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↳ My girlfriend ^^!

Make it clear and specific

1.3.1

(1) $v_1 = [1, 0]^T$ $v_2 = [i, 0]^T$ $v_3 = [0, 1]^T$ $v_4 = [0, i]^T$ $T = [v_1 \ v_2 \ v_3 \ v_4]$ (And T is basis for V)

$$\therefore \text{Hence } A(v_1) = \begin{bmatrix} 1 \\ 0 \end{bmatrix} = T \cdot \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} \quad A(v_2) = \begin{bmatrix} -i \\ 1+i \end{bmatrix} = T \cdot \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} \quad A(v_3) = \begin{bmatrix} -1 \\ -1 \end{bmatrix} = T \cdot \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix}$$
$$A(v_4) = \begin{bmatrix} 0 \\ -i \end{bmatrix} = T \cdot \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \Rightarrow A(T) = [A(v_1) \ A(v_2) \ A(v_3) \ A(v_4)] = T \cdot B$$

$$\text{And: } B = \begin{bmatrix} 1 & 0 & -1 & 0 \\ 0 & -1 & 0 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 1 & 0 & -1 \end{bmatrix} \quad |B - \lambda I| = \begin{vmatrix} 1-\lambda & 0 & -1 & 0 \\ 0 & -1-\lambda & 0 & 0 \\ 0 & 1 & -1-\lambda & 0 \\ 0 & 1 & 0 & -1-\lambda \end{vmatrix} = (1-\lambda) \cdot \begin{vmatrix} 1-\lambda & 0 & -1 \\ 0 & -1-\lambda & 0 \\ 0 & 1 & -1-\lambda \end{vmatrix}$$
$$= (1-\lambda)(1-\lambda) \cdot \begin{vmatrix} 1-\lambda & 0 \\ 1 & 1-\lambda \end{vmatrix} = (\lambda-1)(\lambda+1)^3 \therefore \lambda_1 = 1 \text{ (Algebraic multiplicity is 1)} \quad \lambda_2 = -1$$

(Algebraic
multiplicity
is 3)

$$(B - \lambda_1 I)X = 0 \Rightarrow \begin{bmatrix} 0 & 0 & -1 & 0 \\ 0 & -2 & 0 & 0 \\ 0 & 1 & -2 & 0 \\ 0 & 1 & 0 & -2 \end{bmatrix} X = 0 \Rightarrow X = k_1 \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} \text{ let } X_4 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$(B - \lambda_2 I)X = 0 \Rightarrow \begin{bmatrix} 2 & 0 & -1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix} X = 0 \Rightarrow X = k_1 \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} + k_2 \begin{bmatrix} 1 \\ 0 \\ 2 \\ 0 \end{bmatrix}$$

$$\text{Hence we choose } X_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} \quad X_3 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

λ_2 has algebraic multiplicity 3, Hence $\dim N_{\infty}(B - \lambda_2 I) = 3$
 $k_1 X_1 + k_2 X_3$ ($k_1, k_2 \in \mathbb{R}$) represents all real vectors in $N(B - \lambda_2 I)$

Then we must have a vector X_2 which suits:

$$(B - \lambda_2 I)X_2 = k_1 X_1 + k_2 X_3 \text{ (} k_1 \text{ and } k_2 \text{ are not all 0)}$$

Let $k_1 = 1$. And we have

$$(B - \lambda_2 I)X_2 = X_1 \Rightarrow \begin{bmatrix} 2 & 0 & -1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix} X = \begin{bmatrix} 1 \\ 0 \\ 2 \\ 2 \end{bmatrix} \Rightarrow \text{A suitable } X_2 = \begin{bmatrix} 0 \\ 2 \\ -1 \\ 0 \end{bmatrix}$$

$$V_1 = \text{span}(X_1, X_2) \quad V_2 = \text{span}(X_3) \quad V_3 = \text{span}(X_4)$$

$$\text{Thus } \mathbb{R}^4 = V_1 \oplus V_2 \oplus V_3$$

$$(B - \lambda_1 I)X_3 = 0 \quad (B - \lambda_1 I)X_2 = X_1 \quad (B - \lambda_1 I)X_1 = 0$$

So under the basis $\{X_1, X_2, X_3\}$ $B - \lambda_1 I$ has

$$\text{Jordan form: } \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow B \text{ has } \begin{bmatrix} -1 & 1 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix}$$

