

6.7. INVARIANT DIRECT SUMS

Theorem 10

Let T be a linear operator on the space V , and let W_1, \dots, W_k and E_1, \dots, E_k such that $V = W_1 \oplus \dots \oplus W_k$. Define $E_i(v) = E_i(x_1 + \dots + x_k) = x_i \in W_i$. Then each E_i is a projection on V such that $E_i E_j = 0 \forall i \neq j$ and $I = E_1 + \dots + E_k$.

Then a necessary and sufficient condition that each subspace W_i be invariant under T is that T commutes with each of the projections E_i . i.e. $TE_i = E_i T, i = 1, 2, \dots, k$.

Proof:

Suppose T commutes with each E_i .

$$TE_i = E_i T$$

Let $\alpha \in W_i$. Then $E_i \alpha = \alpha$

$$T(\alpha) = T(E_i \alpha) = E_i(T\alpha)$$

$\Rightarrow T(\alpha) \in$ Range of $E_i = W_i$.

$\therefore W_i$ is invariant under T .

Conversely, assume that each W_i

is invariant under T .

To find T

$$D(\alpha) = (E_1 + \dots + E_k) \alpha$$

$$\alpha = E_1(\alpha) + \dots + E_k(\alpha)$$

$$T(\alpha) = TE_1(\alpha) + \dots + TE_k(\alpha)$$

Since $E_i \alpha \in W_i$, which is invariant under T .

We must have $T(E_i \alpha) = E_i \beta_i$ for some

vector β_i . Then $E_j T(E_i \alpha) = E_j E_i \beta_i$

$$= \begin{cases} 0, & \text{if } i \neq j \\ E_i \beta_i, & \text{if } i = j \end{cases}$$

$$\text{Thus } E_j T \alpha = E_j TE_1 \alpha + \dots + E_j TE_k \alpha$$

$$= E_j \beta_i = TE_j \alpha$$

$$\therefore E_j T = T E_j$$

This completes the proof of the theorem.

Theorem 11

Let T be a linear operator on a finite-dimensional space V . If T is diagonalizable and if $\lambda_1, \dots, \lambda_k$ are the distinct characteristic values of T , then T linear operators E_1, \dots, E_k on V such that

$$(i) T = \lambda_1 E_1 + \dots + \lambda_k E_k$$

$$(ii) I = E_1 + \dots + E_k$$

(iii) $E_i E_j = 0, i \neq j$

(iv) $E_i^2 = E_i$ (E_i is a projection)

(v) the range of E_i is the characteristic space for T associated with c_i .

Conversely, if $\exists k$ distinct scalars c_1, \dots, c_k and k non-zero linear operators E_1, \dots, E_k which satisfy conditions (i), (ii) and (iii), then T is diagonalizable, c_1, \dots, c_k are the distinct characteristic values of T , and conditions (iv) and (v) are satisfied also.

Proof:

Let T be diagonalizable, with distinct characteristic values c_1, \dots, c_k .

Let W_i be the space of characteristic vectors associated with the characteristic value c_i . By known theorem,

$$\dim V = \dim W_1 + \dots + \dim W_k \quad \text{and}$$

$$V = W_1 + \dots + W_k.$$

$$\Rightarrow V = W_1 \oplus \dots \oplus W_k.$$

We know that E_1, \dots, E_k be the projections

associated with c_1, \dots, c_k decomposition. Then (ii) (iii)

f -valued functions on $[a, b]$. Then $L(f) = \int_a^b f(x) dx$

Let $\alpha \in V$.

$$T(\alpha) = \alpha = (E_1 + \dots + E_k)\alpha$$

$$\Rightarrow \alpha = E_1(\alpha) + \dots + E_k(\alpha)$$

$$T(\alpha) = T E_1(\alpha) + \dots + T E_k(\alpha)$$

$$= c_1 E_1(\alpha) + \dots + c_k E_k(\alpha)$$

[$\because E_i(\alpha) \in E(E_i) = W_i$]

$$= (c_1 E_1 + \dots + c_k E_k)\alpha$$

$$\Rightarrow T = c_1 E_1 + \dots + c_k E_k$$

This proves (i).

Conversely, suppose T along with distinct scalars c_i and non-zero operators E_i satisfy (i), (ii) and (iii).

$$\text{Also } T = c_1 E_1 + \dots + c_k E_k \quad \text{--- (1)}$$

We multiply both side of (1) by E_i .

$$\Rightarrow T E_i = c_i E_i$$

$$\Rightarrow (T - c_i I) E_i = 0 \quad \forall i$$

Since $E_i \neq 0 \exists \alpha \in V$ such that $E_i(\alpha) \neq 0$

$$(T - c_i I)(E_i(\alpha)) = 0 \quad \forall i$$

$$\Rightarrow T(E_i(\alpha)) = c_i(E_i(\alpha))$$

$\Rightarrow c_i$ is a characteristic value of T .

