#### MATHEMATICS FOR MACHINE LEARNING

MR SUDHIR S DESAI

# UNIT 2

8087348936

# **MATRICES (20 MARKS)**

Topic Content: Inverse of a matrix by Gauss-Jordan method; Rank of a matrix; Normal form of a matrix;

Consistency of non-homogeneous and homogeneous system of linear equations; Eigen values and

Eigen vectors; Properties of Eigen values and Eigen vectors (without proofs); Cayley-Hamilton's

theorem (without proof) and its applications.

Course Outcome: After completion of this course, students will be able to CO2: Implement matrix concept to solve real life problems.

#### Rank of Matrix:

The number *r* is called the rank of matrix *A* if,

- 1) There exist at-least one minor of order r which is non zero
- 2) Every minor of order r + 1 of matrix A is zero.

#### Note:

- 1) The rank of matrix A is denoted by  $\rho(A)$
- 2) Rank of null matrix is zero.

3) If 
$$A = [a_{ij}]_{m \times n}$$
 then  $\rho(A) \le \min(m, n)$ 

4)  $\rho(I_n) = n$ 

Methods of finding rank of matrix.

- 1) Minor Method.
- 2) Normal Form Method.
- 3) Echelon Form Method.

# 1) Minor (Determinant) Method:

1. Find the rank of the matrix  $A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$  [S-23] 2M Sol: Given  $A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$  $\therefore \begin{vmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{vmatrix} = (1) \begin{vmatrix} 5 & 6 \\ 8 & 9 \end{vmatrix} - (2) \begin{vmatrix} 4 & 6 \\ 7 & 9 \end{vmatrix} + (3) \begin{vmatrix} 4 & 5 \\ 7 & 8 \end{vmatrix}$  $\therefore \begin{vmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{vmatrix} = 1[45 - 48] - 2[36 - 42] + 3[32 - 35]$ 

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$$\begin{vmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{vmatrix} = 1[-3] - 2[-6] + 3[-3]$$
  
$$\therefore \begin{vmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{vmatrix} = -3 + 12 - 9$$
  
$$\therefore \begin{vmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{vmatrix} = 0$$
  
$$\therefore \rho(A) \neq 3$$

Consider any minor of A of order 2.

$$\begin{vmatrix} 4 & 5 \\ 7 & 8 \end{vmatrix} = 32 - 35 = -3 \neq 0$$
$$\therefore \rho(A) = 2$$

2. Find the rank of the matrix  $A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 7 \\ 3 & 6 & 10 \end{bmatrix}$  [W-23] 2M Sol: Given  $A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 7 \\ 3 & 6 & 10 \end{bmatrix}$   $\therefore \begin{vmatrix} 1 & 2 & 3 \\ 2 & 4 & 7 \\ 3 & 6 & 10 \end{vmatrix} = (1) \begin{vmatrix} 4 & 7 \\ 6 & 10 \end{vmatrix} - (2) \begin{vmatrix} 2 & 7 \\ 3 & 10 \end{vmatrix} + (3) \begin{vmatrix} 2 & 4 \\ 3 & 6 \end{vmatrix}$   $\therefore \begin{vmatrix} 1 & 2 & 3 \\ 2 & 4 & 7 \\ 3 & 6 & 10 \end{vmatrix} = 1. [40 - 42] - 2. [20 - 21] + 3. [12 - 12]$   $\therefore \begin{vmatrix} 1 & 2 & 3 \\ 2 & 4 & 7 \\ 3 & 6 & 10 \end{vmatrix} = 1. [-2] - 2. [-1] + 3. [0]$   $\therefore \begin{vmatrix} 1 & 2 & 3 \\ 2 & 4 & 7 \\ 3 & 6 & 10 \end{vmatrix} = -2 + 2 + 0 = 0$  $\therefore \rho(A) \neq 3$ 

Consider any minor of A of order 2.

$$\begin{vmatrix} 4 & 7 \\ 6 & 10 \end{vmatrix} = 40 - 42 = -2 \neq 0$$
$$| \therefore \rho(A) = 2 |$$

#### Homework:

1. Find the rank of the matrix  $A = \begin{bmatrix} 2 & 4 & 1 \\ 3 & 6 & 2 \\ 4 & 8 & 3 \end{bmatrix}$ 

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#### Course Outcome: After completion of this course, students will be able to

**CO2:** Implement matrix concept to solve real life problems.

#### Echelon Form:

Using the row elementary operations, we can transform a given non-zero matrix to a simplified form called a **Row-echelon form**. In a row-echelon form, we may have rows all of whose entries are zero. Such rows are called **zero rows**. A non-zero row is one in which at least one of the entries is not zero. For instance, in the

matrix,  $\begin{bmatrix} 6 & 0 & -1 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}$ 

 $R_1$  and  $R_2$  are non-zero rows and  $R_3$  is a zero row.

#### Step 1

Inspect the first row. If the first row is a zero row, then the row is interchanged with a non-zero row below the first row. If  $a_{11}$  is not equal to 0, then go to step 2. Otherwise, interchange the first row  $R_1$  with any other row below the first row which has a non-zero element in the first column; if no row below the first row has non-zero entry in the first column, then consider  $a_{12}$ . If  $a_{12}$  is not equal to 0, then go to step 2. Otherwise, interchange the first row  $R_1$  with any other row below the first row below the first column; if no row below the first row  $R_1$  with any other row below the first row which has a non-zero element in the second column; if no row below the first row has non-zero entry in the second column, then consider  $a_{13}$ . Proceed in the same way till we get a non-zero entry in the first row. This is called **pivoting** and the first non-zero element in the first row.

#### Step 2

Use the first row and elementary row operations to transform all elements under the pivot to become zeroes.

#### Step 3

Consider the next row as first row and perform steps 1 and 2 with the rows below this row only. Repeat the step until all rows are exhausted.

#### Rank of Matrix:

The rank of a matrix in row echelon form is the number of non-zero rows in it.

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*	The elementary row operations includ	le:	
٠	Swapping two rows.		
•	Multiplying a row by a non-zero scala	r.	
•	Adding or subtracting the multiple of	one row from another	row.
*	Examples:		
		[1 1	2]
	1. Reduce the given matrix to ech	elon form $A = \begin{vmatrix} 1 & 2 \end{vmatrix}$	2 and find its rank. [S-24 4M]
		L2 2	3
	<b>Sol:</b> Given $A = \begin{bmatrix} 1 & 2 & 2 \\ 2 & 2 & 2 \end{bmatrix}$		
	LZ Z 31		
	$R_2 \to R_2 - R_1$		
	$R_2 - R_1$		/
	1 - 1 = 0		
	2 - 1 = 1		
	2 - 2 = 0		
	$\therefore A = \begin{bmatrix} 1 & 1 & 2 \\ 0 & 1 & 0 \end{bmatrix}$		
	$R_3 \rightarrow R_3 - 2 \times R_1$		
	$R_3 - 2 \times R_1$		
	$2 - 2 \times 1 = 0$		
	$2 - 2 \times 1 = 0$		
	$3 - 2 \times 2 = -1$		
	[1 1 2]		
	$\therefore A = \begin{bmatrix} 1 & 1 & -1 \\ 0 & 1 & 0 \end{bmatrix}$		
	<b>LO O</b> -1]		
	This is echelon form.		
	Number of non-zero rows are 3		
	The rank of matrix A is $\rho(A) = 3$		
		Г <b>1</b>	1 21
	2. Reduce the given matrix to ECH	IELON form $A = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$	2 3 and find its rank. [W-23 4M]
		3	4 5
	[1 1 2]		
	<b>Sol:</b> Given $A = \begin{bmatrix} 1 & 2 & 3 \end{bmatrix}$		
	L3 4 5J		
	$R_2 \rightarrow R_2 - R_1$		
	$R_2 - R_1$		
	1 - 1 = 0		
	2 - 1 = 1		
	3 - 2 = 1		
	5 2 - 1		

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	$\therefore A = \begin{bmatrix} 1 & 1 & 2 \\ 0 & 1 & 1 \end{bmatrix}$			_
	$\begin{bmatrix} 0 & 1 & 1 \\ 3 & 4 & 5 \end{bmatrix}$			
	$R_3 \rightarrow R_3 - 3 \times R_1$			
	$R_3 - 3 \times R_1$			
	$3 - 3 \times 1 = 0$			
	$4 - 3 \times 1 = 1$			
	$5 - 3 \times 2 = -1$			
	[1 1 2]			
	$\therefore A = \begin{bmatrix} 0 & 1 & 1 \\ 0 & 1 & -1 \end{bmatrix}$			
	$R_3 \rightarrow R_3 - R_2$			
	$R_3 - R_2$		/	
	0 - 0 = 0		/	
	1 - 1 = 0			
	-1 - 1 = -2			
	[1 1 2]			
	$\therefore A = \begin{bmatrix} 0 & 1 & 1 \\ 0 & 0 & -2 \end{bmatrix}$			
	$L \mathbf{U} = \mathbf{U} - 2\mathbf{J}$			
	Number of non-zoro roug are 2			
		_		
	The rank of matrix A is $\rho(A) = 3$			
3.	Reduce the given matrix to EC	HELON form $A = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$	<ul> <li>2 3</li> <li>1 4</li> <li>0 5</li> </ul>	
	<b>Sol:</b> Given $A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 1 & 4 \\ 3 & 0 & 5 \end{bmatrix}$			
	$R_2 \rightarrow R_2 - 2 \times R_1$			
	$R_2 - 2 \times R_1$			
	$2 - 2 \times 1 = 0$			
	$1-2\times 2=-3$			
	$4-2\times 3=-2$			
	$\therefore A = \begin{bmatrix} 1 & 2 & 3 \\ 0 & -3 & -2 \\ 3 & 0 & 5 \end{bmatrix}$			
	$R_3 \rightarrow R_3 - 3 \times R_1$			
	$R_3 - 3 \times R_1$			
	$3 - 3 \times 1 = 0$			
	$0 - 3 \times 2 = -6$			
	$5-3\times 3=-4$			

# $A = \begin{bmatrix} 1 & 2 & 3 \\ 0 & -3 & -2 \\ 0 & -6 & -4 \end{bmatrix}$ $R_3 \rightarrow R_3 - 2 \times R_2$ $R_3 - 2 \times R_2$ $0 - 2 \times 0 = 0$ $-6 - 2 \times -3 = 0$ $-4 - 2 \times -2 = 0$ $A = \begin{bmatrix} 1 & 2 & 3 \\ 0 & -3 & -2 \\ 0 & 0 & 0 \end{bmatrix}$

This is echelon form.

