

## The Jordan Canonical Form

Recall: diagonalizable linear operators have a particularly simple description

Such operators have diagonal matrix representation, equivalently there is an ordered basis of e.vect's.

**Problem:** most operators are not diagonalizable!

**Aim:** obtain nice matrix representations for more general operators.

We will obtain a general answer for linear operators whose char. poly. splits (if  $F = \mathbb{C}$ , this applies to all operators!)

**Def.** Let  $T \in L(V)$ ,  $V$  is a v.s. with  $\dim(V) < \infty$ .

Assume that  $\beta$  is a basis for  $V$  s.t.

$$[T]_{\beta} = \begin{pmatrix} \boxed{A_1} & & & 0 \\ & \boxed{A_2} & & \\ & & \ddots & \\ 0 & & & \boxed{A_k} \end{pmatrix}, \text{ where each } A_i \text{ is a square matrix of the form } (\lambda) \text{ or } \begin{pmatrix} \lambda & 1 & & 0 \\ & \lambda & \ddots & \\ 0 & & \lambda & 1 \\ & & & \ddots & \lambda \end{pmatrix} \text{ for}$$

some e.val.  $\lambda$  of  $T$ ,

Such a matrix  $A_i$  is called a **Jordan block corresponding to  $\lambda$** .

So  $[T]_{\beta} = A_1 \oplus \dots \oplus A_k$ .

And the matrix  $[T]_{\beta}$  is called a **Jordan canonical form of  $T$** .

And such basis  $\beta$  is a **Jordan canonical basis for  $T$** .

**Rem** Observe that each Jordan block  $A_i$  is "almost" a diagonal matrix, and  $[T]_{\beta}$  is diagonal  $\Leftrightarrow$  each  $A_i$  is of the form  $(\lambda)$ .

**Ex1** Supp.  $T \in L(\mathbb{C}^8)$  and  $\beta = \{v_1, \dots, v_8\}$  is an ordered basis for  $\mathbb{C}^8$  s.t.

$$J = [T]_{\beta} = \begin{pmatrix} 2 & 1 & 0 & & & & & \\ 0 & 2 & 1 & & & & & \\ 0 & 0 & 2 & & & & & \\ & & & 2 & & & & \\ & & & & 3 & 1 & & \\ & & & & 0 & 3 & & \\ & & & & & & 0 & 1 \\ & & & & & & 0 & 0 \end{pmatrix}$$

is a Jordan canonical form of  $T$ .

Then the char. poly. of  $T$  is

$$\det(J - tI) = \det \begin{pmatrix} 2-t & 1 & 0 & & & & & \\ 0 & 2-t & 1 & & & & & \\ 0 & 0 & 2-t & & & & & \\ & & & 2-t & & & & \\ & & & & 3-t & 1 & & \\ & & & & 0 & 3-t & & \\ & & & & & & 0-t & 1 \\ & & & & & & 0 & -t \end{pmatrix} = \det(2-t) \cdot \det \begin{pmatrix} 3-t & 1 \\ 0 & 3-t \end{pmatrix} \cdot \det \begin{pmatrix} -t & 1 \\ 0 & -t \end{pmatrix}$$

$$\cdot \det \begin{pmatrix} -t & 1 \\ 0 & -t \end{pmatrix} = (t-2)^4 (t-3)^2 t^2$$

so the multiplicity of each e.val. is the number of times it appears on the diagonal of  $J$ .

And  $v_1, v_4, v_5, v_7$  are the only vectors in  $\beta$  that are eigenvectors of  $T$  - they correspond to the columns of  $J$  with no "1" above the diagonal.

