Pure FP3

Revision Notes

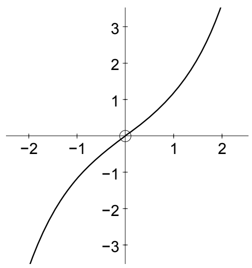
March 2012

Contents

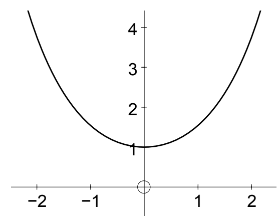
1 Hyperbolic functions

Definitions and graphs

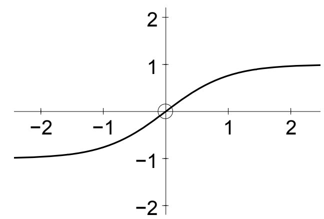
$\sinh x = \frac{1}{2}(e^x - e^{-x})$



$\cosh x = \frac{1}{2}(e^x + e^{-x})$

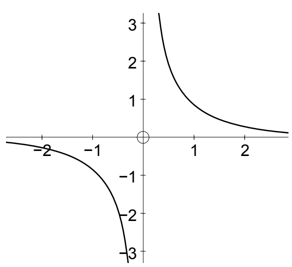


$\tanh x = \frac{\sinh x}{\cosh x} = \frac{(e^x - e^{-x})}{(e^x + e^{-x})}$

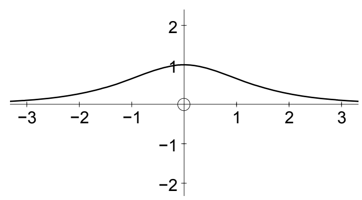


You should be able to draw the graphs of cosech x, sech x and coth x from the above:

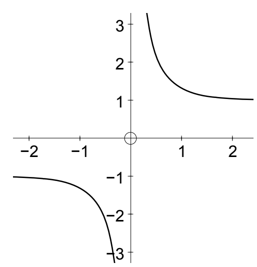
cosech *x*



sech *x*



coth *x*



Addition formulae, double angle formulae etc.

The standard trigonometric formulae are very similar to the hyperbolic formulae.

Osborne's rule

If a trigonometric identity involves the **product of two sines**, then we change the sign to write down the corresponding hyperbolic identity.

Examples:

$\sin(A + B) = \sin A \cos B + \cos A \sin B$

$\Rightarrow \sinh(A + B) = \sinh A \cosh B + \cosh A \sinh B$ no change

but $\cos(A + B) = \cos A \cos B - \sin A \sin B$

$\Rightarrow \cosh(A + B) = \cosh A \cosh B + \sinh A \sinh B$ product of two sines, so change sign

and $1 + \tan^2 A = \sec^2 A$

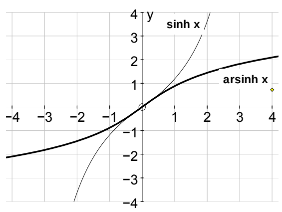
$\Rightarrow 1 - \tanh^2 A = \text{sech}^2 A$ $\tan^2 A = \frac{\sin^2 A}{\cos^2 A}$, product of two sines, so change sign

Inverse hyperbolic functions

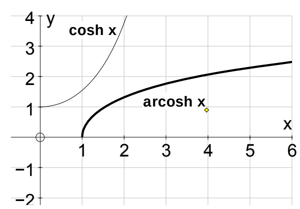
Graphs

Remember that the graph of $y = f^{-1}(x)$ is the reflection of $y = f(x)$ in $y = x$.

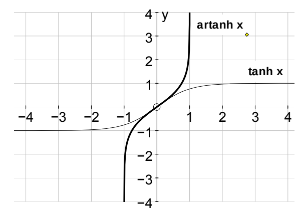
y = arsinh x



y = arcosh x



y = artanh x



Notice arcosh x is a function defined so that arcosh $x \geq 0$.

$\Rightarrow$ there is only **one** value of arcosh x.

However, the equation cosh $z = 2$, has **two** solutions, +arcosh 2 and –arcosh 2.

Logarithmic form

1) **y = arsinh x**

$\Rightarrow$ $\sinh y = \frac{1}{2}(e^y - e^{-y}) = x$

$\Rightarrow$ $e^{2y} - 2xe^y - 1 = 0$

$\Rightarrow$ $e^y = \frac{2x \pm \sqrt{4x^2+4}}{2} = x + \sqrt{x^2+1}$ or $x - \sqrt{x^2+1}$

But $e^y > 0$ and $x - \sqrt{x^2+1} < 0$ $\Rightarrow$ $e^y = x + \sqrt{x^2+1}$ **only**

$\Rightarrow$ $\boldsymbol{y = \text{arsinh}\, x = \ln\left(x + \sqrt{x^2+1}\right)}$

2) **y = arcosh x**

$\Rightarrow$ $\cosh y = \frac{1}{2}(e^y + e^{-y}) = x$

$\Rightarrow$ $e^{2y} - 2xe^y + 1 = 0$

$\Rightarrow$ $e^y = \frac{2x \pm \sqrt{4x^2-4}}{2} = x \pm \sqrt{x^2-1}$ both roots are positive

$\Rightarrow$ $y = \text{arcosh}\, x = \ln\left(x + \sqrt{x^2-1}\right)$ or $\ln\left(x - \sqrt{x^2-1}\right)$

It can be shown that $\ln\left(x - \sqrt{x^2-1}\right) = -\ln\left(x + \sqrt{x^2-1}\right)$

$\Rightarrow$ $y = \text{arcosh}\, x = \pm\ln\left(x + \sqrt{x^2-1}\right)$

But arcosh x is a function and therefore has only one value (positive)

$\Rightarrow$ $\boldsymbol{y = \text{arcosh}\, x = \ln\left(x + \sqrt{x^2-1}\right)}$ $(x \geq 1)$

3) Similarly artanh $x = \frac{1}{2}\ln\left(\frac{1+x}{1-x}\right)$ $(|x| < 1)$

Equations involving hyperbolic functions

It would be possible to solve $6\sinh x - 2\cosh x = 7$ using the $R\sinh(x-\alpha)$ technique from trigonometry, but it is easier to use the exponential form.

Example: Solve $6\sinh x - 2\cosh x = 7$

Solution: $6\sinh x - 2\cosh x = 7$

$\Rightarrow \quad 6 \times \frac{1}{2}(e^x - e^{-x}) - 2 \times \frac{1}{2}(e^x + e^{-x}) = 7$

$\Rightarrow \quad 2e^{2x} - 7e^x - 4 = 0$

$\Rightarrow \quad (2e^x + 1)(e^x - 4) = 0$

$\Rightarrow \quad e^x = -\frac{1}{2}$ (not possible) or 4

$\Rightarrow \quad x = \ln 4$

In other cases, the 'trigonometric' solution may be preferable

Example: Solve $\cosh 2x + 5\sinh x - 4 = 0$

Solution: $\cosh 2x + 5\sinh x - 4 = 0$

$\Rightarrow \quad 1 + 2\sinh^2 x + 5\sinh x - 4 = 0$ note use of Osborn's rule

$\Rightarrow \quad 2\sinh^2 x + 5\sinh x - 3 = 0$

$\Rightarrow \quad (2\sinh x - 1)(\sinh x + 3) = 0$

$\Rightarrow \quad \sinh x = \frac{1}{2}$ or -3

$\Rightarrow \quad x = \text{arsinh } 0.5$ or $\text{arsinh }(-3)$

$\Rightarrow \quad x = \ln\left(0.5 + \sqrt{0.5^2 + 1}\right)$ or $\ln\left((-3) + \sqrt{(-3)^2 + 1}\right)$ using log form of inverse

$\Rightarrow \quad x = \ln\left(\frac{1+\sqrt{5}}{2}\right)$ or $\ln\left(\sqrt{10} - 3\right)$

2 Further coordinate systems

Ellipse

Cartesian equation

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$$

y b x −a a −b

Parametric equations

$$x = a\cos\theta\,,\quad y = b\sin\theta$$

y

Foci at $S\,(ae, 0)$ and $S'\,(-ae, 0)$

x −ae ae

Directrices at $x = \pm\frac{a}{e}$

Eccentricity $e < 1$, $b^2 = a^2(1 - e^2)$

$x = -\frac{a}{e}$ $x = \frac{a}{e}$

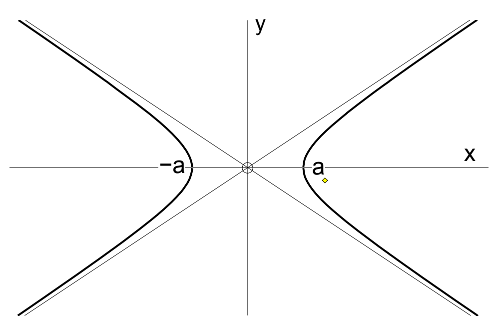
An ellipse can be defined as the locus of a point P which moves so that $PS = e\,PN$, where S is the focus, $e < 1$ and N lies on the directrix.

y P N x S $x = \frac{a}{e}$

Hyperbola

Cartesian equation

$$\frac{x^2}{a^2} - \frac{y^2}{b^2} = 1$$



Parametric equations

$$x = a\cosh\theta\,,\quad y = b\sinh\theta$$

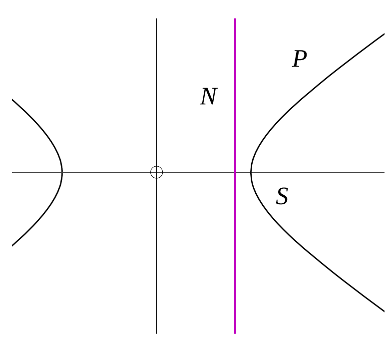
$(x = a\sec\theta\,,\ y = b\tan\theta$ also work)

Asymptotes $\frac{x}{a} = \pm\frac{y}{b}$

Foci at $S\,(ae, 0)$ and $S'\,(-ae, 0)$

Directrices at $x = \pm\frac{a}{e}$

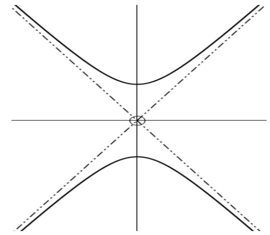
Eccentricity $e > 1$, $b^2 = a^2(e^2 - 1)$



A hyperbola can be defined as the locus of a point P which moves so that $PS = e\,PN$, where S is the focus, $e > 1$ and N lies on the directrix.

$$\frac{y^2}{c^2} - \frac{x^2}{d^2} = 1$$

is a hyperbola with foci on the y-axis,



Parabola

Cartesian equation

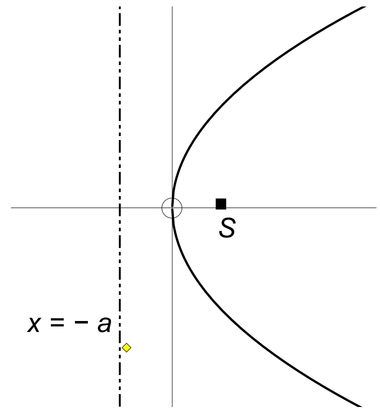
$$y^2 = 4ax$$

Parametric equations

$$x = at^2, \;\; y = 2at$$

Focus at $S\,(a, 0)$

Directrix at $x = -a$



A parabola can be defined as the locus of a point P which moves so that $PS = PN$, where S is the focus, N lies on the directrix and eccentricity $e = 1$.

Parametric differentiation

From the chain rule $\frac{dy}{d\theta} = \frac{dy}{dx} \times \frac{dx}{d\theta}$

$$\Rightarrow \qquad \frac{dy}{dx} = \frac{\frac{dy}{d\theta}}{\frac{dx}{d\theta}} \quad \text{or} \quad \frac{dy}{dx} = \frac{\frac{dy}{dt}}{\frac{dx}{dt}}$$ using any parameter

Tangents and normals

It is now easy to find tangents and normals.

Example: Find the equation of the normal to the curve given by the parametric equations $x = 5\cos\theta$, $y = 8\sin\theta$ at the point where $\theta = \frac{\pi}{3}$

Solution: When $\theta = \frac{\pi}{3}$, $\cos\theta = \frac{1}{2}$ and $\sin\theta = \frac{\sqrt{3}}{2}$

$\Rightarrow$ $x = \frac{5}{2}$, $y = 4\sqrt{3}$

and $\frac{dy}{dx} = \frac{\frac{dy}{d\theta}}{\frac{dx}{d\theta}} = \frac{8\cos\theta}{-5\sin\theta} = \frac{-8}{5\sqrt{3}}$ when $\theta = \frac{\pi}{3}$

$\Rightarrow$ gradient of normal is $\frac{5\sqrt{3}}{8}$

$\Rightarrow$ equation of normal is $y - 4\sqrt{3} = \frac{5\sqrt{3}}{8}\left(x - \frac{5}{2}\right)$

$\Rightarrow$ $5\sqrt{3}\,x - 8y = \frac{17\sqrt{3}}{2}$

Sometimes normal, or implicit, differentiation is (slightly) easier.

Example: Find the equation of the tangent to $xy = 36$, or $x = 6t$, $y = \frac{6}{t}$, at the point where $t = 3$.

Solution: When $t = 3$, $x = 18$ and $y = 2$.

$\frac{dy}{dx}$ can be found in two (or more!) ways:

$\frac{dy}{dx} = \frac{\frac{dy}{dt}}{\frac{dx}{dt}} = \frac{-6t^{-2}}{6}$

$\Rightarrow \frac{dy}{dx} = \frac{-1}{t^2} = \frac{-1}{9}$, when $t = 3$

$xy = 36 \Rightarrow y = \frac{36}{x}$

$\Rightarrow \frac{dy}{dx} = \frac{-36}{x^2}$

$\Rightarrow \frac{dy}{dx} = \frac{-36}{18^2} = \frac{-1}{9}$, when $x = 18$

$\Rightarrow$ equation of tangent is $y - 2 = \frac{-1}{9}(x - 18)$

$\Rightarrow$ $x + 9y - 36 = 0$

Finding a locus

First find expressions for x and y coordinates in terms of a parameter, t or θ, then eliminate the parameter to give an expression involving **only** x and y, which will be the equation of the locus.

Example: The tangent to the ellipse $\frac{x^2}{9} + \frac{y^2}{16} = 1$, at the point P, $(3\cos\theta, 4\sin\theta)$, crosses the x-axis at A, and the y-axis at B.

Find an equation for the locus of the mid-point of AB as P moves round the ellipse, or as θ varies.

