

Theorem $W_1 \cup W_2 \not\subseteq V$

Proof Take $W_1 = \text{span}\left\{\begin{pmatrix} 0 \\ 1 \end{pmatrix}\right\}$, $W_2 = \text{span}\left\{\begin{pmatrix} 1 \\ 0 \end{pmatrix}\right\}$, $\begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \end{pmatrix} \notin W_1 \cup W_2$

Theorem $W_1 \cap W_2 \subseteq V$

Proof $(0 \in W_1 \wedge 0 \in W_2) \rightarrow 0 \in W_1 \cap W_2$

Take $c \in \mathbb{R}, w, w' \in W_1 \cap W_2$

Since $w, w' \in W_1, cw + w' \in W_1, w, w' \in W_2, cw + w' \in W_2$. $cw + w' \in W_1 \cap W_2$

Theorem $W_1 + W_2 \subseteq V$

Proof Take $c \in \mathbb{R}, w, w' \in W_1 + W_2$

Then take $w_1, w'_1 \in W_1, w_2, w'_2 \in W_2$ s.t. $w_1 + w_2 = w, w'_1 + w'_2 = w'$

Hence $cw + w' = c(w_1 + w_2) + w'_1 + w'_2 = (cw_1 + w'_1) + (cw_2 + w'_2) \in W_1 + W_2$

Definition $W_1, W_2 \subseteq V$, then V is the direct sum of W_1, W_2 , denote $V = W_1 \oplus W_2$, if $\forall v \in V, \exists! w_1 \in W_1, w_2 \in W_2, v = w_1 + w_2$

Theorem $V = W_1 \oplus W_2$ IFF $(V = W_1 + W_2 \wedge W_1 \cap W_2 = \{0\})$

Definition the set $S \neq \emptyset$ is a basis for V if $V = \text{span}(S)$ and S is linearly independent set

Alternatively, a basis is the minimal spanning set of a vector space

Theorem S is a basis for V if $\forall v \in V, v$ can be written uniquely as a linear combination of vectors in S

Definition Dimension is the minimum number of vectors required to span V

Theorem If V spanned by n vectors, any set of more than n vectors from V must be linearly dependent, if V is spanned by m vectors, any linearly independent set in V must contain $\leq m$ vectors

The two different bases must be the same number of vectors

$$\dim W = \dim V \text{ IFF } W = V$$

Any linearly independent subset of a vector space can be expanded to a basis for the vector space

Any linearly dependent set of a vector space can be reduced to a basis for the vector space

$$U, V \subseteq W \dim U + V = \dim U + \dim V - \dim(U \cap V)$$

Definition $T: V \rightarrow W$ is linearly IFF $T(cx + y) = cT(x) + T(y)$

Theorem T are uniquely defined by their values on any bases for V

$$\text{Take } v \in V = \{v_1, \dots, v_n\}, v = c_1 v_1 + \dots + c_n v_n \\ T(v) = c_1 T(v_1) + \dots + c_n T(v_n)$$

Theorem T maps subspace to subspace

$$T(x_1), T(x_2) \in W \rightarrow T(cx_1 + x_2) = cT(x_1) + T(x_2) \in W$$

Theorem $T(0) = 0$

Theorem Linear transformation that outputs subspace, its pre-image is also a subspace

Definition The image of a linear transformation T . $im(T) = T(V) =$

$$\{T(x) \mid x \in V\} \subseteq W$$

$$\text{The kernel space } \ker T = T^{-1}(\{0\}) = \{x \in V \mid T(x) = 0\} \subseteq V$$

Theorem $T: V \rightarrow W$. $\dim V = \dim \ker T + \dim imT$

Proof Let $\dim V = n$

Let $\{v_1, \dots, v_k\}$ be a basis for $\ker T$

Then $\{v_1, \dots, v_k, v_{k+1}, \dots, v_n\}$ be basis for V

Since $im(T) = \{v \in T(V)\} = span\{T(v_1), \dots, T(v_n)\}$

However, v_1, \dots, v_k are in $\ker T$, which contributes nothing to $im(T)$

Hence, $imT = span\{T(v_{k+1}), \dots, T(v_n)\}$

Let $T(d_{k+1}v_{k+1} + \dots + d_nv_n) = d_{k+1}T(v_{k+1}) + \dots + d_nT(v_n) = 0$

$$(d_{k+1}v_{k+1} + \dots + d_nv_n) \in \ker T$$

Take $c_1v_1 + \dots + c_kv_k = (d_{k+1}v_{k+1} + \dots + d_nv_n)$

$$c_1v_1 + \dots + c_kv_k + d_{k+1}v_{k+1} + \dots + d_nv_n = 0$$

Since $\{v_1, \dots, v_n\}$ basis for V , $c, d's = 0$

$\{T(v_{k+1}), \dots, T(v_n)\}$ linearly independent and span imT

Theorem $T: V \rightarrow W$ inj IFF $\ker T = \{0\}$ AND surj IFF $\dim imT = \dim W$

Theorem $T: V \rightarrow W$ linear, then $\dim V = \dim \ker T + \dim \operatorname{im} T$

Definition $T: V \rightarrow W$ *injective IFF* $\dim \ker T = 0$ ($\ker T = \{0\}$), *surjective IFF* $\dim \operatorname{im} T = \dim W$

Example $T: P_2(\mathbb{R}) \rightarrow \mathbb{R}^3$ defined $T(p(x)) = \begin{pmatrix} p(1) \\ p(2) \\ p(3) \end{pmatrix}$, is T inj or surj?

$$p(x) = ax^2 + bx + c \in \ker T \text{ IFF } T(p(x)) = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} a + b + c = 0 \\ 4a + 2b + c = 0 \\ 9a + 3b + c = 0 \end{pmatrix}, \text{ the only}$$

solution is $a = b = c = 0$

Hence $\ker T = \{0\} \rightarrow \text{inj}$

$$\dim \operatorname{im} T = \dim V - \dim \ker T = 3 - 0 = 3 = \dim W \rightarrow \text{surj}$$

T is bij

Example $T: P_n(\mathbb{R}) \rightarrow P_n(\mathbb{R})$ defined $T(p(x)) = xp'(x)$

Not inj: $\forall c \in \mathbb{R}. c' = 0$

Not surj: $\dim \ker T > 0. \dim \operatorname{im} T < n + 1$. while $\dim W = n + 1 \neq \dim \operatorname{im} T$

Theorem $(T: V \rightarrow W \text{ inj}) \rightarrow$

$(\{v_1, \dots, v_n\} \text{ linearly independent}) \rightarrow (\{T(v_1), \dots, T(v_k)\} \text{ linearly independent})$

Injective linear transformation maps linear independent sets to linear independent sets

Proof Assume $T: V \rightarrow W$ inj

Assume $(\{v_1, \dots, v_n\} \text{ linearly independent})$

take $c_1, \dots, c_k \in \mathbb{R}$ s. t. $c_1 T(v_1) + \dots + c_k T(v_k) = 0$

Because T is linear, $c_1 T(v_1) + \dots + c_k T(v_k) = T(c_1 v_1 + \dots + c_k v_k) = 0$

Hence $c_1 v_1 + \dots + c_k v_k \in \ker T$

Because T inj, $\ker T = \{0\}$, $c_1 v_1 + \dots + c_k v_k = 0$

Because $\{v_1, \dots, v_k\}$ linearly independent, $c_1 = \dots = c_k = 0$

$\{T(v_1), \dots, T(v_k)\}$ linearly independent

Theorem $T: V \rightarrow W$ linear $\{v_1, \dots, v_k\}$ basis for V , $\{T(v_1) \dots T(v_k)\}$ linear independent $\rightarrow T$ inj

Proof Assume $\{T(v_1) \dots T(v_k)\}$ linear independent

Take $c_1, \dots, c_k \in \mathbb{R}$. $T(c_1 v_1 + \dots + c_k v_k) = 0 \in \ker T$

Because T is linear $T(c_1 v_1 + \dots + c_k v_k) = c_1 T(v_1) + \dots + c_k T(v_k) = 0$

Because $\{T(v_1) \dots T(v_k)\}$ linear independent, $c_1 = \dots = c_k = 0$ and there is no other solutions

$$\ker T = \{0\}$$

T inj

Theorem $T: V \rightarrow W$ linear. $\dim V > \dim W \rightarrow T \text{ NOT inj. } \dim V < \dim W \rightarrow T \text{ NOT surj}$

Proof By dimension theorem $\dim V = \dim \ker T + \dim \operatorname{im} T$

Because $\dim \operatorname{im} T < \dim W$, $\dim \ker T > 0$, hence $\dim \ker T \neq 0$

Because $\dim \operatorname{im} T \leq \dim V < \dim W$, hence $\dim \operatorname{im} T \neq \dim W$

Definition If $T: V \rightarrow W$ is bijective, T is an isomorphism. If there exists an isomorphism $T: V \rightarrow W$, V, W are isomorphic vector spaces

Theorem V, W are isomorphic IFF $\dim V = \dim W$

Proof

Assume V, W are isomorphic, take isomorphism $T: V \rightarrow W$, then T is bijective

