

Recall:  $A, B \in \text{Mat}_{m,n}(\mathbb{R})$   $A$  is similar to  $B$  if there exists  $Q$

$$B = Q^{-1} \cdot A \cdot Q.$$

\* Aside on equivalence relations.

Definition: Let  $A$  be a set. A relation on  $A$  is a set  $R \subseteq A \times A$ .

Given  $(x, y) \in R$ , we denote this by  $x \sim y$ .

We say that a relation  $R$  is an equivalence relation when:

1) Reflexive:  $x \sim x$ .  $(x, x) \in R$

2) Symmetric: if  $x \sim y$  then  $y \sim x$ .

if  $(x, y) \in R$  then  $(y, x) \in R$ .

3) Transitive: if  $x \sim y$  and  $y \sim z$  then  $x \sim z$ .

if  $(x, y) \in R$ ,  $(y, z) \in R$  then  $(x, z) \in R$ .

Examples:

1)  $A = \mathbb{R}$   $\leq, \geq, <, >, =$

$=$ ;  $x \sim y$  when  $x = y$ . equivalence relation.

$\leq$ ;  $x \sim y$  when  $x \leq y$ . relation.

$$R = \{(x, y) \mid x \leq y\} \subseteq \mathbb{R} \times \mathbb{R}.$$

2)  $f: A \rightarrow A$ , let  $R = \{(a, f(a)) \mid a \in A\}$ .

3)  $W \subseteq V$  vector spaces  $\frac{V}{W}$  quotient

$$\frac{V}{W} = \{v + W \mid v \in V\}$$

$$v + W = \{v + w \mid w \in W\} \rightsquigarrow \text{cosets.}$$

We can define a relation in  $V$  by setting  $v_1 \sim v_2$  when  $v_1 + W = v_2 + W$ .

This is an equivalence relation.

$$T: \mathbb{R}^2 \rightarrow \mathbb{R}^2 \quad A = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \quad \ker(T) = \text{span}\left(\begin{bmatrix} 0 \\ 1 \end{bmatrix}\right).$$

$\downarrow$

x s.t.  $T(x) = 0$ .

$$V = \mathbb{R}^2 \quad W = \ker(T) = \text{span}\left(\begin{bmatrix} 0 \\ 1 \end{bmatrix}\right)$$

$$\frac{V}{W} = \frac{\mathbb{R}^2}{\ker(T)} \quad v + \ker(T).$$

$$\begin{bmatrix} 1 \\ 1 \end{bmatrix} \sim \begin{bmatrix} 1 \\ 2 \end{bmatrix} \quad \text{because} \quad \underbrace{\begin{bmatrix} 1 \\ 1 \end{bmatrix}}_{\sim} + \ker(T) = \underbrace{\begin{bmatrix} 1 \\ 2 \end{bmatrix}}_{\sim} + \ker(T)$$

$$\left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix} + a \cdot \begin{bmatrix} 0 \\ 1 \end{bmatrix} \mid a \in \mathbb{R} \right\} \quad \left\{ \begin{bmatrix} 1 \\ 2 \end{bmatrix} + b \cdot \begin{bmatrix} 0 \\ 1 \end{bmatrix} \mid b \in \mathbb{R} \right\}$$

$$\begin{bmatrix} 1 \\ 1+a \end{bmatrix} \quad \begin{bmatrix} 1 \\ 2+b \end{bmatrix}$$

$$\begin{bmatrix} 1 \\ 1 \end{bmatrix} \not\sim \begin{bmatrix} 0 \\ 1 \end{bmatrix} \quad \text{because} \quad \underbrace{\begin{bmatrix} 1 \\ 1 \end{bmatrix}}_{\not\sim} + \ker(T) \neq \underbrace{\begin{bmatrix} 0 \\ 1 \end{bmatrix}}_{\not\sim} + \ker(T)$$

$$\begin{bmatrix} 1 \\ * \end{bmatrix} \quad \begin{bmatrix} 0 \\ * \end{bmatrix}$$

$$4) \pi_p = \{[0], [1], \dots, [p-1]\}$$

$\pi$  declare that  $n \sim m$  if  $n - m$  is divisible by  $p$ .

This is also an equivalence relation.

5)  $A \sim B$  when  $A$  is similar to  $B$  is an equivalence relation.

## 5. Diagonalization.

Question: When is  $[T]_P^S$  diagonal?  $T: V \rightarrow V$

Note:  $T: V \rightarrow W$  then there exist  $P$  and  $S$  such that  $[T]_P^S$  is  $V, W$  finite dimensional,  $n$  diagonal.