We will show that **every operator whose char. poly. splits admits a Jordan canonical form.**

**Ex2** However, the Jordan canonical form of  $T$  is not determined by the char. poly. of  $T$ !

Let  $T' \in L(\mathbb{C}^8)$  be s.t.  $[T']_{\beta} = J'$ , where  $\beta$  is an ordered basis from Ex1, and

$$J' = \begin{pmatrix} 2 & & & & & & & \\ & 2 & & & & & & \\ & & 2 & & & & & \\ & & & 2 & & & & \\ & & & & 3 & & & \\ & & & & & 3 & & \\ & & & & & & 0 & 1 \\ & & & & & & 0 & 0 \end{pmatrix}$$

Then the char. poly. of  $T'$  is also  $(2-t)^4 (3-t)^2 t^2$ , but  $J \neq J'$  are two different canonical forms.

Notice that from  $J$  we have:

$$T(v_2) = v_1 + 2v_2, \text{ so } (T-2I)(v_2) = v_1.$$

$$\text{Similarly, } (T-2I)(v_3) = v_2.$$

$$v_1, v_4 - \text{e.vect's of } T \text{ with e.val. } \lambda = 2, \text{ so } (T-2I)^3(v_i) = 0 \text{ for } i=1,2,3,4.$$

$$\text{Similarly, } (T-3I)^2(v_i) = 0 \text{ for } i=5,6.$$

$$(T-0I)^2(v_i) = 0 \text{ for } i=7,8.$$

What happens in general?

**Prop.** If  $v$  lies in a Jordan canonical basis for  $T \in \mathcal{L}(V)$  and its column in  $[T]_{\mathcal{B}}$  has diagonal entry  $\lambda$ , then  $(T - \lambda I)^p(v) = 0$  for sufficiently large  $p \in \mathbb{N}$ .  
Eigenvectors satisfy this with  $p=1$ .

**Proof** H/W 8.

This motivates the following definition.

**Def** Let  $T \in \mathcal{L}(V)$  and  $\lambda \in F$ .  
A vector  $x \neq 0$  in  $V$  is a **generalized e. vect. of  $T$  corresp. to  $\lambda$**  if  $(T - \lambda I)^p(x) = 0$  for some positive integer  $p$ .

**Rem** If  $x \in V$  is a gen. e. vect. of  $T$  corresp. to  $\lambda$ , and  $p$  is the smallest positive integer s.t.  $(T - \lambda I)^p(x) = 0$ , then  $(T - \lambda I)^{p-1}(x)$  is an e. vect. of  $T$  corresp. to  $\lambda$ . So  $\lambda$  is an e. val. of  $T$ !

**Ex 3** In Ex 1, each vector in  $\mathcal{F}$  is a gen. e. vect. of  $T$ .  
 $v_1, v_2, v_3$  corresp. to the scalar 2,  $v_4$  and  $v_6$  to 3,  $v_7$  and  $v_8$  to 0.

**Def** Let  $T \in \mathcal{L}(V)$ , let  $\lambda$  be an e. val. of  $T$ .  
The **generalized eigenspace of  $T$  corresponding to  $\lambda$**  is  
 $K_\lambda = \{x \in V : (T - \lambda I)^p(x) = 0 \text{ for some positive integer } p\}$ .  
So  $K_\lambda$  consists of 0 and all gen. e. vect.'s of  $T$  corresp. to  $\lambda$ .

**Thm 7.1** Let  $T \in \mathcal{L}(V)$ , let  $\lambda \in F$  be an e. val. of  $T$ . Then:

- a)  $K_\lambda$  is a  $T$ -inv. subspace of  $V$  containing  $E_\lambda$ .
- b) For any  $\mu \neq \lambda$  in  $F$ , the restriction of  $T - \mu I$  to  $K_\lambda$  is one-to-one.