If c is any scalar

$$\begin{aligned}
 (\tau - cI) &= (c_1 E_1 + \dots + c_k E_k) - c(E_1 + \dots + E_k) \\
 &= (c_1 - c)E_1 + \dots + (c_k - c)E_k
 \end{aligned}$$

If $(\tau - cI)\alpha = 0$ we must have $(c_i - c)E_i \alpha = 0$

If α is not the zero vector, then $E_i \alpha \neq 0$ for some i .

$$\text{We have } c_i - c = 0$$

$$\Rightarrow c_i = c \text{ for some } i.$$

τ is diagonalizable iff every non-zero vector in the range of E_i is a characteristic vector of τ .

$$\text{If } \tau\alpha = c_i \alpha,$$

$$\begin{aligned}
 \Rightarrow (c_1 E_1 + \dots + c_k E_k)\alpha &= c_i I(\alpha) \\
 &= c_i (E_1 + \dots + E_k)\alpha
 \end{aligned}$$

$$c_1 E_1(\alpha) + \dots + c_k E_k(\alpha) = c_i E_1(\alpha) + \dots + c_i E_k(\alpha)$$

$$\Rightarrow (c_1 - c_i)E_1(\alpha) + \dots + (c_k - c_i)E_k(\alpha) = 0.$$

$$\text{ie } \sum_{j=1}^k (c_j - c_i) E_j \alpha = 0$$

Hence $(c_j - c_i) E_j(\alpha) = 0$ for each j .

$$E_j \alpha = 0, \quad j \neq i.$$

since $\alpha = E_1 \alpha + \dots + E_k \alpha$ and $E_j \alpha = 0$ for $j \neq i$.

We have \dots

$\rightarrow x \in \text{range of } E_i = W_i$

This completes the proof of the theorem.

6.8 THE PRIMARY DECOMPOSITION THEOREM

or Theorem: 12 (Primary Decomposition Theorem)

Let T be a linear operator on the finite dimensional vector space V over the field F .

Let p be the minimal polynomial for T ,

$p = p_1^{r_1} \dots p_k^{r_k}$ where the p_i are distinct irreducible monic polynomials over F and let r_i

all +ve integers. Let W_i be the null space of $p_i(T)^{r_i}$, $i = 1, 2, \dots, k$. Then

(i) $V = W_1 \oplus \dots \oplus W_k$

(ii) each W_i is invariant under T .

(iii) if T_i is the operator induced on

by T , then the minimal polynomial for

$p_i^{r_i}$

of T_i

$$\text{let } f_i(x) = \frac{p(x)}{p_i(x)^{r_i}} = \prod_{j \neq i} p_j(x)^{r_j}, \quad i = 1, \dots, k$$

By Kronecker theorem,

Let f be a non-constant monic polynomial over the field F and let $f = p_1^{n_1} \dots p_k^{n_k}$ be the prime factorization of f . For each j ,

$1 \leq j \leq k$, let $f_j = \frac{f}{p_j^{n_j}} = \prod_{i \neq j} p_i^{n_i}$. Then

f_1, \dots, f_k are relatively prime."

The polynomials $f_1(x), \dots, f_k(x)$ are relatively prime.

There are polynomials $g_1(x), \dots, g_k(x)$ such that

$$f_1(x)g_1(x) + \dots + f_k(x)g_k(x) = 1.$$

$$\text{ie } \sum_{i=1}^k f_i g_i = 1.$$

If $i \neq j$ then $f_i(x)f_j(x)$ is divisible

by the polynomial p_j , because if $f_i f_j$ contains each $p_m^{2n_m}$ as a factor.

Let $h_i(x) = f_i(x)g_i(x)$ and

$$E_i = h_i(\tau) = f_i(\tau)g_i(\tau).$$

⑧

since $h_1(x) + \dots + h_k(x) = 1$

$\Rightarrow h_1(T) + \dots + h_k(T) = 1$

and p divides $f_i f_j$ for $i \neq j$ we

$E_1 + \dots + E_k = I$

Also $f_i(x) f_j(x) = p(x) q(x) \forall i \neq j$ for some $q(x)$

$f_i(T) f_j(T) = p(T) q(T) = 0$

$\Rightarrow f_i(T) q_i(T) f_j(T) q_j(T) = 0 \forall i \neq j$

$\Rightarrow E_i E_j = 0 \forall i \neq j$

$\therefore E_1 + \dots + E_k = I$ and $E_i E_j = 0 \forall i \neq j$

$\Rightarrow E_i^2 = E_i \forall i$

Now to p.T the range of E_i is exactly the subspace W_i .

