

# Assignment 19

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[https://github.com/shivangi-975/EE5609-Matrix\\_Theory/blob/master/Assignment19/Assignment\\_19.tex](https://github.com/shivangi-975/EE5609-Matrix_Theory/blob/master/Assignment19/Assignment_19.tex)

## 1 QUESTION

Let  $A$  be a  $3 \times 3$  matrix with real entries. Identify the correct statements.

1.  $A$  is necessarily diagonalizable over  $\mathbf{R}$
2. If  $A$  has distinct real eigen values than it is diagonalizable over  $\mathbf{R}$
3. If  $A$  has distinct eigen values than it is diagonalizable over  $\mathbf{C}$
4. If all eigen values are non zero than it is diagonalizable over  $\mathbf{C}$

## 2 SOLUTION

Statement 1.	A is necessarily diagonalizable over $\mathbf{R}$
False statement Example:	<p>Matrix A is diagonalizable if and only if there is a basis of <math>\mathbf{R}^3</math> consisting of eigenvectors of A.</p> <p>Consider a matrix</p> $\begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 4 \end{pmatrix} \quad (2.0.1)$ <p>Eigen values are:</p> $\begin{pmatrix} 1-\lambda & 1 & 0 \\ 0 & 1-\lambda & 1 \\ 0 & 0 & 4-\lambda \end{pmatrix} = 0. \implies \lambda_1 = 1, \lambda_2 = 4 \quad (2.0.2)$ <p><math>\lambda_1 = 1</math> has eigen vector <math>\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}</math> and <math>\lambda_2 = 4</math> has eigen vector <math>\begin{pmatrix} 1 \\ 3 \\ 9 \end{pmatrix}</math> (2.0.3)</p> <p>We have found only two linearly independent eigenvectors for A, not diagonalisable</p>
Statement 2.	If A has distinct real eigen values than it is diagonalizable over $\mathbf{R}$
True statement Proof 1:	<p>Distinct real eigenvalues implies linearly independent eigenvectors spanning the entire space. and if a matrix has n linearly independent vectors than it is diagonalizable.</p> <p><b>Distinct eigen values implies linearly independent vectors that spans entire space.</b></p> <p>Consider 2 eigen vectors <math>\mathbf{v}, \mathbf{w}</math> with eigen values <math>\lambda, \mu</math> respectively. such that <math>\lambda \neq \mu</math></p> $\alpha(\mathbf{v}) + \beta(\mathbf{w}) = 0 \quad (2.0.4)$ $\alpha A(\mathbf{v}) + \beta A(\mathbf{w}) = 0 \quad (2.0.5)$ $\alpha \lambda \mathbf{v} + \beta \mu \mathbf{w} = 0 \quad (2.0.6)$ <p>Multiplying (2.0.4) with <math>-\lambda</math> and subtracting from (2.0.6) we have,</p> $\beta(\mu - \lambda)\mathbf{w} = 0 \quad (2.0.7)$ <p>eigen values are distinct <math>(\mu - \lambda) \neq 0</math>. From equation (2.0.7) we have, <math>\beta = 0</math> substituting <math>\beta = 0</math> in equation (2.0.4) we have, <math>\alpha = 0</math>. As, <math>\mathbf{v} \neq 0</math> <b>which proves that vectors are linearly independent.</b></p>
Proof 2:	<p><b>If a matrix has n linearly independent vectors than it is diagonalizable</b></p> <p>If <math>(\mathbf{p}_1 \ \mathbf{p}_2 \ \cdots \ \mathbf{p}_n)</math> are n independent eigen vectors then, <math>A\mathbf{p}_1 = \lambda\mathbf{p}_1, \dots, A\mathbf{p}_n = \lambda\mathbf{p}_n</math></p> $D = \begin{pmatrix} \lambda_1 & 0 & \cdots & 0 \\ 0 & \lambda_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \lambda_n \end{pmatrix} P = (\mathbf{p}_1 \ \mathbf{p}_2 \ \cdots \ \mathbf{p}_n) \quad (2.0.8)$ <p>Now, <math>A\mathbf{p}_i = \lambda_i\mathbf{p}_i \implies AP = PD</math> so, <math>P^{-1}AP = D</math> is a diagonal matrix.</p>

TABLE 1: Solution

Statement 3.	If A has distinct real eigen values than it is diagonalizable over $\mathbb{C}$
True statement	If A is an $N \times N$ complex matrix with n distinct eigenvalues, then any set of n corresponding eigenvectors form a basis for $\mathbb{C}^n$
Proof:	It is sufficient to prove that the set of eigenvectors is linearly independent which is proved in statement 2.
Example:	$A = \begin{pmatrix} 4 & 0 & -2 \\ 2 & 5 & 4 \\ 0 & 0 & 5 \end{pmatrix} \quad (2.0.9)$ <p>Eigen values of A are:</p> $\lambda_1 = 2, \lambda_2 = 3, \lambda_3 = 6 \quad (2.0.10)$ <p>Eigen vectors are:</p> $x_1 = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}, x_2 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, x_3 = \begin{pmatrix} -1 \\ -1 \\ 2 \end{pmatrix} \quad (2.0.11)$ <p>Matrix A is diagonalizable because there is a basis of <math>\mathbb{C}^3</math> consisting of eigenvectors of A.</p>
Statement 4.	If all eigen values are non zero than it is diagonalizable over $\mathbb{C}$
False Statement:	Matrix would be diagonalizable if and only if it has linearly independent eigenvectors spanning the entire space.
Example:	<p>Consider a matrix</p> $\begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 4 \end{pmatrix} \quad (2.0.12)$ <p>Eigen values are:</p> $\begin{pmatrix} 1-\lambda & 1 & 0 \\ 0 & 1-\lambda & 1 \\ 0 & 0 & 4-\lambda \end{pmatrix} = 0. \implies \lambda_1 = 1, \lambda_2 = 4 \neq 0 \quad (2.0.13)$ <p><math>\lambda_1 = 1</math> has eigen vector <math>\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}</math> and <math>\lambda_2 = 4</math> has eigen vector <math>\begin{pmatrix} 1 \\ 3 \\ 9 \end{pmatrix}</math> (2.0.14)</p> <p>We have found only two linearly independent eigenvectors for A, not diagonalisable</p>

TABLE 2:Solution