

$$AX = \lambda X$$

$$AX - \lambda X = 0$$

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

Eigen Values & Eigen Vectors

Let A be an $n \times n$ matrix, a real or complex number λ is called an Eigen value of A if $\det(A - \lambda I) = 0$ and with $[A - \lambda I]X = 0$ then X is called an Eigen vector with respect to λ where I is the identity matrix.

Example

Find the Eigen values and Eigen vectors of A if

$$(a) A = \begin{bmatrix} 1 & 2 \\ -1 & -2 \end{bmatrix},$$

$$(b) A = \begin{bmatrix} 1 & 3 \\ 2 & 1 \end{bmatrix},$$

$$(c) A = \begin{bmatrix} 1 & -1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & -1 \end{bmatrix}$$

Solution

(a) To find Eigen values, we have $\det(A - \lambda I) = 0$ then

$$\begin{aligned} \begin{vmatrix} 1-\lambda & 2 \\ -1 & -2-\lambda \end{vmatrix} = 0 &\Rightarrow (1-\lambda)(-2-\lambda) + 2 = 0 \Rightarrow -2 - \lambda + 2\lambda + \lambda^2 + 2 = 0 \\ &\Rightarrow \lambda^2 + \lambda = 0 \Rightarrow \lambda(\lambda + 1) = 0 \Rightarrow \lambda_1 = 0, \lambda_2 = -1 \end{aligned}$$

To find the Eigen vectors, we have $[A - \lambda I]X = 0$

$$\text{For } \lambda_1 = 0 \Rightarrow \begin{bmatrix} 1 & 2 \\ -1 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

$$x_1 + 2x_2 = 0 \Rightarrow x_1 = -2x_2$$

$$\text{Let } x_2 = 1 \Rightarrow x_1 = -2 \Rightarrow \text{The Eigen vector for } \lambda_1 = 0 \text{ is } \begin{bmatrix} -2 \\ 1 \end{bmatrix}$$

$$\text{For } \lambda_2 = -1 \Rightarrow \begin{bmatrix} 2 & 2 \\ -1 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

$$2x_1 + 2x_2 = 0 \Rightarrow 2x_1 = -2x_2 \Rightarrow x_1 = -x_2$$

$$\text{Let } x_2 = 1 \Rightarrow x_1 = -1 \Rightarrow \text{The Eigen vector for } \lambda_2 = -1 \text{ is } \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

(b) To find Eigen values, we have $\det(A - \lambda I) = 0$ then

$$\begin{vmatrix} 1-\lambda & 3 \\ 2 & 1-\lambda \end{vmatrix} = 0 \Rightarrow (1-\lambda)^2 - 6 = 0 \Rightarrow 1 - 2\lambda + \lambda^2 - 6 = 0$$

$$\Rightarrow \lambda^2 - 2\lambda - 5 = 0$$

$$\Rightarrow \lambda_1 = 1 + \sqrt{6}, \lambda_2 = 1 - \sqrt{6}$$

To find the Eigen vectors, we have $[A - \lambda I]X = 0$

$$\text{For } \lambda_1 = 1 + \sqrt{6} \Rightarrow \begin{bmatrix} -\sqrt{6} & 3 \\ 2 & -\sqrt{6} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

$$-\sqrt{6}x_1 + 3x_2 = 0 \Rightarrow -\sqrt{6}x_1 = -3x_2 \Rightarrow x_1 = \frac{3}{\sqrt{6}}x_2$$

$$\text{Let } x_2 = 1 \Rightarrow x_1 = \frac{3}{\sqrt{6}} \Rightarrow \text{The Eigen vector for } \lambda_1 = 1 + \sqrt{6} \text{ is } \begin{bmatrix} \frac{3}{\sqrt{6}} \\ 1 \end{bmatrix}$$

$$\text{For } \lambda_2 = 1 - \sqrt{6} \Rightarrow \begin{bmatrix} \sqrt{6} & 3 \\ 2 & \sqrt{6} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

$$\sqrt{6}x_1 + 3x_2 = 0 \Rightarrow \sqrt{6}x_1 = -3x_2 \Rightarrow x_1 = \frac{-3}{\sqrt{6}}x_2$$

$$\text{Let } x_2 = 1 \Rightarrow x_1 = \frac{-3}{\sqrt{6}} \Rightarrow \text{The Eigen vector for } \lambda_2 = 1 - \sqrt{6} \text{ is } \begin{bmatrix} \frac{-3}{\sqrt{6}} \\ 1 \end{bmatrix}$$

