

**5.9 特徵基底判別定理** Let  $V$  be a vector space with  $\dim(V) = n$ . If  $T \in \mathcal{L}(V)$  and  $\lambda_1, \dots, \lambda_k$  are the distinct eigenvalues of  $T$ , then  $T$  is diagonalizable if and only if  $\dim(E_T(\lambda_1)) + \dots + \dim(E_T(\lambda_k)) = n$ .

**5.2 特徵值  $\Leftrightarrow$  特徵根** If  $A \in F^{n \times n}$ , then  $\lambda$  is an eigenvalue of  $A$  if and only if  $f_A(\lambda) \equiv \det(A - \lambda I_n) = 0_F$ .

**5.4 特空定理** If  $T$  is linear operator on vector space  $V$  and  $\lambda$  is an eigenvalue of  $T$ , then  $T(x) = \lambda x \Leftrightarrow x \in E_T(\lambda)$ .

**5.7 特徵值重數定理** Let  $V$  be a finite-dimensional vector space. If  $\lambda$  is an eigenvalue of  $T \in \mathcal{L}(V)$  with multiplicity  $m$ , then  $1 \leq \dim(E_T(\lambda)) \leq m$ .

**5.5 跨特徵空間不冗定理** Let  $T$  be a linear operator on an  $n$ -dimensional vector space  $V$ . Let  $\lambda_1, \dots, \lambda_k$  be distinct eigenvalues of  $T$ . If  $\emptyset \neq S_i \subseteq E_T(\lambda_i)$  is linearly independent for each  $i = 1, \dots, k$ , then  $S_1, \dots, S_k$  are pairwise disjoint and  $S_1 \cup \dots \cup S_k$  is linearly independent.

**5.11 特徵空間直和定理** If  $T \in \mathcal{L}(V)$  for a finite-dimensional vector space  $V$ , then  $V$  is the direct sum of the eigenspaces of  $T$  if and only if  $V$  has an eigenbasis for  $T$ .

**5.23 Cayley-Hamilton Theorem** If  $T \in \mathcal{L}(V)$  for a finite-dimensional vector space  $V$  over  $F$ ,  $f_T(T) = T_0$ .

**5.21 縮水觀察** Let  $T \in \mathcal{L}(V)$  for vector space  $V$  with  $\dim(V) < \infty$ . If  $U$  is a  $T$ -invariant subspace of  $V$ , then  $f_{T_U}(t) | f_T(t)$ .

**5.22 循環定理** Let  $T \in \mathcal{L}(V)$  with  $\dim(V) < \infty$ . Let  $U = C_T(x) \equiv \text{span}(\cup_{i \leq 0} T^i(x))$  with  $x \in V \setminus \{0_V\}$ . Let  $k = \dim(U)$ . (a) The ordered set  $\beta = \langle x, T(x), \dots, T^{k-1}(x) \rangle$  is a basis of  $U$ ; (b) If  $\sum_{i=0}^k a_i T^i(x) = 0_V$  with  $a_k = 1_F$ , then  $f_{T_U}(t) = (-1)^k \sum_{i=0}^k a_i t^i$

**Definition 內積函數** 1.  $d(ax + y, z) = a \cdot d(x, z) + d(y, z)$ ; 2.  $d(y, x) = d(\bar{x}, y)$ ; 3. if  $x \neq 0_V$ , then  $d(x, x) \in \mathcal{R}^+$

**6.1 內積基本性質** 1.  $\langle x | ay + z \rangle = \bar{a} \langle x | y \rangle + \langle x | z \rangle$ ; 2.  $\langle x | 0_V \rangle = \langle 0_V | x \rangle = 0_F$ ; 3.  $\langle x | x \rangle = 0_F \iff x = 0_V$ ; 4. If  $\langle x | y \rangle = \langle x | z \rangle$  holds for all  $x$ , then  $y = z$

**6.3 正交定理** Let  $x$  be a vector in inner-product space  $V$ . Let  $S$  be a nonempty orthogonal set of nonzero vectors in  $V$ . Let  $R$  be a finite subset of  $S$ . If  $x = \sum_{y \in R} a_y y$  holds for scalars  $a_y$ , then  $a_y = \frac{\langle x | y \rangle}{\langle y | y \rangle}$  holds for each  $y \in R$ ; (note: 正交無零則不冗)

**6.4 正交演算法** For any linearly independent subset  $\alpha$  of inner-product space  $V$  with  $|\alpha| = n$ , the set  $\beta$  recursively defined below is orthogonal basis of  $\text{span}(\alpha)$ :  $\beta_1 = \alpha_1$  and  $\beta_j = \alpha_j - \sum_{i=1}^{j-1} \frac{\langle \alpha_j | \beta_i \rangle}{\langle \beta_i | \beta_i \rangle} \beta_i$  for each  $j = 2, \dots, n$ .

**6.2 長度的基本性質** 1.  $\|ax\| = |a| \|x\|$ ; 2.  $\|x\| \in \mathcal{R}^+ \cup \{0_R\}$ ; 3.  $\|x\| = 0_R \iff x = 0_V$ ; 4. Cauchy-Schwarz inequality  $|\langle x | y \rangle| \leq \|x\| \cdot \|y\|$ ; 5. Triangle inequality  $\|x + y\| \leq \|x\| + \|y\|$

**Definition 正交補集** For any nonempty subset  $S$  of inner-product space  $W$ , the orthogonal complement of  $S$  is  $S^\perp \equiv \{x \in W : \langle x | y \rangle = 0_F \text{ holds for all } y \in S\}$ .