ie to p.T $E_i \subseteq W_i$

$\exists \alpha$ is in the range of E_i , then

$\alpha = E_i \alpha \Rightarrow E_i(\alpha) = E_i^2(\alpha) = E_i(\alpha) = \alpha$

so $p_i(T)^{r_i} \alpha = p_i(T)^{r_i} E_i \alpha$

$= p_i(T)^{r_i} f_i(T) q_i(T) \alpha$

$\dots = 0 \quad \forall i = 1, 2, \dots, k$
($\because p^{\lambda_i} f_i, g_i$ is divisible by m)

$\therefore \alpha \in$ null space of $P_i(T)^{\lambda_i}$

$$\Rightarrow \alpha \in N_i$$

$$\Rightarrow \text{range of } E_i \subseteq N_i \quad \text{--- (1)}$$

Conversely suppose that α is in the null space of $P_i(T)^{\lambda_i}$

If $j \neq i$, then f_j, g_j is divisible by $p_i^{\lambda_i}$

$$\Rightarrow f_j(\alpha) \alpha = q(\alpha) p_i(\alpha)^{\lambda_i}$$

$$\Rightarrow f_j(T) \alpha = q(T) p_i(T)^{\lambda_i}(\alpha) = 0 \quad (\because \alpha \in N_i)$$

$$\Rightarrow f_j(T) g_j(T) \alpha = 0$$

$$\Rightarrow E_j(\alpha) = 0 \quad \text{for } i \neq j.$$

Also $I = E_1 + \dots + E_k$

$$\alpha = I(\alpha) = E_1(\alpha) + \dots + E_k(\alpha)$$

$$E_j(\alpha) = 0 \quad \forall i \neq j.$$

$$\Rightarrow \alpha \in \text{range of } E_i$$

$$\Rightarrow N_i \subseteq \text{range of } E_i \quad \text{--- (2)}$$

(10)

range of $E_i = W_i$.

By known theorem, $V = W_1 \oplus \dots \oplus W_k$.

since $\tau E_i = \tau f_i(\tau) g_i(\tau)$

$f_i(\tau) g_i(\tau) \tau = E_i \tau \forall i$ each

W_i is invariant under τ by known theorem.

If τ_i is the operator induced on W_i by

τ , then evidently $p_i(\tau_i)^{r_i} = 0$, because by

defn $p_i(\tau)^{r_i} = 0$ on the subspace W_i .

\therefore The minimal polynomial for τ_i divides

$p_i^{r_i}$

Conversely, let g be any polynomial such

that $g(\tau_i) = 0$.

$\Rightarrow g(\tau) f_i(\tau) = 0$.

Thus $g f_i$ is divisible by the minimal

polynomial p of τ .

$\therefore p_i^{r_i} f_i$ divides $g f_i$.

$\Rightarrow p_i^{r_i}$ divides g .

Hence the minimal polynomial for τ_i is

$p_i^{r_i}$

NOTE: \Rightarrow If E_1, \dots, E_k are the projections associated with the primary decomposition of T , then each E_i is a polynomial in T and accordingly if a linear operator U commutes with T then U commutes with each of the E_i i.e. each subspace W_i is invariant under U .

DEFINITION: \Rightarrow

Let N be a linear operator on the vector space V . We say that N is nilpotent if there is some +ve integer n such that $N^n = 0$.

Theorem: \Rightarrow 13

Let T be a linear operator on the finite dimensional vector space V over the field F . Suppose that the minimal polynomial for T decomposes over F into a product of linear polynomials. Then there is a diagonalizable operator D on V and a nilpotent operator N on V such that

$$(i) \quad T = D + N$$

$$(ii) \quad DN = ND.$$

(12) Proof: let $p(x) = (x - c_1)^{\lambda_1} \dots (x - c_k)^{\lambda_k}$ be the minimal polynomial for T where c_1, \dots, c_k are distinct scalars in F . (P.D.T)

By known theorem, V is well space.

$V = W_1 \oplus \dots \oplus W_k$ where $W_i =$ null space of $(T - c_i I)^{\lambda_i}$.

Let E_1, \dots, E_k be the cor. projections. Then $W_i =$ range of E_i .

$$\text{Let } D = c_1 E_1 + \dots + c_k E_k.$$

$$\text{Since } I = E_1 + \dots + E_k$$

$$T = T E_1 + \dots + T E_k$$

$$D = c_1 E_1 + \dots + c_k E_k.$$

$$\text{Let } N = T - D$$

$$= (T - c_1 I) E_1 + \dots + (T - c_k I) E_k$$

$$\text{Then } N^2 = (T - c_1 I)^2 E_1 + \dots + (T - c_k I)^2 E_k.$$

$$\text{In general, } N^q = (T - c_1 I)^q E_1 + \dots + (T - c_k I)^q E_k.$$

Since $(x - c_i)^{\lambda_i}$ is the minimal polynomial

$$\text{of } T \text{ on } W_i, (T - c_i I)^{\lambda_i} = 0 \text{ on } W_i \forall i.$$

$\Rightarrow (T - c_i I)^{n_i} = 0$
 $N^{\lambda} = 0 \quad \forall \lambda \geq n_i$ for each i .