Solution: $\frac{dy}{dx} = \frac{\frac{dy}{d\theta}}{\frac{dx}{d\theta}} = \frac{4\cos\theta}{-3\sin\theta}$

$\Rightarrow$ equation of tangent is $y - 4\sin\theta = \frac{4\cos\theta}{-3\sin\theta}(x - 3\cos\theta)$

$\Rightarrow$ $3y\sin\theta + 4x\cos\theta = 12\cos^2\theta + 12\sin^2\theta = 12$

Tangent crosses x-axis at A when $y = 0$, $\Rightarrow$ $x = \frac{3}{\cos\theta}$,

and crosses y-axis at B when $x = 0$, $\Rightarrow$ $y = \frac{4}{\sin\theta}$

$\Rightarrow$ mid-point of AB is $\left(\frac{3}{2\cos\theta}, \frac{4}{2\sin\theta}\right)$

Here $x = \frac{3}{2\cos\theta}$ and $y = \frac{2}{\sin\theta}$

$\Rightarrow$ $\cos\theta = \frac{3}{2x}$ and $\sin\theta = \frac{2}{y}$

$\Rightarrow$ equation of the locus is $\frac{9}{4x^2} + \frac{4}{y^2} = 1$ since $\cos^2\theta + \sin^2\theta = 1$

3 Differentiation

Derivatives of hyperbolic functions

$$y = \sinh x = \tfrac{1}{2}(e^x - e^{-x})$$

$$\Rightarrow \frac{dy}{dx} = \tfrac{1}{2}(e^x + e^{-x}) = \cosh x$$

and, similarly, $\dfrac{d(\cosh x)}{dx} = \sinh x$

Also, $y = \tanh x = \dfrac{\sinh x}{\cosh x}$

$$\Rightarrow \frac{dy}{dx} = \frac{\cosh x \cosh x - \sinh x \sinh x}{\cosh^2 x} = \frac{1}{\cosh^2 x} = \operatorname{sech}^2 x$$

In a similar way, all the derivatives of hyperbolic functions can be found.

$f(x)$	$f'(x)$	
$\sinh x$	$\cosh x$	
$\cosh x$	$\sinh x$	**all positive**
$\tanh x$	$\operatorname{sech}^2 x$	
$\coth x$	$-\operatorname{cosech}^2 x$	
$\operatorname{cosech} x$	$-\operatorname{cosech} x \coth x$	**all negative**
$\operatorname{sech} x$	$-\operatorname{sech} x \tanh x$	

Notice: these are similar to the results for $\sin x$, $\cos x$, $\tan x$ etc., **but** the **minus** signs do not always agree.

The minus signs are '*wrong*' only for $\cosh x$ and $\operatorname{sech} x$ $\left(= \dfrac{1}{\cosh x}\right)$.

Derivatives of inverse functions

$$y = \operatorname{arsinh} x$$

$$\Rightarrow \sinh y = x \quad \Rightarrow \quad \cosh y \frac{dy}{dx} = 1$$

$$\Rightarrow \frac{dy}{dx} = \frac{1}{\cosh y} = \frac{1}{\sqrt{1+\sinh^2 y}}$$

$$\Rightarrow \frac{d(\operatorname{arsinh} x)}{dx} = \frac{1}{\sqrt{1+x^2}}$$

The derivatives for other inverse hyperbolic functions can be found in a similar way.

You can also use integration by substitution to find the integrals of the $f'(x)$ column

$\boldsymbol{f(x)}$	$\boldsymbol{f'(x)}$	**substitution needed for integration**
arcsin x	$\frac{1}{\sqrt{1-x^2}}$	$1 - \sin^2 u = \cos^2 u \quad \Rightarrow$ use $x = \sin u$
arccos x	$\frac{-1}{\sqrt{1-x^2}}$	$1 - \cos^2 u = \sin^2 u \quad \Rightarrow$ use $x = \cos u$
arctan x	$\frac{1}{1+x^2}$	$1 + \tan^2 u = \sec^2 u \quad \Rightarrow$ use $x = \tan u$
arsinh x	$\frac{1}{\sqrt{1+x^2}}$	$1 + \sinh^2 u = \cosh^2 u \quad \Rightarrow$ use $x = \sinh u$
arcosh x	$\frac{1}{\sqrt{x^2-1}}$	$\cosh^2 u - 1 = \sinh^2 u \quad \Rightarrow$ use $x = \cosh u$
artanh x	$\frac{1}{1-x^2}$	$1 - \tanh^2 u = \text{sech}^2 u \quad \Rightarrow$ use $x = \tanh u$
$\frac{1}{2}\ln\left(\frac{1+x}{1-x}\right)$	$\frac{1}{1-x^2}$	partial fractions, see example below

Note that $\int \frac{1}{1-x^2}\,dx = \frac{1}{2}\int \frac{1}{1+x} + \frac{1}{1-x}\,dx = \frac{1}{2}\ln\left(\frac{1+x}{1-x}\right) + c$

With chain rule, product rule and quotient rule you should be able to handle a large variety of combinations of functions.

4 Integration

Standard techniques

Recognise a standard function

Examples: $\int \sec x \tan x \; dx = \sec x + c$

$\int \text{sech}\, x \tanh x \; dx = -\text{sec}\, x + c$

Using formulae to change the integrand

Examples: $\int \tan^2 x \; dx = \int 1 + \sec^2 x \; dx = x + \tan x + c$

$\int \cos^2 x \; dx = \frac{1}{2} \int 1 + \cos 2x \; dx = \frac{1}{2}\left(x + \frac{1}{2}\sin 2x\right) + c$

$\int \sinh^2 x \; dx = \frac{1}{2} \int \cosh 2x - 1 \; dx = \frac{1}{2}\left(\frac{1}{2}\sinh 2x - x\right) + c$

Reverse chain rule

Notice the chain rule pattern, guess an answer and differentiate to find the constant.

Example: $\int \cos^2 x \sin x \; dx$ 'looks like' $u^2 \frac{\partial u}{\partial x}$ so try $u^3 \Leftrightarrow \cos^3 x$

$\frac{d(\cos^3 x)}{dx} = 3\cos^2 x\,(-\sin x) = -3\cos^2 x \sin x$ so divide by -3

$\Rightarrow \int \cos^2 x \sin x \; dx = -\frac{1}{3}\cos^3 x + c$

Example: $\int x^2\,(2x^3 - 7)^4 \; dx$ 'looks like' $u^4 \frac{\partial u}{\partial x}$ so try $u^5 \Leftrightarrow (2x^3 - 7)^5$

$\frac{d(2x^3 - 7)^5}{dx} = 5(2x^3 - 7)^4 \times 6x^2 = 30(2x^3 - 7)^4$ so divide by 30

$\Rightarrow \int x^2\,(2x^3 - 7)^4 \; dx = \frac{1}{30}(2x^3 - 7)^5 + c$

Example: $\int \text{sech}^4 x \tanh x \; dx$

$= \int \text{sech}^3 x\,(\text{sech}\, x \tanh x) \; dx$ 'looks like' $u^3 \frac{\partial u}{\partial x}$ so try $u^4 = \text{sech}^4 x$

$\frac{d(\text{sech}^4 x)}{dx} = -4\,\text{sech}^3 x\, \text{sech}\, x \tanh x$ so divide by 4

$\Rightarrow \int \text{sech}^4 x \tanh x \; dx = -\frac{1}{4}\text{sech}^4 x + c$

Standard substitutions

$\int \frac{1}{a^2+b^2x^2}\ dx$	$bx = a\tan u$	better than $bx = a\sinh u$ when there is **no** $\sqrt{\ }$
$\int \frac{1}{\sqrt{a^2+b^2x^2}}\ dx$	$bx = a\sinh u$	better than $bx = a\tan u$ when there **is** $\sqrt{\ }$
$\int \frac{1}{a^2-b^2x^2}\ dx$	$bx = a\tanh u$	or use partial fractions
$\int \frac{1}{\sqrt{b^2x^2-a^2}}\ dx$	$bx = a\cosh u$	better than $bx = a\sec u$ when there **is** $\sqrt{\ }$

For more complicated integrals like

$$\int \frac{1}{px^2+qx+r}\ dx \quad \text{or} \quad \int \frac{1}{\sqrt{px^2+qx+r}}\ dx$$

complete the square to give $p(x+a)^2 + b$ and then use a substitution similar to one of the four above.

Example: $\int \frac{1}{\sqrt{4x^2-8x-5}}\ dx$ $\qquad 4x^2-8x-5 = 4(x^2-2x+1)-9 = 4(x-1)^2-9$

$$= \int \frac{1}{\sqrt{4(x-1)^2-9}}\ dx$$

Substitute $2(x-1) = 3\cosh u \Rightarrow 2\,dx = 3\sinh u\ du$

$$= \int \frac{1}{\sqrt{9(\cosh^2 u-1)}}\ \frac{3\sinh u}{2}\ du$$

$$= \frac{1}{2}\int du = u + c = \frac{1}{2}\operatorname{arcosh}\left(\frac{2x-2}{3}\right) + c$$

Important tip

$\int \frac{x^n}{\sqrt{a^2 \pm x^2}}\ dx$ is best done with the substitution

u (or u^2) $= a^2 \pm x^2$, when n is **odd,**

or a trigonometric or hyperbolic function when n is **even**.

Integration inverse functions and $\ln x$

To integrate inverse trigonometric or hyperbolic functions and $\ln x$ we use integration by parts with $\frac{dv}{dx} = 0$

Example: Find $\int \arctan x \;\; dx$

Solution: $I = \int \arctan x \;\; dx$ take $u = \arctan x \Rightarrow \frac{du}{dx} = \frac{1}{1+x^2}$

and $\frac{dv}{dx} = 1 \Rightarrow v = x$

$\Rightarrow \quad I = x \arctan x - \int x \times \frac{1}{1+x^2} \; dx$

$\Rightarrow \quad I = \int \arctan x \;\; dx = x \arctan x - \frac{1}{2} \ln(1 + x^2) + c$

Example: Find $\int \text{arcosh}\, x \;\; dx$

Solution: $I = \int \text{arcosh}\, x \;\; dx$ take $u = \text{arcosh}\, x \Rightarrow \frac{du}{dx} = \frac{1}{\sqrt{x^2-1}}$

and $\frac{dv}{dx} = 1 \Rightarrow v = x$

$\Rightarrow \quad I = x \,\text{arcosh}\, x - \int x \times \frac{1}{\sqrt{x^2-1}} \; dx$

$\Rightarrow \quad I = \int \text{arcosh}\, x \;\; dx = x \,\text{arcosh}\, x - \sqrt{x^2 - 1} + c$

Reduction formulae

The first step in finding a reduction formula is usually often integration by parts (sometimes twice). The following examples show a variety of techniques.

Example 1: $I_n = \int x^n e^x \; dx$.

(a) Find a reduction formula,
(b) Find I_0, and (c) find I_4

Solution:

(a) Integrating by parts

$u = x^n \Rightarrow \frac{du}{dx} = nx^{n-1}$

and $\frac{dv}{dx} = e^x \Rightarrow v = e^x$

$\Rightarrow \quad I_n = x^n e^x - \int nx^{n-1} e^x \;\; dx$

$\Rightarrow \quad I_n = x^n e^x - nI_{n-1}$

(*b*) $I_0 = \int e^x \, dx = e^x + c$

(*c*) Using the reduction formula

$$I_4 = x^4e^x - 4I_3 = x^4e^x - 4(x^3e^x - 3I_2)$$

$$= x^4e^x - 4x^3e^x + 12(x^2e^x - 2I_1)$$

$$= x^4e^x - 4x^3e^x + 12x^2e^x - 24(xe^x - I_0)$$

$$= x^4e^x - 4x^3e^x + 12x^2e^x - 24xe^x + 24e^x + c \qquad \text{since } I_0 = e^x + c$$

Example 2: Find a reduction formula for $I_n = \int_0^{\pi/2} \sin^n x \, dx$.

Use the formula to find $I_6 = \int_0^{\pi/2} \sin^6 x \, dx$

Solution: $I_n = \int_0^{\pi/2} \sin^n x \, dx = \int_0^{\pi/2} \sin^{n-1} x \sin x \, dx$

take $u = \sin^{n-1} x \Rightarrow \frac{du}{dx} = (n-1)\sin^{n-2} x \cos x$

and $\frac{dv}{dx} = \sin x \Rightarrow v = -\cos x$

$$\Rightarrow \quad I_n = [-\cos x \sin^{n-1} x]_0^{\pi/2} - \int_0^{\pi/2} -\cos x \, (n-1)\sin^{n-2} x \cos x \, dx$$

$$= 0 + (n-1)\int_0^{\pi/2} \cos^2 x \sin^{n-2} x \, dx$$

$$= (n-1)\int_0^{\pi/2} (1 - \sin^2 x) \sin^{n-2} x \, dx$$

$$= (n-1)\int_0^{\pi/2} \sin^{n-2} x \, dx - (n-1)\int_0^{\pi/2} \sin^n x \, dx$$

$$\Rightarrow \quad I_n = (n-1)\, I_{n-2} - (n-1)\, I_n$$

$$\Rightarrow \quad I_n = \frac{n-1}{n} I_{n-2}.$$

Now $I_6 = \frac{5}{6} I_4 = \frac{5}{6} \times \frac{3}{4} I_2 = \frac{5}{6} \times \frac{3}{4} \times \frac{1}{2} I_0$

$$\Rightarrow \quad I_6 = \frac{5}{16}\int_0^{\pi/2} 1 \, dx = \frac{5\pi}{32}.$$

Example 3: Find a reduction formula for $I_n = \int \sec^n x \, dx$.

Solution: $I_n = \int \sec^n x \, dx = \int \sec^{n-2} x \sec^2 x \, dx$

take $u = \sec^{n-2} x \Rightarrow \frac{du}{dx} = (n-2) \sec^{n-3} x \sec x \tan x$

and $\frac{dv}{dx} = \sec^2 x \Rightarrow v = \tan x$

$\Rightarrow \quad I_n = \sec^{n-2} x \tan x - \int \tan x \, (n-2) \sec^{n-3} x \sec x \tan x \, dx$

$= \sec^{n-2} x \tan x - (n-2) \int \tan^2 x \sec^{n-2} x \, dx$

$= \sec^{n-2} x \tan x - (n-2) \int (\sec^2 x - 1) \sec^{n-2} x \, dx$

$= \sec^{n-2} x \tan x - (n-2) I_n + (n-2) I_{n-2}$

$\Rightarrow \quad (n-1) I_n = \sec^{n-2} x \tan x + (n-2) I_{n-2}$

Example 4: Find a reduction formula for $I_n = \int \tan^n x \, dx$.

Solution: $I_n = \int \tan^n x \, dx = \int \tan^{n-2} x \tan^2 x \, dx$

$\Rightarrow \quad I_n = \int \tan^{n-2} x (\sec^2 x - 1) \, dx$

$= \int \tan^{n-2} x \sec^2 x \, dx - \int \tan^{n-2} x \, dx$

$\Rightarrow \quad I_n = \frac{1}{n-1} \tan^{n-1} x - I_{n-2}$.

Example 5: Find a reduction formula for $I_n = \int_{-1}^{0} x^n (1+x)^2 \, dx$.