**Proof a)**  $K_\lambda$  is a subspace of  $V$ .

Clearly  $0 \in K_\lambda$ .  
Supp.  $x, y \in K_\lambda$ . Then by def.  $\exists p, q \in \mathbb{N}_{>0}$  s.t.  
 $(T - \lambda I)^p(x) = (T - \lambda I)^q(y) = 0$ .  
 $(T - \lambda I)^{p+q}(x+y) = (T - \lambda I)^{p+q}(x) + (T - \lambda I)^{p+q}(y)$  (as  $T$  lin  $\Rightarrow (T - \lambda I)^{p+q}$  is lin.)  
 $= (T - \lambda I)^p(0) + (T - \lambda I)^q(0)$  (by the choice of  $p$  and  $q$ )  
 $= 0$  (as  $(T - \lambda I)^p, (T - \lambda I)^q$  are both linear).  
 $\Rightarrow x+y \in K_\lambda$ .

Similarly,  $K_\lambda$  is closed under scalar multiplication.

$K_\lambda$  is  $T$ -inv

Let  $x \in K_\lambda$ .  
Let  $p \in \mathbb{N}_{>0}$  be such that  $(T - \lambda I)^p(x) = 0$ . Then  
 $(T - \lambda I)^p T(x) = T (T - \lambda I)^p(x)$  (as  $T$  commutes with  $(T - \lambda I)^p$  using linearity)  
 $= T(0) = 0$ .  
 $\Rightarrow T(x) \in K_\lambda$ .

$E_\lambda \subseteq K_\lambda$

If  $x \in E_\lambda$ , then  $(T - \lambda I)^1(x) = 0$  with  $p=1$  by def. of e. spaces.

b) We show that  $N((T - \mu I)|_{K_\lambda}) = \{0\}$ .

Assume  $x \in K_\lambda$  and  $(T - \mu I)(x) = 0$ .  
Towards contradiction, suppose  $x \neq 0$ .  
Let  $p$  be the smallest integer  $> 0$  s.t.  $(T - \lambda I)^p(x) = 0$ .  
Let  $y = (T - \lambda I)^{p-1}(x)$ . Then  
 $(T - \lambda I)(y) = (T - \lambda I)^p(x) = 0$ , so  $y \in E_\lambda$ .

Furthermore,

$$(T - \mu I)(y) = (T - \mu I)(T - \lambda I)^{p-1}(x) = \underbrace{(T - \lambda I)^{p-1}}_{\text{linear}} \underbrace{(T - \mu I)(x)}_{=0} = 0$$

So  $y \in E_\mu$ .

But  $E_\lambda \cap E_\mu = \{0\}$  as  $\lambda \neq \mu$ , so  $y = 0$  - contradicting minimality of  $p$ .

So  $x = 0 \Rightarrow (T - \mu I)_{K_\lambda}$  is one-to-one.

**Thm 7.2** Let  $T \in \mathcal{L}(V)$ ,  $\dim(V) < \infty$ , and char. poly of  $T$  splits.

Supp.  $\lambda$  is an e.val. of  $T$  with multiplicity  $m$ . Then:

a)  $\dim(K_\lambda) \leq m$ .

b)  $K_\lambda = N((T - \lambda I)^m)$ .

**Proof.**

a) Let  $W = K_\lambda$ .

Let  $h(t)$  be the char. poly. of  $T|_W$ .

By Thm 5.21,  $h(t)$  divides the char. poly. of  $T$ , so  $h(t)$  splits.

By Thm 7.1(b),  $\lambda$  is the only e.val. of  $T|_W$ .

Hence  $h(t) = (-1)^d (t - \lambda)^d$ , where  $d = \dim(W)$ , and  $d \leq m$ .

b) Clearly  $N((T - \lambda I)^m) \subseteq K_\lambda$  by def. of  $K_\lambda$ .

Let  $W$  and  $h(t)$  be as in (a).

Then  $h(T|_W) = 0$  by the Cayley-Hamilton Thm.

So  $(T - \lambda I)^d(x) = 0$  for all  $x \in W$ .

Since  $d \leq m$ , we have  $K_\lambda \subseteq N((T - \lambda I)^m)$ .

**Thm 7.3** Let  $T \in \mathcal{L}(V)$ ,  $\dim(V) < \infty$  and the char. poly. of  $T$  splits.

Let  $\lambda_1, \dots, \lambda_k$  be the distinct e.val's of  $T$ .

