Linear Algebra

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O Symbols and notations used

1

 $A_{m \times n} \to m \times n$ matrix. $A_n \to n \times n$ matrix. $\sim \to \text{ the relation below}$ $A \sim B \implies A = P^{-1}AP$. iff $\to \iff$

Basic Linear equations theory

Every $A_{m \times n} = PR_{m \times n}$ for Row reduced Echelon form **R** and an invertible matrix **P** let this relation be denoted by **A** rrec **R**

if m < n then the homogeneous system $A_{m \times n} X = o$ has a non trivial solution i.e. if the number of equations is less than the number of variables then the Homogeneous System has a non trivial solution

Inverse Properties

- A_n has inverse A^{-1} iff AX = o has only trivial solutions.
- \blacksquare **A** is invertible iff **A** rrec **I** (identity)
- if Elementary matrices are the corresponding matrices of elementary transforms (change of rows, addition of one row to another, multiplication of a row with an non zero constant) then **A** is invertible iff **A** is product of elementary matrices.

Echelon Form

every $A_{m \times n} = P_m R Q_n$ for P, Q invertible and R is such that it has an identity in upper corner and all other entries zero i.e.

$$R = \begin{bmatrix} I_k & 0 \\ 0 & 0 \end{bmatrix} \text{ for some identity } I_k.$$

Consistency

System of linear equations:

 $A_{m \times n} X_{n \times 1} = b_{1 \times m}$ for $b \neq 0$ is consistent (has a solution) iff the row reduced Echelon form of augmented matrix [A:b] has same number of non zero rows as in row reduced echelon form of A.

2 Vector Spaces

Definition

 $(V,\mathbb{F},+)$ denoted by $V(\mathbb{F})$: V is vector space over Field \mathbb{F} if

- (V,+) is a commutative group, for every $\alpha, \beta \in \mathbb{F}$ and every $\alpha, b \in V$
- $\mathbf{1a} = \mathbf{a}$ where $\mathbf{1} \in \mathbb{F}$ is multiplicative identity of \mathbb{F} .
- $\blacksquare (\alpha + \beta)\alpha = \alpha\alpha + \beta\alpha$
- $\blacksquare \alpha(\alpha + b) = \alpha\alpha + \alpha b$
- $\blacksquare (\alpha\beta)\alpha = \alpha(\beta\alpha)$

The elements of V are called **vectors** and elements of \mathbb{F} are called **scalars**

Span

if $K = \{v_1, v_1, ..., v_n\} \subseteq V(\mathbb{F})$ then span of K is the set $\{\sum \alpha_i v_i | v_i \in K, \alpha_i \in \mathbb{F}\}$ i.e. is all the formal sums from set K with \mathbb{F} . This is denoted by span(K).

Subspace

A subset S of vector space $V(\mathbb{F})$ is a subspace if $S(\mathbb{F})$ is a vector space by same operations as in V

- \blacksquare given any $K \subseteq V(F)$ span(K) is a subspace of $V(\mathbb{F})$.
- **S** is a subspace of **V** iff $\alpha a + b \in S \ \forall a, b \in S \ \text{and} \ \alpha \in \mathbb{F}$ the underlying field of both spaces
- Intersection of subspaces (arbitrary) is again a subspace i.e. if W_1, W_2 are subspaces of V then $W_1 \cap W_2$ is also a subspace of V.
- Union of subspaces may not be a subspace
- Union of two subspaces is a subspace iff one of them is contained in another i.e. for W_1, W_2 subspaces of $V, W_1 \cup W_2$ is a subspace iff $W_1 \subseteq W_2$ or $W_2 \subseteq W_1$.

(note: this is not the same in case of 3 subspaces : consider $Z_2 \times Z_2(Z_2)$ vector space here $Z_2 \times Z_2 = span((0,1)) \cup span((1,0)) \cup span((1,1))$.)

