

If A is real and if all its eigenvalues are real, then there is an orthogonal matrix Q and a real upper triangular matrix T such that

$$A = QTQ^\top.$$

Proof. During the induction, we choose F to be the orthogonal complement of $\mathbb{C}u_1$ and we pick orthonormal bases (use Propositions 14.13 and 14.12). If E is a real Euclidean space and if the eigenvalues of f are all real, the proof also goes through with real matrices (use Propositions 12.11 and 12.10). \square

If λ is an eigenvalue of the matrix A and if u is an eigenvector associated with λ , from

$$Au = \lambda u,$$

we obtain

$$A^2u = A(Au) = A(\lambda u) = \lambda Au = \lambda^2 u,$$

which shows that λ^2 is an eigenvalue of A^2 for the eigenvector u . An obvious induction shows that λ^k is an eigenvalue of A^k for the eigenvector u , for all $k \geq 1$. Now, if all eigenvalues $\lambda_1, \dots, \lambda_n$ of A are in K , it follows that $\lambda_1^k, \dots, \lambda_n^k$ are eigenvalues of A^k . However, it is not obvious that A^k does not have other eigenvalues. In fact, this can't happen, and this can be proven using Theorem 15.5.

Proposition 15.7. *Given any $n \times n$ matrix $A \in M_n(K)$ with coefficients in a field K , if all eigenvalues $\lambda_1, \dots, \lambda_n$ of A are in K , then for every polynomial $q(X) \in K[X]$, the eigenvalues of $q(A)$ are exactly $(q(\lambda_1), \dots, q(\lambda_n))$.*

Proof. By Theorem 15.5, there is an upper triangular matrix T and an invertible matrix P (both in $M_n(K)$) such that

$$A = PTP^{-1}.$$

Since A and T are similar, they have the same eigenvalues (with the same multiplicities), so the diagonal entries of T are the eigenvalues of A . Since

$$A^k = PT^kP^{-1}, \quad k \geq 1,$$

for any polynomial $q(X) = c_0X^m + \dots + c_{m-1}X + c_m$, we have

$$\begin{aligned} q(A) &= c_0A^m + \dots + c_{m-1}A + c_mI \\ &= c_0PT^mP^{-1} + \dots + c_{m-1}PTP^{-1} + c_mPIP^{-1} \\ &= P(c_0T^m + \dots + c_{m-1}T + c_mI)P^{-1} \\ &= Pq(T)P^{-1}. \end{aligned}$$

Furthermore, it is easy to check that $q(T)$ is upper triangular and that its diagonal entries are $q(\lambda_1), \dots, q(\lambda_n)$, where $\lambda_1, \dots, \lambda_n$ are the diagonal entries of T , namely the eigenvalues of A . It follows that $q(\lambda_1), \dots, q(\lambda_n)$ are the eigenvalues of $q(A)$. \square