Hence $\dim \ker T = 0$ (*inj*) $\dim W = \dim \text{im} T = \dim V - 0$ (*surj*)

Assume $\dim W = \dim V$, let $\{v_1, \dots, v_n\}$ be basis for V , $\{w_1, \dots, w_n\}$ be basis for W

Let isomorphism $T: V \rightarrow W$ defined $T(v_i) = w_i$ for $i = 1, \dots, n$;

Let $x \in \ker T$, notice $x \in V$, hence take $c_1, \dots, c_n \in \mathbb{R}$. $c_1 v_1 + \dots + c_n v_n = x$

$$T(x) = 0$$

$$T(c_1 v_1 + \dots + c_n v_n) = 0$$

$$c_1 T(v_1) + \dots + c_n T(v_n) = c_1 w_1 + \dots + c_n w_n = 0 \quad (T \text{ is linear})$$

Because w_1, \dots, w_n are linearly independent, $c_1 = \dots = c_n = 0$

$x = 0$ is the only element in $\ker T$, $\dim \ker T = 0$ (*inj*)

$$\dim \text{im} T = \dim V - 0 = \dim V = \dim W \quad \text{surj}$$

Theorem $T: V \rightarrow W$ is isomorphism IMPLIES T maps a basis of V to a basis of W

Proof above

Example $T: P_2(\mathbb{R}) \rightarrow \mathbb{R}^3$ defined $T(p(x)) = \begin{pmatrix} p(1) \\ p(2) \\ p(3) \end{pmatrix}$ is an isomorphism, hence

$P_2(\mathbb{R}), \mathbb{R}^3$ are isomorphic

Theorem any n -dimension vector space V is isomorphic to \mathbb{R}^n

Proof Let $\{v_1, \dots, v_n\}$ be any basis for V

Let $T: V \rightarrow \mathbb{R}^n$ defined $T(v_i) = e_i$, then $\forall x \in V. x = c_1 v_1 + \dots + c_n v_n, c_1, \dots, c_n \in \mathbb{R}$

$$\mathbb{R}, T(x) = \begin{pmatrix} c_1 \\ \vdots \\ c_n \end{pmatrix} \quad T \text{ is an isomorphism}$$

Definition V vector space, $\alpha = \{v_1, \dots, v_n\}$ be any basis for V , $\forall x \in V. x = c_1 v_1 + \dots + c_n v_n, c_1, \dots, c_n \in \mathbb{R}$, then (c_1, \dots, c_n) is called coordinates of x relative to α , $[x]_\alpha =$

$\begin{pmatrix} c_1 \\ \vdots \\ c_n \end{pmatrix}$ called the coordinate vector for x relative to α

Theorem $[x + y]_\alpha = [x]_\alpha + [y]_\alpha, [cx]_\alpha = c[x]_\alpha$

Proof By linearity

NOTICE For α, α' be two different bases of V , in most cases $[x]_\alpha \neq [x]_{\alpha'}$

Definition say W vector space, $\beta = \{w_1, \dots, w_2\}$ basis for W , say $T: V \rightarrow W$ linear

$$\begin{aligned}
[T(x)]_\beta &= [T(c_1 v_1 + \dots + c_n v_n)]_\beta = c_1 [T(v_1)]_\beta + \dots + c_n [T(v_n)]_\beta \\
&= [[T(v_1)]_\beta \dots [T(v_n)]_\beta] \begin{pmatrix} c_1 \\ \vdots \\ c_n \end{pmatrix}
\end{aligned}$$

$[[T(v_1)]_\beta \dots [T(v_n)]_\beta]$ is the matrix of T with respect to α and β , denote $[T]_\alpha^\beta$

Example $T: P_2(\mathbb{R}) \rightarrow P_3(\mathbb{R})$ defined $T(p(x)) = xp(x)$, $\alpha = \{1-x, 1-x^2, x\}$, $\beta = \{1, 1+x, 1+x+x^2, 1-x^3\}$, find $[T]_\alpha^\beta$

$$\begin{aligned}
T(1-x) &= x - x^2 = -1 + 2(x+1) - (x^2+x+1) + 0(1-x^3) \\
[T(1-x)]_\beta &= \begin{pmatrix} -1 \\ 2 \\ -1 \\ 0 \end{pmatrix}, [T(1-x^2)]_\beta = \begin{pmatrix} -2 \\ 1 \\ 0 \\ 1 \end{pmatrix}, [T(x)]_\beta = \begin{pmatrix} 0 \\ -1 \\ 1 \\ 0 \end{pmatrix}, [T]_\alpha^\beta \\
&= \begin{pmatrix} -1 & -2 & 0 \\ 2 & 1 & -1 \\ -1 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}
\end{aligned}$$

Imagine For every $T: V \rightarrow W$:

$$\begin{array}{ccc}
V & \xrightarrow{T} & W \\
\downarrow_{[v]_\alpha} & \text{linear} & \downarrow_{[T(v)]_\beta} \\
\mathbb{R}^n & \xrightarrow{[T]_\alpha^\beta} & \mathbb{R}^m
\end{array}$$

Theorem $x \in \ker T$ IFF $T(x) = 0$ IFF $[T(x)]_\beta = [0]_\beta$ IFF $[T]_\alpha^\beta [x]_\alpha = 0 \in$

\mathbb{R}^m IFF $[x]_\alpha \in \text{null}([T]_\alpha^\beta)$

$$w \in \text{im} T \text{ IFF } w = T(x \in V) \text{ IFF } [w]_\beta = [T(x)]_\beta = [T]_\alpha^\beta [x]_\alpha = \text{col}([T]_\alpha^\beta)$$

Dimension theorem IFF rank-nullity theorem

Example $T: P_2(\mathbb{R}) \rightarrow M_{2 \times 2}(\mathbb{R})$ defined $T(a + bx + cx^2) = \begin{pmatrix} c & -c \\ a-c & a+c \end{pmatrix}$, $\alpha =$

$\{x^2 - x, x - 1, x^2 + 1\}$, $\beta = \left\{ \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 \\ 1 & 1 \end{pmatrix}, \begin{pmatrix} -1 & 1 \\ 0 & 0 \end{pmatrix} \right\}$, find $[T]_\alpha^\beta, \ker T, \text{im} T$

$$T(x^2 - x) = \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} - \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \dots$$

$$[T]_\alpha^\beta = \begin{pmatrix} 1 & 0 & 1 \\ -1 & 0 & -1 \\ 0 & -1 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

Because $\text{null} \left([T]_{\alpha}^{\beta} \right) = \text{span} \left\{ \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix} \right\}$ (by null-dim theory, because the matrix has 2

pivots, hence $\dim \text{col} \left([T]_{\alpha}^{\beta} \right) = 2$, $3 - 2 = 1$, there will only be one vector in the null space)

Hence $\ker T = \text{span}\{-(x^2 - x) + (x - 1) + x^2 + 1\} = \text{span}\{x\}$

Because $\text{col} \left([T]_{\alpha}^{\beta} \right) = \text{span} \left\{ \begin{pmatrix} 1 \\ -1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ -1 \\ 0 \end{pmatrix} \right\}$,

$$\text{im} T = \text{span} \left\{ \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} - \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 \\ 1 & 1 \end{pmatrix} \right\} = \text{span} \left\{ \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix}, \begin{pmatrix} 0 & 0 \\ 1 & 1 \end{pmatrix} \right\}$$

Theorem $T_1, T_2: V \rightarrow W$ linear. $\forall x \in V. (T_1 + T_2)(x) = T_1(x) + T_2(x)$
 $\forall c \in \mathbb{R}. (cT_1): V \rightarrow W, (cT_1)(x) = cT_1(x)$

Similarly, let α be basis of V , β be basis of W .

$$[T_1 + T_2]_{\alpha}^{\beta} := [T_1]_{\alpha}^{\beta} + [T_2]_{\alpha}^{\beta}$$

$$[cT_1]_{\alpha}^{\beta} := c[T_1]_{\alpha}^{\beta}$$

Composition $T: V \rightarrow W, S: W \rightarrow U$ then $S \circ T: V \rightarrow U := \forall x \in V. S \circ T(x) = S(T(x))$

If S, T linear, then $S \circ T$ linear

Proof $S \circ T(ax + by) = S(T(ax + by))$
 $= S(aT(x) + bT(y))$ because T linear
 $= aS(T(x)) + bS(T(y))$ because S linear
 $= a(S \circ T)(x) + b(S \circ T)(y)$ by definition of composition

Example $T: P_3(\mathbb{R}) \rightarrow P_2(\mathbb{R}) := T(p(x)) = p'(x), S: P_2(\mathbb{R}) \rightarrow P_3(\mathbb{R}) := S(p(x)) = xp(x)$

Then, $S \circ T: P_3(\mathbb{R}) \rightarrow P_3(\mathbb{R}) := S \circ T(p(x)) = S(p'(x)) = xp'(x)$

