

Contents

1	Bases of a Vector Space	2
2	Existence of a Basis	2
3	Dimension of a Vector Space	3
4	Linear Maps	5
5	Determinant	6
5.1	Determinant of order 2	6
5.2	Determinant of order 3	6
5.3	General determinant for $A \in \mathbb{M}_n(\mathbb{R})$	7
5.4	Properties	7
5.5	Determinant and invertibility	8
5.6	Determinant of some special matrices	8
6	Diagonalisation of endomorphism	9
6.1	Definition : Eigen Value	10
6.2	Example	10
6.3	Definition : Eigen Space	10
6.3.1	Proof	10
7	Diagonalisability	11
7.1	Characteristic polynomial	11
7.1.1	Definition	11
7.1.2	Proposition	11
7.1.3	Defintion	11
7.1.4	Definition 2	12
7.1.5	Theorem	12
7.1.6	Example	12
7.1.7	Definition : algebraic and geometrix multiplicities of eigen values	13
7.1.8	Related diagonalisability criteiria	13
7.1.9	Theorem	13
7.1.10	Corollary	14
7.2	Method for diagonalising and endomorphism	14
7.2.1	Proposition	14
7.2.2	Example	14

1 Bases of a Vector Space

Definition 1

Let E be a vector space over a field K , let $n \in \mathbb{N}$, and let $\{x_1, x_2, \dots, x_n\}$ be a family of vectors in E . We say that the family $\{x_1, x_2, \dots, x_n\}$ is a **basis** of E if it is both **linearly independent** and **spanning** (generating) for E .

Theorem 1 (Characterization of a Basis)

Let E be a vector space over K , let $n \in \mathbb{N}$, and let $\{x_1, x_2, \dots, x_n\}$ be a family of vectors in E . Then $B = \{x_1, x_2, \dots, x_n\}$ is a basis of E if and only if:

$$\forall x \in E, \exists (\lambda_1, \lambda_2, \dots, \lambda_n) \in K^n \text{ such that } x = \sum_{i=1}^n \lambda_i x_i.$$

The scalars λ_i , $i \in \{1, 2, \dots, n\}$ are called the **coordinates** of the vector x in the basis B .

2 Existence of a Basis

Theorem 2

Every non-zero vector space E over a field K admits at least one basis.

Theorem 3 (Incomplete Basis Theorem)

Let E be a vector space over K that admits a finite generating family. Then:

1. From every generating family of E , one can extract a basis of E .
2. Every linearly independent family of E can be extended to a basis of E .

Definition 2

In \mathbb{R}^n , the family (e_1, \dots, e_n) where for every $i \in \{1, \dots, n\}$,

$$e_i = (0, \dots, 0, \underbrace{1}_{i\text{-th coordinate}}, 0, \dots, 0)$$

is a basis. It is called the **canonical basis** of \mathbb{R}^n .

Definition 3

In $\mathbb{R}_n[X]$, the family $(1, X, \dots, X^n)$ is a basis. It is called the **canonical basis** of $\mathbb{R}_n[X]$.

3 Dimension of a Vector Space

Definition 1

Let E be a vector space over a field K . We say that E is of **finite dimension** if E admits a finite generating family.

Theorem 1

Let $E \neq \{0_E\}$ be a finite-dimensional vector space over K . Then:

1. E admits at least one basis.
2. All bases of E have the same cardinality.

Definition 2

Let E be a finite-dimensional vector space over K .

1. If $E \neq \{0_E\}$, we call the **dimension** of E , denoted $\dim(E)$, the cardinality of any basis of E .
2. If $E = \{0_E\}$, we define $\dim(E) = 0$.

Examples: $\dim(\mathbb{R}^n) = n$ and $\dim(\mathbb{R}_n[X]) = n + 1$.

Proposition

Let E a \mathbb{K} vector space such that $\dim(E) = n$, $n \in \mathbb{N}^*$ and B a family of p vectors, $p \in \mathbb{N}^*$.