N is nilpotent operator.

$\therefore T = D + N$ where D is diagonalizable

and N is nilpotent operator.

Now suppose that we also have $T = D' + N'$

where D' is diagonalizable, N' is nilpotent

and $D'N' = N'D'$.

We shall p.t $D = D'$ and $N = N'$.

Since D' and N' commute with one

another and $T = D' + N'$, we see that D' and

N' commute with T .

Thus D' and N' commute with any poly

-nomial in T .

Hence they commute with D and with N .

Now we have $D + N = D' + N'$,

(or) $D - D' = N' - N$

and all four of these operators commute with one another.

Since D and D' are both diagonalizable

and they commute they are simultaneously

since N and N' are both nilpotent and they commute, the operator $(N' - N)$ is nilpotent. N and N' commute.

$$(N' - N)^r = \sum_{j=0}^r \binom{r}{j} (N')^{r-j} (-N)^j$$

and so when r is sufficiently large every term in this expression for $(N' - N)^r$ will be zero.

Now $D - D'$ is a diagonalizable operator which is also nilpotent such an operator is obviously the zero operator.

since it is nilpotent, the minimal polynomial for this operator is of the form x^r for some $r \leq m$.

But then since the operator is diagonalizable, the minimal polynomial cannot have a repeated root, hence $r=1$ and the minimal polynomial is simply x , which means the operator is zero.

Thus $D = D'$ and $N = N'$.

5) NOTE: Let V be a finite dimensional vector space over an algebraically closed field F , the field of complex numbers. Then every linear operator T on V can be written as the sum of a diagonalizable operator D and a nilpotent operator N which commute. These operators D and N are unique and each is a polynomial in T .

7.1 CYCLIC SUBSPACES AND ANNIHILATORS

DEFINITION: If α is any vector in V , the T -cyclic subspace generated by α is the subspace $Z(\alpha; T)$ of all vectors of the form $g(T)\alpha$, g in $F[x]$.

If $Z(\alpha; T) = V$, then α is called a cyclic vector for T .

DEFINITION: If α is any vector in V , the T -annihilator of α is the ideal $M(\alpha; T)$ in $F[x]$ consisting of all polynomials g over F such that $g(T)\alpha = 0$.

The unique monic polynomial p_α which generates this ideal will also be called the T -annihilator of α .

theorem := 1

Let α be any non-zero vector in

let p_α be the T -annihilator of α .

(i) The degree of p_α is equal to the dimension of the cyclic subspace $Z(\alpha; T)$.

(ii) If the degree of p_α is k , then the vectors $\alpha, T\alpha, T^2\alpha, \dots, T^{k-1}\alpha$ form a basis for $Z(\alpha; T)$.

(iii) If U is the linear operator on $Z(\alpha; T)$ induced by T , then the minimal polynomial for U is p_α .

Proof :=

Let g be any polynomial over the field F .

Write $g = p_\alpha q + r$ where either $r=0$ (or) $\deg r < \deg p_\alpha$

$= k$.

The polynomial $p_\alpha q$ is in the T -annihilator of

α and so $g(T)\alpha = r(T)\alpha$.

Since $r=0$ (or) $\deg r < k$, the vector $r(T)\alpha$ is a linear combination of the vectors $\alpha, T\alpha, \dots, T^{k-1}\alpha$.

Since $g(T)\alpha$ is a typical vector in $Z(\alpha; T)$,

This shows that these k -vectors span $Z(\alpha; T)$.

let τ be a

linear operator on a finite dimensional vector space V and let W_0 be a proper τ -admissible subspace of V . There exist non zero vectors

$\alpha_1, \dots, \alpha_r \in V$ with respective τ -annihilators p_1, \dots, p_r

such that (i) $V = W_0 \oplus Z(\alpha_1; \tau) \oplus \dots \oplus Z(\alpha_r; \tau)$

(ii) p_k divides p_{k-1} , $k = 2, \dots, r$.

Furthermore, the integer r and the annihilators

p_1, \dots, p_r are uniquely determined by (i), (ii),

and the fact that no α_k is 0.

Proof: Step 1:

There exist non-zero vectors β_1, \dots, β_r in V such that

$$(a) V = W_0 + Z(\beta_1; \tau) + \dots + Z(\beta_r; \tau)$$

$$(b) \text{ if } 1 \leq k \leq r \text{ and } W_k = W_0 + Z(\beta_1; \tau) + \dots + Z(\beta_k; \tau)$$

then the conductor $p_k = \rho(\beta_k; W_{k-1})$ has maximum degree among all τ -conductors into the subspace W_{k-1} for every k .

