# MATH 307

# Chapter 5

SECTION 5.5: SIMILAR MATRICES, DIAGONALIZATION, AND JORDAN CANONICAL FORM

# Contents

milar Matrices
Motivation
Definition
ordan Canonical Form
Jordan blocks
Reduction to Jordan Blocks

Created by: Pierre-Olivier Parisé Summer 2022

### Motivation

**EXAMPLE 1.** Let A be the  $3 \times 3$  matrix

$$A = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 4 \end{bmatrix}.$$

Then, (a) compute  $A^5$  (b) find the eigenvalues of A (c) find a basis for each eigenspace.

(a) 
$$A \cdot A \cdot A \cdot A \cdot A = \begin{bmatrix} 2^5 & 0 & 0 \\ 0 & 3^5 & 0 \\ 0 & 0 & 4^5 \end{bmatrix}$$

(b) 
$$\lambda I - A = \begin{bmatrix} \lambda - 2 & 0 & 0 \\ 0 & \lambda - 3 & 0 \\ 0 & 0 & \lambda - 4 \end{bmatrix}$$
  $\longrightarrow$   $\operatorname{det}(\lambda I - A) = (\lambda - 2)(\lambda - 3)(\lambda - 4)$ 

(c) 
$$\frac{\lambda=2}{2}$$
  $2I-A = \begin{bmatrix} 0 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -2 \end{bmatrix}$   $\longrightarrow$   $y=0, z=0$  & x free variable  $-b = \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} x \\ 0 \\ 0 \end{bmatrix} = x \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \longrightarrow basis for Ez.$ 

$$\lambda = 3 \quad 3I - A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & -1 \end{bmatrix} \quad x = 0 \quad x$$

$$-D \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \text{ basis for } E_3.$$

$$\lambda = 4 \qquad 4I - A = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \longrightarrow \begin{cases} \chi = 0 \\ y = 0 \\ 2 \end{cases} = \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 2 \end{bmatrix} = Z \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$

$$-D \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \text{ basis for } E_4.$$

#### Remarks

- It is pretty easy to deal with diagonal matrices.
- Our goal is to try to transform a general matrix into a diagonal matrix.

# **EXAMPLE 2.** Let A be the following $3 \times 3$ matrix

$$A = \begin{bmatrix} 6 & -4 & -2 \\ 1 & 2 & -1 \\ 1 & 0 & 1 \end{bmatrix}.$$

Find (a) the eigenvalues of A (b) a basis for each eigenspace (c) compute  $A^5$ .

(a) 
$$det(\lambda I - A) = \lambda^3 - 9 \lambda^2 + 26 \lambda - 24 = (\lambda - 2)(\lambda - 3)(\lambda - 4)$$
.  
-b Eigenvalus:  $\lambda = 2, \lambda = 3$  &  $\lambda = 4$ .

(b) 
$$\lambda=2$$
.  $(2I-A) = \begin{bmatrix} -4 & 4 & 2 \\ -1 & 0 & 1 \\ -1 & 0 & -1 \end{bmatrix}$ . Solve  $(2I-A)v=0$ .  $v=\begin{bmatrix} 3 \\ 2 \end{bmatrix}$ .

$$\begin{bmatrix} -4 & 4 & 2 & 0 \\ -1 & 0 & 1 & 0 \\ -1 & 0 & -1 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & -1 & 0 \\ 0 & 1 & -1/2 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} - 6 \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} z \\ \frac{1}{2}/z \\ z \end{pmatrix} = z \begin{bmatrix} 1/z \\ 1/z \\ 1 \end{bmatrix}$$

A basis for 
$$E_2$$
 is  $\begin{bmatrix} 1\\1/2\\1 \end{bmatrix}$ 

$$\frac{\lambda=3}{1-1}$$
.  $\frac{\lambda=3}{1-1}$   $\frac{\lambda=3}{1-1}$   $\frac{\lambda=3}{1-1}$  Solve  $\frac{\lambda=3}{1-1}$   $\frac{\lambda=3}{1-1}$   $\frac{\lambda=3}{1-1}$   $\frac{\lambda=3}{1-1}$   $\frac{\lambda=3}{1-1}$   $\frac{\lambda=3}{1-1}$   $\frac{\lambda=3}{1-1}$   $\frac{\lambda=3}{1-1}$   $\frac{\lambda=3}{1-1}$   $\frac{\lambda=3}{1-1}$ 

