Spectral Decomposition

If A is a symmetric matrix with real entries that is orthogonally diagonalized by

$$P = [\mathbf{u}_1 \quad \mathbf{u}_2 \quad \cdots \quad \mathbf{u}_n]$$

and if $\lambda_1, \lambda_2, \ldots, \lambda_n$ are the eigenvalues of A corresponding to the unit eigenvectors $\mathbf{u}_1, \mathbf{u}_2, \ldots, \mathbf{u}_n$, then we know that $D = P^TAP$, where D is a diagonal matrix with the eigenvalues in the diagonal positions. It follows from this that the matrix A can be expressed as

$$A = PDP^T = [\mathbf{u}_1 \quad \mathbf{u}_2 \quad \cdots \quad \mathbf{u}_n] \begin{bmatrix} \lambda_1 & 0 & \cdots & 0 \\ 0 & \lambda_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \lambda_n \end{bmatrix} \begin{bmatrix} \mathbf{u}_1^T \\ \mathbf{u}_2^T \\ \vdots \\ \mathbf{u}_n^T \end{bmatrix}$$

$$= [\lambda_1\mathbf{u}_1 \quad \lambda_2\mathbf{u}_2 \quad \cdots \quad \lambda_n\mathbf{u}_n] \begin{bmatrix} \mathbf{u}_1^T \\ \mathbf{u}_2^T \\ \vdots \\ \mathbf{u}_n^T \end{bmatrix}$$

Multiplying out, we obtain the formula

$$\boxed{A = \lambda_1\mathbf{u}_1\mathbf{u}_1^T + \lambda_2\mathbf{u}_2\mathbf{u}_2^T + \cdots + \lambda_n\mathbf{u}_n\mathbf{u}_n^T} \tag{7}$$

which is called a ***spectral decomposition of A***.*

EXAMPLE 2 | A Geometric Interpretation of a Spectral Decomposition

The matrix

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

has eigenvalues $\lambda_1 = -3$ and $\lambda_2 = 2$ with corresponding eigenvectors

$$\mathbf{x}_1 = \begin{bmatrix} 1 \\ -2 \end{bmatrix} \quad \text{and} \quad \mathbf{x}_2 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

(verify). Normalizing these basis vectors yields

$$\mathbf{u}_1 = \frac{\mathbf{x}_1}{\|\mathbf{x}_1\|} = \begin{bmatrix} \frac{1}{\sqrt{5}} \\ -\frac{2}{\sqrt{5}} \end{bmatrix} \quad \text{and} \quad \mathbf{u}_2 = \frac{\mathbf{x}_2}{\|\mathbf{x}_2\|} = \begin{bmatrix} \frac{2}{\sqrt{5}} \\ \frac{1}{\sqrt{5}} \end{bmatrix}$$

so a spectral decomposition of A is

$$\begin{bmatrix} 1 & 2 \\ 2 & -2 \end{bmatrix} = \lambda_1 \mathbf{u}_1 \mathbf{u}_1^T + \lambda_2 \mathbf{u}_2 \mathbf{u}_2^T = (-3) \begin{bmatrix} \frac{1}{\sqrt{5}} \\ -\frac{2}{\sqrt{5}} \end{bmatrix} \begin{bmatrix} \frac{1}{\sqrt{5}} & -\frac{2}{\sqrt{5}} \end{bmatrix} + (2) \begin{bmatrix} \frac{2}{\sqrt{5}} \\ \frac{1}{\sqrt{5}} \end{bmatrix} \begin{bmatrix} \frac{2}{\sqrt{5}} & \frac{1}{\sqrt{5}} \end{bmatrix}$$

$$= (-3) \begin{bmatrix} \frac{1}{5} & -\frac{2}{5} \\ -\frac{2}{5} & \frac{4}{5} \end{bmatrix} + (2) \begin{bmatrix} \frac{4}{5} & \frac{2}{5} \\ \frac{2}{5} & \frac{1}{5} \end{bmatrix} \tag{8}$$

Question:

In Exercises 15–18, find the spectral decomposition of the matrix.

