

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.
To prove	A is necessarily diagonalizable over \mathbf{R}
Proof	<p>matrix A is diagonalizable if and only if there is a basis of \mathbf{R}^3 consisting of eigenvectors of A.</p> <p>Consider a matrix</p> $\begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 4 \end{pmatrix}$ <p>Eigen values are given by</p> $\begin{pmatrix} 1 - \lambda & 1 & 0 \\ 0 & 1 - \lambda & 1 \\ 0 & 0 & 4 - \lambda \end{pmatrix} = 0$ <p>Simplifying eigen values are $\lambda_1 = 1, \lambda_2 = 4$</p> <p>Eigen vectors are:</p> <p>$\lambda_1 = 1$ has eigen vector</p> $\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$ <p>$\lambda_2 = 4$ has eigen vector</p> $\begin{pmatrix} 1 \\ 3 \\ 9 \end{pmatrix}$ <p>We have found only two linearly independent eigenvectors for A, Hence not diagonalizable</p>

Given	A 3×3 matrix with real entries.
To prove	If A has distinct real eigen values than it is diagonalizable over \mathbf{R}
Proof	<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</p> <p>Now, $Av_i = \lambda_i v_i$</p> <p>Thus, $AP = PD$ Hence we have, $D = P^{-1}AP$</p> <p>and so A is diagonalizable with diagonalizing matrix P.</p> <p>Now suppose A is diagonalizable .</p> <p>Then there is invertible matrix P and a diagonal matrix D with entries $\lambda_1, \lambda_2, \dots, \lambda_n$.</p> <p>such that $D = P^{-1}AP$</p> <p>So $PD = AP$, which means $Av_i = \lambda_i v_i$ for each $i = 1, 2, \dots, n$</p> <p>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 diagonalizable.</p>

Given	A 3×3 matrix with real entries.
To prove	If A has distinct real eigen values than it is diagonalizable over \mathbf{C}
Proof	eigenvectors for distinct eigenvalues are linearly independent. If vectors are linearly independent than matrix can be diagonalized

Given	A 3×3 matrix with real entries.
To prove	If all eigen values are non zero than it is diagonalizable over \mathbf{C}
Proof	matrix A is diagonalizable if and only if there is a basis of \mathbf{R}^3 consisting of eigenvectors of A.

A is necessarily diagonalizable over \mathbf{R} .	False statement
If A has distinct real eigen values than it is diagonalizable over \mathbf{R}	True statement
If A has distinct eigen values than it is diagonalizable over \mathbf{C}	True statement
If all eigen values are non zero than it is diagonalizable over \mathbf{C}	False statement

TABLE 5: Summary