(c) To find Eigen values, we have $\det(A - \lambda I) = 0$ then

$$\begin{vmatrix} 1-\lambda & -1 & 0 \\ 0 & 1-\lambda & 1 \\ 0 & 0 & -1-\lambda \end{vmatrix} = 0 \Rightarrow (1-\lambda) \begin{vmatrix} 1-\lambda & 1 \\ 0 & -1-\lambda \end{vmatrix} + 1 \begin{vmatrix} 0 & 1 \\ 0 & -1-\lambda \end{vmatrix} = 0$$

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

$$\Rightarrow \lambda_1 = 1, \lambda_2 = 1, \text{ and } \lambda_3 = -1$$

To find the Eigen vectors, we have $[A - \lambda I]X = 0$

$$\text{For } \lambda_{1,2} = 1 \Rightarrow \begin{bmatrix} 0 & -1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

$$-x_2 = 0, x_3 = 0, -2x_3 = 0$$

The Eigen vector for $\lambda_{1,2} = 1$ is $\begin{bmatrix} \alpha \\ 0 \\ 0 \end{bmatrix}$

Each choice of α gives us an Eigen vector associated with $\lambda = 1$

$$\text{For } \lambda_3 = -1 \Rightarrow \begin{bmatrix} 2 & -1 & 0 \\ 0 & 2 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

$$2x_1 - x_2 = 0 \Rightarrow 2x_1 = x_2$$

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

$$\text{Let } x_1 = 1 \Rightarrow x_2 = 2 \Rightarrow x_3 = -4$$

The Eigen vector for $\lambda_3 = -1$ is $\begin{bmatrix} 1 \\ 2 \\ -4 \end{bmatrix}$

Exercises

Find the Eigen values and Eigen vectors of the following matrices

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

Ans. $1, \begin{bmatrix} 1 \\ 0 \end{bmatrix}; -3, \begin{bmatrix} 0 \\ 1 \end{bmatrix}$

2) $\begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$

Ans. $0, \text{any non-zero vector}$

3) $\begin{bmatrix} 3 & 4 \\ 4 & -3 \end{bmatrix}$

Ans. $5, \begin{bmatrix} 2 \\ 1 \end{bmatrix}; -5, \begin{bmatrix} 1 \\ -2 \end{bmatrix}$

- 4) $\begin{bmatrix} 1 & 0 \\ 2 & -1 \end{bmatrix}$ *Ans.* $1, \begin{bmatrix} 1 \\ 1 \end{bmatrix}; -1, \begin{bmatrix} 0 \\ 1 \end{bmatrix}$
- 5) $\begin{bmatrix} 4 & 0 & 0 \\ 0 & 8 & 0 \\ 0 & 0 & 6 \end{bmatrix}$ *Ans.* $4, \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}; 8, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}; 6, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$
- 6) $\begin{bmatrix} -1 & 1 & 0 \\ 1 & -1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ *Ans.* $0, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}; -2, \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}$
- 7) $\begin{bmatrix} -2 & 0 \\ 0 & 0.4 \end{bmatrix}$ *Ans.* $-2, \begin{bmatrix} 1 \\ 0 \end{bmatrix}; 0.4, \begin{bmatrix} 0 \\ 1 \end{bmatrix}$
- 8) $\begin{bmatrix} 4 & 0 \\ 2 & -4 \end{bmatrix}$ *Ans.* $4, \begin{bmatrix} 4 \\ 1 \end{bmatrix}; -4, \begin{bmatrix} 0 \\ 1 \end{bmatrix}$
- 9) $\begin{bmatrix} 5 & -2 \\ 9 & -6 \end{bmatrix}$ *Ans.* $-4, \begin{bmatrix} 2 \\ 9 \end{bmatrix}; 3, \begin{bmatrix} 1 \\ 1 \end{bmatrix}$
- 10) $\begin{bmatrix} 0.8 & -0.6 \\ 0.6 & 0.8 \end{bmatrix}$ *Ans.* $0.8 + j0.6, \begin{bmatrix} 1 \\ -j \end{bmatrix}; 0.8 - j0.6, \begin{bmatrix} 1 \\ j \end{bmatrix}$
- 11) $\begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix}$ *Ans.* $5, \begin{bmatrix} 1 \\ 2 \end{bmatrix}; 0, \begin{bmatrix} -2 \\ 1 \end{bmatrix}$
- 12) $\begin{bmatrix} 4 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & -1 \end{bmatrix}$ *Ans.* $4, \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}; 0, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}; -1, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$