Then for every  $x \in V$  there exist vectors  $v_i \in K_{\lambda_i}$ ,  $1 \leq i \leq k$ , s.t.

$$x = v_1 + \dots + v_k.$$

**Proof.**

By induction on the number  $k$  of distinct e.val's of  $T$ .

$k=1$  Let  $m$  be the multiplicity of  $\lambda_1$ .

Then  $(\lambda_1 - t)^m$  is the char. poly. of  $T$ , hence

$$(\lambda_1 I - T)^m = 0 \quad \text{by the Cayley-Hamilton thm.}$$

Thus  $V = K_{\lambda_1}$ , and the result follows.

$k > 1$ , and assume the result holds for  $< k$  distinct e.val's.

Supp.  $T$  has  $k$  distinct e.val's.

Let  $m$  be the multiplicity of  $\lambda_k$ , let  $f(t)$  be the char. poly. of  $T$ .

Then  $f(t) = (t - \lambda_k)^m g(t)$  for some poly.  $g(t)$  not divisible by  $(t - \lambda_k)$ .

Let  $W = R((T - \lambda_k I)^m)$ .

Then  $W$  is  $T$ -inv. ( $x \in W \Leftrightarrow \exists y \in V$  s.t.  $(T - \lambda_k I)^m(y) = x \Rightarrow T(x) = T(T - \lambda_k I)^m(y) = (T - \lambda_k I)^m \underbrace{T(y)}_V$ ), so  $T(x) \in R((T - \lambda_k I)^m) = W$ .

**Claim!**  $(T - \lambda_k I)^m$  maps  $K_{\lambda_i}$  onto itself for  $i < k$ .

Indeed, supp.  $i < k$ .

$K_{\lambda_i}$  is  $T$ -invariant  $\Rightarrow K_{\lambda_i}$  is  $(T - \lambda_k I)^m$ -invariant, in other words  $(T - \lambda_k I)^m$  maps  $K_{\lambda_i}$  into itself.

And  $\lambda_k \neq \lambda_i$ , so  $(T - \lambda_k I)_{K_{\lambda_i}}$  is one-to-one by Thm 7.1(b), hence onto.

But then  $(T - \lambda_k I)_{K_{\lambda_i}}^m$  is also onto.

Claim 1 implies that for  $i \leq k$ ,  $K_{\lambda_i}$  is contained in  $W$ . (as  $K_{\lambda_i} = (T - \lambda_k I)^m(K_{\lambda_i}) \subseteq R(T - \lambda_k I)^m$ ).  
Hence  $\lambda_i$  is an e.val. of  $T_W$  for  $i \leq k$ .

Claim 2  $\lambda_k$  is not an e.val. of  $T_W$ .

Supp.  $T(v) = \lambda_k v$  for some  $v \in W$ .

$v \in W \Leftrightarrow \exists y \in V$  s.t.  $v = (T - \lambda_k I)^m(y)$ . Hence

$0 = (T - \lambda_k I)(v) = (T - \lambda_k I)^{m+1}(y)$ .

$\Rightarrow y \in K_{\lambda_k}$ .

By Thm 7.2(b)  $\Rightarrow v = (T - \lambda_k I)^m(y) = 0$ , so  $v$  is not an e.val. of  $T_W$ .

Since every e.val. of  $T_W$  is also an e.val. of  $T$ , we conclude that the distinct e.val's of  $T_W$  are  $\lambda_1, \dots, \lambda_{k-1}$ .

Now let  $x \in V$ .

Then  $(T - \lambda_k I)^m(x) \in W$  by def. of  $W$ .

Let  $K'_{\lambda_i} \subseteq W$  denote the gen.e.space of  $T_W$  corresp. to  $\lambda_i$ , for  $1 \leq i \leq k-1$ .

