

Assignment 12

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Download the latex-tikz codes from

<https://github.com/sachinomdubey/Matrix-theory/Assignment12>

1 PROBLEM

(Hoffman/Page261/5) :

Let \mathbf{T} be the linear operator on \mathbf{R}^8 which is represented in the standard basis by the matrix

$$\mathbf{A} = \begin{pmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 \\ 0 & 1 & 1 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 & 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 & 1 & 1 & 0 & 1 \\ 0 & -1 & -1 & -1 & -1 & 0 & 1 & -1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} \quad (1.0.1)$$

- 1) Find the characteristic polynomial and the invariant factors.
- 2) Find the primary decomposition of \mathbf{R}^8 under \mathbf{T} and the projections on the primary components. Find cyclic decompositions of each primary component as in Theorem 3.
- 3) Find the Jordan form of \mathbf{A} .
- 4) Find a direct-sum decomposition of \mathbf{R}^8 into T -cyclic subspaces as in Theorem 3.

2 DEFINITION AND RESULT USED

Characteristic Polynomial	<p>The characteristic polynomial of a $n \times n$ matrix \mathbf{A} is given by:</p> $\det(\lambda \mathbf{I} - \mathbf{A})$ <p>Where, \mathbf{I} is $n \times n$ identity matrix</p>
Minimal Polynomial	<p>The minimal polynomial of an $n \times n$ matrix \mathbf{A} over a field F is the monic polynomial P over F of least degree such that $P(\mathbf{A}) = 0$.</p>
Invariant factors	<p>The invariant factors of a $n \times n$ matrix \mathbf{A} are:</p> $f_1, f_2, f_3, \dots, f_n$ <p>Where f_1, f_2, \dots, f_n are monic non-zero elements of $F[x]$ (Set of all polynomials over field F) and satisfy the following:</p>

	<ul style="list-style-type: none"> • f_1 divides f_2, which in turn divides f_3, and so on, denoted as: $f_1 \mid f_2 \mid f_3 \mid \cdots \mid f_n$ • f_n is the minimal polynomial of \mathbf{A} • The product $f_1 f_2 f_3 f_4 \cdots f_n = \text{char}_A(x) = \det(x\mathbf{I} - \mathbf{A})$
Primary decomposition theorem	<p>Let \mathbf{T} be a linear operator on the Finite-dimensional vector space \mathbf{V} over the field F. Let p be the minimal polynomial for \mathbf{T},</p> $p = p_1^{r_1} \cdots p_k^{r_k} \quad (2.0.1)$ <p>where the p_i are distinct irreducible monic polynomials over F and the r_i are positive integers. Let W_i be the null space of $p_i(T)^{r_i}$, $i = 1, \dots, k$. Then</p> <ul style="list-style-type: none"> • $\mathbf{V} = \mathbf{W}_1 \oplus \dots \oplus \mathbf{W}_k$; • Each \mathbf{W}_i is invariant under \mathbf{T} • If \mathbf{T}_i is the operator induced on \mathbf{W}_i by \mathbf{T}, then the minimal polynomial for \mathbf{T}_i is $p_i^{r_i}$
Projections associated with direct decomposition of a vector space.	<p>If $\mathbf{V} = \mathbf{W}_1 \oplus \cdots \oplus \mathbf{W}_k$ then there exist k linear operators (called projections) $\mathbf{E}_1, \dots, \mathbf{E}_k$ on \mathbf{V} such that:</p> <ul style="list-style-type: none"> • Each \mathbf{E}_i is a projection ($\mathbf{E}_i^2 = \mathbf{E}_i$); • $\mathbf{E}_i \mathbf{E}_j = 0$, if $i \neq j$; • $\mathbf{I} = \mathbf{E}_1 + \cdots + \mathbf{E}_k$ <p>Also, for $i \in [1, k]$,</p> $\mathbf{E}_i(\mathbf{v}) = \begin{cases} \mathbf{v} & \text{for } \mathbf{v} \in \mathbf{W}_i \\ 0 & \text{for } \mathbf{v} \notin \mathbf{W}_i \end{cases} \quad (2.0.2)$
Cyclic decomposition theorem	<p>Let T be a linear operator on a finite-dimensional vector space \mathbf{V} and let \mathbf{W}_0 be a proper T-admissible subspace of \mathbf{V}. There exists non zero vectors $\alpha_1, \alpha_2, \dots, \alpha_r$ in \mathbf{V} with respective T-annihilators p_1, p_2, \dots, p_r such that:</p> <ul style="list-style-type: none"> • $\mathbf{V} = \mathbf{W}_0 \oplus \mathbf{Z}(\alpha_1; T) \oplus \mathbf{Z}(\alpha_2; T) \oplus \dots \oplus \mathbf{Z}(\alpha_r; T)$ • p_k divides p_{k-1}, $k = 2, \dots, r$