Dependence

a set of vectors $\{v_1, v_1, ..., v_n\} \subseteq V(\mathbb{F})$ are called Linearly independent in V if $\alpha_1 v_1 + \alpha_2 v_2 + ... + \alpha_n v_n = 0 \implies \text{all } \alpha_i' s$ are o and no other choice is left. Other wise the subset is called linearly dependent

Basis

a subset K of V is a spanning set of V if span(K) = V.

A Linearly independent spanning set of $V(\mathbb{F})$ is called a Basis of V.

Dimension

In a given vector space $V(\mathbb{F})$.

- The number of elements in Basis is constant $n \in \mathbb{Z}^+$.
- if a set contains more vectors than the Basis set of a vector space then it is linearly dependent.
- if a linearly independent set contains exactly the same number of elements as a Basis then it is also a Basis.
- These above points leads us to the Definition: Number of elements n in The Basis set of $V(\mathbb{F})$ is unique and is called the Dimension of $V(\mathbb{F})$ denoted by $\dim(V) = n$.

if $W_1, W_2 \subseteq V$ are subspaces then

- \blacksquare dim $(W_i) \leq V$.
- \blacksquare let $W_1 + W_2 = \operatorname{span}(W_1, W_2)$ then

$$\dim(W_1 + W_2) = \dim(W_1) + \dim(W_2) - \dim(W_1 \cap W_2).$$

(note: there cannot be a definite formula for $\dim(\sum_{i=1}^n W_i)$ using dimensions of W_i 's and their counterparts (union, intersections) if $n \geq 3$.)

Direct sum

Now if for two subspaces W_1, W_2 of V if $W_1 \cap W_2 = \emptyset$ we write their sum $W_1 + W_2$ as $W_1 \oplus W_2$

■ If $V = W_1 \oplus W_2$ for some non zero subspaces W_1, W_2 then for each vector $v \in V$

can be written **uniquely** as $v = w_1 + w_2$ for unique $w_1 \in W_1$ and $w_2 \in W_2$.

Matrix Representation of vectors

Fix a basis $\beta = \{b_1, b_2, ..., b_n\}$ for a vector space $V(\mathbb{F})$ then as B spans V every vector $x \in V$ can be written as $x = x_1b_1 + x_2b_2 + ... x_nb_n$ for $x_i \in \mathbb{F}$ and $b_i \in B$ and this representation is unique so each vector can be associated with a column matrix $x_\beta = [x_1 \ x_2 ... x_n]^T$

Change of Basis Matrix

Given two basis $\beta = \{b_1, b_2, ..., b_n\}$, $\beta' = \{b'_1, b'_2, ..., b'_n\}$ for V Then one can change the representation of $x \in V$ from $[x]_{\beta}$ to $[x]_{\beta'}$ by

$$[x]_{\beta'} = P[x]_{\beta}$$

where P_n is a invertible matrix given by if $b_j = p_{1j}b'_1 + p_{2j}b'_2 + ... + p_{nj}b'_n$ then $[p_{1j} p_{2j}... p_{nj}]^T$ forms the j^{th} column of P.

3 | Linear Transform

Definition

a map $T:V(\mathbb{F})\to W(\mathbb{F})$ (between vector spaces with same underlying field) is called a linear transform if for every $v,u\in V$ and $\alpha\in F$

- $\blacksquare T(v + u) = T(v) + T(u)$
- $\blacksquare T(\alpha v) = \alpha T(V)$

Range and Null space

For a linear transform $T: V \rightarrow W$:

- Range Space of T denoted by $R(T) \subseteq W$ is $\{w|w = T(v) \text{ for some } v \in V\}$
- Null Space of T denoted by $N(T) \subseteq V$ is $\{v|T(v) = o \in W\}$
- Both of them are subspaces of the underlying space.
- \blacksquare T is one-one iff $N(T) = \{o\}$.
- \blacksquare T is onto if R(T) = W
- \blacksquare if dim(V) = dim(W) and $N(T) = \{0\}$

then **T** is onto thus **T** is bijective.

if T,U are both liner transforms from $V \to W$ and if both agree on a basis of V (i.e. $T(b_i) = U(b_i) \ \forall i$ for some basis $\beta = \{..., b_i,...\}$ of V) then both of then are same i.e. $T \equiv U$.

