MATHEMATICAL METHODS

LINEAR TRANSFORMATIONS

I YEAR B.Tech

By

Mr. Y. Prabhaker Reddy
Asst. Professor of Mathematics
Guru Nanak Engineering College
Ibrahimpatnam, Hyderabad.

SYLLABUS OF MATHEMATICAL METHODS (as per JNTU Hyderabad)

Name of the Unit	Name of the Topic
Unit-I Solution of Linear systems	**Matrices and Linear system of equations:** Elementary row transformations – Rank – Echelon form, Normal form – Solution of Linear Systems – Direct Methods – LU Decomposition from Gauss Elimination – Solution of Tridiagonal systems – Solution of Linear Systems.
Unit-II Eigen values and Eigen vectors	Eigen values, Eigen vectors – properties – Condition number of Matrix, Cayley – Hamilton Theorem (without proof) – Inverse and powers of a matrix by Cayley – Hamilton theorem – Diagonalization of matrix – Calculation of powers of matrix – Model and spectral matrices.
Unit-III Linear Transformations	Real Matrices, Symmetric, skew symmetric, Orthogonal, Linear Transformation - Orthogonal Transformation. Complex Matrices, Hermition and skew Hermition matrices, Unitary Matrices - Eigen values and Eigen vectors of complex matrices and their properties. Quadratic forms - Reduction of quadratic form to canonical form, Rank, Positive, negative and semi definite, Index, signature, Sylvester law, Singular value decomposition.
Unit-IV Solution of Non-linear Systems	**Solution of Algebraic and Transcendental Equations-** Introduction: The Bisection Method – The Method of False Position – The Iteration Method - Newton –Raphson Method **Interpolation:**Introduction-Errors in Polynomial Interpolation - Finite differences- Forward difference, Backward differences, Central differences, Symbolic relations and separation of symbols-Difference equations – Differences of a polynomial - Newton's Formulae for interpolation - Central difference interpolation formulae - Gauss Central Difference Formulae - Lagrange's Interpolation formulae- B. Spline interpolation, Cubic spline.
Unit-V Curve fitting & Numerical Integration	**Curve Fitting:** Fitting a straight line - Second degree curve - Exponential curve - Power curve by method of least squares. **Numerical Integration:** Numerical Differentiation-Simpson's 3/8 Rule, Gaussian Integration, Evaluation of Principal value integrals, Generalized Quadrature.
Unit-VI Numerical solution of ODE	Solution by Taylor's series - Picard's Method of successive approximation- Euler's Method -Runge kutta Methods, Predictor Corrector Methods, Adams- Bashforth Method.
Unit-VII Fourier Series	Determination of Fourier coefficients - Fourier series-even and odd functions - Fourier series in an arbitrary interval - Even and odd periodic continuation - Half-range Fourier sine and cosine expansions.
Unit-VIII Partial Differential Equations	Introduction and formation of PDE by elimination of arbitrary constants and arbitrary functions - Solutions of first order linear equation - Non linear equations - Method of separation of variables for second order equations - Two dimensional wave equation.

CONTENTS

UNIT-III

Real and Complex Matrices & Quadratic Forms

Eigen Values and Eigen Vectors

Characteristic matrix of a square matrix: Suppose $A_{n\times n}$ is a square matrix, then $[A-\lambda I]$ is called characteristic matrix of A, where λ is indeterminate scalar (I.e. undefined scalar).

Characteristic Polynomial: $|A-\lambda I|$ is called as characteristic polynomial in λ.

- Suppose A is a $n \times n$ matrix, then degree of the characteristic polynomial is n

Characteristic Equation: $|A-\lambda I| = 0$ is called as a characteristic equation of A.

Characteristic root (or) Eigen root (or) Latent root

The roots of the characteristic equation are called as Eigen roots.