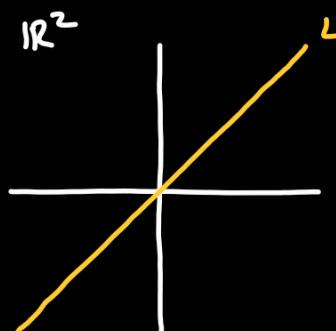
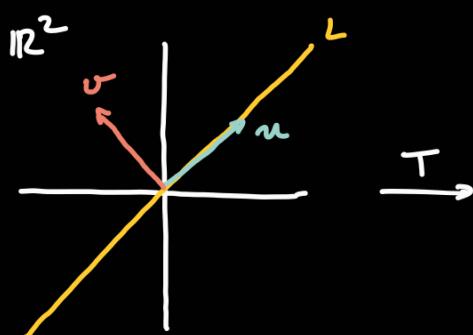
Definition: A linear transformation  $T: V \rightarrow V$  is diagonalizable if there

exists a basis  $P$  such that  $[T]_P^P$  is diagonal.

$$[T]_P^P = \begin{bmatrix} \lambda_1 & & 0 \\ & \ddots & \\ 0 & & \lambda_n \end{bmatrix}$$

$$T(v_1) = \lambda_1 v_1, \dots, T(v_n) = \lambda_n v_n.$$

$$\lambda_i \in \text{IF}, i=1, \dots, n.$$



$T$  is the projection onto  $L$ .

$$T(u) = u \quad T(v) = 0.$$

Definition:  $T: V \rightarrow V$ , we say that  $\overset{\overset{0}{\oplus}}{v} \in V$  is an eigenvector of  $T$  if there

exists  $\lambda \in \text{IF}$  such that  $T(v) = \lambda \cdot v$ . We say that  $\lambda$  is the

eigenvalue associated to  $v$ .

Theorem: A linear transformation  $T: V \rightarrow V$  is diagonalizable if and only if there exists a basis  $\beta$  of  $V$  where every element is an eigenvector of  $T$ .

$$\det(A - \lambda \cdot \text{Id}) = 0$$

$$Av = \lambda v \Rightarrow Av - \lambda v = 0 \Rightarrow (A - \lambda \cdot \text{Id})v = 0 \\ v \neq 0$$

$$v \in \ker(A - \lambda \cdot \text{Id}) \quad \text{so} \quad \det(A - \lambda \cdot \text{Id}) = 0.$$

Lemma: Given  $A \in \text{Mat}_{n \times n}(\mathbb{F})$ , then  $A - \lambda \cdot \text{Id}_n$  invertible if and only if  $\lambda \in \mathbb{F}$

$$(A - \lambda \cdot \text{Id}_n)w \neq 0 \quad \text{for all } w \neq 0.$$

Proof: ( $\Rightarrow$ ) Suppose  $(A - \lambda \cdot \text{Id}_n)$  is invertible. Suppose  $(A - \lambda \cdot \text{Id})v = 0$ .

$$0 = (A - \lambda \cdot \text{Id}_n)^{-1}0 = (A - \lambda \cdot \text{Id}_n)^{-1}(A - \lambda \cdot \text{Id}_n)v = v.$$

( $\Leftarrow$ ) Suppose  $(A - \lambda \cdot \text{Id}_n)v \neq 0$  for all  $v \neq 0$ .

Then  $\ker(A - \lambda \cdot \text{Id}_n) = \{0\}$ . Then  $A - \lambda \cdot \text{Id}_n$  is invertible.  $\square$ .

Theorem: Given  $A \in \text{Mat}_{n \times n}(\mathbb{F})$ , then  $\lambda \in \mathbb{F}$  is an eigenvalue of  $A$  if and only if  $\det(A - \lambda \cdot \text{Id}_n) = 0$ .

Proof: ( $\Rightarrow$ ) Suppose  $\lambda$  is an eigenvalue. Then  $(A - \lambda \cdot \text{Id}_n)v = 0$

so  $(A - \lambda \cdot \text{Id}_n)$  is not invertible, so  $\det(A - \lambda \cdot \text{Id}_n) = 0$ .  
by the Lemma above

$\Leftarrow$  Suppose  $\det(A - \lambda \cdot \text{Id}_n) = 0$  then  $(A - \lambda \cdot \text{Id}_n)$  is not invertible.

Then (by the Lemma) there exists  $v \in V$  such that  
 $\frac{v}{\neq 0}$

$$(A - \lambda \cdot \text{Id}_n)v = 0, \text{ so } Av = \lambda v.$$

□.