Then :

1. B is linearly independent $\implies p \leq n$
2. B is a spanning family of $E \implies p \geq n$
3. B is a basis of $E \implies (p \leq n) \wedge (p \geq n) \Leftrightarrow p = n \implies (B \text{ is linearly independent})$

Examples: We have $\{1, X - 1, (X + 1)^2\} = \mathbb{R}_2[X]$ and $\dim(\mathbb{R}_2[X]) = 3$

Then :

1. $\text{Card}(\{1, X - 1, (X + 1)^2\}) = 3 = \dim(\mathbb{R}_2[X])$
2. B is linearly independant

Proof that B is linearly independant :

$$\begin{pmatrix} 1 & -1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{pmatrix} : \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \implies a = b = c = 0 \implies a + b \times (X-1) + c \times (X+1)^2 = 0_{\mathbb{R}_2[X]}$$

Examples:

$$F = \text{span}(u_1, u_2, u_3), \forall i \in [1, 3], \forall u_i \text{ from } \mathbb{R}^{\#}$$

Find values of t such that $\dim(F) = 3$, where :

$$u_1 = (0, t^2, 1)$$

$$u_2 = (0, 0, 3)$$

$$u_3 = (1, 1, 3)$$

$$\dim(F) = 3 \Leftrightarrow F = E \text{ because } F \text{ is a linear subspace of } E.$$

We are looking for a value of B such that $\text{span}(B) = \mathbb{R}^3 \implies$ we are looking for t such that B is a basis of \mathbb{R}^3 since $\text{Card}(B) = 3 = \dim(E) \implies$ we are looking for t such that B is linearly independant.

$$\Leftrightarrow \begin{pmatrix} 0 & 0 & 1 \\ t^2 & 0 & 1 \\ 1 & 3 & 3 \end{pmatrix} : \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Leftrightarrow \begin{pmatrix} 1 & 3 & 3 \\ t^2 & 0 & 1 \\ 0 & 0 & 1 \end{pmatrix} : \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Leftrightarrow \begin{pmatrix} 1 & 3 & 3 \\ 0 & -3t^2 & 1-3t^2 \\ 0 & 0 & 1 \end{pmatrix} : \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

Case t = 0 :

$$(a_1, a_2, a_3) \neq (0, 0, 0)$$

Case t \neq 1 :

$$\text{Kramer system : } a_1 = a_2 = a_3 = 0$$

4 Linear Maps

Definition :

Let A,B two \mathbb{K} vector space and

$$f : \begin{cases} A \rightarrow B \\ \alpha \mapsto f(x) \end{cases}$$

α map from A to B. Then :

$$\begin{aligned} f \text{ is linear} &\Leftrightarrow \begin{cases} \forall(\alpha, u) \in \mathbb{K} \times A, f(\alpha u) = \alpha f(u) \\ \forall(u, v) \in A^2, f(u + v) = f(u) + f(v) \end{cases} \\ &\Leftrightarrow \forall(\alpha, u, v) \in \mathbb{K} \times A^2, f(\alpha u + v) = \alpha f(u) + f(v) \end{aligned}$$

Notation : f is a linear map from A to B $\Leftrightarrow f \in \mathcal{L}(A, B)$

Remark (necessary condition) : $f \in \mathcal{L}(A, B) \implies f(0_A) = 0_B$

Contrapositive : $f(0_A) \neq 0_B \implies f \notin \mathcal{L}(A, B)$

Definition :

Let $f \in \mathcal{L}(A, B)$ with A and B two \mathbb{K} vector space. Then :

- We call $Ker(f) = \{X \in A, f(X) = 0_B\} \subset A$
- We call $Im(f) = \{Y \in B, f(X) = Y\} = \{f(X), X \in A\} \subset B$

Proposition :