As the same, under basis $\{X_4\}$, $(B - \lambda_2 I)X_4 = 0$

$B - \lambda_2 I$ has Jordan block $[0] \Rightarrow B$ has $[1]$

$$\text{So we have } P = [X_1 X_2 X_3 X_4] = \begin{bmatrix} 1 & 0 & 0 & 1 \\ 0 & 2 & 0 & 0 \\ 2 & -1 & 0 & 0 \\ 2 & 0 & 1 & 0 \end{bmatrix} \quad J = \begin{bmatrix} -1 & 1 & 0 & 0 \\ 0 & -1 & 0 & 0 \\ 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$P^{-1}AP = J \quad \text{basis is } \{TX_1, TX_2, TX_3, TX_4\}$$

$$TX_1 = \begin{bmatrix} 1 \\ 2+2i \end{bmatrix} \quad TX_2 = \begin{bmatrix} 2 \\ -i \end{bmatrix} \quad TX_3 = \begin{bmatrix} 0 \\ i \end{bmatrix} \quad TX_4 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$1.3.1.2: \text{basis } T = \{X^4, X^3, X^2, X, 1\} \quad A(X^4) = 4X^3 = T \cdot [0 \ 4 \ 0 \ 0 \ 0]^T$$

$$A(X^3) = 3X^2 = T \cdot [0 \ 0 \ 3 \ 0 \ 0]^T \quad A(X^2) = 2X = T \cdot [0 \ 0 \ 0 \ 2 \ 0]^T$$

$$A(X) = 1 + X^2 = T \cdot [0 \ 0 \ 1 \ 0 \ 1]^T \quad A(1) = 1 = T \cdot [0 \ 0 \ 0 \ 0 \ 1]^T$$

$$\text{So } A(T)$$

$$= [A(X^4), A(X^3), A(X^2), A(X), A(1)] \quad B = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 \\ 4 & 0 & 0 & 0 & 0 \\ 0 & 3 & 0 & 1 & 0 \\ 0 & 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} \quad |B - \lambda I| = \begin{vmatrix} -\lambda & 0 & 0 & 0 & 0 \\ 4 & -\lambda & 0 & 0 & 0 \\ 0 & 3 & -\lambda & 1 & 0 \\ 0 & 0 & 2 & -\lambda & 0 \\ 0 & 0 & 0 & 1 & 1-\lambda \end{vmatrix} = (1-\lambda)(\lambda^2-2)\lambda^2$$

$$= T \cdot B$$

$$\lambda_1 = 1 \quad (\text{Algebraic multiplicity is } 1)$$

$$\lambda_2 = -\sqrt{2} \quad (\text{Algebraic multiplicity is } 1)$$

$$\lambda_3 = \sqrt{2} \quad (\text{Algebraic multiplicity is } 1)$$

$$\lambda_4 = 0 \quad (\text{Algebraic multiplicity is } 2)$$

$$\text{for } \lambda_4: (B - \lambda_4 I)X = 0 \Rightarrow \ker(B) = \text{span}([0 \ 1 \ 0 \ -3 \ 3]^T) \quad \text{Let } X_1 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ -12 \\ 12 \end{bmatrix}$$

The Algebraic multiplicity is 2, so $N_{\infty}(B) = 2$

There must be a vector X_2 , which suits:

$$B X_2 = X_1 \Rightarrow \text{a suitable } X_2 = [1 \ 0 \ -6 \ 0 \ 12]^T$$

$$\text{for } \lambda_3: (B - \lambda_3 I)X = 0 \Rightarrow \text{a suitable } X_3 = [0 \ 0 \ 1 \ \sqrt{2} \ 2 + \sqrt{2}]^T$$

$$\text{for } \lambda_2: (B - \lambda_2 I)X = 0 \Rightarrow \text{a suitable } X_4 = [0 \ 0 \ -\sqrt{2} - 1 \ 2 + \sqrt{2} \ -\sqrt{2}]^T$$

$$\text{for } \lambda_1: (B - \lambda_1 I)X = 0 \Rightarrow \text{a suitable } X_5 = [0 \ 0 \ 0 \ 0 \ 1]^T$$

So let $\{TX_1, TX_2, TX_3, TX_4, TX_5\}$ as a basis

$$\text{And } P = [X_1 \ X_2 \ X_3 \ X_4 \ X_5]$$

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

$$\text{basis is } \begin{aligned} TX_1 &= 4X^3 - 12X + 12 & TX_4 &= (-\sqrt{2}-1)X^2 + (2+\sqrt{2})X - \sqrt{2} \\ TX_2 &= X^4 - 6X^2 + 12 & TX_5 &= 1 \\ TX_3 &= X^2 + \sqrt{2}X + 2 + \sqrt{2} \end{aligned}$$