Rank Nullity Theorem

for a linear transform $T:V(\mathbb{F})\to W(\mathbb{F})$ if rank(T)=dim(R(T)) and nullity(T)=dim(N(T)) then

$$rank(T) + nullity(T) = dim(V)$$

(this is just an analogue of $\mathbf{1}^{st}$ isomorphism theorems of Groups)

Matrix of Linear Transform

Given a linear transform $T:V\to W$, basis $\beta=\{b_1,b_2...,b_n\}$ of V and basis $\beta'=\{b_1',b_2'...,b_m'\}$ of W then we can write the liner transform in the corresponding matrix representation of vectors as

$$[\mathsf{T}(x)]_{\beta'} = [\mathsf{T}]_{\beta}^{\beta'}[x]_{\beta}$$

where $[T]_{\beta}^{\beta'}$ is a $m \times n$ matrix called Matrix of linear transform of T and is given by if $T(b_j) = t_{1j}b_1' + t_{2j}b_1' + ... + t_{mj}b_m'$ then $[t_{1j} \ t_{2j}... t_{mj}]^T$ forms the j^{th} column of $[T]_{\beta'}^{\beta}$.

Change of Basis

if $T:V\to V$ then $[T]^\beta_\beta$ is simply written as $[T]_\beta$ now if P is the change of basis matrix from basis β' to basis β of V i.e. $[x]_\beta=P[x]_{\beta'}$ then

$$[T]_{\beta'} = P^{-1}[T]_{\beta}P$$

(This can be treated as the origin of 'similar' equivalence matrix relationship $A \sim B \iff A = P^{-1}BP$.)

Isomorphism of Vector spaces

Two spaces V, W over same vector space \mathbb{F} are said to be isomorphic to each other

if there exist an invertible linear transform $T:V\to W$ (i.e. T is linear bijective map) and this is denoted by $V\cong W$.

- if $V(\mathbb{F})$ is of dimension \mathfrak{n} then $V \cong \mathbb{F}^{\mathfrak{n}} = \{(\alpha_1, \alpha_2, ... \alpha_{\mathfrak{n}}) | \alpha_i \in \mathbb{F}\}$ i.e. set of \mathfrak{n} tuples of \mathbb{F} with component wise addition.
- clearly $V(\mathbb{F}) \cong W(\mathbb{F})$ iff dim(W) = dim(V).

Space of Linear Transform

Set of linear transforms

$$\begin{split} L(V,W) &= \{T|T:V\to W \text{ is linear transform}\}\\ \text{forms a commutative group under addition}\\ \text{i.e.} &\quad (T+U)(\nu) = T(\nu) + U(\nu) \text{ (as in } W \text{)}\\ \text{so it also forms a Vector space over } \mathbb{F} \text{ (same field as in } V \text{ and } W.\text{)} \end{split}$$

■ if dim(V) = n and dim(W) = m both finite then dim(L(V, W)) = nm

Linear Functional

Linear transformation $f:V(\mathbb{F})\to \mathbb{F}$ is called a Linear Functional

- \blacksquare This is possible as $\mathbb{F}(\mathbb{F})$ is an one dimensional vector space.
- rank(f) = 1 or 0 so Nullity(f) = n 1 or n if $dim(V) = n < \infty$.
- Dual space of V denoted by $V^* = L(V, \mathbb{F})$ is the set of all linear functionals on V
- clearly $dim(V^*) = dim(V)$ if dim(V) is finite
- Dual Basis : for every basis $\beta = \{b_1, b_2, ..., b_n\}$ of V there exist a corresponding basis $\beta^* = \{f_1, f_2, ..., f_n\}$ of V^* such that $f_i(b_j) = \delta_{ij} = \begin{cases} \mathbf{1} & \text{if } i = j \\ \mathbf{0} & \text{if } i \neq j \end{cases}$ this β^* is called the dual basis of β
- If $\{..., f_i,...\}$ is the dual basis of $\{..., b_i,...\}$ and $x \in V$ is represented as $x = x_1b_1 + x_2b_2 + ... + x_nb_n$ then $x_i = f_i(x)$ i.e. the coordinate functions in representation is nothing but the dual functions, i.e. $x = \sum_{i=1}^{n} f_i(x)b_i$.

