

Final

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- Inner product spaces and their structure.
- The Cayley-Hamilton theorem and its applications:
 - order reduction,
 - matrix exponential,
 - analytic functions
 - matrix arguments.
- Eigenvalues and eigenvectors of a matrix.
- Diagonalization and orthogonal diagonalization of a matrix.

$$A = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix}, |A - \lambda I| = 0 \Rightarrow \lambda^2(3 - \lambda) = 0 \Rightarrow \lambda_{1,2} = 0, \lambda_3 = 3$$

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 $\lambda_{1,2} = 0$: $\bar{v}_1 = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}$, $\bar{v}_2 = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$, $\lambda_3 = 3$: $\bar{v}_3 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$

$\rightarrow \bar{v}_1 = \begin{pmatrix} -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \\ 0 \end{pmatrix}$, $\bar{v}_2 = \begin{pmatrix} -\frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{6}} \\ 2 \end{pmatrix}$, $\bar{v}_3 = \begin{pmatrix} \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \end{pmatrix}$

$S = \begin{pmatrix} -\frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} \\ 0 & 2 & \frac{1}{\sqrt{3}} \end{pmatrix}$, $D = S^{-1}AS = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 3 \end{pmatrix}$

A is orthogonally diagonalizable

- Applications of matrix diagonalization in solving discrete dynamical systems (recall that $A^n = SD^nS^{-1}$)

- Adjoint, self-adjoint and normal operators: properties and derivation of adjoint operators.
- Singular Value Decomposition and its properties.

Some questions:

- Condition for diagonalizable matrix
- algebraic multiplicities.

7.4.3

Theorem (Spectral Theorem): A matrix A is orthogonally diagonalizable iff A is symmetric ($A^T = A$).

□

Eigenvalues and Eigenvectors

λ is an eigenvalue of A .

\Updownarrow

There exists a nonzero vector \vec{v} such that

$$A\vec{v} = \lambda\vec{v} \text{ or } (A - \lambda I_n)\vec{v} = \vec{0}.$$

\Updownarrow

$$\ker(A - \lambda I_n) \neq \{\vec{0}\}.$$

\Updownarrow

Matrix $A - \lambda I_n$ fails to be invertible.

\Updownarrow

$$\det(A - \lambda I_n) = 0.$$

- $f_A(\lambda) = \det(A - \lambda I_n) = \det \begin{bmatrix} a_{11} - \lambda & a_{12} & a_{1n} \\ a_{21} & a_{22} - \lambda & a_{2n} \\ \vdots & \vdots & \vdots \\ a_{n1} & a_{n2} & a_{nn} - \lambda \end{bmatrix}$
- Algebraic multiplicity

Orthogonal diagonalization of a matrix:

$$\text{Let } A = \begin{bmatrix} 3 & -6 & 0 \\ -6 & 0 & 6 \\ 0 & 6 & -3 \end{bmatrix}.$$

$$P_A = \begin{bmatrix} 3-\lambda & -6 & 0 \\ -6 & 0 & 6 \\ 0 & 6 & -3-\lambda \end{bmatrix} = (3-\lambda) \begin{vmatrix} \lambda & 6 \\ 6 & -3-\lambda \end{vmatrix} - (-6) \begin{vmatrix} 6 & 0 \\ 0 & -3-\lambda \end{vmatrix} = (3-\lambda)(\lambda^2 + 3\lambda - 3\lambda) + 6(6\lambda + 18) = -\lambda^3 + 18\lambda = -\lambda(\lambda - 9)(\lambda + 9)$$

So, the eigenvalues are 0, 9, -9.

$$\text{Let } A = \begin{bmatrix} 3 & -6 & 0 \\ -6 & 0 & 6 \\ 0 & 6 & -3 \end{bmatrix}.$$

So, the eigenvalues are 0, 9, -9.

