

Vectori proprii. Valori proprii. Diagonaliare

Problema

$$(V, +, \cdot) \text{ / } \mathbb{K} \text{ sp rect}, f \in \text{End}(V)$$

$$\exists R = \{e_1, \dots, e_n\} \text{ reper in } V \text{ cu } [f]_{R,R} = A = \text{diag}$$

$$= \begin{pmatrix} \lambda_1 & & 0 \\ & \ddots & \\ 0 & & \lambda_n \end{pmatrix} ?$$

$$f(e_1) = \lambda_1 e_1$$

$$f(e_n) = \lambda_n e_n.$$

Def $f \in \text{End}(V)$

$x \in V$ s.t. vector propriu $\Leftrightarrow \exists \lambda \in \mathbb{K}$ a.i. $f(x) = \lambda x$

$$x \neq 0_V$$

λ = valoare proprie

coresp. vect. propriu x .

OBS $f(0_V) = 0_V = \lambda \cdot 0_V$

Not $V_\lambda = \{x \in V \mid f(x) = \lambda x\}$ spatiu propriu coresp
valori proprii λ .

Prop $f \in \text{End}(V)$, $x \neq 0_V$ vector propriu, λ = valoare proprie

a) $V_\lambda \subseteq V$ subsp. vect

b) V_λ subsp. invariant al lui f i.e. $f(V_\lambda) \subseteq V_\lambda$

Dem a) $\forall x, y \in V_\lambda, \forall a, b \in \mathbb{K} \Rightarrow ax + by \in V_\lambda$

$$f(ax + by) = af(x) + bf(y) = a\lambda x + b\lambda y = \lambda(ax + by)$$

b) Fie $x \in V_\lambda \Rightarrow f(x) = \lambda x \in V_\lambda$

Polinom caracteristic

$f \in \text{End}(V)$, $R = \{e_1, \dots, e_n\}$ reper în V , $[f]_{R,R} = A_f$

$$f(x) = \lambda x$$

$$f(x) = f\left(\sum_{i=1}^n x_i e_i\right) = \sum_{i=1}^n x_i f(e_i) = \sum_{j=1}^n \left(\sum_{i=1}^n a_{ji} x_i\right) e_j$$

$$\lambda x = \lambda \sum_{j=1}^n x_j e_j$$

$$\Rightarrow \sum_{i=1}^n a_{ji} x_i = \lambda x_j, \forall j = 1, n$$

$$\sum_{i=1}^n (a_{ji} - \delta_{ji} \lambda) x_i = 0, \forall j = 1, n \quad \circledast$$

\circledast SLO și are și sol menule \Rightarrow

$$\varphi(\lambda) = \det(A - \lambda I_n) = 0$$

Prop Polinomul caracteristic este invariант la schimbarea de reper

Dem

$$R = \{e_1, \dots, e_n\} \longrightarrow R' = \{e'_1, \dots, e'_n\} \quad [f]_{R,R} = A_f$$

$$C \downarrow \quad C \downarrow$$

$$R' = \{e'_1, \dots, e'_n\} \longrightarrow R' = \{e'_1, \dots, e'_n\} \quad [f]_{R',R'} = A'_f$$

$$A' = C^{-1} A C, \quad C \in GL(n, \mathbb{K})$$

$$\det(A' - \lambda I_n) = \det(C^{-1} A C - \lambda C^{-1} I_n C)$$

$$= \det[C^{-1} (A - \lambda I_n) C] = \det(C^{-1}) \det(A - \lambda I_n) \det C$$

$$= \det(A - \lambda I_n)$$

OBS a) Valoare proprie = răd din \mathbb{K} ale fol. caract.

$$b) P(\lambda) = \det(A - \lambda I_n) = (-1)^n [\lambda^n - \tau_1 \lambda^{n-1} + \dots + (-1)^n \tau_n] = 0$$

τ_k = suma minorilor diagonali de ord k

$$\tau_1 = \text{Tr}(A), \dots, \tau_n = \det(A)$$

$$(\lambda - \lambda_1)^{m_1} \cdot \dots \cdot (\lambda - \lambda_r)^{m_r} = 0$$

$\lambda_1, \dots, \lambda_r$ răd. dist. ale fol. caract.

m_1, \dots, m_r = multiplicitate, $m_1 + \dots + m_r = n$.

