

Examples: Find an eigenbasis and a diagonal matrix similar to:

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

$$2. A = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$$

$$3. A = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$1. A = \begin{bmatrix} 1 & 3 \\ 0 & 2 \end{bmatrix} \quad \text{find solutions to } \underbrace{\det(A - \lambda I_2)}_{f_A(\lambda)} = 0$$

$$f_A(\lambda) = \underbrace{(1-\lambda)(2-\lambda)}_{1 \quad 2} \quad \text{Thus } A \text{ has eigenvalues } \lambda=1 \text{ and } \lambda=2.$$

"If we have an $n \times n$ matrix with n distinct eigenvalues then it is

similar to a diagonal matrix having those eigenvalues in the diagonal."

$$E_1 : \ker(A - I_2) \quad \begin{bmatrix} 0 & 3 \\ 0 & 1 \end{bmatrix} \vec{x} = \vec{0} \quad \vec{x} = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \text{ a solution.}$$

$$E_2 : \ker(A - 2I_2) \quad \begin{bmatrix} -1 & 3 \\ 0 & 0 \end{bmatrix} \vec{x} = \vec{0} \quad \vec{x} = \begin{bmatrix} 3 \\ 1 \end{bmatrix} \text{ a solution.}$$

$$\boxed{B} = \left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 3 \\ 1 \end{bmatrix} \right\}, \quad A \text{ is similar to } B = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix}.$$

$$2. A = \underbrace{\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}}_{2 \times 2}.$$

$$f_A(\lambda) = (1-\lambda)(1-\lambda) = (1-\lambda)^2$$

$\lambda=1$ is an eigenvalue with algebraic multiplicity 2.

$$E_1 : \ker(A - I_2) \quad \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \vec{x} = \vec{0} \quad \vec{x} = + \cdot \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$E_2 : \ker(A - 2I_2) \quad \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} \vec{x} = \vec{0} \quad \vec{x} = + \cdot \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$\Rightarrow \text{E} = \text{span}([1])$ was dim. 1, so $\text{geum}(1) = 1$.

The sum of the geometric multiplicities of A is 1, which is not 2, so

A does not have an eigenbasis.

$$3. A = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

Answer: 1. No because it has two rows of zeroes.

This is diagonalizable!

$$\rho_A(\lambda) = (\underbrace{1-\lambda}_1)(\underbrace{-\lambda}_0)(\underbrace{-\lambda}_0)$$

$$E_0 : \ker(A) \quad \begin{bmatrix} 1 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \vec{x} = \vec{0} \quad \vec{x} = \begin{bmatrix} -t-s \\ t \\ s \end{bmatrix} = t \cdot \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} + s \cdot \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}.$$

$$\dim(E_0) = \text{geum}(0) = 2 \quad E_0 = \text{span}\left(\begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}\right)$$

$$E_1 : \ker(A - I_3) \quad \begin{bmatrix} 0 & 1 & 1 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix} \vec{x} = \vec{0} \quad \vec{x} = t \cdot \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

$$\dim(E_1) = \text{geum}(1) = 1 \quad E_1 = \text{span}\left(\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}\right).$$

When the geometric multiplicities add up to the size of the matrix, there is an eigenbasis. This eigenbasis is formed by putting together the basis elements of the eigenspaces.

$$E = \left\{ \underbrace{\begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}}_{\textcolor{red}{1}}, \underbrace{\begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}}_{\textcolor{teal}{1}}, \underbrace{\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}}_{\textcolor{blue}{1}} \right\}, \text{ so } A \text{ is similar to } B = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} \lambda_1 & 0 \end{bmatrix}^m$$

$$\text{Rank: } A = SB S^{-1}$$

$$\begin{bmatrix} \ddots & & \\ 0 & \lambda_n & \\ & & \ddots \end{bmatrix} =$$

$$= \begin{bmatrix} \lambda_1^m & & 0 \\ & \ddots & \\ 0 & & \lambda_n^m \end{bmatrix}.$$

$$A^{100} = (SBS^{-1})^{100} =$$

$$= (SBS^{-1})(SBS^{-1})\cdots(SBS^{-1}) =$$

$$= S B^{100} S^{-1} = SBS^{-1} = A.$$

Remark: A has eigenvectors \vec{v}_1, \vec{v}_2 $B = \{\vec{v}_1, \vec{v}_2\}$
 λ_1, λ_2

$$\begin{array}{ccc} \lambda & & B = \left[[A(\vec{v}_1)]_B \quad [A(\vec{v}_2)]_B \right] = \begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix} \\ B \xleftrightarrow[S^{-1}]{S} B \end{array}$$

Recall: $\text{geom}(\lambda) = n - \text{rank}(A - \lambda I_n)$.

Example: Find all the values a, b, c for which $A = \begin{bmatrix} 1 & a & b \\ 0 & 0 & c \\ 0 & 0 & 1 \end{bmatrix}$ is diagonalizable.

$\lambda = 1, \lambda = 0$
algebraic multiplicity 1 algebraic multiplicity 2.

Recall: $\text{geom}(\lambda) \leq \text{algebr}(\lambda)$

$$\dim(E_0) = \text{geom}(0) = 1$$

$$\begin{aligned} \dim(E_1) = \text{geom}(1) &= 3 - \text{rank} \begin{bmatrix} 0 & a & b \\ 0 & -1 & c \\ 0 & 0 & 0 \end{bmatrix} = 3 - \text{rank} \begin{bmatrix} a & b \\ -1 & c \end{bmatrix} = \\ &= \begin{cases} 3-2 & \text{if } ac+b \neq 0 \leftarrow \text{invertible} \\ 3-1 & \text{if } ac+b=0 \leftarrow \underline{\text{not}} \text{ invertible} \end{cases} \end{aligned}$$

Sum of geom's is:

2 if $ac+b \neq 0 \leftarrow \underline{\text{No}}$ to eigenbasis.

3 if $ac+b=0 \leftarrow \underline{\text{Yes}}$ to eigenbasis.

$$\begin{bmatrix} a & -b \end{bmatrix}$$

$$\begin{bmatrix} a+ib & 0 \end{bmatrix}$$

Remark:

1. $\begin{bmatrix} a & b \\ b & a \end{bmatrix}$ is similar to $\begin{bmatrix} 0 & a+ib \\ 0 & a-ib \end{bmatrix}$.

2. If A has eigenvalues $a \pm ib$ then A is similar to $\begin{bmatrix} a & -b \\ b & a \end{bmatrix}$.