$$\begin{bmatrix} -3 & 42 & 0 \\ -1 & 1 & 1 & 0 \\ -1 & 0 & 2 & 0 \end{bmatrix} \sim \begin{bmatrix} 10 & -2 & 0 \\ 01 & -1 & 0 \\ 00 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 2 \\ 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 2z \\ z \\ z \end{bmatrix} = \overline{z} \begin{bmatrix} 7 \\ 1 \\ 1 \end{bmatrix}$$

A basis for 
$$E_3$$
 is  $\begin{bmatrix} 2 \\ 1 \end{bmatrix}$ .

$$\frac{\lambda=4}{1-A} = \begin{bmatrix} -2 & 4 & 2 \\ -1 & 2 & 1 \\ -1 & 0 & 3 \end{bmatrix}$$
 Solve  $(4I-A)v = 0$   $v = \begin{bmatrix} 2 & 1 \\ 2 & 2 \end{bmatrix}$ .

$$\begin{bmatrix} -2 & 4 & 2 & 0 \\ -1 & 2 & 1 & 0 \\ -1 & 0 & 3 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & -3 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 3z \\ z \\ z \end{bmatrix} = z \begin{bmatrix} 3 \\ 1 \\ 1 \end{bmatrix}.$$

So 
$$\begin{pmatrix} 3 \\ 1 \end{pmatrix}$$
 is a basis of Eq.

c) we could compute directly A5. This will be long though. Instead, we will try to transform A into a chagonal matrix D: we have to represent A in another basis.

The eigen vectors are the key!

Write the change of bossis from [0], [0], [0] to the set of eigen rectors which form a bossis N of 123:

$$\mathcal{P} = \begin{bmatrix} 1 & 2 & 3 \\ \frac{1}{2} & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}.$$

Now, the matrix A in the basis  $\Lambda$  is  $[\Lambda]_{\Lambda} = P^{-1}AP$ 

$$A = P (A)^{\wedge} P^{-1}$$

Now, we have

have  $A^{5} = (P [A]^{n}P^{-1})(P [A]^{n}P^{-1})(P [A]^{n}P^{-1})(P [A]^{n}P^{-1})$   $(P [A]^{n}P^{-1})$ 

 $= P \left[ A \right]_{n}^{n} I \left[ A \right]_{n}^{n} I \left[ A \right]_{n}^{n} I \left[ A \right]_{n}^{n} P^{-1}$   $= P \left( I A \right)_{n}^{n} P^{-1}$ 

Also, 
$$(A)_{n}^{n} = P^{-1}AP = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 4 \end{bmatrix}$$
 A diag. Hatrix!

$$\Rightarrow A^{5} = P^{-1}(A)^{A})^{5} P = \begin{pmatrix} 0 & -2 & 2 \\ -1 & 4 & -1 \\ 1 & -2 & 0 \end{pmatrix}\begin{pmatrix} 2^{5} & 0 & 0 \\ 0 & 3^{5} & 0 \\ 0 & 0 & 4^{5} \end{pmatrix}\begin{pmatrix} 1 & 2 & 3 \\ 1/2 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix}$$

$$= \begin{bmatrix} 2586 & -4264 & -422 \\ 781 & -1108 & -211 \\ 781 & -1140 & -179 \end{bmatrix}.$$

# Definition

## Diagonalizable Matrices:

An  $n \times n$  matrix A is diagonalizable if there is a matrix D and an invertible matrix P such that

$$A = P^{-1}DP$$

### Facts:

- Let A be an  $n \times n$  matrix.
- Let  $\lambda_1, \lambda_2, \ldots, \lambda_k$  be the eigenvalues of A.
- Let  $E_{\lambda_1}, E_{\lambda_2}, ..., E_{\lambda_k}$  be the eigenspaces associated to each eigenvalue.

If  $\dim(E_{\lambda_1}) + \dim(E_{\lambda_2}) + \cdots + \dim(E_{\lambda_k}) = n$ , then A is diagonalizable.