Since  $T_W$  has  $k-1$  distinct e.val's  $\lambda_1, \dots, \lambda_{k-1}$ , the induction hypothesis applies and gives:

$\exists w_i \in K'_{\lambda_i}$ ,  $1 \leq i \leq k-1$  s.t.

$(T - \lambda_k I)^m(x) = w_1 + \dots + w_{k-1}$ .

Since  $K'_{\lambda_i} \subseteq K_{\lambda_i}$  for  $i \leq k$  and  $(T - \lambda_k I)^m$  maps  $K_{\lambda_i}$  onto itself for  $i \leq k$ ,  
there exist vectors  $v_i \in K_{\lambda_i}$  s.t.

$(T - \lambda_k I)^m(v_i) = w_i$  for  $i \leq k$ . Thus:

$(T - \lambda_k I)^m(x) = (T - \lambda_k I)^m(v_1) + \dots + (T - \lambda_k I)^m(v_{k-1})$ .

By linearity  $\Rightarrow (T - \lambda_k I)^m(x - (v_1 + \dots + v_{k-1})) = 0 \stackrel{\text{def.}}{\Leftrightarrow} v_k = x - (v_1 + \dots + v_{k-1}) \in K_{\lambda_k}$ .

Thus  $x = v_1 + \dots + v_k$  and  $v_i \in K_{\lambda_i}$  for all  $1 \leq i \leq k$ .

Now we can generalize Thm 5.9 from diagz. operators to all operators with splitting char. poly., replacing e.spaces by gen.e.spaces.

Thm 7.4. Let  $T \in \mathcal{L}(V)$ ,  $\dim(V) < \infty$  and char. poly. of  $T$  splits.

Let  $\lambda_1, \dots, \lambda_k$  be the distinct e.val's of  $T$ , with corresp. multiplicities  $m_1, \dots, m_k$ .

For  $1 \leq i \leq k$ , let  $\beta_i$  be an ordered basis for  $K_{\lambda_i}$ . Then:

a)  $\beta_i \cap \beta_j = \emptyset$  for  $i \neq j$ .

b)  $\beta = \beta_1 \cup \dots \cup \beta_k$  is an ordered basis for  $V$ .

c)  $\dim(K_{\lambda_i}) = m_i$  for all  $i$ .

Proof.

a) Supp.  $x \in \beta_i \cap \beta_j \subseteq K_{\lambda_i} \cap K_{\lambda_j}$  for  $i \neq j$ . In particular  $x \neq 0$ .

By Thm 7.1(b),  $T - \lambda_i I$  is one-to-one on  $K_{\lambda_j}$ , therefore

$(T - \lambda_i I)^p(x) \neq 0$  for any  $p \in \mathbb{N}_{>0}$ . (as  $x \notin N(T - \lambda_i I)$ ).

But this contradicts  $x \in K_{\lambda_j}$ !

b) Let  $x \in V$ . By Thm 7.3, for  $1 \leq i \leq k$  there exist  $v_i \in K_{\lambda_i}$  s.t.

$x = v_1 + \dots + v_k$ .

As each  $v_i$  is a lin. comb. of vectors in  $\beta_i$ ,  $\Rightarrow x$  is a lin. comb. of vectors in  $\beta$ .  $\Rightarrow V = \text{Span}(\beta)$ .

Let  $q = |\beta|$ . Then  $\dim(V) \leq q$ .

For each  $i$ , let  $d_i = \dim(K_{\lambda_i})$ . By Thm 7.2(a):

$q = \sum_{i=1}^k d_i \leq \sum_{i=1}^k m_i = \dim(V)$ . Hence  $q = \dim(V)$ , so  $\beta$  is a basis for  $V$ .



c) By (b) we have  $\sum_{i=1}^k d_i = \sum_{i=1}^k m_i$ .  
 But  $d_i \leq m_i$  by Thm 7.2(a).  
 So  $d_i = m_i$  for all  $i$ .

