VI. Canonical forms

VI.A. The minimal polynomial of a transformation

The statement that \vec{v}_0 is an eigenvector of $A \in M_n(\mathbb{R})$ with eigenvalue 3 can be written

$$(3\mathbb{I} - A)\vec{v}_0 = 0.$$

That is, if you plug *A* into the polynomial 3 - x, then the resulting matrix annihilates \vec{v}_0 . Is there a corresponding statement for *all* vectors $\vec{v} \in \mathbb{R}^n$? That is, a polynomial into which we may plug *A* to get the *zero* matrix (which is the only matrix annihilating all vectors)?

Consider $M_n(\mathbb{R})$ as a vector space over \mathbb{R} of dimension $n^{2,1}$ Apparently the $n^2 + 1$ "vectors"

$$I, A, A^2, \ldots, A^{(n^2)}$$

cannot all be independent. So there is a relation

$$\alpha_0 \mathbb{I} + \alpha_1 A + \alpha_2 A^2 + \ldots + \alpha_{(n^2)} A^{(n^2)} = 0,$$

where not all α_i are zero. That is, *A* is "annihilated" by a polynomial q(x) of degree n^2 , in the sense that q(A) is the zero matrix.

However we should (at least some of the time) be able to do better than this. If *A* is diagonalizable with eigenvalues $\lambda_1, \lambda_2, ..., \lambda_n$, then

$$(\lambda_1 \mathbb{I} - A)(\lambda_2 \mathbb{I} - A) \cdots (\lambda_n \mathbb{I} - A) \vec{v} = 0$$

for all $\vec{v} \in \mathbb{R}^n$. (Write $\vec{v} = \beta_1 \vec{v}_1 + \ldots + \beta_n \vec{v}_n$ in terms of the eigenbasis; then use the fact that all the $(\lambda_i \mathbb{I} - A)$ commute with one another.) Multiplying this out gives a polynomial in A of degree n, not n^2 .

¹The "standard" basis of this vector space would be the matrices with 1 in the ij^{th} place and 0's in the other places, i, j = 1, ..., n. Clearly there are n^2 of these.

Similarly, if *A* is of the (non-diagonalizable!) form

$$\left(egin{array}{cccc} 0 & 1 & & * \ & \ddots & \ddots & \ & & \ddots & 1 \ 0 & & & 0 \end{array}
ight)$$

then we find it satisfies $A^n = 0$ (*A* is *nilpotent*). In fact, the characteristic polynomials (= det($\lambda I - A$)) in these two cases are

$$(\lambda - \lambda_1) \cdots (\lambda - \lambda_n)$$
 and λ^n

so the following more general result should not surprise you:

VI.A.1. THEOREM (Cayley-Hamilton). Let $A \in M_n(F)$ be a square matrix over any field. Then A is annihilated by its own characteristic polynomial, i.e. if $f_A(\lambda) := \det(\lambda \mathbb{I} - A)$ then $f_A(A) = 0$.

VI.A.2. REMARK. Thus we can always do much better than n^2 , since deg $f_A = n$. However, the proof is not as easy as

$$\det(A\mathbb{I} - A) = \det 0 = 0.$$

This is cheating. Substituting in *A* before you take the determinant is not the same as doing so *after* taking the determinant. We now give two correct proofs.

FIRST PROOF OF VI.A.1. We need to introduce (a little more consciously than before) matrices whose entries are *polynomials in* λ . Let $F[\lambda]$ denote polynomials of arbitrary degree in λ with coefficients in F, and consider $M \in M_n(F[\lambda])$. The tricky thing is that we must *avoid* dividing by λ — polynomials are not invertible like real numbers.

One definition that involved no inverting of anything was that of the adjugate of A, whose ij^{th} entry was defined to be

det{
$$ji^{\text{th}}$$
 minor of A } × $(-1)^{i+j}$.

In §IV.C, we had from Cramer's rule (assuming $A \in M_n(F)$, not $M_n(F[\lambda])$) the relationship

$$A^{-1} = \frac{1}{\det A} \operatorname{adj} A$$
, i.e. $A\left(\frac{1}{\det A} \operatorname{adj} A\right) = \mathbb{I}$.

