

Matrix theory Assignment 19

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Abstract—This document contains the concept of matrix diagonalization.

Download all python codes from

https://github.com/shivangi-975/EE5609-Matrix_Theory/tree/master/Assignment19/Codes

Download latex-tikz codes from

https://github.com/shivangi-975/EE5609-Matrix_Theory/blob/master/Assignment19/Assignment_19.tex

1 PROBLEM

Let A be a 3×3 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

Given	A 3×3 matrix with real entries.
Statement 1.	A is necessarily diagonalizable over \mathbf{R}
False statement	<p>matrix A is diagonalizable if and only if there is a basis of \mathbf{R}^3 consisting of eigenvectors of A.</p> <p>Counter example : $\begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 4 \end{pmatrix}$</p>
Statement 2.	If A has distinct real eigen values than it is diagonalizable over \mathbf{R}
True statement Proof	<p>A has n linearly independent eigenvectors which implies it is diagonalizable.</p> <p>Consider any invertible matrix P with columns (v_1, v_2, \dots, v_n) and any diagonal matrix D with diagonal entries $(\lambda_1, \lambda_2, \dots, \lambda_n)$</p> <p>Now, $AP = A(v_1, v_2, \dots, v_n) = (Av_1, Av_2, \dots, Av_n)$</p> $PD = (v_1, v_2, \dots, v_n) \begin{pmatrix} \lambda_1 & 0 & \dots & 0 \\ 0 & \lambda_2 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & \lambda_n \end{pmatrix} \Rightarrow (\lambda_1 v_1 \quad \lambda_2 v_2 \quad \dots \quad \lambda_n v_n)$ <p>Suppose that A has n linearly independent eigen vectors. Now, $Av_i = \lambda v_i$. Thus, $AP = PD$ Hence we have, $D = P^{-1}AP$ and so A is diagonalisable with diagonalising matrix P. Now suppose A is diagonalizable . Then there is invertible matrix P and a diagonal matrix D with entries $\lambda_1, \lambda_2, \dots, \lambda_n$. such that $D = P^{-1}AP$ So $PD = AP$, which means $Av_i = \lambda_i v_i$ for each $i = 1, 2, \dots, n$ that is, each v_i is an eigenvector of A. Since P is invertible, the columns of P form an independent set of vectors, and therefore</p> <p>A has n linearly independent eigenvectors which implies it is diagonalisable.</p>
Statement 3.	If all eigen values are non zero than it is diagonalizable over \mathbf{C}
True statement	A has n linearly independent eigenvectors which implies it is diagonalizable.
Statement 4.	If all eigen values are non zero than it is diagonalizable over \mathbf{C}
False statement	matrix A is diagonalizable if and only if there is a basis of \mathbf{R}^3 consisting of eigenvectors of A.

TABLE 1: Summary