Every square matrix satisfies its own characteristic equation.

$$\mathbf{A}^n + d_1 \mathbf{A}^{n-1} + \dots + d_{n-1} \mathbf{A} + d_n \mathbf{I} = 0$$

Remark: Cayley-Hamilton Theorem basically states that nth and higher powers of a matrix can be expressed in terms of lower powers of the matrix. This is a very useful property in solving linear systems.

$$A^n = -d_1A^{n-1} - \cdots - d_{n-1}A - d_nI$$

For previous example, we have:

$$A^2 - 4A + 3I = 0$$

$$A^2 = 4A - 3I$$

$$A^3 = 4A^2 - 3A = 4(4A - 3I) - 3A = 13A - 12I$$

$$A^4 = 4A^3 - 3A^2 = 4(13A - 12I) - 3(4A - 3I) = 49A - 48I$$

$$exp(s) = \sum_{n=0}^{\infty} rac{s^n}{n!} = I + s + rac{s^2}{2!} + rac{s^3}{3!} + \cdots$$

$$exp(A) = \sum_{n=0}^{\infty} rac{A^n}{n!} = I + A + rac{A^2}{2!} + rac{A^3}{3!} + \cdots$$

$$A^{-1} = ?$$

$$A^2 - 4A + 3I = 0$$

$$A - 4I + 3A^{-1} = 0$$

$$A^{-1} = \frac{(4I - A)}{3}$$

Example:
$$A = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} A^{100} = ?$$

Solution:

$$A^{100} = \alpha A + \beta I$$

$$\lambda_1=3, \lambda_2=1, ext{and } e_1=egin{bmatrix}1\1\end{bmatrix}, e_2=egin{bmatrix}1\-1\end{bmatrix}$$

$$Ae_1 = \lambda_1 e_1 \Rightarrow A^2 e_1 = \lambda_1^2 e_1 \Rightarrow A^3 e_1 = \lambda_1^3 e_1 \Rightarrow \cdots \Rightarrow A^{100} e_1 = \lambda_1^{100} e_1$$

$$Ae_2=\lambda_2e_2\Rightarrow A^2e_2=\lambda_2^2e_2\Rightarrow A^3e_2=\lambda_2^3e_2\Rightarrow\cdots\Rightarrow A^{100}e_2=\lambda_2^{100}e_2$$

$$A^{100} = \alpha A + \beta I \Rightarrow A^{100}e_1 = \alpha Ae_1 + \beta e_1 \Rightarrow \lambda_1^{100}e_1 = \alpha \lambda_1 e_1 + \beta e_1 \Rightarrow \lambda_1^{100} = \alpha \lambda_1 + \beta \implies 3^{100} = 3\alpha + \beta A^{100} = \alpha Ae_1 + \beta A^{100} = \alpha Ae_1 + \beta Ae_1 \Rightarrow \lambda_1^{100}e_1 = \alpha Ae_1 \Rightarrow \lambda_1^{100}e_1 = \alpha Ae_1 \Rightarrow \lambda_1^{100}e_1 \Rightarrow \lambda_1^{100}e_1 = \alpha Ae_1 \Rightarrow \lambda_1^{100}e_1 \Rightarrow \lambda_1^{10$$

$$A^{100} = \alpha A + \beta I \Rightarrow A^{100}e_2 = \alpha A e_2 + \beta e_2 \Rightarrow \lambda_2^{100}e_2 = \alpha \lambda_2 e_2 + \beta e_2 \Rightarrow \lambda_2^{100} = \alpha \lambda_2 + \beta \implies 1^{100} = \alpha + \beta I \Rightarrow A^{100}e_2 = \alpha A e_2 + \beta e_2 \Rightarrow \lambda_2^{100}e_2 = \alpha A e_2 + \beta e_2 \Rightarrow$$

$$\begin{cases} 3^{100}=3\alpha+\beta\\ 1=\alpha+\beta \end{cases}\Rightarrow \frac{\alpha=\frac{3^{100}-1}{2}}{\beta=\frac{-3^{100}+3}{2}}$$

$$A^{100} = \frac{3^{100} - 1}{2}A + \frac{-3^{100} + 3}{2}I$$

Minimal Polynomial

Definition: The monic polynomial is the polynomial with the highest degree coefficient equal to 1.

$$s^n + a_1 s^{n-1} + \cdots \to \mathsf{monic}$$

$$2s^n + a_1s^{n-1} + \cdots \rightarrow \mathsf{not} \; \mathsf{monic}$$

Definition: The minimal polynomial of a matrix is the monic polynomial of the lowest degree that has the matrix as a root.

$$m(A) = 0_{n imes n}$$

Theorem: Given a matrix $A = \mathbb{C}^{n \ timesn}$, let m(s) be its minimal polynomial. Then, the minimal polynomial is the smallest degree polynomial that satisfies the following:

i) m(s) is unique.

ii) m(s) divides d(s) with no remainder.

$$\exists q(s) \text{ s.t. } d(s) = q(s)m(s)$$

iii) Every root of m(s) is a root of d(s).

