

Math 2040 C Week 13

Spectral Theorem

Let V be a finite dim. inner product space

$T \in L(V)$ has orthonormal eigenbasis

$$\Leftrightarrow \begin{cases} T \text{ is normal} & (\text{if } \mathbb{F} = \mathbb{C}) \\ T \text{ is self-adjoint} & (\text{if } \mathbb{F} = \mathbb{R}) \end{cases}$$

Finite dim
vector space $\longleftrightarrow \mathbb{F}^n$

Linear map \longleftrightarrow Matrix

Matrix version of Spectral Theorem?

We consider the case $\mathbb{F} = \mathbb{R}$ first

Let $V = \mathbb{R}^n$ with standard inner product

$\beta = \{e_1, \dots, e_n\}$ be the standard basis, $A \in M_{n \times n}(\mathbb{R})$

Consider $T: \mathbb{R}^n \rightarrow \mathbb{R}^n$

$$T(x) = Ax, \quad x = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$$

Note $M(T, \beta) = A$

β is an orthonormal basis

$$\therefore M(T^*, \beta) = A^* = \overline{A}^t = A^t \quad (\mathbb{F} = \mathbb{R})$$

$$\text{i.e. } T^*(x) = A^t x$$

Hence, T is self-adjoint $\Leftrightarrow A^t = A$

In that case,

suppose $T \in L(V)$ has orthonormal eigenbasis

$$\alpha = \{w_1, \dots, w_n\}$$

$$\text{and } T(w_i) = \lambda_i w_i$$

Then $D = M(T, \alpha) = \begin{bmatrix} \lambda_1 & & 0 \\ & \ddots & \\ 0 & & \lambda_n \end{bmatrix}$

$$Q = M(I_V, \alpha, \beta) = \begin{bmatrix} | & & | \\ w_1 & \cdots & w_n \\ | & & | \end{bmatrix}$$

α is orthonormal \Rightarrow

$$Q^t Q = \begin{bmatrix} \text{---} w_1^t \text{---} \\ \vdots \\ \text{---} w_n^t \text{---} \end{bmatrix} \begin{bmatrix} | & & | \\ w_1 & \cdots & w_n \\ | & & | \end{bmatrix}$$

$$= \begin{bmatrix} \langle w_1, w_1 \rangle & \cdots & \langle w_1, w_n \rangle \\ \vdots & \ddots & \vdots \\ \langle w_n, w_1 \rangle & \cdots & \langle w_n, w_n \rangle \end{bmatrix} = I_n$$

$\therefore Q^{-1} = Q^t$. Also,

$$M(I_V, \beta, \alpha) M(T, \beta) M(I_V, \alpha, \beta) = M(T, \alpha)$$

$$\Rightarrow Q^{-1} A Q = Q^t A Q = D$$

Defn A matrix $Q \in M_{n \times n}(\mathbb{R})$ is called orthogonal if $Q^t Q = I_n$

Spectral Theorem for real symmetric matrix

Let $A \in M_{n \times n}(\mathbb{R})$

A is symmetric $\Leftrightarrow \exists$ orthogonal $Q \in M_{n \times n}(\mathbb{R})$ s.t. $Q^t A Q$ is diagonal

Given symmetric A . How to find Q ?

- ① Find eigenvalues of A
- ② Find basis for each eigenspace and apply Gram-Schmidt Process
- ③ Resulting vectors from ② form an orthonormal eigenbasis and the columns of Q

Rmk Eigenvectors of distinct eigenvalues of A are orthogonal.

eg $A = \begin{bmatrix} 2 & 0 & 0 \\ 0 & -7 & 24 \\ 0 & 24 & 7 \end{bmatrix}$

Find orthogonal Q s.t. $Q^t A Q$ is diagonal

Sol ① Find eigenvalues

let $p(t) = \det(A - tI_3)$

$$= \begin{vmatrix} 2-t & 0 & 0 \\ 0 & -7-t & 24 \\ 0 & 24 & 7-t \end{vmatrix}$$

$$= (2-t) \begin{vmatrix} -7-t & 24 \\ 24 & 7-t \end{vmatrix}$$

$$= (2-t)[(-7-t)(7-t) - 24^2]$$

$$= (2-t)(t^2 - 49 - 24^2)$$

$$= (2-t)(t^2 - 625)$$

$$= -(t-2)(t+25)(t-25)$$

$\Rightarrow \lambda = 2, \pm 25$ are eigenvalues.