$T \circ S: P_2(\mathbb{R}) \rightarrow P_2(\mathbb{R}) := T \circ S(p(x)) = T(xp(x)) = p(x) + xp'(x)$

Matrix of composition Let α, β, γ be basis for V, W, U respectively, known $[T]_{\alpha}^{\beta}, [S]_{\beta}^{\gamma}$

Then, $\forall x \in V. [S \circ T]_{\alpha}^{\gamma}[x]_{\alpha} = [S]_{\beta}^{\gamma}[T]_{\alpha}^{\beta}[x]_{\alpha} = [S]_{\beta}^{\gamma}[T(x)]_{\beta} = [S \circ T(x)]_{\gamma}$,

$$[S \circ T]_{\alpha}^{\gamma} = [S]_{\beta}^{\gamma}[T]_{\alpha}^{\beta}$$

Inverse Transformation

Definition $T: V \rightarrow W$ isomorphism IFF $\exists S: W \rightarrow V. (\forall w \in W. T \circ S(w) = w \text{ AND } \forall v \in V. S \circ T(v) = v)$

S is called inverse of T ($S = T^{-1}$)

Proof Let $S: W \rightarrow V$, assume $(\forall w \in W. T \circ S(w) = w \text{ AND } \forall v \in V. S \circ T(v) = v)$

Because $\forall w \in W. T \circ S(w) = w$, then $\forall w \in W. T(S(w)) = w$, all w in W is defined by T , T is surj

Suppose $T(x_1) = T(x_2)$, because $\forall v \in V. S \circ T(v) = v, S(T(x_1)) = S(T(x_2)) = x_1 = x_2$, T is inj

$\exists S: W \rightarrow V. (\forall w \in W. T \circ S(w) = w \text{ AND } \forall v \in V. S \circ T(v) = v)$ IMPLIES $T: V \rightarrow W$ isomorphism

Let $T: V \rightarrow W$ isomorphism, let $S: W \rightarrow V := \forall v \in V. \forall w \in W. S(w) = v$ IFF $T(v) = w$

Because T is bijective, S is bijective $(\forall w \in W. T \circ S(w) = w \text{ AND } \forall v \in V. S \circ T(v) = v)$

$T: V \rightarrow W$ isomorphism IMPLIES $\exists S: W \rightarrow V. (\forall w \in W. T \circ S(w) = w \text{ AND } \forall v \in V. S \circ T(v) = v)$

Theorem $T: V \rightarrow W$ isomorphism IFF bijective IFF invertible IFF $\exists T^{-1}: W \rightarrow V$ is linear

Proof Show $T^{-1}(aw_1 + bw_2) = aT^{-1}(w_1) + bT^{-1}(w_2)$

$T^{-1}(w_1) = x_1$ unique such that $T(x_1) = w_1$ (because T bijective and by definition of inverse)

$$T^{-1}(w_2) = x_2 \text{ s. t. } T(x_2) = w_2$$

$$T^{-1}(aw_1 + bw_2) = x \text{ s. t. } T(x) = aw_1 + bw_2$$

Hence $T(x) = aT(x_1) + bT(x_2)$, since T bijective $x = ax_1 + bx_2$, $T^{-1}(aw_1 + bw_2) = aT^{-1}(w_1) + bT^{-1}(w_2)$

Example $T: P_2(\mathbb{R}) \rightarrow P_2(\mathbb{R}) := T(a + bx + cx^2) = (a + 2b + c) + (2a + 3b + 2c)x + (a + 3b + 2c)x^2$

Find $T^{-1}(a + bx + cx^2)$

Method 1 Known $T^{-1}(a + bx + cx^2)$ linear, hence $T^{-1}(a + bx + cx^2) = aT^{-1}(1) + bT^{-1}(x) + cT^{-1}(x^2)$

Because $T(1) = T(1 + 0x + 0x^2) = 1 + 2x + x^2$, $T(x) = 2 + 3x + 3x^2$, $T(x^2) = 1 + 2x + 2x^2$

$T^{-1}(x^2) = T^{-1}(1 + 2x + 2x^2 - (1 + 2x + x^2)) = x^2 - 1$, similarly $T^{-1}(x) = 1 - x + x^2$, $T^{-1}(1) = 2x - 3x^2$

$$\begin{aligned} T^{-1}(a + bx + cx^2) &= 2ax - 3ax^2 + b - bx + bx^2 + cx^2 - c \\ &= (b - c) + (2a - b)x + (c + b - 3a)x^2 \end{aligned}$$

Theorem If $T: V \rightarrow W$ isomorphism and α, β basis V, W respectively, then $[T]_{\alpha}^{\beta}$ is

invertible $[T^{-1}]_{\beta}^{\alpha} = ([T]_{\alpha}^{\beta})^{-1}$

Method 2 Consider basis $\alpha = \{1, x, x^2\}$

$$[T]_{\alpha}^{\alpha} = \begin{pmatrix} 1 & 2 & 1 \\ 2 & 3 & 2 \\ 1 & 3 & 2 \end{pmatrix}, [T^{-1}]_{\alpha}^{\alpha} = \begin{pmatrix} 0 & 1 & -1 \\ 2 & -1 & 0 \\ -3 & 1 & 1 \end{pmatrix}$$

$$\begin{aligned} [T^{-1}(a + bx + cx^2)]_{\alpha} &= [T^{-1}]_{\alpha}^{\alpha} [a + bx + cx^2]_{\alpha} = \begin{pmatrix} 0 & 1 & -1 \\ 2 & -1 & 0 \\ -3 & 1 & 1 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} \\ &= (b - c) + (2a - b)x + (c + b - 3a)x^2 \end{aligned}$$

Definition α, α' are two basis for V , $\forall v \in V$. $[I]_{\alpha}^{\alpha'}[x]_{\alpha} = [x]_{\alpha'}$, $[I]_{\alpha}^{\alpha'}$ is the identity transformation, or change of basis matrix transformation from α to α' .

Proof $I(x) = x$

$$[I(x)]_{\alpha'} = [x]_{\alpha'} = [I]_{\alpha}^{\alpha'}[x]_{\alpha}$$

Example $\alpha = \{1, 1+x, 1+x+x^2\}$, $\alpha' = \{1-x^2, 1+x, 1\}$

$$[I]_{\alpha}^{\alpha'}[a+bx+cx^2]_{\alpha} = [a+bx+cx^2]_{\alpha'}$$

$$a+bx+cx^2 = (a-b)1 + (b-c)(1+x) + c(1+x+x^2), [a+bx+cx^2]_{\alpha}$$

$$= \begin{pmatrix} a-b \\ b-c \\ c \end{pmatrix}$$

$$\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}_{\alpha} \rightarrow \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}_{\alpha'}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}_{\alpha} \rightarrow \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}_{\alpha'}, \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}_{\alpha} \rightarrow \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix}_{\alpha'}$$

$$[I]_{\alpha}^{\alpha'}[a+bx+cx^2]_{\alpha} = \begin{pmatrix} 0 & 0 & -1 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} a-b \\ b-c \\ c \end{pmatrix} = \begin{pmatrix} -c \\ b \\ a-b+c \end{pmatrix} = [a+bx+cx^2]_{\alpha'}$$

$$= -c + cx^2 + b + bx + a - b + c = a + bx + cx^2$$

Theorem If α, β basis for V , $I: V \rightarrow V$, $[I]_{\alpha}^{\beta}[x]_{\alpha} = [x]_{\beta}$, $[I]_{\beta}^{\alpha}[x]_{\beta} = [x]_{\alpha}$, then $[I]_{\alpha}^{\beta} =$

$$([I]_{\alpha}^{\beta})^{-1}$$

Example $\alpha = \{x^2, 1+x, x+x^2\}$, β are two basis for V , $[I]_{\alpha}^{\beta} =$

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ -1 & 0 & 1 \end{pmatrix}, [p(x)]_{\beta} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \text{ find } p(x), \beta$$

$$[I]_{\beta}^{\alpha} = ([I]_{\alpha}^{\beta})^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ -1 & 1 & -1 \\ 1 & 0 & 1 \end{pmatrix}, [p(x)]_{\alpha} = [I]_{\beta}^{\alpha}[p(x)]_{\beta} = \begin{pmatrix} 1 & 0 & 0 \\ -1 & 1 & -1 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

$$= \begin{pmatrix} 1 \\ -1 \\ 2 \end{pmatrix}$$

$$p(x) = x^2 - (1+x) + 2(x+x^2) = 3x^2 + x - 1$$

$$\beta = \{x^2 - (1+x) + x + x^2, 1+x, (-1+x) + x + x^2\} = \{-1+2x^2, 1+x, x^2-1\}$$

Theorem $T: V \rightarrow W$ linear, α, α' basis for V , β, β' basis for W , then $[T]_{\alpha'}^{\beta'} =$

$$[I]_{\beta}^{\beta'}[T]_{\alpha}^{\beta}[I]_{\alpha'}^{\alpha}$$

Proof Known $T = ITI$, Let $v \in V$ be arbitrary

$$[I]_{\beta}^{\beta'}[T]_{\alpha}^{\beta}[I]_{\alpha'}^{\alpha}[v]_{\alpha} = [I]_{\beta}^{\beta'}[T]_{\alpha}^{\beta}[v]_{\alpha'} = [I]_{\beta}^{\beta'}[T(v)]_{\beta} = [T(v)]_{\beta'}$$

