

Lecture 25 - (Extra)

Jordan Form

— worked out example

In last lecture I an example of Jordan Basis for $T \in \mathcal{L}(\mathbb{C}^4)$ where

$$T(x_1, x_2, x_3, x_4) = (10x_1 - 7x_2 + 15x_3 - 2x_4, 10x_2 + 5x_3 - 5x_4, -4x_2 + 25x_3 + x_4, 10x_2 - 5x_3 + 25x_4)$$

In this "extra" lecture, I want to show how I got this basis

W.R.T standard basis

$$M(T) = \begin{bmatrix} 10 & -7 & 15 & -2 \\ 0 & 10 & 5 & -5 \\ 0 & -4 & 25 & 1 \\ 0 & 10 & -5 & 25 \end{bmatrix}$$

From Lecture 23:

eigenvalue $\lambda = 10$ with multiplicity 1
 $\lambda = 20$ with multiplicity 3

So

$$V = G(10, T) \oplus G(20, T)$$

$$\lambda = 10$$

Since multiplicity of $\lambda = 10$ is 1

$$E(10, T) = G(10, T)$$

Using IB&B methods, can show

$$E(10, T) = G(10, T) = \text{Null} \left(\begin{bmatrix} 0 & -7 & 15 & -2 \\ 0 & -10 & 5 & -5 \\ 0 & -4 & 15 & 1 \\ 0 & 10 & -5 & 15 \end{bmatrix} \right)$$

$$= \text{Null} (M(T - 10I))$$

$$= \text{Span} \left(\begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} \right)$$

$$\boxed{\lambda=20}$$

Since multiplicity of $\lambda=20$ is 3,

$$\dim G(20, T) = 3$$

We need to find 3 basis elements of $G(20, T)$
(but we want "good" basis elements so that the associated matrix has Jordan form)

Start by finding a basis for

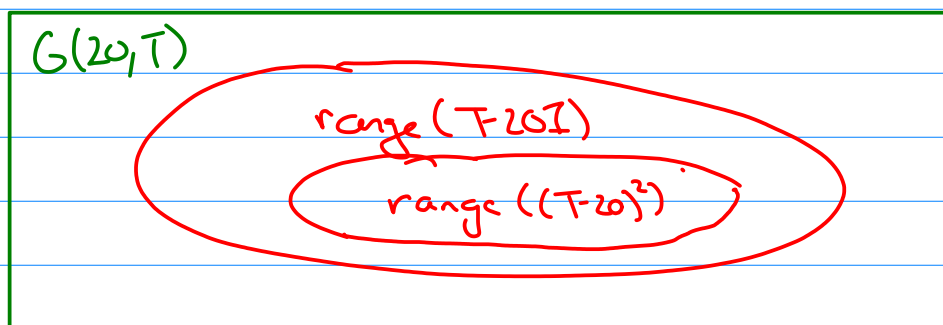
- $G(20, T) = \text{Null}((T-20I)^3)$
- $\text{range}((T-20I))$
- $\text{range}((T-20I)^2)$

Note $G(20, T) \neq \text{range}(T-20I) \neq \text{range}((T-20I)^2) \neq \{0\}$

$$\begin{array}{ccccc} \dim \text{range}((T-20I)^3) & + & \dim \text{Null}(T-20I)^3 & = & \dim G(20, T) \\ \parallel & & \parallel & & \parallel \\ 0 & & 3 & & 3 \end{array}$$

$$\Rightarrow \dim \text{range}((T-20I)^3) = 0$$

Picture



Recall $T-20I$ is invariant on $G(20, T)$

A basis of $\text{Null}((T-20I)^3) = G(20, T)$

$$\text{span} \left(\begin{bmatrix} .3 \\ -1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} .3 \\ 0 \\ 0 \\ -1 \end{bmatrix} \right)$$

$$= \text{span}(u_1, u_2, u_3)$$

Basis of $\text{range}(T-20I)$ given by
linear indep elements in

$$\text{span}(M(T-20I)u_1, M(T-20I)u_2, M(T-20I)u_3)$$

$$= \text{span} \left(\begin{bmatrix} 4 \\ 10 \\ 4 \\ -10 \end{bmatrix}, \begin{bmatrix} 5 \\ 5 \\ 5 \\ -5 \end{bmatrix}, \begin{bmatrix} -1 \\ 5 \\ -1 \\ -5 \end{bmatrix} \right) = \text{span} \left(\begin{bmatrix} 4 \\ 10 \\ 4 \\ -10 \end{bmatrix}, \begin{bmatrix} 5 \\ 5 \\ 5 \\ -5 \end{bmatrix} \right)$$

$$\text{Span} \left(\begin{bmatrix} 4 \\ 10 \\ 4 \\ -10 \end{bmatrix}, \begin{bmatrix} 5 \\ 5 \\ 5 \\ -5 \end{bmatrix} \right) = \text{span}(w_1, w_2)$$

Basis for range $((T-20I)^2)$ given by linearly independent elements of

$$\begin{aligned} & \text{Span}(M(T-20I)w_1, M(T-20I)w_2) \\ &= \text{Span} \left(\begin{bmatrix} -30 \\ -30 \\ -30 \\ 30 \end{bmatrix}, \begin{bmatrix} 6 \\ 0 \\ 0 \\ 0 \end{bmatrix} \right) = \text{Span} \left(\begin{bmatrix} 1 \\ 1 \\ 1 \\ -1 \end{bmatrix} \right) \end{aligned}$$

We now "pull back" the bases.