**EXAMPLE 3.** Is the matrix from Example 2 diagonalizable?

A is a 
$$3\times3$$
 matrix  $\rightarrow$   $n=3$ .  
 $\lambda_1=2$ ,  $\lambda_2=3$ ,  $\lambda_3=4$ 

we have

$$A = \begin{bmatrix} 1 & -2 & -6 \\ -2 & 2 & -5 \\ 2 & 1 & 8 \end{bmatrix}$$

diagonalizable? If so, determine the invertible matrix P such that  $P^{-1}AP$  is a diagonal matrix.

# Figen Values.

det(
$$\lambda I - A$$
) =  $\lambda^3 - 1/\lambda^2 + 39\lambda - 45 = (\lambda - 5)(\lambda - 3)^2$   
 $- \lambda = 5$ ,  $\lambda = 3$  (multiplicity 2).

# Eigen Spaces

$$\frac{E_{5} (A=5)}{5 \text{ Solve }} \left( 5 \text{ I- A} \right) v = 0 \qquad v = \begin{bmatrix} \frac{2}{5} \\ \frac{2}{2} \end{bmatrix}.$$

$$5 \text{ I- A} = \begin{bmatrix} \frac{4}{2} & \frac{2}{3} & \frac{6}{5} \\ \frac{2}{-2} & -1 & -3 \end{bmatrix} - 0 \begin{bmatrix} \frac{4}{2} & \frac{2}{6} & \frac{6}{6} \\ \frac{2}{3} & \frac{3}{5} & \frac{6}{6} \\ \frac{2}{-2} & -1 & -3 \end{bmatrix} - 0 \begin{bmatrix} \frac{1}{-1} & \frac{1}{6} & \frac{1}{6} \\ \frac{2}{2} & \frac{1}{2} & \frac{1}{2} \end{bmatrix} = 2 \begin{bmatrix} -1 \\ -1 \\ 1 \end{bmatrix} - 0 \begin{bmatrix} -1 \\ -1 \\ 1 \end{bmatrix} \quad \text{basis } \text{ for } E_{5} \text{ d}$$

$$\frac{d_{1}m}{(E_{5})} = 1$$

$$\frac{F_{3}(A=3)}{3I-A} = \begin{bmatrix} 2 & 2 & 6 \\ 2 & 1 & 5 \\ -2 & -1-5 \end{bmatrix} - 0 \begin{bmatrix} 2 & 2 & 6 & 6 \\ 2 & 1 & 5 & 0 \\ -2 & -1 & -5 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 2 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} - 0 \quad \begin{cases} x=-2z \\ z=z \end{cases}$$
So
$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{bmatrix} -2z \\ -z \\ z \end{bmatrix} = z \begin{bmatrix} -2 \\ -1 \\ 1 \end{bmatrix} - 0 \quad \begin{bmatrix} -7 \\ -1 \\ 1 \end{bmatrix} \quad \text{basis} \quad \text{for} \quad F_{3} \quad \text{dim}(F_{3}) = 1$$

We have  $\dim(E_5) + \dim(E_3) = |+| = 2 \neq 3$ . Therefore, A is not diagonalizable.

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

diagonalizable? If so, determine the invertible matrix P such that  $P^{-1}AP$  is a diagonal matrix.

Eigen Valus.

$$dit(\lambda I - A) = (\lambda - 1)^{2} + 1 = \lambda^{2} - 2\lambda + 2$$

$$\lambda = \frac{-(-2) \pm \sqrt{4 - 4 \cdot 2}}{2} = \frac{2 \pm \sqrt{-4}}{2} = \frac{2 \pm 2i}{2} = 1 \pm i$$

Eigen Spaces

(1+i) 
$$I - A = \begin{bmatrix} i \\ -1 \\ i \end{bmatrix} - b \begin{bmatrix} i \\ -1 \\ i \end{bmatrix} - b \begin{bmatrix} i \\ -1 \\ i \end{bmatrix} - b \begin{bmatrix} i \\ -1 \\ i \end{bmatrix} - b \begin{bmatrix} i \\ 0 \\ 0 \end{bmatrix} - b \begin{bmatrix} i \\ 0 \\ 0 \end{bmatrix} - b \begin{bmatrix} i \\ y = -ix \end{bmatrix}$$