$$\lambda \quad \text{RREF of } A - \lambda I \\ 0 \quad \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & -\frac{1}{2} \\ 0 & 0 & 0 \end{bmatrix}$$

$$\text{basis for } N(A - \lambda I) \\ v_1 = \begin{bmatrix} 1 \\ 1/2 \\ 1 \end{bmatrix} \\ = \frac{1}{\sqrt{1+1+1}} \begin{bmatrix} 1 \\ 1/2 \\ 1 \end{bmatrix} \\ = \frac{1}{\sqrt{3}} \begin{bmatrix} 1 \\ 1/2 \\ 1 \end{bmatrix}$$

$$\text{Let } A = \begin{bmatrix} 3 & -6 & 0 \\ -6 & 0 & 6 \\ 0 & 6 & -3 \end{bmatrix}, U = \begin{bmatrix} 2 & -\frac{1}{3} & -\frac{1}{3} \\ \frac{1}{3} & \frac{2}{3} & -\frac{2}{3} \\ \frac{2}{3} & \frac{1}{3} & \frac{2}{3} \end{bmatrix}, D = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 9 & 0 \\ 0 & 0 & -9 \end{bmatrix}$$

So, the eigenvalues are 0, 9, -9.

$$\lambda \quad \text{RREF of } A - \lambda I \\ 0 \quad \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & -\frac{1}{2} \\ 0 & 0 & 0 \end{bmatrix}$$

$$\text{basis for } N(A - \lambda I) \\ v_1 = \begin{bmatrix} 1 \\ 1/2 \\ 1 \end{bmatrix} \\ u_1 = \frac{1}{\sqrt{1+1+1}} \begin{bmatrix} 1 \\ 1/2 \\ 1 \end{bmatrix} \\ = \frac{1}{\sqrt{3}} \begin{bmatrix} 1 \\ 1/2 \\ 1 \end{bmatrix}$$

$$9 \quad \begin{bmatrix} 1 & 0 & 2 \\ 0 & 1 & -2 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\text{basis for } N(A - \lambda I) \\ v_2 = \begin{bmatrix} -2 \\ 2 \\ 1 \end{bmatrix} \\ u_2 = \frac{1}{\sqrt{1+4+1}} \begin{bmatrix} -2 \\ 2 \\ 1 \end{bmatrix} \\ = \frac{1}{\sqrt{6}} \begin{bmatrix} -2 \\ 2 \\ 1 \end{bmatrix}$$

$$-9 \quad \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\text{basis for } N(A - \lambda I) \\ v_3 = \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix} \\ u_3 = \frac{1}{\sqrt{1+1+1}} \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix} \\ = \frac{1}{\sqrt{3}} \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}$$

$$A = UDU^T$$

So, the eigenvalues are 0, 9, -9.
 $U^T = U^{-1}$. λ

Algebraic multiplicity of an eigenvalue

We say that an eigenvalue λ_0 of a square matrix A has *algebraic multiplicity* k if λ_0 is a root of multiplicity k of the characteristic polynomial $f_A(\lambda)$, meaning that we can write

$$f_A(\lambda) = (\lambda_0 - \lambda)^k g(\lambda) \quad \text{重根个数}$$

- for some polynomial $g(\lambda)$ with $g(\lambda_0) \neq 0$.

In Example 4, the algebraic multiplicity of the eigenvalue $\lambda_0 = 1$ is $k = 3$, since

$$f_A(\lambda) = (1 - \lambda)^3 \underbrace{(2 - \lambda)^2}_{g(\lambda)}.$$

$\det A = \lambda_1 \lambda_2 \cdots \lambda_n$, the product of the eigenvalues

- $\operatorname{tr} A = \lambda_1 + \lambda_2 + \cdots + \lambda_n$, the sum of the eigenvalues.

Eigenspaces

Consider an eigenvalue λ of an $n \times n$ matrix A . Then the kernel of the matrix $A - \lambda I_n$ is called the *eigenspace* associated with λ , denoted by E_λ :

$$E_\lambda = \ker(A - \lambda I_n) = \{\vec{v} \text{ in } \mathbb{R}^n : A\vec{v} = \lambda\vec{v}\}.$$

Note that the eigenvectors with eigenvalue λ are the *nonzero* vectors in the eigenspace E_λ .

Geometric multiplicity

Consider an eigenvalue λ of an $n \times n$ matrix A . The dimension of eigenspace $E_\lambda = \ker(A - \lambda I_n)$ is called the *geometric multiplicity* of eigenvalue λ . Thus, the geometric multiplicity is the nullity of matrix $A - \lambda I_n$, or $n - \operatorname{rank}(A - \lambda I_n)$.

Eigenbasis

- Consider an $n \times n$ matrix A . A basis of \mathbb{R}^n consisting of eigenvectors of A is called an *eigenbasis* for A .

7.3.5 An $n \times n$ matrix with n distinct eigenvalues

- If an $n \times n$ matrix A has n distinct eigenvalues, then there exists an eigenbasis for A . We can construct an eigenbasis by finding an eigenvector for each eigenvalue.