	<p>Here, the T-cyclic subspace $\mathbf{Z}(\alpha_i; T)$ is defined as :</p> <ul style="list-style-type: none"> • $\mathbf{Z}(\alpha_i; T) = \text{Span} \{ \alpha_i, \mathbf{T}\alpha_i, \dots, \mathbf{T}^{k-1}\alpha_i \}$ • Where $k = \text{Degree of } p_i$
Jordan form of a matrix	<p>Every matrix \mathbf{A} can be expressed as:</p> $\mathbf{P}^{-1}\mathbf{A}\mathbf{P} = \mathbf{J} \quad (2.0.3)$ <p>Where \mathbf{J} is an upper triangular matrix of a particular form called a Jordan matrix. Matrix \mathbf{J} is of the form:</p> $\mathbf{J} = \begin{bmatrix} J_1 & & \\ & \ddots & \\ & & J_p \end{bmatrix} \quad \text{Where, } J_i = \begin{bmatrix} \lambda_i & 1 & & \\ & \lambda_i & \ddots & \\ & & \ddots & 1 \\ & & & \lambda_i \end{bmatrix}.$

3 SOLUTION

Characteristic polynomial	
Finding the Characteristic polynomial	<p>The linear operator \mathbf{T} is represented in standard basis by matrix \mathbf{A} given as:</p> $\mathbf{A} = \begin{pmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 \\ 0 & 1 & 1 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 & 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 & 1 & 1 & 0 & 1 \\ 0 & -1 & -1 & -1 & -1 & 0 & 1 & -1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} \quad (3.0.1)$ <p>The characteristic polynomial is given by:</p> $ \lambda \mathbf{I} - \mathbf{A} = \begin{vmatrix} \lambda - 1 & -1 & -1 & -1 & -1 & -1 & -1 & 1 \\ 0 & \lambda & 0 & 0 & 0 & 0 & 0 & -1 \\ 0 & 0 & \lambda & 0 & 0 & 0 & 0 & 1 \\ 0 & -1 & -1 & \lambda & 0 & 0 & 0 & -1 \\ 0 & 0 & 0 & -1 & \lambda - 1 & 0 & 0 & 0 \\ 0 & -1 & -1 & -1 & -1 & \lambda - 1 & 0 & -1 \\ 0 & 1 & 1 & 1 & 1 & 0 & \lambda - 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & \lambda \end{vmatrix} \quad (3.0.2)$

$$= (\lambda - 1) \begin{vmatrix} \lambda & 0 & 0 & 0 & 0 & 0 & -1 \\ 0 & \lambda & 0 & 0 & 0 & 0 & 1 \\ -1 & -1 & \lambda & 0 & 0 & 0 & -1 \\ 0 & 0 & -1 & \lambda - 1 & 0 & 0 & 0 \\ -1 & -1 & -1 & -1 & \lambda - 1 & 0 & -1 \\ 1 & 1 & 1 & 1 & 0 & \lambda - 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & \lambda \end{vmatrix} \quad (3.0.3)$$

$$= (\lambda - 1)\lambda \begin{vmatrix} \lambda & 0 & 0 & 0 & 0 & 0 \\ 0 & \lambda & 0 & 0 & 0 & 0 \\ -1 & -1 & \lambda & 0 & 0 & 0 \\ 0 & 0 & -1 & \lambda - 1 & 0 & 0 \\ -1 & -1 & -1 & -1 & \lambda - 1 & 0 \\ 1 & 1 & 1 & 1 & 0 & \lambda - 1 \end{vmatrix} \quad (3.0.4)$$

$$= (\lambda - 1)^4 \lambda^4 = \boxed{\lambda^8 - 4\lambda^7 + 6\lambda^6 - 4\lambda^5 + \lambda^4} \quad (3.0.5)$$

This is the required characteristic polynomial.

