## Lecture 20

Math 22 Summer 2017
August 02, 2017

## Just for today

- §5.3 Diagonalization


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As an example suppose we have

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A=\left[\begin{array}{rrr}
4 & -3 & 2 \\
0 & -1 & 0 \\
-1 & 3 & 1
\end{array}\right]=\left[\begin{array}{rrr}
-1 & 1 & -2 \\
0 & 1 & 0 \\
1 & -1 & 1
\end{array}\right]\left[\begin{array}{rrr}
2 & 0 & 0 \\
0 & -1 & 0 \\
0 & 0 & 3
\end{array}\right]\left[\begin{array}{rrr}
1 & 1 & 2 \\
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\end{array}\right]=P^{-1} D P
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Diagonalizability is closely tied to eigenthings...

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First note that for any $n \times n$ matrix $P=\left[\mathbf{v}_{1} \cdots \mathbf{v}_{n}\right]$ and diagonal matrix $D$ with diagonal entries $\lambda_{1}, \ldots, \lambda_{n}$ we have the following:

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If $A$ is diagonalizable, then the columns of $P$ are linearly independent (since $P$ is invertible) and the boxed equations imply the columns of $P$ are eigenvectors of $A$.

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If $A$ is diagonalizable, then the columns of $P$ are linearly independent (since $P$ is invertible) and the boxed equations imply the columns of $P$ are eigenvectors of $A$. Conversely, if $A$ has $n$ linearly independent eigenvectors, then let $P$ have these vectors as the columns and let $D$ be the diagonal matrix with the $n$ eigenvalues. Then $A$ is similar to $D$ via the boxed equations.

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How do you determine diagonalizability when the eigenvalues are not distinct?

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- Suppose $A$ is diagonalizable and $\mathcal{B}_{k}$ is a basis for the $\lambda_{k}$ eigenspace (for each $k$ ). Then the collection of vectors in all the $\mathcal{B}_{k}$ is a basis of eigenvectors for $\mathbb{R}^{n}$.


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Let's see how we identify and diagonalize matrices in practice...

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1. Compute charpoly of $A$. If charpoly factors into linear factors (over $\mathbb{R}$ ) then continue. Otherwise $A$ is not diagonalizable.
2. Compute bases of the eigenspaces for each eigenvector. If any of the geometric multiplicities are not equal to their corresponding algebraic multiplicities, then $A$ is not diagonalizable. If every eigenspace has dimension equal to its corresponding algebraic multiplicity, then $A$ is diagonalizable and continue.

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2. Compute bases of the eigenspaces for each eigenvector. If any of the geometric multiplicities are not equal to their corresponding algebraic multiplicities, then $A$ is not diagonalizable. If every eigenspace has dimension equal to its corresponding algebraic multiplicity, then $A$ is diagonalizable and continue.
3. In this case, $D$ is the diagonal matrix with the eigenvalues down the diagonal and $P$ is the matrix whose columns are the basis vectors of the corresponding eigenspaces. Permuting columns is fine, just make sure $P$ and $D$ correspond to each other.

## §5.3 Classwork

1. Explicitly diagonalize the following matrices (if possible).
(a) $A=\left[\begin{array}{rr}-5 & 2 \\ -12 & 5\end{array}\right]$
(b) $B=\left[\begin{array}{rr}4 & -1 \\ 1 & 2\end{array}\right]$
(c) $C=\left[\begin{array}{ll}5 & 0 \\ 0 & 5\end{array}\right]$
(d) $D=\left[\begin{array}{ll}5 & 1 \\ 0 & 5\end{array}\right]$
2. Write an expression for $A^{k}$ using its diagonal representation.
3. Use the expression for $A^{k}$ to evaluate $A^{k}\left[\begin{array}{l}1 \\ 1\end{array}\right]$.
