



Linear Algebra II

Jordan Canonical Forms

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Let T be a linear transformation on a vector space V over F . Suppose $f_T(x)$ splits, so that $f_T(x) = \prod_{i=1}^k (x - \lambda_i)^{m_i}$ where $\lambda_1, \dots, \lambda_k$ are all distinct.

In this case, we have the generalized eigenspace decomposition

$$V = E_{\infty}(\lambda_1) \oplus \cdots \oplus E_{\infty}(\lambda_k).$$

Since $T - \lambda_i I$ is nilpotent on $E_{\infty}(\lambda_i)$, $E_{\infty}(\lambda_i)$ can be decomposed as a direct sum of cyclic subspace.



On each subspace, T admits a matrix representation of the form

$$\begin{pmatrix} \lambda & 0 & \cdots & \cdots & 0 \\ 1 & \lambda & \ddots & \ddots & 0 \\ 0 & 1 & \ddots & \ddots & 0 \\ \vdots & \ddots & \ddots & \ddots & \vdots \\ 0 & \cdots & 0 & 1 & \lambda \end{pmatrix}.$$

If we reverse the order of the basis, we obtain an upper triangular matrix

$$J_{\lambda,m} := \begin{pmatrix} \lambda & 1 & 0 & \cdots & 0 \\ 0 & \lambda & 1 & \ddots & 0 \\ \vdots & \ddots & \ddots & \ddots & \vdots \\ \vdots & \ddots & \ddots & \ddots & 1 \\ 0 & \cdots & 0 & 0 & \lambda \end{pmatrix}.$$

called a Jordan block. (Here m stands for the size of the matrix.)



Definition

A block diagonal matrix is called a Jordan matrix if every block is a Jordan block. A Jordan matrix representation of a linear transform is called the Jordan canonical form.

Immediately, we have the following result.

Theorem

For a linear transformation T on V , if $f_T(x)$ splits, then T admits a Jordan canonical form.



For each generalized eigenspace, the dimensions in the cyclic subspace decomposition are unique. Therefore, the number of Jordan block $J_{\lambda,m}$ is unique for any given λ and m .

Definition

For a linear transformation T on V , if $f_T(x)$ splits, then T admits a unique Jordan canonical form up to permuting Jordan blocks.



To find the Jordan form of T ,

1. Compute the characteristic polynomial and find all eigenvalues.
2. Find all generalized eigenspaces.
3. Decompose each generalized eigenspace as a direct sum of cyclic invariant subspace.

Example



$$\text{Let } A = \begin{pmatrix} 5 & 7 & 1 & 1 & 5 \\ -2 & -3 & -1 & -1 & -5 \\ -1 & -3 & 1 & 1 & -3 \\ 0 & 0 & 0 & 3 & 1 \\ 1 & 3 & 1 & 0 & 6 \end{pmatrix}.$$

1. Find the Jordan J form of A .
2. Find the matrix of change basis P such that $A = PJP^{-1}$.

Find the Jordan Form



First, we have

$$f_A(x) = \det(xI - A) = (x - 2)^3(x - 3).$$

For $\lambda = 2$, we have

$$\dim \ker(A - 2I) = 2 \quad \text{and} \quad \dim \ker((A - 2I)^2) = 1.$$

Therefore, the dot diagram is



For $\lambda = 3$, we have

$$\dim \ker(A - 3I) = 1 \quad \text{and} \quad \dim \ker((A - 3I)^2) = 2.$$

Therefore, the dot diagram is



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Find the Jordan Form



We conclude that the Jordan form of A is

$$J = \begin{pmatrix} \boxed{\begin{matrix} 2 & 1 \\ 0 & 2 \end{matrix}} & \begin{matrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{matrix} \\ \begin{matrix} 0 & 0 \end{matrix} & \boxed{2} & \begin{matrix} 0 & 0 \end{matrix} \\ \begin{matrix} 0 & 0 \\ 0 & 0 \end{matrix} & \begin{matrix} 0 \\ 0 \end{matrix} & \boxed{\begin{matrix} 3 & 1 \\ 0 & 3 \end{matrix}} \end{pmatrix}$$