7.3.6 The eigenvalues of similar matrices

Suppose matrix A is similar to B . Then

- a. Matrices A and B have the same characteristic polynomial, that is, $f_A(\lambda) = f_B(\lambda)$.
- b. $\operatorname{rank}(A) = \operatorname{rank}(B)$ and $\operatorname{nullity}(A) = \operatorname{nullity}(B)$.
- c. Matrices A and B have the same eigenvalues, with the same algebraic and geometric multiplicities. (However, the eigenvectors need not be the same.)
- d. Matrices A and B have the same determinant and the same trace: $\det A = \det B$ and $\operatorname{tr} A = \operatorname{tr} B$.

Eigenbases and geometric multiplicities

- a. Consider an $n \times n$ matrix A . If we find a basis of each eigenspace of A and concatenate all these bases, then the resulting eigenvectors $\vec{v}_1, \dots, \vec{v}_s$ will be linearly independent. (Note that s is the sum of the geometric multiplicities of the eigenvalues of A .)
- b. There exists an eigenbasis for an $n \times n$ matrix A if (and only if) the geometric multiplicities of the eigenvalues add up to n (meaning that $s = n$ in part a).

The eigenvalues of similar matrices

Suppose matrix A is similar to B . Then

- a. Matrices A and B have the same characteristic polynomial, that is, $f_A(\lambda) = f_B(\lambda)$.
- b. $\operatorname{rank}(A) = \operatorname{rank}(B)$ and $\operatorname{nullity}(A) = \operatorname{nullity}(B)$.
- c. Matrices A and B have the same eigenvalues, with the same algebraic and geometric multiplicities. (However, the eigenvectors need not be the same.)
- d. Matrices A and B have the same determinant and the same trace: $\det A = \det B$ and $\operatorname{tr} A = \operatorname{tr} B$.

1. A matrix A is diagonalizable iff there exists an eigenbasis for A .
2. If $A_{n \times n}$ has n distinct eigenvalues then A is diagonalizable.

Diagonalization

7.4.1 The matrix of a linear transformation with respect to an eigenbasis

Consider a linear transformation $T(\vec{x}) = A\vec{x}$, where A is a square matrix. Suppose $\mathfrak{D} = (\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n)$ is an eigenbasis for T , with $A\vec{v}_i = \lambda_i \vec{v}_i$. Then the \mathfrak{D} -matrix D of T is

- $$D = S^{-1}AS = \begin{bmatrix} \lambda_1 & 0 & 0 \\ 0 & \lambda_2 & 0 \\ \vdots & \vdots & \vdots \\ 0 & 0 & \lambda_n \end{bmatrix}, \quad \text{where } S = \begin{bmatrix} \vec{v}_1 & \vec{v}_2 & \cdots & \vec{v}_n \end{bmatrix}.$$

Matrix D is diagonal, and its diagonal entries are the eigenvalues $\lambda_1, \lambda_2, \dots, \lambda_n$ of T . ■

7.4.2 Diagonalizable matrices

An $n \times n$ matrix A is called *diagonalizable* if A is similar to some diagonal matrix D , that is, if there exists an invertible $n \times n$ matrix S such that $S^{-1}AS$ is diagonal.

As we just observed, matrix $S^{-1}AS$ is diagonal if (and only if) the column vectors of S form an eigenbasis for A . This implies the following result.

Eigenbases and diagonalization

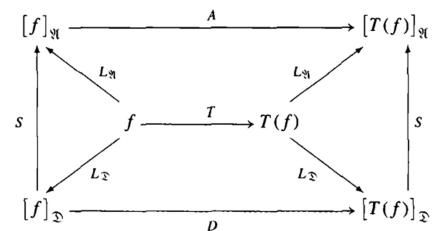
- a. Matrix A is diagonalizable if (and only if) there exists an eigenbasis for A .
- b. If an $n \times n$ matrix A has n distinct eigenvalues, then A is diagonalizable. ■

If an $n \times n$ matrix A has fewer than n distinct eigenvalues, then A may or may not be diagonalizable.

7.4.4 Diagonalization

Suppose we are asked to determine whether a given $n \times n$ matrix A is diagonalizable. If so, we wish to find an invertible matrix S such that $S^{-1}AS$ is diagonal. We can proceed as follows.

