

$$T: V \xrightarrow{A} V$$

$$\begin{array}{ccc} B_{\text{old}} & & B_{\text{new}} \\ \downarrow P & & \downarrow P \\ B & \xrightarrow{D} & B \end{array}$$

Diagonalizing $A =$
(or T)

$$D = P^{-1}AP$$

$$D = \begin{pmatrix} \lambda_1 & & 0 \\ & \ddots & \\ 0 & & \lambda_p \end{pmatrix}$$

$\exists B$ where the matrix of T is D ?
 B is formed eigenvectors

$\exists B$? \swarrow Yes (check cond.) \rightarrow $A = PDP^{-1}$
 \searrow No

Conditions for Diagonalization

$$T: V \rightarrow V$$

$$\dim V = n$$

$$\forall \lambda \in K$$

$$K = \mathbb{R} \text{ or } \mathbb{C}$$

T is diagonalizable \iff

$$(1) \exists \lambda_1, \lambda_2, \dots, \lambda_p \in K :$$

$$\phi(\lambda) = (\lambda_1 - \lambda)^{m_1} (\lambda_2 - \lambda)^{m_2} \dots (\lambda_p - \lambda)^{m_p}$$

$$m_1 + m_2 + \dots + m_p = n$$

$$(2) \dim S(\lambda_i) = m_i, \forall i = 1, \dots, p$$

EX: $A = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix}$

$$\boxed{1} \quad \phi(\lambda) = |A - \lambda I| = \begin{vmatrix} -\lambda & 0 & 1 \\ 0 & 1-\lambda & 0 \\ 1 & 0 & -\lambda \end{vmatrix} = \begin{vmatrix} -\lambda & 0 & 1-\lambda^2 \\ 0 & 1-\lambda & 0 \\ 1 & 0 & -\lambda \end{vmatrix} =$$

$$= (-\lambda)^{3+1} \cdot 1 \cdot (1-\lambda)(1-\lambda^2) = - (1-\lambda)^2 (1+\lambda) \Rightarrow \begin{cases} \lambda_1 = -1 & m_1 = 1 \\ \lambda_2 = 1 & m_2 = 2 \end{cases}$$

$$\boxed{2} \quad \cdot S(\lambda_1) = S(-1) : (A + I)X = 0 \Rightarrow \begin{pmatrix} 1 & 0 & 1 \\ 0 & 2 & 0 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\Rightarrow \begin{cases} x+z=0 \\ 2y=0 \end{cases} \Rightarrow \begin{cases} x=\alpha \\ y=0 \\ z=-\alpha \end{cases}, \alpha \in \mathbb{R} \Rightarrow B_{S(-1)} = \{ \vec{v}_1 = (1, 0, -1) \}$$

$$\cdot S(\lambda_2) = S(1) : (A - I)X = 0 \Rightarrow \begin{pmatrix} -1 & 0 & 1 \\ 0 & 0 & 0 \\ 1 & 0 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \iff$$

$$S(\lambda_2) = \underline{S(1)} : (A - I)X = 0 \Rightarrow \begin{pmatrix} -1 & 0 & 1 \\ 0 & 0 & 0 \\ 1 & 0 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Leftrightarrow$$

$$x - z = 0 \Rightarrow \begin{cases} x = \alpha \\ y = \beta \\ z = \alpha \end{cases} \quad \alpha, \beta \in \mathbb{R} \Rightarrow B_{S(1)} = \{ \bar{\sigma}_2 = (1, 0, 1); \bar{\sigma}_3 = (0, 1, 0) \}$$

$$\begin{array}{l} \dim S(-1) = 1 = m_1 \quad \text{yes!} \\ \dim S(1) = 2 = m_2 \quad \text{yes!} \end{array} \quad \Rightarrow \quad \underline{\text{we have (2)}}$$

$\Rightarrow A$ is diagonalizable matrix

$$\boxed{3} \Rightarrow \exists B = B_{S(-1)} \cup B_{S(1)} = \{ \underline{\bar{\sigma}_1, \bar{\sigma}_2, \bar{\sigma}_3} \} \text{ basis of } \mathbb{R}^3$$

where the matrix of T is $D = \begin{pmatrix} -1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$

