

the  $i$ th Jordan block of the Jordan Canonical form of  $T$ . This is precisely the condition that is required for a Jordan Canonical basis.

Theorem 7.1.9. Let  $T$  be a linear operator on a finite dimensional vector space  $V$  whose characteristic polynomial splits, and suppose that  $\beta$  is a basis for  $V$  such that  $\beta$  is a disjoint union of cycles of generalized eigenvectors of  $T$ . Then the following statements are true:

(a) For each cycle  $\gamma$  of generalized eigenvectors contained in  $\beta$ ,  $W = \text{span}(\gamma)$  is  $T$ -invariant, and  $[T|_W]_\gamma$  is a Jordan block.

(b)  $\beta$  is a Jordan Canonical basis for  $V$ .

Proof. (a) Suppose that  $\gamma$  corresponds to  $\lambda$  and  $\gamma$  has length  $p$ , and  $x$  is the end vector of  $\gamma$ . Then

$$\gamma = \{v_1, v_2, \dots, v_p\} \text{ where } v_i = (T - \lambda I)^{p-i}(x) \text{ for } i < p \text{ and } v_p = x.$$

$$\text{So, } (T - \lambda I)(v_1) = (T - \lambda I)^p(x) = 0 \text{ and hence } T(v_1) = \lambda v_1.$$

$$\text{For } i > 1 \quad (T - \lambda I)(v_i) = (T - \lambda I)^{p-(i-1)}(x) = v_{i-1}$$

Therefore  $T$  maps  $W$  into itself, and by the preceding equations, we see that  $[T|_W]_\gamma$  is a Jordan block.

For (b), simply repeat the arguments of (a) for each cycle in  $\beta$  in order to obtain  $[T]_\beta$  (write it).

Theorem 7.1.10 Let  $T$  be a linear operator on a vector space  $V$ , and  $\lambda$  be an eigenvalue of  $T$ . Suppose that  $\mathcal{V}_1, \mathcal{V}_2, \dots, \mathcal{V}_g$  are cycles of generalised eigenvectors of  $T$  corresponding to  $\lambda$  such that the initial vectors of the  $\mathcal{V}_i$ 's are distinct and form a linearly independent set. Then the  $\mathcal{V}_i$ 's are disjoint, and their union  $\mathcal{V} = \bigcup_{i=1}^g \mathcal{V}_i$  is linearly independent.

Proof: ~~If possible~~ If possible, let  $x \in \mathcal{V}_i \cap \mathcal{V}_j$  for some  $i \neq j$ ,  $i, j, i \neq j$ , then we may find ~~positive~~ ~~integer~~ ~~such that~~ the smallest positive integer  $p$  such that  $(T - \lambda I)^p(x) = 0$ . This implies that the initial eigenvectors of  $\mathcal{V}_1$  and  $\mathcal{V}_2$  are both  $(T - \lambda I)^{p-1}(x)$ , a contradiction.

Hence all the cycles are disjoint.

For the proof that  $\mathcal{V}$  is linear independent, we apply mathematical induction on the number of vectors in  $\mathcal{V}$ . If this number is less than 2, then the result is clear (prove it).

So, assume that, for some integer  $n > 1$ , the result is valid when  $\mathcal{V}$  has fewer than  $n$  vectors and suppose that  $\mathcal{V}$  has exactly  $n$  vectors. Let  $W$  be the subspace of  $V$  generated by  $\mathcal{V}$ . Clearly  $W$  is  $(T - \lambda I)$ -invariant, and  $\dim(W) \leq n$ . Let  $U$  denote the restriction of

$(T-22)$  to  $W$ . For each  $i$ , let  $\gamma_i'$  denote the cycle obtained from  $\gamma_i$  by deleting the end vector. Note that if  $\gamma_i$  has length one, then  $\gamma_i' = \emptyset$ . In the case  $\gamma_i' \neq \emptyset$  each vector of  $\gamma_i'$  is the image under  $U$  of a vector in  $\gamma_i$  and conversely, every non-zero image under  $U$  of a vector of  $\gamma_i$  is contained in  $\gamma_i'$ . Let  $\gamma_i' = U \gamma_i$ .

Then by the last statement,  $\gamma'$  generates  $R(U)$ .

Furthermore,  $\gamma'$  consists of  $n-q$  vectors and the initial vectors of  $\gamma_i'$ 's are also initial vectors of  $\gamma_i$ 's. Thus we may apply induction hypothesis to conclude that  $\gamma'$  is linearly independent.

Therefore  $\gamma'$  is a basis for  $R(U)$ . Hence  $\dim(R(U)) = n-q$ . Since  $q$  initial vectors of the  $\gamma_i'$ 's form a linearly independent set and lies in  $N(U)$ , we have  $\dim(N(U)) \geq q$ .

From these inequalities and the dimension theorem,

$$\begin{aligned} \text{we obtain } n &\geq \dim(W) \\ &= \dim(R(U)) + \dim(N(U)) \\ &\geq n - q + q \end{aligned}$$

we conclude that  $\dim(W) = n$ . Since  $\gamma$  generates  $W$  and consists of  $n$  vectors, it must be a basis for  $W$ . Hence  $\gamma$  is linearly independent

Corollary: ~~7.1.11~~ Corollary 7.1.11 Every cycle of generalized eigen vectors of a linear operator is linearly independent.

Proof: Exercise.

Theorem 7.1.12 Let  $T$  be a linear operator on a finite dimensional vector space  $V$ , and let  $\lambda$  be an eigenvalue of  $T$ . Then  $K_\lambda$  has an ordered basis consisting of a union of disjoint cycles of generalized eigenvectors corresponding to  $\lambda$ .

Proof: The proof is by mathematical induction on  $n = \dim(K_\lambda)$ . The result is clear for  $n=1$ . So, suppose that for some integer  $n > 1$ , the result is valid whenever  $\dim(K_\lambda) < n$ , and assume that  $\dim(K_\lambda) = n$ .

Let  $U$  denote the restriction of  $T - \lambda I$  to  $K_\lambda$ . Then  $R(U)$  is a subspace of  $K_\lambda$  of lesser dimension, and  $R(U)$  is the space of generalized eigenvectors corresponding to  $\lambda$  for the restriction of  $T$  to  $R(U)$ . Therefore, by induction hypothesis, there exist disjoint cycles  $\gamma_1, \gamma_2, \dots, \gamma_r$  of generalized eigenvectors of this restriction, and hence  $\beta$  of  $T$  itself, corresponding to  $\lambda$  for which  $\beta = \bigcup_{i=1}^r \gamma_i$  is a basis  $\beta$  for  $R(U)$ . For  $i=1, 2, \dots, r$ , the end vectors of  $\gamma_i$  is the image under  $U$  of a vector  $v_i \in K_\lambda$ , and so we can extend each  $\gamma_i$  to a larger cycle  $\bar{\gamma}_i = \gamma_i \cup \{v_i\}$  of generalized eigenvectors of  $T$  corresponding to  $\lambda$ .