Step-1

Prove that A^T is always similar to A in three steps:

- (a) For matrix A matrix $M_{\rm i}$ of permutations is calculated so that $M_i^{-1}J_iM_i=J_i^T$.
- (b) Matrix M_0 is constructed from blocks so that $M_0^{-1}JM_0=J^T$
- (c) For any matrix A following is true:

$$A = MJM^{-1}$$

$$A^{T} = (MJM^{-1})^{T}$$

$$= (M^{-1})^{T} J^{T}M^{T}$$

Step-2

From step 2 substitutes $M_0^{-1}JM_0 = J^T$.

$$\boldsymbol{A}^{T} = \left(\boldsymbol{M}^{-1}\right)^{T} \boldsymbol{M}_{0}^{-1} \boldsymbol{J} \boldsymbol{M}_{0} \boldsymbol{M}^{T}$$

Substitute $M^{-1}AM = J$. Thus,

$$\begin{split} \boldsymbol{A}^T &= \left(\boldsymbol{M}^{-1}\right)^T \boldsymbol{M}_0^{-1} \boldsymbol{M}^{-1} \boldsymbol{A} \boldsymbol{M} \boldsymbol{M}_0 \boldsymbol{M}^T \\ &= \left(\boldsymbol{M} \boldsymbol{M}_0 \boldsymbol{M}^T\right)^{-1} \boldsymbol{A} \left(\boldsymbol{M} \boldsymbol{M}_0 \boldsymbol{M}^T\right) \end{split}$$

Step-3

Therefore, A^T is always similar to A.