Step 1 Find an element in range $((T-20I))$ that maps to $\begin{bmatrix} 1 \\ 1 \\ 1 \\ -1 \end{bmatrix}$

$$\Leftrightarrow \text{solve } M(T-20I)x = \begin{bmatrix} 1 \\ 1 \\ 1 \\ -1 \end{bmatrix} \Leftrightarrow x = \begin{bmatrix} 1/5 \\ 0 \\ 1/5 \\ 0 \end{bmatrix}$$

Step 2 Since $\begin{bmatrix} 1 \\ 1 \\ 1 \\ -1 \end{bmatrix} \in \text{Range}((T-20I)^2) \subseteq \text{Range}(T-20I)$

and $\begin{bmatrix} 1/5 \\ 0 \\ 1/5 \\ 0 \end{bmatrix} \in \text{Range}(T-20I)$, use this as this

as beginning of basis $\left\{ \begin{bmatrix} 1 \\ 1 \\ 1 \\ -1 \end{bmatrix}, \begin{bmatrix} 1/5 \\ 0 \\ 1/5 \\ 0 \end{bmatrix} \right\}$ of $\text{Range}(T-20I)$

NOTE In our case, $\dim \text{Range}(T-20I) = 2$
So our vectors are a basis for
 $\text{Range}(T-20I)$ because they are linearly
independent.

If this had not been a basis, would need
to extend these linearly indep elements to a
basis of $\text{Range}((T-\lambda I)^2)$ such that new basis
elements are mapped to zero by $(T-\lambda I)$.

Step 3 "Pull back" $\begin{bmatrix} 1/5 \\ 0 \\ 1/5 \\ 0 \end{bmatrix}$ to $G(20, T)$

$$\Leftrightarrow \text{solve } M(T-20I) \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 1/5 \\ 0 \\ 1/5 \\ 0 \end{bmatrix} \Leftrightarrow \begin{bmatrix} 17/300 \\ 1/30 \\ 2/30 \\ 0 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix}$$

Now

$$\begin{bmatrix} 1 \\ 1 \\ 1 \\ -1 \end{bmatrix}, \begin{bmatrix} 1/5 \\ 0 \\ 1/5 \\ 0 \end{bmatrix}, \begin{bmatrix} 17/300 \\ 1/30 \\ 2/30 \\ 0 \end{bmatrix} \text{ is linearly indep} \\ \text{in } G(20, T) \text{ and } \dim G(20, T) = 3$$

So this is a basis for $G(20, T)$.

$$\text{If } v = \begin{bmatrix} 17/300 \\ 1/30 \\ 2/30 \\ 0 \end{bmatrix}, \text{ then } M(T-20I)v = \begin{bmatrix} 1/5 \\ 0 \\ 1/5 \\ 0 \end{bmatrix}$$

$$M(T-20I)^2 v = \begin{bmatrix} 1 \\ 1 \\ 1 \\ -1 \end{bmatrix}$$

Our basis has the form $v_1, M(T-20I)v_1, M(T-20I)^2 v_1$

This gives the desired basis for $G(20, T)$

Combine with basis for $G(10, T)$ gives

$$\begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 1 \\ -1 \end{bmatrix}, \begin{bmatrix} 1/5 \\ 0 \\ 1/5 \\ 0 \end{bmatrix}, \begin{bmatrix} 17/300 \\ 1/30 \\ 2/30 \\ 0 \end{bmatrix}$$

WRT this basis

$$M(T) = \begin{bmatrix} \boxed{10} & 0 & 0 & 0 \\ 0 & \boxed{20} & 1 & 0 \\ 0 & 0 & 20 & 1 \\ 0 & 0 & 0 & 20 \end{bmatrix}$$

General Strategy

(this is what happens
in proof of Thm 8.55)

Given $u_1, u_2, \dots, u_t \in \text{range}((T - \lambda I)^{d-1})$

- solve $M(T - \lambda I)w_i = u_i$ for all i
- find linearly independent elements of $\{w_1, u_1, w_2, u_2, \dots, w_t, u_t\} \subseteq \text{range}((T - \lambda I)^{d-1})$
- Now extend to $w_1, u_1, \dots, w_t, u_t, \underline{z_1, \dots, z_\ell}$ to a basis
- Then let $N = (T - \lambda I)$
- $Nz_i = a_1 u_1 + \dots + a_t u_t$
$$= a_1 Nw_1 + \dots + a_t Nw_t = N(a_1 w_1 + \dots + a_t w_t)$$
- Replace z_i with $z_i - (a_1 w_1 + \dots + a_t w_t)$
- Still have a basis of $\text{Range}((T - \lambda I)^{d-1})$,
but $N(z_i - (a_1 w_1 + \dots + a_t w_t)) = 0$
- Now repeat.

