

$$\text{If } \mathbf{A}^* \mathbf{A} = \mathbf{A} \mathbf{A}^*$$

$$\text{Then } \mathbf{A} = \mathbf{P}^* \Delta \mathbf{P}$$

Proof

$\mathbf{A}$  is normal matrix

$$\Rightarrow \mathbf{A} = \mathbf{P}^* \Delta \mathbf{P} \quad (1)$$

$\Delta$  is upper triangle matrix (**Schur decomposition**)

$\mathbf{P}$  is unitary matrix

$$\text{First we need to show if } \mathbf{A} \text{ is normal then } \Delta \text{ is normal} \quad (2)$$

$$\mathbf{A} = \mathbf{P}^* \Delta \mathbf{P}$$

$$\Rightarrow \mathbf{A}^* = (\mathbf{P}^* \Delta \mathbf{P})^*$$

$$\Rightarrow \mathbf{A}^* = \mathbf{P}^* (\mathbf{P}^* \Delta)^*$$

$$\Rightarrow \mathbf{A}^* = \mathbf{P}^* (\Delta^* \mathbf{P}) \quad (3)$$

from (2) and (3)

$$\Rightarrow \mathbf{A} \mathbf{A}^* = (\mathbf{P}^* \Delta \mathbf{P}) (\mathbf{P}^* \Delta^* \mathbf{P})$$

$$\Rightarrow \mathbf{A} \mathbf{A}^* = \mathbf{P}^* \Delta (\mathbf{P} \mathbf{P}^*) \Delta^* \mathbf{P}$$

$\mathbf{P}$  is unitary matrix

$$\Rightarrow \mathbf{P}^* = \mathbf{P}^{-1}$$

$$\Rightarrow \mathbf{A} \mathbf{A}^* = \mathbf{P}^* \Delta \Delta^* \mathbf{P} \quad (4)$$

$$\Rightarrow \mathbf{A}^* \mathbf{A} = \mathbf{P}^* \Delta^* \mathbf{P} \mathbf{P}^* \Delta \mathbf{P}$$

$$\Rightarrow \mathbf{A}^* \mathbf{A} = \mathbf{P}^* \Delta^* \Delta \mathbf{P} \quad (5)$$

From (4) and (5)

$$\Rightarrow \mathbf{A} \mathbf{A}^* - \mathbf{A}^* \mathbf{A} = \mathbf{P}^* \Delta \Delta^* \mathbf{P} - \mathbf{P}^* \Delta^* \Delta \mathbf{P}$$

$$\Rightarrow \mathbf{A} \mathbf{A}^* - \mathbf{A}^* \mathbf{A} = \mathbf{P}^* (\Delta \Delta^* - \Delta^* \Delta) \mathbf{P} = \mathbf{0}$$

$$\Rightarrow \Delta \Delta^* - \Delta^* \Delta = \mathbf{0}$$

$$\Rightarrow \Delta \Delta^* = \Delta^* \Delta \quad (6)$$

$\Rightarrow \Delta$  is normal matrix

From (6)

$$\Rightarrow \vec{e}_i^* \Delta \Delta^* \vec{e}_i = \vec{e}_i^* \Delta^* \Delta \vec{e}_i$$

$$\Rightarrow \langle \Delta^* \vec{e}_i, \Delta^* \vec{e}_i \rangle = \langle \Delta \vec{e}_i, \Delta \vec{e}_i \rangle$$

$$\Rightarrow \|\Delta^* \vec{e}_i\|^2 = \|\Delta \vec{e}_i\|^2$$

$$\Rightarrow \|\Delta^* \vec{e}_i\| = \|\Delta \vec{e}_i\|$$

$\Rightarrow$  The length of  $i$ th column and  $i$ th row in  $\Delta$  are same (7)

$\Delta$  is upper triangle matrix

Let  $i$  to be the first row with nonzero off-diagonal element

$$A_{n,n} = \begin{pmatrix} a_{1,1} & 0 & \cdots & 0 & \cdots & 0 \\ 0 & a_{2,2} & \cdots & 0 & \cdots & 0 \\ 0 & 0 & a_{i,i} & * & \cdots & * \\ \vdots & \vdots & \vdots & \vdots & \cdots & \vdots \\ . & . & . & \vdots & \vdots & a_{n,n} \end{pmatrix}$$

If  $\Delta$  is not diagonal matrix, then the  $i$ th column is  $|a_{i,i}| \neq |a_{i,i}| + |*|$

This contracts our previous (7), therefore  $\Delta$  must be diagonal matrix

Therefore  $AA^* = A^*A \Rightarrow A = P^* \Lambda P \quad \square$