■ $V \cong V^* \cong V^{**} = L(V^*, \mathbb{F})$ (note: \cong in $V \cong V^{**}$ is nothing but functional evaluation at a point(vectors) only i.e. every element of V^{**} is of form \hat{x} for $\hat{x}(\psi) = \psi(x)$ for some $x \in V$.)

Functional representation Theorem

if **V** is finite dimensional vector space, $\beta = \{b_i\}$ is its basis and $[x]_\beta = [x_1 \ x_2..x_n]$ then every functional **f** is of form

$$f(x) = a_1x_1 + a_2x_2 + ... + a_nx_n$$

in which $a_i = f(b_i)$. are fixed but x_i varies on input representation x.

Annihilator

if $A \subset V(\mathbb{F})$ be any subset of V then annihilators of A is the set of linear functionals $A^o = \{f | f(A) = o, f \in V^*\} \subset V^*$

- \blacksquare clearly A^o is a subspace of V^* for any subset A of V
- \blacksquare subspaces $W_1 = W_1$ iff $W_1^0 = W_2^0$
- $\blacksquare (W_1 + W_2)^o = W_1^o \cap W_2^o.$
- \blacksquare if W is subspace of V then

$$\dim(W) + \dim(W^{o}) = \dim(V)$$
.

 \blacksquare if W is subspace of V then $W \cong W^{oo}$.

Transpose of linear transform

- if $T:V\to W$ is linear transform then its transpose $T^t:W^*\to V^*$ is a linear transform defined by the evaluation
- $T^{t}(g(.)) = g(T(.))$ i.e. for $g \in W^{*}$, $T^{t}(g)$ is the functional $f = g(T(.)) \in V^{*}$
- $[T^t]_{\gamma^*}^{\beta^*} = ([T]_{\beta}^{\gamma})^t$ i.e. the corresponding matrix of T^t in dual basis of γ in W and β in V is just the Transpose of the matrix of T in β and γ .
- if W is finite dimensional then for linear $T: V \rightarrow W$ we have
- $R(T^t) = (N(T))^o$ and $N(T^t) = (R(T))^o$
- T is 1-1 iff T^t is onto and T is onto iff T^t is 1-1.
- \blacksquare Rank(T^t) = Rank(T).

if linear transform $T \in L(V) = L(V, V)$ then it is called a linear operator.

4 Determinant

Motivation

for a finite dimensional space every linear transform in L(V) can be represented as a unique Matrix, but we need to 'uncover' this matrix to gain the properties of corresponding linear transform one such way is to create a Function from set of matrices to the underlying field with some properties which helps us with this 'gain'.

Some Properties needed for such a function are:

- It must be a linear in terms of rows (or columns) of the matrix this is called **n**-linear.
- It must be alternating i.e. if any 2 rows (or columns) are equal then it is zero.
- its vale on Identity should be 1.

Say we obtain a function **D** with this property for $(n-1) \times (n-1)$ matrices then this can be extend to $n \times n$ by

$$E_{j}(A_{n}) = \sum_{i=1}^{n} (-1)^{i+j} a_{ij} D(A_{ij})$$

for fixed $j \in \{1, 2, ..., n\}$, where $a_i j$ is the i^{th} row j^{th} column entry of A and $A_i j$ is the $n-1 \times n-1$ matrix obtained from A_n by removing i^{th} row and j^{th} column.