1. $Ker(f)$ is a linear subspace of A
2. $Im(f)$ is a linear subspace of B

Definition :

Let $f \in \mathcal{L}(A, B)$.

$$\begin{cases} f \text{ is injective} \Leftrightarrow Ker(f) = \{0_A\} \\ f \text{ is surjective} \Leftrightarrow Im(f) = B \end{cases}$$

Proof :

$$\begin{aligned} f \text{ is surjective} &\implies \forall Y \in B, \exists x \in A, f(x) = Y \\ &\implies B \subset \text{Im}(f) \wedge \text{Im}(f) \subset B \text{ by definition} \implies \text{Im}(f) = B \end{aligned}$$

5 Determinant

5.1 Determinant of order 2

A determinant of order 2 is the determinant of a matrix from $\mathbb{M}_2(\mathbb{R})$

Let $A \in \mathbb{M}_2(\mathbb{R})$,

$$A = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix}$$

We call determinant of A and denote $\det(A)$ the real number :

$$\det(A) = a_{11} \times a_{22} - a_{21} \times a_{12}$$

5.2 Determinant of order 3

A determinant of order 3 is the determinant of a matrix from $\mathbb{M}_3(\mathbb{R})$

Let $A \in \mathbb{M}_3(\mathbb{R})$,

$$A = \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix}$$

We call determinant of A and denote $\det(A)$ the real number :

$$\det(A) = a_{11} \times \begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix} - a_{12} \times \begin{vmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{vmatrix} + a_{13} \times \begin{vmatrix} a_{21} & a_{22} \\ a_{31} & a_{32} \end{vmatrix}$$

5.3 General determinant for $A \in \mathbb{M}_n(\mathbb{R})$

Let $A = (a_{ij})_{1 \leq i \leq n \wedge 1 \leq j \leq n}$. We can minor of indices (i, j) the determinant Δ_{ij} of the $(n-1) \times (n-1)$ matrix resulting from remaining row i and column j from A.

Then :

$$\det(A) = \sum_{i=1}^n (-1)^{i+j} \times \Delta_{ij} \times a_{ij} \text{ if we can expand it with respect to column j}$$

$$\det(A) = \sum_{j=1}^n (-1)^{i+j} \times \Delta_{ij} \times a_{ij} \text{ if we can expand it with respect to row i}$$

Example :

$$A = \begin{pmatrix} 1 & 2 & 0 \\ 4 & 5 & 6 \\ 6 & 5 & 4 \end{pmatrix}$$

$$\begin{aligned} \det(A) &= (-1)^{1+1} \times 1 \times \begin{vmatrix} 5 & 6 \\ 5 & 4 \end{vmatrix} + (-1)^{1+2} \times 2 \times \begin{vmatrix} 4 & 6 \\ 6 & 4 \end{vmatrix} + (-1)^{1+3} \times 0 \times \begin{vmatrix} 4 & 5 \\ 6 & 5 \end{vmatrix} \\ &\implies \det(A) = -10 - 2 \times (-20) = 30 \end{aligned}$$

5.4 Properties

1. Let $(A, B) \in \mathbb{M}_n^2(\mathbb{R})$, $A = (a_{ij})_{1 \leq i \leq n \wedge 1 \leq j \leq n}$, $B = (b_{ij})_{1 \leq i \leq n \wedge 1 \leq j \leq n}$

$$\det(\lambda A) = \lambda^n \det(A)$$

$$\det(AB) = \det(A) \times \det(B)$$

- 2.

$$\det(A^T) = \det(A)$$

3. When doing a row echelon for instance $\alpha R_1 + \beta R_2$:

$$\det(A) = \alpha \times \beta \times \det(C)$$

where C is the matrix that has been row echeloned

5.5 Determinant and invertibility

Let $A \in \mathbb{M}_n(\mathbb{R})$:

A invertible $\Leftrightarrow \exists B \in \mathbb{M}_n(\mathbb{R})$ $AB = BA = I_n$. B is denoted A^{-1} .

$$\begin{aligned} \Rightarrow |A \times A^{-1}| &= |I_n| \Rightarrow |A||A^{-1}| = |I_n| \\ \Rightarrow \det(A) &\neq 0 \wedge \det(A^{-1}) = \frac{1}{\det(A)} \end{aligned}$$

$$D : \begin{cases} \mathbb{M}_n(\mathbb{R}) \rightarrow \mathbb{R} \\ A \mapsto \det(A) \end{cases}$$

where D is the mapping of the function of the determinant.

