

$A = PBP^{-1}$ 를 만족하는 정칙 행렬 P 가 존재할 때

A 와 B 는 같은.

ex) $A = \begin{bmatrix} 4 & 3 \\ -2 & -1 \end{bmatrix}$ $B = \begin{bmatrix} 5 & -4 \\ 3 & -2 \end{bmatrix}$

$A: (\lambda - 4)(\lambda + 1) + 6$
 $= \lambda^2 - 3\lambda + 2 = (\lambda - 1)(\lambda - 2)$

$B: (\lambda - 5)(\lambda + 2) + 12$
 $\lambda^2 - 3\lambda + 2 = (\lambda - 1)(\lambda - 2)$

\therefore 같은

서로 같은 행렬들의 고유 방정식은 같다

ex) $A = \begin{bmatrix} 1 & 2 \\ 4 & 3 \end{bmatrix}$ $B = \begin{bmatrix} 1 & 4 \\ 3 & 2 \end{bmatrix}$

$(\lambda - 1)(\lambda - 3) - 8$
 $= \lambda^2 - 4\lambda - 5$

$(\lambda - 1)(\lambda - 2) - 12$
 $\lambda^2 - 3\lambda - 10 = 0$

\therefore 같은 X

대각행렬과 같은 정방 행렬은 대각화 가능 행렬

\uparrow A 대각화 가능 행렬 $D = P^{-1}AP$ or $A = PDP^{-1}$

n 차 정방 행렬이 대각화 가능 충분조건은 n 개의 1차 독립인 고유벡터 가짐

ex) A 와 B 대각화 가능 행렬. 같은?

$A = \begin{bmatrix} 4 & 3 \\ 2 & -1 \end{bmatrix}$ $B = \begin{bmatrix} 5 & -4 \\ 3 & -2 \end{bmatrix}$

$(\lambda - 4)(\lambda + 1) + 6 = \lambda^2 - 3\lambda + 2$
 $(\lambda - 5)(\lambda + 2) + 12 = \lambda^2 - 3\lambda + 2$

같은

연습 문제

1. 같은 아님 증명 $A = \begin{bmatrix} 3 & 0 \\ 0 & 3 \end{bmatrix}$ $B = \begin{bmatrix} 3 & 1 \\ 0 & 3 \end{bmatrix}$

$A: (\lambda - 3)^2$ $B: (\lambda - 3)^2 - 1$ \therefore 같은 X

2. 다음 맞는지 비교

$$1) A = \begin{bmatrix} 3 & 5 \\ 3 & 1 \end{bmatrix} \quad B = \begin{bmatrix} 2 & 4 \\ 4 & 2 \end{bmatrix}$$

$$A: (\lambda-3)(\lambda-1)-15 = \lambda^2-4\lambda-12 \quad B: \lambda^2-4\lambda+4-16 = \lambda^2-4\lambda-12 \quad \therefore \text{맞음}$$

$$2) \begin{bmatrix} 3 & 0 \\ 0 & 3 \end{bmatrix} \quad \begin{bmatrix} 6 & 3 \\ 1 & 4 \end{bmatrix}$$

$$A: (\lambda-3)^2 = \lambda^2-6\lambda+9 \quad B: (\lambda-6)(\lambda-4)-3 = \lambda^2-10\lambda+21 \quad \therefore \text{맞음 } X$$

$$3) A = \begin{bmatrix} 1 & 1 \\ 4 & 2 \end{bmatrix} \quad B = \begin{bmatrix} 1 & 1 \\ 2 & 4 \end{bmatrix}$$

$$A: (\lambda-1)(\lambda-2)-4 = \lambda^2-3\lambda-2 \quad B: (\lambda-1)(\lambda-4)-2 = \lambda^2-5\lambda+2 \quad \therefore \text{맞음 } X$$

$$4) A = \begin{bmatrix} 2 & 1 & 2 \\ 1 & 2 & 1 \\ 0 & 0 & 1 \end{bmatrix} \quad B = \begin{bmatrix} 3 & 1 & 0 \\ 4 & 1 & 0 \\ 2 & 1 & 1 \end{bmatrix}$$

$$A: \begin{vmatrix} \lambda-2 & -1 & -2 \\ -1 & \lambda-2 & -1 \\ 0 & 0 & \lambda-1 \end{vmatrix} \quad B: \begin{vmatrix} \lambda-3 & -1 & 0 \\ -4 & \lambda-1 & 0 \\ -2 & -1 & \lambda-1 \end{vmatrix}$$

$$= (\lambda-1)(\lambda^2-4\lambda-1) \quad = (\lambda-1)(\lambda^2-4\lambda+3-4) \quad \therefore \text{맞음 } X$$