Definition

From above points we get determinant for a $n \times n$ matrix with entries from \mathbb{F} as $D: \mathbb{F}^{n \times n} \to \mathbb{F}$ that is n-linear, Alternating and D(I) = 1 is Defined by recursion from the above point or if $(i_1, i_2, ..., i_n)$ runs trough all the possible permutations of n i.e n- tuple with elements from $\{1, 2, ..., n\}$ with out repetition then $D(A = [a_{ij}]) = 1$

$$\textstyle\sum\limits_{(i_1,i_2,\dots,i_n)} (-\mathbf{1})^{i_1+i_2+\dots+i_n} a_{\mathbf{1}i_1} a_{\mathbf{2}i_2} \dots a_{\mathbf{n}i_n}$$

Additional Properties

- det(A) = det(B) if B is obtained by interchanging rows of A
- $\blacksquare \det \begin{bmatrix} A & B \\ o & C \end{bmatrix} = \det(A)\det(C).$

5 Diagonalizability

For linear operator $T \in L(V)$ a vector $\alpha \in V$ is called an eigenvector and λ called eigenvalue if $T(\alpha) = \lambda \alpha$. i.e. $\alpha \in N(T - \lambda I)$

- if $A \in M_n(\mathbb{F})$ (all $n \times n$ matrices with entries from \mathbb{F}) then λ is an eigenvalue og A iff $det(A \lambda I) = 0$.
- From above point we get all eigenvalues of $A \in M_n(\mathbb{F})$ are the solutions of Characteristic polynomial f(t) = det(A tI).

for a linear operator T on finite dimensional space V

- The polynomial p(T) such that $p(T) \equiv o$ i.e $p(T)x = o \ \forall x \in V$ then p(T) is called the annihilating polynomial of T
- the set of all annihilating polynomials of T forms an ideal in $\mathbb{F}[x]$ now as \mathbb{F} is a field it is also an euclidean domain so this ideal is principle thus is generated by a monic polynomial of minimum degree in it called the minimal polynomial of T.

Algebraic Multiplicity of an eigenvalue λ for a linear operator T is multiplicity of λ in the characteristic polynomial of T.

Geometric multiplicity of an eigenvalue λ for a linear operator T is the dimension of the nullspace of $T - \lambda I$.

A linear operator T on V is said to be Diagonalizable if there exist a basis of V containing only eigenvectors of T.

■ T is diagonalisable iff every eigenvalue of T belongs to the underlying field and Algebraic multiplicity = Geometric multiplicity for every eigenvalue of T.

Cayley-Hamilton Theorem

if T is a linear operator on finite dimensional space V then characteristic polynomial of T divides minimal polynomial of T i.e. if f is characteristic polynomial of T then $f(T) \equiv o$.

for a given eigenvalue λ of $T \in L(V)$ the set of all eigenvectors corresponding to λ form a subspace of V this is called eigenspace of λ .

Invariant subspace

W is an invariant subspace of T over V if $T(W) \subset W$.

Eigenspaces are invariant subspaces.

Diagonalizability test

T is diagonalizable iff minimal polynomial of T $(m_T(x))$ splits into distinct linear factors in the underlying field \mathbb{F} i.e.

T is diagonalizable \iff $m_T(x) = (x - c_1)(x - c_2)...(x - c_n)$ for distinct $c_i \in \mathbb{F}$

matrix representation

T is diagonalizable iff their exist a representation of T in matrix form which is diagonal matrix i.e. if A is matrix of T in some basis then T is diagonalizable iff there exist an invertible matrix P such that $P^{-1}AP = D$ where D is diagonal i.e. iff

$$A = \begin{bmatrix} \alpha_{11} & \alpha_{12} & \dots & \alpha_{1n} \\ \alpha_{21} & \alpha_{22} & \dots & \alpha_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ \alpha_{n1} & \alpha_{n2} & \dots & \alpha_{nn} \end{bmatrix}$$

$$\sim D = \begin{bmatrix} d_{11} & 0 & \dots & 0 \\ 0 & d_{22} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & d_{nn} \end{bmatrix}$$