- a. Find the eigenvalues of A , that is, solve the characteristic equation $f_A(\lambda) = \det(A - \lambda I_n) = 0$.
- b. For each eigenvalue λ , find a basis of the eigenspace $E_\lambda = \ker(A - \lambda I_n)$.
- c. Matrix A is diagonalizable if (and only if) the dimensions of the eigenspaces add up to n . In this case, we find an eigenbasis $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n$ by concatenating the bases of the eigenspaces we found in step (b). Let $S = [\vec{v}_1 \ \vec{v}_2 \ \cdots \ \vec{v}_n]$. Then matrix $S^{-1}AS = D$ is diagonal, and the i th diagonal entry of D is the eigenvalue λ_i associated with \vec{v}_i . ■



7.4.5 Powers of a diagonalizable matrix

To compute the powers A^t of a diagonalizable matrix A (where t is a positive integer), proceed as follows:

Use Theorem 7.4.4 to diagonalize A , that is, find an invertible S and a diagonal D such that $S^{-1}AS = D$.

Then

$$A = SDS^{-1} \quad \text{and} \quad A^t = SD^tS^{-1}.$$

To compute D^t , raise the diagonal entries of D to the t th power. ■

7.4.6 The eigenvalues of a linear transformation

Consider a linear transformation T from V to V , where V is a linear space. A scalar λ is called an *eigenvalue* of T if there exists a nonzero element f of V such that

$$T(f) = \lambda f.$$

Such an f is called an *eigenfunction* if V consists of functions, an *eigenmatrix* if V consists of matrices, and so on. In theoretical work, the inclusive term *eigenvector* is often used for f .

Now suppose that V is finite dimensional. Then a basis \mathfrak{D} of V consisting of eigenvectors of T is called an *eigenbasis* for T . We say that transformation T is *diagonalizable* if the matrix of T with respect to some basis is diagonal. Transformation T is diagonalizable if (and only if) there exists an eigenbasis for T (see Theorem 7.4.3a).

Adjoint

For an invertible 2×2 matrix $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$, we find

- $$\text{adj}(A) = \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} \quad \text{and} \quad A^{-1} = \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}.$$

Properties of Adjoint Operators

1. $T \in L(V, W) \Rightarrow T^* \in L(W, V)$

$$(v, T^*(w_1 + w_2)) = (Tv, w_1 + w_2) = (Tv, w_1) + (Tv, w_2)$$

$$= (v, T^*w_1) + (v, T^*w_2) = (v, T^*w_1 + T^*w_2)$$

$$(v, T^*(\lambda w)) = (Tv, \lambda w) = \bar{\lambda}(Tv, w) = \bar{\lambda}(v, T^*w) = (v, \lambda T^*w)$$

2. $(T_1 + T_2)^* = T_1^* + T_2^* \quad \forall S, T \in L(V, W)$

3. $(\lambda T)^* = \bar{\lambda} T^* \quad \forall \lambda \in \mathbb{K} \forall T \in L(V, W)$

4. $(T^*)^* = T \quad \forall T \in L(V, W)$

$$(w, (T^*)^* v) = (T^*w, v) = \overline{(v, T^*w)} = \overline{(Tv, w)} = (w, Tv) \quad \forall v \in V$$

5. $I^* = I$

6. $(T_1 T_2)^* = T_2^* T_1^* \quad \forall T_1 \in L(W, U), T_2 \in L(V, W)$

7. $\text{Ker } T^* = (\text{Im } T)^\perp$

$$w \in \text{Ker } T^* \Leftrightarrow T^*w = 0 \Leftrightarrow (v, T^*w) = 0 \quad \forall v \in V$$

$$\Leftrightarrow (Tv, w) = 0 \quad \forall v \in V \Leftrightarrow w \in (\text{Im } T)^\perp$$

8. The matrix of the adjoint T^* w.r.t orthonormal bases

$e_1, \dots, e_m \in V; f_1, \dots, f_n \in W$ is the conjugate transpose of the matrix of T .