Clearing the denominator yields something which still holds² for *M*:

 $M(\operatorname{adj} M) = (\det M) \mathbb{I}.$

Now let $M = \lambda \mathbb{I} - A$. We have

$$(\lambda \mathbb{I} - A)[\operatorname{adj}(\lambda \mathbb{I} - A)] = \operatorname{det}(\lambda \mathbb{I} - A)\mathbb{I} = f_A(\lambda) \cdot \mathbb{I}.$$

One may decompose any $M \in M_n(\mathsf{F}[\lambda])$ into powers of λ , $M = \sum \lambda^k B_k$ where $B_k \in M_n(\mathsf{F})$: for example,

$$\left(\begin{array}{cc}1&\lambda\\0&1\end{array}\right)=\left(\begin{array}{cc}1&0\\0&1\end{array}\right)+\lambda\left(\begin{array}{cc}0&1\\0&0\end{array}\right).$$

We do this for

$$\operatorname{adj}(\lambda \mathbb{I} - A) = \sum_{k=0}^{n-1} \lambda^k S_k,$$

and write also

$$f_A(\lambda) = \sum_{j=0}^n a_j \lambda^j.$$

We have

$$(\lambda \mathbb{I} - A) \left(\sum_{k=0}^{n-1} \lambda^k S_k \right) = \sum_{j=0}^n a_j \lambda^j \mathbb{I}$$

or

$$-AS_0 + \lambda(S_0 - AS_1) + \lambda^2(S_1 - AS_2) + \dots$$
$$+ \lambda^{n-1}(S_{n-2} - AS_{n-1}) + \lambda^n S_{n-1}$$
$$= a_0 \mathbb{I} + a_1 \lambda \mathbb{I} + a_2 \lambda^2 \mathbb{I} + \dots + a_{n-1} \lambda^{n-1} \mathbb{I} + a_n \lambda^n \mathbb{I}.$$

²Technically, applying Cramer as we did in §IV.C requires knowing A is invertible, which typically won't be true for M. See Exercise (5) below for a way around this.

You may equate "coefficients" of like powers of λ , even though they are matrices (just by doing so entry by entry):

$$a_0 \mathbb{I} = -AS_0, \ a_1 \mathbb{I} = S_0 - AS_1, \ a_2 \mathbb{I} = S_1 - AS_2, \dots,$$

 $a_{n-1} \mathbb{I} = S_{n-2} - AS_{n-1}, \ a_n \mathbb{I} = S_{n-1}.$

To show $f_A(A) = 0$, write

$$f_A(A) = f_A(A)\mathbb{I} = a_0\mathbb{I} + a_1A\mathbb{I} + a_2A^2\mathbb{I} + \dots + a_nA^n\mathbb{I}$$

= $a_0\mathbb{I} + A(a_1\mathbb{I}) + A^2(a_2\mathbb{I}) + \dots + A^{n-1}(a_{n-1}\mathbb{I}) + A^n(a_n\mathbb{I})$
= $-AS_0 + A(S_0 - AS_1) + A^2(S_1 - AS_2) + \dots$
 $+ A^{n-1}(S_{n-2} - AS_{n-1}) + A^nS_{n-1}$

$$= -AS_0 + AS_0 - AS_1 + AS_1 - AS_2 + \dots + A^{n-1}S_{n-2} - A^nS_{n-1} + A^nS_{n-1}$$

= 0.

SECOND PROOF OF VI.A.1. Here's a more abstract approach.

Start with a basis $\mathcal{B} = \{\vec{v}_1, \dots, \vec{v}_n\}$ of F^n , and a transformation T: $\mathsf{F}^n \to \mathsf{F}^n$, with $[T]_{\mathcal{B}} = A$. We show $f_A(T)$ is the zero transformation. By definition

$$T\vec{v}_i = \sum_j A_{ji}\vec{v}_j\,,$$

which we can rewrite

$$\sum_{j} \left(\delta_{ij} T - A_{ji} \right) \vec{v}_j = 0.$$

Set $B_{ij} = \delta_{ij}T - A_{ji}$ (or $B = T\mathbb{I} - {}^{t}A$); the entries of *B* are formal polynomials in the transformation *T*. The above equation becomes

$$\sum_{j} B_{ij} \vec{v}_j = 0$$

while we have also

$$\det(B) = f_A(T).$$

It is therefore sufficient to show $(\det B)\vec{v}_k = 0$ for all *k*.