Invariant factors

Finding the
Invariant factors

From the obtained characteristic polynomials, Let us find the minimum polynomial $p(\lambda)$ which satisfies the condition $p(\mathbf{A}) = 0$ and has least degree. Starting from smallest degree and moving up:

Consider $(\lambda - 1)\lambda = \lambda^2 - \lambda$

Verification:

$$p(\mathbf{A}) = \mathbf{A}^2 - \mathbf{A}$$

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

$$p(\mathbf{A}) \neq \mathbf{0}$$

Thus, $\lambda^2 - \lambda$ is not our minimal polynomial

Consider $(\lambda - 1)\lambda^2 = \lambda^3 - \lambda^2$

Verification:

$$p(\mathbf{A}) = \mathbf{A}^3 - \mathbf{A}^2$$

$$= \begin{pmatrix} 1 & 3 & 3 & 3 & 3 & 3 & 3 & 3 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 & 1 & 0 & 0 & 1 \\ 0 & 3 & 3 & 3 & 3 & 1 & 0 & 3 \\ 0 & -3 & -3 & -3 & -3 & 0 & 1 & -3 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} - \begin{pmatrix} 1 & 2 & 2 & 2 & 2 & 2 & 2 & 2 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 & 1 & 0 & 0 & 1 \\ 0 & 2 & 2 & 2 & 2 & 1 & 0 & 2 \\ 0 & -2 & -2 & -2 & -2 & 0 & 1 & -2 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

$$p(\mathbf{A}) \neq \mathbf{0}$$

Thus, $\lambda^3 - \lambda^2$ is not our minimal polynomial

$$\text{Consider } (\lambda - 1)^2 \lambda = \lambda^3 - 2\lambda^2 + \lambda$$

Verification:

$$p(\mathbf{A}) = \mathbf{A}^3 - 2\mathbf{A}^2 + \mathbf{A}$$

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

$$p(\mathbf{A}) \neq \mathbf{0}$$

Thus, $\lambda^3 - 2\lambda^2 + \lambda$ is not our minimal polynomial

$$\text{Consider } (\lambda - 1)^2 \lambda^2 = \lambda^4 - 2\lambda^3 + \lambda^2$$

Verification:

$$p(\mathbf{A}) = \mathbf{A}^4 - 2\mathbf{A}^3 + \mathbf{A}^2$$

$$= \begin{pmatrix} 1 & 4 & 4 & 4 & 4 & 4 & 4 & 4 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 & 1 & 0 & 0 & 1 \\ 0 & 4 & 4 & 4 & 4 & 1 & 0 & 4 \\ 0 & -4 & -4 & -4 & -4 & 0 & 1 & -4 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} - 2 \cdot \begin{pmatrix} 1 & 3 & 3 & 3 & 3 & 3 & 3 & 3 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 & 1 & 0 & 0 & 1 \\ 0 & 3 & 3 & 3 & 3 & 1 & 0 & 3 \\ 0 & -3 & -3 & -3 & -3 & 0 & 1 & -3 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

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

$$= \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

$$\therefore p(\mathbf{A}) = \mathbf{0}$$

Thus, $\lambda^4 - 2\lambda^3 + \lambda^2$ is the minimal polynomial

Let $f_1, f_2, f_3, \dots, f_8$ be the invariant factors of A . Then f_8 is the minimal polynomial of \mathbf{A} and so $f_8 = \lambda^4 - 2\lambda^3 + \lambda^2$. We also know that the product $f_1 f_2 f_3 f_4 f_5 f_6 f_7 f_8 = \text{char}_A(x) = \det(x\mathbf{I} - \mathbf{A})$. Thus, the invariant factors are:

$$\Rightarrow \boxed{1 \mid 1 \mid 1 \mid 1 \mid 1 \mid 1 \mid (\lambda^4 - 2\lambda^3 + \lambda^2) \mid (\lambda^4 - 2\lambda^3 + \lambda^2)}$$

- Here, each f_i divides f_{i+1} ,
- The last factor f_8 is our minimal polynomial, and
- The product of all factors is equal to the characteristic polynomial.

