Note on Chapter 7  
Symmetric Matrices and Quadratic Forms

Book: Linear Algebra and its Applications. Fourth edition.

# Diagonalization

## Symmetrix Matrix

**DEFINITION 1. (Symmetric Matrix)** A symmetric matrix is a matrix such that   
Such matrix is:

1. Square
2. Elements are symmetrical about the main diagonal.

**THEOREM 1.** If is symmetric, then any two eigenvectors from different eigenspaces are orthogonal.

**PROOF:**

Let and be eigenvectors that correspond to distinct eigenvalues and . To show , compute

Also

Thus we yield

As , so

**DEFINITION 2. (Orthogonal matrix)** An matrix is an orthogonal matrix if its **column vectors are linearly independent and orthonormal vectors**. It can be proved that is an orthogonal matrix if and only if

**DEFINITION 3. (Orthogonally diagonalization)** An matrix is orthogonally diagonalizable if there is an orthogonal matrix and a diagonal matrix such that

**THEOREM 2.** An matrix is orthogonally diagonalizable if and only if is a symmetric matrix.

## 1.2 Spectral Decomposition

**THEOREM 3. The Spectral Theorem for Symmetric Matrices**

注：这个定理给我一个直觉认识，那就是对称矩阵可以通过特征分解分成多个“光谱”，每一个谱都对应一个特征值和特征空间。个人认为，3.c是光谱定理的核心。

An symmetric matrix has the following properties:

1. has real eigenvalues, counting multiplicities.
2. dimension of eigenspace = multiplicity of eigenvalue.
3. eigenspaces are mutually orthogonal <=> eigenvectors corresponding to different eigenvalues are orthogonal.
4. A is orthogonally diagonalizable.

基于光谱定理，我们可以对一个对称矩阵进行光谱分解。

**DEFINITION 4. (Spectral Decomposition)**

Suppose , where the columns of are orthonormal eigenvectors of and the corresponding eigenvalues are in the diagonal matrix . Since ,

此外，还是实数向量到向量的投影矩阵。详见练习题7.35。