

Lecture 22: Block diagonal form

Ex from last time:

$$T: \mathbb{P}_2 \rightarrow \mathbb{P}_2$$

U_1, U_2 invariant subspaces

$$U_1 = \text{span} \{x^2\}, \quad U_2 = \text{span} \{1+x, x+x^2\}$$

$$B = \{1+x, x+x^2, x^2\}$$

$$M_B(T) = \begin{pmatrix} 2 & -1 & 0 \\ 3 & 2 & 0 \\ 0 & 0 & 5 \end{pmatrix}$$

We have $\mathbb{P}_2 = U_1 + U_2$, and

also $U_1 \cap U_2 = \{0\}$.

Defn. If V has subspaces U, W st.

$U \cap W = \{0\}$, $U + W = V$ then we say

V is the direct sum of U and W , and write

$V = U \oplus W$. We say that U, W are

complements of each other.

$U_1 = \text{span}\{x^2\}$ is T -invariant; in fact

$$T(cx^2) = 5cx^2$$

Thus x^2 is an eigenvector, with eigenvalue 5.

Defn Let $T: V \rightarrow V$ be a linear operator. If there is a vector $v \in V$ $v \neq 0$ and a scalar λ such that $T(v) = \lambda v$ then v is an eigenvector of T and λ is an eigenvalue. The eigenspace associated to λ is

$$E_\lambda = \{v \in V : T(v) = \lambda v\}.$$

In particular, E_λ is a T -invariant subspace.

Check: let $v \in E_\lambda$; show $T(v) \in E_\lambda$.

$$\begin{aligned} T(T(v)) &= T(\lambda v) \quad \text{as } v \in E_\lambda. \\ &= \lambda T(v), \quad \text{as } T \text{ is linear.} \end{aligned}$$

Hence $T(v) \in E_\lambda$.

Theorem Let V be a vector space.

1) Let $\{e_1, \dots, e_n\}$ be a basis for V ,
 $1 < k < n$. Let $U = \text{span}\{e_1, \dots, e_k\}$,
 $W = \text{span}\{e_{k+1}, \dots, e_n\}$. Then $V = U \oplus W$.

2) Conversely, suppose $V = U \oplus W$,
 $U = \text{span}\{e_1, \dots, e_k\}$, $W = \text{span}\{f_1, \dots, f_e\}$.
Then $\{e_1, \dots, e_k, f_1, \dots, f_e\}$ is a basis
for V .

Observe: if $V = U \oplus W$ and U, W
are both T -invariant, then $M_B(T)$
has the block diagonal form

$$\begin{pmatrix} M_{B_1}(T) & 0 \\ 0 & M_{B_2}(T) \end{pmatrix}$$

where B_1 is a basis for U , B_2 is a basis
for W and $B = B_1 \cup B_2$.

Ex. $V = M_{22}$.

A is symmetric if $A = A^T$

A is antisymmetric if $A = -A^T$.

$U = \{ \text{symmetric matrices in } M_{22} \}$.

$W = \{ \text{antisym. matrices} \}$.

U, W both subspaces.

Clear that $U \cap W = \{0\}$.

~~So~~ In fact: $U + W = M_{22}$

Consider $A + A^T$: $(A + A^T)^T = A^T + A$
 $= A + A^T$

so $A + A^T \in U$.

$$A = \frac{1}{2}(A + A^T) + \frac{1}{2}(A - A^T)$$

$$(A - A^T)^T = A^T - (A^T)^T = A^T - A$$
$$= -(A - A^T)$$

Thus $M_{22} = U \oplus W$.

Consider $T: M_{22} \rightarrow M_{22}$

$$T(A) = A^T$$

Claim: U, W are both T -invariant.

Let $A \in U$. (symmetric).

$$\text{Then } T(A) = A^T = A.$$

So $T(A) \in U$. But even more,

$T = \text{identity}$ on U .

Let $B \in W$. Then $T(B) = B^T = -B \in W$.

So W is T -invariant.

If B_1 is a basis for U , B_2 a basis for W , then

$$B = B_1 \cup B_2$$

$$M_B(T) = \begin{pmatrix} M_{B_1}(T) & 0 \\ 0 & M_{B_2}(T) \end{pmatrix}$$
$$= \begin{pmatrix} I & 0 \\ 0 & -I \end{pmatrix}$$

Find bases for U, W .

$$B_1 = \left\{ \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}, \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \right\}$$

$$B_2 = \left\{ \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \right\}$$

$$M_B(T) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -1 \end{pmatrix}$$