

```
> with(LinearAlgebra) :
> A := Matrix([[ -7,-5,-3], [2,-2,-3], [0, 1, 0]]);
```

$$A := \begin{bmatrix} -7 & -5 & -3 \\ 2 & -2 & -3 \\ 0 & 1 & 0 \end{bmatrix} \quad (1)$$

```
> J := JordanForm(A);
```

$$J := \begin{bmatrix} -3 & 1 & 0 \\ 0 & -3 & 1 \\ 0 & 0 & -3 \end{bmatrix} \quad (2)$$

```
> Q := JordanForm(A, output='Q');
```

$$Q := \begin{bmatrix} 6 & -4 & 1 \\ -6 & 2 & 0 \\ 2 & 0 & 0 \end{bmatrix} \quad (3)$$

```
> Q-1 · A · Q;
```

$$\begin{bmatrix} -3 & 1 & 0 \\ 0 & -3 & 1 \\ 0 & 0 & -3 \end{bmatrix} \quad (4)$$

```
> Q-1;
```

$$\begin{bmatrix} 0 & 0 & \frac{1}{2} \\ 0 & \frac{1}{2} & \frac{3}{2} \\ 1 & 2 & 3 \end{bmatrix} \quad (5)$$

```
> Eigenvectors(A);
```

$$\begin{bmatrix} -3 \\ -3 \\ -3 \end{bmatrix}, \begin{bmatrix} 3 & 0 & 0 \\ -3 & 0 & 0 \\ 1 & 0 & 0 \end{bmatrix} \quad (6)$$

```
>
Diagonalization for Complex example
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```
> A2 := Matrix([[0, 1, 0, 0], [0, 0, 1, 0], [0, 0, 0, 1], [-4,-8,-8,-4]]);
```

$$A2 := \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ -4 & -8 & -8 & -4 \end{bmatrix} \quad (7)$$

```
> Eigenvectors(A2); eigenvectors(A2);
```

$$\begin{bmatrix} -1+I \\ -1+I \\ -1-I \\ -1-I \end{bmatrix}, \begin{bmatrix} \frac{1}{4} - \frac{I}{4} & 0 & \frac{1}{4} + \frac{I}{4} & 0 \\ \frac{I}{2} & 0 & -\frac{I}{2} & 0 \\ -\frac{1}{2} - \frac{I}{2} & 0 & -\frac{1}{2} + \frac{I}{2} & 0 \\ 1 & 0 & 1 & 0 \end{bmatrix}$$

$$\text{eigenvectors} \left(\begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ -4 & -8 & -8 & -4 \end{bmatrix} \right)$$
(8)

> J2 := JordanForm(A2); Q := JordanForm(A2, output='Q');

$$J2 := \begin{bmatrix} -1-I & 1 & 0 & 0 \\ 0 & -1-I & 0 & 0 \\ 0 & 0 & -1+I & 1 \\ 0 & 0 & 0 & -1+I \end{bmatrix}$$

$$Q := \begin{bmatrix} -\frac{1}{2} + \frac{I}{2} & \frac{1}{2} + I & -\frac{1}{2} - \frac{I}{2} & \frac{1}{2} - I \\ 1 & -I & 1 & I \\ -1 - I & I & -1 + I & -I \\ 2I & -2I & -2I & 2I \end{bmatrix}$$
(9)

>

We note that A2 is a companion matrix, so we obtain 2 real eigenvectors from the real and imaginary parts of the eigenvector. Let z be eigenvalue, then eigenvector is [1, z, z^2, z^3]^T

> v1 := Vector([1, -1 + I, (-1 + I)^2, (-1 + I)^3]);

$$v1 := \begin{bmatrix} 1 \\ -1 + I \\ -2I \\ 2 + 2I \end{bmatrix}$$
(10)

This eigenvalue has algebraic multiplicity of 2 and geometric multiplicity of 1, so must go to the higher null space (A - lambda I)v2 = v1.

> with(Student[LinearAlgebra]) :

> A2ev := Matrix([[1 - I, 1, 0, 0], [0, 1 - I, 1, 0], [0, 0, 1 - I, 1], [-4, -8, -8, -3 - I]]);

(11)

$$A2ev := \begin{bmatrix} 1-I & 1 & 0 & 0 \\ 0 & 1-I & 1 & 0 \\ 0 & 0 & 1-I & 1 \\ -4 & -8 & -8 & -3-I \end{bmatrix} \quad (11)$$

> `ReducedRowEchelonForm(⟨A2ev|vI⟩);`

$$\begin{bmatrix} 1 & 0 & 0 & -\frac{1}{4} + \frac{I}{4} & \frac{3}{2} + \frac{3I}{2} \\ 0 & 1 & 0 & -\frac{I}{2} & -2 \\ 0 & 0 & 1 & \frac{1}{2} + \frac{I}{2} & 1-I \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \quad (12)$$

Need to find a $v2 = [w1, w2, w3, w4]^T$ that satisfies the RREF above. Take $w4 = 2$, then we easily see that $w1 = 2+i$, $w2 = -2+i$, $w3 = -2i$.

Create P from the real and imaginary parts of $v1$ and $v2$.

> `P := Matrix([[1, 0, 2, 1], [-1, 1, -2, 1], [0, -2, 0, -2], [2, 2, 2, 0]]);`

$$P := \begin{bmatrix} 1 & 0 & 2 & 1 \\ -1 & 1 & -2 & 1 \\ 0 & -2 & 0 & -2 \\ 2 & 2 & 2 & 0 \end{bmatrix} \quad (13)$$

> `Pinv := MatrixInverse(P);`

$$Pinv := \begin{bmatrix} 2 & 3 & \frac{5}{2} & 1 \\ -1 & -1 & -1 & 0 \\ -1 & -2 & -\frac{3}{2} & -\frac{1}{2} \\ 1 & 1 & \frac{1}{2} & 0 \end{bmatrix} \quad (14)$$

> `Pinv • A2 • P;`

$$\begin{bmatrix} -1 & 1 & 1 & 0 \\ -1 & -1 & 0 & 1 \\ 0 & 0 & -1 & 1 \\ 0 & 0 & -1 & -1 \end{bmatrix} \quad (15)$$

>