Example:
$$A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix} \begin{array}{l} d(s) = (s-1)(s-2)(s-3) \\ m(s) = (s-1)(s-2)(s-3) \end{array}$$

Remark: When A has distinct eigenvalues (which implies diagonalizability but converse is not true), the minimal polynomial is the same as the characteristic polynomial.

A way to check if a minimal polynomial is correct is to check if the characteristic polynomial is zero when the minimal polynomial is substituted for s.

$$\mathsf{Let}\ m_1(s) = (s-1)(s-2)\ \mathsf{then}\ m_1(A) = (A-1I)(A-2I) = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} -1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \checkmark$$

$$\mathsf{Let}\ m_2(s) = (s-1)(s-2)\ \mathsf{then}\ m_2(A) = (A-1I)(A-2I) = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} -1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \neq 0$$

$$\text{Then, } m_2(s) = (s-1)(s-2)^2 \implies m_2(A) = (A-1I)(A-2I)^2 = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} -1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} -1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \checkmark$$

$$\mathbb{R}^3 = N(A-1I) \oplus N((A-2I)^2)$$
 where,

$$N(A-1I)=Nigg(egin{bmatrix}0&0&0\0&1&0\0&0&1\end{bmatrix}igg)=\mathrm{span}igg\{egin{bmatrix}1\0\0\end{bmatrix}igg\}\ \dimigg(N(A-1I)igg)=1$$

$$N((A-2I)^2) = Nigg(egin{bmatrix} 1 & 0 & 0 \ 0 & 0 & 0 \ 0 & 0 & 0 \end{bmatrix}igg) = \mathrm{span}igg\{egin{bmatrix} 0 \ 1 \ 0 \end{bmatrix}, egin{bmatrix} 0 \ 0 \ 1 \end{bmatrix}igg\} \ \dim\Bigl(N((A-2I)^2)\Bigr) = 2$$

Remark: There is a relationship between decomposition form and minimal polynomial in terms of power.

$$m(s)=(s-\lambda_1)^{d_1}\cdots(s-\lambda_k)^{d_k}$$
 $\mathbb{R}^n=N(A-\lambda_1I)^{d_1}\oplus\cdots\oplus N(A-\lambda_kI)^{d_k}$

Theorem:

$$\mathbb{C}^n = N(A-\lambda_1 I)^{m_1} \oplus N(A-\lambda_2 I)^{m_2} \oplus \cdots \oplus N(A-\lambda_k I)^{m_k}$$

$$egin{aligned} d(s) &= (s-\lambda_1)^{r_1} \cdots (s-\lambda_k)^{r_k} \ & r_1 + r_2 + \cdots + r_k = n \ & m(s) &= (s-\lambda_1)^{m_1} \cdots (s-\lambda_k)^{m_k} \ & 1 \leq m_i \leq r_i \end{aligned}$$

$$ar{A} = egin{bmatrix} ar{A}_1 & 0 & \cdots & 0 \ 0 & ar{A}_2 & \cdots & 0 \ dots & dots & \ddots & dots \ 0 & 0 & \cdots & ar{A}_k \end{bmatrix} ar{A} = B^{-1}AB, \, ext{B is composed of the basis vectors} \ B = egin{bmatrix} e_1 & e_2 & \cdots & e_n \end{bmatrix} \, ext{for the } N(A - \lambda_i I)^{m_i} \ \end{pmatrix}$$

Size of $ar{A}_i$ is $\dimigg(N(A-\lambda_iI)^{m_i}igg)$

Solution: Let Σ_1 be $A - \lambda_1 I$ and Σ_2 be $A - \lambda_2 I$.

$$\Sigma_1 = egin{bmatrix} 0 & 0 & 0 & 0 \ 0 & 0 & 1 & 0 \ 0 & 0 & 0 & 0 \ 0 & 0 & 0 & 1 \end{bmatrix} \dimigg(N(\Sigma_1)igg) = 2
eq 3 = r_1
ightarrow \dim K - \dim R(\Sigma_1) = 4 - 2 = 2$$

Then we need to check the dimension of $N(\Sigma_1^2)$.

Lets briefly check the dimension of $N(\Sigma_1^3)$.

