

Recall: $T: V \rightarrow V$

$$V = \ker(T - \lambda_1 \cdot \text{id}_V) \oplus \dots \oplus \ker(T - \lambda_k \cdot \text{id}_V) \oplus W$$

$$E_\lambda = \ker(T - \lambda \cdot \text{id}_V) \quad \text{eigenspaces}$$

Definition: $T: V \rightarrow V$ finite dimensional, let $\lambda \in \mathbb{F}$ be an eigenvalue of T . The

algebraic multiplicity of λ is the largest natural number m_λ such that

$(x - \lambda)^{m_\lambda}$ divides $p_T(x)$ the characteristic polynomial of T .

The geometric multiplicity of λ is the dimension of the eigenspace $\ker(T - \lambda \cdot \text{id}_V)$.

Example: $A = \begin{bmatrix} 2/3 & 1/3 & -1/3 \\ 1/3 & 2/3 & 1/3 \\ -1/3 & 1/3 & 2/3 \end{bmatrix}$

What are the eigenvalues of A ? Namely, roots of $p_A(x) = \det(A - x \cdot I_3)$.

$$\lambda = 1 \quad \begin{bmatrix} \frac{2}{3} - x & \frac{1}{3} & -\frac{1}{3} \\ \frac{1}{3} & \frac{2}{3} - x & \frac{1}{3} \\ -\frac{1}{3} & \frac{1}{3} & \frac{2}{3} - x \end{bmatrix} \quad \begin{array}{l} x = 1 \quad C_1 = C_2 \\ x = 0 \quad C_1 + C_3 = C_2 \end{array}$$

$$p_A(x) = (x-1)(x-1) \cdot x = (x-1)^2 \cdot x$$

$\underbrace{\hspace{1.5cm}}_{\lambda=1}$ has algebraic multiplicity 2
 $\underbrace{\hspace{1.5cm}}_{\lambda=0}$ has algebraic multiplicity 1

What are the eigenvectors of A ?

$$A \cdot v = v \quad v = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad v_1 = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} \quad v_2 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \quad v_3 = \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}$$

$\lambda=1$ $\lambda=1$ $\lambda=0$

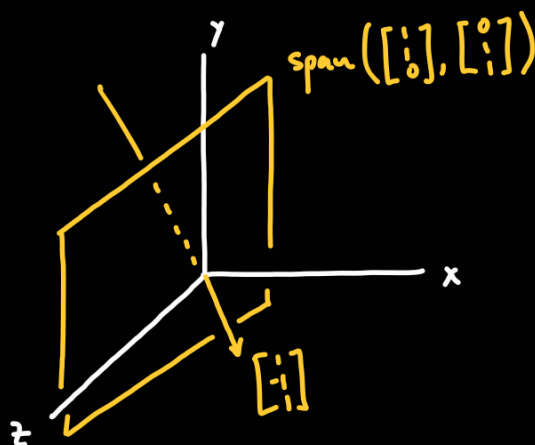
$$\lambda=1 \quad \dim(\ker(A-I_3))=2$$

$$\lambda=0 \quad \dim(\ker(A))=1$$

$$V = \ker(A-I_3) \oplus \ker(A)$$

$$[T_A]_{\beta}^{\beta} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\beta = \{v_1, v_2, v_3\}$$



$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}_{\beta}^{\beta} = \underbrace{\begin{bmatrix} 1 & 0 & 1 \\ 1 & 1 & -1 \\ 0 & 1 & 1 \end{bmatrix}}_{Q_{\sigma}^{\beta}} \begin{bmatrix} 2/3 & 1/3 & -1/3 \\ 1/3 & 2/3 & 1/3 \\ -1/3 & 1/3 & 2/3 \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 \\ 1 & 1 & -1 \\ 0 & 1 & 1 \end{bmatrix}_{\sigma}^{\sigma}$$

$$\begin{array}{l} v \xrightarrow{\text{id}_V} v \\ \sigma \rightarrow \beta \end{array}$$

$$\underbrace{\begin{bmatrix} 2/3 & 1/3 & -1/3 \\ 1/3 & 2/3 & 1/3 \\ -1/3 & 1/3 & 2/3 \end{bmatrix}}_{(Q_{\beta}^{\sigma})^{-1}} \underbrace{\begin{bmatrix} 1 & 0 & 1 \\ 1 & 1 & -1 \\ 0 & 1 & 1 \end{bmatrix}}_{Q_{\beta}^{\sigma}}$$

Theorem: $T: V \rightarrow V$ finite dimensional, let $\lambda \in \mathbb{F}$ be an eigenvalue. Then:

$$1 \leq \dim(E_{\lambda}) \leq m_{\lambda}$$

Proof: Let $\{v_1, \dots, v_k\}$ be a basis of E_{λ} . Expand it to a basis $\beta = \{v_1, \dots, v_n\}$ of V .

v. Now:

$$[T]_{\beta}^{\beta} = \left[\begin{array}{c|c} \lambda & B \\ \vdots & \\ \lambda & \\ \hline 0 & C \end{array} \right] \left. \begin{array}{l} \left. \vphantom{\begin{array}{c|c} \lambda & B \\ \vdots & \\ \lambda & \\ \hline 0 & C \end{array}} \right\} k \\ \left. \vphantom{\begin{array}{c|c} \lambda & B \\ \vdots & \\ \lambda & \\ \hline 0 & C \end{array}} \right\} n-k \end{array} \right\}$$

$$[T]_{\beta}^{\beta} - \lambda \cdot I_n = \left[\begin{array}{c|c} \lambda - \lambda & B \\ \vdots & \\ \lambda - \lambda & \\ \hline 0 & C - \lambda \cdot I_{n-k} \end{array} \right]$$

$$p_T(x) = \det([T]_p - x \cdot I_n) = \det(\lambda \cdot I_k - x \cdot I_k) \cdot \det(C - x \cdot I_{n-k}) =$$

$$= (\lambda - x)^k \cdot \det(C - x \cdot I_{n-k}) = (\lambda - x)^k \cdot g(x)$$

So $(\lambda - x)^k$ divides $p_T(x)$. By definition, m_λ is the largest natural

number such that $(\lambda - x)^{m_\lambda} \mid p_T(x)$. So $1 \leq k \leq m_\lambda$. □.

$\begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & 3 \end{bmatrix}$ is it diagonalizable?