Solution: $I_n = \int_{-1}^{0} x^n (1+x)^2 \, dx$ take $u = x^n \Rightarrow \frac{du}{dx} = nx^{n-1}$

and $\frac{dv}{dx} = (1+x)^2 \Rightarrow v = \frac{1}{3}(1+x)^3$

$\Rightarrow \quad I_n = \left[x^n \times \frac{1}{3}(1+x)^3 \right]_{-1}^{0} - \int_{-1}^{0} nx^{n-1} \times \frac{1}{3}(1+x)^3 \, dx.$

$\Rightarrow \quad I_n = 0 - \frac{n}{3} \int_{-1}^{0} x^{n-1} (1+x)^2 (1+x) dx$

$\Rightarrow \quad I_n = -\frac{n}{3} \int_{-1}^{0} x^{n-1} (1+x)^2 dx - \frac{n}{3} \int_{-1}^{0} x^n (1+x)^2 dx$

$\Rightarrow \quad I_n = -\frac{n}{3} I_{n-1} - \frac{n}{3} I_n$

$\Rightarrow \quad \frac{n+3}{3} I_n = -\frac{n}{3} I_{n-1}$

$\Rightarrow \quad I_n = -\frac{n}{n+3} I_{n-1}$

Example 6: Find a reduction formula for $I_n = \int_0^{\pi/2} x^n \cos x \; dx$

Solution: $I_n = \int_0^{\pi/2} x^n \cos x \; dx$ take $u = x^n \Rightarrow \frac{du}{dx} = nx^{n-1}$

and $\frac{dv}{dx} = \cos x \Rightarrow v = \sin x$

$$\Rightarrow \quad I_n = [x^n \sin x]_0^{\pi/2} - n\int_0^{\pi/2} \sin x \times x^{n-1} \; dx$$

take $u = x^{n-1} \Rightarrow \frac{du}{dx} = (n-1)\,x^{n-2}$

and $\frac{dv}{dx} = \sin x \Rightarrow v = -\cos x$

$$\Rightarrow \quad I_n = \left(\frac{\pi}{2}\right)^n - n\left\{[\,x^{n-1}(-\cos x)]_0^{\pi/2} - \int_0^{\pi/2} -\cos x \times (n-1)x^{n-2} \; dx\right\}$$

$$\Rightarrow \quad I_n = \left(\frac{\pi}{2}\right)^n - n\left\{0 + (n-1)\int_0^{\pi/2} x^{n-2}\cos x \; dx\right\}$$

$$\Rightarrow \quad I_n = \left(\frac{\pi}{2}\right)^n - n\,(n-1)\, I_{n-2}$$

Example 7: Find a reduction formula for $I_n = \int \frac{\sin nx}{\sin x} \, dx$

Solution: $I_n = \int \frac{\sin[(n-2)x+2x]}{\sin x} \, dx$

$$= \int \frac{\sin(n-2)x\cos 2x + \cos(n-2)x\sin 2x}{\sin x} \, dx$$

$$= \int \frac{\sin(n-2)x\,(1-2\sin^2 x) + \cos(n-2)x \times 2\sin x\cos x}{\sin x} \, dx$$

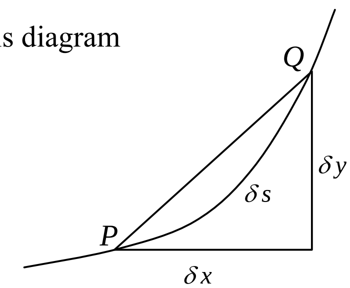
$$= \int \frac{\sin(n-2)x}{\sin x} \, dx + 2\int \cos(n-2)x\cos x - \sin(n-2)x\sin x \; dx$$

$$= I_{n-2} + 2\int \cos(n-1)x \; dx$$ using $\cos(A+B) = \cos A\cos B - \sin A\sin B$

$$\Rightarrow \quad I_n = I_{n-2} + \frac{2}{n-1}\sin(n-1)x\,.$$

Arc length

All the formulae you need can be remembered from this diagram



arc $PQ \approx$ line segment PQ

$$\Rightarrow \quad (\delta s)^2 \approx (\delta x)^2 + (\delta y)^2$$

$$\Rightarrow \quad \left(\frac{\delta s}{\delta x}\right)^2 \approx 1 + \left(\frac{\delta y}{\delta x}\right)^2$$

and as $\delta x \to 0$

$$\Rightarrow \quad \left(\frac{ds}{dx}\right)^2 = 1 + \left(\frac{dy}{dx}\right)^2 \quad \Rightarrow \quad \frac{ds}{dx} = \sqrt{1 + \left(\frac{dy}{dx}\right)^2}$$

$$\Rightarrow \quad \text{arc length} = s = \int \sqrt{1 + \left(\frac{dy}{dx}\right)^2} \; dx$$

Similarly

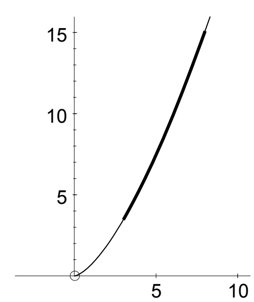
$$\left(\frac{\delta s}{\delta y}\right)^2 \approx \left(\frac{\delta x}{\delta y}\right)^2 + 1 \qquad \Rightarrow \qquad s = \int \sqrt{\left(\frac{dx}{dy}\right)^2 + 1} \; dy$$

and $\left(\frac{\delta s}{\delta t}\right)^2 \approx \left(\frac{\delta x}{\delta t}\right)^2 + \left(\frac{\delta y}{\delta t}\right)^2$

$$\Rightarrow \quad s = \int \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} \; dt \quad \text{or} \quad s = \int \sqrt{\dot{x}^2 + \dot{y}^2} \; dt$$

for parametric equations.

Example 1: Find the length of the curve $y = \frac{2}{3}x^{3/2}$, from the point where $x = 3$ to the point where $x = 8$.



Solution: The equation of the curve is in Cartesian form so we use

$$s = \int \sqrt{1 + \left(\frac{dy}{dx}\right)^2} \; dx .$$

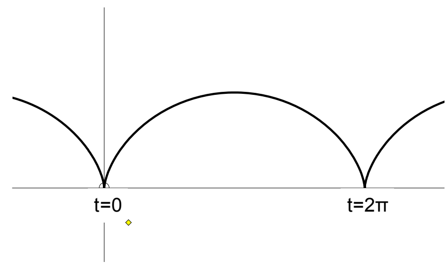
$$y = \frac{2}{3}x^{3/2} \quad \Rightarrow \quad \frac{dy}{dx} = \sqrt{x}$$

$$\Rightarrow \quad s = \int_3^8 \sqrt{1 + x} \; dx$$

$$= \left[\frac{2}{3}(1 + x)^{3/2}\right]_3^8 = \frac{2}{3} \times (9)^{3/2} - \frac{2}{3} \times (4)^{3/2}$$

$$\Rightarrow \quad s = 12\tfrac{2}{3} .$$

Example 2: Find the length of one arch of the cycloid $x = a(t - \sin t)$, $y = a(1 - \cos t)$.



Solution: The curve is given in parametric form so we use $s = \int \sqrt{\dot{x}^2 + \dot{y}^2}\ dt$.

$x = a(t - \sin t)$, $y = a(1 - \cos t)$

$\Rightarrow \quad \frac{dx}{dt} = a(1 - \cos t)$, and $\frac{dy}{dt} = a \sin t$

$\Rightarrow \quad \dot{x}^2 + \dot{y}^2 = a^2(1 - 2\cos t + \cos^2 t + \sin^2 t) = 2a^2(1 - \cos t)$

$\Rightarrow \quad \sqrt{\dot{x}^2 + \dot{y}^2} = a\sqrt{2\left(1 - \left[1 - 2\sin^2\left(\frac{t}{2}\right)\right]\right)} = 2a\sin\left(\frac{t}{2}\right)$

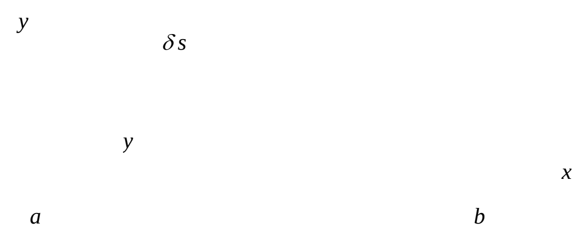
$\Rightarrow \quad s = \int_0^{2\pi} 2a\sin\left(\frac{t}{2}\right)\ dt$

$\Rightarrow \quad s = \left[-4a\cos\left(\frac{t}{2}\right)\right]_0^{2\pi} = 4a - -4a = 8a.$

Area of a surface of revolution

A curve is rotated about the x-axis.

To find the area of the surface formed between $x = a$ and $x = b$, we consider a small section of the curve, δs, at a distance of y from the x-axis.



When this small section is rotated about the x-axis, the shape formed is approximately a cylinder of radius y and length δs.

The surface area of this (cylindrical) shape $\approx 2\pi rl \approx 2\pi y\delta s$

$\Rightarrow$ The total surface area $\approx \sum_a^b 2\pi y\delta s$

and, as $\delta s \to 0$, the area of the surface is $A = \int_a^b 2\pi y\ ds$.

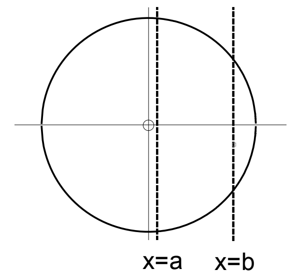
And so $A = \int_a^b 2\pi y \frac{ds}{dx}\ dx$ or $A = \int_a^b 2\pi y \frac{ds}{dt}\ dt$

We can use $\frac{ds}{dx} = \sqrt{1 + \left(\frac{dy}{dx}\right)^2}$ or $\frac{ds}{dt} = \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2}$, as appropriate,

remembering that $(\delta s)^2 \approx (\delta x)^2 + (\delta y)^2$

Example 1: Find the surface area of a sphere with radius r,

, between the planes $x = a$ and $x = b$.



Solution: The Cartesian form is most suitable here.

$$A = \int_a^b 2\pi\, y\, \frac{ds}{dx}\, dx$$

$$x^2 + y^2 = r^2$$

$$\Rightarrow \quad 2x + 2y\frac{dy}{dx} = 0 \quad \Rightarrow \quad \frac{dy}{dx} = \frac{-x}{y}$$

and $\displaystyle \frac{ds}{dx} = \sqrt{1 + \left(\frac{dy}{dx}\right)^2}$

$$\Rightarrow A = \int_a^b 2\pi y \sqrt{1 + \frac{x^2}{y^2}}\, dx = \int_a^b 2\pi \sqrt{y^2 + x^2}\, dx$$

$$= \int_a^b 2\pi r\, dx \qquad \text{since } x^2 + y^2 = r^2$$

$$\Rightarrow A = [2\pi r x]_a^b = 2\pi r(b - a) \qquad \text{since } r \text{ is constant}$$

Notice that the area of the whole sphere is from $a = -r$ to $b = r$ giving

surface area of a sphere is $4\pi r^2$.

Historical note.

Archimedes showed that the area of a sphere is equal to the area of the curved surface of the surrounding cylinder.

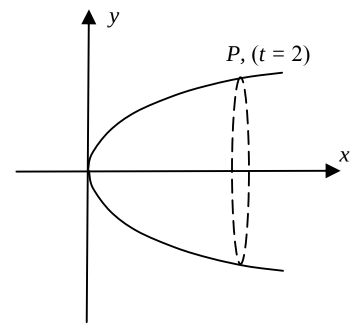
h = 2r

Thus the area of the sphere is

$A = 2\pi rh = 4\pi r^2$ since $h = 2r$.

r

Example 2: The parabola, $x = at^2$, $y = 2at$, between the origin ($t = 0$) and P ($t = 2$) is rotated about the x-axis. Find the surface area of the shape formed.



Solution: The parametric form is suitable here.

$$A = \int_a^b 2\pi\, y\, \frac{ds}{dt}\, dt$$

and $$\frac{ds}{dt} = \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2}$$

$$\frac{dx}{dt} = 2at \quad \text{and} \quad \frac{dy}{dt} = 2a$$

$$\Rightarrow \quad \frac{ds}{dt} = \sqrt{(2at)^2 + (2a)^2} = 2a\sqrt{t^2+1}$$

$$\Rightarrow \quad A = \int_0^2 2\pi\, 2at \times 2a\sqrt{t^2+1}\; dt$$

$$= 8\pi a^2 \times \frac{1}{3}\left[(t^2+1)^{3/2}\right]_0^2$$

$$\Rightarrow \quad A = \frac{8\pi a^2}{3}\left(5^{3/2} - 1\right)$$

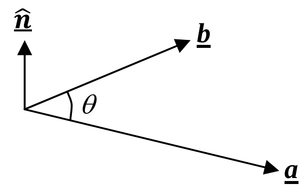
5 Vectors

Vector product

The vector, or cross, product of $\underline{\boldsymbol{a}}$ and $\underline{\boldsymbol{b}}$ is

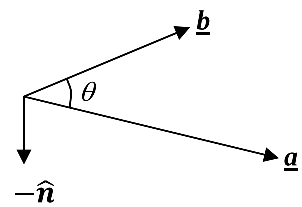
$$\underline{\boldsymbol{a}} \times \underline{\boldsymbol{b}} = ab\sin\theta\ \underline{\hat{\boldsymbol{n}}}$$

where $\underline{\hat{\boldsymbol{n}}}$ is a *unit* (length 1) vector which is *perpendicular* to both $\underline{\boldsymbol{a}}$ and $\underline{\boldsymbol{b}}$, and θ is the angle between $\underline{\boldsymbol{a}}$ and $\underline{\boldsymbol{b}}$.



The direction of $\underline{\hat{\boldsymbol{n}}}$ is that in which a right hand corkscrew would move when turned through the angle θ from $\underline{\boldsymbol{a}}$ to $\underline{\boldsymbol{b}}$.

Notice that $\underline{\boldsymbol{b}} \times \underline{\boldsymbol{a}} = ab\sin\theta\ -\hat{\boldsymbol{n}}$, where $-\hat{\boldsymbol{n}}$ is in the opposite direction to $\underline{\hat{\boldsymbol{n}}}$, since the corkscrew would move in the opposite direction when moving from $\underline{\boldsymbol{b}}$ to $\underline{\boldsymbol{a}}$.



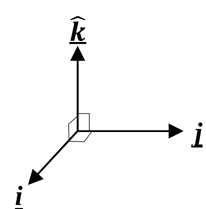
Thus $\underline{\boldsymbol{b}} \times \underline{\boldsymbol{a}} = -\underline{\boldsymbol{a}} \times \underline{\boldsymbol{b}}$.

The vectors $\underline{\boldsymbol{i}}, \underline{\boldsymbol{j}}$ and $\underline{\boldsymbol{k}}$

For unit vectors, $\underline{\boldsymbol{i}}, \underline{\boldsymbol{j}}$ and $\underline{\boldsymbol{k}}$, in the directions of the axes

$\underline{\boldsymbol{i}} \times \underline{\boldsymbol{j}} = \underline{\boldsymbol{k}}$, $\quad \underline{\boldsymbol{j}} \times \underline{\boldsymbol{k}} = \underline{\boldsymbol{i}}$, $\quad \underline{\boldsymbol{k}} \times \underline{\boldsymbol{i}} = \underline{\boldsymbol{j}}$,

$\underline{\boldsymbol{i}} \times \underline{\boldsymbol{k}} = -\underline{\boldsymbol{j}}$, $\quad \underline{\boldsymbol{j}} \times \underline{\boldsymbol{i}} = -\underline{\boldsymbol{k}}$, $\quad \underline{\boldsymbol{k}} \times \underline{\boldsymbol{j}} = -\underline{\boldsymbol{i}}$.