- Eigen values of the triangular matrix are equal to the elements on the principle diagonal.
- Eigen values of the diagonal matrix are equal to the elements on the principle diagonal.
- Eigen values of the scalar matrix are the scalar itself.
- The product of the eigen values of A is equal to the determinant of A.
- The sum of the eigen values of A = Trace of A.
- Suppose A is a square matrix, then 0 is one of the eigen value of $A \Leftrightarrow A$ is singular.

  i.e. $|A-\lambda I| = 0$, if $\lambda = 0$ then $|A| = 0 \implies A$ is singular.
- If λ is the eigen value of A, then λ^2 is eigen value of A^2.
- If λ is the eigen value of A, then λ^{-1} is eigen value of A^{-1}.
- If λ is the eigen value of A, then $k\lambda$ is eigen value of kA , k is non-zero scalar.
- If λ is the eigen value of A, then $\frac{|A|}{\lambda}$ is eigen value of $adj\ A$.
- If A & B are two non-singular matrices, then AB and BA will have the same Eigen values.
- If A & B are two square matrices of order n and are non-singular, then $A^{-1}B$ and $B^{-1}A$ will have same Eigen values.
- The characteristic roots of a Hermition matrix are always real.
- The characteristic roots of a real symmetric matrix are always real.
- The characteristic roots of a skew Hermition matrix are either zero (or) Purely Imaginary

Eigen Vector (or) Characteristic Vector (or) Latent Vector

Suppose A is a $n \times n$ matrix and λ is an Eigen value of A, then a non-zero vector

$$X = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$

is said to be an eigen vector of A corresponding to a eigen value λ if $AX = \lambda X$ (or) $(A - \lambda I)X = 0$.

- Corresponding to one Eigen value, there may be infinitely many Eigen vectors.
- The Eigen vectors of distinct Eigen values are Linearly Dependent.

Problem

Find the characteristic values and characteristic vectors of $\begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$

Solution: Let us consider given matrix to be $A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$

Now, the characteristic equation of A is given by $|A - \lambda I| = 0$

$$\Rightarrow \begin{vmatrix} 1-\lambda & 1 & 1 \\ 1 & 1-\lambda & 1 \\ 1 & 1 & 1-\lambda \end{vmatrix}$$

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

$$\Rightarrow (1-\lambda)[-2\lambda + \lambda^2] + \lambda + \lambda$$

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

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

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

$$\Rightarrow \lambda = 0, 0, 3$$

In order to find Eigen Vectors:

Case(i): Let us consider $\lambda = 0$

The characteristic vector is given by $[A - \lambda I]X = 0$

$$\Rightarrow \begin{bmatrix} 1-\lambda & 1 & 1 \\ 1 & 1-\lambda & 1 \\ 1 & 1 & 1-\lambda \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Substitute $\lambda = 0 \Rightarrow \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

This is in the form of Homogeneous system of Linear equation.

$R_2 \longrightarrow R_2 - R_1$

$R_3 \longrightarrow R_3 - R_1$

$$\Rightarrow \begin{bmatrix} 1 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow x + y + z = 0$$

Let us consider $z = k_1, y = k_2$

$$\Rightarrow x = -k_1 - k_2$$

$$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -k_1 - k_2 \\ k_2 \\ k_1 \end{bmatrix}$$

Now, $\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -k_1 \\ 0 \\ k_1 \end{bmatrix} + \begin{bmatrix} -k_2 \\ k_2 \\ 0 \end{bmatrix}$

$$\Rightarrow \begin{bmatrix} x \\ y \\ z \end{bmatrix} = k_1 \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} + k_2 \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} \forall\, k_1, k_2 \in \mathbb{R}$$

(Or)

$$\Rightarrow \begin{bmatrix} x \\ y \\ z \end{bmatrix} = (-k_1) \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} + (-k_2) \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}$$

Therefore, the eigen vectors corresponding to $\lambda = 0$ are $\begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$ and $\begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}$

Case(ii): Let us consider $\lambda = 3$

The characteristic vector is given by $[A - \lambda I]X = 0$

$$\Rightarrow \begin{bmatrix} 1-\lambda & 1 & 1 \\ 1 & 1-\lambda & 1 \\ 1 & 1 & 1-\lambda \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Substitute $\lambda = 0 \Rightarrow \begin{bmatrix} -2 & 1 & 1 \\ 1 & -2 & 1 \\ 1 & 1 & -2 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

This is in the form of Homogeneous system of Linear equation.

