

Linear Algebra

Department of Mathematics
Indian Institute of Technology Guwahati

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MA 102 (RA, RKS, MGPP, KVK)

Similarity and diagonalization

Topics:

- Similarity transformation
- Diagonalization of matrices and operators
- Triangularization of complex matrices

Similar matrices

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Note that **similarity** of matrices is a **transitive relation** on $\mathcal{M}_n(\mathbb{F})$.

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Exercise: Let $A \in \mathcal{M}_n(\mathbb{F})$. Then geometric multiplicity of each eigenvalue is less than or equal to its algebraic multiplicity.

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- 3 The **algebraic multiplicity** of each eigenvalue A **equals** its **geometric multiplicity**.

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Example: The matrix $A = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}$ is not diagonalizable because 1 is the only eigenvalue with algebraic multiplicity 3 but geometric multiplicity 1. Indeed, the eigenspace E_1 is given by

$$E_1 = \text{null} \left(\begin{bmatrix} 0 & 1 & 1 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \right) = \text{span} \left(\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \right).$$

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Now $\text{Trace}(A) = \text{Trace}(PUP^{-1}) = \text{Trace}(U) = \lambda_1 + \dots + \lambda_n$. ■

Exercise: Let $A, B \in \mathcal{M}_n(\mathbb{F})$. Show that $\text{Trace}(AB) = \text{Trace}(BA)$.