Properties

$\underline{\boldsymbol{a}} \times \underline{\boldsymbol{a}} = \underline{\boldsymbol{0}}$ — since $\theta = 0$

$\underline{\boldsymbol{a}} \times \underline{\boldsymbol{b}} = \underline{\boldsymbol{0}} \quad \Rightarrow \quad \underline{\boldsymbol{a}}$ is parallel to $\underline{\boldsymbol{b}}$ — since $\sin\theta = 0 \Rightarrow \theta = 0$ or π

or $\underline{\boldsymbol{a}}$ or $\underline{\boldsymbol{b}} = \underline{\boldsymbol{0}}$

$\underline{\boldsymbol{a}} \times (\underline{\boldsymbol{b}} + \underline{\boldsymbol{c}}) = \underline{\boldsymbol{a}} \times \underline{\boldsymbol{b}} + \underline{\boldsymbol{a}} \times \underline{\boldsymbol{c}}$ — remember the brilliant demo with the straws!

$\underline{\boldsymbol{a}} \times \underline{\boldsymbol{b}}$ is perpendicular to both $\underline{\boldsymbol{a}}$ and $\underline{\boldsymbol{b}}$ — from the definition

Component form

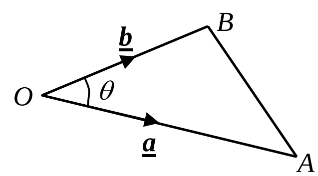
Using the above we can show that

$$\underline{\boldsymbol{a}} \times \underline{\boldsymbol{b}} = \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} \times \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix} = \begin{pmatrix} a_2 b_3 - a_3 b_2 \\ -a_1 b_3 + a_3 b_1 \\ a_1 b_2 - a_2 b_1 \end{pmatrix} = \begin{vmatrix} \underline{\boldsymbol{i}} & \underline{\boldsymbol{j}} & \underline{\boldsymbol{k}} \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix}$$

Applications of the vector product

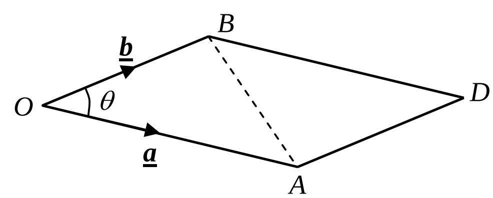
Area of triangle $OAB = \frac{1}{2} ab \sin\theta$

$\Rightarrow$ area of triangle $OAB = \frac{1}{2} \left| \underline{\boldsymbol{a}} \times \underline{\boldsymbol{b}} \right|$



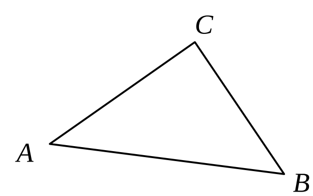
Area of parallelogram $OADB$ is twice the area of the triangle OAB

$\Rightarrow$ area of parallelogram $OADB = \left| \underline{\boldsymbol{a}} \times \underline{\boldsymbol{b}} \right|$



Example: A is $(-1, 2, 1)$, B is $(2, 3, 0)$ and C is $(3, 4, -2)$.

Find the area of the triangle ABC.



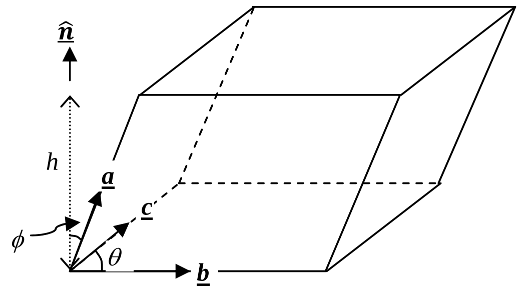
Solution: The area of the triangle $ABC = \left| \frac{1}{2} \overrightarrow{AB} \times \overrightarrow{AC} \right|$

$$\overrightarrow{AB} = \underline{\boldsymbol{b}} - \underline{\boldsymbol{a}} = \begin{pmatrix} 3 \\ 1 \\ -1 \end{pmatrix} \text{ and } \overrightarrow{AC} = \underline{\boldsymbol{c}} - \underline{\boldsymbol{a}} = \begin{pmatrix} 4 \\ 2 \\ -3 \end{pmatrix}$$

$$\Rightarrow \overrightarrow{AB} \times \overrightarrow{AC} = \begin{vmatrix} \underline{\boldsymbol{i}} & \underline{\boldsymbol{j}} & \underline{\boldsymbol{k}} \\ 3 & 1 & -1 \\ 4 & 2 & -3 \end{vmatrix} = \begin{pmatrix} -1 \\ 5 \\ 2 \end{pmatrix}$$

$$\Rightarrow \text{area } ABC = \tfrac{1}{2}\sqrt{1^2 + 5^2 + 3^2} = \tfrac{1}{2}\sqrt{35}$$

Volume of a parallelepiped



In the parallelepiped

$$h = a\cos\phi$$

and area of base $= bc\sin\theta$

$\Rightarrow$ volume $= h \times bc\sin\theta$

$= a \times bc\sin\theta \times \cos\phi$

and (i) ϕ is the angle between $\underline{\hat{\boldsymbol{n}}}$ and $\underline{\boldsymbol{a}}$

(ii) $bc\sin\theta$ is the magnitude of $\underline{\boldsymbol{b}} \times \underline{\boldsymbol{c}}$

$\Rightarrow$ $\underline{\boldsymbol{a}} \cdot (\underline{\boldsymbol{b}} \times \underline{\boldsymbol{c}}) = a \times bc\sin\theta \times \cos\phi$

$\Rightarrow$ volume of parallelepiped $= \left|\underline{\boldsymbol{a}} \cdot (\underline{\boldsymbol{b}} \times \underline{\boldsymbol{c}})\right|$

Triple scalar product

$$\left|\underline{\boldsymbol{a}} \cdot (\underline{\boldsymbol{b}} \times \underline{\boldsymbol{c}})\right| = \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} \cdot \begin{pmatrix} b_2c_3 - b_3c_2 \\ -b_1c_3 + b_3c_1 \\ b_1c_2 - b_2c_1 \end{pmatrix}$$

$$= a_1(b_2c_3 - b_3c_2) + a_2(-b_1c_3 + b_3c_1) + a_3(b_1c_2 - b_2c_1)$$

$$= \begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix}$$

By expanding the determinants we can show that

$\underline{\boldsymbol{a}} \cdot (\underline{\boldsymbol{b}} \times \underline{\boldsymbol{c}}) = (\underline{\boldsymbol{a}} \times \underline{\boldsymbol{b}}) \cdot \underline{\boldsymbol{c}}$ keep the order of $\underline{\boldsymbol{a}}, \underline{\boldsymbol{b}}, \underline{\boldsymbol{c}}$ but change the order of the $\times$ and $\cdot$

For this reason the triple scalar product is written as $\{\underline{\boldsymbol{a}}, \underline{\boldsymbol{b}}, \underline{\boldsymbol{c}}\}$

$$\{\underline{\boldsymbol{a}}, \underline{\boldsymbol{b}}, \underline{\boldsymbol{c}}\} = \underline{\boldsymbol{a}} \cdot (\underline{\boldsymbol{b}} \times \underline{\boldsymbol{c}}) = (\underline{\boldsymbol{a}} \times \underline{\boldsymbol{b}}) \cdot \underline{\boldsymbol{c}}$$

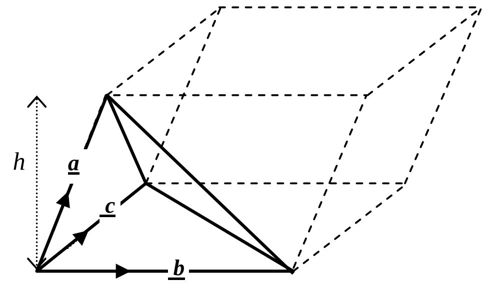
It can also be shown that a cyclic change of the order of $\underline{\boldsymbol{a}}, \underline{\boldsymbol{b}}, \underline{\boldsymbol{c}}$ does not change the value, but interchanging two of the vectors multiplies the value by -1.

$\Rightarrow$ $\{\underline{\boldsymbol{a}}, \underline{\boldsymbol{b}}, \underline{\boldsymbol{c}}\} = \{\underline{\boldsymbol{c}}, \underline{\boldsymbol{a}}, \underline{\boldsymbol{b}}\} = \{\underline{\boldsymbol{b}}, \underline{\boldsymbol{c}}, \underline{\boldsymbol{a}}\} = -\{\underline{\boldsymbol{a}}, \underline{\boldsymbol{c}}, \underline{\boldsymbol{b}}\} = -\{\underline{\boldsymbol{c}}, \underline{\boldsymbol{b}}, \underline{\boldsymbol{a}}\} = -\{\underline{\boldsymbol{b}}, \underline{\boldsymbol{a}}, \underline{\boldsymbol{c}}\}$

Volume of a tetrahedron

The volume of a tetrahedron is

$\frac{1}{3}$ Area of base $\times h$



The height of the tetrahedron is the same as the height of the parallelepiped, but its base has half the area

$\Rightarrow$ volume of tetrahedron $= \frac{1}{6}$ volume of parallelepiped

$\Rightarrow$ volume of tetrahedron $= \left|\frac{1}{6}\{\boldsymbol{a}, \boldsymbol{b}, \boldsymbol{c}\}\right|$

Example: Find the volume of the tetrahedron *ABCD*,

given that *A* is (1, 0, 2), *B* is (–1, 2, 2), *C* is (1, 1, –3) and *D* is (4, 0, 3).

Solution: Volume $= \left|\frac{1}{6}\{\overrightarrow{AD},\ \overrightarrow{AC},\ \overrightarrow{AB}\}\right|$

$$\overrightarrow{AD} = \underline{\boldsymbol{d}} - \underline{\boldsymbol{a}} = \begin{pmatrix}3\\0\\1\end{pmatrix}, \quad \overrightarrow{AC} = \begin{pmatrix}0\\1\\-5\end{pmatrix}, \quad \overrightarrow{AB} = \begin{pmatrix}-2\\2\\0\end{pmatrix}$$

$$\Rightarrow \{\overrightarrow{AD},\ \overrightarrow{AC},\ \overrightarrow{AB}\} = \begin{vmatrix}3 & 0 & 1\\0 & 1 & -5\\-2 & 2 & 0\end{vmatrix} = 3 \times 10 + 2 = 32$$

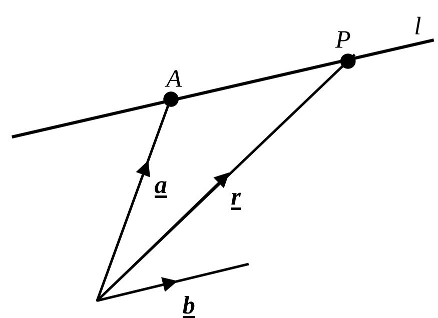
$\Rightarrow$ volume of tetrahedron is $\frac{1}{6} \times 32 = 5\frac{1}{3}$

Equations of straight lines

Vector equation of a line

$\underline{\boldsymbol{r}} = \underline{\boldsymbol{a}} + \lambda\underline{\boldsymbol{b}}$ is the equation of a line through the point A and parallel to the vector $\underline{\boldsymbol{b}}$,

or $\begin{pmatrix}x\\y\\z\end{pmatrix} = \begin{pmatrix}l\\m\\n\end{pmatrix} + \lambda\begin{pmatrix}\alpha\\\beta\\\gamma\end{pmatrix}$.



Cartesian equation of a line in 3-D

Eliminating λ from the above equation we obtain

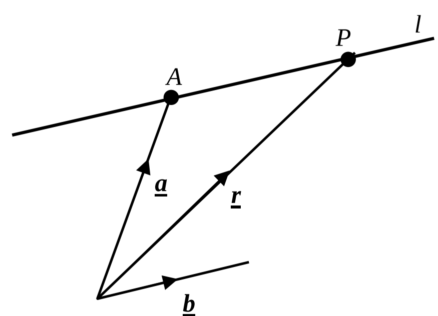
$$\frac{x-l}{\alpha} = \frac{y-m}{\beta} = \frac{z-n}{\gamma} \quad (= \lambda)$$

is the equation of a line through the point (l, m, n) and parallel to the vector $\begin{pmatrix}\alpha\\\beta\\\gamma\end{pmatrix}$.

This strange form of equation is really the intersection of the planes

$$\frac{x-l}{\alpha} = \frac{y-m}{\beta} \quad \text{and} \quad \frac{y-m}{\beta} = \frac{z-n}{\gamma} \qquad \left(\text{and } \frac{x-l}{\alpha} = \frac{z-n}{\gamma}\right).$$

Vector product equation of a line



$\overrightarrow{AP} = \underline{\boldsymbol{r}} - \underline{\boldsymbol{a}}$ and is parallel to the vector $\underline{\boldsymbol{b}}$

$\Rightarrow \quad \overrightarrow{AP} \times \underline{\boldsymbol{b}} = \underline{\mathbf{0}}$

$\Rightarrow \quad (\underline{\boldsymbol{r}} - \underline{\boldsymbol{a}}) \times \underline{\boldsymbol{b}} = \underline{\mathbf{0}}$ is the equation of a line through A and parallel to $\underline{\boldsymbol{b}}$.

or $\quad \underline{\boldsymbol{r}} \times \underline{\boldsymbol{b}} = \underline{\boldsymbol{a}} \times \underline{\boldsymbol{b}} = \underline{\boldsymbol{c}}$ is the equation of a line parallel to $\underline{\boldsymbol{b}}$.

Notice that all three forms of equation refer to *a line through the point A and parallel to the vector $\underline{\boldsymbol{b}}$*.

Example: A straight line has Cartesian equation

$$x = \frac{2y+4}{5} = \frac{3-z}{2}.$$

Find its equation (i) in the form $\underline{\boldsymbol{r}} = \underline{\boldsymbol{a}} + \lambda\underline{\boldsymbol{b}}$, (ii) in the form $\underline{\boldsymbol{r}} \times \underline{\boldsymbol{b}} = \underline{\boldsymbol{c}}$.

