

## Remarks:

- ① Since  $K_\lambda = \ker f(T)$ , where  $f(t) = (t - \lambda)^m$ ,  $K_\lambda$  is a  $T$ -invariant subspace of  $V$  by example ⑤.
- ②  $E_\lambda = \ker(T - \lambda I) \subseteq \ker(T - \lambda I)^2 \subseteq \ker(T - \lambda I)^3 \subseteq \dots \subseteq \ker(T - \lambda I)^m = K_\lambda$   
(HW problem).  
Moreover,  $\ker(T - \lambda I)^j = \ker(T - \lambda I)^m$  for all  $j \geq m$   
(and, in fact, for all  $j \geq l$ , where  $l$  is the multiplicity of  $\lambda$  as a root of  $m_T(t)$ ).
- ③ We will show later that  $\dim K_\lambda$  is equal to the algebraic multiplicity of  $\lambda$  and that a union of the bases for all generalized eigenspaces is a basis  $B$  for  $V$ . With a proper choice of these bases,  $[T]_B$  will be as close to diagonal as possible. (Note  $[T]_B$  will be diagonal if and only if  $K_\lambda = E_\lambda$  for every eigenvalue  $\lambda$  of  $T$ .)

End Lec 31

Lec 32,

4/17/09

- ④ We can first choose a basis for  $E_\lambda = \ker(T - \lambda I)$ , extend to a basis for  $\ker(T - \lambda I)^2$ , etc, until we obtain a basis  $B_\lambda$  for  $K_\lambda$ .

Observe that if  $\bar{v} \in \ker(T - \lambda I)^k$ , then  $(T - \lambda I)(\bar{v})$  is in  $\ker(T - \lambda I)^{k-1}$ . That is,  $T(\bar{v}) - \lambda\bar{v} = \bar{w} \in \ker(T - \lambda I)^{k-1}$ . Hence  $T(\bar{v}) = \lambda\bar{v} + \bar{w}$ , where  $\bar{w} \in \ker(T - \lambda I)^{k-1}$ . It follows that if  $\bar{v}$  is one of the basis vectors in  $B_\lambda$ , then  $T(\bar{v}) = \lambda\bar{v} + \bar{w}$ , where  $\bar{w}$  is a sum of previous vectors in  $B_\lambda$ . Hence  $[T_{K_\lambda}]_{B_\lambda}$  is upper triangular, with  $\lambda$  on the diagonal.

[Choosing such a basis for each eigenvalue and taking  $B$  to be the union of these bases, we have that  $B$  is a basis for  $V$  and  $[T]_B$  is block diagonal with one such block for each  $\lambda$ .]