Cor Let  $T \in L(V)$ ,  $\dim(V) < \infty$  and char. poly. of  $T$  splits.  
 Then  $T$  is diagz  $\Leftrightarrow E_\lambda = K_\lambda$  for every e.val.  $\lambda$  of  $T$ .

Proof

By Thm 7.4 and 5.3,  $T$  is diagz  $\Leftrightarrow \dim(E_\lambda) = \dim(K_\lambda)$  for each e.val.  $\lambda$  of  $T$ .  
 But  $E_\lambda \subseteq K_\lambda$ , so  $E_\lambda = K_\lambda \Leftrightarrow \dim(E_\lambda) = \dim(K_\lambda)$ .

Our next aim is to develop a general method for finding a Jordan canonical basis for an operator.  
 In view of Thm 7.4, we should first learn to select suitable bases for gen. e. spaces.

Def. Let  $T \in L(V)$ , let  $x$  be a gen. e. vect. of  $T$  corresp. to the e. val.  $\lambda$ .  
 Supp. that  $p \in \mathbb{N}_{>0}$  is the smallest s.t.  $(T - \lambda I)^p(x) = 0$ . Then the ordered set  
 $\{(T - \lambda I)^{p-1}(x), (T - \lambda I)^{p-2}(x), \dots, (T - \lambda I)(x), x\}$   
 is called a cycle of generalized e. vect.'s of  $T$  corresponding to  $\lambda$ .  
 The vectors  $(T - \lambda I)^{p-1}(x)$  and  $x$  are called the initial vector and the end vector of the cycle, respectively. The length of the cycle is  $p$ .

Rem 1) The initial vector is the only e. vect. of  $T$  in the cycle.  
 2) If  $x$  is an e. vect. of  $T$  corresp. to  $\lambda$ , then the set  $\{x\}$  is a cycle of gen. e. vect.'s of  $T$  corresp. to  $\lambda$  of length 1.

Thm 7.5 Let  $T \in L(V)$ ,  $\dim(V) < \infty$  and the char. poly. of  $T$  splits.  
 Supp.  $\beta$  is a basis for  $V$  s.t.  $\beta$  is a disjoint union of cycles of gen. e. vect.'s of  $T$ . Then:  
 a) For each cycle  $\gamma$  of gen. e. vect.'s contained in  $\beta$ ,  $W = \text{Span}(\gamma)$  is  $T$ -inv, and  $[T_W]_\gamma$  is a Jordan block.  
 b)  $\beta$  is a Jordan canonical basis for  $V$ .

Proof

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

Then  $\gamma = \{v_1, \dots, v_p\}$ , where

$v_i = (T - \lambda I)^{p-i}(x)$  for  $i < p$  and  $v_p = x$ .

So  $(T - \lambda I)(v_i) = (T - \lambda I)^p(x) = 0$ ,

hence  $T(v_i) = \lambda v_i$ . For  $i > 1$ ,

$(T - \lambda I)(v_i) = (T - \lambda I)^{p-(i-1)}(x) = v_{i-1}$ , so  $T(v_i) = v_{i-1} + \lambda v_i \in W$ .

Therefore  $T$  maps  $W$  into itself, and by (\*)  $[T_W]_\gamma = \begin{pmatrix} \lambda & 1 & & 0 \\ & \lambda & & \\ & & \ddots & \\ 0 & & & \lambda \end{pmatrix}$  is a Jordan block.

b) Repeating the argument of (a) for each cycle in  $\beta$   
 (see H/W 9). to find a Jordan canonical basis,

In view of this result, we must show that under appropriate conditions there exist bases that are disjoint unions of cycles of gen. e. vect.'s.

Since the char. poly. of a Jordan canonical form splits (H/W 9), this is a necessary condition.

Our aim is to show that it is also sufficient.

But we need some preparatory results first.