Solution:

First re-write the equation in the *standard* manner

$$\Rightarrow \quad \frac{x-0}{1} = \frac{y--2}{2.5} = \frac{z-3}{-2}$$

$\Rightarrow$ the line passes through A, $(0, -2, 3)$, and is parallel to $\underline{\boldsymbol{b}}$, $\begin{pmatrix}1\\2.5\\-2\end{pmatrix}$ or $\begin{pmatrix}2\\5\\-4\end{pmatrix}$

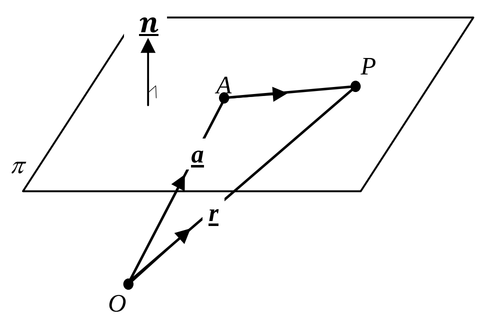
(i) $\quad \underline{\boldsymbol{r}} = \begin{pmatrix} 0 \\ -2 \\ 3 \end{pmatrix} + \lambda \begin{pmatrix} 2 \\ 5 \\ -4 \end{pmatrix}$

(ii) $\quad \left(\underline{\boldsymbol{r}} - \begin{pmatrix} 0 \\ -2 \\ 3 \end{pmatrix} \right) \times \begin{pmatrix} 2 \\ 5 \\ -4 \end{pmatrix} = \underline{\mathbf{0}}$

$$\Rightarrow \quad \underline{\boldsymbol{r}} \times \begin{pmatrix} 1 \\ 2.5 \\ -2 \end{pmatrix} = \begin{pmatrix} 0 \\ -2 \\ 3 \end{pmatrix} \times \begin{pmatrix} 2 \\ 5 \\ -4 \end{pmatrix} = \begin{vmatrix} \underline{\boldsymbol{i}} & \underline{\boldsymbol{j}} & \underline{\boldsymbol{k}} \\ 0 & -2 & 3 \\ 2 & 5 & -4 \end{vmatrix} = \begin{pmatrix} -7 \\ 6 \\ 4 \end{pmatrix}$$

$$\Rightarrow \quad \underline{\boldsymbol{r}} \times \begin{pmatrix} 2 \\ 5 \\ -4 \end{pmatrix} = \begin{pmatrix} -7 \\ 6 \\ 4 \end{pmatrix}.$$

Equation of a plane



Scalar product form

Let $\underline{\boldsymbol{n}}$ be a vector perpendicular to the plane π.

Let A be a fixed point in the plane, and P be a general point, (x, y, z), in the plane.

Then is parallel to the plane, and therefore perpendicular to $\underline{\boldsymbol{n}}$

$\Rightarrow \quad \overrightarrow{AP} \cdot \underline{\boldsymbol{n}} = 0 \qquad \Rightarrow \qquad (\underline{\boldsymbol{r}} - \underline{\boldsymbol{a}}) \cdot \underline{\boldsymbol{n}} = 0$

$\Rightarrow \quad \underline{\boldsymbol{r}} \cdot \underline{\boldsymbol{n}} = \underline{\boldsymbol{a}} \cdot \underline{\boldsymbol{n}} =$ a constant, d

$\Rightarrow \quad \underline{\boldsymbol{r}} \cdot \underline{\boldsymbol{n}} = d$ is the equation of a plane **perpendicular to the vector** $\underline{\boldsymbol{n}}$.

Cartesian form

If $\underline{\boldsymbol{n}} = \begin{pmatrix} \alpha \\ \beta \\ \gamma \end{pmatrix}$ then $\underline{\boldsymbol{r}} \cdot \underline{\boldsymbol{n}} = \begin{pmatrix} x \\ y \\ z \end{pmatrix} \cdot \begin{pmatrix} \alpha \\ \beta \\ \gamma \end{pmatrix} = \alpha x + \beta y + \gamma z$

$\Rightarrow \quad \alpha x + \beta y + \gamma z = d$ is the Cartesian equation of a plane **perpendicular to** $\begin{pmatrix} \boldsymbol{\alpha} \\ \boldsymbol{\beta} \\ \boldsymbol{\gamma} \end{pmatrix}$.

Example: Find the scalar product form and the Cartesian equation of the plane through the points A, (1, 2, 5), B, (–1, 0, 3) and C, (2, 1, –2).

Solution: We first need a vector perpendicular to the plane.

A, (3, 2, 5), B, (–1, 0, 3) and C, (2, 1, –2) lie in the plane

$\Rightarrow$ $\overrightarrow{AB} = \begin{pmatrix} -4 \\ -2 \\ -2 \end{pmatrix}$ and $\overrightarrow{AC} = \begin{pmatrix} -1 \\ -1 \\ -7 \end{pmatrix}$ are parallel to the plane

$\Rightarrow$ $\overrightarrow{AB} \times \overrightarrow{AC}$ is perpendicular to the plane

$$\overrightarrow{AB} \times \overrightarrow{AC} = \begin{vmatrix} \underline{\boldsymbol{i}} & \underline{\boldsymbol{j}} & \underline{\boldsymbol{k}} \\ -4 & -2 & -2 \\ -1 & -1 & -7 \end{vmatrix} = \begin{pmatrix} 12 \\ -26 \\ 2 \end{pmatrix} = 2 \times \begin{pmatrix} 6 \\ -13 \\ 1 \end{pmatrix}$$ using smaller numbers

$\Rightarrow$ $6x - 13y + z = d$

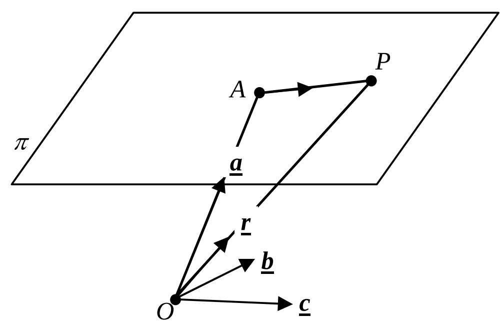
but A, (3, 2, 5) lies in the plane $\Rightarrow$ $d = 6 \times 3 - 13 \times 2 + 5 = -3$

$\Rightarrow$ *Cartesian equation* is $6x - 13y + z = -3$

and *scalar product* equation is $\underline{\boldsymbol{r}} \cdot \begin{pmatrix} 6 \\ -13 \\ 1 \end{pmatrix} = -3$.

Vector equation of a plane

$\underline{\boldsymbol{r}} = \underline{\boldsymbol{a}} + \lambda \underline{\boldsymbol{b}} + \mu \underline{\boldsymbol{c}}$ is the equation of a plane, π, through A and parallel to the vectors $\underline{\boldsymbol{b}}$ and $\underline{\boldsymbol{c}}$.

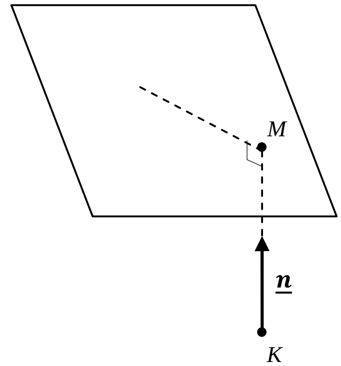


Example: Find the vector equation of the plane through the points A, (1, 4, –2), B, (1, 5, 3) and C, (4, 7, 2).

Solution: We want the plane through A, (1, 4, –2), parallel to $\overrightarrow{AB} = \begin{pmatrix} 0 \\ 1 \\ 5 \end{pmatrix}$ and $\overrightarrow{AC} = \begin{pmatrix} 3 \\ 3 \\ 4 \end{pmatrix}$

$\Rightarrow$ vector equation is $\underline{\boldsymbol{r}} = \begin{pmatrix} 1 \\ 4 \\ -2 \end{pmatrix} + \lambda \begin{pmatrix} 0 \\ 1 \\ 5 \end{pmatrix} + \mu \begin{pmatrix} 3 \\ 3 \\ 4 \end{pmatrix}$.

Distance of a point from a plane



Method 1

Example: Find the distance from the point K, (5, –4, 7), to the plane $3x - 2y + z = 2$.

Solution: Let M be the foot of the perpendicular from K to the plane. We first want the intersection of the line KM with the plane.

KM is perpendicular to the plane

and so is parallel to $\underline{\boldsymbol{n}} = \begin{pmatrix} 3 \\ -2 \\ 1 \end{pmatrix}$.

It also passes through K, (5, –4, 7),

$\Rightarrow$ the line KM is $\underline{\boldsymbol{r}} = \begin{pmatrix} 5 \\ -4 \\ 7 \end{pmatrix} + \lambda \begin{pmatrix} 3 \\ -2 \\ 1 \end{pmatrix}$, which meets the plane when

$3(5 + 3\lambda) - 2(-4 - 2\lambda) + (7 + \lambda) = 2$

$\Rightarrow$ $15 + 9\lambda + 8 + 4\lambda + 7 + \lambda = 2$

$\Rightarrow$ $\lambda = -2$

$\Rightarrow$ $\underline{\boldsymbol{m}} = = \begin{pmatrix} 5 \\ -4 \\ 7 \end{pmatrix} - 2 \begin{pmatrix} 3 \\ -2 \\ 1 \end{pmatrix}$

$\Rightarrow$ $\overrightarrow{KM} = -2 \begin{pmatrix} 3 \\ -2 \\ 1 \end{pmatrix}$

$\Rightarrow$ distance = $\left|\overrightarrow{KM}\right| = 2 \times \sqrt{14}$

For the general case, the above method gives –

The distance from the point (α, β, γ) to the plane $ax + by + cz = d$ is

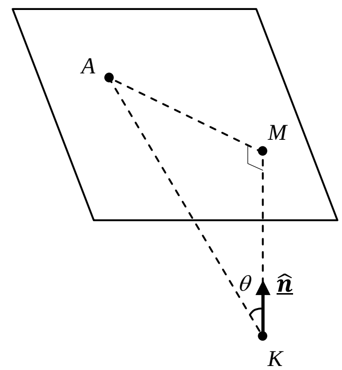
$$\frac{|a\alpha + b\beta + c\gamma - d|}{\sqrt{a^2 + b^2 + c^2}}$$

This formula **is in the formula booklet**, but is not mentioned in the text book!!

In the above example the formula gives the distance as

$$\frac{|3\times5 - 2\times(-4) + 1\times7 - 2|}{\sqrt{3^2 + 2^2 + 1^2}} = \frac{28}{\sqrt{14}} = 2\sqrt{14}$$

Method 2



Let M be the foot of the perpendicular from K to the plane, A be any point in the plane, and $\hat{\underline{\boldsymbol{n}}}$ a unit vector perpendicular to the plane.

Then the distance of K from the plane is KM

where $KM = \left| KA \cos\theta \right|$.

Let $\hat{\underline{\boldsymbol{n}}}$ be a *unit* vector perpendicular to the plane,

then $\overrightarrow{KA} \cdot \hat{\underline{\boldsymbol{n}}} = KA \times 1 \times \cos\theta = KA \cos\theta$

$\Rightarrow$ distance $KM = \left| (\underline{\boldsymbol{a}} - \underline{\boldsymbol{k}}) \cdot \hat{\underline{\boldsymbol{n}}} \right|$

Example: Find the distance from the point $(1, 3, 2)$ to the plane $2x - y + 3z = 9$

Solution: By inspection the point $(0, 0, 3)$ lies on the plane. — take x and y as 0 to find z; any point on the plane will do

The vector $\begin{pmatrix} 2 \\ -1 \\ 3 \end{pmatrix}$ is perpendicular to the plane,

$\Rightarrow \quad \hat{\underline{\boldsymbol{n}}} = \frac{1}{\sqrt{14}}\begin{pmatrix} 2 \\ -1 \\ 3 \end{pmatrix}$

A is $(0, 0, 3)$ and K is $(1, 3, 2)$ $\Rightarrow \overrightarrow{KA} = \underline{\boldsymbol{a}} - \underline{\boldsymbol{k}} = \begin{pmatrix} -1 \\ -3 \\ 1 \end{pmatrix}$

$\Rightarrow \quad$ distance is $\left| (\underline{\boldsymbol{a}} - \underline{\boldsymbol{k}}) \cdot \hat{\underline{\boldsymbol{n}}} \right| = \left| \begin{pmatrix} -1 \\ -3 \\ 1 \end{pmatrix} \cdot \frac{1}{\sqrt{14}}\begin{pmatrix} 2 \\ -1 \\ 3 \end{pmatrix} \right| = \frac{2}{7}\sqrt{14}$.

Distance from origin to plane

Using the formula from method 1,

the distance from (α, β, γ) to the plane $ax + by + cz = d$ is $\frac{|a\alpha + b\beta + c\gamma - d|}{\sqrt{a^2+b^2+c^2}}$

$\Rightarrow$ distance from the origin $(0, 0, 0)$ to $ax + by + cz = d$ is $\frac{|0+0+0-d|}{\sqrt{a^2+b^2+c^2}} = \frac{|d|}{|\underline{\boldsymbol{n}}|}$

or the distance from the origin to the plane $\underline{\boldsymbol{r}} \cdot \underline{\boldsymbol{n}} = d$ is $\frac{|d|}{|\underline{\boldsymbol{n}}|}$

and the distance from O to the plane $\underline{\boldsymbol{r}} \cdot \hat{\underline{\boldsymbol{n}}} = d$ is $|d|$, since $\hat{\underline{\boldsymbol{n}}}$ is a *unit* (length 1) vector

Distance between parallel planes

Example: Find the distance between the parallel planes

$\pi_1 \quad 2x - 6y + 3z = 4$ and $\pi_2 \quad 2x - 6y + 3z = -3$

Solution: $|\underline{\boldsymbol{n}}| = \sqrt{2^2 + 6^2 + 3^2} = 7$

The distance from O to π_1 is $\frac{4}{7}$, and from O to π_2 is $\frac{-3}{7}$

The different signs show that the origin is between the two planes and so the distance between the planes is $\frac{4}{7} + \frac{3}{7} = 1$.

Line of intersection of two planes

Example: Find an equation for the line of intersection of the planes

$$x + y + 2z = 4 \qquad \textbf{I}$$

and

$$2x - y + 3z = 4 \qquad \textbf{II}$$

Solution: Eliminate one variable –

$\textbf{I} + \textbf{II} \Rightarrow \quad 3x + 5z = 8$

We are *not* expecting a unique solution, so put one variable, z say, equal to λ and find the other variables in terms of λ.

$$z = \lambda \Rightarrow x = \frac{8-5\lambda}{3}$$

$$\textbf{I} \Rightarrow \quad y = 4 - x - 2z = 4 - \frac{8-5\lambda}{3} - 2\lambda = \frac{4-\lambda}{3}$$

$$\Rightarrow \quad \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 8/3 \\ 4/3 \\ 0 \end{pmatrix} + \lambda \begin{pmatrix} -5/3 \\ -1/3 \\ 1 \end{pmatrix}$$

or $$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 8/3 \\ 4/3 \\ 0 \end{pmatrix} + \lambda \begin{pmatrix} -5 \\ -1 \\ 3 \end{pmatrix}$$ making the numbers nicer in the **direction vector only**

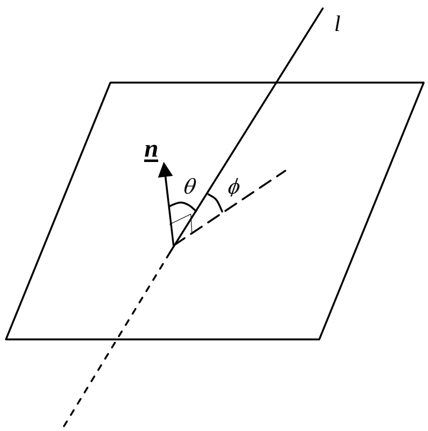
which is the equation of a line through $\left(\frac{8}{3}, \frac{4}{3}, 0\right)$ and parallel to $\begin{pmatrix} -5 \\ -1 \\ 3 \end{pmatrix}$.