1.3.1.3 We discuss these situation

$$\textcircled{1} a_1 a_2 a_3 a_4 \neq 0$$

$$\textcircled{4} a_1 a_4 = a_2 a_3 = 0$$

$$a_1 = a_2 = 0 \quad a_3 a_4 \neq 0$$

$$\textcircled{2} a_1 a_4 = 0 \quad a_2 a_3 \neq 0$$

$$a_1 = a_3 = 0 \quad a_2 a_4 \neq 0$$

$$a_1 = 0, \quad a_2 a_3 a_4 \neq 0$$

$$a_4 = a_2 = 0 \quad a_1 a_3 \neq 0$$

$$a_4 = 0, \quad a_1 a_2 a_3 \neq 0$$

$$a_4 = a_3 = 0 \quad a_1 a_2 \neq 0$$

$$a_1 = a_4 = 0, \quad a_2 a_3 \neq 0$$

$$\textcircled{5} a_1 = a_2 = a_4 = 0 \quad a_3 \neq 0$$

$$a_1 = a_3 = a_4 = 0 \quad a_2 \neq 0$$

$$\textcircled{3} a_2 a_3 = 0, \quad a_1 a_4 \neq 0$$

$$a_2 = 0, \quad a_1 a_3 a_4 \neq 0$$

$$a_2 = a_3 = a_4 = 0 \quad a_1 \neq 0$$

$$a_3 = 0, \quad a_1 a_2 a_4 \neq 0$$

$$a_1 = a_2 = a_3 = 0 \quad a_4 \neq 0$$

$$a_2 = a_3 = 0, \quad a_1 a_4 \neq 0$$

$$\textcircled{6} a_1 = a_2 = a_3 = a_4 = 0$$

1.3.1.3: $|A - \lambda I| = (\lambda^2 - a_1 a_4)(\lambda^2 - a_2 a_3)$ $A = \begin{bmatrix} & & a_1 \\ & a_2 & \\ a_3 & & \\ a_4 & & \end{bmatrix}$

① If $a_1 a_4 \neq 0$ and $a_2 a_3 \neq 0$, Then $\lambda_{1,2} = \pm \sqrt{a_1 a_4}$, $\lambda_{3,4} = \pm \sqrt{a_2 a_3}$
note that $a_1 a_4$ may equal to $a_2 a_3$, but that doesn't matter

eigenvector for λ_1 , i.e.: $\begin{bmatrix} -\sqrt{a_1 a_4} & -\frac{a_2}{\sqrt{a_1 a_4}} & a_1 \\ a_4 & a_3 & -\sqrt{a_1 a_4} \end{bmatrix} X = 0 \Rightarrow X_1 = \begin{bmatrix} \sqrt{a_1} \\ 0 \\ 0 \\ \sqrt{a_4} \end{bmatrix}$ a suitable

Just like λ_1 , eigenvector for λ_2 : $X_2 = \begin{bmatrix} \sqrt{a_1} \\ 0 \\ 0 \\ -\sqrt{a_4} \end{bmatrix}$

eigenvector for λ_3 : $X_3 = \begin{bmatrix} 0 \\ \sqrt{a_2} \\ \sqrt{a_3} \\ 0 \end{bmatrix}$ eigenvector for λ_4 : $X_4 = \begin{bmatrix} 0 \\ \sqrt{a_2} \\ -\sqrt{a_3} \\ 0 \end{bmatrix}$

under basis: $[X_1 X_2 X_3 X_4]$ Jordan form is $\begin{bmatrix} \sqrt{a_1 a_4} & & & \\ & -\sqrt{a_1 a_4} & & \\ & & \sqrt{a_2 a_3} & \\ & & & -\sqrt{a_2 a_3} \end{bmatrix}$

② If $a_1 a_4 = 0$ but $a_2 a_3 \neq 0$.

(2.1) $a_1 = 0$, $a_2 a_3 a_4 \neq 0$, then $A = \begin{bmatrix} & & a_2 & 0 \\ & a_3 & & \\ a_4 & & & \\ & & & \end{bmatrix}$
eigenvector for $\lambda = 0$: a suitable $X_1 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ a_4 \end{bmatrix}$
 $A X_2 = X_1 \Rightarrow$ a suitable $X_2 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$

eigenvector for $\lambda_{3,4} = \pm \sqrt{a_2 a_3}$ is still the same. $X_3 = \begin{bmatrix} 0 \\ \sqrt{a_2} \\ \sqrt{a_3} \\ 0 \end{bmatrix}$ $X_4 = \begin{bmatrix} 0 \\ \sqrt{a_2} \\ -\sqrt{a_3} \\ 0 \end{bmatrix}$