Theorem $T: V \rightarrow V$, then $[T]_{\alpha'}^{\alpha'} = [T]_{\alpha}^{\alpha}$

Proof $([I]_{\alpha}^{\alpha'})^{-1} [T]_{\alpha'}^{\alpha'} [I]_{\alpha}^{\alpha'} = [T]_{\alpha}^{\alpha}$

Theorem Say A, B are similar if exists invertible matrix P , $B = P^{-1}AP$

Two matrix represents the same linear transformation T relative to different bases

IFF they're similar

Example $\alpha = \{(1,1,1), (1,1,0), (1,0,0)\}$ for \mathbb{R}^3 , $T: \mathbb{R}^3 \rightarrow \mathbb{R}^3 := T(1,1,1) =$

$(2,2,2), T(1,1,0) = (3,3,0), T(1,0,0) = (-1,0,0)$, find $[T]_{\beta}^{\beta}$ be a standard basis for \mathbb{R}^3

Method 1: $[T]_{\beta}^{\beta} = [I]_{\alpha}^{\beta} [T]_{\alpha}^{\alpha} [I]_{\beta}^{\alpha} = [I]_{\alpha}^{\beta} [T]_{\alpha}^{\alpha} ([I]_{\alpha}^{\beta})^{-1} = \dots$

Method 2: $T(1,0,0) = (-1,0,0); T(0,1,0) = (3,3,0) - (-1,0,0) =$

$(4,3,0); T(0,0,1) = (2,2,2) - (3,3,0) = (-1, -1, 2).$ $[T]_{\beta}^{\beta} = \begin{pmatrix} -1 & 0 & 0 \\ 4 & 3 & 0 \\ -1 & -1 & 2 \end{pmatrix}$

Definition linear operator $T: V \rightarrow V$ is diagonalizable if $\exists \beta$ basis for V s.t. $[T]_\beta$ is a diagonal matrix

Equivalently, $T(v_i) = \lambda_i v_i$ for some $i \in \mathbb{N}$. $\lambda \in \mathbb{R}$. $v \in V$ or $[T]_\beta =$

$$\begin{pmatrix} \lambda_1 & \dots & 0 \\ \dots & \lambda_i & \dots \\ 0 & \dots & \lambda_n \end{pmatrix}$$

Definition linear operator $T: V \rightarrow V$, a non-zero $v \in V$ is an eigenvector of T if $T(x) = \lambda x$, $\lambda \in \mathbb{R}$. λ is called the eigenvalue of T corresponding to x

Theorem $T: V \rightarrow V$ linear operator is diagonalizable IFF $\exists \beta$ consisting of eigenvalues of T .

If T is diagonalizable, the diagonal entries of $[T]_\beta$ are corresponding eigenvalues of T .

Definition $\det T = \det[T]_\alpha$, $\forall \alpha$: The determinant of linear operator is independent of any choice of basis

Proof Let $T: V \rightarrow V$ be a linear operator, take a, a' be two different bases for V .

$$\text{Because } B = PAP^{-1}, \det B = \det(PAP^{-1}) = \det P \det A \det P^{-1} = \det P \det P^{-1} \det A = \det A$$

Theorem λ is an eigenvalue of T iff $\det(T - \lambda I) = 0$

Proof λ is an eigenvalue of T iff exists non-zero $x \in V$ is an eigenvector of T where $T(x) = \lambda x$, take such x

$$\text{Hence } T(x) - \lambda x = 0, (T - \lambda I)(x) = 0$$

Because $x \neq 0, x \in \ker(T - \lambda I)$, hence $\ker(T - \lambda I) \neq \{0\}$, hence $T - \lambda I$ not inj, hence not invertible,

$$\det(T - \lambda I) = 0$$

Definition The characteristic polynomial of T $P_T(\lambda) = \det(T - \lambda I) = 0$

Theorem λ is an eigenvalue of T iff it's a root of $P_T(\lambda)$

Theorem $T: V \rightarrow V$ linear operator λ eigenvalue of T , x is an eigenvector of T corresponding to λ iff $x \neq \vec{0}, x \in \ker(T - \lambda I)$. the eigenspace of T corresponding to λ , $E_\lambda = \ker(T - \lambda I) \subseteq V$

Proof Let $x \in \ker(T - \lambda I)$ be arbitrary, hence $(T - \lambda I)(x) = 0$, $T(x) - \lambda I(x) = 0$, Since $x \neq \vec{0}, T(x) = \lambda x$

Let $x \in V$ such that $T(x) = \lambda x$, hence $T(x) - \lambda x = 0, (T - \lambda I)x = 0, x \in \ker(T - \lambda I)$

Example Choose any basis a for V , then x is an eigenvector of T corresponding to λ IFF $[x]_a$ is an eigenvector for $[T]_a^a$ corresponding to λ

$$T(x) = \lambda x, [T(x)]_a = [\lambda x]_a, [T]_a^a [x]_a = \lambda [x]_a$$

$T: P_2(\mathbb{R}) \rightarrow P_2(\mathbb{R})$ linear operator that has $A = \begin{pmatrix} 2 & 1 & 0 \\ 0 & 2 & 0 \\ 2 & 3 & 1 \end{pmatrix}$ with respect to basis $a =$

$$\{x^2, x - 2, x + 1\}$$

$$P_T(\lambda) = \det(T - \lambda I)$$

$$= \det(A - \lambda I) = \det \begin{pmatrix} 2-\lambda & 1 & 0 \\ 0 & 2-\lambda & 0 \\ 2 & 3 & 1-\lambda \end{pmatrix} = (1-\lambda)(2-\lambda)^2$$

$$\lambda_1 = 1, E_1 = \text{null}(A - I) = \text{null} \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 2 & 3 & 0 \end{pmatrix} = \text{span} \left\{ \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \right\} = \text{span}\{x + 1\}$$

$$\begin{aligned} \lambda_2 = 2, E_2 = \text{null}(A - 2I) &= \text{null} \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 2 & 3 & -1 \end{pmatrix} = \text{span} \left\{ \begin{pmatrix} 1 \\ 0 \\ 2 \end{pmatrix} \right\} \\ &= \text{span}\{x^2 + 2x + 2\} \end{aligned}$$

Example $T(p(x)) = p(x) + (x + 1)p'(x)$

Consider the standard basis $a = \{1, x, x^2\}$

$$T(1) = 1, T(x) = x + (x + 1) = 1 + 2x, T(x^2) = x^2 + (x + 1)2x = 2x + 3x^2$$

$$[T]_a^a = \begin{pmatrix} 1 & 1 & 0 \\ 0 & 2 & 2 \\ 0 & 0 & 3 \end{pmatrix} \text{ is upper triangular, hence}$$

$$\lambda_1 = 1, E_1 = \text{null} \begin{pmatrix} 0 & 1 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & 2 \end{pmatrix} = \text{span} \left\{ \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \right\} = \text{span}\{1\}$$

$$\lambda_2 = 2, E_2 = \text{null} \begin{pmatrix} -1 & 1 & 0 \\ 0 & 0 & 2 \\ 0 & 0 & 1 \end{pmatrix} = \text{span} \left\{ \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \right\} = \text{span}\{1 + x\}$$

$$\begin{aligned} \lambda_3 = 3, E_3 = \text{null} \begin{pmatrix} -2 & 1 & 0 \\ 0 & -1 & 2 \\ 0 & 0 & 0 \end{pmatrix} &= \text{span} \left\{ \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix} \right\} = \text{span}\{1 + 1 + 2x + 2x + 3x^2\} \\ &= \text{span}\{1 + 2x + x^2\} \end{aligned}$$

Theorem λ_0 is an eigenvalue of linear operator T , then $(\lambda - \lambda_0)^{\dim E_{\lambda_0}} \mid P_T(\lambda)$

Proof Let $\{v_1, \dots, v_k\}$ be basis for E_{λ_0} , since eigenspaces are subspace of V ,

it can extend to basis $a = \{v_1, v_k, v_{k+1}, \dots, v_n\}$ for V , then $[T]_a^a = \begin{pmatrix} A & C \\ B & D \end{pmatrix}$ $A_{k \times k} =$

$$\begin{pmatrix} \lambda_0 & \dots & 0 \\ \dots & \lambda_0 & \dots \\ 0 & \dots & \lambda_0 \end{pmatrix}, B_{(n-k) \times (n-k)} = \begin{pmatrix} 0 & \dots & 0 \\ \dots & \dots & \dots \\ 0 & \dots & 0 \end{pmatrix}, C_{(n-k) \times (n-k)}, D_{k \times k} \text{ are some matrices with}$$

real number entries

$$\begin{aligned}
 P_T(\lambda) &= \det \begin{pmatrix} A - \lambda I_k & C \\ B & D - \lambda I_{n-k} \end{pmatrix} = \det(A - \lambda I_k) \det(D - \lambda I_{n-k}) \\
 &= (\lambda_0 - \lambda)^k \det(D - \lambda I_{n-k}) \\
 &(\lambda_0 - \lambda) \mid (\lambda_0 - \lambda)^k \det(D - \lambda I_{n-k})
 \end{aligned}$$

Definition The multiplicity of λ_0 is the number of times $(\lambda - \lambda_0)$ appears as a factor in $P_T(\lambda)$

Theorem $1 \leq \dim E_{\lambda_0} \leq m = \text{multiplicity of } \lambda_0, m = 1 \rightarrow \dim E_{\lambda_0} = 1$

Example $P_T(\lambda) = (\lambda + 3)^4(\lambda - 1)^7(\lambda - 2)$, $\dim E_2 = 1, 1 \leq \dim E_1 \leq 7, 1 \leq \dim E_{-3} \leq 4$

Theorem $\lambda_1, \dots, \lambda_k$ are distinct and the set of eigenvectors corresponding to its eigenvalues are linear independent.