Let $\tilde{B} = \operatorname{adj} B$, so that

$$\sum_{i} \tilde{B}_{ki} B_{ij} = \delta_{kj} \det B.$$

This time the calculation is far less messy:

$$(\det B)\vec{v}_{k} = \sum_{j} \delta_{kj}(\det B)\vec{v}_{j} = \sum_{j} \left(\sum_{i} \tilde{B}_{ki}B_{ij}\right)\vec{v}_{j}$$
$$= \sum_{i,j} \tilde{B}_{ki}B_{ij}\vec{v}_{j} = \sum_{i} \tilde{B}_{ki}\left(\sum_{j} B_{ij}\vec{v}_{j}\right) = \sum_{i} \tilde{B}_{ki} \cdot 0 = 0.$$

The obvious question after Cayley-Hamilton is "can we ever do better than a polynomial of degree n?", i.e. find a nonzero polynomial of lower degree that annihilates A.

VI.A.3. EXAMPLE. Consider the matrix

$$A = \left(\begin{array}{rrr} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{array} \right).$$

Since

$$\begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix} = 3 \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix},$$

or $A^2 - 3A = 0$, we find that $q(x) = x^2 - 3x$ annihilates *A*. Notice that $x^2 - 3x = x(x - 3)$ divides the characteristic polynomial $f_A(x) = x^2(x - 3)$ for this *A*.

VI.A.4. DEFINITION. The **minimal polynomial** m_A of A is the (unique) nonzero monic³ polynomial m of lowest possible degree, such that m(A) = 0. Cayley-Hamilton $\implies \deg m_A \leq n$ for $n \times n$ matrices A.

³*Monic* means that the coefficient of the highest power of λ (or *x*) in the polynomial is 1.

Uniqueness of m_A . Let d = the lowest possible degree mentioned above. If 'm and m are two distinct *monic* polynomials of degree d, which annihilate A, then 'm(x) - m(x) =

$$= \left(x^{d} + a_{d-1}x^{d-1} + \dots + a_{0}\right) - \left(x^{d} + a_{d-1}x^{d-1} + \dots + a_{0}\right)$$
$$= (a_{d-1} - a_{d-1})x^{d-1} + \dots + (a_{0} - a_{0}).$$

Dividing by the first nonzero $a_i - a_i$ (reading from left to right) gives a monic polynomial annihilating *A*:

$$''m(A) = \frac{1}{a_i - a_i} \left('m(A) - m(A) \right) = 0.$$

But deg("m) < d, which contradicts the definition (that is, the minimality) of d.

Further properties of m_A . Now recall that *long division* of polynomials, say of *g* into *f*, gives a quotient *q* and remainder *r* (where the remainder has degree strictly less than that of *g*), such that $\frac{f}{g} = q + \frac{r}{g}$. If r = 0 then we write $g \mid f$ (*g* divides *f*), otherwise $g \nmid f$. We may write this "division algorithm" as a polynomial equation

$$f = gq + r, \ \deg r < \deg g.$$

VI.A.5. PROPOSITION. The minimal polynomial of A divides its characteristic polynomial, $m_A(\lambda) \mid f_A(\lambda)$.

PROOF. By the division algorithm we may write

$$f_A(\lambda) = m_A(\lambda) \cdot q(\lambda) + r(\lambda), \ \deg r < \deg m_A.$$

But then

$$r(A) = f_A(A) - m_A(A) \cdot q(A) = 0 - 0 \cdot q(A) = 0,$$

and *r* annihilates *A*. Because its degree is less than that of m_A , *r* must be zero (as a polynomial) — otherwise we have contradicted minimality of m_A . Therefore $f_A = m_A \cdot q$ and we're done.

