

Assignment 13

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Download the latex-tikz codes from

<https://github.com/neharani289/MatrixTheory/Assignment13>

1 PROBLEM

(hoffman/page198/9) :

Let \mathbf{A} be an $n \times n$ matrix with characteristics polynomial

$$f = (x - c_1)^{d_1} \dots (x - c_k)^{d_k}$$

Show that

$$c_1 d_1 + \dots + c_k d_k = \text{trace}(\mathbf{A})$$

2 SOLUTION

Given	<p>Let \mathbf{A} be an $n \times n$</p> $\mathbf{A} = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{pmatrix}$ <p>and Characteristics polynomial</p> $f = (x - c_1)^{d_1} \dots (x - c_k)^{d_k}$
To prove	$c_1 d_1 + \dots + c_k d_k = \text{trace}(\mathbf{A})$
proof	<p>Characteristics polynomial; $f = (x - c_1)^{d_1} \dots (x - c_k)^{d_k}$ here, c_1, \dots, c_k are the distinct eigen values. and d_1, \dots, d_k denotes the repetition of eigen values</p>

Therefore,

$$c_1d_1 + c_2d_2 + \dots + c_kd_k = \sum_i \lambda_i = \text{Sum of all eigen values.}$$

Using JCF concept;

For every matrix \mathbf{A} there exist a invertible matrix \mathbf{P} such that $\mathbf{PAP}^{-1} = \mathbf{J}$ where \mathbf{J} has Jordan Canonical form.

$$\mathbf{J} = \begin{pmatrix} J_1 & & & \\ & J_2 & & \\ & & \ddots & \\ & & & J_p \end{pmatrix}, \text{each block } J_i \text{ is a square matrix of the form}$$

$$\mathbf{J}_i = \begin{pmatrix} \lambda_i & 1 & & \\ & \lambda_i & \ddots & \\ & & \ddots & 1 \\ & & & \lambda_i \end{pmatrix}$$

where, \mathbf{J} is called Jordan normal form of \mathbf{A} and \mathbf{J}_i is called a Jordan block of \mathbf{A}

Consider, two $n \times n$ matrices \mathbf{B} and \mathbf{C} and they are called similar if there exists an invertible $n \times n$ matrix \mathbf{P} such that $\mathbf{C} = \mathbf{PBP}^{-1}$ which implies \mathbf{B} and \mathbf{C} have the same eigen values.

$$\implies \text{trace}(\mathbf{ABC}) = \text{trace}(\mathbf{BAC}) = \text{trace}(\mathbf{CAB})$$

$$\implies \text{trace}(\mathbf{A}) = \text{trace}(\mathbf{P}^{-1}\mathbf{JP}) = \text{trace}(\mathbf{PP}^{-1}\mathbf{J}) = \text{trace}(\mathbf{J})$$

$$\text{trace}(\mathbf{J}) = \sum_i \lambda_i \text{ where, } \lambda_i \text{ are eigen values of } \mathbf{A}.$$

$$\implies c_1d_1 + c_2d_2 + \dots + c_kd_k = \sum_i \lambda_i = \text{traceA}$$

Hence, Proved.

TABLE 1: Solution Summary