**正補定理** If  $V$  is a subspace of an inner-product space  $W$  with  $\dim(W) < \infty$ , then  $V \oplus V^\perp = W$ .

**正交投影** A projection  $T$  of inner-product space  $W$  is orthogonal if  $T(W)^\perp = N(T)$ ;  $N(T)^\perp = T(W)$ .

**6.8 泛函定理** For any functional  $f$  on an inner-product space  $V$  with  $\dim(V) < \infty$ , there is a unique vector  $y \in V$  such that  $f(x) = \langle x | y \rangle$  holds for all  $x \in V$ .

**6.9 翻牆定理** For any linear operator  $T$  on any inner-product space  $V$  with  $\dim(V) < \infty$ , there is a unique operator  $T^*$  on  $V$  such that  $\langle T(x) | y \rangle = \langle x | T^*(y) \rangle$  holds for all vectors  $x, y \in V$ . Moreover, this unique  $T^*$  is linear.

**6.10 翻牆推論** Let  $V$  be a finite-dimensional inner-product space. The following statements hold for any linear operator  $T$  on  $V$ . 1. For any  $x, y \in V$ ,  $\langle x | T(y) \rangle = \langle T^*(x) | y \rangle$ ; 2. For any orthonormal basis  $\beta$  of  $V$ ,  $[T^*]_\beta^\beta = ([T]_\beta^\beta)^*$

**6.11 伴隨線運基本性質** Let  $V$  be an inner-product space over  $F$  with  $\dim(V) < \infty$ . The following equations hold for any  $T_1, T_2, T \in \mathcal{L}(V)$  and any  $a \in F$ : 1.  $(aT_1 + T_2)^* = \bar{a}T_1^* + T_2^*$ ; 2.  $(T_1 T_2)^* = T_2^* T_1^*$ ; 3.  $(T^*)^* = T$ ; 4.  $I_V^* = I_V$

**Observation 伴隨線運的特徵值** If  $\lambda$  is an eigenvalue of  $T$ , then  $\bar{\lambda}$  is an eigenvalue of  $T^*$

**Definition 常態線運、常態方陣**  $TT^* = T^*T$ ;  $AA^* = A^*A$

**常態小觀察**  $T$  is normal if and only if  $[T]_\beta^\beta$  is normal

**6.16 值譜證明起手式** If  $V$  has an orthonormal eigenbasis for  $T$ , then  $T$  is normal

**6.15 常態線運基本性質** 1. For each  $x \in V$ ,  $\|T(x)\| = \|T^*(x)\|$ ; 2. For each  $a \in F$ ,  $T + aI_V$  is normal; 3. If  $(\lambda, x)$  is an eigenpair of  $T$ , then  $(\bar{\lambda}, x)$  is an eigenpair of  $T^*$ ; 4. If  $x$  and  $y$  are in distinct eigenspaces of  $T$ , then  $\langle x | y \rangle = 0_F$

**6.25 特徵值譜定理** Let  $T \in \mathcal{L}(V)$  for inner-product space  $V$  with  $\dim(V) < \infty$  that has an orthonormal eigenbasis for  $T$ . Let  $\lambda_1, \dots, \lambda_k$  be the distinct eigenvalues of  $T$ .

1. For  $i \in \{1, \dots, k\}$ ,  $E_T(\lambda_i)^\perp = E_T(\lambda_1) \oplus \dots \oplus E_T(\lambda_{i-1}) \oplus E_T(\lambda_{i+1}) \oplus \dots \oplus E_T(\lambda_k)$
2. If each  $T_i$  with  $1 \leq i \leq k$  is the orthogonal projection of  $V$  on  $E_T(\lambda_i)$ , then
  - (a) For indices  $1 \leq i, j \leq k$ , if  $i = j$ , then  $T_i T_j = T_i$ ; if  $i \neq j$ ,  $T_i T_j = T_0$
  - (b) (Resolution of  $I_V$ )  $T_1 + T_2 + \dots + T_k = I_V$
  - (c) (Spectral decomposition of  $T$ )  $\lambda_1 T_1 + \lambda_2 T_2 + \dots + \lambda_k T_k = T$

**Corollary 4 特徵值譜推論** If  $V$  has an orthonormal eigenbasis for  $T$ , then the orthogonal projection  $T_i$  of  $V$  on  $E_T(\lambda_i)$  is a polynomial in  $T$ , where  $\lambda_i$  is the  $i$ -th distinct eigenvalue of  $T$ .

**6.14 舒爾定理** If  $f_T(t)$  splits, then there is an orthonormal basis  $\beta$  of  $V$  such that  $[T]_\beta^\beta$  is upper triangular

**2.14 魔法定理 & 2.11 魔杖定理**  $[T(y)]_\gamma = [T]_\beta^\gamma \times [y]_\beta$ ;  $[TT']_\alpha^\gamma = [T]_\beta^\gamma \times [T']_\alpha^\beta$ , which  $[T]_\alpha^\beta = [T(\alpha_j)]_\beta$