$$13) \begin{bmatrix} 6 & 2 & -2 \\ 2 & 5 & 0 \\ -2 & 0 & 7 \end{bmatrix}$$

$$\text{Ans. } 3, \begin{bmatrix} 2 \\ -2 \\ 1 \end{bmatrix}; 6, \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}; 9, \begin{bmatrix} 2 \\ 1 \\ -2 \end{bmatrix}$$

$$14) \begin{bmatrix} 1 & 0 & 0 \\ 2 & 4 & 0 \\ 6 & 4 & 2 \end{bmatrix}$$

$$\text{Ans. } 1, \begin{bmatrix} -3 \\ 2 \\ 10 \end{bmatrix}; 4, \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix}; 2, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

$$15) \begin{bmatrix} 4 & -2 & 3 \\ -2 & 1 & 6 \\ 1 & 2 & 2 \end{bmatrix}$$

$$\text{Ans. } -3, \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix}; 5, \begin{bmatrix} 3 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}$$

$$16) \begin{bmatrix} 13 & 5 & 2 \\ 2 & 7 & -8 \\ 5 & 4 & 7 \end{bmatrix}$$

$$\text{Ans. } 9, \begin{bmatrix} 2 \\ -2 \\ 1 \end{bmatrix}$$

$$17) \begin{bmatrix} 0 & -2 & 2 & 0 \\ -4 & 2 & -2 & 4 \\ 0 & 2 & 2 & -4 \\ 0 & 2 & -6 & 4 \end{bmatrix}$$

$$\text{Ans. } 4, \begin{bmatrix} -1 \\ 3 \\ 1 \\ 1 \end{bmatrix}; -4, \begin{bmatrix} 1 \\ 1 \\ -1 \\ -1 \end{bmatrix}; 0, \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}; 8, \begin{bmatrix} 1 \\ -3 \\ 1 \\ -3 \end{bmatrix}$$

$$18) \begin{bmatrix} 2 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 2 & 0 & 3 & 0 \\ 1 & 4 & 2 & -6 \end{bmatrix}$$

$$\text{Ans. } 2, \begin{bmatrix} 8 \\ 8 \\ -16 \\ 1 \end{bmatrix}; 1, \begin{bmatrix} 0 \\ 7 \\ 0 \\ 4 \end{bmatrix}; 3, \begin{bmatrix} 0 \\ 0 \\ 9 \\ 2 \end{bmatrix}; -6, \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

$$19) \begin{bmatrix} -1 & 0 & 12 & 0 \\ 0 & -1 & 0 & 12 \\ 0 & 0 & -1 & -4 \\ 0 & 0 & -4 & -1 \end{bmatrix}$$

$$\text{Ans. } -1, \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}; -5, \begin{bmatrix} -3 \\ -3 \\ 1 \\ 1 \end{bmatrix}; 3, \begin{bmatrix} 3 \\ -3 \\ 1 \\ -1 \end{bmatrix}$$

Gauss Elimination Method

The system of linear equations is denoted by

$$AX = B$$

where A is a matrix

X and B are vectors

This system is solved by using the Gauss elimination method as shown bellow.

Example

The system

$$x_1 - 2x_2 = 3$$

$$4x_1 + 6x_2 = 5$$

can be written as

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

So, by using the Gauss elimination method as follows:

$$\left[\begin{array}{cc|c} 1 & -2 & 3 \\ 4 & 6 & 5 \end{array} \right]$$

$$4R_1 - R_2 \rightarrow \left[\begin{array}{cc|c} 1 & -2 & 3 \\ 0 & -14 & 7 \end{array} \right] \Rightarrow \begin{bmatrix} 1 & -2 \\ 0 & -14 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 3 \\ 7 \end{bmatrix} \Rightarrow \begin{array}{l} x_1 - 2x_2 = 3 \\ -14x_2 = 7 \end{array}$$

$$\Rightarrow -14x_2 = 7 \Rightarrow x_2 = -\frac{1}{2} \Rightarrow x_1 = 2\left(-\frac{1}{2}\right) + 3 = 2$$