:

Lets check the second eigenvalue.

$$\Sigma_2 = egin{bmatrix} -1 & 0 & 0 & 0 \ 0 & -1 & 1 & 0 \ 0 & 0 & -1 & 0 \ 0 & 0 & 0 & 0 \end{bmatrix} = egin{bmatrix} 1 & 0 & 0 & 0 \ 0 & 1 & -1 & 0 \ 0 & 0 & 1 & 0 \ 0 & 0 & 0 & 0 \end{bmatrix} \dimigg(N(\Sigma_2)igg) = 1 = r_2
ightarrow \dim R(\Sigma_2) = 4 - 3 = 1$$

Then the minimal polynomial is $m(s) = (s-1)^2(s-2)$.

Solution: Let Σ_1 be $A - \lambda_1 I$ and Σ_2 be $A - \lambda_2 I$.

$$\Sigma_1 = egin{bmatrix} 0 & 1 & 0 & 0 \ 0 & 0 & 1 & 0 \ 0 & 0 & 0 & 0 \ 0 & 0 & 0 & 1 \end{bmatrix} \mathrm{dim}igg(N(\Sigma_1)igg) = 1
eq r_1
ightarrow \mathrm{dim} V - \mathrm{dim} R(\Sigma_1) = 4 - 3 = 1$$

Then we need to check the dimension of $N(\Sigma_1^2)$.

Check the dimension of $N(\Sigma_1^3)$.

Now we can check the second eigenvalue.

$$\Sigma_2 = egin{bmatrix} -1 & 1 & 0 & 0 \ 0 & -1 & 1 & 0 \ 0 & 0 & -1 & 0 \ 0 & 0 & 0 & 0 \end{bmatrix} = egin{bmatrix} 1 & -1 & 0 & 0 \ 0 & 1 & -1 & 0 \ 0 & 0 & 1 & 0 \ 0 & 0 & 0 & 0 \end{bmatrix} \dimigg(N(\Sigma_2)igg) = 1 = r_2
ightarrow \dim K - \dim K(\Sigma_2) = 4 - 3 = 1$$

Then the minimal polynomial is $m(s) = (s-1)^3(s-2)$.

<u>Solution</u>: For each jordan block, we need to check the dimension of $N(\Sigma_1^i)$.

The largest jordan block will have the largest dimension of $N(\Sigma_1^i)$. The rest of the jordan blocks will have dimension of $N(\Sigma_1^i)$ equal to the size of the jordan block. Hence the geometric multiplicity wont increase.

Let Σ_1 be $A-\lambda_1I$ and Σ_2 be $A-\lambda_2I$. Check the largest jordan block.

$$\Sigma_1 = egin{bmatrix} 0 & 1 & 0 \ 0 & 0 & 1 \ 0 & 0 & 0 \end{bmatrix} \dimigg(N(\Sigma_1)igg) = 1
eq r_1
ightarrow \dim V - \dim R(\Sigma_1) = 3 - 2 = 1$$

Then we need to check the dimension of $N(\Sigma_1^2)$.

$$\Sigma_1^2 = egin{bmatrix} 0 & 0 & 1 \ 0 & 0 & 0 \ 0 & 0 & 0 \end{bmatrix} \dimigg(N(\Sigma_1^2)igg) = 2
eq r_1
ightarrow \dim V - \dim R(\Sigma_1^2) = 3 - 1 = 2$$

Check the dimension of $N(\Sigma_1^3)$.

$$\Sigma_1^3 = egin{bmatrix} 0 & 0 & 0 \ 0 & 0 & 0 \ 0 & 0 & 0 \end{bmatrix} \dimigg(N(\Sigma_1^3)igg) = 3 = r_1
ightarrow \dim V - \dim R(\Sigma_1^3) = 3 - 0 = 3$$

We need to continue to see that further powers of Σ_1 will not increase the dimension of $N(\Sigma_1^i)$.

$$\Sigma_1^4 = egin{bmatrix} 0 & 0 & 0 \ 0 & 0 & 0 \ 0 & 0 & 0 \end{bmatrix} \dimigg(N(\Sigma_1^4)igg) = 3 = r_1
ightarrow \dim V - \dim R(\Sigma_1^4) = 3 - 0 = 3$$

This implies that the further jordan blocks will not increase the dimension of $N(\Sigma_1^i)$. Hence they are not needed to be checked for minimal polynomial.

Now we can check the second eigenvalue.

$$egin{aligned} \Sigma_2 &= egin{bmatrix} 0 & -2 \ 0 & 0 \end{bmatrix} \dimigg(N(\Sigma_2)igg) = 1
eq r_2
ightarrow \dim V - \dim R(\Sigma_2) = 2 - 1 = 1 \ \ \Sigma_2^2 &= egin{bmatrix} 0 & 0 \ 0 & 0 \end{bmatrix} \dimigg(N(\Sigma_2^2)igg) = 2 = r_2
ightarrow \dim V - \dim R(\Sigma_2^2) = 2 - 0 = 2 \end{aligned}$$

Then the minimal polynomial is $m(s) = (s-2)^7(s-3)^2$.