4. $P^{-1}AP$ 계산 혹은 A 가 대각 가능인지 보여라

$$1) A = \begin{bmatrix} -1 & 3 & 6 \\ -3 & 1 & 0 \end{bmatrix} \quad P = \begin{bmatrix} -3 & -4 \\ -1 & -1 \end{bmatrix}$$

$$P^{-1} = \frac{1}{3-4} \begin{bmatrix} -1 & 4 \\ -3 & -1 \end{bmatrix} = \begin{bmatrix} 1 & -4 \\ -1 & 3 \end{bmatrix} \quad (\lambda+1)(\lambda-10) + 108 = \lambda^2 + \lambda - 2 = 0 \quad \lambda = 1 \text{ or } -2 \quad \therefore D = \begin{bmatrix} 1 & 0 \\ 0 & -2 \end{bmatrix}$$

$$P^{-1}AP = \begin{bmatrix} 1 & -4 \\ -1 & 3 \end{bmatrix} \begin{bmatrix} -1 & 3 & 6 \\ -3 & 1 & 0 \end{bmatrix} \begin{bmatrix} -3 & -4 \\ -1 & -1 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & -2 \end{bmatrix}$$

$$2) A = \begin{bmatrix} -1 & 1 & 0 \\ 0 & 3 & 0 \\ 4 & -2 & 5 \end{bmatrix} \quad P = \begin{bmatrix} 0 & 1 & 3 \\ 0 & 4 & 0 \\ 1 & 2 & 2 \end{bmatrix}$$

$$A: (\lambda-5)(\lambda+1)(\lambda-3) \quad \therefore D = \begin{bmatrix} 5 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & -1 \end{bmatrix}$$

$$P^{-1} = \begin{bmatrix} \frac{2}{3} & -\frac{2}{3} & 1 \\ 0 & \frac{1}{4} & 0 \\ -\frac{1}{3} & \frac{1}{12} & 0 \end{bmatrix} \quad \therefore P^{-1}AP = D$$

5. A 에 대해서 $P^{-1}AP$ 가 대각 행렬이 되는 정칙행렬 P 구하라

$$5-1 \quad A = \begin{bmatrix} 1 & -\frac{3}{2} \\ \frac{1}{2} & -1 \end{bmatrix} \quad (\lambda-1)(\lambda+1) + \frac{3}{4} = \lambda^2 - \frac{1}{4} = 0 \quad \lambda = \pm \frac{1}{2}$$

$$\begin{bmatrix} \lambda+1 & \frac{3}{2} \\ -\frac{1}{2} & \lambda+1 \end{bmatrix} \quad \lambda = \frac{1}{2} \quad \begin{bmatrix} -\frac{1}{2} & \frac{3}{2} \\ -\frac{1}{2} & \frac{3}{2} \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 3 \\ 0 & 0 \end{bmatrix} \quad \begin{bmatrix} 1 \\ 3 \end{bmatrix}$$

$$\lambda = -\frac{1}{2} \quad \begin{bmatrix} -\frac{3}{2} & \frac{3}{2} \\ -\frac{1}{2} & \frac{1}{2} \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} \quad \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

$$\therefore D = \begin{bmatrix} \frac{1}{2} & 0 \\ 0 & -\frac{1}{2} \end{bmatrix} \quad P = \begin{bmatrix} 1 & 1 \\ 3 & -1 \end{bmatrix}$$

$$5-3 \quad A = \begin{bmatrix} 0 & 3 & 5 \\ -4 & -4 & -10 \\ 0 & 0 & 4 \end{bmatrix}$$

$$\begin{vmatrix} \lambda & 3 & -5 \\ 4 & \lambda+4 & 10 \\ 0 & 0 & \lambda-4 \end{vmatrix} \Rightarrow (\lambda-4)(\lambda(\lambda+4)-12) = (\lambda-4)(\lambda^2+4\lambda-12) = (\lambda-4)(\lambda-2)(\lambda+6) \quad \lambda = 2, 4, -6$$

$$\lambda = 2 \quad \begin{bmatrix} 2 & 3 & -5 \\ 4 & 6 & 10 \\ 0 & 0 & -2 \end{bmatrix} \rightarrow \begin{bmatrix} 2 & 3 & -5 \\ 2 & 3 & 5 \\ 0 & 0 & -2 \end{bmatrix} \rightarrow \begin{bmatrix} 2 & 3 & -5 \\ 0 & 0 & 10 \\ 0 & 0 & -2 \end{bmatrix} \rightarrow \begin{bmatrix} 2 & 3 & -5 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \quad \begin{matrix} x_2 = t \\ x_3 = 0 \end{matrix} \quad x_1 = -\frac{3}{2}t \quad \begin{bmatrix} 3 \\ 2 \\ 0 \end{bmatrix}$$

$$\lambda = 4 \quad \begin{bmatrix} 4 & 3 & -5 \\ 4 & 8 & 10 \\ 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 4 & 3 & -5 \\ 0 & 5 & 15 \\ 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 4 & 3 & -5 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{bmatrix} \quad \begin{matrix} x_2 = t \\ x_3 = -3t \end{matrix} \quad \begin{matrix} 4t+3t+15t \\ x_1 = -\frac{18}{4}t = -\frac{9}{2}t \end{matrix} \quad \begin{bmatrix} -9 \\ 2 \\ -6 \end{bmatrix}$$

$$\lambda = -6 \quad \begin{bmatrix} -6 & 3 & -5 \\ 4 & -2 & 10 \\ 0 & 0 & -10 \end{bmatrix} \rightarrow \begin{bmatrix} -6 & 3 & -5 \\ 2 & -7 & 5 \\ 0 & 0 & -1 \end{bmatrix} \rightarrow \begin{bmatrix} 0 & 0 & 10 \\ 2 & -7 & 5 \\ 0 & 0 & -1 \end{bmatrix} \rightarrow \begin{bmatrix} 2 & -1 & 5 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \quad \begin{matrix} x_3 = 0 \\ x_2 = t \end{matrix} \quad x_1 = \frac{t}{2} \quad \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix}$$

$$D = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & -6 \end{bmatrix} \quad P = \begin{bmatrix} -3 & -9 & 1 \\ 2 & 2 & 2 \\ 0 & -6 & 0 \end{bmatrix}$$