- $\sigma(f) = \{\lambda_1, \dots, \lambda_r\}$

- $\text{Spec}(f) = \underbrace{\{\lambda_1 = \dots = \lambda_1\}}_{m_1 \text{ ori}} \cup \underbrace{\{\lambda_2 = \dots = \lambda_2\}}_{m_2 \text{ ori}} \cup \dots \cup \underbrace{\{\lambda_r = \dots = \lambda_r\}}_{m_r \text{ ori}}$

Exemplu $(\mathbb{R}^2, +, \cdot)|_{\mathbb{R}}$, $\gamma: \mathbb{R}^2 \rightarrow \mathbb{R}^2$, $\gamma(x) = (-x^2, x^1)$.

$R_0 = \{e_1, e_2\}$ reperul canonic

$$[\gamma]_{R_0, R_0} = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$$

$$\begin{aligned} \gamma(e_1) &= \gamma(1, 0) = (0, 1) = 0e_1 + 1 \cdot e_2 \\ \gamma(e_2) &= \gamma(0, 1) = (-1, 0) = -e_1 + 0e_2 \end{aligned}$$

$$\begin{vmatrix} -1 & -1 \\ 1 & -1 \end{vmatrix} = 0 \Rightarrow \lambda^2 + 1 = 0 \Rightarrow \lambda_{1,2} = \pm i \notin \mathbb{R}.$$

$$\gamma \circ \gamma(x) = \gamma(-x^2, x^1) = (-x^1, -x^2) = -id_{\mathbb{R}^2}$$

Prop Vectorii proprii coresp. la valori proprii dist. formeză un SLI.

Dem Dem prin inducție după nr de vectori proprii $n=1$. \exists vector propriu $\Rightarrow \{x\}$ SLI

Pp. prop. aderată pt $n-1$ vectori proprii

Dem că P_n este ader.

$\{v_1, \dots, v_m\}$ mult de rest pr. coresp. la val pr. dist
 \Rightarrow SLI

Fie $a_1, \dots, a_n \in K$ astfel încât $a_1 v_1 + \dots + a_n v_n = 0_V$ (1) | f

$$f(a_1 v_1 + \dots + a_n v_n) = f(0_V)$$

$$a_1 f(v_1) + \dots + a_n f(v_n) = 0_V \Rightarrow \boxed{a_1 \lambda_1 v_1 + \dots + a_n \lambda_n v_n = 0_V}$$

P.p. (fără a restrânge generalitatea) $\lambda_n \neq 0_K$.

$$(1). \mid \lambda_n \Rightarrow \boxed{\lambda_n a_1 v_1 + \dots + \lambda_n a_{n-1} v_{n-1} + \underline{\lambda_n a_n v_n} = 0_V}$$

$$\textcircled{*} - \textcircled{**} (\overbrace{\lambda_1 - \lambda_n}^{\#}) a_1 v_1 + \dots + (\overbrace{\lambda_{n-1} - \lambda_n}^{\#}) a_{n-1} v_{n-1} = 0_V.$$

$\{v_1, \dots, v_{n-1}\}$ este pr. coresp. la val. fr. dist. $\lambda_1, \dots, \lambda_{n-1}$

$$\xrightarrow{P_{n-1}} \text{SLI}, \text{ si } a_1 = \dots = a_{n-1} = 0_K. \xrightarrow{(1)} a_n v_n = 0_V$$

$$\Rightarrow a_n = 0_K$$

Deci $a_1 = \dots = a_n = 0_K \Rightarrow \{v_1, \dots, v_n\}$ SLI

P_n este adev., $\forall n \geq 1$.

Prop $f \in \text{End}(V)$, λ = valoare proprie.

$$\Rightarrow \dim V_\lambda \leq m_\lambda$$

m_λ = multiplicitatea lui λ .

Dem Notăm $n_\lambda = \dim V_\lambda$, $V_\lambda \subseteq V$ subspace vectorial.

$R_0 = \{e_1, \dots, e_{n_\lambda}\}$ reper în V_λ . Extindem la

reperul $R = \{e_1, \dots, e_{n_\lambda}, e_{n_\lambda+1}, \dots, e_m\}$ reper în V , $m = \dim V$.

$$A = [f]_{R,R}.$$

$$\begin{cases} f(e_1) = \lambda e_1 \\ f(e_{n_\lambda}) = \lambda e_{n_\lambda} \\ f(e_i) = \sum_{j=1}^n a_{ij} e_j, \forall i = \overline{n_\lambda+1, m} \end{cases}$$

$$A = \left(\begin{array}{cc|c} \lambda & 0 & \\ 0 & \lambda & \\ \hline 0 & \end{array} \right) \in M_n(\mathbb{K})$$

$$P(x) = \det(A - xI_n) = \left| \begin{array}{cc|c} \lambda-x & 0 & \\ 0 & \lambda-x & \\ \hline 0 & \end{array} \right|$$

$$P(x) = (\lambda-x)^{m_\lambda} Q(x) \Rightarrow m_\lambda \geq n_\lambda$$

$\dim V_\lambda$

Teorema de diagonalizare

$$f \in \text{End}(V)$$

$\exists R = \{e_1, \dots, e_n\}$ reper în V a.i. $[f]_{R,R}$ = diagonală

\Leftrightarrow 1) răd. pol. caract $\in \mathbb{K}$.