\therefore under basis $\{X_1 X_2 X_3 X_4\}$ Jordan Form $\begin{bmatrix} 0 & 1 & & \\ & 0 & & \\ & & \sqrt{a_2 a_3} & \\ & & & -\sqrt{a_2 a_3} \end{bmatrix}$

(2.2) $a_4 = 0$ and $a_1 a_2 a_3 \neq 0$ $A = \begin{bmatrix} & & a_1 \\ & a_2 & \\ 0 & a_3 & \end{bmatrix}$
eigenvector for $\lambda_{1,2} = 0$ is: a suitable $X_1 = \begin{bmatrix} a_1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$
 $A X_2 = X_1$: a suitable $X_2 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$

eigenvector for $\lambda_{3,4} = \pm \sqrt{a_2 a_3}$ is still the same. $X_3 = \begin{bmatrix} 0 \\ \sqrt{a_2} \\ \sqrt{a_3} \\ 0 \end{bmatrix}$ $X_4 = \begin{bmatrix} 0 \\ \sqrt{a_2} \\ -\sqrt{a_3} \\ 0 \end{bmatrix}$

\therefore under basis $\{X_1 X_2 X_3 X_4\}$ Jordan Form $\begin{bmatrix} 0 & 1 & & \\ & 0 & & \\ & & \sqrt{a_2 a_3} & \\ & & & -\sqrt{a_2 a_3} \end{bmatrix}$

②.3 $a_1 = a_4 = 0, a_2 a_3 \neq 0$ $A = \begin{bmatrix} & & 0 \\ & a_3 a_2 & \\ 0 & & \end{bmatrix}$

two suitable eigenvector for $\lambda_{1,2} = 0$ are $X_{1,2} = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$ $X_{3,4}$ are still
 Jordan block is $\begin{bmatrix} 0 & & & \\ & 0 & & \\ & & \sqrt{a_2 a_3} & \\ & & -\sqrt{a_2 a_3} & \end{bmatrix}$ basis is $\{X_1, X_2, X_3, X_4\}$ $X_3 = \begin{bmatrix} 0 \\ \sqrt{a_2} \\ \sqrt{a_3} \\ 0 \end{bmatrix}$ $X_4 = \begin{bmatrix} 0 \\ \sqrt{a_2} \\ -\sqrt{a_3} \\ 0 \end{bmatrix}$

③ $a_2 a_3 = 0$ and $a_1 a_4 \neq 0$

③.1 if $a_2 = 0$ and $a_3 a_1 a_4 \neq 0$ $A = \begin{bmatrix} & & 0 & a_1 \\ & a_3 & & \\ a_4 & & & \\ & & & \end{bmatrix}$

a suitable eigenvector for $\lambda_{1,2} = 0$ is: $X_1 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ a_3 \end{bmatrix}$

$A X_2 = X_1$ a suitable $X_2 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$

two suitable eigenvectors for $\lambda_{3,4}$ are $X_3 = \begin{bmatrix} \sqrt{a_1} \\ 0 \\ 0 \\ \sqrt{a_4} \end{bmatrix}$ $X_4 = \begin{bmatrix} \sqrt{a_1} \\ 0 \\ 0 \\ -\sqrt{a_4} \end{bmatrix}$

basis is $\{X_1, X_2, X_3, X_4\}$ Jordan form: $\begin{bmatrix} 0 & & & \\ & 0 & & \\ & & \sqrt{a_1 a_4} & \\ & & -\sqrt{a_1 a_4} & \end{bmatrix}$

③.2 if $a_3 = 0$ $a_1 a_2 a_4 \neq 0$ $A = \begin{bmatrix} & & 0 & a_1 \\ & a_2 & & \\ a_4 & & & \\ & & & \end{bmatrix}$

a suitable eigenvector for $\lambda_{1,2} = 0$ is: $X_1 = \begin{bmatrix} 0 \\ a_2 \\ 0 \\ 0 \end{bmatrix}$

$A X_2 = X_1$ a suitable $X_2 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$

two suitable eigenvectors for $\lambda_{3,4}$ are $X_3 = \begin{bmatrix} \sqrt{a_1} \\ 0 \\ 0 \\ \sqrt{a_4} \end{bmatrix}$ $X_4 = \begin{bmatrix} \sqrt{a_1} \\ 0 \\ 0 \\ -\sqrt{a_4} \end{bmatrix}$

basis is $\{X_1, X_2, X_3, X_4\}$ Jordan form: $\begin{bmatrix} 0 & & & \\ & 0 & & \\ & & \sqrt{a_1 a_4} & \\ & & -\sqrt{a_1 a_4} & \end{bmatrix}$

