

The Characteristic Polynomial

Undergraduate Texts in Mathematics

UTM

Sheldon Axler


Linear Algebra Done Right

Third Edition

Apollonius's Identity

$$a^2 + b^2 = \frac{1}{2}c^2 + 2d^2$$



 Springer

Notation

- \mathbf{F} denotes either \mathbf{R} or \mathbf{C} .
- V denotes a finite-dimensional nonzero vector space over \mathbf{F} .

Definition of Characteristic Polynomial

Definition: *characteristic polynomial*

Suppose V is a complex vector space and $T \in \mathcal{L}(V)$. Let $\lambda_1, \dots, \lambda_m$ denote the distinct eigenvalues of T , with multiplicities d_1, \dots, d_m . The polynomial

$$(z - \lambda_1)^{d_1} \cdots (z - \lambda_m)^{d_m}$$

is called the *characteristic polynomial* of T .

Definition of Characteristic Polynomial

Definition: *characteristic polynomial*

Suppose V is a complex vector space and $T \in \mathcal{L}(V)$. Let $\lambda_1, \dots, \lambda_m$ denote the distinct eigenvalues of T , with multiplicities d_1, \dots, d_m . The polynomial

$$(z - \lambda_1)^{d_1} \cdots (z - \lambda_m)^{d_m}$$

is called the *characteristic polynomial* of T .

Suppose $T \in \mathcal{L}(\mathbf{C}^3)$ is defined by

$$T(z_1, z_2, z_3) = (6z_1 + 3z_2 + 4z_3, 6z_2 + 2z_3, 7z_3).$$

Definition of Characteristic Polynomial

Definition: *characteristic polynomial*

Suppose V is a complex vector space and $T \in \mathcal{L}(V)$. Let $\lambda_1, \dots, \lambda_m$ denote the distinct eigenvalues of T , with multiplicities d_1, \dots, d_m . The polynomial

$$(z - \lambda_1)^{d_1} \cdots (z - \lambda_m)^{d_m}$$

is called the *characteristic polynomial* of T .

Suppose $T \in \mathcal{L}(\mathbf{C}^3)$ is defined by

$$T(z_1, z_2, z_3) = (6z_1 + 3z_2 + 4z_3, 6z_2 + 2z_3, 7z_3).$$

The matrix of T (with respect to the standard basis) is

$$\begin{pmatrix} 6 & 3 & 4 \\ 0 & 6 & 2 \\ 0 & 0 & 7 \end{pmatrix}.$$

Definition of Characteristic Polynomial

Definition: *characteristic polynomial*

Suppose V is a complex vector space and $T \in \mathcal{L}(V)$. Let $\lambda_1, \dots, \lambda_m$ denote the distinct eigenvalues of T , with multiplicities d_1, \dots, d_m . The polynomial

$$(z - \lambda_1)^{d_1} \cdots (z - \lambda_m)^{d_m}$$

is called the *characteristic polynomial* of T .

Suppose $T \in \mathcal{L}(\mathbf{C}^3)$ is defined by

$$T(z_1, z_2, z_3) = (6z_1 + 3z_2 + 4z_3, 6z_2 + 2z_3, 7z_3).$$

The matrix of T (with respect to the standard basis) is

$$\begin{pmatrix} 6 & 3 & 4 \\ 0 & 6 & 2 \\ 0 & 0 & 7 \end{pmatrix}.$$

Because the eigenvalues of T are 6, with multiplicity 2, and 7, with multiplicity 1, the characteristic polynomial of T is

$$(z - 6)^2(z - 7).$$

Definition of Characteristic Polynomial

Definition: *characteristic polynomial*

Suppose V is a complex vector space and $T \in \mathcal{L}(V)$. Let $\lambda_1, \dots, \lambda_m$ denote the distinct eigenvalues of T , with multiplicities d_1, \dots, d_m . The polynomial

$$(z - \lambda_1)^{d_1} \cdots (z - \lambda_m)^{d_m}$$

is called the *characteristic polynomial* of T .

Definition of Characteristic Polynomial

Definition: *characteristic polynomial*

Suppose V is a complex vector space and $T \in \mathcal{L}(V)$. Let $\lambda_1, \dots, \lambda_m$ denote the distinct eigenvalues of T , with multiplicities d_1, \dots, d_m . The polynomial

$$(z - \lambda_1)^{d_1} \cdots (z - \lambda_m)^{d_m}$$

is called the *characteristic polynomial* of T .