Theorem $\lambda_1, \dots, \lambda_k$ are distinct eigenvalues of $T: V \rightarrow V$, suppose $P_T(\lambda) = (\lambda - \lambda_1)^{m_1} \dots (\lambda - \lambda_k)^{m_k}$, then T is diagonalizable IFF $\forall i = 1, 2, \dots, k, \dim E_i = m_i$

Proof Assume $\forall i = 1, 2, \dots, k, \dim E_i = m_i$

Let $E_{\lambda_1} = \{v_{11}, v_{21}, \dots, v_{m_1 1}\}, \dots, E_{\lambda_k} = \{v_{1k}, \dots, v_{m_k k}\}$

Then take $c_{ij} \in \mathbb{R}$, $\underbrace{(c_{11}v_{11} + \dots + c_{m_1 1}v_{m_1 1})}_{\text{in } E_{\lambda_1}} + \dots + \underbrace{(c_{1k}v_{1k} + \dots + c_{m_k k}v_{m_k k})}_{\text{in } E_{\lambda_k}} = 0$

This is a sum of k vectors, each one from a distinct eigenspace, hence they are linearly independent, which for each vector, their sum is 0. Hence $c_{11}v_{11} + \dots + c_{m_1 1}v_{m_1 1} = \dots = c_{1k}v_{1k} + \dots + c_{m_k k}v_{m_k k} = 0$.

Since $\{v_{11}, v_{21}, \dots, v_{m_1 1}\}, \dots, \{v_{1k}, \dots, v_{m_k k}\}$ are all linearly independent sets,

All c_{ij} 's are 0, the set of all eigenvectors are linearly independent

Assume T is diagonalizable

Then \exists basis for V consisting of eigenvectors of T and the matrix of T relative to this

basis has the pattern which its diagonal is $\left(\underbrace{\lambda_1, \dots, \lambda_1}_{m_1 \text{ terms}}, \underbrace{\lambda_2, \dots, \lambda_2}_{m_2}, \dots, \underbrace{\lambda_k, \dots, \lambda_k}_{m_k} \right)$, all the

other entries are 0

$$\dim E_{\lambda_i} \geq m_i \quad \dim E_{\lambda_i} \leq m_i \quad \dim E_{\lambda_i} = m_i$$

Example $\alpha = \{1, x, x^2\}, [T]_{\alpha}^{\alpha} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 0 \\ 0 & 1 & 2 \end{pmatrix}$, check if diagonalizable

$$T(1) = 1, T(x) = 1 + x + x^2, T(x^2) = 1 + 2x^2$$

$$P_T(\lambda) = \det([T]_{\alpha}^{\alpha} - \lambda I) = \det \begin{pmatrix} 1-\lambda & 1 & 1 \\ 0 & 1-\lambda & 0 \\ 0 & 1 & 2-\lambda \end{pmatrix} = (1-\lambda)^2(2-\lambda)$$

$\dim E_2 = 1$ guaranteed

$$\dim E_1 = \left(3 - \dim \operatorname{Im} \begin{pmatrix} 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 1 & 1 \end{pmatrix} \right) = 3 - 1 = 2$$

Therefore diagonalizable

Definition A field is a set F together with addition and multiplication that satisfy

1. $\forall x, y \in F. x + y = y + x$
2. $\forall x, y \in F. x + y + z = (x + y) + z$
3. $\exists 0 \in F, \forall x \in F, x + 0 = x$
4. $\forall x \in F, \exists -x \in F. x + (-x) = 0$
5. $\forall x, y, z \in F. xy = yx$
6. $\forall x, y \in F. xyz = x(yz)$
7. $\forall x, y, z \in F. x(y + z) = xy + xz$
8. $\exists 1 \in F. 1x = x$
9. $\forall x \in F, x \neq 0. \exists x^{-1} \in F. xx^{-1} = 1$

Example \mathbb{R} is a field, \mathbb{Z} is not (no inverse), \mathbb{Q} is a field

Definition Complex number (\mathbb{C}): the set of order pairs of real numbers together with

1. addition $(a, b) + (c, d) = (a + c, b + d)$
2. Multiplication $(a, b)(c, d) = (ac - bd, ad + bc)$

Convention any complex number whose 2nd component is 0 (ex. $(a, 0)$) is identified as real number a

Example $a \in \mathbb{R} \text{ IFF } (a, 0) \in \mathbb{C}, (a, 0) + (b, 0) = (a + b, 0) \in \mathbb{C} \rightarrow a + b \in \mathbb{R}$

$\mathbb{R}, (a, 0)(b, 0) = (ab, 0) \in \mathbb{C} \rightarrow ab \in \mathbb{R}$

$\mathbb{R} \subset \mathbb{C}$ when restrict operations ($\in \mathbb{C}$) to subset \mathbb{R} , get usual addition and multiplication in \mathbb{R}

$$(a, b) = a(1, 0) + b(0, 1) = a + b(0, 1)$$

Note $(0, 1)^2 = (-1, 0) = -1$, hence write $i = (0, 1), i^2 = -1$

Therefore $a + b(0, 1) = a + ib, \mathbb{C} = \{a + ib \mid a, b \in \mathbb{R} \text{ AND } i^2 = -1\}$

Addition and multiplication are usual as in real numbers together with $i^2 = -1$

$$(a, b) + (c, d) = (a + c, b + d) \rightarrow a + ib + c + id = (a + c) + i(b + d)$$

$$(a, b)(c, d) = (ac - bd, ad + bc) \rightarrow (a + ib)(c + id) = ac + iad + ibc + i^2 bd \\ = (ac - bd) + i(ad + bc)$$

$$\forall z \in \mathbb{C}. z = a + ib = (a, b)$$

$\exists 1 - 1$ correspondence between \mathbb{C} & \mathbb{R}^2 : ($Re(z) = a, Im(z) = b$) Re: the real part, Im: the imagery part

$$\forall w, z \in \mathbb{C}. w = z \text{ IFF } Re(z) = Re(w) \text{ AND } Im(z) = Im(w)$$

Proof \mathbb{C} is a field

Easy to prove 1)2)4)5)6)7)

$$\text{Let } z = a + ib \in \mathbb{C}$$

$$\text{Let } 0 \in \mathbb{C}. 0 + z = (0 + a) + i(0 + b) = a + ib$$

$$\text{Let } -z = -a - ib. z + (-z) = (a - a) + i(b - b) = 0 + i0 = 0$$

$$\text{Let } 1 \in \mathbb{C}, 1 = 1 + i0, 1z = (a1 - 0) + i(b1 + 0) = a + ib$$

$$\text{Let } z^{-1} \in \mathbb{C}. z^{-1} = \frac{1}{a+ib} \frac{a-ib}{a-ib} = \frac{a-ib}{a^2+b^2} = \frac{a}{a^2+b^2} + i \left(-\frac{b}{a^2+b^2} \right). zz^{-1} =$$

$$\left(\frac{a^2}{a^2+b^2} - \frac{-b^2}{a^2+b^2} \right) + i \left(\frac{-ab}{a^2+b^2} + \frac{ab}{a^2+b^2} \right) = 1 + i0$$

Example $(2 - 3i)^{-1} = \frac{2+3i}{(2-3i)(2+3i)} = \frac{2}{13} + i\frac{3}{13}$

If $z = a + ib$ conjugate of z , $\bar{z} = a - ib$, then if $z \neq 0$, $z^{-1} = \frac{\bar{z}}{z\bar{z}}$

$$z^2 + 1 \in \mathbb{C} \rightarrow z^2 - (-1) = (z - i)(z + i), z^2 + 2 = (z - 2i)(z + 2i)$$

Vector Space over a field

Example $F^n = \left\{ \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} \mid x_1 \dots x_n \in F \right\}$ just as $\mathbb{C}^n = \left\{ \begin{pmatrix} z_1 \\ z_2 \\ \vdots \\ z_n \end{pmatrix} \mid z_1 \dots z_n \in \mathbb{C} \right\}$ just as \mathbb{R}^n

Add and multiply by scalar coordinate-wise by a basis for \mathbb{C}^n , $\dim \mathbb{C}^n = n$

Let $\{e_1, \dots, e_n\}$ be the standard basis of \mathbb{C}^n

$$\begin{pmatrix} 1+i \\ 2i \end{pmatrix} = (1+i) \begin{pmatrix} 1 \\ 0 \end{pmatrix} + 2i \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix} + \begin{pmatrix} i \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ 2i \end{pmatrix}$$

Theorem A field follows all the behaviors in a vector space as real numbers scalars, including things such as basis, linear dependency, inverse, eigenvector/value/space, subspaces ...