Find Generalized Eigenspaces



Next, let us find an explicit Jordan basis. To do so, first we need find

$$\ker(A - 2I) = \text{span} \left\{ \begin{pmatrix} 2 \\ -1 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 8 \\ -4 \\ 0 \\ -1 \\ 1 \end{pmatrix} \right\}$$

$$\ker(A - 2I)^2 = \text{span} \left\{ \begin{pmatrix} 2 \\ -1 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} -4 \\ 1 \\ 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 4 \\ -3 \\ 0 \\ 0 \\ 1 \end{pmatrix} \right\}$$

$$\ker(A - 3I) = \text{span} \left\{ \begin{pmatrix} -1 \\ 0 \\ 1 \\ 1 \\ 0 \end{pmatrix} \right\}$$

$$\ker(A - 3I)^2 = \text{span} \left\{ \begin{pmatrix} -1 \\ 0 \\ 1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ -1 \\ -1 \\ 0 \\ 1 \end{pmatrix} \right\}.$$

Decompose Generalized Eigenspaces



For $\lambda = 2$, $E_\infty(2) = \ker(A - 2I)^2$ admits a basis of the form

$$\begin{aligned}\vec{0} &\leftarrow (A - 2I)(\vec{v}_1) \leftarrow \vec{v}_1 \\ \vec{0} &\leftarrow \vec{v}_2.\end{aligned}$$

Note that

$$\begin{aligned}\text{span}\{(A - 2I)(\vec{v}_1)\} &= (A - 2I)\left(\ker(A - 2I)^2\right) \\ &= (A - 2I)\left(\text{span}\left\{\begin{pmatrix} 4 \\ -3 \\ 0 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} -4 \\ 1 \\ 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 2 \\ -1 \\ 1 \\ 0 \\ 0 \end{pmatrix}\right\}\right) \\ &= \text{span}\left\{\begin{pmatrix} -4 \\ 2 \\ 2 \\ 1 \\ -1 \end{pmatrix}, \begin{pmatrix} -4 \\ 2 \\ 2 \\ 1 \\ -1 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}\right\}.\end{aligned}$$

Therefore, we can choose $(A - 2I)(\vec{v}_1) = \begin{pmatrix} -4 \\ 2 \\ 2 \\ 1 \\ -1 \end{pmatrix}$, $\vec{v}_1 = \begin{pmatrix} 4 \\ -3 \\ 0 \\ 0 \\ 1 \end{pmatrix}$.



To find \vec{v}_2 , note that

$$\ker(A - 2I) = \operatorname{span} \left\{ \begin{pmatrix} 2 \\ -1 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 8 \\ -4 \\ 0 \\ -1 \\ 1 \end{pmatrix} \right\} = \operatorname{span} \{ (A - 2I)(\vec{v}_1), \vec{v}_2 \}.$$

Therefore, we can choose $\vec{v}_2 = \begin{pmatrix} 2 \\ -1 \\ 1 \\ 0 \\ 0 \end{pmatrix}$.



For $\lambda = 3$, $E_\infty(3)$ admits a basis of the form

$$\vec{0} \leftarrow (A - 3I)(\vec{v}_3) \leftarrow \vec{v}_3$$

Note that we can choose v_3 to be any vector in $\ker(T - 3I)^2$ not in $\ker(T - 3I)$. For instance, let $\vec{v}_3 = \begin{pmatrix} 1 \\ -1 \\ 0 \\ 1 \end{pmatrix}$. Finally, let

$$\alpha = \{(A - 2I)(\vec{v}_1), \vec{v}_1, v_2, (A - 3I)(\vec{v}_3), \vec{v}_3\}$$

and P be the corresponding matrix of change basis, then $A = PJP^{-1}$.



Let V be a subspace of the vector space of real functions which has a basis $\alpha = \{x^2e^x, xe^x, e^x\}$. Let $T(f(x)) := f'(x)$ be the differential operator on V .

