

Feb 12th

Diagonalization

Let F be a field

Def: A matrix $X \in M_{n \times n}(F)$ is called diagonalizable if there exists an invertible matrix $A \in M_{n \times n}(F)$, such that $A X A^{-1}$ is a diagonal matrix.

Def: Let V be a finite-dimensional vector space over F , and Let

$T: V \rightarrow V$ be a linear transformation. We call T diagonalizable if there exists a basis α of V s.t. $[T]_{\alpha}^{\alpha}$ is a diagonal matrix

Proposition: Let V be a finite-dimensional vector space over F , and let α be any basis of V . A linear transformation $T: V \rightarrow V$ is diagonalizable $\Leftrightarrow [T]_{\alpha}^{\alpha}$ is a diagonalizable matrix

Proof: (\Rightarrow) Assume that T is diagonalizable. There exists a basis β of V such that $[T]_{\beta}^{\beta}$ is diagonal. Note that $[T]_{\beta}^{\beta} = [I_V]_{\alpha}^{\beta} [T]_{\alpha}^{\alpha} [I_V]_{\beta}^{\alpha} = [I_V]_{\alpha}^{\beta} [T]_{\alpha}^{\alpha} ([I_V]_{\alpha}^{\beta})^{-1} \Rightarrow [T]_{\alpha}^{\alpha}$ is a diagonalizable matrix.

Why are $[I_V]_{\alpha}^{\beta}$ and $[I_V]_{\beta}^{\alpha}$ inverse matrices?

$$[I_V]_{\alpha}^{\beta} [I_V]_{\beta}^{\alpha} = [I_V \circ I_V]_{\beta}^{\beta} = [I_V]_{\beta}^{\beta} = I$$

$$[I_V]_{\beta}^{\alpha} [I_V]_{\alpha}^{\beta} = [I_V \circ I_V]_{\alpha}^{\alpha} = [I_V]_{\alpha}^{\alpha} = I$$

(\Leftarrow) Assume that $[T]_{\alpha}^{\alpha}$ is a diagonalizable matrix. There exists an invertible matrix $A \in M_{n \times n}(F)$ ($n = \dim V$) such that $A [T]_{\alpha}^{\alpha} A^{-1}$ is diagonal

Write $A^{-1} = (c_1, \dots, c_n)$. Define $v_1, \dots, v_n \in V$ to be such that $[v_i]_{\alpha} = c_i$

Consider $\beta = \{v_1, \dots, v_n\}$

We want to prove that β is a basis of V . Since $n = \dim V$ and since β consists of n vectors, it suggests to prove that β is linearly independent.

$$a_1 v_1 + \dots + a_n v_n = 0$$

Take coordinates of both sides

$$[a_1 v_1 + \dots + a_n v_n]_{\alpha} = [0]_{\alpha} = 0$$

$$a_1 [v_1]_{\alpha} + \dots + a_n [v_n]_{\alpha} = 0$$

$$a_1 c_1 + \dots + a_n c_n = 0$$

Since A is an invertible matrix, so is A^{-1} . So the columns of A^{-1} are lin. indep.
 $\Rightarrow a_1 = \dots = a_n = 0 \Rightarrow v_1, \dots, v_n$ are linearly indep. and so β is a basis.

By construction, $A^{-1} = [I_V]_{\beta}^{\alpha}$ (Reason: $[I_V]_{\beta}^{\alpha} = \begin{pmatrix} & & \\ & & \\ & & \end{pmatrix}$)

\Rightarrow diagonalizable

Section 4.1 (a)

$A = \begin{pmatrix} 3 & 1 \\ -1 & 1 \end{pmatrix}$ Is A diagonalizable? (over \mathbb{R})

$$P_A(t) = \det \left(\begin{pmatrix} 3-t & 1 \\ -1 & 1-t \end{pmatrix} \right) = (3-t)(1-t) + 1 = t^2 - 4t + 4 = (t-2)^2$$

$$E_2 : E_2 = \text{null}(A - 2I) = \text{null} \left(\begin{pmatrix} 1 & 1 \\ -1 & -1 \end{pmatrix} \right)$$

$$\begin{pmatrix} 1 & 1 \\ -1 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \leadsto \left(\begin{array}{cc|c} 1 & 1 & 0 \\ -1 & -1 & 0 \end{array} \right)$$

$$\leadsto \left(\begin{array}{cc|c} 1 & 1 & 0 \\ 0 & 0 & 0 \end{array} \right) \quad x+y=0 \quad \text{i.e.} \quad y=-x$$

$$E_2 = \{ (x, -x) : x \in \mathbb{R} \} = \text{span} \{ (1, -1) \}$$

So, E_2 is 1-dimensional

So the sum of the dimensions of the eigenspaces is less than the dim of the matrix $\Rightarrow A$ is not diagonalizable.