5.6 Determinant of some special matrices

Let $A \in \mathbb{M}_n(\mathbb{R})$

- A is diagonal $\Leftrightarrow (i \neq j \Rightarrow a_{ij} = 0)$

$$\det(A) = \prod_{i=1}^n a_{ii}$$

- A is a upper-triangle matrix $\Leftrightarrow j < i \Rightarrow a_{ij} = 0$

$$\det(A) = \prod_{i=1}^n a_{ii}$$

- A is a lower-triangle matrix $\Leftrightarrow j > i \Rightarrow a_{ij} = 0$

$$\det(A) = \prod_{i=1}^n a_{ii}$$

Example

$$A = \begin{pmatrix} 9 & -4 & 2 \\ 21 & 8 & 3 \\ 25 & 0 & 5 \end{pmatrix}$$

$$\det(A) = \begin{vmatrix} -1 & -4 & 2 \\ 6 & 8 & 3 \\ 0 & 0 & 5 \end{vmatrix} (C1-5C3) = \begin{vmatrix} -1 & -4 & 2 \\ 0 & -16 & 15 \\ 0 & 0 & 5 \end{vmatrix} (R2+6R1) = 5 \times 16 = 80$$

Or

$$\det(A) = (-1)^{3+1} \times 25 \begin{vmatrix} -4 & 2 \\ 8 & 5 \end{vmatrix} + (-1)^{3+3} \times 5 \begin{vmatrix} 9 & -4 \\ 21 & 8 \end{vmatrix} = 80$$

Example

Find values of X such that $A - XI$ is not invertible, $X \in \mathbb{R}$

$$A = \begin{pmatrix} 1 & 0 & 2 \\ 2 & 1 & 0 \\ 1 & 3 & 2 \end{pmatrix} \implies A - XI = \begin{pmatrix} 1-X & 0 & 2 \\ 2 & 1-X & 0 \\ 1 & 3 & 2-X \end{pmatrix}$$

$$|A - XI| = \begin{vmatrix} 1-X & 0 & 2 \\ 2 & 1-X & 0 \\ 4-X & 4-X & 4-X \end{vmatrix} (R1+R2+R3) = (4-X) \begin{vmatrix} 1-X & 0 & 2 \\ 2 & 1-X & 0 \\ 1 & 1 & 1 \end{vmatrix}$$

$$= \begin{vmatrix} 1-X & X-1 & 1+X \\ 2 & -1-X & -2 \\ 1 & 0 & 0 \end{vmatrix} = (4-X)((-2)(X-1)+(1+X)^2) = (4-X)(X^2+3)$$

$$\mathbb{S} = \{4\}$$

6 Diagonalisation of endomorphism

Let $f \in \mathcal{L}(E)$ with E a \mathbb{K} vector space of finite dimension :

$$Mat_{BB}(f) = A$$

$$A \in M_n(\mathbb{R})$$

6.1 Definition : Eigen Value

Let $A \in \mathbb{M}_n(\mathbb{K})$ and $\lambda \in \mathbb{K}$, we call eigen value of A any scalar $\lambda \in \mathbb{K}$ such that $\exists U \in \mathbb{K}^n, A\vec{U} = \lambda\vec{U}$ Then we call U the eigen vector associated with the eigen values λ . Notation : for a given matrix $A \in \mathbb{M}_n(\mathbb{K})$, $spectrum(A)$ is how we denote the set of eigen values of A.