Remark:

$$\dim\bigg(N(A-\lambda_iI)\bigg)=\#\text{ of jordan blocks corresponding to }\lambda_i\text{ with size }\geq 1$$

$$\dim\bigg(N(A-\lambda_iI)^2\bigg)-\dim\bigg(N(A-\lambda_iI)\bigg)=\#\text{ of jordan blocks corresponding to }\lambda_i\text{ with size }\geq 2$$

$$\dim\bigg(N(A-\lambda_iI)^3\bigg)-\dim\bigg(N(A-\lambda_iI)^2\bigg)=\#\text{ of jordan blocks corresponding to }\lambda_i\text{ with size }\geq 3$$

$$\dim\bigg(N(A-\lambda_iI)^k\bigg)-\dim\bigg(N(A-\lambda_iI)^{k-1}\bigg)=\#\text{ of jordan blocks corresponding to }\lambda_i\text{ with size }\geq k$$

Example: $A \in \mathbb{R}^4$ Which has a single eigenvalue $\lambda_1 = 7$ and the geometric multiplicity is 2. Find all possible jordan forms.

Solution: The characteristic polynomial is $d(s) = (s-7)^4$ and the minimal polynomial is $m(s) = (s-7)^2$. This suggests that,

$$\dim\Bigl(N(A-7I)^2\Bigr)=4=r_1 o\dim(V)=\dim\Bigl(N(A-7I)^2\Bigr)$$

Then for the $\dim \left(N(A-7I)\right)$ we have 3 possibilities, 1, 2, or 3.

a) Let $\dim N(A-7I)=3$

 $\# \ of \ jordan \ blocks \ = 3$

of jordan blocks w/ size $\geq 2 = 4 - 3 = 1$

of jordan blocks w/ size $\geq 3 = 3 - 3 = 0$

$$A = egin{bmatrix} 7 & 1 & 0 & 0 \ 0 & 7 & 0 & 0 \ 0 & 0 & 7 & 0 \ 0 & 0 & 0 & 7 \end{bmatrix}$$

a) Let $\dim N(A-7I)=2$

of jordan blocks = 2

of jordan blocks w/ size $\geq 2 = 4 - 2 = 2$

$$\#$$
 of jordan blocks w/ size $\geq 3 = \dim \left(N(A-7I)^3
ight) - \dim \left(N(A-7I)^2
ight) = 4-4 = 0$

$$A = egin{bmatrix} 7 & 1 & 0 & 0 \ 0 & 7 & 0 & 0 \ 0 & 0 & 7 & 1 \ 0 & 0 & 0 & 7 \end{bmatrix}$$

a) Let $\dim N(A-7I)=1$

$$\#$$
 of jordan blocks = 1

of jordan blocks w/ size $\geq 2 = 4 - 1 = 3$

However, this is not possible since there cannot be 3 jordan blocks with size greater than or equal to 2.

Example: Suppose a matrix $A \in \mathbb{R}^{8 \times 8}$ has the following subspace dimensions:

$$\dim \left(N(A-3I)\right)=5$$
 $\dim \left(N(A-3I)^2\right)=7$
 $\dim \left(N(A-3I)^3\right)=8$

- a) Find the characteristic polynomial of A.
- b) Find the minimal polynomial of A.
- c) Find the possible Jordan forms of A.

Solution:

- a) We know that the characteristic polynomial is $d(s) = (s-3)^8$.
- b) We know that the minimal polynomial is $m(s) = (s-3)^3$ since the dimension of $N(A-3I)^3$ is same as the dimension of the vector space. This implies that the geometric multiplicity is 3.
- c) Starting from the largest jordan block, having geometric multiplicity 3 suggest that the largest jordan block has size

$$\dim\Big(N(A-3I)^3\Big)-\dim\Big(N(A-3I)^2\Big)=\# ext{ of jordan blocks corresponding to λ_1 with size $\geq 3=8-7=1$}$$
 $\dim\Big(N(A-3I)^2\Big)-\dim\Big(N(A-3I)\Big)=\# ext{ of jordan blocks corresponding to λ_1 with size $\geq 2=7-5=2$}$

We have 2 that are greater than or equal to 2. This implies that we have 1 jordan block with size 3 and 1 jordan blocks with size 2.

$$\dim\Bigl(N(A-3I)\Bigr)=\# ext{ of jordan blocks corresponding to λ_1 with size }\geq 1=5$$

This implies that we have 3 jordan blocks with size 1.

$$A = \begin{bmatrix} 3 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 3 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 3 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 3 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 3 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 3 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 3 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 3 \end{bmatrix}$$

#EE501 - Linear Systems Theory at METU