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Assignment 19

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Abstract

This is a simple document explaining how to express any matrix in square root form and how to express any matrix in Jordon form.

Download all and latex-tikz codes from

svn co https://github.com/gadepall/school/trunk/ncert/geometry/figs

1 Problem

Use the result of Exercise 15 (that is, if $\mathbf{A} = \mathbf{I} + \frac{1}{2}\mathbf{N} - \frac{1}{8}\mathbf{N}^2$ then $\mathbf{A}^2 = \mathbf{I} + \mathbf{N}$) to prove that if c is a non-zero complex number and \mathbf{N} is a nilpotent complex matrix, then $(c\mathbf{I} + \mathbf{N})$ has a square root. Now use the Jordon form to prove that every non-singular complex $n \times n$ matrix has a square root.

2 Solution

Given	If $\mathbf{A} = \mathbf{I} + \frac{1}{2}\mathbf{N} - \frac{1}{8}\mathbf{N}^2$ then $\mathbf{A}^2 = \mathbf{I} + \mathbf{N}$ that is, $\mathbf{I} + \mathbf{N}$ has a square root, where \mathbf{N} is a nilpotent matrix.
	square root, where it is a impotent matrix.
To prove	
1	$(c\mathbf{I} + \mathbf{N})$ has a square root, that is $(c\mathbf{I} + \mathbf{N}) = \mathbf{X}^2$
	where c is a non-zero complex number, \mathbf{N} is a
	nilpotent complex matrix and \mathbf{X} is any matrix.
2	Every non-singular complex $n \times n$ matrix
	(B) has a square root, that is, $\mathbf{B} = \mathbf{Y}^2$ where \mathbf{Y}
	is any matrix.
Proof 1	As given in the problem statement,
	$\mathbf{A}^2 = \mathbf{I} + \mathbf{N}$
	$\implies \mathbf{A}^2 = c\mathbf{I} - c\mathbf{I} + \mathbf{I} + \mathbf{N}$
	$\implies \mathbf{A}^2 + c\mathbf{I} - \mathbf{I} = c\mathbf{I} + \mathbf{N}$
	$\implies \mathbf{A}^2 + (c-1)\mathbf{I} = c\mathbf{I} + \mathbf{N}$
Conclusion	
Proof 2	Let B is any non-singular complex matrix.
	So, $\mathbf{B}\mathbf{B}^{-1} = \mathbf{I}$
	As per the Jordon's Theorem, every square matrix B is similar to a Jordon matrix J, that is, $\mathbf{B} = \mathbf{PJP}^{-1}$ Now, let consider a $n \times n$ nilpotent shift matrix N N =

$$\begin{pmatrix} 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \dots & \vdots \\ \vdots & \vdots & \ddots & \dots & \vdots \\ \vdots & \vdots & \ddots & \dots & \vdots \\ \vdots & \vdots & \ddots & \dots & \vdots \\ \vdots & \vdots & \ddots & \dots & \vdots \\ \vdots & \vdots & \ddots & \dots & \vdots \\ 0 & 0 & 0 & \dots & 0 \end{pmatrix}$$
I is a $n \times n$ identity matrix, so
$$c\mathbf{I} + \mathbf{N} =$$

$$\begin{pmatrix} c & 1 & 0 & \dots & 0 \\ 0 & c & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \dots & \vdots \\ \vdots & \vdots & \ddots & \dots & \vdots \\ \vdots & \vdots & \ddots & \dots & \vdots \\ \vdots & \vdots & \vdots & \ddots & \dots \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & \dots & c \end{pmatrix}$$
and this is a Jordon form.
So, we can consider $\mathbf{J} = c\mathbf{I} + \mathbf{N}$ and
$$as \ c\mathbf{I} + \mathbf{N} = \mathbf{X}^2$$

$$\Rightarrow \mathbf{B} = \mathbf{P}\mathbf{X}^2\mathbf{P}^{-1}$$

$$\Rightarrow \mathbf{B} = \mathbf{P}\mathbf{X}^2\mathbf{P}^{-1}$$

$$\Rightarrow \mathbf{B} = \mathbf{P}\mathbf{X}\mathbf{P}^{-1}\mathbf{P}\mathbf{X}\mathbf{P}^{-1}$$

$$\Rightarrow \mathbf{B} = (\mathbf{P}\mathbf{X}\mathbf{P}^{-1})^2$$

$$\Rightarrow \mathbf{B} = (\mathbf{P}\mathbf{X}\mathbf{P}^{-1})^2$$

$$\Rightarrow \mathbf{B} = (\mathbf{Y}^2\mathbf{P}^{-1})^2$$

$$\Rightarrow \mathbf{B} = \mathbf{Y}^2, \text{ where } \mathbf{Y} = \mathbf{P}\mathbf{X}\mathbf{P}^{-1}$$
This implies that \mathbf{B} has a square root.

Conclusion

Hence it is proved that every non-singular complex $n \times n$ matrix has a square root.

TABLE 0: Solution summary