$R_2 \longrightarrow 2R_2 + R_1$

$R_3 \longrightarrow 2R_3 + R_1$

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

$R_3 \longrightarrow R_3 + R_2$ $\begin{bmatrix} -2 & 1 & 1 \\ 0 & -3 & 3 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

$\Longrightarrow -3y + 3z = 0 \Longrightarrow y = z = k\ (let) \quad \forall\, k \in \mathbb{R}$

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

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

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

$$\Longrightarrow x = k$$

$\therefore \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} k \\ k \\ k \end{bmatrix} = k \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \forall\, k \in \mathbb{R}$

Therefore, the characteristic vector corresponding to the eigen value $\lambda = 3$ is $\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$

Hence, the eigen values for the given matrix are $0, 0, 3$ and the corresponding eigen vectors are $\begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}$ and $\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$

Theorem

Statement: The product of the eigen values is equal to its determinant.

Proof: we have, $|\boldsymbol{A} - \boldsymbol{\lambda I}| = (-\mathbf{1})^{\boldsymbol{n}} \boldsymbol{\lambda}^{\boldsymbol{n}} + \ \dots + (-\mathbf{1})^{\boldsymbol{n}} \boldsymbol{a_0}$, where a_0 *is the last term*.

Now, put $\lambda = 0 \Longrightarrow |A| = a_0$

Since $|A - \lambda I| = (-1)^n \lambda^n + \ \dots + (-1)^n a_0 = 0$ is a polynomial in terms of λ

By solving this equation we get roots (i.e. the values of λ)

$\Longrightarrow Product\ of\ roots = \frac{(-1)^n a_0}{(-1)^n} = a_0 = |A|$

Hence the theorem.

Example: Suppose $\boldsymbol{A} = \begin{bmatrix} \boldsymbol{a} & \boldsymbol{b} \\ \boldsymbol{c} & \boldsymbol{d} \end{bmatrix}$

Now, $|A - \lambda I| = \begin{vmatrix} a - \lambda & b \\ c & d - \lambda \end{vmatrix}$

$= (a - \lambda)(d - \lambda) - bc$

$= (-1)^2 (\lambda - a)(\lambda - b) - bc$

$$= (-1)^2[\lambda^2 - \lambda(a+b) + ab] - bc$$

$$= (-1)^2\lambda^2 - \cdots + (ad - bc)$$

$$= (-1)^2\lambda^2 - \cdots + (-1)^2(ad - bc)$$

This is a polynomial in terms of λ,

$$Product\ of\ roots = \frac{(-1)^2(ad - bc)}{(-1)^2} = ad - bc = |A|$$

$$\boldsymbol{i.e. Product\ of\ roots = \frac{constant\ term}{coefficient\ of\ highest\ power\ term}}$$

CAYLEY-HAMILTON THEOREM

Statement: Every Square matrix satisfies its own characteristic equation

Proof: Let A be any square matrix.

Let $|A - \lambda I| = 0$ be the characteristic equation.

Let $A(\lambda) = [A - \lambda I] = (-1)^n(\lambda^n + a_1\lambda^{n-1} + a_2\lambda^{n-2} + \ \ldots + a_n)$

Let $B(\lambda) = adj\ [A - \lambda I] = \ B_0\lambda^{n-1} + B_2\lambda^{n-2} + \ \ldots + B_{n-1}$, where $B_0, B_1, \ldots, B_{n-1}$ are the matrices of order $(n-1)$.