② Find orthonormal basis for each eigenspace

For $\lambda = 2$, $A - 2I = \begin{bmatrix} 0 & 0 & 0 \\ 0 & -9 & 24 \\ 0 & 24 & 5 \end{bmatrix}$

$$\left[\begin{array}{ccc|c} 0 & 0 & 0 & 0 \\ 0 & -9 & 24 & 0 \\ 0 & 24 & 5 & 0 \end{array} \right] \sim \left[\begin{array}{ccc|c} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

\uparrow free \uparrow pivot

x_1 is free variable, let $x_1 = t$

Back substitution $\Rightarrow x_3 = 0, x_2 = 0$

$$\therefore \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} t \\ 0 \\ 0 \end{bmatrix} = t \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

$\therefore \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \right\}$ is a basis for $E(2, A)$

Note $\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ is unit vector

$\Rightarrow \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \right\}$ is an orthonormal basis for $E(2, A)$

\parallel
 w_1

Similarly

$$E(25, A): \left\{ \begin{bmatrix} 0 \\ 3 \\ 4 \end{bmatrix} \right\} \xrightarrow{\text{G.S. Process}} \begin{bmatrix} 0 \\ \frac{3}{5} \\ \frac{4}{5} \end{bmatrix} \begin{matrix} w_2 \\ \text{orthonormal basis} \end{matrix}$$

$$E(-25, A): \left\{ \begin{bmatrix} 0 \\ 4 \\ -3 \end{bmatrix} \right\} \xrightarrow{\text{G.S. Process}} \begin{bmatrix} 0 \\ \frac{4}{5} \\ -\frac{3}{5} \end{bmatrix} \begin{matrix} w_3 \\ \text{orthonormal basis} \end{matrix}$$

③ Find Q

$\{w_1, w_2, w_3\}$ is an orthonormal eigebasis for A

$$\text{Let } Q = \begin{bmatrix} | & | & | \\ w_1 & w_2 & w_3 \\ | & | & | \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \frac{3}{5} & \frac{4}{5} \\ 0 & \frac{4}{5} & -\frac{3}{5} \end{bmatrix}$$

Then Q is orthogonal ($Q^t Q = I_3$)

$$Q^t A Q = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 25 & 0 \\ 0 & 0 & -25 \end{bmatrix} \text{ is diagonal}$$

eg $A = \begin{bmatrix} 3 & 1 & 1 \\ 1 & 3 & 1 \\ 1 & 1 & 3 \end{bmatrix}$ Find orthogonal Q s.t.
 $Q^t A Q$ is diagonal

Sol

$$p(t) = \det(A - tI_3)$$

$$= \begin{vmatrix} 3-t & 1 & 1 \\ 1 & 3-t & 1 \\ 1 & 1 & 3-t \end{vmatrix}$$

$$= (3-t) \begin{vmatrix} 3-t & 1 \\ 1 & 3-t \end{vmatrix} - (1) \begin{vmatrix} 1 & 1 \\ 1 & 3-t \end{vmatrix} + (1) \begin{vmatrix} 1 & 3-t \\ 1 & 1 \end{vmatrix}$$