1. Find the Jordan J form of T .
2. Find a Jordan basis of T .

By direct computation, we have

$$A := \text{Rep}_\alpha(T) = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 0 & 1 & 1 \end{pmatrix}$$

and $f_A(x) = (x - 1)^3$. Since $\dim \ker(A - I) = 1$, the dot digram must be



and its Jordan form is

$$\begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix}$$

Example



To find the Jordan basis, we have to find

$$\vec{0} \leftarrow (A - I)^2(\vec{v}) \leftarrow (A - I)(\vec{v}) \leftarrow \vec{v}.$$

Since

$$\text{Im}(A - I)^2 = \text{Im} \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 2 & 0 & 0 \end{pmatrix} = \text{span}\{(A - I)^2 \vec{v}\},$$

we can choose $(A - I)^2 \vec{v} = \begin{pmatrix} 0 \\ 0 \\ 2 \end{pmatrix}$ and $\vec{v} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$ (which implies that $(A - I)(\vec{v}) = \begin{pmatrix} 0 \\ 2 \\ 0 \end{pmatrix}$).

Finally, let $\beta = \{x^2 e^x, 2xe^x, 2e^x\}$, then

$$\text{Rep}_\beta(T) = \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix}.$$

In this first example, we have

$$J = \begin{pmatrix} \boxed{2} & \boxed{1} & 0 & 0 & 0 \\ 0 & \boxed{2} & 0 & 0 & 0 \\ 0 & 0 & \boxed{2} & 0 & 0 \\ 0 & 0 & 0 & \boxed{3} & \boxed{1} \\ 0 & 0 & 0 & \boxed{0} & \boxed{3} \end{pmatrix} = \begin{pmatrix} \boxed{2} & 0 & 0 & 0 & 0 \\ 0 & \boxed{2} & 0 & 0 & 0 \\ 0 & 0 & \boxed{2} & 0 & 0 \\ 0 & 0 & 0 & \boxed{3} & 0 \\ 0 & 0 & 0 & \boxed{0} & \boxed{3} \end{pmatrix} + \begin{pmatrix} \boxed{0} & \boxed{1} & 0 & 0 & 0 \\ \boxed{0} & \boxed{0} & 0 & 0 & 0 \\ 0 & 0 & \boxed{0} & 0 & 0 \\ \boxed{0} & 0 & 0 & \boxed{0} & \boxed{1} \\ \boxed{0} & 0 & 0 & \boxed{0} & \boxed{0} \end{pmatrix}$$

$$= D + N.$$

Here D is a diagonal matrix and N is a nilpotent matrix. In this case,

$$A = PJP^{-1} = PDP^{-1} + PNP^{-1}.$$

In this case, PDP^{-1} is a diagonalizable matrix, called the **semisimple part** of A ; PNP^{-1} is a nilpotent matrix, called the **nilpotent part** of A .



Note that

$$\begin{aligned}
 D &= \begin{pmatrix} 2 & 0 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 & 0 \\ 0 & 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 0 & 3 \end{pmatrix} = 2 \begin{pmatrix} \boxed{1} & 0 & 0 & 0 & 0 \\ 0 & \boxed{1} & 0 & 0 & 0 \\ 0 & 0 & \boxed{1} & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} + 3 \begin{pmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & \boxed{1} & 0 \\ 0 & 0 & 0 & 0 & \boxed{1} \end{pmatrix} \\
 &= 2P_1 + 3P_2.
 \end{aligned}$$

