqrt{2} & 1/\sqrt{2} \\ 2/\sqrt{6} & 1/\sqrt{6} & 1/\sqrt{6} \end{pmatrix} \begin{pmatrix} 3 & 1 & 1 \\ 1 & 3 & -1 \\ 1 & -1 & 3 \end{pmatrix} \begin{pmatrix} -1/\sqrt{3} & 0 & 2/\sqrt{6} \\ 1/\sqrt{3} & -1/\sqrt{2} & 1/\sqrt{6} \\ 1/\sqrt{3} & 1/\sqrt{2} & 1/\sqrt{6} \end{pmatrix}$$

$$= \begin{bmatrix} 1 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 4 \end{bmatrix} = D(1, 4, 4)$$

**Problem 12.** Reduce the Quadratic Form  $10x_1^2 + 2x_2^2 + 5x_3^2 + 6x_2x_3 - 10x_3x_1 - 4x_1x_2$  into canonical form by orthogonal reduction. Hence find the nature, rank, index and the signature of the Q.F. Find also a nonzero set of values of X which will make the Q.F. vanish.

**Solution:** Matrix of the given Q.F. is  $A = \begin{pmatrix} 10 & -2 & -5 \\ -2 & 2 & 3 \\ -5 & 3 & -5 \end{pmatrix}$ , which is a real and symmetric

matrix. The characteristic equation is  $\lambda^3 - 17\lambda^2 + 42\lambda = 0$

Solving, we get  $\lambda = 0, 3, 14$

When  $\lambda = 0, X_1 = \begin{pmatrix} 1 \\ -5 \\ 4 \end{pmatrix}$ ; When  $\lambda = 3, X_2 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ ; When  $\lambda = 14, X_3 = \begin{pmatrix} -3 \\ 1 \\ 2 \end{pmatrix}$

and  $X_1, X_2, X_3$  are mutually orthogonal since  $X_1^T X_2 = 0, X_2^T X_3 = 0$  and  $X_3^T X_1 = 0$

Normalizing these vectors we get the normalized modal matrix

$$N = \begin{pmatrix} 1/\sqrt{42} & 1/\sqrt{3} & -3/\sqrt{14} \\ -5/\sqrt{42} & 1/\sqrt{3} & 1/\sqrt{14} \\ 4/\sqrt{42} & 1/\sqrt{3} & 2/\sqrt{14} \end{pmatrix}$$

$$\begin{aligned} \text{Diagonalising we get } D &= N^T AN \\ &= D(\lambda_1, \lambda_2, \lambda_3) \text{ in order} \\ &= D(0, 3, 14) \end{aligned}$$

$$\text{i.e. } D = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 14 \end{pmatrix} \text{ (i.e. the eigen values in order along the principal}$$

diagonal).

Now to reduce the Q.F to C.F (i.e Canonical form)

$$\text{Consider the orthogonal transformation } X = NY \text{ where } Y = \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix}$$

$$\text{Then the Q.F. } X^T AX \text{ becomes } (NY)^T A(NY) = Y^T (N^T AN) Y$$

$$\begin{aligned} &= Y^T DY \text{ since } N^T AN = D \\ &= (y_1 y_2 y_3) \begin{pmatrix} 0 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 14 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix} \\ &= 0y_1^2 + 3y_2^2 + 14y_3^2 \end{aligned}$$

Thus  $= 0y_1^2 + 3y_2^2 + 14y_3^2$  is the Canonical form of the given Q.F. And the equations of this transformation are got from  $X=NY$ .

$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = NY = \begin{pmatrix} 1/\sqrt{42} & 1/\sqrt{3} & -3/\sqrt{14} \\ -5/\sqrt{42} & 1/\sqrt{3} & 1/\sqrt{14} \\ 4/\sqrt{42} & 1/\sqrt{3} & 2/\sqrt{14} \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix}$$

$$\therefore x_1 = \frac{1}{\sqrt{42}} y_1 + \frac{1}{\sqrt{3}} y_2 - \frac{3}{\sqrt{14}} y_3$$

$$x_2 = -\frac{5}{\sqrt{42}} y_1 + \frac{1}{\sqrt{3}} y_2 + \frac{3}{\sqrt{14}} y_3$$

$$x_3 = \frac{4}{\sqrt{42}} y_1 + \frac{1}{\sqrt{3}} y_2 - \frac{3}{\sqrt{14}} y_3$$

To get the non-zero set of values of  $x$  which make the Q.F zero we assume values for  $y_1, y_2$  and  $y_3$  such that the C.F. vanishes.

i.e.  $0y_1^2 + 3y_2^2 + 14y_3^2$  will vanish if  $y_2 = 0, y_3 = 0$  and  $y_1$  is any arbitrary value (for simplicity sake, assume  $y_1$  as the denominator of the coeff. of  $y_1$  in the equations) let

$$y_1 = \sqrt{42}$$

$$\therefore x_1 = \frac{1}{\sqrt{42}}(\sqrt{42}) + \frac{1}{\sqrt{3}}(0) - \frac{3}{\sqrt{14}}(0)$$

$$\text{i.e. } x_1 = 1 + 0 - 0 = 1$$

$$\text{III}^{\text{ly}} \quad x_2 = -5 + 0 + 0 = -5$$

$$\text{and } x_3 = 4 + 0 - 0 = 4$$

Thus the set of values of  $x$  i.e.  $(1, -5, 4)$  will reduce the given Q.F. to zero.