The solution is $\begin{bmatrix} 2 \\ -1/2 \end{bmatrix}$

Example

Solve the system

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

$$2x - y + z = 1$$

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

Solution

$$\begin{bmatrix} 1 & 1 & -3 \\ 2 & -1 & 1 \\ 1 & 2 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix} \Rightarrow \left[\begin{array}{ccc|c} 1 & 1 & -3 & 2 \\ 2 & -1 & 1 & 1 \\ 1 & 2 & -1 & 0 \end{array} \right]$$

$$\begin{array}{l} -2R_1 + R_2 \rightarrow \\ -R_1 + R_3 \rightarrow \end{array} \left[\begin{array}{ccc|c} 1 & 1 & -3 & 2 \\ 0 & -3 & 7 & -3 \\ 0 & 1 & 2 & -2 \end{array} \right] \Rightarrow \begin{array}{l} \\ R_2 + 3R_3 \rightarrow \end{array} \left[\begin{array}{ccc|c} 1 & 1 & -3 & 2 \\ 0 & -3 & 7 & -3 \\ 0 & 0 & 13 & -9 \end{array} \right]$$

$$\begin{bmatrix} 1 & 1 & -3 \\ 0 & -3 & 7 \\ 0 & 0 & 13 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 2 \\ -3 \\ -9 \end{bmatrix} \Rightarrow \begin{array}{l} x + y - 3z = 2 \\ -3y + 7z = -3 \\ 13z = -9 \end{array}$$

$$13z = -9 \Rightarrow z = -\frac{9}{13}$$

$$3y = 3 + 7\left(-\frac{9}{13}\right) \Rightarrow y = \frac{1}{3}\left(3 - \frac{63}{13}\right) = \frac{13 - 21}{13} = \frac{-8}{13}$$

$$x = 2 + 3z - y = 2 + 3\left(-\frac{9}{13}\right) + \frac{8}{13} = \frac{26 - 27 + 8}{13} = \frac{7}{13}$$

Matrix Inverse

We can use the Gauss elimination method to find the inverse of a matrix. We know that a matrix A and its inverse A^{-1} must satisfy the equation $A \times A^{-1} = I$ (identity matrix). The following example illustrates the procedure.

Example

Find A^{-1} if

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

Solution

$$\left[\begin{array}{cc|cc} 2 & 1 & 1 & 0 \\ 1 & 4 & 0 & 1 \end{array} \right] \Rightarrow \frac{1}{2}R_1 \rightarrow \left[\begin{array}{cc|cc} 1 & 1/2 & 1/2 & 0 \\ 1 & 4 & 0 & 1 \end{array} \right]$$

$$R_2 - R_1 \rightarrow \left[\begin{array}{cc|cc} 1 & 1/2 & 1/2 & 0 \\ 0 & 7/2 & -1/2 & 1 \end{array} \right] \Rightarrow \frac{2}{7}R_2 \rightarrow \left[\begin{array}{cc|cc} 1 & 1/2 & 1/2 & 0 \\ 0 & 1 & -1/7 & 2/7 \end{array} \right]$$

$$R_1 - \frac{1}{2}R_2 \rightarrow \left[\begin{array}{cc|cc} 1 & 0 & 4/7 & -1/7 \\ 0 & 1 & -1/7 & 2/7 \end{array} \right] \Rightarrow A^{-1} = \begin{bmatrix} 4/7 & -1/7 \\ -1/7 & 2/7 \end{bmatrix}$$

Note:

The matrix A has an inverse if $|A| \neq 0$

Example

Find A^{-1} if

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

Solution

$$\left[\begin{array}{ccc|ccc} 2 & -1 & 3 & 1 & 0 & 0 \\ 1 & 0 & -2 & 0 & 1 & 0 \\ 4 & 0 & 2 & 0 & 0 & 1 \end{array} \right] \Rightarrow \frac{1}{2}R_1 \rightarrow \left[\begin{array}{ccc|ccc} 1 & -1/2 & 3/2 & 1/2 & 0 & 0 \\ 1 & 0 & -2 & 0 & 1 & 0 \\ 4 & 0 & 2 & 0 & 0 & 1 \end{array} \right]$$