Number of non-zero rows are 2

The rank of matrix A is  $\rho(A) = 2$ 

#### Homework:

#### Reduce the given matrix to ECHELON form and find its rank

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1.	<i>A</i> =	[1  4  7	2 3 5 6 8 9	
2.	A =	[1  2  3	2 3 3 4 4 5	]
3.	<i>A</i> =	1 2 -1	3 6 -3	2 4 _2
4.	<i>A</i> =	[4  1  2	1 2 3 4 4 3	]
5.	A =	2 6 8	-3 -9 -12	5 15 20

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# **MATRICES (20 MARKS)**

Topic Content: Inverse of a matrix by Gauss-Jordan method; Rank of a matrix (Normal Form); Normal form of a matrix; Consistency of non- homogeneous and homogeneous system of linear equations; Eigen values and Eigen vectors; Properties of Eigen values and Eigen vectors (without proofs); Cayley-Hamilton's theorem (without proof) and its applications.

#### Course Outcome: After completion of this course, students will be able to

**CO2:** Implement matrix concept to solve real life problems.

#### Normal Form:

Any non-zero matrix A can be reduced to following four forms,

 $I_r$ ,  $\begin{bmatrix} I_r & 0 \end{bmatrix}$ ,  $\begin{bmatrix} I_r & 0 \\ 0 & 0 \end{bmatrix}$  Where  $I_r$  is the identity matrix of order r. These forms are called Normal Form. **Note:** Rank of matrix in normal form = r, since  $|I_r| = 1 \neq 0$ .

#### Procedure to write matrix in Normal Form:

**<u>Step (1)</u>**: By using elementary transformation make  $a_{11} = 1$  **<u>Step (2)</u>**: Using row/ column transformation make 1st column and 1st row zero except  $a_{11}$ . **<u>Step (3)</u>**: Use the same procedure on  $a_{22}$  and diagonal elements still we get normal form.

- The elementary row operations include:
- Swapping two rows.
- Multiplying a row by a non-zero scalar.
- Adding or subtracting the multiple of one row from another row.
- **\*** Examples:
  - 4. Reduce the following matrix to normal form and hence find its rank.

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 3 & 4 \\ 3 & 4 & 5 \end{bmatrix} [S-23 \ 4M]$$
  
Sol: Given  $A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 3 & 4 \\ 3 & 4 & 5 \end{bmatrix}$   
 $R_2 \rightarrow R_2 - 2 \times R_1$   $R_3 \rightarrow R_3 - 3 \times R_1$ 

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$R_2 - 2 \times R_1$	$R_3 - 3 \times R_1$	
$2 - 2 \times 1 = 0$	$3 - 3 \times 1 = 0$	
$3 - 2 \times 2 = -1$	$4 - 3 \times 2 = -2$	
$4 - 2 \times 3 = -2$	$5 - 3 \times 3 = -4$	
$\therefore A = \begin{bmatrix} 1 & 2 & 3 \\ 0 & -1 & -2 \\ 0 & -2 & -4 \end{bmatrix}$		
$C_2 \rightarrow C_2 - 2 \times C_1$	$C_3 \rightarrow C_3 - 3 \times C_1$	
$C_2 - 2 \times C_1$	$C_3 - 3 \times C_1$	
$2 - 2 \times 1 = 0$	$3 - 3 \times 1 = 0$	
$-1 - 2 \times 0 = -1$	$-2 - 3 \times 0 = -2$	
$-2 - 2 \times 0 = -2$	$-4 - 3 \times 0 = -4$	
$\therefore A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & -1 & -2 \\ 0 & -2 & -4 \end{bmatrix}$		
$R_2 \rightarrow -1 \times R_2, R_3 \rightarrow -$	$\frac{1}{2} \times R_3$	
$\therefore A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & 1 & 2 \end{bmatrix}$	-	
$R_3 \rightarrow R_3 - R_2$		
$R_3 - R_2$		
0 - 0 = 0		
1 - 1 = 0		
2 - 2 = 0		
$\therefore A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix}$		
$C_3 \rightarrow C_3 - 2 \times C_2$		
$C_3 - 2 \times C_2$		
$0 - 2 \times 0 = 0$		
$2 - 2 \times 1 = 0$		
$0 - 2 \times 0 = 0$		
$\therefore A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} I_2 \\ 0 \end{bmatrix}$	$\begin{bmatrix} 0\\ 0 \end{bmatrix}$	
This is normal form.		
Number of non-zero rows	s are 2	
The rank of matrix A is $\rho$	p(A) = 2	

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5. Reduce the given mat	trix to normal form $A = \begin{bmatrix} & & \\ & & \\ & & \\ & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & & \\ & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & $	1 2 3 2 1 4 and find its rank 3 0 5
<b>Sol:</b> Given $A = \begin{bmatrix} 1 & 2 \\ 2 & 1 \\ 3 & 0 \end{bmatrix}$	3 4 5	
$R_2 \rightarrow R_2 - 2 \times R_1$	$R_3 \rightarrow R_3 - 3 \times R_1$	
$R_2 - 2 \times R_1$	$R_3 - 3 \times R_1$	
$2 - 2 \times 1 = 0$	$3 - 3 \times 1 = 0$	
$1 - 2 \times 2 = -3$	$0 - 3 \times 2 = -6$	
$4 - 2 \times 3 = -2$	$5 - 3 \times 3 = -4$	
$\therefore A = \begin{bmatrix} 1 & 2 & 3 \\ 0 & -3 & -2 \\ 0 & -6 & -4 \end{bmatrix}$		
$C_2 \rightarrow C_2 - 2 \times C_1$	$C_3 \rightarrow C_3 - 3 \times C_1$	
$C_2 - 2 \times C_1$	$C_3 - 3 \times C_1$	
$2 - 2 \times 1 = 0$	$3 - 3 \times 1 = 0$	
$-3 - 2 \times 0 = -3$	$-2 - 3 \times 0 = -2$	
$-6 - 2 \times 0 = -6$	$-4 - 3 \times 0 = -4$	
$\therefore A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & -3 & -2 \\ 0 & -6 & -4 \end{bmatrix}$	/	
$R_2 \rightarrow -1 \times R_2, R_3 \rightarrow -$	$-\frac{1}{2} \times R_3$	
$\therefore A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 3 & 2 \\ 0 & 3 & 2 \end{bmatrix}$		
$C_2 \rightarrow \frac{1}{3} \times C_2$		
$\therefore A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & 1 & 2 \end{bmatrix}$		
$R_3 \rightarrow R_3 - R_2$		
$R_3 - R_2$		
0 - 0 = 0		
1 - 1 = 0		
2 - 2 = 0		
$\therefore 4 - \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 2 \end{bmatrix}$		
$ \begin{bmatrix} 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix} $		
$C_3 \rightarrow C_3 - 2 \times C_2$		
$C_3 - 2 \times C_2$		
$0 - 2 \times 0 = 0$		
$2 - 2 \times 1 = 0$		
$0-2\times 0=0$		

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$\therefore A =$	[1 0	0 1 0	$\begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} =$	$=\begin{bmatrix}I_2\\0\end{bmatrix}$	$\begin{bmatrix} 0 \\ 0 \end{bmatrix}$
	LO	0	01	-0	0-

This is normal form.

Number of non-zero rows are 2

The rank of matrix A is  $\rho(A) = 2$ 

6. Reduce the given matrix to normal form  $A = \begin{bmatrix} 2 & -3 & 5 \\ 6 & -9 & 15 \\ 8 & -12 & 20 \end{bmatrix}$  and find its rank

<b>Sol:</b> Given $A = \begin{bmatrix} 2 & -3 \\ 6 & -9 \\ 8 & -12 \end{bmatrix}$	5 15 20
$C_1 \rightarrow C_3 - 2 \times C_1$	
$C_3 - 2 \times C_1$	
$5 - 2 \times 2 = 1$	
$15 - 2 \times 6 = 3$	
$20 - 2 \times 8 = 4$	
$\therefore A = \begin{bmatrix} 1 & -3 & 5 \\ 3 & -9 & 15 \\ 4 & -12 & 20 \end{bmatrix}$	
$R_2 \rightarrow R_2 - 3 \times R_1$	$R_3 \rightarrow R_3 - 4 \times R_1$
$R_2 - 3 \times R_1$	$R_3 - 4 \times R_1$
$3 - 3 \times 1 = 0$	$4 - 4 \times 1 = 0$
$-9 - 3 \times -3 = 0$	$-12 - 4 \times -3 = 0$
$15 - 3 \times 5 = 0$	$20-4\times 5=0$
$\therefore A = \begin{bmatrix} 1 & -3 & 5 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$	
$C_2 \rightarrow C_2 + 3 \times C_1$	$C_3 \rightarrow C_3 - 5 \times C_1$
$C_2 + 3 \times C_1$	$C_3 - 5  imes C_1$
$-3 + 3 \times 1 = 0$	$5 - 5 \times 1 = 0$
$0 + 3 \times 0 = 0$	$0-5\times 0=0$
$0 + 3 \times 0 = 0$	$0-5\times 0=0$
$\therefore A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$	

This is normal form.

Number of non-zero rows are 1

The rank of matrix A is  $\rho(A) = 1$ 

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# > <u>Homework:</u>

Reduce the given matrix to Normal form and find its rank

6.	<i>A</i> =	[1  4  7	2 5 8	3 6 9	
7.	<i>A</i> =	[1  1  3	1 2 4	2 3 5	
8.	<i>A</i> =	1 2 -1		3 6 -3	2 4 -2
9.	A =	[4 1 2	1 3 4	2 4 3	

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#### **MATRICES (12 MARKS)**

Topic Content: Inverse of a matrix by Gauss-Jordan method; Rank of a matrix; Normal form of a matrix;

Consistency of non- homogeneous and homogeneous system of linear equations; Eigen values and Eigen vectors; Properties of Eigen values and Eigen vectors (without proofs); Cayley-Hamilton's theorem (without proof) and its applications.

Course Outcome: After completion of this course, students will be able to

CO2: Implement matrix concept to solve real life problems.

Inverse of a matrix by Gauss-Jordan method:

**STEP I:** Write the given matrix in the form.  $A \cdot A^{-1} = I$ , where *I* is the identity matrix. ( $|A| \neq 0$ ) **STEP II:** Use elementary row operations to transform the left side of the matrix (which is A) into the identity matrix. Apply same transformation to right on the matrix *I* into the  $A^{-1}$ 

- The elementary row operations include:
  - Swapping two rows.
  - Multiplying a row by a non-zero scalar.
  - Adding or subtracting the multiple of one row from another row.