Example $\left\{ \begin{pmatrix} 1 \\ i \\ 0 \end{pmatrix}, \begin{pmatrix} i \\ -1 \\ 0 \end{pmatrix}, \begin{pmatrix} i \\ i \\ 1 \end{pmatrix} \right\}$ is linearly dependent since $i \begin{pmatrix} 1 \\ i \\ 0 \end{pmatrix} = \begin{pmatrix} i \\ -1 \\ 0 \end{pmatrix}$

Example $T: \mathbb{C}^3 \rightarrow \mathbb{C}^3 := T(z_1, z_2, z_3) = \begin{pmatrix} (1+i)z_1 \\ -2iz_1 + (1+i)z_2 + 2iz_3 \\ z_3 + iz_1 \end{pmatrix}$ λ & E_{λ_i} ?

Let $\alpha = \left\{ \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \right\}$ be a basis for \mathbb{C}^3

$$T \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 1+i \\ -2i \\ i \end{pmatrix}, T \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 1+i \\ 0 \end{pmatrix}, T \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 2i \\ 1 \end{pmatrix}$$

$$[T]_{\alpha}^{\alpha} = \begin{bmatrix} 1+i & 0 & 0 \\ -2i & 1+i & 2i \\ i & 0 & 1 \end{bmatrix} P_T(\lambda) = \det \begin{pmatrix} 1+i-\lambda & 0 & 0 \\ -2i & 1+i-\lambda & 2i \\ i & 0 & 1-\lambda \end{pmatrix} =$$

$$(1+i-\lambda)^2(1-\lambda)$$

$$E_{\lambda_1} = E_{i+1} = \text{Ker} \begin{pmatrix} 0 & 0 & 0 \\ -2i & 0 & 2i \\ i & 0 & -i \end{pmatrix} = \text{span} \left\{ \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} \right\}$$

$$E_{\lambda_2} = E_1 = \text{Ker} \begin{pmatrix} i & 0 & 0 \\ -2i & i & 2i \\ i & 0 & 0 \end{pmatrix} = \text{span} \left\{ \begin{pmatrix} 0 \\ 2 \\ -1 \end{pmatrix} \right\}$$

T is diagonalizable and $\beta = \left\{ \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 2 \\ -1 \end{pmatrix} \right\}$ is a basis for \mathbb{C}^3 corresponding of

$$[T]_{\beta}^{\beta} = \begin{pmatrix} i+1 & & \\ & i+1 & \\ & & 1 \end{pmatrix}$$

Theorem $T: V \rightarrow V$, β basis for V . Let $w_i = \text{span of the first } i \text{ vectors in } \beta$, then $[T]_{\beta}^{\beta}$ is in upper triangular IFF $\forall i \leq \dim V, T(w_i) \subset w_i$

Definition $T: V \rightarrow V$ linear operator, a subspace W of V is called invariant under T (T-invariant) if $T(W) \subset W$

Theorem $[T]_{\beta}^{\beta}$ is upper triangular IFF each of subspace $\forall i \leq k, w_i = \text{span}\{w_1, \dots, w_k\}$ is T-invariant

Example $T: V \rightarrow V$ linear

1. $V, \{0\}$ since $T(0) = 0$
2. $\ker T, T(\ker T) = 0 \in \ker T$ and it is a subspace, hence contain 0
3. $\text{im } T, T(\text{im } T) \in \text{im } T$ since $\text{im } T \subseteq V$
4. E_{λ} , since $\forall x \in E_{\lambda}, T(x) = \lambda x \in E_{\lambda}$ since E_{λ} closed under multiplication

Example $T: \mathbb{R}^3 \rightarrow \mathbb{R}^3, T(x, y, z) = \begin{pmatrix} 3x + 2y \\ y - z \\ 4x + 2y - z \end{pmatrix}, W = \{(x, y, x) \mid x, y \in \mathbb{R}\}$ is T-invariant

Proof Let $x, y \in \mathbb{R}, T(x, y, x) = \begin{pmatrix} 3x + 2y \\ y - x \\ 3x + 2y \end{pmatrix} \in W$

Definition $T: V \rightarrow V$ is triangalizable if $\exists \beta$ s. t. $[T]_{\beta}^{\beta}$ is triangular

Note: if $T: V \rightarrow V$ is triangular, then it's easy to see their eigenvalues, which is on its diagonal, while non-0 entries aren't uniquely determined since it depends on the choices of β

Example $T: \mathbb{R}^4 \rightarrow \mathbb{R}^4: T(x, y, z, w) = (zx + w, zy - w, -x + y + 2z, 2w)$, let α be the

standard basis, then $[T]_{\alpha}^{\alpha} = \begin{pmatrix} 2 & 0 & 0 & 1 \\ 0 & 2 & 2 & -1 \\ -1 & 1 & 2 & 0 \\ 0 & 0 & 0 & 2 \end{pmatrix}$

$$P_T(\lambda) = (\lambda - 2)^4$$

Then, to produce invariant subspace, take $\{0\} \subset W_1 \subset W_2 \subset \dots \subset W_4$

Notice $\{0\} \subset \underbrace{\ker([T]_{\alpha}^{\alpha} - 2I)}_{\dim 2} \subset \underbrace{\ker^2([T]_{\alpha}^{\alpha} - 2I)}_{\dim 3} \subset \underbrace{\ker^3([T]_{\alpha}^{\alpha} - 2I)}_{\dim 4}$

$$\begin{pmatrix} & 1 \\ -1 & 1 \end{pmatrix} \quad \begin{pmatrix} \\ \\ -2 \end{pmatrix}$$

So find basis $\{x_1, x_2\}$ for $\ker([T]_{\alpha}^{\alpha} - 2I)$, extends it to $\{x_1, x_2, x_3\}$ for $\ker^2([T]_{\alpha}^{\alpha} - 2I)$, extend to $\{x_1, x_2, x_3, x_4\}$ for \mathbb{R}^4

$$\beta = \left\{ \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \\ 0 \end{pmatrix} \right\} \rightarrow \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} \rightarrow \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix} \Rightarrow [T]_{\beta}^{\beta} = \begin{pmatrix} 2 & 0 & 0 & -1 \\ 0 & 2 & -1 & 0 \\ 0 & 0 & 2 & -2 \\ 0 & 0 & 0 & 2 \end{pmatrix}$$

$$c = \left\{ \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \\ 0 \end{pmatrix} \right\} \rightarrow \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix} \rightarrow \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix} \Rightarrow [T]_c^c = \begin{pmatrix} 2 & 0 & 0 & 1 \\ 0 & 2 & 1 & 0 \\ 0 & 0 & 2 & -2 \\ 0 & 0 & 0 & 2 \end{pmatrix}$$

Notice the two matrix are different

Theorem $T: V \rightarrow V$ linear over F , if $P_T(\lambda)$ has $\dim V$ roots in F , then $\exists \beta$ s.t. $[T]_\beta$ is upper triangular

Guaranteed if $F = \mathbb{C}$ since \mathbb{C} is algebraically closed

Proof known any linear transformation $T: V \rightarrow V$ whose eigenvalues all have multiplicity 1 is necessarily diagonalizable, so any non-diagonalizable T must have an eigenvalue whose multiplicity > 1

1. Suppose $T: V \rightarrow V$ such that all $\dim V$ $\lambda = 0$
2. Suppose $T: V \rightarrow V$ such that all $\dim V$ $\lambda = \lambda_1 \neq 0$, then $T(x) = \lambda_1 x \Rightarrow (T - \lambda_1 I)x = 0$
- ...
- k. Suppose $T: V \rightarrow V$ such that there are multiple eigenvalues $\lambda_1, \dots, \lambda_k$, then it can be the direct sum of 2)

Theorem V is a complex vector space $T: V \rightarrow V$ has only $\lambda = 0$ IFF $T^k = \{0\}$ for some $k \in \mathbb{Z}^+$

Proof Suppose $T^k = \{0\}$ for some $k \in \mathbb{Z}^+$

$$T(x) = \lambda x \text{ AND } x \neq 0 \rightarrow T^2(x) = \lambda^2 x, \dots, T^k(x) = \lambda^k x = 0 \rightarrow \lambda = 0$$

Suppose the only λ of T is 0

Known $\exists \beta$ basis for V s.t. matrix of T relative to the basis is upper triangular with 0's on its diagonal, multiply itself $\leq \dim V$ times, then it eventually becomes $[0]$