6.2 Example

$\begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}, \lambda \in \mathbb{R}$ and $A = Mat_B(t), t \in \mathcal{L}(E), E = \mathbb{K}$ vector space, $dim(E) = 2$

$$\text{We look for } \begin{pmatrix} x \\ y \end{pmatrix}_B \mapsto \begin{pmatrix} x + 2y \\ 3x + 4y \end{pmatrix}$$

6.3 Definition : Eigen Space

Let $A \in \mathbb{M}_n\mathbb{K}$ and $\lambda \in spectrum(A)$. Then we call eigen space associated with λ : $E_\lambda = \{\vec{U} \in \mathbb{K}^n, A\vec{U} = \lambda\vec{U}\} \subset \mathbb{K}^n$

6.3.1 Proof

Let E_y a linear subspace of E :

- $(A) \times \vec{0} = \vec{0} \implies \vec{0} \in E_\lambda \implies E_y \neq \emptyset$
- $\forall (\alpha, \vec{U}, \vec{V}) \in \mathbb{K} \times E_\lambda^2, A(\alpha\vec{U} + \vec{V}) = A(\alpha\vec{U}) + A(\vec{V}) = \lambda\alpha\vec{U} + \lambda\vec{V} = \lambda(\alpha\vec{U} + \vec{V}) \implies \alpha\vec{U} + \vec{V} \in E_\lambda$
- Thus, E_y is not empty and is closed by linear combination $\implies E_y$ is a linear subspace of E

Example

Defintion 2 : Eigen Space

Let E a \mathbb{K} vector space of eigen vectors and $A \in \mathbb{M}_n(\mathbb{R})$ the matrix of an endomorphism of E; λ an eigen value of A. The we call eigen space associated with λ :

$$E_\lambda = Ker(A - \lambda I)$$

7 Diagonalisability

7.1 Characteristic polynomial

7.1.1 Definition

Let $A \in \mathbb{M}_n(\mathbb{K})$. We call characteristic polynomial and denote $P_A(X)$ the following polynomial :

$$P_A(X) = \det(A - XI)$$

7.1.2 Proposition

Let $A \in \mathbb{M}_n(\mathbb{K})$. We call *spectrum*(A) the following set :

$$\text{spectrum}(A) = \{\lambda \in k, P_A(\lambda) = 0\}$$

Example

Let $A \in \mathbb{M}_n(\mathbb{K})$, such that :

$$A = \begin{pmatrix} 0 & 1 & 1 \\ -1 & 2 & 1 \\ 0 & 0 & 1 \end{pmatrix}$$

$$P_A(X) = \begin{vmatrix} -X & 1 & 1 \\ -1 & 2-X & 1 \\ 0 & 0 & 1-X \end{vmatrix}$$

$$= (-1)^{3+3} \times (1-X) \times \begin{vmatrix} -X & 1 \\ -1 & 2-X \end{vmatrix}$$

$$= (1-X)(-2X + X^2 + 1) = (1-X)(X-1)^2 = (1-X)^3$$

7.1.3 Definition

Let $f \in \mathcal{L}(E)$ and $A = \text{Mat}(f)$ in the standard basis. We say A is diagonalisable if there exists an eigen basis of f in E , i.e a basis $B_e = (u_1, \dots, u_n)$ such that $\forall i \in [1, n], f(u_i) = \lambda_i u_i, \lambda_i \in \mathbb{K}$

7.1.4 Definition 2

Let $f \in \mathcal{L}(E)$ and $A = \text{Mat}(f)$ in the standard basis. A is diagonalisable if $\exists P \in M_n(\mathbb{R})$, **invertible** such that :

$$P^{-1}AP = D, \text{ when } D \text{ is diagonal}$$

7.1.5 Theorem

Let $f \in \mathcal{L}(E)$ and $A = \text{Mat}_B(f)$.