#### EXAMPLE:

1. Solve by using Gauss Jordan method Find inverse of matrix  $A = \begin{bmatrix} 3 & -3 & 4 \\ 2 & -3 & 4 \\ 0 & -1 & 1 \end{bmatrix}$  [W-23 4M]

**Sol:** Write the matrix in the form. A.  $A^{-1} = I$ 

$$\begin{array}{c} \vdots \begin{bmatrix} 3 & -3 & 4 \\ 2 & -3 & 4 \\ 0 & -1 & 1 \end{bmatrix} \cdot A^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \\ R_1 \to R_1 - R_2 \\ \vdots \begin{bmatrix} 1 & 0 & 0 \\ 2 & -3 & 4 \\ 0 & -1 & 1 \end{bmatrix} \cdot A^{-1} = \begin{bmatrix} 1 & -1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \\ R_2 \to R_2 - 2 * R_1 \\ \vdots \begin{bmatrix} 1 & 0 & 0 \\ 0 & -3 & 4 \\ 0 & -1 & 1 \end{bmatrix} \cdot A^{-1} = \begin{bmatrix} 1 & -1 & 0 \\ -2 & 3 & 0 \\ 0 & 0 & 1 \end{bmatrix} \\ R_2 \leftrightarrow R_3 \\ \vdots \begin{bmatrix} 1 & 0 & 0 \\ 0 & -3 & 4 \\ 0 & -3 & 4 \end{bmatrix} \cdot A^{-1} = \begin{bmatrix} 1 & -1 & 0 \\ -2 & 3 & 0 \\ 0 & 0 & 1 \end{bmatrix} \\ R_2 \to -R_2 \\ \vdots \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & -1 \\ 0 & -3 & 4 \end{bmatrix} \cdot A^{-1} = \begin{bmatrix} 1 & -1 & 0 \\ 0 & 0 & 1 \\ -2 & 3 & 0 \end{bmatrix}$$

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$ \begin{array}{c} R_3 \to R_3 + 3 * R_2 \\ \vdots \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & -1 \end{bmatrix} . A^{-1} = \begin{bmatrix} 1 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix} $	1]		
	3]		
$R_2 \rightarrow R_2 + R_3$ $[1  0  0] \qquad [1  -1  0]$			
$\therefore \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \cdot A^{-1} = \begin{bmatrix} 1 & 1 & 0 \\ -2 & 3 & -4 \\ -2 & 3 & -3 \end{bmatrix}$			
$\therefore I.A^{-1} = \begin{bmatrix} 1 & -1 & 0 \\ -2 & 3 & -4 \\ -2 & 3 & -3 \end{bmatrix}$			
	$\therefore A^{-1} = \begin{bmatrix} 1 & -1 \\ -2 & 3 \\ -2 & 3 \end{bmatrix}$	0 -4 -3	
2. Use Gauss Jordan method to Find inv	erse of matrix $A = \begin{bmatrix} 2 \\ 0 \\ 5 \end{bmatrix}$	1 -1 2 -1 2 -3 (Dec-2018)	
<b>Sol:</b> Write the matrix in the form. <i>A</i> . <i>A</i>	$^{-1} = I$		
$ \therefore \begin{bmatrix} 2 & 1 & -1 \\ 0 & 2 & -1 \\ 5 & 2 & -3 \end{bmatrix} . A^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} $			
$R_1 \rightarrow \frac{R_1}{2}$			
$ \therefore \begin{bmatrix} 1 & \frac{1}{2} & \frac{-1}{2} \\ 0 & 2 & -1 \\ 5 & 2 & -3 \end{bmatrix} . A^{-1} = \begin{bmatrix} \frac{1}{2} & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} $			
$R_3 \to R_3 - 5 * R_1$			
$ \therefore \begin{bmatrix} 1 & \frac{1}{2} & \frac{-1}{2} \\ 0 & 2 & -1 \\ 0 & -\frac{1}{2} & \frac{-1}{2} \end{bmatrix} . A^{-1} = \begin{bmatrix} \frac{1}{2} & 0 & 0 \\ 0 & 1 & 0 \\ \frac{-5}{2} & 0 & 1 \end{bmatrix} $			
$R_2 \rightarrow \frac{R_2}{2}$			
$\begin{bmatrix} 1 & \frac{1}{2} & \frac{-1}{2} \\ & & -1 \end{bmatrix} \begin{bmatrix} \frac{1}{2} & 0 & 0 \\ & 1 \end{bmatrix}$			
$ \stackrel{.}{\overset{.}{\overset{.}{\overset{.}{\overset{.}{\overset{.}{\overset{.}{\overset{.}{$			
L  2  2  1  L  2  2  1  L  2  2  1  L  2  2  1  L  2  2  1  L  2  2  1  L  2  2  2  1  L  2  2  2  1  L  2  2  2  1  L  2  2  2  1  L  2  2  2  1  L  2  2  2  1  L  2  2  2  1  L  2  2  2  1  L  2  2  2  1  L  2  2  2  1  L  2  2  2  1  L  2  2  2  2  2  2  2  2  2			
$[1 \ 0 \ -1]$ $[-2 \ 0 \ 1]$			
$\therefore \begin{bmatrix} 0 & 1 & \frac{-1}{2} \end{bmatrix} A^{-1} = \begin{bmatrix} 0 & \frac{1}{2} & 0 \end{bmatrix}$			
$\begin{bmatrix} 0 & -\frac{1}{2} & \frac{-1}{2} \end{bmatrix} \qquad \begin{bmatrix} -5 \\ \frac{-5}{2} & 0 & 1 \end{bmatrix}$			
$R_3 \to R_3 + \frac{1}{2} * R_2$			

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$\therefore \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & \frac{-1}{2} \\ 0 & 0 & \frac{-3}{4} \end{bmatrix} . A^{-1} = \begin{bmatrix} -2 & 0 & 1 \\ 0 & \frac{1}{2} & 0 \\ \frac{-5}{2} & \frac{1}{4} & 1 \end{bmatrix}$	
$R_3 \rightarrow \frac{-4}{3} * R_3$	
$\therefore \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & \frac{-1}{2} \\ 0 & 0 & 1 \end{bmatrix} \cdot A^{-1} = \begin{bmatrix} -2 & 0 & 1 \\ 0 & \frac{1}{2} & 0 \\ \frac{10}{3} & \frac{-1}{3} & \frac{-4}{3} \end{bmatrix}$	
$R_1 \to R_1 + R_3$	
$ \therefore \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & \frac{-1}{2} \\ 0 & 0 & 1 \end{bmatrix} \cdot A^{-1} = \begin{bmatrix} \frac{4}{3} & \frac{-1}{3} & \frac{-1}{3} \\ 0 & \frac{1}{2} & 0 \\ \frac{10}{3} & \frac{-1}{3} & \frac{-4}{3} \end{bmatrix} $	
$R_2 \rightarrow R_2 + \frac{1}{2} * R_3$	
$ \therefore \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} . A^{-1} = \begin{bmatrix} \frac{4}{3} & \frac{-1}{3} & \frac{-1}{3} \\ \frac{5}{3} & \frac{1}{3} & \frac{-2}{3} \\ \frac{10}{3} & \frac{-1}{3} & \frac{-4}{3} \end{bmatrix} $	
$\therefore I.A^{-1} = \begin{bmatrix} \frac{4}{3} & \frac{-1}{3} & \frac{-1}{3} \\ \frac{5}{3} & \frac{1}{3} & \frac{-2}{3} \\ \frac{10}{3} & \frac{-1}{3} & \frac{-4}{3} \end{bmatrix}$	
$\therefore A^{-1} = \begin{bmatrix} \frac{4}{3} & \frac{-1}{3} & \frac{-1}{3} \\ \frac{5}{3} & \frac{1}{3} & \frac{-2}{3} \\ \frac{10}{3} & \frac{-1}{3} & \frac{-4}{3} \end{bmatrix}$	
	[2 0 -1]

3. Use Gauss Jordan method to Find inverse of matrix  $A = \begin{bmatrix} 2 & 0 & -1 \\ 5 & 1 & 0 \\ 0 & 1 & 3 \end{bmatrix}$ 

Sol: Write the matrix in the form.  $A \cdot A^{-1} = I$ 

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

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$ \therefore \begin{bmatrix} 1 & 0 & \frac{-1}{2} \\ 5 & 1 & 0 \\ 0 & 1 & 3 \end{bmatrix} . A^{-1} = \begin{bmatrix} \frac{1}{2} & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} $		
$R_2 \rightarrow R_2 - 5 * R_1$		
$ \therefore \begin{bmatrix} 1 & 0 & \frac{-1}{2} \\ 0 & 1 & \frac{5}{2} \\ 0 & 1 & 3 \end{bmatrix} . A^{-1} = \begin{bmatrix} \frac{1}{2} & 0 & 0 \\ -5 & 0 \\ \frac{-5}{2} & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} $		
$R_3 \rightarrow R_3 - R_2$		
$ \therefore \begin{bmatrix} 1 & 0 & \frac{-1}{2} \\ 0 & 1 & \frac{5}{2} \\ 0 & 0 & \frac{1}{2} \end{bmatrix} . A^{-1} = \begin{bmatrix} \frac{1}{2} & 0 & 0 \\ \frac{-5}{2} & 1 & 0 \\ \frac{5}{2} & -1 & 1 \end{bmatrix} $		
$R_3 \rightarrow 2 * R_3$		
$ \therefore \begin{bmatrix} 1 & 0 & \frac{-1}{2} \\ 0 & 1 & \frac{5}{2} \\ 0 & 0 & 1 \end{bmatrix} . A^{-1} = \begin{bmatrix} \frac{1}{2} & 0 & 0 \\ \frac{-5}{2} & 1 & 0 \\ \frac{5}{5} & -2 & 2 \end{bmatrix} $		
$R_1 \rightarrow R_1 + \frac{1}{-*} R_2$		
$\therefore \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & \frac{5}{2} \\ 0 & 0 & 1 \end{bmatrix} . A^{-1} = \begin{bmatrix} 3 & -1 & 1 \\ \frac{-5}{2} & 1 & 0 \\ 5 & -2 & 2 \end{bmatrix}$		
$R_2 \rightarrow R_2 - \frac{5}{2} * R_3$		
$ \therefore \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} . A^{-1} = \begin{bmatrix} 3 & -1 & 1 \\ -15 & 6 & -5 \\ 5 & -2 & 2 \end{bmatrix} $	5]	
$\therefore I.A^{-1} = \begin{bmatrix} 3 & -1 & 1 \\ -15 & 6 & -5 \\ 5 & -2 & 2 \end{bmatrix}$		
$\therefore A^{-1} = \begin{bmatrix} 3 & -1 & 1 \\ -15 & 6 & -5 \\ 5 & -2 & 2 \end{bmatrix}$		

4. Use Gauss Jordan method to Find inverse of matrix  $A = \begin{bmatrix} 1 & 2 & -2 \\ 0 & -2 & 1 \\ -1 & 3 & 0 \end{bmatrix}$  [S-24, 4M]

**Sol:** Write the matrix in the form.  $A \cdot A^{-1} = I$ 

$$\therefore \begin{bmatrix} 1 & 2 & -2 \\ 0 & -2 & 1 \\ -1 & 3 & 0 \end{bmatrix} . A^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$
$$R_3 \to R_3 + R_1$$

