ON STEADY

The Bright Side of Mathematics



Linear Algebra - Part 61

Definition: $A,B \in \mathbb{C}^{h \times h}$ are called <u>similar</u> if there is an invertible $S \in \mathbb{C}^{h \times h}$ such that $A = S^{-1}BS$

Property: <u>Similar</u> matrices have the <u>same</u> characteristic polynomial.

Hence:
$$A,B$$
 similar \Longrightarrow spec(A) = spec(B)

Proof:
$$p_A(\lambda) = \det(A - \lambda 1) = \det(S^1 BS - \lambda 1) = \det(S^1 (B - \lambda 1) S)$$

$$= \det(S^1) \det(B - \lambda 1) \det(S) = p_B(\lambda)$$

$$= \det(1) = 1$$

Later: • A normal
$$\Longrightarrow$$
 $A = S^{-1} \begin{pmatrix} \lambda_1 \\ \ddots \\ \lambda_n \end{pmatrix} S$ (eigenvalues on the diagonal)

•
$$A \in \mathbb{C}^{n \times n}$$
 \Longrightarrow $A = S^{-1} \begin{pmatrix} \lambda_1 & (*) \\ & \ddots & \\ & & \lambda_n \end{pmatrix} S$ (eigenvalues on the diagonal)

(Jordan normal form)