$$A_T = (Te_1 \ Te_2 \ \dots \ Te_m) \quad Te_k \in W, f_1, \dots, f_n \text{ is orthonormal}$$

$$\Rightarrow Te_k = (Te_k, f_1)f_1 + \dots + (Te_k, f_n)f_n \Rightarrow (A_T)_{jk} = (Te_k, f_j)$$

$$A_{T^*} = (T^*f_1 \ T^*f_2 \ \dots \ T^*f_m) \quad T^*f_k \in V, e_1, \dots, e_m \text{ is orthonormal}$$

$$\Rightarrow T^*f_k = (T^*f_k, e_1)e_1 + \dots + (T^*f_k, e_m)e_m$$

$$\Rightarrow (A_{T^*})_{jk} = (T^*f_k, e_j) = \overline{(e_j, T^*f_k)} = \overline{(Te_j, f_k)}$$

Self-Adjoint Operators

Definition: The operator $T \in L(V, V)$ is called **self-adjoint** if

$$T^* = T :$$

$$(Tv, w) = (v, Tw) \quad \forall v, w \in V$$

Hermitian= self-adjoint

Normal Operators

Definition: An operator on an inner product space is called **normal** if it commutes with its adjoint, i.e $TT^* = T^*T$.

Remarks:

1. Every self-adjoint operator is normal.

2. T is normal iff $\|Tv\| = \|T^*v\| \forall v$

$$T \text{ is normal} \Leftrightarrow T^*T - TT^* = 0 \Leftrightarrow ((T^*T - TT^*)v, v) = 0$$

$$\Leftrightarrow (T^*Tv, v) = (TT^*v, v) \Leftrightarrow \|Tv\|^2 = \|T^*v\|^2$$

3. Let $Tv = \lambda v$. T is normal $\Leftrightarrow T - \lambda I$ is also normal.

4. Let $Tv = \lambda v$. Then $T^*v = \bar{\lambda}v$

$$0 = \|(T - \lambda I)v\| = \|(T - \lambda I)^*v\| = \|(T^* - \bar{\lambda}I)v\| \Rightarrow T^*v = \bar{\lambda}v$$

5. Suppose $T \in L(V, V)$ is normal. Then eigenvectors of T corresponding to distinct eigenvalues are orthogonal.

$$Tu = \alpha u, \quad Tv = \beta v \Rightarrow T^*v = \bar{\beta}v$$

$$(\alpha - \beta)(u, v) = \alpha(u, v) - \beta(u, v) = (Tu, v) - (u, T^*v) = 0$$

Singular Value

Definition: The **singular values** of a matrix $A_{n \times m}$ are the **square roots** of the eigenvalues of the symmetric matrix $(A^T A)_{m \times m}$ listed with their algebraic multiplicities:

• $\sigma_1 \geq \sigma_2 \geq \dots \geq \sigma_m \geq 0$

Theorem: Let $L: \mathbb{R}^2 \rightarrow \mathbb{R}^2$, $L\bar{x} = A\bar{x}$ be invertible. The image of the unit circle under the map L is an ellipse E . Singular values of A are the length of semi-axes of E .

SVD

Lemma: If $\text{rank } A_{n \times m} = r$, then its singular values

$$\sigma_1, \dots, \sigma_r \neq 0 \quad \text{and} \quad \sigma_{r+1}, \dots, \sigma_m = 0$$

Theorem (SVD): Any matrix $A_{n \times m}$ can be represented in the form

$$A = U\Sigma V^T,$$

- U is an orthogonal $n \times n$ matrix
- V is an orthogonal $m \times m$ matrix
- Σ is an $n \times n$ matrix whose first r diagonal entries are nonzero singular values of A , $r = \text{rank } A$, and all other entries vanish

Example 1

$$A = \begin{pmatrix} 6 & 2 \\ -7 & 6 \end{pmatrix}$$

$$\bar{v}_1 = \frac{1}{\sqrt{5}} \begin{pmatrix} 2 \\ -1 \end{pmatrix}, \bar{v}_1 = \frac{1}{\sqrt{5}} \begin{pmatrix} 1 \\ 2 \end{pmatrix} \Rightarrow V = \frac{1}{\sqrt{5}} \begin{pmatrix} 2 & 1 \\ -1 & 2 \end{pmatrix}$$

$$\bar{u}_1 = \frac{1}{\sigma_1} A \bar{v}_1 = \frac{1}{10\sqrt{5}} \begin{pmatrix} 10 \\ -20 \end{pmatrix}, \bar{u}_2 = \frac{1}{\sigma_2} A \bar{v}_2 = \frac{1}{5\sqrt{5}} \begin{pmatrix} 10 \\ 5 \end{pmatrix}$$

$$\circ \underbrace{\quad}_{U} = \frac{1}{\sqrt{5}} \begin{pmatrix} 1 & 2 \\ -2 & 1 \end{pmatrix}$$

$$\Sigma = \begin{pmatrix} 10 & 0 \\ 0 & 5 \end{pmatrix}$$

$$) A = \begin{pmatrix} 6 & 2 \\ -7 & 6 \end{pmatrix} = \frac{1}{5} \begin{pmatrix} 1 & 2 \\ -2 & 1 \end{pmatrix} \begin{pmatrix} 10 & 0 \\ 0 & 5 \end{pmatrix} \begin{pmatrix} 2 & -1 \\ 1 & 2 \end{pmatrix}$$

