

The basis

$$((f - \lambda \text{id})^{n-1}(u), (f - \lambda \text{id})^{n-2}(u), \dots, (f - \lambda \text{id})(u), u),$$

provided by Proposition 36.16 is known as a *Jordan chain*. Note that $(f - \lambda \text{id})^{n-1}(u)$ is an eigenvector for f . To construct the Jordan chain, we must find u which is a generalized eigenvector of f . This is done by first finding an eigenvector x_1 of f and recursively solving the system $(f - \lambda \text{id})x_{i+1} = x_i$ for $i \leq 1 \leq n-1$. For example suppose $f: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ where $f(x, y, z) = (x + y + z, y + z, z)$. In terms of the standard basis, the matrix representation

for f is $M = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix}$. By using M , it is readily verified that the minimal polynomial

f equals the characteristic polynomial, namely $(X - 1)^3$. Thus f has the eigenvalue $\lambda = 1$ with repeated three times. To find the eigenvector x_1 associated with $\lambda = 1$, we solve the system $(M - I)x_1 = 0$, or equivalently

$$\begin{pmatrix} 0 & 1 & 1 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}.$$

Thus $y = z = 0$ with $x = 1$ solves this system to provide the eigenvector $x_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$. We next solve the system $(M - I)x_2 = x_1$, namely

$$\begin{pmatrix} 0 & 1 & 1 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix},$$

which implies that $z = 0$ and $y = 1$. Hence $x_2 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$ will work. To finish constructing our Jordan chain, we must solve the system $(M - I)x_3 = x_2$, namely

$$\begin{pmatrix} 0 & 1 & 1 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix},$$

from which we see that $z = 1$, $y = 0$, and $x_3 = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$. By setting $x_3 = u$, we form the basis

$$((f - \lambda \text{id})^2(u), (f - \lambda \text{id})^1(u), \dots, (f - \lambda \text{id})(u), u) = (x_1, x_2, x_3).$$