VI.A.6. REMARK. By the same proof, m_A divides any polynomial p satisfying p(A) = 0.

In §VI.B we shall give an algorithm for finding m_A . The idea is to perform elementary row *and column* operations (suitably defined) on $\lambda I - A$ to put it in a new form:

VI.A.7. DEFINITION. A matrix $M \in M_n(F[\lambda])$ (with polynomial entries) is in **normal form** iff it looks like this:

$$\left(\begin{array}{cc} f_1(\lambda) & 0\\ & \ddots & \\ 0 & & f_n(\lambda) \end{array}\right)$$

where $f_1 | f_2 | ... | f_n$ and each f_i is a monic polynomial or zero.⁴ (So the only possible nonzero scalar is 1, and in the sorts of normal forms we'll encounter the first few $\{f_i\}$ will usually be 1.) A typical example is diag $\{1, 1, 1, \lambda, \lambda(\lambda - 2)^2\}$.

In fact we shall give an algorithm associating to any square matrix *M* with entries in $F[\lambda]$, a matrix nf(M) in normal form.

We need one more

VI.A.8. DEFINITION. For $M \in M_n(\mathsf{F}[\lambda])$, let

• $\delta_k(M)$:= the monic *gcd* (= greatest common divisor) of the determinants of all $k \times k$ submatrices⁵ of M, and

• $\Delta_k(M) := \delta_k(M) / \delta_{k-1}(M)$. These Δ_k are called the **invariant factors** of *M*.

VI.A.9. REMARK. The $\Delta_k(M)$ are polynomials (as will be implied by the Theorem below). Note that

 δ_{n-1} = the monic *gcd* of the entries of adj(M),

and

$$\delta_n(M) = C^{-1} \cdot \det(M)$$

⁴The "zero" possibility will not occur when $M = nf(\lambda \mathbb{I} - A)$ (the main application), but must be included to state more general results. Note that if $f_k = 0$, then $f_{k+1} = \cdots = f_n = 0$ as well, as 0 only divides 0.

⁵The submatrices are obtained by blocking out any (n - k) rows and (n - k) columns. Their determinants are frequently called $k \times k$ minors. If these are all zero, we put $\delta_k = 0 = \Delta_k$; but again, this cannot happen for $M = \lambda \mathbb{I} - A$.

where *C* is a scalar – namely, the coefficient of the highest power of λ in det(*M*). If $M = \lambda \mathbb{I} - A$ then det(*M*) is monic; thus C = 1 and

$$\delta_n(\lambda \mathbb{I} - A) = \det(\lambda \mathbb{I} - A) = f_A(\lambda).$$

VI.A.10. THEOREM. If

$$nf(M) = \begin{pmatrix} f_1(\lambda) & & \\ & \ddots & \\ & & f_n(\lambda) \end{pmatrix}$$

then $\Delta_k(M) = f_k(\lambda)$. That is, the invariant factors of M are given by the diagonal entries of nf(M).

The Theorem will be proved in the next section. Clearly then $f_1(\lambda) \cdots f_n(\lambda) =$

$$\Delta_1(M)\cdots\cdots\Delta_n(M) = \delta_1(M)\cdot\frac{\delta_2(M)}{\delta_1(M)}\cdots\cdots\frac{\delta_n(M)}{\delta_{n-1}(M)} = \delta_n(M)$$

and we have a

VI.A.11. COROLLARY. If $M = \lambda \mathbb{I} - A$ then $f_1(\lambda) \cdots f_n(\lambda) = \det(\lambda \mathbb{I} - A)$. That is, the product of the (diagonal) entries of $nf(\lambda \mathbb{I} - A)$ is $f_A(\lambda)$.

Set

 $\delta_A(\lambda) := \delta_{n-1}(\lambda \mathbb{I} - A) =$ monic *gcd* of entries of $adj(\lambda \mathbb{I} - A)$.