③.3 $a_2 = a_3 = 0$ $a_1 a_4 \neq 0$

two suitable eigenvector for $\lambda_{1,2} = 0$ are $X_{1,2} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$ $X_{3,4}$ are still

Jordan block is $\begin{bmatrix} 0 & & & \\ & 0 & & \\ & & \sqrt{a_1 a_4} & \\ & & -\sqrt{a_1 a_4} & \end{bmatrix}$ basis is $\{X_1, X_2, X_3, X_4\}$ $X_3 = \begin{bmatrix} \sqrt{a_1} \\ 0 \\ 0 \\ \sqrt{a_4} \end{bmatrix}$ $X_4 = \begin{bmatrix} \sqrt{a_1} \\ 0 \\ 0 \\ -\sqrt{a_4} \end{bmatrix}$

$$(4) \quad a_1 a_4 = a_2 a_3 = 0$$

$$(4.1) \quad a_1 = a_2 = 0 \quad a_3 a_4 \neq 0 \quad A = \begin{bmatrix} a_3 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \\ a_4 & 0 & 0 \end{bmatrix} \quad \lambda_{1,2,3,4} = 0$$

$$AX=0 : \text{suitable } x_1 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ a_3 \end{bmatrix} \quad x_3 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ a_4 \end{bmatrix}$$

$$AX_2 = x_1 : \text{suitable } x_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} \quad AX_4 = x_3 : \text{suitable } x_4 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\text{basis is } \{x_1, x_2, x_3, x_4\} \quad \text{Jordan block is: } \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$(4.2) \quad a_1 = a_3 = 0 \quad a_2 a_4 \neq 0 \quad A = \begin{bmatrix} 0 & 0 & a_2 & 0 \\ a_4 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad \lambda_{1,2,3,4} = 0$$

$$AX=0 : \text{suitable } x_1 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ a_4 \end{bmatrix} \quad x_3 = \begin{bmatrix} 0 \\ 0 \\ a_2 \\ 0 \end{bmatrix}$$

$$AX_2 = x_1 : \text{suitable } x_2 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} \quad AX_4 = x_3 : \text{suitable } x_4 = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix}$$

$$\text{basis is } \{x_1, x_2, x_3, x_4\} \quad \text{Jordan block is: } \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$(4.2) \quad a_4 = a_2 = 0 \quad a_1 a_3 \neq 0 \quad A = \begin{bmatrix} 0 & 0 & 0 & a_1 \\ 0 & a_3 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad \lambda_{1,2,3,4} = 0$$

$$AX=0 : \text{suitable } x_1 = \begin{bmatrix} a_1 \\ 0 \\ 0 \\ 0 \end{bmatrix} \quad x_3 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ a_3 \end{bmatrix}$$

$$AX_2 = x_1 : \text{suitable } x_2 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \quad AX_4 = x_3 : \text{suitable } x_4 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$

$$\text{basis is } \{x_1, x_2, x_3, x_4\} \quad \text{Jordan block is: } \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$(4.2) \quad a_4 = a_3 = 0 \quad a_1 a_2 \neq 0 \quad A = \begin{bmatrix} 0 & 0 & 0 & a_1 \\ 0 & 0 & a_2 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \quad \lambda_{1,2,3,4} = 0$$

$$AX=0 : \text{suitable } x_1 = \begin{bmatrix} a_1 \\ 0 \\ 0 \\ 0 \end{bmatrix} \quad x_3 = \begin{bmatrix} 0 \\ a_2 \\ 0 \\ 0 \end{bmatrix}$$

$$AX_2 = x_1 : \text{suitable } x_2 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \quad AX_4 = x_3 : \text{suitable } x_4 = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix}$$

$$\text{basis is } \{x_1, x_2, x_3, x_4\} \quad \text{Jordan block is: } \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

⑤.1 $a_1 \neq 0$ $a_2 = a_3 = a_4 = 0$ $\lambda_{1,2,3,4} = 0$ $A = \begin{bmatrix} & & & a_1 \\ & & & \\ & & & \\ & & & \end{bmatrix}$
 $AX=0$ three suitable eigenvectors
are $x_1 = \begin{bmatrix} a_1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$ $x_3 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}$ $x_4 = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix}$
 $AX_2 = x_1$: a suitable $x_2 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$
basis: $\{x_1, x_2, x_3, x_4\}$ Jordan form: $\begin{bmatrix} & 1 & & \\ & & 1 & \\ & & & 1 \\ & & & \end{bmatrix}$