(20) $\Rightarrow l_k = \max_{\alpha \in V} \deg \rho(\alpha; W_{k-1})$.

This step depends only upon the fact that W_0 is an invariant subspace.

If W is a proper τ -invariant subspace, then $0 < \max_{\alpha} \deg \rho(\alpha; W) \leq \dim V$.

We can choose a vector β so that ~~$\deg \rho(\beta; W)$~~ $\deg \rho(\beta; W)$ attains that maximum.

The subspace $W + \mathcal{Z}(\beta; \tau)$ is then τ -invariant and has dimension larger than $\dim W$.

Apply this process to $W = W_0$ to obtain β_1 .

If $W_1 = W_0 + \mathcal{Z}(\beta_1; \tau)$ is still proper, then

apply the process to W_1 to obtain β_2 .

Continue in that manner. Since $\dim W_k > \dim W_{k-1}$

We must reach $W_r = V$ in not more than $\dim V$ steps.

Step 2: Let β_1, \dots, β_r be non-zero vectors which satisfy conditions (a) and (b) of step 1.

Fix $k, 1 \leq k \leq r$.

because any non-trivial linear relation between them would give up a non-zero polynomial g such that $g(\tau)\alpha = 0$ and $\deg g < \deg p_\alpha$. which is absurd.

This proves (i) and (ii).

Let U be the linear operator on $Z(\alpha; \tau)$ obtained by restricting τ to that subspace.

If g is any polynomial over F , then

$$\begin{aligned} p_\alpha(U)g(\tau)\alpha &= p_\alpha(\tau)g(\tau)\alpha \\ &= g(\tau)p_\alpha(\tau)\alpha \\ &= g(\tau) \cdot 0 \\ &= 0 \end{aligned}$$

Thus the operator $p_\alpha(U)$ sends every vector in $Z(\alpha; \tau)$ into 0 and is the zero operator on $Z(\alpha; \tau)$.

Furthermore, if h is a polynomial of degree $< k$, we cannot have $h(U) = 0$, for then $h(U)\alpha = h(\tau)\alpha = 0$.

This is a contradiction for the defn of p_α .

$\therefore p_\alpha$ is the minimal polynomial for U .

This completes the proof of the theorem.

Let $\alpha_i = U^i \alpha$, $i = 1, \dots, k$, then α_i are linearly independent of U on the ordered basis $B = \{\alpha_1, \dots, \alpha_k\}$ in

$$U\alpha_i = \alpha_{i+1}, \quad i = 1, \dots, k-1$$

$$U\alpha_k = -c_0\alpha_1 - c_1\alpha_2 - \dots - c_{k-1}\alpha_k$$

Where $p_\alpha = c_0 + c_1x + \dots + c_{k-1}x^{k-1} + x^k$. The expression for $U^k\alpha + c_{k-1}U^{k-1}\alpha + \dots + c_1U\alpha + c_0\alpha = 0$. This says that the matrix of U in the ordered

basis B is

$$\begin{bmatrix} 0 & 0 & 0 & \dots & 0 & -c_0 \\ 1 & 0 & 0 & \dots & 0 & -c_1 \\ 0 & 1 & 0 & \dots & 0 & -c_2 \\ \dots & \dots & \dots & \dots & \dots & \dots \\ 0 & 0 & 0 & \dots & 1 & -c_{k-1} \end{bmatrix}$$

This is called the Companion matrix of the monic polynomial p_α .

7.2 Cyclic Decompositions AND THE RATIONAL FORM

DEFINITION: ω

ω

Let τ be a linear operator on a vector space V and let W be a subspace of V . We say that W is τ -admissible if

(i) W is invariant under τ

(ii) if $\tau(\tau)\beta$ is in W , \exists a vector ν in W such that $\tau(\tau)\beta = \tau(\tau)\nu$.

We know that f divides each g_i .

Hence $P_0 = f \cdot v$.

Since W_0 is τ -admissible, $P_0 = f \cdot v_0$

where $v_0 \in W$.

\therefore Each of the subspaces W_1, W_2, \dots, W_r

is τ -admissible.

Step-3: \rightarrow

There exist non-zero vectors $\alpha_1, \dots, \alpha_r$ in V which satisfy conditions

$$(i) V = W_0 \oplus Z(\alpha_1; \tau) \oplus \dots \oplus Z(\alpha_r; \tau)$$

$$(ii) P_k \text{ divides } P_{k-1}, k = 2, \dots, r.$$

Start with vectors β_1, \dots, β_r as in step 1.