What we would like now is to prove the following

VI.A.12. PROPOSITION. The top invariant factor of $\lambda \mathbb{I} - A$ is the minimal polynomial of A:

$$m_A(\lambda) = \Delta_n(\lambda \mathbb{I} - A) = \frac{f_A(\lambda)}{\delta_A(\lambda)}.$$

According to this statement, in order to find $m_A(\lambda)$ it suffices to row/column-reduce $\lambda \mathbb{I} - A$ to normal form (as described in the next section), and pick out the last (diagonal) entry. The proof will be independent of Theorem VI.A.10.

For small *n*, it can actually be practical to apply the Proposition directly to compute m_A . For *A* as in Example VI.A.3, the entries of $\operatorname{adj}(\lambda \mathbb{I} - A)$ are all $\lambda^2 - 2\lambda$ or λ , whose gcd is λ . Dividing $f_A(\lambda) = \lambda^2(\lambda - 3)$ by this gives $m_A(\lambda) = \lambda(\lambda - 3)$.

PROOF OF PROP. VI.A.12 (IN FOUR STEPS).

Step I Show
$$f_A(\lambda)/\delta_A(\lambda)$$
 is a polynomial (that is, $\delta_A | f_A$).
Let

(VI.A.13)
$$B := \operatorname{adj}(\lambda \mathbb{I} - A) = \delta_A(\lambda)M$$

where the *gcd* of the entries of *M* is 1 (see definition of $\delta_A(\lambda)$ above). By "Cramer's rule" (cf. Exercise (5) below) we know the adjoint gives a "partial" inverse to $(\lambda \mathbb{I} - A)$, i.e.

$$\det(\lambda \mathbb{I} - A)\mathbb{I} = (\lambda \mathbb{I} - A)B$$

or (using (VI.A.13))

(VI.A.14)
$$f_A(\lambda)\mathbb{I} = \delta_A(\lambda)(\lambda\mathbb{I} - A)M$$

So $(\lambda \mathbb{I} - A)M$ must be of the form $\Delta(\lambda) \cdot \mathbb{I}$ (for some polynomial Δ), and the polynomial equation

$$f_A(\lambda) = \delta_A(\lambda)\Delta(\lambda)$$

must hold, and we have finished the first step. (Notice we have proved directly that $\Delta_n(\lambda \mathbb{I} - A) [= \Delta(\lambda)]$ is a polynomial.)

Step II Show $m_A(\lambda) \mid \Delta(\lambda)$. From (VI.A.14) we have that

$$(\delta_A(\lambda)\Delta(\lambda))\,\mathbb{I} = \delta_A(\lambda)(\lambda\mathbb{I} - A)M$$

or

(VI.A.15)
$$\Delta(\lambda)\mathbb{I} = (\lambda\mathbb{I} - A)M.$$

Now while one cannot simply substitute *A* for λ (the entries of *M* are polynomials in λ too!), one may essentially repeat the argument we used in our first proof of Cayley-Hamilton (writing out $\Delta(\lambda) =$

 $\sum b_i \lambda^j$ and $M = \sum \lambda^k B_k$) to show that

$$\Delta(A) = 0.$$

But then by Remark VI.A.6 above, m_A divides any polynomial with this property, and we are done.

Step III Show $\Delta(\lambda) \mid m_A(\lambda)$. Since by definition

$$m_A(A) = 0,$$

we have for some matrix $Q \in M_n(\mathsf{F}[\lambda])$

$$m_A(\lambda)\mathbb{I} = Q(\lambda\mathbb{I} - A).$$

(See Remark VI.A.16.) Multiplying on the right by *M* and using (VI.A.15) gives

$$m_A(\lambda)M = \Delta(\lambda)Q.$$

Consider the monic *gcd*'s of the entries of the matrices on either side:

$$m_A(\lambda) = \Delta(\lambda) \cdot gcd\{\text{entries of } Q\},\$$

since gcd{entries of M} was 1. This concludes step III.

Step IV The end.

Since m_A and Δ are both monic (Δ is the quotient of two monic polynomials), and both divide each other, they must be equal.