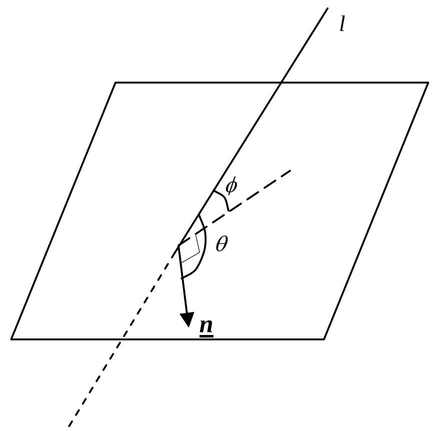
Angle between line and plane

Let the acute angle between the line and the plane be ϕ.

First find the angle between the line and the normal vector, θ.

There are two possibilities – as shown below:





(i) $\underline{\boldsymbol{n}}$ and the angle ϕ are on the same side of the plane

$\Rightarrow$ $\phi = 90 - \theta$

(ii) $\underline{\boldsymbol{n}}$ and the angle ϕ are on opposite sides of the plane

$\Rightarrow$ $\phi = \theta - 90$

Example: Find the angle between the line $\frac{x+1}{2} = \frac{y-2}{1} = \frac{z-3}{-2}$ and the plane $2x + 3y - 7z = 5$.

Solution: The line is parallel to $\begin{pmatrix} 2 \\ 1 \\ -2 \end{pmatrix}$, and the normal vector to the plane is $\begin{pmatrix} 2 \\ 3 \\ -7 \end{pmatrix}$.

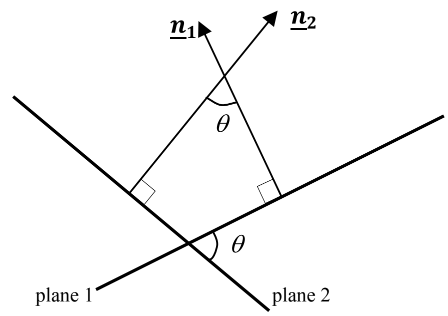
$\underline{\boldsymbol{a}} \cdot \underline{\boldsymbol{b}} = ab\cos\theta \Rightarrow 21 = \sqrt{2^2+1^2+2^2}\sqrt{2^2+3^2+7^2}\cos\theta$

$\Rightarrow \cos\theta = \frac{7}{\sqrt{62}} \Rightarrow \theta = 27.3^\circ$

$\Rightarrow$ the angle between the line and the plane, $\phi = 90 - 27.3 = 62.7^\circ$

Angle between two planes

If we look 'end-on' at the two planes, we can see that the angle between the planes, θ, equals the angle between the normal vectors.



Example: Find the angle between the planes

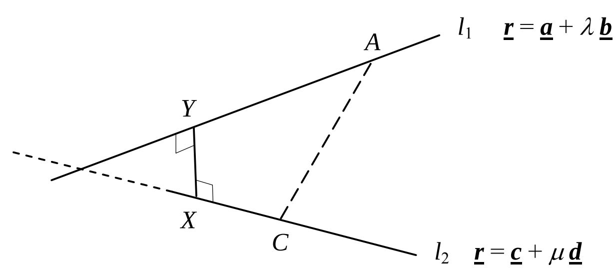
$$2x + y + 3z = 5 \quad \text{and} \quad 2x + 3y + z = 7$$

Solution: The normal vectors are $\begin{pmatrix}2\\1\\3\end{pmatrix}$ and $\begin{pmatrix}2\\3\\1\end{pmatrix}$

$$\underline{a}\,.\,\underline{b} = ab\cos\theta \quad \Rightarrow \quad 10 = \sqrt{2^2+1^2+3^2} \times \sqrt{2^2+1^2+3^2}\,\cos\theta$$

$$\Rightarrow \quad \cos\theta = \frac{10}{14} \quad \Rightarrow \quad \theta = 44.4^\circ$$

Shortest distance between two skew lines



It can be shown that there must be a line joining two skew lines which is perpendicular to both lines.

This is XY and is the shortest distance between the lines.

Suppose that A and C are points on l_1 and l_2.

The projection of AC onto XY is of length $AC\cos\theta$, where θ is the angle between AC and XY

$\Rightarrow \quad XY = AC\cos\theta = \overrightarrow{AC}\,.\,\underline{\hat{n}}$ where $\underline{\hat{n}}$ is a unit vector (length 1) parallel to XY and so perpendicular to l_1 and l_2.

But $\underline{b} \times \underline{d}$ is perpendicular to l_1 and l_2

$$\Rightarrow \quad \underline{\hat{n}} = \frac{\underline{b} \times \underline{d}}{|\underline{b} \times \underline{d}|}$$

$\Rightarrow$ shortest distance between l_1 and l_2 is $d = XY = \overrightarrow{AC}\,.\,\underline{\hat{n}}$

$$\Rightarrow \quad d = \left|(\underline{c} - \underline{a})\,.\,\frac{\underline{b} \times \underline{d}}{|\underline{b} \times \underline{d}|}\right|$$

This result is not in your formula booklet, SO LEARN IT – please

6 Matrices

Basic definitions

Dimension of a matrix

A matrix with r rows and c columns has *dimension* $r \times c$.

Transpose and symmetric matrices

The *transpose*, $\boldsymbol{A}^{\boldsymbol{T}}$, of a matrix, $\boldsymbol{A}$, is found by interchanging rows and columns

$$\boldsymbol{A} = \begin{pmatrix} a & b & c \\ d & e & f \\ g & h & i \end{pmatrix} \quad \Rightarrow \quad \boldsymbol{A}^{\boldsymbol{T}} = \begin{pmatrix} a & d & g \\ b & e & h \\ c & f & i \end{pmatrix}$$

$(\boldsymbol{AB})^{\boldsymbol{T}} = \boldsymbol{B}^{\boldsymbol{T}}\boldsymbol{A}^{\boldsymbol{T}}$ - note the change of order of A and B.

A matrix, $\boldsymbol{S}$, is *symmetric* if the elements are symmetrically placed about the leading diagonal,

or if $\boldsymbol{S} = \boldsymbol{S}^{\boldsymbol{T}}$.

Thus, $\boldsymbol{S} = \begin{pmatrix} a & b & c \\ b & d & e \\ c & e & f \end{pmatrix}$ is a symmetric matrix.

Identity and zero matrices

The *identity* matrix $\boldsymbol{I} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$

and the *zero* matrix is $\boldsymbol{0} = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$

Determinant of a 3 × 3 matrix

The *determinant* of a 3×3 matrix, $\boldsymbol{A}$, is

$$\det(\boldsymbol{A}) = \Delta = \begin{vmatrix} a & b & c \\ d & e & f \\ g & h & i \end{vmatrix} = a\begin{vmatrix} e & f \\ h & i \end{vmatrix} - b\begin{vmatrix} d & f \\ g & i \end{vmatrix} + c\begin{vmatrix} d & e \\ g & h \end{vmatrix}$$

$$\Rightarrow \Delta = aei - afh - bdi + bfg + cdh - ceg$$

Properties of the determinant

1) A determinant can be expanded by any row or column using $\begin{vmatrix} + & - & + \\ - & + & - \\ + & - & + \end{vmatrix}$

e.g $\Delta = \begin{vmatrix} a & b & c \\ d & e & f \\ g & h & i \end{vmatrix} = -d\begin{vmatrix} b & c \\ h & i \end{vmatrix} + e\begin{vmatrix} a & c \\ g & i \end{vmatrix} - f\begin{vmatrix} a & b \\ g & h \end{vmatrix}$ using the middle row and leaving the value unchanged

2) Interchanging two rows changes the sign of the determinant

$\begin{vmatrix} a & b & c \\ d & e & f \\ g & h & i \end{vmatrix} = -\begin{vmatrix} d & e & f \\ a & b & c \\ g & h & i \end{vmatrix}$ which can be shown by evaluating both determinants

3) A determinant with two identical rows (or columns) has value 0.

$\Delta = \begin{vmatrix} a & b & c \\ a & b & c \\ g & h & i \end{vmatrix}$ interchanging the two identical rows gives $\Delta = -\Delta \Rightarrow \Delta = 0$

4) $\det(\boldsymbol{AB}) = \det(\boldsymbol{A}) \times \det(\boldsymbol{B})$ this can be shown by multiplying out

Singular and non-singular matrices

A matrix, $\boldsymbol{A}$, is *singular* if its determinant is zero, $\det(\boldsymbol{A}) = 0$

A matrix, $\boldsymbol{A}$, is *non-singular* if its determinant is not zero, $\det(\boldsymbol{A}) \neq 0$

Inverse of a 3 × 3 matrix

This is tedious, but no reason to make a mistake if you are careful.

Cofactors

In $\begin{pmatrix} a & b & c \\ d & e & f \\ g & h & i \end{pmatrix}$ the cofactors of a, b, c, etc. are A, B, C etc., where

$A = +\begin{vmatrix} e & f \\ h & i \end{vmatrix}$, $B = -\begin{vmatrix} d & f \\ g & i \end{vmatrix}$, $C = +\begin{vmatrix} d & e \\ g & h \end{vmatrix}$,

$D = -\begin{vmatrix} b & c \\ h & i \end{vmatrix}$, $E = +\begin{vmatrix} a & c \\ g & i \end{vmatrix}$ $F = -\begin{vmatrix} a & b \\ g & h \end{vmatrix}$,

$G = +\begin{vmatrix} b & c \\ e & f \end{vmatrix}$, $H = -\begin{vmatrix} a & c \\ d & f \end{vmatrix}$, $I = +\begin{vmatrix} a & b \\ d & e \end{vmatrix}$

These are the 2 × 2 matrices used in finding the determinant, together with the correct sign from $\begin{vmatrix} + & - & + \\ - & + & - \\ + & - & + \end{vmatrix}$

Finding the inverse

1) Find the determinant, $\det(\boldsymbol{A})$.
   If $\det(\boldsymbol{A}) = 0$, then $\boldsymbol{A}$ is singular and has no inverse.

2) Find the matrix of cofactors $\boldsymbol{C} = \begin{pmatrix} A & B & C \\ D & E & F \\ G & H & I \end{pmatrix}$

3) Find the transpose of $\boldsymbol{C}$, $\boldsymbol{C}^{\boldsymbol{T}} = \begin{pmatrix} A & D & G \\ B & E & H \\ C & F & I \end{pmatrix}$

4) Divide $\boldsymbol{C}^{\boldsymbol{T}}$ by $\det(\boldsymbol{A})$ to give $\boldsymbol{A}^{-1} = \frac{1}{\det(\boldsymbol{A})}\begin{pmatrix} A & D & G \\ B & E & H \\ C & F & I \end{pmatrix}$

   See example 10 on page 148.

Properties of the inverse

1) $\boldsymbol{A}^{-1}\boldsymbol{A} = \boldsymbol{A}\boldsymbol{A}^{-1} = \boldsymbol{I}$

2) $(\boldsymbol{AB})^{-1} = \boldsymbol{B}^{-1}\boldsymbol{A}^{-1}$ - note the change of order of A and B.

   Proof $(\boldsymbol{AB})^{-1}\boldsymbol{AB} = \boldsymbol{I}$ from definition of inverse

   $\Rightarrow \quad (\boldsymbol{AB})^{-1}\boldsymbol{AB}\,(\boldsymbol{B}^{-1}\boldsymbol{A}^{-1}) = \boldsymbol{I}\,(\boldsymbol{B}^{-1}\boldsymbol{A}^{-1})$

   $\Rightarrow \quad (\boldsymbol{AB})^{-1}\boldsymbol{A}\,(\boldsymbol{BB}^{-1})\boldsymbol{A}^{-1} = \boldsymbol{B}^{-1}\boldsymbol{A}^{-1}$ $\quad\Rightarrow\quad (\boldsymbol{AB})^{-1}\boldsymbol{A}\,\boldsymbol{I}\,\boldsymbol{A}^{-1} = \boldsymbol{B}^{-1}\boldsymbol{A}^{-1}$

   $\Rightarrow \quad (\boldsymbol{AB})^{-1}\boldsymbol{A}\,\boldsymbol{A}^{-1} = \boldsymbol{B}^{-1}\boldsymbol{A}^{-1}$ $\quad\Rightarrow\quad (\boldsymbol{AB})^{-1} = \boldsymbol{B}^{-1}\boldsymbol{A}^{-1}$

3) $\det(\boldsymbol{A}^{-1}) = \frac{1}{\det(\boldsymbol{A})}$

Matrices and linear transformations

Linear transformations

$\boldsymbol{T}$ is a linear transformation on a set of vectors if

(i) $\boldsymbol{T}(\underline{\boldsymbol{x}}_1 + \underline{\boldsymbol{x}}_2) = \boldsymbol{T}(\underline{\boldsymbol{x}}_1) + \boldsymbol{T}(\underline{\boldsymbol{x}}_2)$ for all vectors $\underline{\boldsymbol{x}}$ and $\underline{\boldsymbol{y}}$

(ii) $\boldsymbol{T}(k\underline{\boldsymbol{x}}) = k\boldsymbol{T}(\underline{\boldsymbol{x}})$ for all vectors $\underline{\boldsymbol{x}}$

Example: Show that $\boldsymbol{T}\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 2x \\ x+y \\ -z \end{pmatrix}$ is a linear transformation.

Solution: (i) $\boldsymbol{T}(\underline{\boldsymbol{x}}_1 + \underline{\boldsymbol{x}}_2) = \boldsymbol{T}\left(\begin{pmatrix} x_1 \\ y_1 \\ z_1 \end{pmatrix} + \begin{pmatrix} x_2 \\ y_2 \\ z_2 \end{pmatrix}\right) = \boldsymbol{T}\left(\begin{pmatrix} x_1+x_2 \\ y_1+y_2 \\ z_1+z_2 \end{pmatrix}\right)$

$$= \begin{pmatrix} 2(x_1+x_2) \\ x_1+x_2+y_1+y_2 \\ -z_1-z_2 \end{pmatrix} = \begin{pmatrix} 2x_1 \\ x_1+y_1 \\ -z_1 \end{pmatrix} + \begin{pmatrix} 2x_2 \\ x_2+y_2 \\ -z_2 \end{pmatrix} = \boldsymbol{T}(\underline{\boldsymbol{x}}_1) + \boldsymbol{T}(\underline{\boldsymbol{x}}_2)$$

$\Rightarrow \quad \boldsymbol{T}(\underline{\boldsymbol{x}}_1 + \underline{\boldsymbol{x}}_2) = \boldsymbol{T}(\underline{\boldsymbol{x}}_1) + \boldsymbol{T}(\underline{\boldsymbol{x}}_2)$

(ii) $\boldsymbol{T}(k\underline{\boldsymbol{x}}) = \boldsymbol{T}\left(k\begin{pmatrix} x \\ y \\ z \end{pmatrix}\right) = \boldsymbol{T}\begin{pmatrix} kx \\ ky \\ kz \end{pmatrix} = \begin{pmatrix} 2kx \\ kx+ky \\ -kz \end{pmatrix} = k\begin{pmatrix} 2x_1 \\ x_1+y_1 \\ -z_1 \end{pmatrix} = k\boldsymbol{T}(\underline{\boldsymbol{x}})$

$\Rightarrow \quad \boldsymbol{T}(k\underline{\boldsymbol{x}}) = k\boldsymbol{T}(\underline{\boldsymbol{x}})$

Both (i) and (ii) are satisfied, and so $\boldsymbol{T}$ is a linear transformation.