Here P_1 and P_2 are the projections onto $E_\infty(2)$ and $E_\infty(3)$ with respect to the eigenspace decomposition respectively. By the previous homework, there exist $g_1(x)$ and $g_2(x)$ such that

$$D = 2P_1 + 3P_2 = 2g_1(A) + 3g_2(A).$$



Theorem

For $A \in M_n(\mathbb{C})$, there exist a unique diagonalizable matrix D and a unique unipotent matrix N such that

$$A = D + N, \quad \text{and} \quad DN = ND.$$



From the theory of Jordan form, there exists some D and N diagonalizable matrix D and a unique unipotent matrix N such that

$$A = D + N.$$

Suppose $\mathbb{C}^n = \bigoplus_{i=1}^k E_{\infty}(\lambda_i)$ be the generalized eigenspace decomposition and P_i be the projection onto $E_{\infty}(\lambda_i)$ with respect to this decomposition. By the previous homework, $P_i = g_i(A)$ for some $g_i(x) \in \mathbb{C}[x]$. Let $g(x) = \sum \lambda_i g_i(x)$. Then

$$D = \sum_{i=1}^k \lambda_i P_i = \sum_{i=1}^k \lambda_i g_i(A) = g(A).$$

Note that $N = D - A = g(A) - A$. Therefore

$$DN = g(A) \left(A - g(A) \right) = \left(A - g(A) \right) g(A) = ND.$$



Theorem

For $A, B \in M_n(F)$, suppose A and B are both diagonalizable and $AB = BA$. Then there exists an invertible matrix P such that $P^{-1}AP$ and $P^{-1}BP$ are both diagonal matrices. Moreover, $A + B$ is also diagonalizable.

Proof.

Exercise. □

Theorem

For $A, B \in M_n(F)$, suppose A and B are both nilpotent and $AB = BA$. Then $A + B$ is also nilpotent.



Suppose D' and N' be another decomposition of A . Then we have

$$D - D' = N' - N.$$

Since $D'N' = N'D'$ and $A = D' + N'$, we have that A commutes with D' and N' . Therefore, $D = g(A)$ and $N = g(A) - A$ both commute with D' and N' . By the previous two theorems, $D - D'$ is diagonalizable and $N' - N$ is nilpotent. Since a diagonalizable nilpotent matrix must be equal to the zero matrix, we have $D = D'$ and $N = N'$.



Let A be a $n \times n$ matrix over \mathbb{C} and

$$A = PJP^{-1} = P(D + N)P^{-1}$$

where J is its Jordan form; D is the semisimple part of the Jordan form; N is the nilpotent part of the Jordan form. Note that

$$A^m = PJ^mP^{-1}$$

and

$$J^m = (D + N)^m = D^m + mD^{m-1}N + \binom{m}{2}D^{m-2}N^2 + \dots$$

Here we use the property that D and N commute. Note that $N^k \equiv 0$ where k is the largest dimension of cyclic subspaces of N .

Example 1



Let $A = \begin{pmatrix} \lambda & 1 \\ 0 & \lambda \end{pmatrix} = \begin{pmatrix} \lambda & 0 \\ 0 & \lambda \end{pmatrix} + \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$. Then

$$\begin{aligned} A^m &= \begin{pmatrix} \lambda & 0 \\ 0 & \lambda \end{pmatrix}^m + m \begin{pmatrix} \lambda & 0 \\ 0 & \lambda \end{pmatrix}^{m-1} \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \\ &= \begin{pmatrix} \lambda^m & m\lambda^{m-1} \\ 0 & \lambda^m \end{pmatrix} = \lambda^m \begin{pmatrix} 1 & \frac{m}{\lambda} \\ 0 & 1 \end{pmatrix} \end{aligned}$$

Example 2



$$\text{Let } A = \begin{pmatrix} \lambda & 1 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{pmatrix} = \begin{pmatrix} \lambda & 0 & 0 \\ 0 & \lambda & 0 \\ 0 & 0 & \lambda \end{pmatrix} + \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}.$$