6 Projections or Idempotent Operators

Projections

 $E: V(\mathbb{F}) \to V(\mathbb{F})$ (is a projection if $E^2 = E$

■ if E is a projection then $\alpha \in R(T)$ iff $E(\alpha) = \alpha$.

if V is a finite dimensional vector space, say $\{b_1,b_2,...b_n\}$ is a given ordered basis then we can define projection operators E_i (i=1,2,...n-1) as follows: for $x\in V$, $x=\sum\limits_{j=1}^n a_jb_j$ we have $E_i(x)=\sum\limits_{j=1}^i a_jb_j$ i.e. restriction of the element to a particular subspace. Here we get $R(E_i)=span(\{b_1,...b_i\})$ and $N(E_i)=span(\{b_i,...b_n\})$ (note: o and I are also projection operator so we can extend these definitions to include o-space and whole space.)

By intuition of above point we get if vector space $V = W_1 \oplus W_2 \oplus ... \oplus W_n$ then there exists linear operators $E_1, E_2... E_n$ such that

- Range of $E_i = W_i$
- \blacksquare each E_i is a projection.
- $\blacksquare E_i E_j = 0 \text{ for } i \neq j.$
- $\blacksquare I = E_1 + E_2 + ... + E_n$

Conversely if above 4 points are satisfied for some set of linear operators $\{E_i\}$ on finite dimensional vector space V then for $W_i = R(E_i)$ we have $V = W_1 \oplus W_2 \oplus ... \oplus W_n$.

if a linear operator T on V (finite dimensional) and if E the projection operator of subspace $W \subseteq V$ (defining it can be done by using basis definition of the projections) then T commutes with E iff W is invariant on T i.e.

for
$$E^2 = E$$
 and $R(E) = W$
 $TE = ET \iff T(W) \subseteq W$

If vector space $V = U \oplus W$ for some non zero subspaces U, W and if P is the projection operator on V such that R(P) = U then I - P is also a projection operator on V such that R(I - P) = W.

Diagonalizability and Projections

if a linear operator T on V is diagonalizable on V then for distinct eigenvalues $\lambda_1, \lambda_2, ..., \lambda_n$ of $T \exists$ projections $E_1, E_2, ... E_n$ on V such that

- range of E_i = eigenspace of λ_i in V.
- $\blacksquare T = \lambda_1 E_1 + \lambda_2 E_2 + ... + \lambda_n E_n.$
- $\blacksquare E_i E_j = \mathbf{0} \text{ for } i \neq j.$
- $\blacksquare I = E_1 + E_2 + ... + E_n$

Conversely if last 3 points are satisfied for any linear operator T and some set of projections $\{E_i\}$ on finite dimensional vector space V then T is Diagonalisable.

Primary Decomposition Theorem

for a Linear operator T on finite dimensional vector space V and if minimal polynomial of $T=m_T(x)=P_1^{r_1}(x)P_2^{r_2}(x)...P_n^{r_n}(x)$ where P_i are distinct **primes** $\mathbb{F}[x]$ then for $W_i=$ Nullspace of $P_i^{r_i}(T)$ we have

- $\blacksquare V = V = W_1 \oplus W_2 \oplus \ldots \oplus W_n.$
- W_i is T invariant i.e. $T(W_i) \subseteq W_i$.
- for T_i restriction of T on subspace W_i has minimal polynomial $P_i^{r_i}$.

7 Jordan Form

Generalised eigenvectors

For a linear operator T on V, if λ is an eigenvalue of T then a vector v is such that $(T - \lambda I)^k v = o$ for some positive integer k is generalised eigenvector.