Example 2

$$A = \begin{pmatrix} 0 & 1 & 1 \\ 1 & 1 & 0 \end{pmatrix}$$

$$\circ \bar{v}_1 = \frac{1}{\sqrt{6}} \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix}, \bar{v}_2 = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}, \bar{v}_3 = \frac{1}{\sqrt{3}} \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$$

$$\circ \underbrace{\begin{pmatrix} \bar{u}_1 \\ \bar{u}_2 \\ \bar{u}_3 \end{pmatrix}}_{U} = \frac{1}{\sigma_1} A \bar{v}_1 = \frac{1}{\sqrt{3}\sqrt{6}} \begin{pmatrix} 3 \\ 3 \\ 3 \end{pmatrix}, \bar{u}_2 = \frac{1}{\sigma_2} A \bar{v}_2 = \frac{1}{1 \cdot \sqrt{2}} \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

$$\Rightarrow U = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix}, \Sigma = \begin{pmatrix} \sqrt{3} & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}$$

$$A = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} \sqrt{3} & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} 1/\sqrt{6} & 2/\sqrt{6} & 1/\sqrt{6} \\ 1/\sqrt{2} & 0 & -1/\sqrt{2} \\ 1/\sqrt{3} & -1/\sqrt{3} & 1/\sqrt{3} \end{pmatrix}$$

Symmetric Matrices

8.1.1 Spectral theorem

- A matrix A is *orthogonally diagonalizable* (i.e., there exists an orthogonal S such that $S^{-1}AS = S^TAS$ is diagonal) if and only if A is *symmetric* (i.e., $A^T = A$). ■
- 8.1.2 Consider a symmetric matrix A . If \vec{v}_1 and \vec{v}_2 are eigenvectors of A with *distinct* eigenvalues λ_1 and λ_2 , then $\vec{v}_1 \cdot \vec{v}_2 = 0$; that is, \vec{v}_2 is orthogonal to \vec{v}_1 .
- 8.1.3 A symmetric $n \times n$ matrix A has n real eigenvalues if they are counted with their algebraic multiplicities.

8.1.4 Orthogonal diagonalization of a symmetric matrix A

- a. Find the eigenvalues of A , and find a basis of each eigenspace.
- b. Using the Gram-Schmidt process, find an *orthonormal* basis of each eigenspace.
- c. Form an orthonormal eigenbasis $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n$ for A by concatenating the orthonormal bases you found in part (b), and let

$$S = \begin{bmatrix} | & | & | \\ \vec{v}_1 & \vec{v}_2 & \vec{v}_n \\ | & | & | \end{bmatrix}.$$

S is orthogonal (by Theorem 8.1.2), and $S^{-1}AS$ will be diagonal. ■

Quadratic forms

8.2.1 Quadratic forms

A function $q(x_1, x_2, \dots, x_n)$ from \mathbb{R}^n to \mathbb{R} is called a *quadratic form* if it is a linear combination of functions of the form $x_i x_j$ (where i and j may be equal). A quadratic form can be written as

$$q(\vec{x}) = \vec{x} \cdot A\vec{x} = \vec{x}^T A \vec{x},$$

for a unique symmetric $n \times n$ matrix A , called the matrix of q .

8.2.2 Diagonalizing a quadratic form

Consider a quadratic form $q(\vec{x}) = \vec{x} \cdot A\vec{x}$, where A is a symmetric $n \times n$ matrix. Let \mathcal{V} be an orthonormal eigenbasis for A , with associated eigenvalues $\lambda_1, \dots, \lambda_n$. Then

$$q(\vec{x}) = \lambda_1 c_1^2 + \lambda_2 c_2^2 + \dots + \lambda_n c_n^2,$$

where the c_i are the coordinates of \vec{x} with respect to \mathcal{V} . ■