Then

$$\begin{aligned} A^m &= \begin{pmatrix} \lambda & 0 & 0 \\ 0 & \lambda & 0 \\ 0 & 0 & \lambda \end{pmatrix}^m + m \begin{pmatrix} \lambda & 0 & 0 \\ 0 & \lambda & 0 \\ 0 & 0 & \lambda \end{pmatrix}^{m-1} \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} + \binom{m}{2} \begin{pmatrix} \lambda & 0 & 0 \\ 0 & \lambda & 0 \\ 0 & 0 & \lambda \end{pmatrix}^{m-2} \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \\ &= \begin{pmatrix} \lambda^m & m\lambda^{m-1} & \binom{m}{2}\lambda^{m-2} \\ 0 & \lambda^m & m\lambda^{m-1} \\ 0 & 0 & \lambda^m \end{pmatrix} = \lambda^m \begin{pmatrix} 1 & \frac{m}{\lambda} & \frac{m(m-1)}{2\lambda^2} \\ 0 & 1 & \frac{m}{\lambda} \\ 0 & 0 & 1 \end{pmatrix} \end{aligned}$$

Example 3



Let $A = \begin{pmatrix} 12 & 25 \\ -4 & -8 \end{pmatrix}$. Then $\det(A - xI) = (x - 2)^2$ and $\text{Im}(A - 2I) = \begin{pmatrix} 10 & 25 \\ -4 & -10 \end{pmatrix}$.

Therefore, the Jordan form of A is $J = \begin{pmatrix} 2 & 1 \\ 0 & 2 \end{pmatrix}$. To find the Jordan basis, choose $(A - 2I)(\vec{v}) = \begin{pmatrix} 10 \\ -4 \end{pmatrix}$ and $\vec{v} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$. We obtain

$$\begin{aligned} A^m &= P J^m P^{-1} = \begin{pmatrix} 10 & 1 \\ -4 & 0 \end{pmatrix} \begin{pmatrix} 2^m & m2^{m-1} \\ 0 & 2^m \end{pmatrix} \begin{pmatrix} 1 \\ 4 \end{pmatrix} \begin{pmatrix} 0 & -1 \\ 4 & 10 \end{pmatrix} \\ &= \frac{2^m}{4} \begin{pmatrix} 10 & 1 \\ -4 & 0 \end{pmatrix} \begin{pmatrix} 1 & \frac{m}{2} \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 0 & -1 \\ 4 & 10 \end{pmatrix} \\ &= 2^{m-2} \begin{pmatrix} 20m+4 & 50m \\ -8m & 4-20m \end{pmatrix}. \end{aligned}$$

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Example 3



Let $A = \begin{pmatrix} 21 & 43 & 5 \\ -8 & -16 & -2 \\ 4 & 9 & 3 \end{pmatrix}$. Then $\det(A - xI) = (x - 3)^2(x - 2)$. For $\lambda = 3$, $\dim \ker(A - 3I) = 1$, so its Jordan block is $J = \begin{pmatrix} 3 & 1 \\ 0 & 3 \end{pmatrix}$. To find the Jordan basis, consider

$$(A - 3I)(\ker(A - 3I)^2) = \text{span} \left\{ \begin{pmatrix} 9 \\ -4 \\ 2 \end{pmatrix} \right\}.$$

Therefore, one can choose $\vec{v}_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$ and $(A - 3I)\vec{v}_1 = \begin{pmatrix} 18 \\ -8 \\ 4 \end{pmatrix}$. For λ_2 ,

$$\ker(A - 2I) = \text{span} \left\{ \begin{pmatrix} 2 \\ -1 \\ 1 \end{pmatrix} \right\}.$$

Now set

$$P = \begin{pmatrix} 18 & 1 & 2 \\ -8 & 0 & -1 \\ 4 & 0 & 1 \end{pmatrix} \quad \text{and} \quad J = \begin{pmatrix} 3 & 1 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 2 \end{pmatrix}.$$

Example 3



Then

$$A^m = PJ^mP^{-1} = \begin{pmatrix} 18 & 1 & 2 \\ -8 & 0 & -1 \\ 4 & 0 & 1 \end{pmatrix} \begin{pmatrix} 3^m & m3^{m-1} & 0 \\ 0 & 3^m & 0 \\ 0 & 0 & 2^m \end{pmatrix} \begin{pmatrix} 0 & -1 & -1 \\ 4 & 10 & 2 \\ 0 & 4 & 8 \end{pmatrix}$$