Ex 2 $\lambda_1 \quad m_1 = 2$
 $\lambda_2 \quad m_2 = 1$

$$\begin{aligned} \bar{\sigma}_1, \bar{\sigma}_2 \in S(\lambda_1) &\Rightarrow \begin{cases} T(\bar{\sigma}_1) = \lambda_1 \bar{\sigma}_1 \\ T(\bar{\sigma}_2) = \lambda_1 \bar{\sigma}_2 \end{cases} \\ \bar{\sigma}_3 \in S(\lambda_2) &\Rightarrow T(\bar{\sigma}_3) = \lambda_2 \bar{\sigma}_3 \end{aligned}$$

$$T: V_B \longrightarrow V_B$$

$B = \{ \bar{\sigma}_1, \bar{\sigma}_2, \bar{\sigma}_3 \}$ is basis ?? check it

$$\text{if yes } M(T; \underline{B}) = A = \begin{pmatrix} T(\bar{\sigma}_1)_B & T(\bar{\sigma}_2)_B & T(\bar{\sigma}_3)_B \end{pmatrix} = \begin{pmatrix} \lambda_1 \bar{\sigma}_1_B & \lambda_1 \bar{\sigma}_2_B & \lambda_2 \bar{\sigma}_3_B \end{pmatrix}$$

$$[\lambda_1 \bar{\sigma}_1]_B = (\lambda_1, 0, 0)$$

$$[\lambda_1 \bar{\sigma}_2]_B = (0, \lambda_1, 0)$$

$$[\lambda_2 \bar{\sigma}_3]_B = (0, 0, \lambda_2)$$

$$\Rightarrow A = \begin{pmatrix} \lambda_1 & 0 & 0 \\ 0 & \lambda_1 & 0 \\ 0 & 0 & \lambda_2 \end{pmatrix}$$

A symmetric matrix $\Rightarrow A$ is always DIAGONAL in \mathbb{R}

$\exists B$ orthogonal where D

→ orthogonal matrix

Ex 6 $A = \begin{pmatrix} 4 & -4 & 0 \\ -4 & 4 & 0 \\ 0 & 0 & 4 \end{pmatrix}$

1 $\chi(A) = |A - \lambda I| = \begin{vmatrix} 4-\lambda & -4 & 0 \\ -4 & 4-\lambda & 0 \\ 0 & 0 & 4-\lambda \end{vmatrix} = (4-\lambda)[(4-\lambda)^2 - 16] =$
 $= (4-\lambda)(-\lambda)(8-\lambda) \Rightarrow \begin{cases} \lambda_1 = 0 & m_1 = 1 \\ \lambda_2 = 4 & m_2 = 1 \\ \lambda_3 = 8 & m_3 = 1 \end{cases}$

2 S(0): $AX = 0 \Rightarrow \begin{pmatrix} 4 & -4 & 0 \\ -4 & 4 & 0 \\ 0 & 0 & 4 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow \begin{cases} x = \alpha \\ y = \alpha \\ z = 0 \end{cases}$

$B_{S(0)} = \{\bar{\pi}_1 = (1, 1, 0)\}$

S(4): $(A - 4I)X = 0 \Rightarrow \begin{pmatrix} 0 & -4 & 0 \\ -4 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow \begin{cases} x = 0 \\ y = 0 \\ z = \alpha \end{cases}, \alpha \in \mathbb{R}$

$B_{S(4)} = \{\bar{\pi}_2 = (0, 0, 1)\}$

S(8): $(A - 8I)X = 0 \Rightarrow \begin{pmatrix} -4 & -4 & 0 \\ -4 & -4 & 0 \\ 0 & 0 & -4 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow \begin{cases} x = \alpha \\ y = -\alpha \\ z = 0 \end{cases}$

$B_{S(8)} = \{\bar{\pi}_3 = (1, -1, 0)\}$

$\Rightarrow B = B_{S(0)} \cup B_{S(4)} \cup B_{S(8)} = \{\bar{\pi}_1, \bar{\pi}_2, \bar{\pi}_3\}$ basis of \mathbb{R}^3
 where the matrix of T is $D = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 8 \end{pmatrix}$

T A symm. (matr. of T)

λ, μ eigenvalues of T

$(\lambda \neq \mu)$

$\Rightarrow S(\lambda) \perp S(\mu)$

$$\Rightarrow S(0) \perp S(4) \perp S(8) \perp S(0)$$

$$\Rightarrow \bar{v}_1 \perp \bar{v}_2 \perp \bar{v}_3 \perp \bar{v}_1$$

$\Rightarrow B$ is orthogonal

Normalise

$$\frac{\bar{v}_k}{\|\bar{v}_k\|}$$

B' orthonormal