We know that, $A\ (adj\ A) = |A|I$

Take $A \longrightarrow \ [A - \lambda I]$

$\Longrightarrow [A - \lambda I]\ (adj\ [A - \lambda I]) = [A - \lambda I]\ I$

$\Longrightarrow\ [A - \lambda I]\ B(\lambda) = A(\lambda)\ I$

$\Longrightarrow\ [A - \lambda I]\ B(\lambda) = \ (-1)^n[\lambda^n + a_1\lambda^{n-1} + a_2\lambda^{n-2} + \ \ldots + a_n]\ I$

$\Longrightarrow\ [A - \lambda I]\ (B_0\lambda^{n-1} + B_2\lambda^{n-2} + \ \ldots + B_{n-1})\ = \ (-1)^n[\lambda^n + a_1\lambda^{n-1} + a_2\lambda^{n-2} + \ \ldots + a_n]\ I$

Comparing the coefficients of like powers of λ ,

$\Longrightarrow\ -B_0 = \ (-1)^n I \qquad\qquad (\times A^n)$

$AB_0 - B_1 = (-1)^n\ a_1\ I \qquad\qquad (\times A^{n-1})$

$AB_1 - B_2 = (-1)^n\ a_2\ I \qquad\qquad (\times A^{n-2})$

$\vdots \qquad\qquad \vdots$

$AB_{n-1} = \ (-1)^n\ a_n\ I \qquad\qquad (\times I)$

Now, Pre-multiplying the above equations by $A^n, A^{n-1}, \ldots\ , I$ and adding all these equations, we get

$$0 = (-1)^n[A^n + a_1A^{n-1} + a_2A^{n-2} + \ \ldots + a_nI]$$

which is the characteristic equation of given matrix A.

Hence it is proved that "Every square matrix satisfies its own characteristic equation".

Application of Cayley-Hamilton Theorem

Let A be any square matrix of order n. Let $|A - \lambda I| = 0$ be the characteristic equation of A.

Now, $|A - \lambda I| = (-1)^n(\lambda^n + a_1\lambda^{n-1} + a_2\lambda^{n-2} + \ ... \ + a_n) = 0$

By Cayley-Hamilton Theorem, we have $A^n + a_1A^{n-1} + a_2A^{n-2} + \ ... \ + a_nI = 0 \quad (\because \lambda \longrightarrow A)$

$\Rightarrow \ -a_nI = A^n + a_1A^{n-1} + a_2A^{n-2} + \ ... \ + a_{n-1}A$

$\Rightarrow \ I = \dfrac{-1}{a_n}(A^n + a_1A^{n-1} + a_2A^{n-2} + \ ... \ + a_{n-1}A\,)$

Multiplying with A^{-1}

$\Rightarrow \ A^{-1} = \frac{-1}{a_n}(A^{n-1} + a_1A^{n-2} + a_2A^{n-3} + \ ... \ + a_{n-1}I\,)$.

Therefore, this theorem is used to find Inverse of a given matrix.

Calculation of Inverse using Characteristic equation

Step 1: Obtain the characteristic equation i.e. $|A - \lambda I| = 0$

Step 2: Substitute A in place of λ

Step 3: Multiplying both sides with A^{-1}

Step 4: Obtain A^{-1} by simplification.

Similarity of Matrices: Suppose A & B are two square matrices, then A, B are said to be similar if $\exists$ a non-singular matrix P such that $B = PAP^{-1}$ (or) $P^{-1}AP$.

Diagonalization: A square matrix A is said to be Diagonalizable if A is similar to some diagonal matrix.

- ❖ Eigen values of two similar matrices are equal.

Procedure to verify Diagonalization:

Step 1: Find Eigen values of A

Step 2: If all eigen values are distinct, then find Eigen vectors of each Eigen value and construct a matrix $P = [X_1 \quad X_2 \quad \cdots \quad X_n]$, where $X_1, X_2, \ ..., X_n$ are Eigen vectors, then

$$PAP^{-1} = D = diag\,[\lambda_1 \quad \lambda_2 \quad \cdots \quad \lambda_n]$$

MODAL AND SPECTRAL MATRICES: The matrix P in $PAP^{-1} = D$, which diagonalises the square matrix A is called as the **Modal Matrix**, and the diagonal matrix D is known as **Spectral Matrix**. i.e. $PAP^{-1} = D$, then P is called as Modal Matrix and D is called as Spectral Matrix.

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