$$= (3-t)(t^2 - 6t + 8) - (-t + 2) + (t - 2)$$

$$= -t^3 + 9t^2 - 24t + 20$$

Note $p(2) = 0 \Rightarrow t-2$ is a factor of $p(t)$

$$\text{By long division, } p(t) = (t-2)(-t^2 + 7t - 10) \\ = -(t-2)^2(t-5)$$

\therefore eigenvalues: 2, 5

eg $A = \begin{bmatrix} 1 & 2 & 1 \\ 2 & 4 & 2 \\ 1 & 2 & 1 \end{bmatrix}$

Find orthogonal Q s.t. $Q^t A Q$ is diagonal

Rmk a trick for finding eigenvalues

① Clearly $\text{rank } A = 1 < 3$

$\therefore A$ is not invertible

$\Rightarrow 0$ is an eigenvalue

② Let $\lambda_1, \lambda_2, \lambda_3$ be eigenvalues of A

$$\begin{aligned} \dim E(0, A) &= \dim \text{null } A \\ &= 3 - \text{rank } A \\ &= 2 \end{aligned}$$

$\therefore 0$ has multiplicity ≥ 2

Take $\lambda_1 = \lambda_2 = 0$.

Fact: Sum of eigenvalues

= trace A (Sum of diagonal entries)

$$\therefore \lambda_1 + \lambda_2 + \lambda_3 = 1 + 4 + 1 = 6$$

$$\Rightarrow \lambda_3 = 6$$

One correct answer of Q

$$Q = \begin{bmatrix} -\frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{3}} & \frac{1}{\sqrt{6}} \\ 0 & \frac{1}{\sqrt{3}} & \frac{2}{\sqrt{6}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{3}} & \frac{1}{\sqrt{6}} \end{bmatrix}$$

$$\text{with } Q^t A Q = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 6 \end{bmatrix}$$

A simple application

$$3(x^2 + y^2 + z^2) + 2(xy + yz + zx) = 2$$

Note $[x \ y \ z] \underbrace{\begin{bmatrix} 3 & 1 & 1 \\ 1 & 3 & 1 \\ 1 & 1 & 3 \end{bmatrix}}_A \begin{bmatrix} x \\ y \\ z \end{bmatrix} = 2$

Previous calculation:

$$Q^t A Q = D, \text{ where } D = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 5 \end{bmatrix}$$

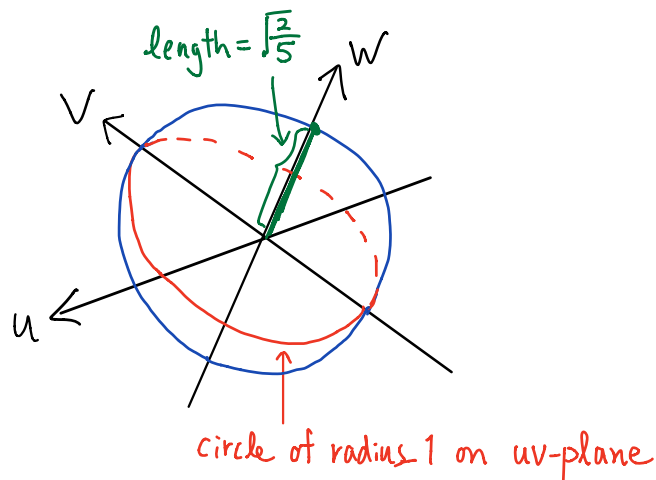
$$Q = \begin{bmatrix} -\frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} \\ 0 & \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} \end{bmatrix} \text{ is orthogonal}$$

$$\text{Let } \begin{bmatrix} u \\ v \\ w \end{bmatrix} = Q^t \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -\frac{1}{\sqrt{2}}x + \frac{1}{\sqrt{2}}z \\ -\frac{1}{\sqrt{6}}x + \frac{2}{\sqrt{6}}y - \frac{1}{\sqrt{6}}z \\ \frac{1}{\sqrt{2}}x + \frac{1}{\sqrt{3}}y + \frac{1}{\sqrt{3}}z \end{bmatrix}$$