Degree and zeros of characteristic polynomial

Suppose V is a complex vector space and $T \in \mathcal{L}(V)$. Then

- the characteristic polynomial of T has degree $\dim V$;

Definition of Characteristic Polynomial

Definition: *characteristic polynomial*

Suppose V is a complex vector space and $T \in \mathcal{L}(V)$. Let $\lambda_1, \dots, \lambda_m$ denote the distinct eigenvalues of T , with multiplicities d_1, \dots, d_m . The polynomial

$$(z - \lambda_1)^{d_1} \cdots (z - \lambda_m)^{d_m}$$

is called the *characteristic polynomial* of T .

Degree and zeros of characteristic polynomial

Suppose V is a complex vector space and $T \in \mathcal{L}(V)$. Then

- the characteristic polynomial of T has degree $\dim V$;
- the zeros of the characteristic polynomial of T are the eigenvalues of T .

Cayley–Hamilton Theorem

Suppose V is a complex vector space and $T \in \mathcal{L}(V)$. Let q denote the characteristic polynomial of T . Then $q(T) = 0$.

Cayley–Hamilton Theorem

Suppose V is a complex vector space and $T \in \mathcal{L}(V)$. Let q denote the characteristic polynomial of T . Then $q(T) = 0$.

Proof Let $\lambda_1, \dots, \lambda_m$ be the distinct eigenvalues of the operator T .

Cayley–Hamilton Theorem

Suppose V is a complex vector space and $T \in \mathcal{L}(V)$. Let q denote the characteristic polynomial of T . Then $q(T) = 0$.

Proof Let $\lambda_1, \dots, \lambda_m$ be the distinct eigenvalues of the operator T .

Let d_1, \dots, d_m be the dimensions of the corresponding generalized eigenspaces $G(\lambda_1, T), \dots, G(\lambda_m, T)$.

Cayley–Hamilton Theorem

Suppose V is a complex vector space and $T \in \mathcal{L}(V)$. Let q denote the characteristic polynomial of T . Then $q(T) = 0$.

Proof Let $\lambda_1, \dots, \lambda_m$ be the distinct eigenvalues of the operator T .

Let d_1, \dots, d_m be the dimensions of the corresponding generalized eigenspaces $G(\lambda_1, T), \dots, G(\lambda_m, T)$.

Each $(T - \lambda_j I)|_{G(\lambda_j, T)}$ is nilpotent and

$$(T - \lambda_j I)^{d_j}|_{G(\lambda_j, T)} = 0.$$

Cayley–Hamilton Theorem

Cayley–Hamilton Theorem

Suppose V is a complex vector space and $T \in \mathcal{L}(V)$. Let q denote the characteristic polynomial of T . Then $q(T) = 0$.

Proof Let $\lambda_1, \dots, \lambda_m$ be the distinct eigenvalues of the operator T .

Let d_1, \dots, d_m be the dimensions of the corresponding generalized eigenspaces $G(\lambda_1, T), \dots, G(\lambda_m, T)$.

Each $(T - \lambda_j I)|_{G(\lambda_j, T)}$ is nilpotent and

$$(T - \lambda_j I)^{d_j}|_{G(\lambda_j, T)} = 0.$$

Every vector in V is a sum of vectors in $G(\lambda_1, T), \dots, G(\lambda_m, T)$.

Cayley–Hamilton Theorem

Cayley–Hamilton Theorem

Suppose V is a complex vector space and $T \in \mathcal{L}(V)$. Let q denote the characteristic polynomial of T . Then $q(T) = 0$.

Proof Let $\lambda_1, \dots, \lambda_m$ be the distinct eigenvalues of the operator T .

Let d_1, \dots, d_m be the dimensions of the corresponding generalized eigenspaces $G(\lambda_1, T), \dots, G(\lambda_m, T)$.

Each $(T - \lambda_j I)|_{G(\lambda_j, T)}$ is nilpotent and

$$(T - \lambda_j I)^{d_j}|_{G(\lambda_j, T)} = 0.$$

Every vector in V is a sum of vectors in $G(\lambda_1, T), \dots, G(\lambda_m, T)$. **To prove that $q(T) = 0$, we need only show that $q(T)|_{G(\lambda_j, T)} = 0$ for each j .**

Cayley–Hamilton Theorem

Cayley–Hamilton Theorem

Suppose V is a complex vector space and $T \in \mathcal{L}(V)$. Let q denote the characteristic polynomial of T . Then $q(T) = 0$.

Proof Let $\lambda_1, \dots, \lambda_m$ be the distinct eigenvalues of the operator T .

Let d_1, \dots, d_m be the dimensions of the corresponding generalized eigenspaces $G(\lambda_1, T), \dots, G(\lambda_m, T)$.