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$R_2 \to 2 * R_2 + R_3$	
$\therefore \begin{bmatrix} 1 & 2 & -2 \\ 0 & 1 & 0 \\ 0 & 5 & -2 \end{bmatrix} \cdot A^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 2 & 1 \\ 1 & 0 & 1 \end{bmatrix}$	
$R_1 \to R_1 - 2 * R_2, R_3 \to R_3 - 5 * R_2$	
$ \therefore \begin{bmatrix} 1 & 0 & -2 \\ 0 & 1 & 0 \\ 0 & 0 & -2 \end{bmatrix} . A^{-1} = \begin{bmatrix} -1 & -4 & -2 \\ 1 & 2 & 1 \\ -4 & -10 & -4 \end{bmatrix} $	
$R_3 \to \frac{R_3}{-2}$	
$ \therefore \begin{bmatrix} 1 & 0 & -2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} . A^{-1} = \begin{bmatrix} -1 & -4 & -2 \\ 1 & 2 & 1 \\ 2 & 5 & 2 \end{bmatrix} $	
$R_1 \to R_1 + 2 * R_3$	
$\therefore \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} . A^{-1} = \begin{bmatrix} 3 & 6 & 2 \\ 1 & 2 & 1 \\ 2 & 5 & 2 \end{bmatrix}$	
$\therefore I.A^{-1} = \begin{bmatrix} 3 & 6 & 2 \\ 1 & 2 & 1 \\ 2 & 5 & 2 \end{bmatrix}$	
$\therefore A^{-1} = \begin{bmatrix} 3 & 6 & 2 \\ 1 & 2 & 1 \\ 2 & 5 & 2 \end{bmatrix}$	

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#### Homework:

Use Gauss Jordan method to find the inverse of matrix A

1.	1         2         3           2         4         5           3         5         6
2.	$\begin{bmatrix} 1 & 3 & 0 \\ -1 & 2 & 1 \\ 0 & 0 & 2 \end{bmatrix}$
3.	$\begin{bmatrix} 1 & 1 & 3 \\ 1 & 3 & -3 \\ -2 & -4 & -4 \end{bmatrix}$
4.	$\begin{bmatrix} 2 & 3 & 4 \\ 4 & 3 & 1 \\ 1 & 2 & 4 \end{bmatrix}$
5.	$\begin{bmatrix} 1 & 2 & -2 \\ -1 & 3 & 0 \\ 0 & -2 & 1 \end{bmatrix}$ [S-23 4M]



# MATHEMATICS FOR MACHINE LEARNING

# UNIT 2

8087348936

# **MATRICES (20 MARKS)**

Topic Content: Inverse of a matrix by Gauss-Jordan method; Rank of a matrix; Normal form of a matrix;

Consistency of non-homogeneous and homogeneous system of linear equations; Eigen values and

Eigen vectors; Properties of Eigen values and Eigen vectors (without proofs); Cayley-Hamilton's

theorem (without proof) and its applications.

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Course Outcome: After completion of this course, students will be able to

**CO2:** Implement matrix concept to solve real life problems.

# Consistency of non- homogeneous and homogeneous system of linear equations:

Let us consider the non-homogeneous system of m linear equations in n unknowns  $x_1, x_2, x_3, \dots, x_n$ .

1)

 $a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \dots + a_{1n}x_n = b_1,$   $a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \dots + a_{2n}x_n = b_2,$  $\vdots \qquad \vdots \qquad \vdots \qquad \vdots \qquad \vdots \qquad \vdots \qquad \dots$ 

 $a_{m1}x_1 + a_{m2}x_2 + a_{m3}x_3 + \dots + a_{mn}x_n = b_m$ 

To check the consistency (i.e. if the system of equation has at least one solution) we find the rank of matrices.

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

And

$$K = [A:B] = \begin{bmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1n} & b_1 \\ a_{21} & a_{22} & a_{23} & \dots & a_{2n} & b_2 \\ \vdots & \vdots & \vdots & \dots & \vdots \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mn} & b_m \end{bmatrix}$$

Here *A* is called coefficient matrix & *K* is called augmented matrix of equation 1)

We find the rank of matrix A & K by reducing them to triangular form by applying elementary row transformations.

# > Conditions To Check Consistency:

**Case I)** If  $\rho(A) \neq \rho(K)$  then the system of equation 1) is said to be inconsistent. There will be no solution.

**Case II)** If  $\rho(A) = \rho(K)$  then the system of equation 1) is said to be consistent. There will be at least one solution.

- 1)  $\rho(A) = \rho(K) = n$  (**Number of unknowns**) the system will have a unique solution.
- ρ(A) = ρ(K) < n (Number of unknowns) the system will have infinite number of solution & assign n r parameters to variables.</li>

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#### Examples:

1. Determine the consistency of set of equations. x - 2y + z = -5, x + 5y - 7z = 2, 3x + y - 5z = 1.

Sol: The given system of equation can be written as, AX = B

$$\therefore \begin{bmatrix} 1 & -2 & 1 \\ 1 & 5 & -7 \\ 3 & 1 & -5 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -5 \\ 2 \\ 1 \end{bmatrix}$$

$$R_2 \to R_2 - R_1, R_3 \to R_3 - 3 \times R_1$$

	$R_2 - R_1$	$R_3 - 3 \times R_1$
	1 - 1 = 0	$3 - 3 \times 1 = 0$
	5 - (-2) = 7	$1 - 3 \times (-2) = 7$
	-7 - 1 = -8	$-5 - 3 \times 1 = -8$
	2 - (-5) = 7	$1 - 3 \times (-5) = 16$
	$ \begin{array}{ccc}  & 1 & -2 \\  & 0 & 7 \\  & 0 & 7 \end{array} $	$\begin{bmatrix} 1\\ -8\\ -8 \end{bmatrix} \begin{bmatrix} x\\ y\\ z \end{bmatrix} = \begin{bmatrix} -5\\ 7\\ 16 \end{bmatrix}$
	$R_{3} -$	$\rightarrow R_3 - R_2$
	R	$_3 - R_2$
	0 -	-0 = 0
	7 -	- 7 = 7)
	-8 -	(-8) = 0
	16	-7 = 9
	$ \begin{array}{ccc} \vdots \begin{bmatrix} 1 & -2 \\ 0 & 7 \\ 0 & 0 \\ \end{array} $	$\begin{bmatrix} 1\\-8\\0 \end{bmatrix} \begin{bmatrix} x\\y\\z \end{bmatrix} = \begin{bmatrix} -5\\7\\9 \end{bmatrix}$
Here	e  ho(A) = 2 &  ho(K)	$0 = \begin{bmatrix} 1 & -2 & 1 &   & -5 \\ 0 & 7 & -8 &   & 7 \\ 0 & 0 & 0 &   & 9 \end{bmatrix} = 3$
	$\therefore \rho(A) =$	$2 \neq \rho(K) = 3$

System is in consistent & has no solution.

2. Test for consistency and solve: 5x + 3y + 7z = 4, 3x + 26y + 2z = 9, 7x + 2y + 10z = 5 [S-24 4M] Sol: The given system of equation can be written as, AX = B

$$\therefore \begin{bmatrix} 5 & 3 & 7 \\ 3 & 26 & 2 \\ 7 & 2 & 10 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 4 \\ 9 \\ 5 \end{bmatrix}$$

$$R_2 \to 5 \times R_2 - 3 \times R_1, R_3 \to 5 \times R_3 - 7 \times R_1$$

$5 \times R_2 - 3 \times R_1$	$5 \times R_3 - 7 \times R_1$
$5 \times 3 - 3 \times 5 = 0$	$5 \times 7 - 7 \times 5 = 0$
$5 \times 26 - 3 \times 3 = 121$	$5 \times 2 - 7 \times 3 = -11$
$5 \times 2 - 3 \times 7 = -11$	$5 \times 10 - 7 \times 7 = 1$
$5 \times 9 - 3 \times 4 = 33$	$5 \times 5 - 7 \times 4 = -3$
$ \begin{array}{cccc} 5 & 3 \\ 0 & 12 \\ 0 & -1 \end{array} $	$\begin{bmatrix} 7\\1\\-11\\1 \end{bmatrix} \begin{bmatrix} x\\y\\z \end{bmatrix} = \begin{bmatrix} 4\\33\\-3 \end{bmatrix}$

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MR. SUDHIR S DESAI	<b>8087348936</b> $R_3 \rightarrow 11 \times R_3 + R_2$	MATHEMATICS FOR MACHINE LEARNING
	$11 \times R_3 - R_2$	
	$11 \times 0 - 0 = 0$	
	$11 \times -11 + 121 = 0$	
	$11 \times 1 + (-11) = 0$	
	$11 \times -3 + 33 = 0$	
	$\therefore \begin{bmatrix} 5 & 3 & 7 \\ 0 & 121 & -11 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 3 \\ 3 \end{bmatrix}$	$\begin{bmatrix} 4\\33\\0 \end{bmatrix} \dots \dots \dots (1)$
	Here $\rho(A) = 2 \& \rho(K) = \begin{bmatrix} 5 & 3 \\ 0 & 121 \\ 0 & 0 \end{bmatrix}$	$\begin{bmatrix} 7 \\ -11 \\ 33 \\ 0 \end{bmatrix} = 2.$

This system is consistent.

Assign n - r = 3 - 2 = 1 parameter.

Consider z = t

From equation 1)

$$\therefore 5x + 3y + 7z = 4 \dots \dots \dots (2)$$
  
$$\therefore 121y - 11z = 33 \dots \dots \dots (3)$$

 $\therefore \rho(A) = 2 = \rho(K) = 2$ 

Put z = t in equation 3)

$$\therefore 121y - 11t = 33$$
  
$$\therefore 121y = 33 + 11t$$
  
Divide by 121

3

∴ **y** =

Put  $y = \frac{3}{11} + \frac{1}{11}t \& z = t$  in equation 1)

$$\therefore 5x + 3\left(\frac{3}{11} + \frac{1}{11}t\right) + 7t = 4$$
  
$$\therefore 5x + \frac{9}{11} + \frac{3}{11}t + 7t = 4$$
  
$$\therefore 5x + \frac{80}{11}t = 4 - \frac{9}{11}$$
  
$$\therefore 5x + \frac{80}{11}t = \frac{35}{11}$$
  
$$\therefore 5x = \frac{35}{11} - \frac{80}{11}t$$
  
Divide by 5  
$$\therefore x = \frac{7}{11} - \frac{16}{11}t$$

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3. Examine the following linear system of equation for consistency & solve it if consistent.

$$4x - 2y + 6z = 8, x + y - 3z = -1, 15x - 3y + 9z = 21$$
 [S-23, W-23 4M]