Thus,
$$\begin{cases} x \\ y = \begin{bmatrix} x \\ -ix \end{bmatrix} = x \begin{bmatrix} -i \\ -i \end{bmatrix} - b \begin{bmatrix} 1 \\ -i \end{bmatrix} b c i x + y = 0$$

$$\begin{cases} x \\ y = -ix \end{bmatrix} - b \begin{bmatrix} 1 \\ -ix$$

$$\frac{\text{Ei-i}(\lambda=1-i)}{(1-i)\text{I-A}} = \begin{bmatrix} -i & 1 \\ -1 & -i \end{bmatrix} - b \begin{bmatrix} -i & 1 & 0 \\ -1 & -i & 0 \end{bmatrix} \sim \begin{bmatrix} -i & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} + b - ix + y = 0$$

Thus, 
$$\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} x \\ ix \end{bmatrix} = x \begin{bmatrix} i \\ i \end{bmatrix}$$
 basis for  $E_{1-i}$  dim $(E_{1-i}) = 1$ 

$$P = \begin{bmatrix} 1 & 1 \\ -i & i \end{bmatrix} \quad P' = \begin{bmatrix} 1/2 & 1/2 \\ i/2 & -i/2 \end{bmatrix}$$

$$-D = \mathcal{D}^{-1}A\mathcal{P} = \begin{bmatrix} 1+i & 0 \\ 0 & 1-i \end{bmatrix}$$

## In general:

An  $n \times n$  matrix A is similar to an  $n \times n$  matrix B if there is an invertible  $n \times n$  matrix P such that

$$B = P^{-1}AP.$$

Notation:  $A \sim B$  means that A is similar to B.

### Facts:

- If A is similar to B and B is similar to C, then A is similar to C.
- If P is the change of bases matrix from  $\alpha$  to  $\beta$  and T is a linear transformation, then  $[T]^{\beta}_{\beta} = P^{-1}[T]^{\alpha}_{\alpha}P$ . So  $[T]^{\beta}_{\beta} \sim [T]^{\alpha}_{\alpha}$ .

### Question:

For non-diagonalizable matrices, can we reduce them to a simple form?

In other words, can we find a matrix B, as simple as possible, such that  $B \sim A$ ?

Answer: Yes! We will replace the diagonal form by the Jordan canonical form.

### Jordan blocks

A Jordan block is a square matrix A taking the following shape:

$$A = \begin{bmatrix} \mu & 1 & 0 & \cdots & 0 & 0 \\ 0 & \mu & 1 & \cdots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \cdots & \mu & 1 \\ 0 & 0 & 0 & \cdots & 0 & \mu \end{bmatrix}.$$

Why are these type of matrices important?

**EXAMPLE 6.** Let A be the matrix

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

(a) Compute  $\det(\lambda I - A)$ . (b) Find the dimension of the eigenspaces.

(a) 
$$dit(\lambda I - A) = (\lambda - \mu)^3 - b \lambda = \mu$$
.  
(b)  $\underline{E}_{\mu}$  Solve  $(\mu I - A) \vee = 0 \qquad \forall = \begin{bmatrix} x \\ y \end{bmatrix}$ .  
 $\mu I - A = \begin{bmatrix} 0 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix} - b \begin{bmatrix} 0 & -1 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$ 

$$-b \quad -y = 0 \quad d - z = 0 \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d \quad x \quad \text{free}$$

$$-b \quad y = z = 0 \quad d$$

#### Remark:

- a  $n \times n$  Jordan block associated to a number  $\mu$  has only one eigenvalue.
- The algebraic multiplicity of this eigenvalue is necessarily equal to n.
- We always have  $\dim(E_{\mu}) = 1$  for an  $n \times n$  Jordan block.
- Jordan blocks are the building blocks for the set of matrices that can't be diagonalizable.

# Reduction to Jordan Blocks

**EXAMPLE 7.** We know that the matrix

$$A = \begin{bmatrix} 1 & -2 & -6 \\ -2 & 2 & -5 \\ 2 & 1 & 8 \end{bmatrix}$$

is not diagonalizable. Find a matrix B, not necessarily a diagonal matrix, such that A is similar to B.