**Thm 7.6.** Let  $T \in \mathcal{L}(V)$ , let  $\lambda$  be an e.val. of  $T$ .

Supp.  $\delta_1, \dots, \delta_q$  are cycles of gen. e.vect.'s of  $T$  corresp. to  $\lambda$  s.t. the initial vectors of the  $\delta_i$ 's are distinct and form a lin. indep. set.

Then the  $\delta_i$ 's are disjoint, and  $\delta = \bigcup_{i=1}^q \delta_i$  is lin. indep.

**Proof.**

$\delta_i$ 's are disjoint - see H/W 9.

$\delta$  is lin. indep.

By induction on the number of vectors in  $\delta$ .

If  $|\delta| < 2$  - clear.

Supp.  $|\delta| = n \geq 2$ , and the result holds whenever  $|\delta| < n$ .

Let  $W = \text{Span}(\delta)$ .

Then  $W$  is  $(T - \lambda I)$ -inv (by def. of cycle), and  $\dim(W) \leq n$ .

Let  $U = (T - \lambda I)|_W$ .

For each  $i$ , let  $\delta_i'$  be the cycle obtained from  $\delta_i$  by deleting the end vector.

If  $|\delta_i| = 1$ , then  $\delta_i' = \emptyset$ .

If  $\delta_i' \neq \emptyset$ , then each vector of  $\delta_i'$  is the image under  $U$  of a vector in  $\delta_i$ .  
Conversely, every non-zero image under  $U$  of a vector of  $\delta_i$  is contained in  $\delta_i'$ . (\*)

Let  $\delta' = \bigcup_i \delta_i'$ . Then by (\*)  $\delta'$  generates  $R(U)$ .

Also  $|\delta'| = n - q$ , and the initial vector of  $\delta_i'$  is the initial vector of  $\delta_i$ , for all  $i$ .

Thus, by induction hypothesis,  $\delta'$  is lin. indep.

So  $\delta'$  is a basis for  $R(U)$ , hence  $\dim(R(U)) = n - q$ .

Since the  $q$  initial vectors of the  $\delta_i$ 's form a lin. indep. set (by assumption) and lie in  $N(U)$ , we have  $\dim(N(U)) \geq q$ .

Combining and using the rank-nullity thm:

$$n \geq \dim(W) = \dim(R(U)) + \dim(N(U)) \geq (n - q) + q = n.$$

So  $\dim(W) = n$ .

As  $W = \text{Span}(\delta)$  and  $|\delta| = n$ , it follows that  $\delta$  is a basis for  $W$ , hence lin. indep.

**Cor.** Every cycle of gen. e.vect.'s of a lin. op. is lin. indep.  
(as the initial vector  $\neq 0$ ).

**Thm 7.7** Let  $T \in \mathcal{L}(V)$ ,  $\dim(V) < \infty$  and  $\lambda$  an e.val. of  $T$ .

Then  $K_\lambda$  has an ordered basis consisting of a union of disjoint cycles of gen. e.vect.'s corresp. to  $\lambda$ .

**Proof.**

By induction on  $n = \dim(K_\lambda)$ .

$n = 1$  - clear.

Assume  $\dim(K_\lambda) = n > 1$ , and the result is valid whenever  $\dim(K_\lambda) < n$ .

Let  $U = (T - \lambda I)|_{K_\lambda}$ .

Then  $R(U)$  is a subspace of  $K_\lambda$  and  $R(U) \neq K_\lambda$  (Why? Assume  $R(U) = K_\lambda$ , and take any  $x_0 \neq 0$  in  $K_\lambda$ . Then  $\exists x_1, x_2, \dots$  in  $K_\lambda$  s.t.  $x_0 = U(x_1) = U^2(x_2) = \dots$ , and  $x_i \neq 0$  by linearity of  $U$ , so  $x_{m+1} \notin N(U^m)$ , where  $m = \text{multiplicity of } \lambda$  - contradicting Thm 7.2.)

So  $\dim(R(U)) < \dim(K_\lambda) = n$ .

And  $R(U)$  is the space of gen. e.vect.'s corresp. to  $\lambda$  for the restriction of  $T$  to  $R(U)$ .