Sol: The given system of equation can be written as, AX = B

$$\therefore \begin{bmatrix} 4 & -2 & 6 \\ 1 & 1 & -3 \\ 15 & -3 & 9 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 8 \\ -1 \\ 21 \end{bmatrix}$$

$$R_1 \leftrightarrow R_2$$

$$\therefore \begin{bmatrix} 1 & 1 & -3 \\ 4 & -2 & 6 \\ 15 & -3 & 9 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -1 \\ 8 \\ 21 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - 4 \times R_1, R_3 \rightarrow R_3 - 15 \times R_1$$

$$R_2 - 4 \times R_1 \qquad R_3 - 15 \times R_1$$

$4 - 4 \times 1 = 0$	$15 - 15 \times 1 = 0$
$-2 - 4 \times 1 = -6$	$-3 - 15 \times 1 = -18$
$6 - 4 \times (-3) = 18$	$9 - 15 \times (-3) = 54$
$8 - 4 \times (-1) = 12$	$21 - 15 \times (-1) = 36$
[1	$\begin{bmatrix} 1 & -3 \end{bmatrix} \begin{bmatrix} x \\ \end{bmatrix} \begin{bmatrix} -1 \end{bmatrix}$

$$\begin{bmatrix} 0 & -6 & 18 \\ 0 & -18 & 54 \end{bmatrix} \begin{bmatrix} y \\ z \end{bmatrix} = \begin{bmatrix} 12 \\ 36 \end{bmatrix}$$

 $R_3 \rightarrow R_3 - 3 \times R_2$ 

$$R_{3} - 3 \times R_{2}$$

$$0 - 3 \times 0 = 0$$

$$-18 - 3 \times -6 = 0$$

$$54 - 3 \times 15 = 0$$

$$36 - 3 \times 12 = 0$$

$$\therefore \begin{bmatrix} 1 & 1 & -3 \\ 0 & -6 & 18 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -1 \\ 12 \\ 0 \end{bmatrix} \dots \dots \dots (1)$$
Here  $\rho(A) = 2 \& \rho(K) = \begin{bmatrix} 1 & 1 & -3 \\ 0 & -6 & 18 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 1 & -3 \\ 0 & -6 & 18 \\ 0 & 0 & 0 \end{bmatrix} = 2.$ 

$$\therefore \rho(A) = 2 = \rho(K) = 2$$

This system is consistent.

Assign n - r = 3 - 2 = 1 parameter.

Consider z = t

From equation 1)

$$\therefore x + y - 3z = -1 \dots \dots \dots (2)$$
$$\therefore -6y + 18z = 12 \dots \dots \dots (3)$$

Put z = t in equation 3)

$$\therefore -6y + 18(t) = 12$$
$$\therefore -6y = 12 - 18t$$
Divide by -6

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 $\therefore y = -2 + 3t$ 

Put y = -2 + 3t, z = t in equation 1)

$$\therefore x + (-2 + 3t) - 3t = -1$$
  

$$\therefore x - 2 + 3t - 3t = -1$$
  

$$\therefore x - 2 = -1$$
  

$$\therefore x = -1 + 2$$
  

$$\therefore x = 1$$

4. Determine the consistency of set of equations. x + 2y + z = 3, 2x + 3y + 2z = 5,

$$3x - 5y + 5z = 2, 3x + 9y - z = 4.$$

Sol: The given system of equation can be written as, AX = B

$$\therefore \begin{bmatrix} 1 & 2 & 1 \\ 2 & 3 & 2 \\ 3 & -5 & 5 \\ 3 & 9 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 3 \\ 5 \\ 2 \\ 4 \end{bmatrix}$$

$R_2 \rightarrow$	$R_2 -$	$2 \times$	R <sub>1</sub> ,	$R_3 \rightarrow$	$R_3 -$	3 ×	R <sub>1</sub> ,	$R_4$	$\rightarrow R_4 -$	- 3	X	$R_1$
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$R_2 - 2 \times R_1$	$R_3 - 3 \times R_1$	$R_4 - 3 \times R_1$
$2 - 2 \times 1 = 0$	$3 - 3 \times 1 = 0$	$3 - 3 \times 1 = 0$
$3 - 2 \times 2 = -1$	$-5 - 3 \times 2 = -11$	$9 - 3 \times 2 = 3$
$2 - 2 \times 1 = 0$	$5 - 3 \times 1 = 2$	$-1 - 3 \times 1 = -4$
$5 - 2 \times 3 = -1$	$2 - 3 \times 3 = -7$	$4 - 3 \times 3 = -5$
		3 ]

$$: \begin{bmatrix} 1 & 2 & -1 \\ 0 & -1 & 0 \\ 0 & -11 & 2 \\ 0 & 3 & -4 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 3 \\ -1 \\ -7 \\ -5 \end{bmatrix}$$

 $R_3 \rightarrow R_3 - 11 \times R_2, R_4 \rightarrow R_4 + 3 \times R_2$ 

$R_3 - 11 \times R_2$	$R_4 + 3 \times R_2$
$0 - 11 \times 0 = 0$	$0 + 3 \times 0 = 0$
$-11 - 11 \times (-1) = 0$	$3 + 3 \times -1 = 0$
$2 - 11 \times 0 = 2$	$-4 + 3 \times 0 = -4$
$-7 - 11 \times (-1) = 4$	$-5 + 3 \times -1 = -8$
$\therefore \begin{bmatrix} 1 & 2 & 1 \\ 0 & -1 & 0 \\ 0 & 0 & 2 \\ 0 & 0 & -4 \end{bmatrix}$	$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 3 \\ -1 \\ 4 \\ -8 \end{bmatrix}$

 $R_4 \rightarrow R_4 + 2 \times R_3$ 

$R_4 + 2 \times R_3$
$0 + 2 \times 0 = 0$
$0 + 2 \times 0 = 0$
$-4 + 2 \times 2 = 0$
$-8 + 2 \times 4 = 0$

MR. SUDHIR S DESAI8087348936MATHEMATICS FOR MACHINE LEARNING $\therefore \begin{bmatrix} 1 & 2 & 1 \\ 0 & -1 & 0 \\ 0 & 0 & 2 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 3 \\ -1 \\ 4 \\ 0 \end{bmatrix} \dots \dots \dots 1)$ Here  $\rho(A) = 3 \& \rho(K) = \begin{bmatrix} 1 & 2 & 1 & 3 \\ 0 & -1 & 0 & -1 \\ 0 & 0 & 2 & 4 \\ 0 & 0 & 0 & 0 \end{bmatrix} = 3$ . Number of unknowns = 3. $\therefore \rho(A) = \rho(K) = n = 3$ System is consistent & has a unique solution.<br/>From equation 1), we get.<br/> $x + 2y + z = 3 \dots ... 2)$ 

 $x + 2y + z = 3 \dots \dots 2)$   $-y = -1 \Rightarrow y = 1$   $2z = 4 \Rightarrow z = \frac{4}{2} \therefore z = 2$ Put y = 1, z = 2 in equation 2) x + 2(1) + 2 = 3  $\therefore x + 4 = 3$  $\therefore x = 3 - 4 \Rightarrow x = -1$ 

The required solution is (-1, 1, 2).

5. Check the consistency of set of equations & solve. 2x - 3y + 5z = 1, 3x + y - z = 2, x + 4y - 6z = 1 (Dec-2023) 6Marks

Sol: The given system of equation can be written as, AX = B

$$\begin{bmatrix} 2 & -3 & 5 \\ 3 & 1 & -1 \\ 1 & 4 & -6 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$$

$$R_1 \leftrightarrow R_3$$

$$\begin{bmatrix} 1 & 4 & -6 \\ 3 & 1 & -1 \\ 2 & -3 & 5 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$$

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

$$R_2 - 3 \times R_1$$

$$R_3 - 2 \times R_1$$

$$R_3 - 3 \times 1 = 0$$

$$2 - 2 \times 1 = 0$$

$$1 - 3 \times 4 = -11$$

$$-3 - 2 \times 4 = -11$$

$$-1 - 3 \times -6 = 17$$

$$5 - 2 \times -6 = 17$$

$$2 - 3 \times 1 = -1$$

$$1 - 2 \times 1 = -1$$

$$\begin{bmatrix} 1 & 4 & -6 \\ 0 & -11 & 17 \\ 0 & -11 & 17 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \\ -1 \end{bmatrix}$$

$$R_3 \rightarrow R_3 - R_2$$

$$R_3 - R_2$$

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0 - 0 = 0
-11 - (-11) = 0
17 - 17 = 0
-1 - (-1) = 0
$\begin{bmatrix} 1 & 4 & -6 \\ 0 & -11 & 17 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} \dots \dots \dots 1)$
Here $\rho(A) = 2 \& \rho(K) = \begin{bmatrix} 1 & 4 & -6 & 1 \\ 0 & -11 & 17 & -1 \\ 0 & 0 & 0 & 0 \end{bmatrix} = 2$
$\therefore \rho(A) = 2 = \rho(K) = 2 < n = 3$
System is consistent & has infinite solution.
From equation 1), we get.
$x + 4y - 6z = 1 \dots \dots 2)$
$-11y + 17z = -1 \dots3$
Consider $z = t$
From equation 3)
$\therefore -11y + 17t = -1$
11y = -1 - 1/t . 11y = 1 + 17t
$\therefore y = \frac{1}{11} + \frac{17}{11}t$
From equation 2)
$x + 4\left[\frac{1}{11} + \frac{17}{11}t\right] - 6t = 1$
$\therefore x + \frac{4}{11} + \frac{68}{11}t - 6t = 1$
$\therefore x + \frac{4}{11} + \frac{2}{11}t = 1$
$\therefore x = 1 - \frac{4}{11} - \frac{2}{11}t$
$\therefore x = \frac{7}{11} - \frac{2}{11}t$
The required solution is $\left(\frac{7}{11} - \frac{2}{11}t, \frac{1}{11} + \frac{17}{11}t, t\right)$
6. For what value of k is the following system of equations is consistent & hence solve for them

 $x + y + z = 1, x + 2y + 4z = k, x + 4y + 10z = k^{2}$ 

Sol: The given system of equation can be written as, AX = B

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \\ 1 & 4 & 10 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ k \\ k^2 \end{bmatrix}$$
$$R_2 \rightarrow R_2 - R_1, R_3 \rightarrow R_3 - R_1$$

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$R_2 - R_1$	$R_3 - R_1$					
1 - 1 = 0	1 - 1 = 0					
2 - 1 = 1	4 - 1 = 3					
4 - 1 = 3	10 - 1 = 9					
k-1 = k-1	$k^2 - 1 = k^2 - 1$					
$\begin{bmatrix} 1 & 1 \\ 0 & 1 \\ 0 & 3 \end{bmatrix}$	$\begin{bmatrix} 1\\3\\9 \end{bmatrix} \begin{bmatrix} x\\z \end{bmatrix} = \begin{bmatrix} 1\\k-1\\k^2-1 \end{bmatrix}$					
$R_3$ -	$\rightarrow R_3 - 3 \times R_2$					
$R_3 - 3 \times R_2$						
$0 - 3 \times 0 = 0$						
3 – 3 ×	1 = 0					
9 – 3 ×	3 = 0					
$k^2 - 1 - 3 \times (k - 1) = k^2 - k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - 1 - 3 \times (k - 1) = k^2 - $	$-1 - 3k + 3 = k^2 - 3k + 2$					
$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$	$ = \begin{bmatrix} 1\\ k-1\\ k^2-3k+2 \end{bmatrix} \dots \dots 1 $					
He	ere $\rho(A) = 2$					

The rank of k also be 2 if  $k^2 - 3k + 2 = 0$ , on solving we get k = 1,2.