Therefore, The given factors are valid invariant factors of matrix \mathbf{A}

Primary decomposition of \mathbf{R}^8 under T .

Finding the primary decomposition of \mathbf{R}^8 under \mathbf{T}

The minimal polynomial of the matrix \mathbf{A} is:

$$p(\lambda) = \lambda^3 - 2\lambda^2 + \lambda = (\lambda - 1)^2 \lambda^2 \quad (3.0.6)$$

By Primary decomposition theorem, The vector space \mathbf{R}^8 can be decomposed into the primary components (or subspaces) as:

$$\mathbf{R}^8 = \mathbf{W}_1 \oplus \mathbf{W}_2; \quad (3.0.7)$$

Where,

$$\mathbf{W}_1 = \text{Null space of } (\mathbf{A} - \mathbf{I})^2 \quad (3.0.8)$$

$$\mathbf{W}_2 = \text{Null space of } (\mathbf{A})^2 \quad (3.0.9)$$

Finding primary component \mathbf{W}_1 :

$$(\mathbf{A} - \mathbf{I})^2 \mathbf{v} = 0 \quad (3.0.10)$$

$$\begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & -2 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 2 \\ 0 & -2 & -2 & 1 & 0 & 0 & 0 & -2 \\ 0 & 1 & 1 & -1 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{pmatrix} \mathbf{v} = 0 \quad (3.0.11)$$

Row reduced echelon form:

$$\begin{pmatrix} 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} \mathbf{v} = 0 \quad (3.0.12)$$

$$\therefore \mathbf{W}_1 = \begin{pmatrix} v_1 \\ 0 \\ 0 \\ 0 \\ v_5 \\ v_6 \\ v_7 \\ 0 \end{pmatrix} \quad (3.0.13)$$

$$\therefore \mathbf{W}_1 = \text{Span} \left\{ \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 1 \\ 0 \end{pmatrix} \right\} \quad (3.0.14)$$

Finding primary component \mathbf{W}_2 :

	$\mathbf{A}^2 \mathbf{v} = 0 \quad (3.0.15)$ $\begin{pmatrix} 1 & 2 & 2 & 2 & 2 & 2 & 2 & 2 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 & 1 & 0 & 0 & 1 \\ 0 & 2 & 2 & 2 & 2 & 1 & 0 & 2 \\ 0 & -2 & -2 & -2 & -2 & 0 & 1 & -2 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} \mathbf{v} = 0 \quad (3.0.16)$ <p>Row reduced echelon form:</p> $\begin{pmatrix} 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 & 1 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} \mathbf{v} = 0 \quad (3.0.17)$ $\therefore \mathbf{W}_2 = \begin{pmatrix} 0 \\ -v_3 - v_4 - v_5 - v_8 \\ v_3 \\ v_4 \\ v_5 \\ 0 \\ 0 \\ v_8 \end{pmatrix} \quad (3.0.18)$ $\therefore \mathbf{W}_2 = \text{Span} \left\{ \begin{pmatrix} 0 \\ -1 \\ 1 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ -1 \\ 0 \\ 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ -1 \\ 0 \\ 0 \\ 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ -1 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 1 \end{pmatrix} \right\} \quad (3.0.19)$
Projections on primary components \mathbf{W}_1 and \mathbf{W}_2.	
Finding the projection \mathbf{E}_1 on the primary component \mathbf{W}_1	<p>Finding the projection \mathbf{E}_1 that projects \mathbf{R}^8 on \mathbf{W}_1: We know that projection \mathbf{E}_1 will satisfy the following:</p> $\mathbf{E}_1(\mathbf{v}) = \begin{cases} \mathbf{v} & \text{for } \mathbf{v} \in \mathbf{W}_1 \\ 0 & \text{for } \mathbf{v} \notin \mathbf{W}_1 \end{cases} \quad (3.0.20)$ <p>Using the above result and the equations (3.0.14) and (3.0.19), we can write:</p>

$$\mathbf{E}_1 \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix} \quad (3.0.21)$$

$$\mathbf{E}_1 \begin{pmatrix} 0 & 0 & 0 & 0 \\ -1 & -1 & -1 & -1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \quad (3.0.22)$$