$[\lambda_1, \dots, \lambda_k \in \mathbb{K}, \lambda_1, \dots, \lambda_k$ răd. distințe]

2) dim. subsp. propriu = multiplicitatea valorilor proprii coresp.

$$[\dim V_{\lambda_i} = m_i, i=1, k]$$

m_1, \dots, m_k = multiplicitatea pt $\lambda_1, \dots, \lambda_k$, și

$$m_1 + \dots + m_k = n$$

Dem

\Rightarrow "Isp: $\exists R = \{e_1, \dots, e_n\}$ reper în V a.i.

$$A = [f]_{R,R} = \begin{pmatrix} \mu_1 & 0 \\ 0 & \mu_n \end{pmatrix} \in M_n(\mathbb{K})$$

Evenual renamerând, considerăm.

$$A = \begin{pmatrix} \lambda_1 & & & \\ & \ddots & & \\ & & \lambda_k & \\ & & & \lambda_k \end{pmatrix} \in M_n(\mathbb{K}) \Rightarrow \lambda_1, \dots, \lambda_k \in \mathbb{K}.$$

(distințe)

$$P(\lambda) = \det(A - \lambda I_n) = \begin{vmatrix} \lambda_1 - \lambda & & & \\ & \ddots & & \\ & & \lambda_k - \lambda & \\ & & & \lambda_k - \lambda \end{vmatrix} =$$

$$P(\lambda) = (\lambda - \lambda_1)^{m_1} \cdots (\lambda - \lambda_n)^{m_n}, \quad m_1 + \dots + m_n = n.$$

$\lambda_1, \dots, \lambda_n$ răd. din \mathbb{K} ale fol. caract \Rightarrow valori proprii. (1)

$$f(e_1) = \lambda_1 e_1 \quad R_1 = \{e_1, \dots, e_{m_1}\} \subset V_{\lambda_1}.$$

$$f(e_{m_1}) = \lambda_1 e_{m_1} \quad R_1 \subset R \Rightarrow R_1 \text{ este un SLI.}$$

$$\Rightarrow \dim V_{\lambda_1} \geq m_1$$

$$\text{dar } \dim V_{\lambda_1} \leq m_1 \text{ (cf prop)} \quad \Rightarrow \dim V_{\lambda_1} = m_1.$$

$$\text{Analog } \dim V_{\lambda_i} = m_i, \forall i = \overline{1, n} \quad (2)$$

\Leftarrow "dă: $f \in \text{End}(V)$ și

$$1) \lambda_1, \dots, \lambda_n \in \mathbb{K} \text{ (răd. dist. ale fol. caract.)}$$

$$2) \dim V_{\lambda_i} = m_i, \forall i = \overline{1, n}, \quad m_1 + \dots + m_n = n.$$

Fie R_i reper în V_{λ_i} , $i = \overline{1, n}$

Considerăm $R = R_1 \cup \dots \cup R_n$. Dăm că R reper.

$$|R| = m_1 + \dots + m_n = n = \dim V$$

Este suficient să demăsă că R este un SLI

$$R = \{e_1, \dots, e_n\}$$

$$\sum_{i=1}^{m_1} a_i e_i + \dots + \sum_{j=m_1+1}^n a_j e_j = 0$$

$$\underbrace{\begin{matrix} f_1 \\ \vdots \\ f_n \end{matrix}}_{V_{\lambda_1}}$$

$$\underbrace{\begin{matrix} f_1 \\ \vdots \\ f_n \end{matrix}}_{V_{\lambda_n}}$$

Dăm că $f_1 = \dots = f_n = 0_V$.