The ranks of A & K will be equal for k = 1,2.

The given system equation will be consistent for k = 1,2.

We get  $\rho(A) = 2 = \rho(K) = 2 < n = 3$ 

Hence the system have infinite no. of solutions for k = 1,2.

<u>For *k* = 1.</u>

Equation 1) becomes;

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 1-1 \\ 1^2 - 3(1) + 2 \end{bmatrix}$$
$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$
$$x + y + z = 1$$
$$y + 3z = 0$$
Put  $z = t$ 
$$y + 3t = 0 \rightarrow y = -3t$$
Put  $y = -3t$ &  $z = t$ 
$$x + (-3t) + t = 1$$
$$x - 2t = 1 \rightarrow x = 1 + 2t$$

The required solution is (1 + 2t, -3t, t)

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<u>For *k* = 2.</u>

Equation 1) becomes;

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 2 - 1 \\ 2^2 - 3(2) + 2 \end{bmatrix}$$
$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$$
$$x + y + z = 1$$
$$y + 3z = 1$$
Put  $z = t_1$ 
$$y + 3t_1 = 1 \rightarrow y = 1 - 3t_1$$
Put  $y = 1 - 3t_1 \& z = t_1$ 
$$x + 1 - 3t_1 + t_1 = 1$$
$$x + 1 - 2t_1 = 1 \rightarrow x = 1 + 2t_1 - 1 \rightarrow x = 1$$

The required solution is  $(2t_1, 1 - 3t_1, t_1)$ 

HOMEWORK:

Check the consistency of set of equations & solve.

- 1. 5x + 3y + 7z = 4, 3x + 26y + 2z = 9, 7x + 2y + 10z = 5
- 2. 4x 2y + 6z = 8, x + y 3z = -1, 15x 3y + 9z = 21
- 3. x 2y + 3t = 2, 2x + y + z + t = 4, 4x 3y + z + 7t = 8
- 4.  $x_1 + x_2 + x_3 = 3$ ,  $2x_1 x_2 + 3x_3 = 1$ ,  $4x_1 + x_2 + 5x_3 = 2$ ,  $3x_1 2x_2 + x_3 = 4$
- 5.  $x_1 + x_2 + x_3 = 6$ ,  $x_1 x_2 + 2x_3 = 5$ ,  $3x_1 + x_2 + x_3 = 8$ ,  $2x_1 2x_2 + 3x_3 = 7$
- 6. 5x + 3y + 7z = 4, 3x + 26y + 2z = 9, 7x + 2y + 10z = 5



	[ <i>a</i> <sub>11</sub>	$a_{12}$	$a_{13}$	 $a_{1n}$
	$a_{21}$	$a_{22}$	$a_{23}$	 $a_{2n}$
A =	÷		:	 :
	$a_{m1}$	$a_{m2}$	$a_{m3}$	 $a_{mn}$

Here A is called coefficient matrix of equation 1)

We find the rank of matrix A by reducing them to triangular form by applying elementary row transformations.

# Conditions To Check Consistency:

**Case I)** If  $\rho(A) = n$  (**Number of unknowns**) then the system of equation 1) will have only a trivial solution.  $x_{1=} x_2 = x_3 = \cdots = x_n = 0$ 

**Case II)** If  $\rho(A) < n$  (**Number of unknowns**) then the system of equation 1) will have infinite number of solution (non-trivial solution) & assign n - r parameters to variables.

<u>Note:</u> The necessary & sufficient condition for the system of equations 1) to have non trivial solution is that determinant of coefficient matrix is zero.

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- Examples:
  - 1. Solve the equations. x + 2y + 3z = 0, 3x + 4y + 4z = 0, 7x + 10y + 12z = 0.

Sol: The given system of equation can be written as, AX = B

$$\therefore \begin{bmatrix} 1 & 2 & 3 \\ 3 & 4 & 4 \\ 7 & 10 & 12 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_2 \to R_2 - 3 \times R_1, R_3 \to R_3 - 7 \times R_1$$

$R_2 - 3 \times R_1$	$R_3 - 7 \times R_1$
$3 - 3 \times 1 = 0$	$7 - 7 \times 1 = 0$
$4 - 3 \times 2 = -2$	$10 - 7 \times 2 = -4$
$4 - 3 \times 3 = -5$	$12 - 7 \times 3 = -9$
$\therefore \begin{bmatrix} 1 & 2 \\ 0 & -2 \\ 0 & -4 \end{bmatrix}$	$ \begin{bmatrix} 3\\-5\\-9 \end{bmatrix} \begin{bmatrix} x\\y\\z \end{bmatrix} = \begin{bmatrix} 0\\0\\0 \end{bmatrix} $
$R_3 \rightarrow R_3$	$_3 - 2 \times R_2$
$R_3$ –	$2 \times R_2$

	$\kappa_3 - 2 \times \kappa_2$	
	$0 - 2 \times 0 = 0$	
	$-4 - 2 \times (-2) = 0$	
	$-9 - 2 \times (-5) = 1$	
	$\begin{bmatrix} 1 & 2 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} \begin{bmatrix} 0 \end{bmatrix}$	ן(
:.	$\begin{vmatrix} 0 & -2 & -5 \end{vmatrix} y = \begin{vmatrix} 0 \end{vmatrix}$	)
	$\begin{bmatrix} 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} z \end{bmatrix} \begin{bmatrix} 0 \end{bmatrix}$	)]

Here  $\rho(A) = 3$  &. Number of unknowns = 3.

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

System will have a trivial solution.

x=y=z=0.

2. Solve the equations. x + 3y + 2z = 0, 2x - y + 3z = 0, 3x - 5y + 4z = 0.

Sol: The given system of equation can be written as, AX = B

	[1	3	2]	[x]		[0]	
:.	2	-1	3	y	=	0	
	L3	-5	4	$\lfloor_Z \rfloor$			

$$R_2 \to R_2 - 2 \times R_1, R_3 \to R_3 - 3 \times R_1$$

$R_2 - 2 \times R_1$	$R_3 - 3 \times R_1$
$2 - 2 \times 1 = 0$	$3 - 3 \times 1 = 0$
$-1 - 2 \times 3 = -7$	$-5 - 3 \times 3 = -14$
$3 - 2 \times 2 = -1$	$4 - 3 \times 2 = -2$
$\therefore \begin{bmatrix} 1 & 3 \\ 0 & -7 \\ 0 & -14 \end{bmatrix}$	$ \begin{bmatrix} 2\\-1\\-2 \end{bmatrix} \begin{bmatrix} x\\y\\z \end{bmatrix} = \begin{bmatrix} 0\\0\\0 \end{bmatrix} $
$R_3 \rightarrow R_3$	$-2 \times R_2$
$R_3 - 2$	$2 \times R_2$

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$0 - 2 \times 0 = 0$
$-14 - 2 \times (-7) = 0$
$-2 - 2 \times (-1) = 0$
$ \therefore \begin{bmatrix} 1 & 3 & 2 \\ 0 & -7 & -1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \dots \dots \dots 1 ) $
Here $\rho(A) = 2 < n = 3$ .
System will have infinite number of solutions.
Assign $n - r = 3 - 2 = 1$ parameter.
Consider $z = t$
From equation 1), we get.
$x + 3y + 2z = 0 \dots \dots 2)$
$-7y - z = 0 \dots .3)$
$\therefore -7y - t = 0 \Rightarrow 7y + t = 0$
$\therefore 7y = -t \Longrightarrow \mathbf{y} = \frac{-t}{7}$
Put $y = \frac{-t}{7}$ , $z = t$ in equation 2)
$\therefore x + 3\left(\frac{-t}{7}\right) + 2t = 0$
$\therefore x - \frac{3t}{7} + 2t = 0$
$\therefore x + \frac{11t}{7} = 0 \Longrightarrow x = -\frac{11t}{7}$
The required solution is $\left(-\frac{11t}{7},-\frac{t}{7},t\right)$
3. Find the value of k so that the equations $x + y + 3z = 0$ , $4x + 3y + kz = 0$ , $2x + y + 2z = 0$ have
non-trivial solution.
Sol: The determinant of coefficient matrix should be zero for the given system of equations to have non-
trivial solution.
$ \therefore \begin{vmatrix} 1 & 1 & 3 \\ 4 & 3 & k \\ 2 & 1 & 2 \end{vmatrix} = 0 $
$\therefore (1) \begin{vmatrix} 3 & k \\ 1 & -2 \end{vmatrix} - (1) \begin{vmatrix} 4 & k \\ 2 & -2 \end{vmatrix} + (3) \begin{vmatrix} 4 & 3 \\ 2 & -1 \end{vmatrix} = 0$
$\therefore 1.[6-k] - 1.[8-2k] + 3.[4-6] = 0$

- $\therefore 6 k 8 + 2k + 12 18 = 0$
- $\therefore k-8=0$

 $\therefore k = 8$ 

For k = 8 the given system of equations will have non-trivial solutions.

HOMEWORK:

Solve the equations 4x + 2y + z + 3w = 0, 6x + 3y + 4z + 7w = 0, 2x + y + w = 0

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#### MATHEMATICS FOR MACHINE LEARNING

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#### UNIT 2

#### **MATRICES (20 MARKS)**

Topic Content: Inverse of a matrix by Gauss-Jordan method; Rank of a matrix; Normal form of a matrix;

Consistency of non-homogeneous and homogeneous system of linear equations; Eigen values and

Eigen vectors; Properties of Eigen values and Eigen vectors (without proofs)

Course Outcome: After completion of this course, students will be able to

**CO2:** Implement matrix concept to solve real life problems.

# Eigen values and Eigen vectors:

# <u>Characteristic Equation:</u>

Consider A be the n rowed square matrix,  $\lambda$  be any scalar and I is be the identity matrix of same order as A. Then matrix  $[A - \lambda I]$  is called as characteristic matrix.

The determinant  $|A - \lambda I|$  is called as characteristic polynomial of A & equation  $|A - \lambda I| = 0$  is called as characteristic equation.

# <u>Eigen Values:</u>

The roots of characteristic equation  $|A - \lambda I| = 0$  is called as Eigen values.

<u>Eigen Vectors:</u>

A non-zero vector that only gets scaled (not rotated) when a linear transformation is applied to it.

# Methods of finding characteristic equation:

a) The characteristic equation of a 3 x 3 matrix is  $\lambda^3 - s_1\lambda^2 + s_2\lambda - |A| = 0$ 

Where,  $s_1 =$  Sum of main diagonal elements.

 $s_2 =$  Sum of minors of main diagonal elements.

**b)** The characteristic equation of a 2 x 2 matrix is  $\lambda^2 - s_1\lambda + |A| = 0$ 

Where,  $s_1 =$  Sum of main diagonal elements.

# Properties of Eigen values & Eigen vectors:

- I. The Eigen values of a square matrix A & it's transpose  $A^{T}$  are same.
- II. The Eigen values of a triangular matrix are just its diagonal elements.