⑤.2 $a_2 \neq 0$ $a_1 = a_3 = a_4 = 0$ $\lambda_{1,2,3,4} = 0$ $A = \begin{bmatrix} & & & \\ & & & \\ & & & \\ & & & \end{bmatrix}$
 $AX=0$ three suitable eigenvectors
are $x_1 = \begin{bmatrix} 0 \\ a_2 \\ 0 \\ 0 \end{bmatrix}$ $x_3 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}$ $x_4 = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix}$
 $AX_2 = x_1$: a suitable $x_2 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$
basis: $\{x_1, x_2, x_3, x_4\}$ Jordan form: $\begin{bmatrix} & 1 & & \\ & & 1 & \\ & & & 1 \\ & & & \end{bmatrix}$

⑤.3 $a_3 \neq 0$ $a_1 = a_2 = a_4 = 0$ $\lambda_{1,2,3,4} = 0$ $A = \begin{bmatrix} & & & \\ & & & \\ & & & \\ & & & \end{bmatrix}$
 $AX=0$ three suitable eigenvectors
are $x_1 = \begin{bmatrix} 0 \\ 0 \\ a_3 \\ 0 \end{bmatrix}$ $x_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix}$ $x_4 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}$
 $AX_2 = x_1$: a suitable $x_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}$
basis: $\{x_1, x_2, x_3, x_4\}$ Jordan form: $\begin{bmatrix} & 1 & & \\ & & 1 & \\ & & & 1 \\ & & & \end{bmatrix}$

⑤.4 $a_4 \neq 0$ $a_1 = a_2 = a_3 = 0$ $\lambda_{1,2,3,4} = 0$ $A = \begin{bmatrix} & & & \\ & & & \\ & & & \\ & & & \end{bmatrix}$
 $AX=0$ three suitable eigenvectors
are $x_1 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ a_4 \end{bmatrix}$ $x_3 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}$ $x_4 = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix}$
 $AX_2 = x_1$: a suitable $x_2 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$
basis: $\{x_1, x_2, x_3, x_4\}$ Jordan form: $\begin{bmatrix} & 1 & & \\ & & 1 & \\ & & & 1 \\ & & & \end{bmatrix}$

⑥ $a_1 = a_2 = a_3 = a_4 = 0$
eigenvectors are: $x_1 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$ $x_2 = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix}$ $x_3 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}$ $x_4 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$
basis: $\{x_1, x_2, x_3, x_4\}$ Jordan form: $\begin{bmatrix} & & & \\ & & & \\ & & & \\ & & & \end{bmatrix}$

1.3.2.1

They are transposition to each other.

proof is in the next page.

$$\begin{array}{l}
 \ker(\sigma) - \ker(\sigma^2) \quad x_1^{(1)} \dots x_1^{(d_p)} \quad x_1^{(d_p+1)} \dots x_1^{(d_p+d_{p-1})} \dots x_1^{(t_i-d_1-d_2+1)} \dots x_1^{(t_i-d_1)} \quad x_1^{(t_i-d_1+1)} \dots x_1^{(t_i)} \\
 \ker(\sigma^2) - \ker(\sigma^3) \quad x_2^{(1)} \dots x_2^{(d_p)} \quad x_2^{(d_p+1)} \dots x_2^{(d_p+d_{p-1})} \dots x_2^{(t_i-d_1-d_2+1)} \dots x_2^{(t_i-d_1)} \\
 \vdots \quad \vdots \quad \vdots \quad \vdots \\
 \text{循环子空间的维数} \quad x_{p-1}^{(1)} \dots x_{p-1}^{(d_p)} \quad x_{p-1}^{(d_p+1)} \dots x_{p-1}^{(d_p+d_{p-1})} \\
 = N_j \text{的大小} \quad x_p^{(1)} \dots x_p^{(d_p)}
 \end{array}$$

$$\underbrace{\hspace{10em}}_{d_p \text{ 个 } p \text{ 维 循环子空间}} \quad \underbrace{\hspace{10em}}_{d_{p-1} \text{ 个 } p-1 \text{ 维 循环子空间}} \quad \dots \quad \underbrace{\hspace{10em}}_{d_2 \text{ 个 二 维 循环子空间}} \quad \underbrace{\hspace{10em}}_{d_1 \text{ 个 一 维 循环子空间}} \quad (9.6)$$

于是

$$t_i = \dim \ker(\sigma - \lambda_i \epsilon), \quad (9.7)$$

且

$$\dim \ker(\sigma - \lambda_i \epsilon)^2 - \dim \ker(\sigma - \lambda_i \epsilon) = t_i - d_1, \quad (9.8)$$

$$\dim \ker(\sigma - \lambda_i \epsilon)^3 - \dim \ker(\sigma - \lambda_i \epsilon)^2 = t_i - d_1 - d_2. \quad (9.9)$$