By using the equation (3.0.21), we can write:

$$\begin{pmatrix} E_{11} & E_{15} & E_{16} & E_{17} \\ E_{21} & E_{25} & E_{26} & E_{27} \\ E_{31} & E_{35} & E_{36} & E_{37} \\ E_{41} & E_{45} & E_{46} & E_{47} \\ E_{51} & E_{55} & E_{56} & E_{57} \\ E_{61} & E_{65} & E_{66} & E_{67} \\ E_{71} & E_{75} & E_{76} & E_{77} \\ E_{81} & E_{85} & E_{86} & E_{87} \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix} \quad (3.0.23)$$

By using the equation (3.0.22), we can write:

$$\begin{pmatrix} E_{13} - E_{12} & E_{14} - E_{12} & E_{15} - E_{12} & E_{18} - E_{12} \\ E_{23} - E_{22} & E_{24} - E_{22} & E_{25} - E_{22} & E_{28} - E_{22} \\ E_{33} - E_{32} & E_{34} - E_{32} & E_{35} - E_{32} & E_{38} - E_{32} \\ E_{43} - E_{42} & E_{44} - E_{42} & E_{45} - E_{42} & E_{48} - E_{42} \\ E_{53} - E_{52} & E_{54} - E_{52} & E_{55} - E_{52} & E_{58} - E_{52} \\ E_{63} - E_{62} & E_{64} - E_{62} & E_{65} - E_{62} & E_{68} - E_{62} \\ E_{73} - E_{72} & E_{74} - E_{72} & E_{75} - E_{72} & E_{78} - E_{72} \\ E_{83} - E_{82} & E_{84} - E_{82} & E_{85} - E_{82} & E_{88} - E_{82} \end{pmatrix} = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \quad (3.0.24)$$

Obtaining each elements of \mathbf{E}_1 by equating both sides in equations (3.0.23) and (3.0.24):

	$\mathbf{E}_1 = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 & 1 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} \quad (3.0.25)$ <p>Here, $\mathbf{E}_1^2 = \mathbf{E}_1$. thus the obtained \mathbf{E}_1 is valid projection.</p>
<p>Finding the projection \mathbf{E}_2 on the primary component \mathbf{W}_2</p>	<p>Finding the projection \mathbf{E}_2 that projects \mathbf{R}^8 on \mathbf{W}_2: We know that projection \mathbf{E}_2 will satisfy the following:</p> $\mathbf{E}_2(\mathbf{v}) = \begin{cases} \mathbf{v} & \text{for } \mathbf{v} \in \mathbf{W}_2 \\ 0 & \text{for } \mathbf{v} \notin \mathbf{W}_2 \end{cases} \quad (3.0.26)$ <p>Using this and the equations (3.0.14) and (3.0.19), we can write:</p> $\mathbf{E}_2 \begin{pmatrix} 0 & 0 & 0 & 0 \\ -1 & -1 & -1 & -1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 0 & 0 & 0 & 0 \\ -1 & -1 & -1 & -1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} \quad (3.0.27)$ $\mathbf{E}_2 \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \quad (3.0.28)$ <p>By using the equation (3.0.27), we can write:</p>

$$\begin{pmatrix} E_{13} - E_{12} & E_{14} - E_{12} & E_{15} - E_{12} & E_{18} - E_{12} \\ E_{23} - E_{22} & E_{24} - E_{22} & E_{25} - E_{22} & E_{28} - E_{22} \\ E_{33} - E_{32} & E_{34} - E_{32} & E_{35} - E_{32} & E_{38} - E_{32} \\ E_{43} - E_{42} & E_{44} - E_{42} & E_{45} - E_{42} & E_{48} - E_{42} \\ E_{53} - E_{52} & E_{54} - E_{52} & E_{55} - E_{52} & E_{58} - E_{52} \\ E_{63} - E_{62} & E_{64} - E_{62} & E_{65} - E_{62} & E_{68} - E_{62} \\ E_{73} - E_{72} & E_{74} - E_{72} & E_{75} - E_{72} & E_{78} - E_{72} \\ E_{83} - E_{82} & E_{84} - E_{82} & E_{85} - E_{82} & E_{88} - E_{82} \end{pmatrix} = \begin{pmatrix} 0 & 0 & 0 & 0 \\ -1 & -1 & -1 & -1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} \quad (3.0.29)$$