If  $A = \begin{bmatrix} 3 & 1 & 4 \\ 0 & 2 & 6 \\ 0 & 0 & 5 \end{bmatrix}$  then Eigen values are  $\lambda = 3,2,5$ 

III. The Eigen values of an idempotent matrix are either zero or unity.

The square matrix A is said to be idempotent if  $\mathsf{A}^2$  = A then  $\lambda=0,1$ 

- IV. The sum of Eigen values of matrix A is equal to the sum of its diagonal elements.
- V. The product of Eigen values of a square matrix A is equal to the determinant of the matrix A.
- VI. If  $\lambda$  is the Eigen value of matrix A, then  $\frac{1}{\lambda}$  will be the Eigen values of A<sup>-1</sup>
- VII. If  $\lambda$  is the Eigen value of the orthogonal matrix A, then  $\frac{1}{\lambda}$  will also be the Eigen values of A.
- VIII. If  $\lambda$  is the Eigen value of matrix A are  $\lambda_1, \lambda_2, \dots, \lambda_n$  then the Eigen values of the matrix A<sup>m</sup> are  $\lambda_1^m, \lambda_2^m, \dots, \lambda_n^m$ . *m* being a positive integer.

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# **Examples:**

1. Find the Eigen values for the following matrix.  $A = \begin{bmatrix} 5 & 4 \\ 1 & 2 \end{bmatrix}$  [S-23, W-23 2M]

**Sol:** Given  $A = \begin{bmatrix} 5 & 4 \\ 1 & 2 \end{bmatrix}$ 

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

$$\therefore \begin{vmatrix} 5-\lambda & 4\\ 1 & 2-\lambda \end{vmatrix} = 0$$
  
$$\therefore (5-\lambda)(2-\lambda) - (4)(1) = 0$$
  
$$\therefore 10 - 5\lambda - 2\lambda + \lambda^2 - 4 = 0$$
  
$$\therefore \lambda^2 - 7\lambda + 6 = 0$$
  
$$\therefore (\lambda - 6)(\lambda - 1) = 0$$
  
$$\therefore \lambda - 6 = 0 \& \lambda - 1 = 0$$

$$\therefore \ \lambda = 6 \& \lambda = 1$$

These are required Eigen Values.

2. Find the Eigen values & Eigen vectors for the following matrix.  $A = \begin{bmatrix} 1 & 2 \\ 4 & 3 \end{bmatrix}$ 

**Sol:** Given  $A = \begin{bmatrix} 1 & 2 \\ 4 & 3 \end{bmatrix}$ 

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

$$\left| \begin{array}{c} 1-\lambda & 2\\ 4 & 3-\lambda \end{array} \right| = 0$$

$$\left| \begin{array}{c} (1-\lambda)(3-\lambda) - (2)(4) = 0 \end{array} \right| \times$$

$$\left| \begin{array}{c} 3-\lambda - 3\lambda + \lambda^2 - 8 = 0 \end{array} \right| \times$$

$$\left| \begin{array}{c} \lambda^2 - 4\lambda - 5 = 0 \end{array} \right| \times$$

$$\left| \begin{array}{c} (\lambda - 5)(\lambda + 1) = 0 \end{array} \right| \times$$

$$\therefore \lambda - 5 = 0 \& \lambda + 1 = 0$$

 $\therefore \lambda = 5 \& \lambda = -1$ 

These are required Eigen Values.

#### **To find Eigen Vectors:**

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

$$\therefore \begin{bmatrix} 1-\lambda & 2\\ 4 & 3-\lambda \end{bmatrix} \begin{bmatrix} x_1\\ x_2 \end{bmatrix} = \begin{bmatrix} 0\\ 0 \end{bmatrix} \dots \dots 1)$$

# For $\lambda = 5$ :

Put  $\lambda = 5$  in equation 1)

$$\therefore \begin{bmatrix} 1-5 & 2 \\ 4 & 3-5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \\ \therefore \begin{bmatrix} -4 & 2 \\ 4 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \\ \therefore -4x_1 + 2x_2 = 0 \dots 2 )$$

& 4x<sub>1</sub> - 2x<sub>2</sub> = 0 ......3) Consider, 4x<sub>1</sub> - 2x<sub>2</sub> = 0 Divide by 2 ∴ 2x<sub>1</sub> - x<sub>2</sub> = 0 ∴ 2x<sub>1</sub> = x<sub>2</sub> ∴  $\frac{x_1}{1} = \frac{x_2}{2}$ ∴ x<sub>1</sub> = 1 & x<sub>2</sub> = 2 ∴ For  $\lambda$  = 5 the required Eigen vector is  $\begin{bmatrix} 1\\2 \end{bmatrix}$ For  $\lambda$  = -1: Put  $\lambda$  = -1 in equation 1) ∴  $\begin{bmatrix} 1 - (-1) & 2\\ 4 & 3 - (-1) \end{bmatrix} \begin{bmatrix} x_1\\ x_2 \end{bmatrix} = \begin{bmatrix} 0\\ 0 \end{bmatrix}$ ∴  $\begin{bmatrix} 2 & 2\\ 4 & 4 \end{bmatrix} \begin{bmatrix} x_1\\ x_2 \end{bmatrix} = \begin{bmatrix} 0\\ 0 \end{bmatrix}$ ∴ 2x<sub>1</sub> + 2x<sub>2</sub> = 0 .....4) & 4x<sub>1</sub> + 4x<sub>2</sub> = 0 .....5)

Consider,  $4x_1 + 4x_2 = 0$ 

Divide by 4

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

$$\therefore \frac{x_1}{-1} = \frac{x_2}{1}$$

- $\therefore x_1 = -1 \& x_2 = 1$
- $\therefore$  For  $\lambda = -1$  the required Eigen vector is  $\begin{bmatrix} -1 \\ 1 \end{bmatrix}$

3. Find the Eigen values & Eigen vectors for the following matrix.  $A = \begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix}$ 

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

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

$$\begin{vmatrix} 8 - \lambda & -6 & 2 \\ -6 & 7 - \lambda & -4 \\ 2 & -4 & 3 - \lambda \end{vmatrix} = 0$$
  
$$\therefore \lambda^3 - s_1 \lambda^2 + s_2 \lambda - |A| = 0 \dots \dots 1)$$
  
$$\therefore s_1 = \text{Sum of main diagonal elements of matrix A.}$$
  
$$\therefore s_1 = 8 + 7 + 3 \Rightarrow \boxed{s_1 = 18}$$
  
$$s_2 = \text{Sum of minors of main diagonal elements of matrix A.}$$

 $\therefore s_2 = \begin{vmatrix} 7 & -4 \\ -4 & 3 \end{vmatrix} + \begin{vmatrix} -6 & -4 \\ 2 & 3 \end{vmatrix} + \begin{vmatrix} -6 & 7 \\ 2 & -4 \end{vmatrix}$ 

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  $\therefore s_2 = 21 - 16 + (-18) - (-8) + 24 - 14 \Rightarrow s_2 = 45$ 
 $\& |A| = \begin{vmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{vmatrix}$ 
 $\therefore |A| = (8) \begin{vmatrix} 7 & -4 \\ -4 & 3 \end{vmatrix} - (-6) \begin{vmatrix} -6 & -4 \\ 2 & 3 \end{vmatrix} + (2) \begin{vmatrix} -6 & 7 \\ 2 & -4 \end{vmatrix}$ 
 $\therefore |A| = (8) \begin{vmatrix} 7 & -4 \\ -4 & 3 \end{vmatrix} - (-6) \begin{vmatrix} -6 & -4 \\ 2 & 3 \end{vmatrix} + (2) \begin{vmatrix} -6 & 7 \\ 2 & -4 \end{vmatrix}$ 
 $\therefore |A| = 8[21 - 16] + 6[-18 - (-8)] + 2[24 - 14]$ 
 $\therefore |A| = 0$  

 Equation 1) becomes;

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

 Taking  $\lambda$  comman.

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 $\therefore \lambda[\lambda^2 - 18\lambda + 45] = 0$   $\therefore \lambda(\lambda - 15)(\lambda - 3) = 0$   $\therefore \lambda = 0, \lambda - 15 = 0, \lambda - 3 = 0$   $\therefore \lambda = 0, \lambda = 15, \lambda = 3$ 

These are required Eigen Values.

#### **To find Eigen Vectors:**

Consider  $[A - \lambda I]X = 0$  $\therefore \begin{bmatrix} 8 - \lambda & -6 & 2 \\ -6 & 7 - \lambda & -4 \\ 2 & -4 & 3 - \lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \dots \dots 1)$ 

# For $\lambda = 0$ :

Put  $\lambda = 0$  in equation 1)

$$\therefore \begin{bmatrix} 8-0 & -6 & 2 \\ -6 & 7-0 & -4 \\ 2 & -4 & 3-0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \\ \therefore \begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Writing equations;

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

Divide by 2

```
\therefore 4x_1 - 3x_2 + x_3 = 0 \dots 2)
```

$$-6x_1 + 7x_2 - 4x_3 = 0 \dots ... 5)$$

$$2x_1 - 4x_2 + 3x_3 = 0 \dots \dots 4)$$

Solving 2) & 3) Using Crammers Rule,

$$\frac{x_1}{\begin{vmatrix} -3 & 1 \\ 7 & -4 \end{vmatrix}} = \frac{-x_2}{\begin{vmatrix} 4 & 1 \\ -6 & -4 \end{vmatrix}} = \frac{x_3}{\begin{vmatrix} 4 & -3 \\ -6 & 7 \end{vmatrix}$$
$$\therefore \frac{x_1}{12 - 7} = \frac{-x_2}{-16 - (-6)} = \frac{x_3}{28 - 18}$$

# $\therefore \frac{x_1}{5} = \frac{-x_2}{-10} = \frac{x_3}{10}$

Divide by 5

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

 $\therefore \lambda = 0$  Corresponding Eigen vector is  $\begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}$ 

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#### For $\lambda = 15$ :

Put  $\lambda = 15$  in equation 1)

$$\therefore \begin{bmatrix} 8-15 & -6 & 2\\ -6 & 7-15 & -4\\ 2 & -4 & 3-15 \end{bmatrix} \begin{bmatrix} x_1\\ x_2\\ x_3 \end{bmatrix} = \begin{bmatrix} 0\\ 0\\ 0 \end{bmatrix} \\ \therefore \begin{bmatrix} -7 & -6 & 2\\ -6 & -8 & -4\\ 2 & -4 & -12 \end{bmatrix} \begin{bmatrix} x_1\\ x_2\\ x_3 \end{bmatrix} = \begin{bmatrix} 0\\ 0\\ 0 \end{bmatrix}$$