Then the following proposition are equivalent :

- A is diagonalisable
- There exists an eigen basis for f in E
- $\sum_{\lambda \in \text{spectrum}(A)} \dim(E_\lambda) = \dim(E)$
- $\sum_{\lambda \in \text{spectrum}(A)} E_\lambda = E_{\lambda_1} + E_{\lambda_2} + \dots + E_{\lambda_n} = E$

7.1.6 Example

Let :

$$A = \begin{pmatrix} 3 & -1 & 1 \\ 0 & 2 & 0 \\ 1 & -1 & 3 \end{pmatrix} \implies P_A(X) \begin{vmatrix} 3-X & -1 & 1 \\ 0 & 2-X & 0 \\ 1 & -1 & 3-X \end{vmatrix}$$

$$\begin{aligned} &= (-1)(2+2) \times (2-X) \times ((3-X)^2 - 1) = ((2-X)(3-X-1)(3-X+1)) \\ &= (2-X)^2(4-X) \implies \text{spectrum}(A) = \{2, 4\} \end{aligned}$$

Thus : $E_2 = \{x \in E, AX = 2X\} = \text{Ker}(A - 2I)$

$$\implies \begin{pmatrix} 1 & -1 & 1 \\ 0 & 0 & 0 \\ 1 & -1 & 1 \end{pmatrix} : \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Leftrightarrow x - y + z = 0 \implies \left\{ \begin{pmatrix} y-z \\ 0 \\ z \end{pmatrix}_B, (y, z) \in \mathbb{R}^2 \right\}$$

$$= \text{span}\left(\begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}_B, \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}_B \right) \implies \dim(E_2) = 2$$

$$\begin{aligned}
\text{Also : } E_4 &= (\text{Ker}(A - 4I)) = \text{Ker} \begin{pmatrix} -1 & -1 & 1 \\ 0 & -2 & 0 \\ 1 & -1 & -1 \end{pmatrix} \\
&\begin{pmatrix} 1 & 1 & -1 \\ 0 & -2 & 0 \\ 1 & -1 & -1 \end{pmatrix} : \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Leftrightarrow \begin{pmatrix} 1 & 1 & -1 \\ 0 & -2 & 0 \\ 0 & -2 & 0 \end{pmatrix} : \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \\
&\begin{pmatrix} 1 & 1 & -1 \\ 0 & -2 & 0 \\ 0 & 0 & 0 \end{pmatrix} : \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow \begin{cases} x = z \\ y = 0 \\ z \in \mathbb{R} \end{cases} \Rightarrow E_4 = \text{span} \left(\begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} \right)
\end{aligned}$$

$\Rightarrow \dim(E_1) = 1 \Rightarrow \dim(E_1) + \dim(E_2) = 1 + 2 = 3 = \dim(E) \Rightarrow A$ is diagonalisable.

7.1.7 Definition : algebraic and geometrix multiplicities of eigen values

Let f an endomorphism of a finite-dimensional vector space E . (i.e $f \in \mathcal{L}(E)$) and $\lambda \in \text{spectrum}(f)$ an eigen value of f . Then we call :

1. a algebraic multiplicity of λ as a root of characteristic polynomial
2. a geometric multiplicity of λ the dimensions of the eigen space

7.1.8 Related diagonalisability criteria

Let $f \in \mathcal{L}(E)$, E a \mathbb{K} vector space and $A = \text{Mat}_{BB}(f)$, B a basis of E .

- f is diagonalisable if the sum of geometrix multiplicities of all eigen values of f is equal to the dimension of E . $\sum_{\lambda \in \text{spectrum}(f)} \dim(E_\lambda) = \dim(E)$.
- $\forall \lambda \in \text{spectrum}(f)$, her geometric multiplicity and algebraic multiplicity are equal.