Each $(T - \lambda_j I)|_{G(\lambda_j, T)}$ is nilpotent and

$$(T - \lambda_j I)^{d_j}|_{G(\lambda_j, T)} = 0.$$

Every vector in V is a sum of vectors in $G(\lambda_1, T), \dots, G(\lambda_m, T)$. To prove that $q(T) = 0$, we need only show that $q(T)|_{G(\lambda_j, T)} = 0$ for each j .

Thus fix $j \in \{1, \dots, m\}$.

Cayley–Hamilton Theorem

Cayley–Hamilton Theorem

Suppose V is a complex vector space and $T \in \mathcal{L}(V)$. Let q denote the characteristic polynomial of T . Then $q(T) = 0$.

Proof Let $\lambda_1, \dots, \lambda_m$ be the distinct eigenvalues of the operator T .

Let d_1, \dots, d_m be the dimensions of the corresponding generalized eigenspaces $G(\lambda_1, T), \dots, G(\lambda_m, T)$.

Each $(T - \lambda_j I)|_{G(\lambda_j, T)}$ is nilpotent and

$$(T - \lambda_j I)^{d_j}|_{G(\lambda_j, T)} = 0.$$

Every vector in V is a sum of vectors in $G(\lambda_1, T), \dots, G(\lambda_m, T)$. To prove that $q(T) = 0$, we need only show that $q(T)|_{G(\lambda_j, T)} = 0$ for each j .

Thus fix $j \in \{1, \dots, m\}$. **We have**

$$q(T) = (T - \lambda_1 I)^{d_1} \cdots (T - \lambda_m I)^{d_m}.$$

Cayley–Hamilton Theorem

Cayley–Hamilton Theorem

Suppose V is a complex vector space and $T \in \mathcal{L}(V)$. Let q denote the characteristic polynomial of T . Then $q(T) = 0$.

Proof Let $\lambda_1, \dots, \lambda_m$ be the distinct eigenvalues of the operator T .

Let d_1, \dots, d_m be the dimensions of the corresponding generalized eigenspaces $G(\lambda_1, T), \dots, G(\lambda_m, T)$.

Each $(T - \lambda_j I)|_{G(\lambda_j, T)}$ is nilpotent and

$$(T - \lambda_j I)^{d_j}|_{G(\lambda_j, T)} = 0.$$

Every vector in V is a sum of vectors in $G(\lambda_1, T), \dots, G(\lambda_m, T)$. To prove that $q(T) = 0$, we need only show that $q(T)|_{G(\lambda_j, T)} = 0$ for each j .

Thus fix $j \in \{1, \dots, m\}$. We have

$$q(T) = (T - \lambda_1 I)^{d_1} \cdots (T - \lambda_m I)^{d_m}.$$

The operators on the right side of the equation above all commute, so we can move the factor $(T - \lambda_j I)^{d_j}$ to be the last term in the expression on the right.

Cayley–Hamilton Theorem

Cayley–Hamilton Theorem

Suppose V is a complex vector space and $T \in \mathcal{L}(V)$. Let q denote the characteristic polynomial of T . Then $q(T) = 0$.

Proof Let $\lambda_1, \dots, \lambda_m$ be the distinct eigenvalues of the operator T .

Let d_1, \dots, d_m be the dimensions of the corresponding generalized eigenspaces $G(\lambda_1, T), \dots, G(\lambda_m, T)$.

Each $(T - \lambda_j I)|_{G(\lambda_j, T)}$ is nilpotent and

$$(T - \lambda_j I)^{d_j}|_{G(\lambda_j, T)} = 0.$$

Every vector in V is a sum of vectors in $G(\lambda_1, T), \dots, G(\lambda_m, T)$. To prove that $q(T) = 0$, we need only show that $q(T)|_{G(\lambda_j, T)} = 0$ for each j .

Thus fix $j \in \{1, \dots, m\}$. We have

$$q(T) = (T - \lambda_1 I)^{d_1} \cdots (T - \lambda_m I)^{d_m}.$$

The operators on the right side of the equation above all commute, so we can move the factor $(T - \lambda_j I)^{d_j}$ to be the last term in the expression on the right.

Because $(T - \lambda_j I)^{d_j}|_{G(\lambda_j, T)} = 0$, we conclude that $q(T)|_{G(\lambda_j, T)} = 0$, as desired. ■

Linear Algebra Done Right, by Sheldon Axler

Undergraduate Texts in Mathematics

UTM

Sheldon Axler


Linear Algebra Done Right

Third Edition

Apollonius's Identity

$$a^2 + b^2 = \frac{1}{2}c^2 + 2d^2$$



 Springer