Fix $k, 1 \leq k \leq r$. We apply step 2 to the vector

$\beta = \beta_k$ and the τ -conductor $f = P_k$. We obtain

$$P_k \beta_k = P_k v_0 + \sum_{1 \leq i < k} P_k h_i \beta_i \quad (*)$$

where $v_0 \in W_0$ and h_1, \dots, h_{k-1} are polynomials

$$\text{Let } \alpha_k = \beta_k - v_0 - \sum_{1 \leq i < k} h_i \beta_i$$

Since $P_k \alpha_k \in W_{k-1}$,

(2H)

$$\rho(\alpha_k; W_{k-1}) = \rho(\beta_k; W_{k-1}) = P_k \quad (3)$$

Since $P_k \alpha_k = 0$, we have $W_{k-1} \cap Z(\alpha_k; \tau) = \{0\}$. (4)

Because each α_k satisfies (3) and (4), it follows that P_k is the τ -annihilator of α_k .

In other words, the vectors $\alpha_1, \dots, \alpha_r$ define the same sequence of subspaces W_1, W_2, \dots as do the vectors β_1, \dots, β_r and the τ -conductors $P_k = \rho(\alpha_k, W_{k-1})$ have the same maximality properties (condition (b) of step 1).

The vectors $\alpha_1, \dots, \alpha_r$ have the additional property that the subspaces $W_0, Z(\alpha_1; \tau), Z(\alpha_2; \tau), \dots$ are independent.

It is therefore easy to verify condition (ii)

since $P_i \alpha_i = 0$ for each i , we have the

trivial relation $P_k \alpha_k = 0 + P_1 \alpha_1 + \dots + P_{k-1} \alpha_{k-1}$

Apply step 2 with β_1, \dots, β_k replaced by

$\alpha_1, \dots, \alpha_k$ and with $\beta = \alpha_k$.

(2)

$$f = \hat{p}(\beta; W_{k-1}).$$

$$\text{If } f\beta = \beta_0 + \sum_{1 \leq i \leq k} a_i \beta_i, \beta_i \in W_i, \text{ then}$$

f divides each polynomial a_i and $\beta_0 = f\gamma_0$, where $\gamma_0 \in W_0$.

If $k=1$, W_0 is τ -admissible. In order to prove the assertion for $k>1$, apply the division algorithm.

$$(*) a_i = fh_i + r_i, r_i = 0 \text{ (or) } \deg r_i < \deg f.$$

so $f \nmid r_i = 0$ for each i .

$$\text{Let } \nu = \beta - \sum_1^{k-1} h_i \beta_i.$$

$$\text{since } \nu - \beta \in W_{k-1}, \hat{p}(\nu; W_{k-1}) = \hat{p}(\beta; W_{k-1}) = f$$

$$f\nu = \beta_0 + \sum_1^{k-1} a_i \beta_i.$$

suppose that some r_i is different from 0.

$$\text{Let } j \text{ be the largest index } i \text{ for which } r_j \neq 0. \text{ Then } f\nu = \beta_0 + \sum_1^j r_i \beta_i, r_j \neq 0$$

and $\deg r_j < \deg f$.

(2)

$$p = \hat{p}(\nu; W_{j-1}).$$

since W_{k-1} contains W_{j-1} , the const.

$$f = \hat{p}(\nu; W_{k-1}) \text{ must divide } p.$$

$$p = fg$$

Apply $g(\tau)$ to both sides of (1)

$$p\nu = g f \nu$$

$$p\nu = g a_j \beta_j + g \beta_0 + \sum_{1 \leq i < j} g a_i \beta_i \quad (2)$$

By defn, $p\nu \in W_{j-1}$ and the last two terms on the right side of (2) are in W_{j-1} .

$$\therefore g a_j \beta_j \in W_{j-1}.$$

Now we use condition (b) of step 1.

$$\begin{aligned} \deg(g a_j) &\geq \deg \hat{p}(\beta_j; W_{j-1}) \\ &= \deg \beta_j \\ &\geq \deg \hat{p}(\nu; W_{j-1}) \\ &= \deg p \\ &= \deg(fg) \end{aligned}$$

$$\text{Thus } \deg r_j \geq \deg f.$$

This is a contradiction for the choice of j .

(ii) If $V = V_1 \oplus \dots \oplus V_k$, where each V_i is invariant under T , then $fV = fV_1 \oplus \dots \oplus fV_k$.

(iii) If α and γ have the same T -annihilator then $f\alpha$ and $f\gamma$ have the same T -annihilator.

$$\therefore \dim \mathcal{Z}(f\alpha; T) = \dim \mathcal{Z}(f\gamma; T).$$

Now we proceed by induction to $\beta \cdot T \quad \lambda = \beta$ and $p_i = q_i$ for $i = 1, 2, \dots, \lambda$. The argument consists of counting dimension in the right way.