We know that

geom mut  $(\lambda=5)=\dim(E_5)=1$ alg. mut  $(\lambda=5)=1$ geom. mut  $(\lambda=3)=\dim(E_3)=1$ alg. mut  $(\lambda=3)=2$ .

the matrix B will be contructed as followed

$$B = \begin{bmatrix} 5 & 0 & 0 \\ 0 & 3 & * \\ 0 & 0 & 3 \end{bmatrix}$$

Nothing to do with block 5.

Block  $\begin{bmatrix} 3 & 4 \\ 0 & 3 \end{bmatrix}$ : Lo  $\begin{bmatrix} 3 & 1 \\ 0 & 3 \end{bmatrix}$  geom. mult = 1 Lo  $\begin{bmatrix} 3 & 0 \\ 0 & 3 \end{bmatrix}$  geom. mult = 2

geom mult = 1

$$-5 \quad \begin{bmatrix} 3 & 4 \\ 0 & 3 \end{bmatrix} = \begin{bmatrix} 3 & 1 \\ 0 & 3 \end{bmatrix}.$$

Therefore 8
$$B = \begin{bmatrix} 5 & 0 & 0 \\ 0 & 3 & 1 \\ 0 & 0 & 3 \end{bmatrix}$$

General Procedure: Suppose A is an  $n \times n$  matrix.

• Express  $det(\lambda I - A)$  as

$$\det(\lambda I - A) = (\lambda - \lambda_1)^{m_1} (\lambda - \lambda_2)^{m_2} \cdots (\lambda - \lambda_k)^{m_k}$$

where  $m_1$  is the multiplicity of  $\lambda_1$ ,  $m_2$  is the multiplicity of  $\lambda_2$ , ...,  $m_k$  is the multiplicity of  $\lambda_k$ .

• For each  $\lambda_i$ , write

$$A_{j} = \begin{bmatrix} J_{m_{j-1}+1} & 0 & \cdots & 0 \\ 0 & J_{m_{j-1}+2} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & J_{m_{j}} \end{bmatrix}.$$

where each  $J_p$ , for  $p = m_{j-1} + 1, \dots m_j$ , is a Jordan block

$$J_p = \begin{bmatrix} \lambda_j & 1 & 0 & \cdots & 0 & 0 \\ 0 & \lambda_j & 1 & \cdots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \cdots & \lambda_j & 1 \\ 0 & 0 & 0 & \cdots & 0 & \lambda_j \end{bmatrix}.$$

• Then the Jordan Canonical Form (JCF) is

$$B = \begin{bmatrix} A_1 & 0 & 0 & \cdots & 0 \\ 0 & A_2 & 0 & \cdots & 0 \\ 0 & 0 & A_3 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & A_k \end{bmatrix}$$

• The invertible matrix P such that  $B = P^{-1}AP$  is more complicated to find. In theory, the method to find P uses the notion of a **generalized eigenvector**. In our situation, we will use Python to find this matrix P.

If you want to know more on the generalized eigenvectors and the Jordan Canonical Form, I suggest to take a look at the following references:

- A more math article: *Down With Determinants!* by Sheldon Axler, https://www.maa.org/sites/default/files/pdf/awards/Axler-Ford-1996.pdf.
- A Youtube video: https://www.youtube.com/watch?v=GVixvieNnyc.

**EXAMPLE 8.** Let A be an  $7 \times 7$  matrix with the following eigenvalues:

$$\{1, 1, 1, 1, 2, 2, 3\}.$$

Give the possible Jordan canonical form B of the matrix A.

Write 
$$\lambda_1=1$$
,  $\lambda_2=2$ ,  $\lambda_3=3$   
Then  $B=\begin{bmatrix} A_1 & 0 & 0 \\ 0 & A_2 & 0 \\ 0 & 0 & A_3 \end{bmatrix}$ 

Shape of 
$$A_2$$
.

 $A_2 = \begin{bmatrix} 2 \\ 0 \\ 2 \end{bmatrix}$  geom. must=1

 $A_3 = \begin{bmatrix} 3 \\ 3 \end{bmatrix}$ 

So, there are 8 possibilities for B. For example:

 $A_3 = \begin{bmatrix} 3 \\ 3 \end{bmatrix}$ 

So, three are 8 possibilities for B. For example :
$$B = \begin{bmatrix} 1 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 3 \end{bmatrix}$$