All matrices can represent linear transformations.

Base vectors $\underline{\boldsymbol{i}}$, $\underline{\boldsymbol{j}}$, $\underline{\boldsymbol{k}}$

$\underline{\boldsymbol{i}} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \quad \underline{\boldsymbol{j}} = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \quad \underline{\boldsymbol{k}} = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$

Under the transformation with matrix $\begin{pmatrix} a & b & c \\ d & e & f \\ g & h & i \end{pmatrix}$

$\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \to \begin{pmatrix} a \\ d \\ g \end{pmatrix}$ the first column of the matrix

$\begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \to \begin{pmatrix} b \\ e \\ h \end{pmatrix}$ the second column of the matrix

$\begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \to \begin{pmatrix} c \\ f \\ i \end{pmatrix}$ the third column of the matrix

This is an important result, as it allows us to find the matrix for given transformations.

Example: Find the matrix for a reflection in the plane $y = x$

Solution: The z-axis lies in the plane $y = x$ so $\begin{pmatrix}0\\0\\1\end{pmatrix} \to \begin{pmatrix}0\\0\\1\end{pmatrix}$

$\Rightarrow$ the third column of the matrix is $\begin{pmatrix}0\\0\\1\end{pmatrix}$

Also $\begin{pmatrix}1\\0\\0\end{pmatrix} \to \begin{pmatrix}0\\1\\0\end{pmatrix}$ $\Rightarrow$ the first column of the matrix is $\begin{pmatrix}0\\1\\0\end{pmatrix}$

$\begin{pmatrix}0\\1\\0\end{pmatrix} \to \begin{pmatrix}1\\0\\0\end{pmatrix}$ $\Rightarrow$ the second column of the matrix is $\begin{pmatrix}1\\0\\0\end{pmatrix}$

$\Rightarrow$ the matrix for a reflection in $y = x$ is $\begin{pmatrix}0 & 1 & 0\\1 & 0 & 0\\0 & 0 & 1\end{pmatrix}$.

Example: Find the matrix of the linear transformation, $\boldsymbol{T}$, which maps $(1, 0, 0) \to (3, 4, 2)$, $(1, 1, 0) \to (6, 1, 5)$ and $(2, 1, -4) \to (1, 1, -1)$.

Solution:

Firstly $\begin{pmatrix}1\\0\\0\end{pmatrix} \to \begin{pmatrix}3\\4\\2\end{pmatrix}$ $\Rightarrow$ first column is $\begin{pmatrix}3\\4\\2\end{pmatrix}$

Secondly $\begin{pmatrix}1\\1\\0\end{pmatrix} \to \begin{pmatrix}6\\1\\5\end{pmatrix}$ but $\begin{pmatrix}1\\1\\0\end{pmatrix} = \begin{pmatrix}1\\0\\0\end{pmatrix} + \begin{pmatrix}0\\1\\0\end{pmatrix} \to \begin{pmatrix}3\\4\\2\end{pmatrix} + \boldsymbol{T}\begin{pmatrix}0\\1\\0\end{pmatrix}$

$\Rightarrow$ $\boldsymbol{T}\begin{pmatrix}0\\1\\0\end{pmatrix} = \begin{pmatrix}6\\1\\5\end{pmatrix} - \begin{pmatrix}3\\4\\2\end{pmatrix} = \begin{pmatrix}3\\-3\\3\end{pmatrix}$ $\Rightarrow$ second column is $\begin{pmatrix}3\\-3\\3\end{pmatrix}$

Thirdly $\begin{pmatrix}2\\1\\-4\end{pmatrix} \to \begin{pmatrix}1\\1\\-1\end{pmatrix}$

but $\begin{pmatrix}2\\1\\-4\end{pmatrix} = 2\begin{pmatrix}1\\0\\0\end{pmatrix} + \begin{pmatrix}0\\1\\0\end{pmatrix} - 4\begin{pmatrix}0\\0\\1\end{pmatrix} \to 2\begin{pmatrix}3\\4\\2\end{pmatrix} + \begin{pmatrix}3\\-3\\3\end{pmatrix} - 4\boldsymbol{T}\begin{pmatrix}0\\0\\1\end{pmatrix}$

$\Rightarrow$ $2\begin{pmatrix}3\\4\\2\end{pmatrix} + \begin{pmatrix}3\\-3\\3\end{pmatrix} - 4\boldsymbol{T}\begin{pmatrix}0\\0\\1\end{pmatrix} = \begin{pmatrix}1\\1\\-1\end{pmatrix}$

$\Rightarrow$ $\boldsymbol{T}\begin{pmatrix}0\\0\\1\end{pmatrix} = \begin{pmatrix}2\\1\\2\end{pmatrix}$ $\Rightarrow$ third column is $\begin{pmatrix}2\\1\\2\end{pmatrix}$

$\Rightarrow$ $\boldsymbol{T} = \begin{pmatrix}3 & 3 & 2\\4 & -3 & 1\\2 & 3 & 2\end{pmatrix}$.

Image of a line

Example: Find the image of the line $\underline{\boldsymbol{r}} = \begin{pmatrix} 2 \\ 0 \\ -3 \end{pmatrix} + \lambda \begin{pmatrix} 3 \\ -2 \\ 1 \end{pmatrix}$ under $\boldsymbol{T}$,

where $\boldsymbol{T} = \begin{pmatrix} 3 & -2 & 1 \\ 1 & 3 & 4 \\ 2 & -1 & 1 \end{pmatrix}$.

Solution: As $\boldsymbol{T}$ is a linear transformation, we can find

$$\boldsymbol{T}(\underline{\boldsymbol{r}}) = \boldsymbol{T}\left(\begin{pmatrix} 2 \\ 0 \\ -3 \end{pmatrix} + \lambda \begin{pmatrix} 3 \\ -2 \\ 1 \end{pmatrix}\right) = \boldsymbol{T}\begin{pmatrix} 2 \\ 0 \\ -3 \end{pmatrix} + \lambda \boldsymbol{T}\begin{pmatrix} 3 \\ -2 \\ 1 \end{pmatrix}$$

$$\Rightarrow \quad \boldsymbol{T}(\underline{\boldsymbol{r}}) = \begin{pmatrix} 3 & -2 & 1 \\ 1 & 3 & 4 \\ 2 & -1 & 1 \end{pmatrix}\begin{pmatrix} 2 \\ 0 \\ -3 \end{pmatrix} + \lambda \begin{pmatrix} 3 & -2 & 1 \\ 1 & 3 & 4 \\ 2 & -1 & 1 \end{pmatrix}\begin{pmatrix} 3 \\ -2 \\ 1 \end{pmatrix}$$

$\Rightarrow \quad \boldsymbol{T}(\underline{\boldsymbol{r}}) = \begin{pmatrix} 3 \\ -10 \\ 1 \end{pmatrix} + \lambda \begin{pmatrix} 14 \\ 1 \\ 9 \end{pmatrix}$ and so the vector equation of the new line is

$$\underline{\boldsymbol{r}} = \begin{pmatrix} 3 \\ -10 \\ 1 \end{pmatrix} + \lambda \begin{pmatrix} 14 \\ 1 \\ 9 \end{pmatrix}.$$

Image of a plane 1

Similarly the image of a plane $\underline{\boldsymbol{r}} = \underline{\boldsymbol{a}} + \lambda \underline{\boldsymbol{b}} + \mu \underline{\boldsymbol{c}}$, under a linear transformation, $\boldsymbol{T}$, is

$$\boldsymbol{T}(\underline{\boldsymbol{r}}) = \boldsymbol{T}(\underline{\boldsymbol{a}} + \lambda \underline{\boldsymbol{b}} + \mu \underline{\boldsymbol{c}}) = \boldsymbol{T}(\underline{\boldsymbol{a}}) + \lambda \boldsymbol{T}(\underline{\boldsymbol{b}}) + \mu \boldsymbol{T}(\underline{\boldsymbol{c}}).$$

Image of a plane 2

To find the image of a plane with equation of the form $ax + by + cz = d$, first construct a vector equation.

Example: Find the image of the plane $3x - 2y + 4z = 7$ under a linear transformation, $\boldsymbol{T}$.

Solution: To construct a vector equation, put $x = \lambda$, $y = \mu$ and find z in terms of λ and μ.

$$\Rightarrow \quad 3\lambda - 2\mu + 4z = 7 \quad \Rightarrow \quad z = \frac{7 - 3\lambda + 2\mu}{4}$$

$$\Rightarrow \quad \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} \lambda \\ \mu \\ \frac{7-3\lambda+2\mu}{4} \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 7/4 \end{pmatrix} + \lambda \begin{pmatrix} 1 \\ 0 \\ -3/4 \end{pmatrix} + \mu \begin{pmatrix} 0 \\ 1 \\ 1/2 \end{pmatrix}$$

$\Rightarrow \quad \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 7/4 \end{pmatrix} + \lambda \begin{pmatrix} 4 \\ 0 \\ -3 \end{pmatrix} + \mu \begin{pmatrix} 0 \\ 2 \\ 1 \end{pmatrix}$ making the numbers nicer in the 'parallel' vectors

and now continue as for in image for a plane 1.

7 Eigenvalues and eigenvectors

Definitions

1) An *eigenvector* of a linear transformation, $\boldsymbol{T}$, is a non-zero vector whose *direction* is unchanged by $\boldsymbol{T}$.

So, if $\underline{\boldsymbol{e}}$ is an eigenvector of $\boldsymbol{T}$ then its image $\underline{\boldsymbol{e}}'$ is parallel to $\underline{\boldsymbol{e}}$, or $\underline{\boldsymbol{e}}' = \lambda\,\underline{\boldsymbol{e}}$

$\Rightarrow \quad \underline{\boldsymbol{e}}' = \boldsymbol{T}(\underline{\boldsymbol{e}}) = \lambda\,\underline{\boldsymbol{e}}$.

$\underline{\boldsymbol{e}}$ defines a line which maps onto itself and so is invariant *as a whole line*.

If $\lambda = 1$ each point on the line remains in the same place, and we have a line of *invariant points*.

2) The *characteristic equation* of a matrix $\boldsymbol{A}$ is $\det(\boldsymbol{A} - \lambda\boldsymbol{I}) = 0$

$\boldsymbol{A}\underline{\boldsymbol{e}} = \lambda\,\underline{\boldsymbol{e}}$

$\Rightarrow \quad (\boldsymbol{A} - \lambda\boldsymbol{I})\,\underline{\boldsymbol{e}} = \underline{\boldsymbol{0}}$ has non-zero solutions eigenvectors are non-zero

$\Rightarrow \quad \boldsymbol{A} - \lambda\boldsymbol{I}$ is a singular matrix

$\Rightarrow \quad \det(\boldsymbol{A} - \lambda\boldsymbol{I}) = 0$

$\Rightarrow$ the solutions of the characteristic equation are the eigenvalues.

2 × 2 matrices

Example: Find the eigenvalues and eigenvectors for the transformation with matrix

$\boldsymbol{A} = \begin{pmatrix} 1 & 1 \\ -2 & 4 \end{pmatrix}$.

Solution: The characteristic equation is $\det(\boldsymbol{A} - \lambda\boldsymbol{I}) = 0$

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

$\Rightarrow \quad (1-\lambda)(4-\lambda) + 2 = 0$

$\Rightarrow \quad \lambda^2 - 5\lambda + 6 = 0 \quad \Rightarrow \quad \lambda_1 = 2$ and $\lambda_2 = 3$

For $\lambda_1 = 2$

$\begin{pmatrix} 1 & 1 \\ -2 & 4 \end{pmatrix}\begin{pmatrix} x \\ y \end{pmatrix} = 2\begin{pmatrix} x \\ y \end{pmatrix}$

$\Rightarrow \quad x + y = 2x \quad \Rightarrow \quad x = y$

and $\quad -2x + 4y = 2y \quad \Rightarrow \quad x = y$

$\Rightarrow$ eigenvector $\underline{\boldsymbol{e}}_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ we could use $\begin{pmatrix} 3.7 \\ 3.7 \end{pmatrix}$, but why make things nasty

For $\lambda_2 = 3$

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

$\Rightarrow$ $x + y = 3x$ $\Rightarrow$ $2x = y$

and $-2x + 4y = 3y$ $\Rightarrow$ $2x = y$

$\Rightarrow$ eigenvector $\underline{\boldsymbol{e}}_2 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$ choosing easy numbers.

Orthogonal matrices

Normalised eigenvectors

A normalised eigenvector is an eigenvector of length 1.

In the above example, the normalized eigenvectors are $\underline{\boldsymbol{e}}_1 = \begin{pmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{pmatrix}$, and $\underline{\boldsymbol{e}}_2 = \begin{pmatrix} 1/\sqrt{5} \\ 2/\sqrt{5} \end{pmatrix}$.

Orthogonal vectors

A posh way of saying perpendicular, scalar product will be zero.

Orthogonal matrices

If the columns of a matrix form vectors which are

(i) mutually orthogonal (or perpendicular)
(ii) each of length 1

then the matrix is an *orthogonal* matrix.

Example:

$\begin{pmatrix} 1/\sqrt{5} \\ 2/\sqrt{5} \end{pmatrix}$ and $\begin{pmatrix} -2/\sqrt{5} \\ 1/\sqrt{5} \end{pmatrix}$ are both unit vectors, and

$\begin{pmatrix} 1/\sqrt{5} \\ 2/\sqrt{5} \end{pmatrix} \bullet \begin{pmatrix} -2/\sqrt{5} \\ 1/\sqrt{5} \end{pmatrix} = \frac{-2}{5} + \frac{2}{5} = 0,$ $\Rightarrow$ the vectors are orthogonal

$$\Rightarrow \quad \boldsymbol{M} = \begin{pmatrix} 1/\sqrt{5} & -2/\sqrt{5} \\ 2/\sqrt{5} & 1/\sqrt{5} \end{pmatrix} \quad \text{is an orthogonal matrix}$$

Notice that

$$\boldsymbol{M}^T\boldsymbol{M} = \begin{pmatrix} 1/\sqrt{5} & 2/\sqrt{5} \\ -2/\sqrt{5} & 1/\sqrt{5} \end{pmatrix} \begin{pmatrix} 1/\sqrt{5} & -2/\sqrt{5} \\ 2/\sqrt{5} & 1/\sqrt{5} \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

and so ***the transpose of an orthogonal matrix is also its inverse***.