■ The Subspace $K_{\lambda} = \{\nu | (T - \lambda I)^k \nu = 0 \text{ for some +ve integer } k\}$ is called generalised eigenspace.

properties of generalised eigenspaces

For a given linear operator let K_{λ} denote generalised eigenspace of T w.r.t (with respect to) eigenvalue λ of T then

- \blacksquare K_{λ} is T invariant.
- for eigenvalue $\mu \neq \lambda$ of T: T μ I is one-one on K_{λ} .
- $dim(K_{\lambda}) = m_{\lambda}$ where m_{λ} = Algebraic multiplicity of λ .
- $K_{\lambda} = N((T \lambda I)^{m_{\lambda}})$ where $m_{\lambda} = \text{Algebraic multiplicity of } \lambda$.
- if all of the eigenvalues of T belong to the underlying field then

 $V = K_{\lambda_1} \oplus K_{\lambda_2} \oplus ... \oplus K_{\lambda_n}$. where $\lambda_1, \lambda_2, ... \lambda_n$ are distinct eigenvalues of T.

Cycle of generalised eigenvector : if $v \in K_{\lambda}$ then the set $\gamma = \{(T - \lambda I)^{k-1}v, (T - \lambda I)^{k-2}v, ... (T - \lambda I)v, v\},$ where $(T - \lambda I)^k v = o$ and $(T - \lambda I)^{k-1}v$ called as initial vector, forms a linearly independent set in K_{λ}

■ if $\gamma_1, \gamma_2, ..., \gamma_l$ are cycle of generalised eigenvectors for a given eigenvalue λ such that for each γ_i initial vectors are distinct and linearly independent in K_{λ} then $\gamma = \cup \gamma_i$ is a linearly independent set in K_{λ} .

existence Jordan canonical form

for any linear operator $T \in L(V(\mathbb{F}))$

 \blacksquare every K_{λ} (generalised eigenspace) has a ordered basis constituting of cycle of generalised eigenvectors.

■ if characteristic polynomial of **T** completely splits into linear factors in **F** then there exist a basis of **V** containing only Cycle of generalised eigenvectors of **T**, this basis gives a unique characteristic to **T** which when viewed in matrix form of **T** gives raise to Jordan canonical form.

Consequences of Jordan Form

- Two linear operators or square matrices (whose characteristics polynomial completely splits into linear factors in their under lying filed) are similar iff they have the same Jordan form representation.
- $\blacksquare T \sim T^t$.
- if characteristic polynomial of **T** completely splits into linear factors in **F** then

$$T \sim D + N$$
.

where D is diagonal and N is nilpotent such that TN = NT.

matrix representation

if if characteristic polynomial of T completely splits into linear factors in \mathbb{F} then matrix of T: A is similar to J where J is represented as blocks with diagonal entries as eigenvalues and super diagonal entries $\mathbf{1}$ and rest entries $\mathbf{0}$ i.e.

$$A = \begin{bmatrix} \alpha_{11} & \alpha_{12} & \cdots & \alpha_{1n} \\ \alpha_{21} & \alpha_{22} & \cdots & \alpha_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ \alpha_{n1} & \alpha_{n2} & \cdots & \alpha_{nn} \end{bmatrix}$$

$$\sim \mathbf{D} = \begin{bmatrix} [J_1] & \mathbf{0} & \cdots & \mathbf{0} \\ \mathbf{0} & [J_2] & \cdots & \mathbf{0} \\ \vdots & \vdots & \ddots & \vdots \\ \mathbf{0} & \mathbf{0} & \cdots & [J_k] \end{bmatrix}$$

$$\text{where } [J_i] = \begin{bmatrix} \lambda_i & \mathbf{1} & \mathbf{0} & \cdots & \mathbf{0} \\ \mathbf{0} & \lambda_i & \mathbf{1} & \cdots & \mathbf{0} \\ \vdots & \vdots & \ddots & \ddots & \vdots \\ \mathbf{0} & \cdots & \cdots & \lambda_i & \mathbf{1} \\ \mathbf{0} & \cdots & \cdots & \lambda_i \end{bmatrix} \text{, } \lambda_i \text{ an }$$
 eigenvalue of T.

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