7.1.9 Theorem

Let f an endomorphism of a finite-dimensional vector space E . (i.e $f \in \mathcal{L}(E)$)

$\forall \lambda \in \text{spectrum}(f)$, the geometrix multiplicity of λ is always greater than or equal to one and less than or equal to its algebraic multiplicity

i.e : $\forall \lambda \in \text{spectrum}(f), 1 \leq \dim(E_\lambda) \leq m(\lambda_i)$ where $m(\lambda_i)$ is the algebraic multiplicity of $\lambda_i \Rightarrow \sum_{\lambda \in \text{spectrum}(f)} \dim(E_{\lambda_i}) \leq \dim(E)$

7.1.10 Corollary

Let f an endomorphism of a finite-dimensional vector space E . (i.e $f \in \mathcal{L}(E)$).
If f admits a distinct eigen values then f is diagonalisable

7.2 Method for diagonalising and endomorphism

1. Characteristic polynomial and its roots (P_λ and $spectrum(f)$)
2. If n roots ($card(spectrum(f))$) then f is diagonalisable. If $< n$, check the geometric multiplicity standing with the eigen values whose algebraic multiplicity is ≥ 1 . Or $\sum_{\lambda \in spectrum(f)} dim(E_{\lambda_i})$ and compare it to n . If equal, diagonalisable else it is not.
3. Determine a basis B_λ for each $E_\lambda = Ker(f - \lambda I_{dE} = ker(A - \lambda I))$
Thus the concatenation of those bases is an eigen basis in which the matrix of f is diagonal.

BE CAREFUL : f is diagonal $\Leftrightarrow \forall \lambda \in spectrum(f), dim(E_{\lambda_i}) = m(\lambda_i) \Leftrightarrow P_\lambda$ splits

Remark : if P_λ does not split, f is not diagonal.

7.2.1 Proposition

Let $A \in M_n(\mathbb{R})$. If A is symmetric i.e ${}^tA = A$, then A is diagonalisable.

7.2.2 Example

$$A = \begin{pmatrix} 5 & 0 & -6 \\ 0 & -1 & 0 \\ 3 & 0 & -4 \end{pmatrix} \Rightarrow \begin{vmatrix} 5-X & 0 & -6 \\ 0 & -1-X & 0 \\ 3 & 0 & -4-X \end{vmatrix}$$

$$= (-1)^{2+2} \times -(X+1) \times [(5-X)(-4-X)+18] = -(X+1)(X^2-X-2) = (X+1)^2(X-2) \\ \Rightarrow spectrum(A) = \{-1, 2\}$$

$$E_{-1} = Ker(A + I) = Ker \begin{pmatrix} 6 & 0 & -6 \\ 0 & 0 & 0 \\ 3 & 0 & -3 \end{pmatrix} \Rightarrow Im(A + I) = span((2, 0, 1))$$

$$\Rightarrow dim(Im(A + I)) = 1 \Rightarrow dim(Ker(A + I)) = 2$$

$(1, 0, 1), (0, 1, 0)$ are non-colinears vectors from $Ker(A + I)$

$\implies A$ is diagonalisable. $\implies B_{E_{-1}} = ((1, 0, 1), (0, 1, 0))$

$$E_2 = ker(A - 2I) = ker \begin{pmatrix} 3 & 0 & -6 \\ 0 & -3 & 0 \\ 3 & 0 & -6 \end{pmatrix} \implies dim(Im(A - 2I) = 2)$$

$\implies dim(Ker(A - 2I) = 1) \wedge 2C_1 + 0C_2 + 1C_3 = 0 \implies (2, 0, 1) \in Ker(A - 2I) \wedge (2, 0, 1)$

$\implies B_2 = ((2, 0, 1)) \implies B_e = ((1, 0, 1), (0, 1, 0), (2, 0, 1))$

$$\implies Mat_{B_e}(A) = \begin{pmatrix} -1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 2 \end{pmatrix}$$