

Week 17

ex A : eigen: $\lambda, \lambda, \lambda, 2, 2$

$$(A - \lambda I): \begin{matrix} \vec{b}_2 \rightarrow \vec{b}_1 \rightarrow \vec{0} \\ \vec{b}_5 \rightarrow \vec{b}_4 \rightarrow \vec{b}_3 \rightarrow \vec{0} \end{matrix}$$

$$(A - 2I): \begin{matrix} \vec{b}_7 \rightarrow \vec{b}_6 \rightarrow \vec{0} \\ \vec{b}_8 \rightarrow \vec{0} \end{matrix}$$

$$\Rightarrow \text{null}(A - \lambda I) = \text{sp}(\vec{b}_1, \vec{b}_3)$$

$$\text{null}((A - \lambda I)^2) = \text{sp}(\vec{b}_1, \vec{b}_3, \vec{b}_2, \vec{b}_4)$$

$$\text{null}((A - \lambda I)^3) = \text{sp}(\vec{b}_1, \vec{b}_3, \vec{b}_2, \vec{b}_4, \vec{b}_5)$$

$$\textcircled{1} \text{ pick } \vec{v} \in \text{null}((A - \lambda I)^3) \setminus \text{null}((A - \lambda I)^2)$$

$$\text{let } \vec{v} = \vec{b}_5, \vec{b}_4 = (A - \lambda I)\vec{b}_5, \vec{b}_3 = (A - \lambda I)\vec{b}_4$$

$$\text{pick } \vec{u} \in \text{null}((A - \lambda I)^2) \setminus \text{null}(A - \lambda I) \setminus \text{sp}(\vec{b}_5, \vec{b}_4, \vec{b}_3)$$

$$\text{let } \vec{u} = \vec{b}_2, \vec{b}_1 = (A - \lambda I)\vec{b}_2$$

ex:

$$A = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}, \text{ not Jordan form, Jordan basis}$$

$$|A - \lambda I| = (-\lambda)^6 \Rightarrow \lambda: 0$$

$$(A - 0I)^1 = \begin{bmatrix} \downarrow \textcircled{1} & \downarrow & & & \downarrow & \\ 0 & 0 & 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & \textcircled{1} \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}, (A - 0I)^2 =$$

$$\begin{bmatrix} \downarrow & \downarrow & \downarrow & \downarrow & \downarrow & \\ 0 & 0 & 0 & \textcircled{2} & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}, (A - 0I)^3 =$$

$$\begin{bmatrix} \downarrow & \downarrow & \downarrow & \downarrow & \downarrow & \downarrow \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

nullity 3

$$\text{null}(A - 0I) = \text{sp}(\vec{e}_1, \vec{e}_3, \vec{e}_5)$$

nullity 5

$$\text{null}((A - 0I)^2) = \text{sp}(\vec{e}_1, \vec{e}_2, \vec{e}_3, \vec{e}_5, \vec{e}_6)$$

nullity 6

$$\text{null}((A - 0I)^3) = \text{sp}(\vec{e}_1, \vec{e}_2, \vec{e}_3, \vec{e}_4, \vec{e}_5, \vec{e}_6)$$

①

$$\therefore (A - 0I): \text{nullity 3}$$

$$\therefore \begin{matrix} \vec{b}_3 \rightarrow \vec{b}_2 \rightarrow \vec{b}_1 \rightarrow \vec{0} \\ \vec{b}_5 \rightarrow \vec{b}_4 \rightarrow \vec{b}_3 \rightarrow \vec{0} \\ \vec{b}_6 \rightarrow \vec{0} \end{matrix}$$

$\text{null}(A - 0I)^3$ (purple box)
 $\text{null}(A - 0I)^2$ (orange box)
 $\text{null}(A - 0I)$ (green box)

② (i) pick $\vec{b}_3 = \vec{e}_4$

(ii) $\vec{b}_2 = (A - 0I) \vec{e}_4$

$$= \begin{bmatrix} 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 2 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} = 2\vec{e}_2$$

(iii) $\vec{b}_1 = (A - 0I) \vec{b}_2$

$$= \begin{bmatrix} 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 0 \\ 2 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} = 2\vec{e}_1$$

$$\therefore \vec{b}_3 \rightarrow \vec{b}_2 \rightarrow \vec{b}_1 \rightarrow \vec{0} \\ \Rightarrow \vec{e}_4 \rightarrow 2\vec{e}_2 \rightarrow 2\vec{e}_1 \rightarrow \vec{0}$$