$$\begin{array}{l} R_2 - R_1 \rightarrow \\ R_3 - 4R_1 \rightarrow \end{array} \left[\begin{array}{ccc|ccc} 1 & -1/2 & 3/2 & 1/2 & 0 & 0 \\ 0 & 1/2 & -7/2 & -1/2 & 1 & 0 \\ 0 & 2 & -4 & -2 & 0 & 1 \end{array} \right]$$

$$2R_2 \rightarrow \left[\begin{array}{ccc|ccc} 1 & -1/2 & 3/2 & 1/2 & 0 & 0 \\ 0 & 1 & -7 & -1 & 2 & 0 \\ 0 & 2 & -4 & -2 & 0 & 1 \end{array} \right]$$

$$\begin{array}{l} R_1 + \frac{1}{2}R_2 \rightarrow \\ R_3 - 2R_2 \rightarrow \end{array} \left[\begin{array}{ccc|ccc} 1 & 0 & -2 & 0 & 1 & 0 \\ 0 & 1 & -7 & -1 & 2 & 0 \\ 0 & 0 & 10 & 0 & -4 & 1 \end{array} \right]$$

$$\frac{1}{10}R_3 \rightarrow \left[\begin{array}{ccc|ccc} 1 & 0 & -2 & 0 & 1 & 0 \\ 0 & 1 & -7 & -1 & 2 & 0 \\ 0 & 0 & 1 & 0 & -2/5 & 1/10 \end{array} \right]$$

$$\begin{array}{l} R_1 + 2R_3 \rightarrow \\ R_2 + 7R_3 \rightarrow \end{array} \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 0 & 1/5 & 1/5 \\ 0 & 1 & 0 & -1 & -4/5 & 7/10 \\ 0 & 0 & 1 & 0 & -2/5 & 1/10 \end{array} \right]$$

$$\Rightarrow A^{-1} = \left[\begin{array}{ccc} 0 & 1/5 & 1/5 \\ -1 & -4/5 & 7/10 \\ 0 & -2/5 & 1/10 \end{array} \right]$$

Exercises

Solve the Following Systems of Linear Equations using Gauss Elimination

1) $3x + y = -5$

$2x + 3y = 6$

3) $5x - 2y = 1$

$6x + 8y = 22$

5) $3x + 2y = -17$

$10x + y = 0$

2) $x - 2y = -8$

$5x + 3y = -1$

4) $2x + 3y = 4$

$3x + 2y = -4$

6) $-x + 2y = 4$

$3x + 4y = 38$

- | | |
|--|---|
| 7) $7x - y - 2z = 0$ $9x - y - 3z = 0$ $2x + 4y - 7z = 0$ | 8) $3x - y + z = -2$ $x + 5y + 2z = 6$ $2x + 3y + z = 0$ |
| 9) $x + 2y - 8z = 0$ $2x - 3y + 5z = 0$ $3x + 2y - 12z = 0$ | 10) $5x + 3y - 3z = -1$ $3x + 2y - 2z = -1$ $2x - y + 2z = 8$ |
| 11) $9x + 4y + 3z = -1$ $5x + y + 2z = 1$ $7x + 3y + 4z = 1$ | 12) $2y - z = -1$ $x + 3z = 11$ $2x - 4y + 2z = 6$ |
| 13) $4y - 2z = 2$ $6x - 2y + z = 29$ $4x + 8y - 4z = 24$ | 14) $14x - 2y - 4z = 0$ $18x - 2y - 6z = 0$ $4x + 8y - 14z = 0$ |
| 15) $y + z = -2$ $4y + 6z = -12$ $x + y + z = 2$ | 16) $2x + y - 3z = 8$ $5x + 2z = 3$ $8x - y + 7z = 0$ |
| 17) $4y + 4z = 24$ $3x - 11y - 2z = -6$ $6x - 17y + z = 18$ | 18) $-x + 3y - 2z = 7$ $3x + 3z = -3$ $2x + y + 2z$ |
| 19) $4x - y = 1$ $-2x + 5y = 1$ | 20) $3x - 2y = 9$ $-x + 6y = -3$ |
| 21) $2x + 5y + 3z = 1$ $-x + 2y + z = 2$ $x + y + z = 0$ | 22) $3x + y - z = 3$ $2x + 2y - 3z = 1$ $-x + y - 2z = -2$ |