Pf. prin absurd că f_{i_1}, \dots, f_{i_p} nenule dintre

$\{f_1, \dots, f_n\} \Rightarrow f_{i_1}, \dots, f_{i_p}$ sunt vect proprii corresp la valori proprii dist. \Rightarrow

$$f_{i_1} + \dots + f_{i_p} = 0_V \quad \text{Contrad.}$$

$\{f_{i_1}, \dots, f_{i_p}\}$ SLI

$$\text{Pp. este falsă} \Rightarrow f_1 = 0 \Rightarrow \sum_{i=1}^{m_1} a_i e_i = 0 \Rightarrow a_1 = \dots = a_{m_1} = 0$$

$$f_n = 0 \Rightarrow \sum_{j=m_1+1}^n a_j e_j = 0 \xrightarrow[\text{SLI}]{\text{R}_k}$$

$$a_{m_1+1} = \dots = a_n = 0$$

$$\Rightarrow a_i = 0, \forall i = 1/n \Rightarrow R = \{e_1, \dots, e_n\} \text{ SLI}$$

$\Rightarrow R$ este reper în V

$$R = R_1 \cup \dots \cup R_k.$$

$$[f]_{R,R} = \begin{pmatrix} \lambda_1 & & & & \\ & \ddots & & & \\ & & \lambda_1 & & \\ & & & \ddots & \\ & & & & \lambda_n & \end{pmatrix}$$

Aplicatie

$$f: \mathbb{R}^3 \xrightarrow{\sim} \mathbb{R}^3, f(x) = (x_1, x_2 + x_3, 2x_3)$$

Să se determine un reper R în \mathbb{R}^3 cu $[f]_{R,R}$ diagonală.

SOL

$R_0 = \{e_1, e_2, e_3\}$ reperul canonic din \mathbb{R}^3

$$A = [f]_{R_0, R_0} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 2 \end{pmatrix}$$

$$P(\lambda) = \det(A - \lambda I_3) = 0 \Rightarrow \begin{vmatrix} 1-\lambda & 0 & 0 \\ 0 & 1-\lambda & 1 \\ 0 & 0 & 2-\lambda \end{vmatrix} = 0$$

$$\Rightarrow (1-\lambda)^2(2-\lambda) = 0$$

$$\lambda_1 = 1, m_1 = 2$$

$$\lambda_1, \lambda_2 \in \mathbb{R}$$

$$\lambda_2 = 2, m_2 = 1$$

$$(3,3)(3,1) \rightarrow (3,1)$$

$$\sqrt{\lambda_1} = \{x \in \mathbb{R}^3 \mid f(x) = x\}$$

$$AX = X \Leftrightarrow (A - I_3)X = 0$$

$$\begin{pmatrix} 0 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow x_3 = 0$$

$$\begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$V_{\mathcal{R}_1} = \left\{ (x_1, x_2, 0) \mid x_1, x_2 \in \mathbb{R} \right\} = \left\{ (1, 0, 0), (0, 1, 0) \right\}$$

$\mathcal{R}_1 = \{e_1, e_2\}$ reprezintă $V_{\mathcal{R}_1}$ (SG, $\mathcal{R}_1 \subset \mathcal{R}_0 \Rightarrow \mathcal{R}_1$ este SLI)

$$\dim V_{\mathcal{R}_1} = m_1 = 2.$$

$$V_{\mathcal{R}_2} = \left\{ x \in \mathbb{R}^3 \mid f(x) = 2x \right\} = \left\{ (0, x_2, x_2) \mid x_2 \in \mathbb{R} \right\} = \left\{ (0, 1, 1) \right\}$$

$$AX = 2X \Rightarrow (A - 2I_3)X = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} -1 & 0 & 0 \\ 0 & -1 & 1 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} -x_1 \\ -x_2 + x_3 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$x_1 = 0$$

$$x_2 = x_3$$

$$\mathcal{R}_2 = \{e_2 + e_3\}$$
 reprezintă $V_{\mathcal{R}_2}$

$$\dim V_{\mathcal{R}_2} = m_2 = 1$$

$$\mathcal{R} = \mathcal{R}_1 \cup \mathcal{R}_2 = \{e_1, e_2, e_2 + e_3\}$$
 reprezintă \mathcal{R}

$$[f]_{\mathcal{R}, \mathcal{R}} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix}$$

Forme biliniare. Forme quadratice

a) Definitie: $g: V \times V \rightarrow \mathbb{K}$ s.n. forma biliniara

$\Leftrightarrow g$ este liniară în fiecare argument

$$1) g(ax+by, z) = ag(x, z) + bg(y, z)$$

$$2) g(x, ay+bz) = ag(x, y) + bg(x, z), \quad \forall x, y, z \in V, \forall a, b \in \mathbb{K}.$$

b) g s.n. forma biliniara simetrică dacă și plus $g(x, y) = g(y, x), \forall x, y \in V$

c) g s.n. forma biliniara antisimetrică dacă și plus, $g(x, y) = -g(y, x), \forall x, y \in V$.