By using the equation (3.0.28), we can write:

$$\begin{pmatrix} E_{11} & E_{15} & E_{16} & E_{17} \\ E_{21} & E_{25} & E_{26} & E_{27} \\ E_{31} & E_{35} & E_{36} & E_{37} \\ E_{41} & E_{45} & E_{46} & E_{47} \\ E_{51} & E_{55} & E_{56} & E_{57} \\ E_{61} & E_{65} & E_{66} & E_{67} \\ E_{71} & E_{75} & E_{76} & E_{77} \\ E_{81} & E_{85} & E_{86} & E_{87} \end{pmatrix} = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \quad (3.0.30)$$

Obtaining each elements of \mathbf{E}_2 by equating both sides in equations (3.0.29) and (3.0.30)::

$$\mathbf{E}_2 = \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & -1 & -1 & -1 & 0 & 0 & 0 & -1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{pmatrix} \quad (3.0.31)$$

Here, $\mathbf{E}_2^2 = \mathbf{E}_2$. thus the obtained \mathbf{E}_2 is valid projection.

Also, from equations (3.0.25) and (3.0.31), It is also verified that $\mathbf{E}_1 + \mathbf{E}_2 = \mathbf{I}$

Jordan form

Finding Jordan form

The characteristic polynomial of the matrix \mathbf{A} is:

$$(\lambda - 1)^4 \lambda^4 = \lambda^8 - 4\lambda^7 + 6\lambda^6 - 4\lambda^5 + \lambda^4 \quad (3.0.32)$$

Thus, the eigen values are 1, 1, 1, 1, 0, 0, 0, 0

The eigen space corresponding to the eigenvalue 1 is the null space of $(\mathbf{A} - \mathbf{I})$:

$$(\mathbf{A} - \mathbf{I})\mathbf{v} = 0 \quad (3.0.33)$$

$$\begin{pmatrix} 0 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 0 & -1 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & -1 & 0 & 0 & 0 & 0 & -1 \\ 0 & 1 & 1 & -1 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 & 1 & 0 & 0 & 1 \\ 0 & -1 & -1 & -1 & -1 & 0 & 0 & -1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 \end{pmatrix} \mathbf{v} = 0 \quad (3.0.34)$$

Row reduced echelon form:

$$\begin{pmatrix} 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} \mathbf{v} = 0 \quad (3.0.35)$$

$$\therefore Nul(\mathbf{A} - \mathbf{I}) = \begin{pmatrix} v_1 \\ 0 \\ 0 \\ 0 \\ 0 \\ -v_7 \\ v_7 \\ 0 \end{pmatrix} \quad (3.0.36)$$

$$\therefore Nul(\mathbf{A} - \mathbf{I}) = \text{Span} \left\{ \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ -1 \\ 1 \\ 0 \end{pmatrix} \right\} \quad (3.0.37)$$

- Since the eigenspace corresponding to eigen value 1 is 2-dimensional, there are 2 Jordan blocks for eigen value 1;
- Also this eigenvalue has algebraic multiplicity 4 (from characteristic polynomial), thus the two blocks have to have sizes adding to 4. Hence, there are two 2×2 blocks.

The eigen space corresponding to the eigenvalue 0 is the null space of \mathbf{A}

$$\mathbf{A}\mathbf{v} = 0 \quad (3.0.38)$$

$$\begin{pmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 \\ 0 & 1 & 1 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 & 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 & 1 & 1 & 0 & 1 \\ 0 & -1 & -1 & -1 & -1 & 0 & 1 & -1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} \mathbf{v} = 0 \quad (3.0.39)$$

Row reduced echelon form:

$$\therefore \begin{pmatrix} 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} \mathbf{v} = 0 \quad (3.0.40)$$

$$\therefore \text{Nul}(\mathbf{A} - \mathbf{I}) = \begin{pmatrix} 0 \\ -v_3 \\ v_3 \\ -v_5 \\ v_5 \\ 0 \\ 0 \\ 0 \end{pmatrix} \quad (3.0.41)$$

$$\therefore \text{Nul}(\mathbf{A} - \mathbf{I}) = \text{Span} \left\{ \begin{pmatrix} 0 \\ -1 \\ 1 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 0 \\ -1 \\ 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} \right\} \quad (3.0.42)$$

- Here also, the eigenspace corresponding to eigen value 0 is 2-dimensional, thus there are 2 Jordan blocks for eigen value 0;
- Also this eigenvalue has algebraic multiplicity 4 (from characteristic polynomial), thus the two blocks have to have sizes adding to 4. Hence, there are two 2×2 blocks.