This is true for **all** orthogonal matrices think of any set of perpendicular unit vectors

Another definition of an orthogonal matrix is

$\boldsymbol{M}$ is orthogonal $\Leftrightarrow \quad \boldsymbol{M}^T\boldsymbol{M} = \boldsymbol{I} \quad \Leftrightarrow \quad \boldsymbol{M}^{-1} = \boldsymbol{M}^T$

Diagonalising a 2 × 2 matrix

Let $\boldsymbol{A}$ be a 2×2 matrix with eigenvalues λ_1 and λ_2,
and eigenvectors $\underline{\boldsymbol{e}}_1 = \begin{pmatrix} u_1 \\ v_1 \end{pmatrix}$ and $\underline{\boldsymbol{e}}_2 = \begin{pmatrix} u_2 \\ v_2 \end{pmatrix}$

then $\boldsymbol{A}\,\underline{\boldsymbol{e}}_1 = \begin{pmatrix} u_1 \\ v_1 \end{pmatrix} = \begin{pmatrix} \lambda_1 u_1 \\ \lambda_1 v_1 \end{pmatrix}$ and $\boldsymbol{A}\,\underline{\boldsymbol{e}}_2 = \begin{pmatrix} u_2 \\ v_2 \end{pmatrix} = \begin{pmatrix} \lambda_2 u_2 \\ \lambda_2 v_2 \end{pmatrix}$

$$\Rightarrow \quad \boldsymbol{A}\begin{pmatrix} u_1 & u_2 \\ v_1 & v_2 \end{pmatrix} = \begin{pmatrix} \lambda_1 u_1 & \lambda_2 u_2 \\ \lambda_1 v_1 & \lambda_2 v_2 \end{pmatrix} = \begin{pmatrix} u_1 & u_2 \\ v_1 & v_2 \end{pmatrix}\begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix} \quad \ldots\ldots\ldots \boxed{\text{I}}$$

Define $\boldsymbol{P}$ as the matrix whose columns are eigenvectors of $\boldsymbol{A}$, and $\boldsymbol{D}$ as the diagonal matrix, whose entries are the eigenvalues of $\boldsymbol{A}$

$$\boxed{\text{I}} \quad \Rightarrow \quad \boldsymbol{P} = \begin{pmatrix} u_1 & u_2 \\ v_1 & v_2 \end{pmatrix} \quad \text{and} \quad \boldsymbol{D} = \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix}$$

$$\Rightarrow \quad \boldsymbol{AP} = \boldsymbol{PD} \quad \Rightarrow \quad \boldsymbol{P}^{-1}\boldsymbol{AP} = \boldsymbol{D}$$

The above is the general case for diagonalising **any** matrix.

In this course we consider only diagonalising symmetric matrices.

Diagonalising 2×2 symmetric matrices

Eigenvectors of symmetric matrices

Preliminary result:

$\underline{\boldsymbol{x}} = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$ and $\underline{\boldsymbol{y}} = \begin{pmatrix} y_1 \\ y_2 \end{pmatrix}$

The scalar product $\underline{\boldsymbol{x}} \cdot \underline{\boldsymbol{y}} = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \cdot \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} = x_1y_1 + x_2y_2$

but $(x_1 \ \ x_2)\begin{pmatrix} y_1 \\ y_2 \end{pmatrix} = x_1y_1 + x_2y_2$

$\Rightarrow \quad \underline{\boldsymbol{x}}^T \underline{\boldsymbol{y}} = \underline{\boldsymbol{x}} \cdot \underline{\boldsymbol{y}}$

This result allows us to use matrix multiplication for the scalar product.

Theorem: Eigenvectors, for different eigenvalues, of a symmetric matrix are orthogonal.

Proof: Let $\boldsymbol{A}$ be a symmetric matrix, then $\boldsymbol{A}^T = \boldsymbol{A}$

Let $\boldsymbol{A}\,\underline{\boldsymbol{e}_1} = \lambda_1\,\underline{\boldsymbol{e}_1}$, and $\boldsymbol{A}\,\underline{\boldsymbol{e}_2} = \lambda_2\,\underline{\boldsymbol{e}_2}$, $\qquad \lambda_1 \neq \lambda_2$.

$\lambda_1\,\underline{\boldsymbol{e}_1}^T = (\lambda_1\,\underline{\boldsymbol{e}_1})^T = (\boldsymbol{A}\,\underline{\boldsymbol{e}_1})^T = \underline{\boldsymbol{e}_1}^T\boldsymbol{A}^T = \underline{\boldsymbol{e}_1}^T\boldsymbol{A}$ $\qquad$ since $\boldsymbol{A}^T = \boldsymbol{A}$

$\Rightarrow \quad \lambda_1\,\underline{\boldsymbol{e}_1}^T = \underline{\boldsymbol{e}_1}^T\boldsymbol{A}$

$\Rightarrow \quad \lambda_1\,\underline{\boldsymbol{e}_1}^T\underline{\boldsymbol{e}_2} = \underline{\boldsymbol{e}_1}^T\boldsymbol{A}\,\underline{\boldsymbol{e}_2} = \underline{\boldsymbol{e}_1}^T\lambda_2\,\underline{\boldsymbol{e}_2} = \lambda_2\,\underline{\boldsymbol{e}_1}^T\underline{\boldsymbol{e}_2}$

$\Rightarrow \quad \lambda_1\,\underline{\boldsymbol{e}_1}^T\underline{\boldsymbol{e}_2} = \lambda_2\,\underline{\boldsymbol{e}_1}^T\underline{\boldsymbol{e}_2}$

$\Rightarrow \quad (\lambda_1 - \lambda_2)\,\underline{\boldsymbol{e}_1}^T\underline{\boldsymbol{e}_2} = \underline{\boldsymbol{0}}$

But $\lambda_1 - \lambda_2 \neq 0 \ \Rightarrow \ \underline{\boldsymbol{e}_1}^T\underline{\boldsymbol{e}_2} = \underline{\boldsymbol{0}} \ \Leftrightarrow \ \underline{\boldsymbol{e}_1} \cdot \underline{\boldsymbol{e}_2} = 0$

$\Rightarrow$ the eigenvectors are orthogonal $\qquad$ or perpendicular

Diagonalising a symmetric matrix

The above theorem makes diagonalising a symmetric matrix, $\boldsymbol{A}$, easy.

1) Find eigenvalues, λ_1 and λ_2, and eigenvectors, $\underline{\boldsymbol{e}_1}$ and $\underline{\boldsymbol{e}_2}$

2) Normalise the eigenvectors, to give $\underline{\hat{\boldsymbol{e}}_1}$ and $\underline{\hat{\boldsymbol{e}}_2}$.

3) Write down the matrix $\boldsymbol{P}$ with $\underline{\hat{\boldsymbol{e}}_1}$ and $\underline{\hat{\boldsymbol{e}}_2}$ as columns.
$\boldsymbol{P}$ will now be an orthogonal matrix since $\underline{\hat{\boldsymbol{e}}_1}$ and $\underline{\hat{\boldsymbol{e}}_2}$ are orthogonal
$\Rightarrow \quad \boldsymbol{P}^{-1} = \boldsymbol{P}^T$

4) $\boldsymbol{P}^T\boldsymbol{A}\,\boldsymbol{P}$ will be the diagonal matrix $\boldsymbol{D} = \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix}$.

Example: Diagonalise the symmetric matrix $\boldsymbol{A} = \begin{pmatrix} 6 & -2 \\ -2 & 9 \end{pmatrix}$.

Solution: The characteristic equation is $\begin{vmatrix} 6-\lambda & -2 \\ -2 & 9-\lambda \end{vmatrix} = 0$

$\Rightarrow \quad (6 - \lambda)(9 - \lambda) - 4 = 0$

$\Rightarrow \quad \lambda^2 - 15\lambda + 50 = 0 \quad \Rightarrow \quad (\lambda - 5)(\lambda - 10) = 0$

$\Rightarrow \quad \lambda = 5$ or 10

For $\lambda_1 = 5$

$$\begin{pmatrix} 6 & -2 \\ -2 & 9 \end{pmatrix}\begin{pmatrix} x \\ y \end{pmatrix} = 5\begin{pmatrix} x \\ y \end{pmatrix}$$

$\Rightarrow \quad 6x - 2y = 5x \quad \Rightarrow \quad x = 2y$

and $\quad -2x + 9y = 5y \quad \Rightarrow \quad x = 2y$

$\Rightarrow \quad \underline{\boldsymbol{e}}_1 = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$

and normalising $\Rightarrow \quad \underline{\hat{\boldsymbol{e}}}_1 = \begin{pmatrix} 2/\sqrt{5} \\ 1/\sqrt{5} \end{pmatrix}$

For $\lambda_2 = 10$

$$\begin{pmatrix} 6 & -2 \\ -2 & 9 \end{pmatrix}\begin{pmatrix} x \\ y \end{pmatrix} = 10\begin{pmatrix} x \\ y \end{pmatrix}$$

$\Rightarrow \quad 6x - 2y = 10x \quad \Rightarrow \quad -2x = y$

and $\quad -2x + 9y = 10y \quad \Rightarrow \quad -2x = y$

$\Rightarrow \quad \underline{\boldsymbol{e}}_2 = \begin{pmatrix} 1 \\ -2 \end{pmatrix}$

and normalising $\Rightarrow \quad \underline{\hat{\boldsymbol{e}}}_2 = \begin{pmatrix} 1/\sqrt{5} \\ -2/\sqrt{5} \end{pmatrix}$

Notice that the eigenvectors are orthogonal

$\Rightarrow \quad \boldsymbol{P} = \begin{pmatrix} 2/\sqrt{5} & 1/\sqrt{5} \\ 1/\sqrt{5} & -2/\sqrt{5} \end{pmatrix}$

$\Rightarrow \quad \boldsymbol{D} = \boldsymbol{P}^T\boldsymbol{A}\,\boldsymbol{P} = \begin{pmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{pmatrix} = \begin{pmatrix} 5 & 0 \\ 0 & 10 \end{pmatrix}$.

3×3 matrices

All the results for 2×2 matrices are also true for 3×3 matrices (or $n \times n$ matrices). The proofs are either the same, or similar in a higher number of dimensions.

The techniques are shown in the example for diagonalising a 3×3 symmetric matrix.

Diagonalising 3×3 symmetric matrices

Example: $\boldsymbol{A} = \begin{pmatrix} 2 & -2 & 0 \\ -2 & 1 & 2 \\ 0 & 2 & 0 \end{pmatrix}$.

Find an orthogonal matrix $\boldsymbol{P}$ such that $\boldsymbol{P}^T\boldsymbol{AP}$ is a diagonal matrix.

Solution:

1) Find eigenvalues

The characteristic equation is $\det(\boldsymbol{A} - \lambda\boldsymbol{I}) = 0$

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

$$\Rightarrow \quad (2-\lambda)[-\lambda(1-\lambda) - 4] + 2 \times [2\lambda - 0] + 0 = 0$$

$$\Rightarrow \quad \lambda^3 - 3\lambda^2 - 6\lambda + 8 = 0$$

By inspection $\lambda = -2$ is a root $\Rightarrow$ $(\lambda + 2)$ is a factor

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

$$\Rightarrow \quad (\lambda+2)(\lambda-1)(\lambda-4) = 0$$

$$\Rightarrow \quad \lambda = -2, \ 1 \ \text{or} \ 4.$$

2) Find normalized eigenvectors

$$\lambda_1 = -2 \ \Rightarrow \ \begin{pmatrix} 2 & -2 & 0 \\ -2 & 1 & 2 \\ 0 & 2 & 0 \end{pmatrix}\begin{pmatrix} x \\ y \\ z \end{pmatrix} = -2\begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

$\Rightarrow$ $2x - 2y = -2x$ **I**

$-2x + y + 2z = -2y$ **II**

$2y = -2z$ **III**

I $\Rightarrow$ $y = 2x$, and **III** $\Rightarrow$ $y = -z$ choose $x = 1$ and find y and z

$$\Rightarrow \quad \underline{\boldsymbol{e}}_1 = \begin{pmatrix} 1 \\ 2 \\ -2 \end{pmatrix} \quad \text{and} \quad |\underline{\boldsymbol{e}}_1| = e_1 = \sqrt{9} = 3 \ \Rightarrow \ \hat{\underline{\boldsymbol{e}}}_1 = \begin{pmatrix} 1/3 \\ 2/3 \\ -2/3 \end{pmatrix}$$

$\lambda_2 = 1 \quad \Rightarrow \quad \begin{pmatrix} 2 & -2 & 0 \\ -2 & 1 & 2 \\ 0 & 2 & 0 \end{pmatrix}\begin{pmatrix} x \\ y \\ z \end{pmatrix} = 1\begin{pmatrix} x \\ y \\ z \end{pmatrix}$

$\Rightarrow \quad 2x - 2y = x$ **I**

$-2x + y + 2z = y$ **II**

$2y = z$ **III**

I $\Rightarrow x = 2y$, and **II** $\Rightarrow z = 2y$ choose $y = 1$ and find x and z

$\Rightarrow \quad \underline{\boldsymbol{e}}_2 = \begin{pmatrix} 2 \\ 1 \\ 2 \end{pmatrix}$ and $|\underline{\boldsymbol{e}}_2| = e_2 = \sqrt{9} = 3$

$\Rightarrow \quad \hat{\underline{\boldsymbol{e}}}_2 = \begin{pmatrix} 2/3 \\ 1/3 \\ 2/3 \end{pmatrix}$

$\lambda_3 = 4 \quad \Rightarrow \quad \begin{pmatrix} 2 & -2 & 0 \\ -2 & 1 & 2 \\ 0 & 2 & 0 \end{pmatrix}\begin{pmatrix} x \\ y \\ z \end{pmatrix} = 4\begin{pmatrix} x \\ y \\ z \end{pmatrix}$

$\Rightarrow \quad 2x - 2y = 4x$ **I**

$-2x + y + 2z = 4y$ **II**

$2y = 4z$ **III**

I $\Rightarrow x = -y$, and **III** $\Rightarrow y = 2z$ choose $z = 1$ and find x and y

$\Rightarrow \quad \underline{\boldsymbol{e}}_3 = \begin{pmatrix} -2 \\ 2 \\ 1 \end{pmatrix}$ and $|\underline{\boldsymbol{e}}_3| = e_3 = \sqrt{9} = 3$

$\Rightarrow \quad \hat{\underline{\boldsymbol{e}}}_3 = \begin{pmatrix} -2/3 \\ 2/3 \\ 1/3 \end{pmatrix}$

3) Find orthogonal matrix, *P*

$\Rightarrow \quad \boldsymbol{P} = (\hat{\underline{\boldsymbol{e}}}_1 \quad \hat{\underline{\boldsymbol{e}}}_2 \quad \hat{\underline{\boldsymbol{e}}}_3)$

$\Rightarrow \quad \boldsymbol{P} = \begin{pmatrix} 1/3 & 2/3 & -2/3 \\ 2/3 & 1/3 & 2/3 \\ -2/3 & 2/3 & 1/3 \end{pmatrix}$ is required orthogonal matrix

4) Find diagonal matrix, *D*

$\Rightarrow \quad \boldsymbol{P}^T\boldsymbol{AP} = \boldsymbol{D} = \begin{pmatrix} \lambda_1 & 0 & 0 \\ 0 & \lambda_2 & 0 \\ 0 & 0 & \lambda_3 \end{pmatrix} = \begin{pmatrix} -2 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 4 \end{pmatrix}$

A nice long question! But, although you will not be asked to do a complete problem, the examiners can test every step above!

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