To find the rank, index, signature and nature using canonical form:

$$\text{C.F. is } 0y_1^2 + 3y_2^2 + 14y_3^2$$

$$\therefore \text{rank is 2 (no. of terms in C.F)}$$

$$\text{Index is 2 (no. of positive terms)}$$

$$\text{Signature of Q.F.} = (\text{no. of positive terms}) - (\text{no. of negative terms}) = 2$$

$$\text{Nature of the Q.F. is positive semi definite.}$$

**Problem 13.** Reduce the Q.F.  $2xy + 2yz + 2zx$  into a form of sum of squares. Find the rank, index and signature of it. Find also the nature of the Q.F.

$$\text{Solution: Matrix of the Q.F. is } A = \begin{pmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{pmatrix}$$

Characteristic equation is  $\lambda^3 - 3\lambda - 2 = 0$  solving  $\lambda = 2, -1, -1$

$$\text{When } \lambda = 2, X_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

When  $\lambda = -1$  (repeated twice) we get identical equations as  $x_1 + x_2 + x_3 = 0$

$$x_1 = 0 \Rightarrow x_2 + x_3 = 0 \text{ i.e. } x_2 = -x_3 \text{ i.e. } \frac{x_2}{-1} = \frac{x_3}{1}$$

$$\text{Assume } \therefore X_2 = \begin{pmatrix} 0 \\ -1 \\ 1 \end{pmatrix}$$

which is orthogonal with  $X_1$ .

$$\text{Now to find } X_3 \text{ orthogonal with both } X_1 \text{ and } X_2 \text{ assume } X_3 = \begin{pmatrix} a \\ b \\ c \end{pmatrix}$$



$$\left. \begin{aligned} \text{if } X_2^T X_3 = 0, \quad a + b + c = 0 \\ \text{if } X_2^T X_3 = 0, \quad 0a - b + c = 0 \end{aligned} \right\}$$

$$\text{i.e. } \frac{a}{2} = \frac{b}{-1} = \frac{c}{-1}$$

$$\therefore X_3 = \begin{pmatrix} 2 \\ -1 \\ -1 \end{pmatrix} \quad \text{i.e. } \begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix}$$

which is orthogonal with  $X_1$  and  $X_2$ .

Normalising these vectors we get  $N = \begin{pmatrix} 1/\sqrt{3} & 0/\sqrt{2} & -3/\sqrt{6} \\ 1/\sqrt{3} & -1/\sqrt{2} & 1/\sqrt{6} \\ 1/\sqrt{3} & 1/\sqrt{2} & 2/\sqrt{6} \end{pmatrix}$  and  $D = N^T A N$

$$= D(\lambda_1, \lambda_2, \lambda_3) = \begin{pmatrix} 2 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{pmatrix}. \text{ Consider the orthonormal transformation } X = NY$$

such that Q.F. is reduced to C.F.

The Q.F. is reduced as

$$\begin{aligned} X^T A X &= (NY)^T A (NY) \\ &= Y^T (N^T A N) Y \\ &= Y^T D Y \\ &= (y_1, y_2, y_3) \begin{pmatrix} 2 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix} \end{aligned}$$

- $\therefore$  The C.F. is  $2y_1^2 - y_2^2 - y_3^2$
- rank of Q.F. is = no. of terms in C.F. = 3
- index of Q.F. = no. of positive terms in C.F. = 1
- signature of Q.F. = (no. of positive terms) - (no. of negative terms)
- = 1 - 2 = -1
- Nature of the Q.F. is indefinite.

**Problem 14.** Reduce the quadratic form  $8x_1^2 + 7x_2^2 + 3x_3^2 - 12x_1x_2 + 4x_1x_3 - 8x_2x_3$  to the canonical form by an orthogonal transformation. Find also the rank, index, signature and the nature of the quadratic form.

**Solution:**

The matrix of the quadratic form is  $A = \begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix}$

The eigen values of this matrix are 0, 3 and 15 and the corresponding eigen vectors are

$X_1 = \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}$ ,  $X_2 = \begin{bmatrix} 2 \\ 1 \\ -2 \end{bmatrix}$ ,  $X_3 = \begin{bmatrix} 2 \\ -2 \\ 1 \end{bmatrix}$ , which are mutually orthogonal.