We shall give the proof that if $\lambda \geq 2$ then $p_2 = q_2$ and from that the induction should be clear.

Suppose that $\lambda \geq 2$. Then

$$\dim W_0 + \dim \mathcal{Z}(\alpha_1; T) < \dim V.$$

We know that $p_1 = q_1$.

We know that $\mathcal{Z}(\alpha_1; T)$ and $\mathcal{Z}(\gamma_1; T)$ have the same dimension.

$$\therefore \dim W_0 + \dim \mathcal{Z}(\gamma_1; T) < \dim V.$$

Which shows that $\beta \geq 2$.

(28) not $p_2 = q_2$. From the two decompositions of V , we obtain two decompositions of the subspace $p_2 V$.

$$\begin{cases} p_2 V = p_2 W_0 \oplus \mathcal{Z}(p_2 \alpha_1; T) \\ p_2 V = p_2 W_0 \oplus \mathcal{Z}(p_2 \gamma_1; T) \oplus \dots \oplus \mathcal{Z}(p_2 \gamma_\lambda; T). \end{cases}$$

From ① and ②, we have $p_2 \alpha_i = 0$, $i \geq 2$.

Since we know that $p_1 = q_1$, fact (iii) above tells us that $\mathcal{Z}(p_2 \alpha_1; T)$ and $\mathcal{Z}(p_2 \gamma_1; T)$ have the same dimension.

Hence it is apparent from ② that

$$\dim \mathcal{Z}(p_2 \gamma_i; T) = 0, \quad i \geq 2.$$

We conclude that $p_2 \gamma_i = 0$ and q_2 divides

p_2 . The argument can be reversed to $\beta \cdot T$

p_2 divides q_2 .

$$\therefore p_2 = q_2.$$

This completes the proof of the theorem.

Step 4: ~

The number λ and the polynomial p_1, \dots, p_r are uniquely determined by the conditions (i), (ii) and the fact that no α_k is 0.

Suppose that in addition to the vectors $\alpha_1, \dots, \alpha_r$ we have non-zero vectors v_1, \dots, v_s with respective \uparrow -annihilators g_1, \dots, g_s such that

$$V = W_0 \oplus \mathcal{L}(v_1; \uparrow) \oplus \dots \oplus \mathcal{L}(v_s; \uparrow)$$

g_k divides g_{k-1} , $k = 2, \dots, s$ (5)

We put $\lambda = \rho$ and $p_i = g_i$ for each i .

It is easy to see that $p_i = g_i$. The polynomial g_i is determined from (5) as the \uparrow -conductor of polynomials f such that

$f\beta \in W_0$ for every $\beta \in V$.

if polynomials f such that the range of $f(\uparrow)$ is contained in W_0 .

Then $\mathcal{I}(V; W_0)$ is a non-zero ideal

(26)

The polynomial g_i is the monic generator of that ideal, for this reason.

Each $\beta \in V$ has the form

$$\beta = \beta_0 + f_1 v_1 + \dots + f_s v_s \text{ and}$$

$$g_i \beta = g_i \beta_0 + \sum_1^s g_i f_j v_j.$$

Since each g_i divides g_1 , we have $g_i \beta_j = 0 \neq i$ and $g_i \beta = g_i \beta_0$ if β is in W_0 .

Thus g_i is in $\mathcal{I}(V; W_0)$.

Since g_1 is the monic polynomial of least degree which sends v_1 into W_0 , we see that g_1 is the monic polynomial of least degree in the ideal $\mathcal{I}(V; W_0)$.

By the same argument, p_i is the generator of that ideal, so $p_i = g_i$.

If f is a polynomial and W is a subspace of the set of all vectors α for which $\alpha \in W$.

We have left to the exercises to prove of the following three facts.

(ii) p and f have the same prime factors, except for multiplicities.

(iii) If $p = f_1^{\lambda_1} \dots f_k^{\lambda_k}$ is the prime factorization of p , then $f = f_1^{d_1} \dots f_k^{d_k}$ where d_i is the nullity of $f_i(\tau)^{\lambda_i}$ divided by the degree of f_i .

Proof: in

Consider a cyclic decomposition

$$V = \mathcal{Z}(\alpha_1; \tau) \oplus \dots \oplus \mathcal{Z}(\alpha_r; \tau) \text{ of } V.$$

Let $p_i = p$, let U_i be the restriction of τ to $\mathcal{Z}(\alpha_i; \tau)$, then U_i has a cyclic vector and so p_i is both the minimal polynomial and the characteristic polynomial for U_i .

\therefore The characteristic polynomial f is the product $f = p_1 \dots p_r$ is evident from the block

$$\text{form } A = \begin{bmatrix} A_1 & 0 & \dots & 0 \\ 0 & A_2 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & A_n \end{bmatrix}$$

Which the matrix of τ assumes in a suitable basis clearly $p_i = p$ divides f .