Writing equations;

$$-7x_1 - 6x_2 + 2x_3 = 0 \dots 2$$

 $-6x_1 - 8x_2 - 4x_3 = 0$ 

Divide by – 2

# $3x_1 + 4x_2 + 2x_3 = 0 \dots 3$

$$2x_1 - 4x_2 - 12x_3 = 0$$

Divide by 2

$$x_1 - 2x_2 - 6x_3 = 0 \dots \dots 4$$

Solving 3) & 4) Using Crammers Rule,

$$\frac{x_1}{\begin{vmatrix} 4 & 2 \\ -2 & -6 \end{vmatrix}} = \frac{-x_2}{\begin{vmatrix} 3 & 2 \\ 1 & -6 \end{vmatrix}} = \frac{x_3}{\begin{vmatrix} 3 & 4 \\ 1 & -2 \end{vmatrix}$$
$$\therefore \frac{x_1}{-24 - (-4)} = \frac{-x_2}{-18 - 2} = \frac{x_3}{-6 - 4}$$
$$\therefore \frac{x_1}{-20} = \frac{-x_2}{-20} = \frac{x_3}{-10}$$

Divide by – 10

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

 $\therefore \lambda = 15 \text{ corresponding Eigen vector is } \begin{bmatrix} 2\\ -2\\ 1 \end{bmatrix}$ 

#### For $\lambda = 3$ :

Put  $\lambda = 3$  in equation 1)

$$\therefore \begin{bmatrix} 8-3 & -6 & 2 \\ -6 & 7-3 & -4 \\ 2 & -4 & 3-3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

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

Writing equations;

 $5x_1 - 6x_2 + 2x_3 = 0 \dots 2$ 

 $-6x_1 + 4x_2 - 4x_3 = 0$ 

Divide by – 2

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

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

Divide by 2

# $x_1 - 2x_2 - 0x_3 = 0 \dots \dots 4$

Solving 3) & 4) Using Crammers Rule,

$$\frac{x_1}{\begin{vmatrix} -2 & 2 \\ -2 & 0 \end{vmatrix}} = \frac{-x_2}{\begin{vmatrix} 3 & 2 \\ 1 & 0 \end{vmatrix}} = \frac{x_3}{\begin{vmatrix} 3 & -2 \\ 1 & -2 \end{vmatrix}}$$
$$\therefore \frac{x_1}{0 - (-2)} = \frac{-x_2}{0 - 2} = \frac{x_3}{-6 - (-2)}$$
$$\therefore \frac{x_1}{2} = \frac{-x_2}{-2} = \frac{x_3}{-4}$$

Divide by 2

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

 $\therefore \lambda = 3$  corresponding Eigen vector is

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4. Find the Eigen values & Eigen vectors for the following matrix.  $A = \begin{bmatrix} 1 & 0 & -4 \\ 0 & 5 & 4 \\ -4 & 4 & 3 \end{bmatrix}$ 

**Sol:** Given  $A = \begin{bmatrix} 1 & 0 & -4 \\ 0 & 5 & 4 \\ -4 & 4 & 3 \end{bmatrix}$ 

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

$$\left| \begin{array}{ccc} 1 - \lambda & 0 & -4 \\ 0 & 5 - \lambda & 4 \\ -4 & 4 & 3 - \lambda \end{array} \right| = 0$$

$$\therefore \lambda^3 - s_1 \lambda^2 + s_2 \lambda - |A| = 0 \dots \dots 1)$$

 $\therefore$   $s_1 =$  Sum of main diagonal elements of matrix A.

 $\therefore s_1 = 1 + 5 + 3 \Rightarrow \boxed{s_1 = 9}$ 

 $s_2 =$  Sum of minors of main diagonal elements of matrix A.

$$\therefore s_2 = \begin{vmatrix} 5 & 4 \\ 4 & 3 \end{vmatrix} + \begin{vmatrix} 1 & -4 \\ -4 & 3 \end{vmatrix} + \begin{vmatrix} 1 & 0 \\ 0 & 5 \end{vmatrix} \therefore s_2 = 15 - 16 + 3 - 16 + 5 - 0 \Rightarrow \boxed{s_2 = -9}$$

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$$\& |A| = \begin{vmatrix} 1 & 0 & -4 \\ 0 & 5 & 4 \\ -4 & 4 & 3 \end{vmatrix}$$
  
$$\therefore |A| = (1) \begin{vmatrix} 5 & 4 \\ 4 & 3 \end{vmatrix} - (0) \begin{vmatrix} 0 & 4 \\ -4 & 3 \end{vmatrix} + (-4) \begin{vmatrix} 0 & 5 \\ -4 & 4 \end{vmatrix}$$
  
$$\therefore |A| = 1[15 - 16] + 0 - 4[0 - (-20)]$$
  
$$\therefore |A| = -81$$

Equation 1) becomes;

- 2

 $\therefore \lambda^3 - 9\lambda^2 - 9\lambda + 81 = 0$ 

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Here  $\lambda = 3$  is one of its Eigen value.

#### By Synthetic Division Method.

$$\lambda^{3} \quad \lambda^{2} \quad \lambda \quad C$$

$$3 \quad 1 \quad -9 \quad -9 \quad 81$$

$$3 \quad -18 \quad -81$$

$$1 \quad -6 \quad -27 \quad \boxed{0}$$

$$\lambda^{2} \quad \lambda \quad C$$

$$\therefore (\lambda - 3)(\lambda^{2} - 6\lambda - 27) = 0$$

$$\therefore (\lambda - 3)(\lambda - 9)(\lambda + 3) = 0$$

$$(\lambda - 3)(\lambda - 9)(\lambda + 3) = 0$$

These are required Eigen values.

# **To find Eigen vectors:**

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

$$\therefore \begin{bmatrix} 1 - \lambda & 0 & -4 \\ 0 & 5 - \lambda & 4 \\ -4 & 4 & 3 - \lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \dots \dots 2)$$

For 
$$\lambda = 3$$
:

Put  $\lambda = 3$  in equation 1)

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

Writing equations;

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

Divide by 2

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

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

Divide by 2

 $\therefore 0x_1 + x_2 + 2x_3 = 0 \dots \dots 4)$ 

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

Divide by 4

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# $\therefore -x_1 + 2x_2 + 0x_3 = 0 \dots \dots 5$ )

Solving 3) & 4) Using Crammers Rule,

$$\frac{x_1}{\begin{vmatrix} 0 & -2 \\ 1 & 2 \end{vmatrix}} = \frac{-x_2}{\begin{vmatrix} -1 & -2 \\ 0 & 2 \end{vmatrix}} = \frac{x_3}{\begin{vmatrix} -1 & 0 \\ 0 & 1 \end{vmatrix}$$
$$\therefore \frac{x_1}{0 - (-2)} = \frac{-x_2}{-2 - 0} = \frac{x_3}{-1 - 0}$$
$$\therefore \frac{x_1}{2} = \frac{-x_2}{-2} = \frac{x_3}{-1}$$
$$\therefore \frac{x_1}{2} = \frac{x_2}{2} = \frac{x_3}{-1}$$

 $\therefore \lambda = 3 \text{ corresponding Eigen vector is } \begin{bmatrix} 2\\2\\-1 \end{bmatrix}$ 

For  $\lambda = 9$ :

Put  $\lambda = 9$  in equation 1)

$$\therefore \begin{bmatrix} 1-9 & 0 & -4 \\ 0 & 5-9 & 4 \\ -4 & 4 & 3-9 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$
$$\therefore \begin{bmatrix} -8 & 0 & -4 \\ 0 & -4 & 4 \\ -4 & 4 & -6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Writing equations;

$$-8x_1 + 0x_2 - 4x_3 = 0$$

Divide by 4

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

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

Divide by 4

$$\therefore \mathbf{0} x_1 - x_2 + x_3 = \mathbf{0} \dots \dots \mathbf{4})$$

 $-4x_1 + 4x_2 - 6x_3 = 0$ 

Divide by 2

 $\therefore -2x_1 + 2x_2 - 3x_3 = 0 \dots \dots 5)$ 

Solving 3) & 4) Using Crammers Rule,

$$\frac{x_1}{\begin{vmatrix} 0 & -1 \\ -1 & 1 \end{vmatrix}} = \frac{-x_2}{\begin{vmatrix} -2 & -1 \\ 0 & 1 \end{vmatrix}} = \frac{x_3}{\begin{vmatrix} -2 & 0 \\ 0 & -1 \end{vmatrix}$$
$$\therefore \frac{x_1}{0-1} = \frac{-x_2}{-2-0} = \frac{x_3}{2-0}$$
$$\therefore \frac{x_1}{-1} = \frac{-x_2}{-2} = \frac{x_3}{2}$$
$$\therefore \frac{x_1}{-1} = \frac{x_2}{2} = \frac{x_3}{2}$$
$$\therefore \lambda = 9 \text{ Corresponding Eigen vector is } \begin{bmatrix} -1 \\ 2 \\ 2 \end{bmatrix}$$

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#### For $\lambda = -3$ :

Put  $\lambda = -3$  in equation 1)

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

Writing equations;

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

Divide by 4

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

$$0x_1 + 8x_2 + 4x_3 = 0$$

Divide by 4

 $\therefore 0x_1 + 2x_2 + x_3 = 0 \dots \dots 4)$ 

$$-4x_1 + 4x_2 + 6x_3 = 0$$

Divide by 2

 $\therefore -2x_1 + 2x_2 + 3x_3 = 0 \dots \dots 5)$ 

Solving 3) & 4) Using Crammers Rule,

$$\frac{x_1}{\begin{vmatrix} 0 & -1 \\ 2 & 1 \end{vmatrix}} = \frac{-x_2}{\begin{vmatrix} 1 & -1 \\ 0 & 1 \end{vmatrix}} = \frac{x_3}{\begin{vmatrix} 1 & 0 \\ 0 & 2 \end{vmatrix}$$
  
$$\therefore \frac{x_1}{0 - (-2)} = \frac{-x_2}{1 - 0} = \frac{x_3}{2 - 0}$$
  
$$\therefore \frac{x_1}{2} = \frac{-x_2}{1} = \frac{x_3}{2}$$
  
$$\therefore \frac{x_1}{2} = \frac{x_2}{-1} = \frac{x_3}{2}$$
  
$$\therefore \lambda = -3 \text{ Corresponding Eigen vector is } \begin{bmatrix} 2 \\ -1 \\ 2 \end{bmatrix}$$

#### Homework:

Find the Eigen Values & Eigen vectors of following matrix.

1. 
$$A = \begin{bmatrix} 3 & 1 & 4 \\ 0 & 2 & 6 \\ 0 & 0 & 5 \end{bmatrix}$$
  
2.  $A = \begin{bmatrix} 2 & 1 & -1 \\ 1 & 1 & -2 \\ -1 & -2 & 1 \end{bmatrix}$   
3.  $A = \begin{bmatrix} 4 & 2 & -2 \\ -5 & 3 & 2 \\ -2 & 4 & 1 \end{bmatrix}$  [S-24 4M]  
4.  $A = \begin{bmatrix} 14 & -10 \\ 5 & -1 \end{bmatrix}$  [S-23, W-23 4M]