



planetmath.org

Math for the people, by the people.

corollary of Schur decomposition

Canonical name	CorollaryOfSchurDecomposition
Date of creation	2013-03-22 13:43:38
Last modified on	2013-03-22 13:43:38
Owner	Daume (40)
Last modified by	Daume (40)
Numerical id	7
Author	Daume (40)
Entry type	Corollary
Classification	msc 15-00

theorem: $A \in \mathbb{C}^{n \times n}$ is a normal matrix if and only if there exists a unitary matrix $Q \in \mathbb{C}^{n \times n}$ such that $Q^H A Q = \text{diag}(\lambda_1, \dots, \lambda_n)$ (*the diagonal matrix*) where H is the conjugate transpose. [?]

proof: Firstly we show that if there exists a unitary matrix $Q \in \mathbb{C}^{n \times n}$ such that $Q^H A Q = \text{diag}(\lambda_1, \dots, \lambda_n)$ then $A \in \mathbb{C}^{n \times n}$ is a normal matrix. Let $D = \text{diag}(\lambda_1, \dots, \lambda_n)$ then A may be written as $A = Q D Q^H$. Verifying that A is normal follows by the following observation $AA^H = Q D Q^H Q D^H Q^H = Q D D^H Q^H$ and $A^H A = Q D^H Q^H Q D Q^H = Q D^H D Q^H$. Therefore A is normal matrix because $DD^H = \text{diag}(\lambda_1 \bar{\lambda}_1, \dots, \lambda_n \bar{\lambda}_n) = D^H D$.

Secondly we show that if $A \in \mathbb{C}^{n \times n}$ is a normal matrix then there exists a unitary matrix $Q \in \mathbb{C}^{n \times n}$ such that $Q^H A Q = \text{diag}(\lambda_1, \dots, \lambda_n)$. By Schur decomposition we know that there exists a $Q \in \mathbb{C}^{n \times n}$ such that $Q^H A Q = T$ (T is an upper triangular matrix). Since A is a normal matrix then T is also a normal matrix. The result that T is a diagonal matrix comes from showing that a normal upper triangular matrix is diagonal (see theorem for normal triangular matrices).

QED

References

[GVL] Golub, H. Gene, Van Loan F. Charles: Matrix Computations (*Third Edition*). The Johns Hopkins University Press, London, 1996.