This proves (i).

(3)

Obviously any prime divisor of p is a prime divisor of f .

Conversely, a prime divisor of $f = p_1 p_2 \dots p_k$ must divide one of the factors p_i , which is divisible by p .

Let $p = f_1^{\lambda_1} \dots f_k^{\lambda_k}$ be the prime factorization of p by the primary decomposition theorem.

If V_i is the null space of $f_i(\tau)^{\lambda_i}$, then $V = V_1 \oplus \dots \oplus V_k$ and $f_i^{\lambda_i}$ is the minimal polynomial of the operator τ_i , obtained by restricting τ to the invariant subspace V_i .

Apply part (ii) to the operator τ_i .

Since its minimal polynomial is a power of the prime f_i , the characteristic polynomial for τ_i has the form $f_i^{d_i}$ where $d_i \geq \lambda_i$.

Obviously $d_i = \frac{\dim V_i}{\dim f_i}$ and $\dim V_i = \text{nullity } f_i(\tau)^{\lambda_i}$.

Since τ is the direct sum of the operators τ_1, \dots, τ_k the characteristic polynomial f is the product $f = f_1^{d_1} \dots f_k^{d_k}$.

Corollary: ∞

If T is a linear operator on a finite dimensional vector space, then every T -admissible subspace has a complementary subspace which is also invariant under T .

Proof: ∞

Let W_0 be an admissible subspace of V .

If $W_0 = V$, the complement is $\{0\}$.

If W_0 is proper, apply (C.D. Theorem)

and let $W'_0 = Z(\alpha_1; T) \oplus \dots \oplus Z(\alpha_r; T)$.

Then W'_0 is invariant under T and

$$V = W_0 \oplus W'_0.$$

Corollary ∞

Let $T = \begin{pmatrix} \alpha \\ e \end{pmatrix}$ be a linear operator on a finite-dimensional vector space V .

(a) There exists a vector α in V such that the T -annihilator of α is the minimal polynomial for T .

(b) T has a cyclic vector \Leftrightarrow the characteristic and minimal polynomials for T are identical.

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If $V = \{0\}$, the results are trivial. True. If $V \neq \{0\}$, let $V = Z(\alpha_1; T) \oplus \dots \oplus Z(\alpha_r; T)$ where the T -annihilators p_1, \dots, p_r are such that p_{k+1} divides p_k , $1 \leq k \leq r-1$.

By known theorem (C.D.T), p_1 is the minimal polynomial for T .

is the T -conductor of V into $\{0\}$.

This proves (a).

We know that if T has a cyclic vector, the minimal polynomial for T coincides with the characteristic polynomial.

Choose any α as in (a).

If the degree of the minimal polynomial

is $\dim V$, then $V = Z(\alpha; T)$.

Generalized Cayley-Hamilton Theorem: ∞

Let T be a linear operator on a finite-dimensional vector space V , let p and f be the minimal and characteristic polynomials for T , respectively.

(i) p divides f .

If T is a nilpotent linear operator on a vector space of dimension n , then the characteristic polynomial for T is x^n .

Theorem: in \mathbb{F}

Let F be a field and let B be an $n \times n$ matrix over F . Then B is similar over the field F to one and only one matrix which is in rational form.

Proof: in

Let T be a linear operator on F^n which is represented by B in the standard ordered basis.

There is some ordered basis for F^n in which T is represented by a matrix A in rational form then B is similar to this matrix A .

Suppose B is similar matrix over F to another matrix C , which is in rational form.

This means simply that there is some ordered basis for F^n in which the operator T is represented by the matrix C .

If C is the direct sum of companion matrix C_i of monic polynomial's f_1, \dots, f_s such

that f_{i+1} divides f_i for $i = 1$ to $s-1$ then it is apparent that we shall have non-zero vectors β_1, \dots, β_s in V with T -annihilators f_1, \dots, f_s such that $V = \mathcal{Z}(\beta_1; T) \oplus \dots \oplus \mathcal{Z}(\beta_s; T)$.

But then by the uniqueness statement in the cyclic decomposition theorem the polynomials f_i all identical in the polynomials p_i which define the matrix A .

Thus $C = A$.

DEFINITION: in

An $n \times n$ matrix A which is the direct

sum $A = \begin{pmatrix} A_1 & 0 & \dots & 0 \\ 0 & A_2 & \dots & 0 \\ \dots & \dots & \dots & \dots \\ 0 & 0 & \dots & A_s \end{pmatrix}$ of companion matrix

of non-scalar monic polynomial's p_1, \dots, p_s such that p_{i+1} divides p_i for $i = 1$ to $s-1$ will be said to be in rational form.