(9.6)式减去(9.7)式,有

$$d_2 = 2\dim \ker(\sigma - \lambda_i \epsilon)^2 - \dim \ker(\sigma - \lambda_i \epsilon) - \dim \ker(\sigma - \lambda_i \epsilon)^3.$$

推广到一般情形,得到求 j 维循环子空间的数目 d_j 的公式:

$$d_j = 2\dim \ker(\sigma - \lambda_i \epsilon)^j - \dim \ker(\sigma - \lambda_i \epsilon)^{j-1} - \dim \ker(\sigma - \lambda_i \epsilon)^{j+1}. \quad (9.10)$$

以上的关系对于矩阵来说,相应地有

$$(A - \lambda_i I)x_1^{(j)} = 0,$$

$$(A - \lambda_i I)x_2^{(j)} = x_1^{(j)},$$

$$(A - \lambda_i I)^2 x_2^{(j)} = 0,$$

\vdots

再利用核与值域的维数关系(见第6章),以及值域的维数就是矩阵的秩(见第6章),就得到

$$d_j = \text{秩}(A - \lambda_i I)^{j-1} + \text{秩}(A - \lambda_i I)^{j+1} - 2 \text{秩}(A - \lambda_i I)^j. \quad (9.11)$$

一般来说,利用(9.9)式求 d_j 比用(9.8)式要方便些.

综合以上的分析,对于给定的 n 阶方阵 A ,主对角元为 λ_i 的若尔当块的块数 t_i 就是 $\sigma - \lambda_i \epsilon$ 的零度((9.5)式),写成矩阵形式即

$$t_i = n - \text{秩}(A - \lambda_i I). \quad (9.12)$$

再利用(9.9)式依次求出各阶若尔当块的块数, (d_j 为主对角元是 λ_i 的 j 阶若尔当块的个数),就能得到 A 的若尔当标准形.

二阶若尔当方阵

eg: the example 2.2.10 in our class

$$\left(\begin{array}{c|ccc} \ker(A) - \ker(A^0) & A^3 v_1 & A v_2 & v_3 \\ \ker(A^2) - \ker(A) & A^2 v_1 & v_2 & \\ \ker(A^3) - \ker(A^2) & A v_1 & & \\ \ker(A^4) - \ker(A^3) & v_1 & & \end{array} \right) \Rightarrow \text{for } n = a_1 + a_2 + a_3 \quad \text{ie: } \begin{bmatrix} \cdot & & \\ \cdot & \cdot & \\ \cdot & & \end{bmatrix}$$

$a_1 \quad a_2 \quad a_3$
 $7 = 4 + 2 + 1$

However, for $n = (\ker(A) - \ker(A^0)) + (\ker(A^2) - \ker(A)) + (\ker(A^3) - \ker(A^2)) + (\ker(A^4) - \ker(A^3))$
we have $7 = 3 + 2 + 1 + 1$. ie: $\begin{bmatrix} \cdot & \cdot & \cdot & \cdot \\ \cdot & & & \\ \cdot & & & \\ \cdot & & & \end{bmatrix}$

They are clearly transposition to each other.

proof: For a nilpotent matrix A , $A^m = 0$ and $A^{m-1} \neq 0$, (m is an integer)

P_i is the dimension of the i -th column.

d_{p_i} is the number of P_i -dimensional cyclic subspaces. And $P_1 = P_2 = \dots = P_{d_{p_i}}$

K_i is the dimension of $\ker(A^i)$

Hence we come to a map.

$\ker(A) - \ker(A^0)$	$A^{m-1}x_1 \dots A^{m-1}x_{d_p}$	$A^{m-2}x_{d_p+1} \dots A^{m-2}x_{d_p+d_{p-1}}$	----
$\ker(A^2) - \ker(A)$	$A^{m-2}x_1 \dots A^{m-2}x_{d_p}$	$A^{m-3}x_{d_p+1} \dots A^{m-3}x_{d_p+d_{p-1}}$	----
\vdots	\dots	\dots	----
$\ker(A^{m-1}) - \ker(A^{m-2})$	$Ax_1 \dots Ax_{d_p}$	$x_{d_p+1} \dots x_{d_p+d_{p-1}}$	----
$\ker(A^m) - \ker(A^{m-1})$	$x_1 \dots x_{d_p}$		

① the i -th row has vector $\{v_1, v_2, \dots, v_{K_i - K_{i-1}}\}$ as basis for $\ker(A^i) - \ker(A^{i-1})$