The normalized modal matrix is  $N = \begin{bmatrix} 1/3 & 2/3 & 2/3 \\ 2/3 & 1/3 & -2/3 \\ 2/3 & -2/3 & 1/3 \end{bmatrix}$

and  $N^T A N = D = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 15 \end{bmatrix}$

Now the orthogonal transformation  $X = NY$  will reduce the given quadratic form to the canonical form  $0y_1^2 + 3y_2^2 + 15y_3^2$ .

Also rank = 2, index = 2, signature = 2. The quadratic form is positive semi definite.

**Problem 15.** Find the orthogonal transformation which reduces the quadratic form  $2x_1^2 + 2x_2^2 + 2x_3^2 - 2x_1x_2 - 2x_2x_3 + 2x_1x_3$  into the canonical form. Determine the rank, index, signature and the nature of the quadratic form.

**Solution:**

The matrix of the quadratic form is  $A = \begin{bmatrix} 2 & -1 & 1 \\ -1 & 2 & -1 \\ 1 & -1 & 2 \end{bmatrix}$

The characteristic equation of A is  $\begin{vmatrix} 2-\lambda & -1 & 1 \\ -1 & 2-\lambda & -1 \\ 1 & -1 & 2-\lambda \end{vmatrix} = 0$

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

$\lambda = 1$  is a root

Dividing  $\lambda^3 - 6\lambda^2 + 9\lambda - 4$  by  $\lambda - 1$ ,

$$\begin{array}{r|rrrr} 1 & -6 & 9 & -4 & \\ 0 & 1 & -5 & 4 & \\ \hline & 1 & -5 & 4 & | 0 \end{array}$$

The remaining roots are given by  $\lambda^2 - 5\lambda + 4 = 0$

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

i.e.,  $\lambda = 1, 4$

∴ The eigen values of A are  $\lambda = 4, 1, 1$

**Case 1**  $\lambda = 4$

The eigen vectors are given by 
$$\begin{bmatrix} 2-4 & -1 & 1 \\ -1 & 2-4 & -1 \\ 1 & -1 & 2-4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

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

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

A solution is  $x_3 = 1, x_2 = -1, x_1 = 1$ .

∴ The corresponding eigen vector is  $X_1 = \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}$

**Case 2**  $\lambda = 1$

The eigen vectors are given by 
$$\begin{bmatrix} 2-1 & -1 & 1 \\ -1 & 2-1 & -1 \\ 1 & -1 & 2-1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

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

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

Put  $x_3 = 0$ . We get  $x_1 = x_2 = 1$ . Let  $x_1 = x_2 = 1$

∴ The eigen vector corresponding to  $\lambda = 1$  is  $X_2 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$

$X_1$  and  $X_2$  are orthogonal as  $X_1^T X_2 = 1 \cdot 0 + (-1) \cdot 1 + 1 \cdot 1 = 0$ .

To find another vector  $X_3 = \begin{bmatrix} a \\ b \\ c \end{bmatrix}$  corresponding to  $\lambda = 1$  such that it is orthogonal to both

$X_1$  and  $X_2$  and satisfies  $x_1 - x_2 + x_3 = 0$

$$\text{i.e., } X_1 \cdot X_3 = 0, \quad X_2 \cdot X_3 = 0 \text{ and } a - b + c = 0$$

$$\text{i.e., } 1 \cdot a - 1 \cdot b + 1 \cdot c = 0, \quad 1 \cdot a + 1 \cdot b + 0 \cdot c = 0 \text{ and } a - b + c = 0.$$

$$\text{i.e., } a - b + c = 0 \text{ and } a + b = 0$$

$$\text{i.e., } a = -b \text{ and } c = 2b$$

Put  $b = 1$ , so that  $a = -1, c = 2$

$$\therefore X_3 = \begin{bmatrix} -1 \\ 1 \\ 2 \end{bmatrix}$$

The modal matrix is  $\begin{bmatrix} 1 & 1 & -1 \\ -1 & 1 & 1 \\ 1 & 0 & 2 \end{bmatrix}$

Hence the normalized modal matrix is  $N = \begin{bmatrix} 1/\sqrt{3} & 1/\sqrt{2} & -1/\sqrt{6} \\ -1/\sqrt{3} & 1/\sqrt{2} & 1/\sqrt{6} \\ 1/\sqrt{3} & 0 & 2/\sqrt{6} \end{bmatrix}$

$\therefore$  The required orthogonal transformation is  $X = NY$  will reduce the given quadratic form to the canonical form.

$$\text{C.F} = 4y_1^2 + y_2^2 + y_3^2$$

Rank of the quadratic form = 3, index = 3, signature = 3. The quadratic form is positive definite.