LINEAR ALGEBRA -II

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Lecture 34: Some applications of Cayley Hamilton theorem

- Recall: Let A be an $n \times n$ complex matrix. For any complex polynomial $f(x) = a_0 + a_1 x + \cdots + a_m x^m$, by definition,

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- Note that $M_n(\mathbb{C})$ is a vector space of dimension n^2. Therefore the dimension of $\mathcal{A}$ can't be more than n^2.
- In particular, $I, A, A^2, \ldots, A^{n^2}$ are linearly dependent.

Continuation

- In other words, there exists a non-zero polynomial $q(x) = b_0 + b_1 x + \cdots + b_m x^m$ of degree at most n^2 such that

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- This may help us to compute higher powers of A or to simplify higher degree polynomials in A.
- So we would look for a non-zero polynomial q of lowest degree satisfying $q(A) = 0$.
- We may scale such a polynomial to make the leading coefficient one, i. e. we may take it to be monic.

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- Theorem 32.2: Let f, g be non-zero annihilating polynomials of a matrix A and suppose degree $(g) \leq$ degree (f). Then

$$f(x) = g(x)s(x) + r(x)$$

for some polynomials s, r, where either $r = 0$ or degree $(r) <$ degree (g) and $r(A) = 0$.

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  for some polynomials s, r, where either $r = 0$ or degree $(r) <$ degree (g) and $r(A) = 0$.
- Proof: This is clear from the division algorithm for polynomials. As $f(A) = 0 = g(A).s(A)$, we get $r(A) = 0$.

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- Then clearly $q_1 - q_2$ is a lower degree polynomial with $(q_1 - q_2)(A) = 0$.
- We may scale it suitably to make it monic. This contradicts minimality of q_1, q_2. ■

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- Theorem 32.5: Let A be an $n \times n$ complex matrix. Let q be the minimal polynomial of A. Suppose f is an annihilating polynomial of A, then there exists a polynomial s such that $f(x) = q(x)s(x)$. In other words, the minimal polynomial is a factor of every annihilating polynomial.

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- Proof: This is clear from the minimality of q and the division algorithm on dividing f by q. ■

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- Therefore, f is an annihilating polynomial for C if and only if $f(2) = f(3) = 0$.
- In particular, the unique minimal polynomial of C is given by $q(x) = (x-2)(x-3) = x^2 - 5x + 6$.

Example -II

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- Now we may guess the following result.

Cayley Hamilton theorem

- Theorem 32.9 (Cayley Hamilton theorem): Let A be a complex $n \times n$ matrix and let p be the characteristic polynomial of A. Then

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- Corollary 32.9: For any square matrix, the minimal polynomial is a factor of the characteristic polynomial.

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- This is a wrong proof, as in the equation above, on the left we have a matrix, where as, on the right we have a scalar.
- We can't blindly substitute $x = A$ and do determinant computations.

Similarity instead of unitary equivalence

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- However, $\sigma(A) = \{1, 3\}$ and since the corresponding geometric multiplicities are at least 1, we can get a basis of eigenvectors of A. In other words, there exists an invertible matrix S such that

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$$A = S \begin{bmatrix} 1 & 0 \\ 0 & 3 \end{bmatrix} S^{-1}.$$
- This shows that some times it maybe more prudent not to insist on unitary equivalence. We may try to simplify A through similarity instead of unitary equivalence. This is done either when there is no underlying inner product or when we have a prescribed inner product but we choose to ignore it.

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Take $S = U$. Since $U^* = S^{-1}$, the proof is complete.
- Alternatively, we may imitate the proof of Schur's upper triangularization theorem. Choose an eigenvector v_1 corresponding to some eigenvalue a_1 of A, extend $\{v_1\}$ to a basis of $\mathbb{C}^n$.

Continuation

- In the new basis, the linear map A will have the form:

$$A = \begin{bmatrix} a_1 & y \\ 0 & B \end{bmatrix}$$

for some $1 \times (n-1)$ row vector y and $(n-1) \times (n-1)$ matrix B. Now use induction. ■.

A Lemma

- Lemma 33.3: Let T be an upper triangular matrix with diagonal entries $d_1, d_2, \ldots, d_n$. For $1 \leq k \leq n$, take

$$M_k = \left\{ \begin{pmatrix} x_1 \\ \vdots \\ x_k \\ 0 \\ \vdots \\ 0 \end{pmatrix} : x_1, x_2, \ldots, x_k \in \mathbb{C} \right\}.$$

Take $M_0 = \{0\}$. Then for every $1 \leq k \leq n$,

$$(T - d_k I)(M_k) \subseteq M_{k-1}.$$

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- Proof: Let $\{e_1, \ldots, e_n\}$ be the standard basis of $\mathbb{C}^n$.
- Then $M_k = \text{span}\{e_1, e_2, \ldots, e_k\}$.
- Since T is upper triangular $(T - d_k I)$ is also upper triangular with k-th diagonal entry equal to 0.

Continuation

- In particular, the j-th column of $(T - d_k I)$ is in the span of $\{e_1, e_2, \ldots, e_{k-1}\}$ for $1 \leq j \leq k$.

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- By the lemma

$$(T - d_n I)x \in M_{n-1}.$$

- As $(T - d_{n-1}I)M_{n-1} \subseteq M_{n-2}$ we get

$$(T - d_{n-1}I)(T - d_n I)x \in M_{n-2}.$$

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- This proves the claim. ■

Example

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- Proof: This is now clear, as the Cayley Hamilton theorem tells us that A^n is a linear combination of $\{I, A, \ldots, A^{n-1}\}$.
- It is then easy to see that A^m for $m \geq n$ are also in the span of $\{I, A, \ldots, A^{n-1}\}$.
- END OF REVIEW

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- Here we present some other simple applications.

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- Conversely, suppose $A^k = 0$. Now if a is an eigenvalue with eigenvector v, we get $A^k v = a^k v = 0$
- As $v \neq 0$, this implies $a^k = 0$. Hence $a = 0$. Therefore $\sigma(A) = \{0\}$. ■

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- In particular, A is invertible if and only if $c_0 \neq 0$.

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- Assuming that A is invertible,

$$-\frac{1}{c_0}(A^{n-1} + c_{n-1}A^{n-2} + \cdots + c_1 I)$$

is the inverse of A.

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$$A^2 - (a+d)A + (ad-bc) = 0.$$
- In particular, if the determinant of A is non-zero, then
$$A^{-1} = \frac{-1}{ad-bc}(A-(a+d)I) = \frac{1}{ad-bc}\begin{bmatrix} d & -b \\ -c & a \end{bmatrix}.$$

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- In such cases, you may drop some of the factors $(A - d_j I)$ with $d_j = d_1$ to get eigenvectors.

Example

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- END OF LECTURE 34