Definition $T: V \rightarrow V$ is called nilpotent if $T^k = 0$ for some $k \in \mathbb{Z}^+$, the minimum k s.t. $T^k = 0$ is called order of T

Example $T: P_n(\mathbb{C}) \rightarrow P_n(\mathbb{C}) := T(p(x)) = p'(x)$. T nilpotent, order $= n + 1$

$T: P_4(\mathbb{C}) \rightarrow P_4(\mathbb{C}) := T(p(x)) = p''(x) + p'''(x)$. T nilpotent, order $= 3$

Theorem If $T^{k-1} \neq 0$ but $T^k = 0$, then $\{T^{k-1}(x), T^{k-2}(x), \dots, T(x), x\}$ is linear independent

Proof take c_{k-1}, \dots, c_0 s.t. $c_{k-1}T^{k-1}(x) + \dots + c_1T(x) + c_0x = 0$

$$\text{Then } T^{k-1}(c_{k-1}T^{k-1}(x) + \dots + c_1T(x) + c_0x) = 0$$

$$\text{Since } T^k = 0, \forall n \geq k, T^n = 0, \text{ then } c_0T^{k-1}(x) = 0, c_0 = 0$$

$$\text{Then, } T^{k-1}(c_{k-1}T^{k-1}(x) + \dots + c_1T(x)) = 0 \rightarrow c_1 = 0$$

...

$$\text{All } c = 0$$

Theorem $T: V \rightarrow V$ is nilpotent of order $n = \dim V$, then $\exists x \in V$ s.t. $\beta =$

$$\{T^{n-1}(x), \dots, T(x), x\} \text{ is a basis for } V \text{ and } [T]_\beta^\beta = \begin{pmatrix} 0 & 1 & & \\ & 0 & 1 & \\ & & \ddots & \ddots \\ & & & 0 \end{pmatrix}$$

Proof Since $T^n = 0$ but $T^{n-1} \neq 0$, $\exists x \in V$ s.t. $T^n(x) = 0$ AND $T^{n-1}(x) \neq 0$

Theorem Show that if $T: V \rightarrow V$ nilpotent of order between 1 and $\dim V$, then there is a matrix T relative to some basis in the form

$$\begin{pmatrix} [J_{m_1}] & & & \\ & [J_{m_2}] & & \\ & & \ddots & \\ & & & [J_{m_k}] \end{pmatrix} [J_{m_i}] \in M(m_i \times m_i) = \begin{pmatrix} 0 & 1 & & \\ & 0 & \ddots & \\ & & \ddots & 1 \\ & & & 0 \end{pmatrix}$$

To find such matrix, consider the chain $0 \subset \ker T \subset \ker^2 T \subset \ker^3 T \subset \dots \subset \ker^k T = V$

Theorem $T: V \rightarrow V$ nilpotent of order k , say $W \subset \ker^k T$ s.t. $W \cap \ker^{k-1} T = \{0\}$ $\dim T^i(W) = \dim W$, $T(\ker^k T) = T(T(\ker^{k-1} T))$

Proof Say $\{w_1, \dots, w_s\}$ basis for W , $\dim W = s$

Known $\text{span}\{T^i(w_1), \dots, T^i(w_s)\} = T^i(W)$

Take $c_1, \dots, c_s \in \mathbb{R}$, $c_1 T^i(w_1) + \dots + c_s T^i(w_s) = 0$

$$T^{k-1-i} (c_1 T^i(w_1) + \dots + c_s T^i(w_s)) = T^{k-1}(c_1 w_1) + \dots + T^{k-1}(c_s w_s) = 0$$

Since $W \cap \ker^{k-1} T = \{0\}$, $c_1 = \dots = c_s = 0$

Example Represent such relationship with a tableau:

$$\begin{array}{cccc} X & X & X & X \\ X & X & X & X \\ X & X & & \\ X & & & \end{array}$$

$$\ker T \quad \ker T^2 \quad \ker T^3 \quad \ker T^4$$

$\ker T^4 \ker T^3$ only in 0, let $\{x_1, x_2\}$ be its basis, if apply $T, T^2, T^3 \ker T^3, \ker T^2, \ker T$, respectively

Let $W_1 = \text{span}\{x_1\} \ker T^2$, then T maps $W_1 \ker T$ (notice $T^3(x_1), T^2(x_1), T(x_1)$ linear independent, by construction)

Similarly, construct x_2, x_3, x_4, x_5

$$\begin{array}{cccc} T^3(x_1) & T^2(x_1) & T(x_1) & x_1 \\ T^3(x_2) & T^2(x_1) & T(x_2) & x_2 \\ T(x_3) & x_3 & & \\ x_4 & & & \\ x_5 & & & \end{array}$$

Then, the basis relative to the matrix is the tableau, count from left to right, then top to bottom

And the length of each row represents a part of the matrix, its corresponding matrix is

$$\begin{pmatrix} [J_4] & & & \\ & [J_4] & & \\ & & [J_2] & \\ & & & [J_1] \\ & & & & [J_1] \end{pmatrix}$$
 the matrix is called the canonical form of T , the basis is called canonical basis

Example $T: P_4(\mathbb{R}) \rightarrow P_4(\mathbb{R}) := T(p(x)) = p''(x) + p'''(x)$, find canonical matrix and canonical basis

Since $T^2(p(x)) = p^{(4)}(x)$, $T^3(p(x)) = 0$, T is nilpotent of order 3

$$\dim \ker T = \dim\{1, x\} = 2, \dim \ker T^2 = \dim\{1, x, x^2, x^3\} = 4, \dim \ker T^3 = \dim\{1, x, x^2, x^3, x^4\} = 5$$

Hence, the tableau is $\begin{matrix} T^2(x_1) & T(x_1) & x_1 \\ T(x_2) & x_2 \end{matrix}$, the canonical form for T is $\begin{pmatrix} [J_3] & \\ & [J_2] \end{pmatrix}$

Then, the canonical basis is:

Since $T^2(x_1) \in \ker T$ and $T^2(x_1) \in \text{im } T^2$, choose to take $T^2(x_1) = 1$

Then, $x_1 = \frac{x^4}{24}$ by solving x_1

Then, $T(x_1) = \frac{x^2}{2} + x$

Since $T(x_2) \in \ker T$ and $T(x_2) \in \text{im } T$, choose to take $T(x_2) = x$

Then, solve $x_2 = \frac{x^3}{6} - \frac{x^2}{x}$

Therefore, the canonical basis is $\left\{1, \frac{x^2}{2} + x, \frac{x^4}{24}, x, \frac{x^3}{6} - \frac{x^2}{2}\right\}$

Theorem Nilpotent transformation are similar iff they have the same canonical form

Theorem Canonical form for $T: V \rightarrow V$ that only have single eigenvalue, then T can be represented by a canonical matrix with its diagonal entries replaced by λ

Proof Take such T , then $(T - \lambda I)$ is nilpotent, hence has canonical form matrix, then the matrix T can be obtained by $[T - \lambda I] + \lambda I$

Example $T: \mathbb{R}^4 \rightarrow \mathbb{R}^4 := A = \begin{pmatrix} 2 & 0 & 0 & 1 \\ 0 & 2 & 0 & -1 \\ -1 & 1 & 2 & 0 \\ 0 & 0 & 0 & 2 \end{pmatrix}$ relative to e for \mathbb{R}^4 , find canonical

matrix and basis

$P_T(\lambda) = (\lambda - 2)^4$, hence $(T - 2I)$ nilpotent

$$\begin{aligned} \dim(A - 2I) &= \dim \begin{pmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & -1 \\ -1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} = 2, \dim(A - 2I)^2 = \dim \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & -2 \\ 0 & 0 & 0 & 0 \end{pmatrix} \\ &= 3, \dim \mathbb{R}^4 = 4 \end{aligned}$$

Tableau: $\begin{array}{ccc} (T-2I)^2(x) & (T-2I)(x) & x \\ y & & \end{array}$

$$(T-2I)^2(x) \in \ker(T-2I), (T-2I)^2(x) \in \operatorname{im}(T-2I)^2$$

Choose $(T-2I)^2(x) = \begin{pmatrix} 0 \\ 0 \\ -2 \\ 0 \end{pmatrix}$, then $x = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix}$, $(T-2I)(x) = \begin{pmatrix} 1 \\ -1 \\ 0 \\ 0 \end{pmatrix}$, choose

$$y = \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix}$$

Theorem $\forall T: V \rightarrow V$ linear, it can write V into direct sum of two invariant subspace such that on one subspace T has only single eigenvalue λ and the other has no eigenvalue of T is λ

Definition For $T: V \rightarrow V$, The generalized eigenspace corresponding to eigenvalue λ .

$$k_\lambda = \{x \in V \mid (T - \lambda I)^i(x) = 0 \text{ for some } i \in \mathbb{Z}^+\}$$

Theorem1 $k_\lambda = \ker(T - \lambda I)^k$ for some $k \in \mathbb{Z}^+$

Proof consider the chain $\{0\} \subset \ker(T - \lambda I) \subset \ker(T - \lambda I)^2 \subset \dots \subset V$