OBS $L(V, V; \mathbb{K}) = \{g: V \times V \rightarrow \mathbb{K} / g \text{ formă biliniară}\}_{\mathbb{K}} + \cdot$

spațiu vectorial

$L^s(V, V; \mathbb{K}) = \{g \in L(V, V; \mathbb{K}) / g \text{ simetrică}\}$,?

$L^a(V, V; \mathbb{K}) = \{g \in L(V, V; \mathbb{K}) / g \text{ antisimetrică}\}$
subspațiu vectorial în $L(V, V; \mathbb{K})$

OBS $g: V \times V \rightarrow \mathbb{K}$.

Dacă $g(x, y) = g(y, x)$ și g liniară într-un argument, atunci g este biliniară

Matricea asociată unei forme biliniare

Fie $R = \{e_1, \dots, e_n\}$ reper în V

$$\begin{aligned} g(e_i, e_j) &= g_{ij} \quad G = (g_{ij})_{i,j=1,n} \\ g(x, y) &= g\left(\sum_{i=1}^n x_i e_i, \sum_{j=1}^n y_j e_j\right) = \\ &= \sum_{i,j=1}^n g_{ij} x_i y_j = X^T G Y \\ &= (x_1, \dots, x_n) \begin{pmatrix} g_{11} & \dots & g_{1n} \\ \vdots & \ddots & \vdots \\ g_{n1} & \dots & g_{nn} \end{pmatrix} \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix} \end{aligned}$$

Modificarea matricii la schimbarea reperului

$$\begin{aligned} R &= \{e_1, \dots, e_n\} \xrightarrow{C \in GL(n, \mathbb{K})} R' = \{e'_1, \dots, e'_n\} \text{ reper în } V \\ G &= (g_{ij})_{i,j=1,n} \quad G' = (g'_{ij})_{i,j=1,n} \\ g_{ij} &= g(e_i, e_j) \quad G' = C^T G C \quad g'_{ij} = g(e'_i, e'_j) \end{aligned}$$

Prop $\text{rg } G = \text{rg } G'$ (invariant la sch. reperului)

Dem $\text{rg}(G') = \text{rg}(C^T G C) = \text{rg } G$, $C \in GL(n, \mathbb{K})$

OBS $g: V \times V \rightarrow \mathbb{K}$.

a) g simetrică $\Leftrightarrow G = G^T$
 $G' = C^T G C$

$$(G')^T = (C^T G C)^T = C^T G^T (C^T)^T = C^T G C = G'$$

b) g antisimetrică $\Leftrightarrow G = -G^T$

Def Fie $g \in L^s(V, V; \mathbb{K})$.

$$\text{Ker } g = \left\{ x \in V \mid g(x, y) = 0_{\mathbb{K}}, \forall y \in V \right\}.$$

g nedegenerată $\Leftrightarrow \text{Ker } g = \{0_V\}$.

OBS $R = \{e_1, \dots, e_n\}$ reper în V , $x \in \text{Ker } g$

$$\begin{cases} g(x, e_1) = 0 \\ g(x, e_n) = 0 \end{cases} \Rightarrow \begin{cases} g\left(\sum_{i=1}^n x_i e_i, e_1\right) = 0 \\ g\left(\sum_{i=1}^n x_i e_i, e_n\right) = 0 \end{cases} \Rightarrow \begin{cases} \sum_{i=1}^n g_{1i} x_i = 0 \\ \sum_{i=1}^n g_{ni} x_i = 0 \end{cases}$$

* SLO. Are sol unică nulă $\Leftrightarrow \det(G) \neq 0 \Leftrightarrow G$ nedegenerată.

Exemplu $g: \mathbb{R}^3 \times \mathbb{R}^3 \rightarrow \mathbb{R}$, $g(x, y) = x_1 y_1 + x_2 y_2 + x_3 y_3$.
 $R_0 = \{e_1, e_2, e_3\}$ reper canonoc.

$$g(e_1, e_1) = 1, \quad g(e_2, e_2) = 1, \quad g(e_3, e_3) = 1$$

$$g(e_i, e_j) = \delta_{ij} = \begin{cases} 0, & i \neq j \\ 1, & i = j \end{cases} \quad G = I_3 \quad \det G = 1.$$

$$g \text{ nedeg} \Rightarrow \text{Ker } g = \{0_{\mathbb{R}^3}\}.$$

$$g(x_1, y) = X^T I_3 Y$$

$$(x_1 \ x_2 \ x_3) \underbrace{\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}}_{\begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix}} = x_1 y_1 + x_2 y_2 + x_3 y_3$$

$$\begin{matrix} (1, 3) & (3, 1) \\ \downarrow & \\ (1, 1) & \end{matrix}$$