

The following theorem gives all of the information required to determine the Jordan Form for any matrix or operator:

Theorem:

[See Handout]

Let T be a linear operator on V with

$\Delta_T(t) = (t - \lambda_1)^{m_1} (t - \lambda_2)^{m_2} \cdots (t - \lambda_r)^{m_r}$, $m_T(t) = (t - \lambda_1)^{l_1} (t - \lambda_2)^{l_2} \cdots (t - \lambda_r)^{l_r}$,
where the λ_i are distinct eigenvalues. The Jordan Canonical Form satisfies the following for each eigenvalue λ_i of T :

(1) The number of λ_i on the diagonal is n_i , the algebraic multiplicity of λ_i ; in particular, the sum of the sizes of the λ_i -blocks is n_i .

(2) The size of the largest λ_i -block is l_i ; that is, there is at least one λ_i -block of size l_i and every λ_i -block is of size $\leq l_i$.

(3) The number of λ_i -blocks is equal to $\dim E_{\lambda_i} = \dim \ker(T - \lambda_i I) =$ geometric multiplicity of λ_i .

(4) The number of λ_i -blocks of size k is equal to

$$\begin{aligned} b_k &= 2 \dim \ker(T - \lambda_i I)^k - \dim \ker(T - \lambda_i I)^{k-1} - \dim \ker(T - \lambda_i I)^{k+1} \\ &= 2 \text{nullity}(T - \lambda_i I)^k - \text{nullity}(T - \lambda_i I)^{k-1} - \text{nullity}(T - \lambda_i I)^{k+1} \\ &= \text{rank}(T - \lambda_i I)^{k-1} - 2 \text{rank}(T - \lambda_i I)^k + \text{rank}(T - \lambda_i I)^{k+1}. \end{aligned}$$

Notes on Proof:

Statement (1) follows from the fact that the Jordan form is triangular with the eigenvalues on the diagonal.

[Continued \rightarrow]