Hence there exists a smallest k such that $\forall l > k, \ker(T - \lambda I)^k = \ker(T - \lambda I)^l$

Theorem2 k_λ of T is invariant ($\forall v \in k_\lambda, T(v) \in k_\lambda$)

Proof Let $v \in k_\lambda$, then let $i \in \mathbb{Z}^+$ such that $(T - \lambda I)^i(v) = 0$

Consider $(T - \lambda I)^{i+1}(v)$, by theorem 1, $(T - \lambda I)^{i+1}(v) = 0$

$$(T - \lambda I)^{i+1}(v) = (T - \lambda I)^i(T - \lambda I)(v) = (T - \lambda I)^i T(v) - \lambda(T - \lambda I)^i(v)$$

Because $(T - \lambda I)^i(v) = 0, \lambda(T - \lambda I)^i(v) = \lambda 0 = 0$

Therefore, $(T - \lambda I)^i T(v) = 0$,

Theorem3 The only eigenvalue of T on k_λ is λ ($T(v) = uv \rightarrow \lambda = u$)

Proof Let $v \in k_\lambda, v \neq 0, (T - \lambda I)^k(v) = (u - \lambda)^k(v) = 0$

Since $v \neq 0, u = \lambda$

Theorem4 $V = \ker(T - \lambda I)^k \oplus \text{Im}(T - \lambda I)^k$

Proof Since $\dim V = \dim \ker(T - \lambda I)^k + \dim \text{Im}(T - \lambda I)^k$

Let $v \in (\ker(T - \lambda I)^k \cap \text{Im}(T - \lambda I)^k)$

$$\exists w \in V, v = (T - \lambda I)^k(w) \in \ker(T - \lambda I)^k$$

Hence $(T - \lambda I)^k(v) = (T - \lambda I)^k(T - \lambda I)^k(w) = (T - \lambda I)^{2k}(w) = 0, w \in$

$\ker(T - \lambda I)^{2k}$

Since $2k > k$, by Theorem1, $\ker(T - \lambda I)^{2k} = \ker(T - \lambda I)^k, w \in \ker(T - \lambda I)^k$

Hence, $v = (T - \lambda I)^k(w) = 0$

$$(\ker(T - \lambda I)^k \cap \text{Im}(T - \lambda I)^k) = \{0\}$$

Theorem5 There is no eigenvalue in $T|_{\text{Im}(T - \lambda I)^k}$ is λ (eigenvalue of $T|_{\ker(T - \lambda I)^k}$)

Proof To obtain contradiction, Let $v \in \text{Im}(T - \lambda I)^k \wedge T(v) = \lambda v \wedge v \neq 0$

Since $v \in \text{Im}(T - \lambda I)^k$, take $w \in V, v = (T - \lambda I)^k(w)$

Since $T(v) = \lambda v, T(T - \lambda I)^k(w) = \lambda(T - \lambda I)^k(w)$

Then, $(T - \lambda I)^k(w) \in E_\lambda \in \ker(T - \lambda I)^k$

Where $v \in \ker(T - \lambda I)^k$, since $v \in \text{Im}(T - \lambda I)^k$ and by Theorem4,

$$(\ker(T - \lambda I)^k \cap \text{Im}(T - \lambda I)^k) = \{0\}$$

$$v = 0$$

Contradiction

Theorem6 $T: V \rightarrow V$ linear where eigenvalue λ of T has multiplicity m , then

$$\dim \ker(T - \lambda I)^k = \dim k_\lambda = m$$

Proof By Theorem 4, let α be basis for $\ker(T - \lambda I)^k$, β be basis for $\text{Im}(T - \lambda I)^k$, then $\gamma = \alpha \cup \beta$ be basis for V

$$[T]_\gamma = \begin{bmatrix} [T|_{\ker(T-\lambda I)^k}]_\alpha & [0] \\ [0] & [T|_{\text{Im}(T-\lambda I)^k}]_\beta \end{bmatrix}, P_T(x) = P_{T|_{\ker(T-\lambda I)^k}}(x) P_{T|_{\text{Im}(T-\lambda I)^k}}(x)$$

Since multiplicity of λ is m , $P_T(x) = (x - \lambda)^m q(x)$ where $q(x) \neq 0$

Also, since λ is the only eigenvalue for $[T|_{\ker(T-\lambda I)^k}]_\alpha$, $P_{T|_{\ker(T-\lambda I)^k}}(x) = (x - \lambda)^l$

where $l \in \mathbb{Z}^+$

By Theorem 5, since there is no eigenvalue in $T|_{\text{Im}(T-\lambda I)^k}$ is λ , $l = m$

Theorem For any vector space V over \mathbb{C} , $T: V \rightarrow V$ with distinct eigenvalues $\lambda_1, \dots, \lambda_l$

$$P_T(\lambda) = (\lambda - \lambda_1)^{m_1} \dots (\lambda - \lambda_l)^{m_l}, \text{ then } V = k_{\lambda_1} \oplus \dots \oplus k_{\lambda_l}$$

Proof $V = k_{\lambda_1} \oplus \text{Im}(T - \lambda_1 I)^{k_1}$, by Induction hypothesis, $\text{Im}(T - \lambda_1 I)^{k_1}$ can be written as the direct sum of generalized eigenspaces, hence by strong induction, the theorem holds

Definition Jordan canonical form of T is $\begin{bmatrix} [B_{\lambda_1}] & & \\ & \ddots & \\ & & [B_{\lambda_l}] \end{bmatrix}$ for some bases of T

Where $[B_{\lambda_i}]$ is in form $\begin{bmatrix} [J_{m_1}(\lambda_i)] & & \\ & \ddots & \\ & & [J_{m_i}(\lambda_i)] \end{bmatrix}$

Where $[J_{m_i}(\lambda_i)]$ is $m_i \times m_i$ matrix in form $\begin{bmatrix} \lambda_i & 1 & & \\ & \ddots & \ddots & \\ & & \ddots & 1 \\ & & & \lambda_i \end{bmatrix}$

JCF is unique up to the ordering of Jordan blocks $[B_{\lambda_i}]$ and two matrix are similar IFF they have the same JCF

Example $T: \mathbb{R}^4 \rightarrow \mathbb{R}^4$ has matrix $A = \begin{pmatrix} 2 & -2 & 1 & 1 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 2 \end{pmatrix}$ relative to e , find JCF and

basis

$$P_T(\lambda) = (\lambda - 2)^3(\lambda - 1), \text{ hence } \mathbb{R}^4 = k_2 \oplus k_1$$

Consider k_2 , $\dim \ker(T - 2I) = \dim \ker \begin{pmatrix} 0 & -2 & 1 & 1 \\ 0 & -1 & 1 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} = 2$

Tableau $\begin{matrix} (T - 2I)(x) & x \\ y \end{matrix}$,

Find $(T - 2I)(x) \in \text{Im}(T - 2I) \wedge \in \ker(T - 2I)$, pick $(T - 2I)(x) = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}$

Then, pick $x = \begin{pmatrix} 0 \\ -1 \\ 0 \\ -1 \end{pmatrix}$

Find $y \in \ker(T - 2I) \wedge$ independent of $\begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}$, pick $y = \begin{pmatrix} 0 \\ 0 \\ -1 \\ 1 \end{pmatrix}$

Consider k_1 , since $\dim k_1 = 1$,

Pick $z \in \ker(T - I) = \ker \begin{pmatrix} 1 & -2 & 1 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$, pick $z = \begin{pmatrix} 2 \\ 1 \\ 0 \\ 0 \end{pmatrix}$

Then, the basis is $\left\{ \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ -1 \\ 0 \\ -1 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ -1 \\ 1 \end{pmatrix}, \begin{pmatrix} 2 \\ 1 \\ 0 \\ 0 \end{pmatrix} \right\}$, JCF $\begin{pmatrix} 2 & 1 & & \\ & 2 & & \\ & & 2 & \\ & & & 1 \end{pmatrix}$

Example $T: \mathbb{R}^6 \rightarrow \mathbb{R}^6$ has matrix $\begin{pmatrix} 2 & & & & & \\ 1 & 2 & & & & \\ 1 & 0 & 2 & & & \\ 1 & 1 & 1 & 2 & & \\ 1 & 1 & 1 & 1 & 3 & \\ 1 & 1 & 1 & 1 & 1 & 3 \end{pmatrix}$, find JCF

$$P_T(\lambda) = (\lambda - 2)^4(\lambda - 3)^2$$

Consider k_4 , since $\ker(T - 2I) = 2, \dim(T - 2I)^2 = 3$,

The tableau is in form $\begin{matrix} X & X & X \\ X \end{matrix}$

Consider k_3 , since $\ker(T - 3I) = 1$

The tableau is in form $\begin{matrix} X & X & X \end{matrix}$

Hence JCF $\begin{pmatrix} 2 & 1 & & & & \\ & 2 & 1 & & & \\ & & 2 & & & \\ & & & 2 & & \\ & & & & 3 & 1 \\ & & & & & 3 \end{pmatrix}$