18. $$\begin{bmatrix} -2 & 0 & -36 \\ 0 & -3 & 0 \\ -36 & 0 & -23 \end{bmatrix}$$

Solution:

$\det(\lambda I - A) = \begin{vmatrix} \lambda+2 & 0 & 36 \\ 0 & \lambda+3 & 0 \\ 36 & 0 & \lambda+23 \end{vmatrix} = (\lambda-25)(\lambda+3)(\lambda+50)$ therefore A has eigenvalues 25, -3, and -50.

The reduced row echelon form of $25I - A$ is $\begin{bmatrix} 1 & 0 & \frac{4}{3} \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ so that the eigenspace corresponding to

$\lambda = 25$ consists of vectors $\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$ where $x_1 = -\frac{4}{3}t$, $x_2 = 0$, $x_3 = t$. A vector $\mathbf{p}_1 = \begin{bmatrix} -4 \\ 0 \\ 3 \end{bmatrix}$ forms a basis for this eigenspace.

The reduced row echelon form of $-3I - A$ is $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}$ so that the eigenspace corresponding to $\lambda = -3$ consists of vectors $\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$ where $x_1 = 0$, $x_2 = t$, $x_3 = 0$. A vector $\mathbf{p}_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$ forms a basis for this eigenspace.

The reduced row echelon form of $-50I - A$ is $\begin{bmatrix} 1 & 0 & -\frac{3}{4} \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ so that the eigenspace corresponding to $\lambda = -50$ consists of vectors $\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$ where $x_1 = \frac{3}{4}t$, $x_2 = 0$, $x_3 = t$. A vector $\mathbf{p}_3 = \begin{bmatrix} 3 \\ 0 \\ 4 \end{bmatrix}$ forms a basis for this eigenspace.

Applying the Gram-Schmidt process to the bases $\{\mathbf{p}_1\}$ and $\{\mathbf{p}_3\}$ amounts to simply normalizing the vectors; the basis $\{\mathbf{p}_2\}$ is already orthonormal.

A matrix $P = \begin{bmatrix} -\frac{4}{5} & 0 & \frac{3}{5} \\ 0 & 1 & 0 \\ \frac{3}{5} & 0 & \frac{4}{5} \end{bmatrix}$ orthogonally diagonalizes A resulting in $P^T AP = D = \begin{bmatrix} 25 & 0 & 0 \\ 0 & -3 & 0 \\ 0 & 0 & -50 \end{bmatrix}$.

Formula (7) of Section 7.2 yields the spectral decomposition of A:

$$\begin{bmatrix} -2 & 0 & -36 \\ 0 & -3 & 0 \\ -36 & 0 & -23 \end{bmatrix} = (25)\begin{bmatrix} -\frac{4}{5} \\ 0 \\ \frac{3}{5} \end{bmatrix}\begin{bmatrix} -\frac{4}{5} & 0 & \frac{3}{5} \end{bmatrix} + (-3)\begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}\begin{bmatrix} 0 & 1 & 0 \end{bmatrix} + (-50)\begin{bmatrix} \frac{3}{5} \\ 0 \\ \frac{4}{5} \end{bmatrix}\begin{bmatrix} \frac{3}{5} & 0 & \frac{4}{5} \end{bmatrix}$$

$$= (25)\begin{bmatrix} \frac{16}{25} & 0 & -\frac{12}{25} \\ 0 & 0 & 0 \\ -\frac{12}{25} & 0 & \frac{9}{25} \end{bmatrix} + (-3)\begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} + (-50)\begin{bmatrix} \frac{9}{25} & 0 & \frac{12}{25} \\ 0 & 0 & 0 \\ \frac{12}{25} & 0 & \frac{16}{25} \end{bmatrix}.$$