Using all the Jordan blocks, The Jordan form of \mathbf{A} can be written as:

$$\text{Jordan}(\mathbf{A}) = \begin{pmatrix} 1 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} \quad (3.0.43)$$

Direct sum decomposition into T-cyclic subspaces.

Finding direct-sum decomposition of \mathbf{R}^8 into T-cyclic subspaces

\mathbf{T} (represented by matrix \mathbf{A}) is a linear operator on vector space \mathbf{R}^8 (represented by \mathbf{V}). The T -annihilators p_1, p_2, \dots, p_k , such that p_k divides p_{k-1} , $k = 2, \dots, r$, are:

$$p_1 = (\lambda - 1)^2 \lambda^2 \quad (3.0.44)$$

$$p_2 = (\lambda - 1)^2 \lambda \quad (3.0.45)$$

$$p_3 = \lambda \quad (3.0.46)$$

By cyclic decomposition theorem, There will exists non-zero vectors α_1, α_2 and α_3 in \mathbf{V} with respective T -annihilators p_1, p_2 and p_3 such that:

$$\mathbf{V} = \mathbf{W}_0 \oplus \mathbf{Z}(\alpha_1; \mathbf{A}) \oplus \mathbf{Z}(\alpha_2; \mathbf{A}) \oplus \mathbf{Z}(\alpha_3; \mathbf{A}) \quad (3.0.47)$$

Where, the T-cyclic subspace $\mathbf{Z}(\alpha_i; T)$ is defined as :

$$\mathbf{Z}(\alpha_i; T) = \text{Span} \{ \alpha_i, T\alpha_i, \dots, T^{k-1}\alpha_i \} \quad (3.0.48)$$

$$\text{Where } k = \text{Degree of } p_i \quad (3.0.49)$$

Here, \mathbf{W}_0 is zero subspace:

$$\mathbf{W}_0 = \mathbf{0} \quad (3.0.50)$$

For defining $\mathbf{Z}(\alpha_1; \mathbf{A})$, we need to find non-zero vector α_1 such that:

$$p_1(\mathbf{A})(\alpha_1) = 0 \quad (3.0.51)$$

$$\text{Here, } p_1 = (\lambda - 1)^2 \lambda^2 \quad (3.0.52)$$

$$\text{and } p_1(\mathbf{A}) = (\mathbf{A} - \mathbf{I})^2 \mathbf{A}^2 = 0 \quad (3.0.53)$$

\Rightarrow Any vector $\alpha_1 \in \mathbf{R}^8$ will satisfy (3.0.51)

One such vector that satisfies (3.0.66) is:

$$\text{Let, } \alpha_1 = \begin{pmatrix} 0 \\ -1 \\ 1 \\ -1 \\ 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} \quad (3.0.70)$$

$$\therefore \mathbf{Z}(\alpha_2; \mathbf{A}) = \text{Span} \{ \alpha_2 \} \quad (3.0.71)$$

$$\therefore \mathbf{Z}(\alpha_2; \mathbf{A}) = \text{Span} \left\{ \begin{pmatrix} 0 \\ -1 \\ 1 \\ -1 \\ 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} \right\} \quad (3.0.72)$$

$$\therefore \dim(\mathbf{Z}(\alpha_2; \mathbf{A})) = \text{Degree of } p_3 = 1 \quad (3.0.73)$$

$$\dim(\mathbf{Z}(\alpha_1; \mathbf{A})) + \dim(\mathbf{Z}(\alpha_2; \mathbf{A})) + \dim(\mathbf{Z}(\alpha_3; \mathbf{A})) = 8 \quad (3.0.74)$$

Thus, $\mathbf{V} = \mathbf{Z}(\alpha_1; \mathbf{A}) \oplus \mathbf{Z}(\alpha_2; \mathbf{A}) \oplus \mathbf{Z}(\alpha_3; \mathbf{A})$ is the required direct sum decomposition into T-cyclic subspaces.