Then by induction hypothesis:  $\exists$  disjoint cycles  $\delta_1, \dots, \delta_q$  of gen. e.vect.'s of this restriction, and hence of  $T$  itself, corresp. to  $\lambda$  for which

$\delta = \bigcup_{i=1}^q \delta_i$  is a basis for  $R(U)$ .

For  $1 \leq i \leq q$ , the end vector of  $\delta_i$  is the image under  $U$  of a vector  $v_i \in K_\lambda$ , so we can extend each  $\delta_i$  to a larger cycle  $\tilde{\delta}_i = \delta_i \cup \{v_i\}$  of gen. e. vect.'s of  $T$  corresp. to  $\lambda$ .  
 For  $1 \leq i \leq q$ , let  $w_i$  be the initial vect. of  $\tilde{\delta}_i$  (and hence of  $\delta_i$  as well).  
 Since  $\{w_1, \dots, w_q\}$  is a lin. indep. subset of  $E_\lambda$  (see Remark after the def. of cycles), this set can be extended to a basis  $\{w_1, \dots, w_q, u_1, \dots, u_s\}$  for  $E_\lambda$ .  
 Then  $\tilde{\delta}_1, \dots, \tilde{\delta}_q, \{u_1\}, \dots, \{u_s\}$  are disjoint cycles of gen. e. vect.'s of  $T$  corresp. to  $\lambda$ , s.t. their initial vectors are lin. indep.  
 Hence  $\tilde{\gamma} = \tilde{\delta}_1 \cup \dots \cup \tilde{\delta}_q \cup \{u_1\} \cup \dots \cup \{u_s\}$  is a lin. indep. subset of  $K_\lambda$  by Thm 7.6.

We show that  $\tilde{\gamma}$  is a basis for  $K_\lambda$ .

Supp.  $\delta$  consists of  $r = \text{rank}(U)$  vectors. by def.

Then  $\tilde{\gamma}$  consists of  $r+q+s$  vectors

As  $\{w_1, \dots, w_q, u_1, \dots, u_s\}$  is a basis for  $E_\lambda = N(U)$ , it follows that  $\text{nullity}(U) = q+s$ . So  $\dim(K_\lambda) = \text{rank}(U) + \text{nullity}(U) = r+q+s$ .

So  $\tilde{\gamma}$  is a lin. indep. subset of  $K_\lambda$  with  $|\tilde{\gamma}| = \dim(K_\lambda) \Rightarrow \tilde{\gamma}$  is a basis for  $K_\lambda$ .

We are ready to obtain the promised result.

**Cor 1** Let  $T \in \mathcal{L}(V)$ ,  $\dim(V) < \infty$  and char. poly. of  $T$  splits.  
 Then  $T$  has a Jordan canonical form.

**Proof.**

Let  $\lambda_1, \dots, \lambda_k$  be the distinct e. val.'s of  $T$ .

By Thm 7.7, for each  $i$  there is an ordered basis  $\beta_i$  consisting of a disjoint union of cycles of gen. e. vect.'s of  $T$  corresp. to  $\lambda_i$ .

Let  $\beta = \beta_1 \cup \dots \cup \beta_k$ .

By Thm 7.4 (b),  $\beta$  is an ordered basis for  $V$ .

And by Thm 7.5 (b)  $\beta$  is a Jordan canonical basis for  $V$ .

We have an analog of this result for matrices.

**Def.** Let  $A \in M_{n \times n}(F)$  be s.t. the char. poly. of  $A$  (and hence of  $L_A$ ) splits.  
 Then the **Jordan canonical form** of  $A$  is defined to be the Jordan canonical form of  $L_A$ .

We have immediately from Cor 1:

**Cor 2** Let  $A \in M_{n \times n}(F)$  have a splitting char. poly. Then  $A$  has a Jordan canonical form  $J$ , and  $A$  is similar to  $J$ .