(an orthogonal change of coordinates)

$$\begin{aligned} \text{Then } [u \ v \ w] D \begin{bmatrix} u \\ v \\ w \end{bmatrix} &= [x \ y \ z] Q D Q^t \begin{bmatrix} x \\ y \\ z \end{bmatrix} \\ &= [x \ y \ z] A \begin{bmatrix} x \\ y \\ z \end{bmatrix} \\ &= 2 \end{aligned}$$

i.e. $2u^2 + 2v^2 + 5w^2 = 2 \rightsquigarrow$ Ellipsoid



Rmk w-axis is span $\{(1, 1, 1)\}$

uv-plane is the plane $x + y + z = 1$

Determinant for operators

Let V be a vector space, $\dim V = n < \infty$
 α be an ordered basis.

Defn Let $T \in L(V)$. Define the characteristic polynomial of T to be $p(t) = \det(M(T, \alpha) - tI_n)$

Q: Well-defined? Indept of choice of β ?

Suppose α, β are ordered basis of V

Let $A = M(T, \alpha)$, $B = M(T, \beta)$

$Q = M(I_V, \alpha, \beta)$

Then $Q^{-1}BQ = A$

$$\begin{aligned}\det(A - tI_n) &= \det(Q^{-1}BQ - tI_n) \\ &= \det(Q^{-1}BQ - Q^{-1}(tI_n)Q) \\ &= \det[Q^{-1}(B - tI_n)Q] \\ &= \det Q^{-1} \cdot \det(B - tI) \cdot \det Q \\ &= \frac{1}{\det Q} \cdot \det(B - tI) \cdot \det Q \\ &= \det(B - tI)\end{aligned}$$

\therefore Char. poly. of T is well-defined

Defn Let λ be an eigenvalue of $T \in L(V)$

$p(t)$ be the char. polynomial of T .

Then $p(\lambda) = 0$. Define

algebraic multiplicity of $\lambda =$ multiplicity of λ in $p(t)$

geometric multiplicity of $\lambda = \dim E(\lambda, T)$

eg 2

$$A = \begin{bmatrix} 4 & 0 & 1 \\ 2 & 3 & 2 \\ 1 & 0 & 4 \end{bmatrix} \quad B = \begin{bmatrix} 5 & -2 & -1 \\ 0 & 3 & -1 \\ 4 & -4 & 3 \end{bmatrix}$$

Both have char poly. $-(t-5)(t-3)^2$

\Rightarrow Both have eigenvalues 5, 3

• $\dim E(5, A) = \dim E(5, B) = 1$

• $A - 3I = \begin{bmatrix} 1 & 0 & 1 \\ 2 & 0 & 2 \\ 1 & 0 & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$

$\Rightarrow \dim E(3, A) = 2$

$$B - 3I = \begin{bmatrix} 2 & -2 & -1 \\ 0 & 0 & -1 \\ 4 & -4 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & -1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$

$\Rightarrow \dim E(3, B) = 1$

$$\dim E(5, A) + \dim E(3, A) = 3$$

$\Rightarrow A$ is diagonalizable

$$\dim E(5, B) + \dim E(3, B) = 2 < 3$$

Not enough lin indep e.vector to form basis

$\Rightarrow B$ is not diagonalizable

Thm Let V be a vector space, $\dim V < \infty$.

Then $T \in L(V)$ is diagonalizable

\Leftrightarrow Characteristic polynomial of T splits,
and for each eigenvalue
algebraic multiplicity = geometric multiplicity

Jordan Canonical form

A Jordan block is a square matrix of the form

$$\begin{bmatrix} \lambda & 1 & & 0 \\ & \lambda & 1 & \\ & & \lambda & 1 & \ddots \\ 0 & & & \ddots & 1 \\ & & & & \lambda \end{bmatrix}$$