VI.A.16. REMARK. How do we know that $m_A(A) = 0$ means that $m_A(\lambda)\mathbb{I}$ is "divisible" by $(\lambda\mathbb{I} - A)$ in a matrix ring which is not even commutative? The trick is to look just at the (commutative) subring R consisting of polynomials in A and λ . If you are comfortable with rings, then consider the homomorphism $\theta : R \rightarrow R/(\lambda - A)$, with kernel simply the ideal $(\lambda - A)$ consisting of multiples of $\lambda - A$. In the quotient, λ is identified with A; and so $\theta(m_A(\lambda)) = \theta(m_A(A)) = 0$. Consequently $m_A(\lambda)$ is a multiple of $\lambda - A$, as required.

Alternatively, writing $m_A(\lambda)\mathbb{I} = \lambda^{\mu}\mathbb{I} + \sum_{k=0}^{\mu-1} \lambda^k \alpha_k \mathbb{I}$ and

$$Q(\lambda \mathbb{I} - A) = \sum_{k=0}^{\mu-1} \lambda^k Q_k(\lambda \mathbb{I} - A),$$

EXERCISES

with $Q_k \in M_n(\mathsf{F})$, we can try to solve for Q_k such that these two expressions are equal. One finds that $Q_{\mu-1} = \mathbb{I}$, $Q_{\mu-2} = \alpha_{\mu-1}\mathbb{I} + A$, $Q_{\mu-3} = \alpha_{\mu-2}\mathbb{I} + \alpha_{\mu-1}A + A^2$, ..., and

$$Q_0 = \alpha_1 \mathbb{I} + \alpha_2 A + \dots + \alpha_{\mu-1} A^{\mu-2} + A^{\mu-1}.$$

This leaves the equality of the constant terms, which is

$$\alpha_0 \mathbb{I} = -Q_0 A.$$

As you will readily verify, this is just the statement that $m_A(A) = 0$.

Exercises

(1) Verify Cayley-Hamilton for

$$A = \left(\begin{array}{rrrr} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 1 \end{array} \right).$$

Then use Prop. VI.A.12 and Defn. VI.A.8 to directly find m_A .

(2) Same as the last Exercise, for

$$A = \left(egin{array}{cccc} 1 & 0 & -1 \ 2 & 1 & 0 \ 1 & -1 & 1 \end{array}
ight).$$

- (3) Suppose det $A \neq 0$. Use Cayley-Hamilton to show that A is invertible and that A^{-1} is given by a certain polynomial in A.
- (4) Let $p(x) = x^n + a_{n-1}x^{n-1} + \dots + a_1x + a_0$ be a polynomial, and V be a vector space with basis $\mathcal{B} = \{\vec{v}_1, \dots, \vec{v}_n\}$. Define $T: V \to V$ by $T\vec{v}_i = \vec{v}_{i+1}$ $(i = 1, \dots, n-1)$ and

$$T\vec{v}_n = -a_{n-1}\vec{v}_n - a_{n-2}\vec{v}_{n-1} - \dots - a_1\vec{v}_2 - a_0\vec{v}_1.$$

(a) Show that p(T) = 0. [Hint: substitute $\vec{v}_2 = T\vec{v}_1$, etc., into the equation for $T\vec{v}_n$.]

- (b) Determine $A := [T]_{\mathcal{B}}$.
- (c) Show that $p(x) = m_A(x) = f_A(x)$. [Hint: suppose that q(T) = 0 for a polynomial q of degree < n.]

(5) Prove that for a matrix with entries in *F*[λ] (or really, any commutative ring), we have

$$M \cdot \operatorname{adj}(M) = \operatorname{det}(M)\mathbb{I} = \operatorname{adj}(M) \cdot M.$$

[Hint: all you need is the fact that by definition, $[adj(M)]_{ij} = (-1)^{i+j} det(M_{\hat{j}\hat{i}})$, together with the Laplace expansion formulas for det and the property of det that a repeated row makes it zero.⁶ The point is to *not* use Cramer's rule.]

⁶Both of these follow from the definition (IV.A.5) of det for matrices with coefficients in any commutative ring, like $F[\lambda]$.