③ $\text{null}((A - 0I)^3) \setminus \text{null}(A - 0I) \setminus \text{sp}(\vec{e}_4, 2\vec{e}_2, 2\vec{e}_1)$
 $= \text{sp}(\vec{e}_1, \vec{e}_2, \vec{e}_3, \vec{e}_5, \vec{e}_6) \setminus \text{sp}(\vec{e}_1, \vec{e}_2, \vec{e}_3) \setminus \text{sp}(\vec{e}_4, 2\vec{e}_2, 2\vec{e}_1)$
 $= \text{sp}(\vec{e}_6)$

$$\therefore \vec{b}_5 \rightarrow \vec{b}_4 \rightarrow \vec{0} \\ \Rightarrow \vec{e}_6 \rightarrow \vec{e}_3 \rightarrow \vec{0}$$

(i) pick $\vec{b}_5 = \vec{e}_6$

$\vec{b}_4 = (A - 0I) \vec{b}_5$

$$= \begin{bmatrix} 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} = \vec{e}_3$$

④ $\text{null}(A - 0I) \setminus \text{sp}(\vec{e}_4, 2\vec{e}_2, 2\vec{e}_1) \setminus \text{sp}(\vec{e}_6, \vec{e}_3)$
 $= \text{sp}(\vec{e}_1, \vec{e}_3, \vec{e}_5) \setminus \text{sp}(\vec{e}_4, 2\vec{e}_2, 2\vec{e}_1) \setminus \text{sp}(\vec{e}_6, \vec{e}_3)$
 $= \text{sp}(\vec{e}_5)$

pick $\vec{b}_6 = \vec{e}_5$

$$\therefore (A - 0I):$$

$$\begin{array}{l} \vec{e}_4 \xrightarrow{\vec{b}_3} 2\vec{e}_2 \xrightarrow{\vec{b}_2} 2\vec{e}_1 \rightarrow \vec{0} \\ \vec{e}_6 \xrightarrow{\vec{b}_5} \vec{e}_3 \xrightarrow{\vec{b}_4} \vec{0} \\ \vec{e}_5 \xrightarrow{\vec{b}_6} \vec{0} \end{array}$$

$$A \sim J = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

Jordan basis: $\{2\vec{e}_1, 2\vec{e}_2, \vec{e}_4, \vec{e}_3, \vec{e}_6, \vec{e}_5\}$

ex: $A = \begin{bmatrix} -3 & 0 & 1 \\ 2 & -2 & 1 \\ -1 & 0 & -1 \end{bmatrix}$

① $|A - \lambda I| = -(\lambda + 2)^3 \quad \therefore \lambda = -2$

$(A + 2I) = \begin{bmatrix} -1 & 0 & 1 \\ 2 & 0 & 1 \\ -1 & 0 & 1 \end{bmatrix} \sim \begin{bmatrix} \textcircled{1} & 0 & 0 \\ 0 & 0 & \textcircled{1} \\ 0 & 0 & 0 \end{bmatrix} \quad \therefore \text{nullity } \textcircled{1}$
 $\text{null}(A + 2I) = \text{span} \left(\begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \right)$

$(A + 2I)^2 = \begin{bmatrix} 0 & 0 & 0 \\ \textcircled{-3} & 0 & 3 \\ 0 & 0 & 0 \end{bmatrix} \quad \therefore \text{nullity } \textcircled{2}$
 $\text{null}((A + 2I)^2) = \text{span} \left(\begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \right)$

$(A + 2I)^3 = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \quad \therefore \text{nullity } \textcircled{3}$
 $\text{null}((A + 2I)^3) = \text{span} \left(\begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \right)$

$\therefore \vec{b}_3 \rightarrow \vec{b}_2 \rightarrow \vec{b}_1 \rightarrow \vec{0}$

$\therefore \vec{b}_3 \in \text{span} \left(\begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \right) \setminus \text{span} \left(\begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \right)$

$\therefore \text{pick } \vec{b}_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$

$\vec{b}_2 = (A + 2I) \vec{b}_3 = \begin{bmatrix} -1 & 0 & 1 \\ 2 & 0 & 1 \\ -1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$

$\vec{b}_1 = (A + 2I) \vec{b}_2 = \begin{bmatrix} -1 & 0 & 1 \\ 2 & 0 & 1 \\ -1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 3 \\ 0 \end{bmatrix}$

$\therefore \vec{b}_3 \rightarrow \vec{b}_2 \rightarrow \vec{b}_1 \rightarrow \vec{0}$

$\Rightarrow \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \rightarrow \begin{bmatrix} 0 \\ 3 \\ 0 \end{bmatrix} \rightarrow \vec{0}$

Jordan basis

$J = \begin{bmatrix} -2 & 1 & 0 \\ 0 & -2 & 1 \\ 0 & 0 & -2 \end{bmatrix}$

Jordan basis: $\left\{ \begin{bmatrix} 0 \\ 3 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} \right\}$
 $\vec{b}_1 \quad \vec{b}_2 \quad \vec{b}_3$

order matters!!