② each column is a basis for an p dimensional cyclic subspace

Our jordan block: $n = a_1 + a_2 + a_3 + \dots + a_k$ is the dimension of these subspaces

ie: $n = P_1 + P_2 + \dots + P_k$. (And P_i is decreasing from left to right)

replace every vector with a dot. Hence: $\begin{bmatrix} \cdot & \cdot & & \cdot & \cdot & \cdot \\ \cdot & \cdot & & \cdot & \cdot & \cdot \\ \cdot & \cdot & & \cdot & \cdot & \cdot \\ \cdot & \cdot & & \cdot & \cdot & \cdot \\ \cdot & \cdot & & \cdot & \cdot & \cdot \end{bmatrix}$
 $P_1 \quad P_2 \quad \dots \quad P_{d_{p_i}}$

And note that the i -th line of (*) are a basis of $(\ker(A^i) - \ker(A^{i-1}))$

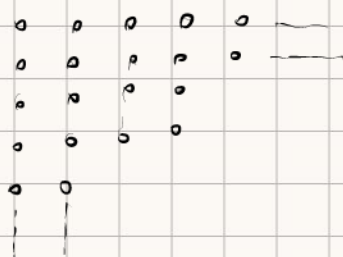
Vectors in the first i row adds up as a basis for $\ker(A^i)$

It gives us a graph: $\begin{bmatrix} \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \end{bmatrix}$
 $P_1 \quad P_2 \quad \dots \quad P_{d_{p_i}}$

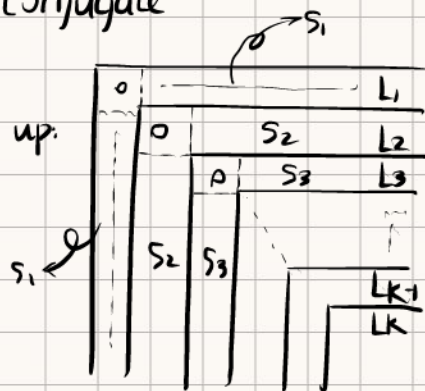
They are clearly transposition.

1.3.2: for every fix int n : a self-conjugate

Then n can be write as:



Then we block it up:



for every $V_i (i=1, 2, \dots, k)$: ① the number of each L_i is odd (ie: $2 \cdot s_i + 1$ is odd)

② if $i > j$, the number of V_i is always less than V_j . (because s_i is decreasing)

③ If two self-conjugate partitions are different, then their distinct odd positive number partition are different

So we know dot number for V_1, \dots, V_k are all distinct odd number.

and every self-conjugate partition has a coordinate distinct odd positive number partition

And. Suppose n has a odd positive number partition

$$2_1 + 2_2 + \dots + 2_k \quad (2_k < 2_{k-1} < \dots < 2_1)$$

we can create L_1, L_2, \dots, L_k with $s_1 = \frac{2_1-1}{2}, \dots, s_k = \frac{2_k-1}{2}$

Every odd positive number partition implies a self-conjugate partition

Then we get a bijection.

So the number of odd positive number partition is equal to the number of self-conjugate partition

1.3.3. A is likely to be
$$\begin{bmatrix} 0 & a_{12} & a_{13} & a_{14} \\ & 0 & a_{23} & a_{24} \\ & & 0 & a_{34} \\ & & & 0 \end{bmatrix}$$

① For $4=3+1$. It implies. $\text{Ker}(A)=2$. $\text{Ker}(A^2)=3$ $\text{Ker}(A^3)=4$
 $\text{rank}(A)=2$ $\text{rank}(A^2)=1$ $\text{rank}(A^3)=0$

② For $4=2+1+1$. $\text{Ker}(A)=3$ $\text{Ker}(A^2)=4$
Hence $\text{rank}(A)=1$ $\text{rank}(A^2)=0$

③ For $4=1+1+1+1$. $\text{Ker}(A)=4$.
Hence $\text{rank}(A)=0$

For ②, ③, ④. There must be at least one a_{ij} equal to 0.

But $P(a_{ij}=0)=0$ (The possibility of choosing a specific number from a interval is 0, though it sometimes occurs) So $P(②)=P(③)=P(④)=0$

For $4=4$. It implies that $\text{Ker}(A)=1$. $\text{Ker}(A^2)=2$ $\text{Ker}(A^3)=3$ $\text{Ker}(A^4)=4$
We know that $1=P(①)+P(②)+P(③)+P(④)$ (We only have these possibilities) So $P(①)=1-P(②)-P(③)-P(④)=1$