λ on diagonal
1 on "superdiagonal"
0 for other entries

A square matrix is said to be in Jordan canonical form if it has the following form

$$\begin{bmatrix} J_1 & & 0 \\ & J_2 & \\ & & \ddots \\ 0 & & & J_k \end{bmatrix}$$

where each J_i is a Jordan block

eg

$$\begin{bmatrix} \boxed{\begin{matrix} 2 & 1 & 0 \\ 0 & 2 & 1 \\ 0 & 0 & 2 \end{matrix}} & & 0 \\ & \boxed{\begin{matrix} 2 & 1 \\ 0 & 2 \end{matrix}} & \\ & & \boxed{7} \end{bmatrix}$$

3 Jordan blocks
of sizes
3, 2, 1
6x6

Rmk A $n \times n$ diagonal matrix is in Jordan form, consisting of Jordan block of size 1

Thm Let V be finite dim. vector space
Suppose $T \in L(V)$ and its char poly splits.
Then \exists a basis β of V s.t.
 $M(T, \beta)$ is in Jordan canonical form

Thm (Matrix version)

Let $A \in M_{n \times n}(\mathbb{F})$ and its char poly splits

Then \exists an invertible $Q \in M_{n \times n}(\mathbb{F})$ s.t.

$Q^{-1}AQ$ is in Jordan canonical form

eg

$$A = \begin{bmatrix} 0 & 1 & 2 & -2 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & -1 & -1 & 1 & 1 \\ 0 & -1 & -1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} \quad 5 \times 5$$

char poly $p(t) = -t^4(t-1)$ splits

$$E(0, A) \text{ has basis } \left\{ \begin{bmatrix} 1 \\ 0 \\ -1 \\ -1 \\ 0 \end{bmatrix}, \begin{bmatrix} 2 \\ 0 \\ -1 \\ -1 \\ 0 \end{bmatrix} \right\}$$

$$E(1, A) \text{ has basis } \left\{ \begin{bmatrix} 1 \\ 1 \\ 0 \\ 0 \\ 1 \end{bmatrix} \right\}$$

$$\dim E(0, A) + \dim E(1, A) = 3 < 5$$

$\Rightarrow A$ is not diagonalizable

A has no eigenbasis but

a Jordan Canonical basis $\{v_1, v_2, v_3, v_4, v_5\}$

where

$$\text{Let } Q = \begin{bmatrix} 1 & 1 & 0 & 2 & 0 \\ 1 & 0 & 1 & 0 & 0 \\ 0 & -1 & 0 & -1 & 1 \\ 0 & -1 & 0 & -1 & 0 \\ 1 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$\begin{matrix} \parallel & \parallel & \parallel & \parallel & \parallel \\ v_1 & v_2 & v_3 & v_4 & v_5 \end{matrix}$

$$Q^{-1}AQ = \begin{bmatrix} \boxed{1} & & & & \\ & \boxed{\begin{matrix} 0 & 1 \\ 0 & 0 \end{matrix}} & & & 0 \\ & & & & \\ 0 & & & \boxed{\begin{matrix} 0 & 1 \\ 0 & 0 \end{matrix}} & \\ & & & & \end{bmatrix}$$

Summary for linear operators

Vector Space ($\dim V = n < \infty$)

Any field \mathbb{F}

Inner Product Space

$\mathbb{F} = \mathbb{R}$ or \mathbb{C}

n distinct eigenvalues



$\bigoplus E(T, \lambda_i) = V$



Diagonalizable
 \iff
Eigenbasis exists

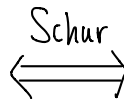


- Char. poly splits
- For each eigenvalue
geom. mult = alg. mult.

Jordan Canonical form exists



Char. poly splits



\exists orthonormal basis β s.t.
 $M(T, \beta)$ is upper triangular



Orthonormal eigenbasis exists

if $\mathbb{F} = \mathbb{R}$



self-adjoint
 $T^* = T$



Normal
 $T^*T = TT^*$

if $\mathbb{F} = \mathbb{C}$

