

Remarks: - if A is a square matrix of order $n \times n$ then $\text{ADJ}(A-\lambda I)$ is a Matrix Polynomial in λ of degree $n-1$

$$\text{ADJ}(A-\lambda I) = B_0 + B_1 \lambda + B_2 \lambda^2 + B_3 \lambda^3 + \dots + B_{n-1} \lambda^{n-1}$$

Where $B_0, B_1, B_2, \dots, B_{n-1}$ are square matrices of order $n \times n$

Cayley-Hamilton Theorem : - Every Square Matrix satisfies its characteristic equation.

Solution

Let A be a $n \times n$ matrix

Then characteristic equation of A will be of degree n

$$\text{Let } |A - \lambda I| = a_0 + a_1 \lambda + a_2 \lambda^2 + a_3 \lambda^3 + \dots + a_n \lambda^n = 0$$

be the characteristic equation of A

To Prove

$$a_0 I + a_1 A + a_2 A^2 + \dots + a_n A^n = 0$$

We know that $A(\text{adj} A) = |A| I$

$$\therefore (A - \lambda I)(\text{adj}(A - \lambda I)) = |A - \lambda I| I$$

We know that $\text{adj}(A - \lambda I)$ is a matrix polynomial in λ of degree $n-1$

$$\therefore (A - \lambda I) = B_0 + B_1 \lambda + B_2 \lambda^2 + \dots + B_{n-2} \lambda^{n-2} + B_{n-1} \lambda^{n-1}$$

Where $B_0, B_1, B_2, \dots, B_{n-1}$ are square matrix of order $n \times n$

Putting values in equation (A) we get

$$(A - \lambda I)(\text{adj}(A - \lambda I)) = |A - \lambda I| I$$

$$\Rightarrow (A - \lambda I)(B_0 + B_1 \lambda + B_2 \lambda^2 + \dots + B_{n-2} \lambda^{n-2} + B_{n-1} \lambda^{n-1}) = (a_0 + a_1 \lambda + a_2 \lambda^2 + a_3 \lambda^3 + \dots + a_{n-1} \lambda^{n-1} + a_n \lambda^n) I$$

$$\Rightarrow AB_0 + AB_1 \lambda + AB_2 \lambda^2 + \dots + B_{n-2} \lambda^{n-2} + B_{n-1} \lambda^{n-1} - B_0 \lambda - B_1 \lambda^2 - B_2 \lambda^3 - \dots - B_{n-2} \lambda^{n-1} - B_{n-1} \lambda^n = a_0 I + a_1 \lambda I + a_2 \lambda^2 I + a_3 \lambda^3 I + \dots + a_{n-1} \lambda^{n-1} I + a_n \lambda^n I$$

Comparing coefficients of like power of λ

We get constant term	$AB_0 = a_0 I$
λ^1	$AB_1 - B_0 = a_1 I$
λ^2	$AB_2 - B_1 = a_2 I$
λ^3	$AB_3 - B_2 = a_3 I$
.....	
.....	
λ^{n-1}	$AB_{n-1} - B_{n-2} = a_{n-1} I$

$$\lambda^n - B_{n-1} = a_n I$$

PreMultiplying these equation Successively by I, A, A²,..... Aⁿ and adding

We get

$$a_0 I + a_1 A + a_2 A^2 + \dots + a_n A^n = 0$$

Hence every square matrix satisfy its characteristic equation