Rank

The rank r of a matrix A is the highest order of the matrix with $|A| \neq 0$

Example

Find the rank of the following matrices

$$(a) X = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 3 & 4 \\ 0 & 2 & 2 \end{bmatrix}, \quad (b) Y = \begin{bmatrix} 2 & 3 & 4 \\ 3 & 1 & 2 \\ -1 & 2 & 2 \end{bmatrix}, \quad (c) Z = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \\ -3 & -6 & -9 \end{bmatrix}$$

Solution

$$(a) |X| = 1 \begin{vmatrix} 3 & 4 \\ 2 & 2 \end{vmatrix} - 2 \begin{vmatrix} 2 & 3 \\ 2 & 2 \end{vmatrix} = (6 - 8) - 2(4 - 6) = -2 + 4 = 2 \Rightarrow r = 3.$$

$$(b) |Y| = 2 \begin{vmatrix} 1 & 2 \\ 2 & 2 \end{vmatrix} - 3 \begin{vmatrix} 3 & 2 \\ -1 & 2 \end{vmatrix} + 4 \begin{vmatrix} 3 & 1 \\ -1 & 2 \end{vmatrix} = 2(2 - 4) - 3(6 + 2) + 4(6 + 1) = 0$$

$$\text{Since } \begin{vmatrix} 2 & 3 \\ 3 & 1 \end{vmatrix} = -7 \neq 0, \text{ so the rank } r = 2.$$

$$(c) |Z| = 1 \begin{vmatrix} 4 & 6 \\ -6 & -9 \end{vmatrix} - 2 \begin{vmatrix} 2 & 6 \\ -3 & -9 \end{vmatrix} + 3 \begin{vmatrix} 2 & 4 \\ -3 & -6 \end{vmatrix} = 0$$

Since all the minor matrices of degree 2 have determinants of zero, then the rank $r = 1$.

Exercises

Determine the Rank of the Following Matrices

1) $\begin{bmatrix} 4 & 7 \\ 5 & 0 \end{bmatrix}$ *Ans.* $r = 2$

2) $\begin{bmatrix} -4 & 0 & 3 \\ 1 & 7 & 9 \end{bmatrix}$ *Ans.* $r = 2$

3) $\begin{bmatrix} 4 & 1 & -3 \\ 2 & 0 & 10 \end{bmatrix}$ *Ans.* $r = 2$

4) $\begin{bmatrix} 9 & 1 \\ 0 & 4 \\ 2 & 6 \end{bmatrix}$ *Ans.* $r = 2$

5) $\begin{bmatrix} 8 & 1 & 3 & 6 \\ 0 & 3 & 2 & 2 \\ -8 & -1 & -3 & 4 \end{bmatrix}$ *Ans.* $r = 3$

6) $\begin{bmatrix} -1 & 3 \\ 3 & 9 \end{bmatrix}$ *Ans.* $r = 2$

7) $\begin{bmatrix} 0 & 8 & 2 & 6 \\ 1 & 12 & 3 & 9 \end{bmatrix}$ *Ans.* $r = 2$

8) $\begin{bmatrix} 3 & -3 & 0 \\ 1 & 4 & 5 \\ 4 & 4 & 8 \end{bmatrix}$ *Ans.* $r = 2$

9)
$$\begin{bmatrix} 1 & -2 \\ 0 & 0 \\ -3 & 6 \end{bmatrix}$$

Ans. $r = 1$

10)
$$\begin{bmatrix} 0 & -2 & 1 & 3 \\ 1 & 4 & 0 & 7 \\ 5 & 5 & 5 & 5 \end{bmatrix}$$

Ans. $r = 3$

11)
$$\begin{bmatrix} 0 & 3 & 4 \\ -3 & 0 & -5 \\ -4 & 5 & 0 \end{bmatrix}$$

Ans. $r = 2$

12)
$$\begin{bmatrix} 8 & 0 & 4 \\ 0 & 2 & 0 \\ 4 & 0 & 2 \\ 0 & 4 & 0 \end{bmatrix}$$

Ans. $r = 2$

13)
$$\begin{bmatrix} 1 & 0 & 3 & 0 \\ 0 & 5 & 8 & -37 \\ 3 & 8 & 7 & 0 \\ 0 & -37 & 0 & 37 \end{bmatrix}$$

Ans. $r = 3$

14)
$$\begin{bmatrix} 2 & 4 & 8 & 16 \\ 16 & 8 & 4 & 2 \\ 4 & 8 & 16 & 2 \\ 2 & 16 & 8 & 4 \end{bmatrix}$$

Ans. $r = 4$