

6.3. Annihilating polynomials

Cayley-Hamilton theorem

Polynomials and transformations

- $(p+q)(T) = p(T)+q(T)$
- $(pq)(T)=p(T)\cdot q(T)$
- $\text{Ann}(T) = \{p \text{ in } F[x] \mid p(T)=0\}$ is an ideal.
- Proof:
 - $p, q \text{ in } \text{Ann}(T) \ k \text{ in } F \rightarrow p+kq(T)=0 \rightarrow p+kq \text{ in } \text{Ann}(T)$.
 - $p \text{ in } \text{Ann}(T), q \text{ in } F[x] \rightarrow pq(T)=p(T)q(T)=0 \rightarrow pq \text{ in } \text{Ann}(T)$.
- $\text{Ann}(T)$ is strictly bigger than $\{0\}$.

- **Proof:** We show that there exists a nonzero polynomial f in $\text{Ann}(T)$ for any $T:V^n \rightarrow V^n$.

- $I, T, T^2, \dots, T^{n^2}$: $1+n^2$ operators in $L(V, V)$.

- $\dim L(V, V) = n^2$. Therefore, there exists a relation

$$c_0 I + c_1 T + c_2 T^2 + \dots + c_{n^2} T^{n^2} = 0$$

- Every polynomial ideal is of form $fF[x]$.

- **Definition:** $T:V \rightarrow V$. V over F . (finite dim.)

The **minimal polynomial** of T is the unique monic generator of $\text{Ann}(T)$.

- How to obtain the m.poly?
- **Proposition:** the m.poly p is characterized by
 1. P is monic.
 2. $P(T)=0$
 3. No polynomial f s.t. $f(T)=0$ and has smaller degree than p .

- A similar operators have the same minimal polynomials: This follows from:

- $f(GTG^{-1})=0 \leftrightarrow f(T)=0.$

- Proof:

- $(GTG^{-1})^i = GTG^{-1}GTG^{-1}\dots GTG^{-1}=GT^iG^{-1}$

- $0=c_0I+c_1 GTG^{-1} + c_2 (GTG^{-1})^2 + \dots + c_n(GTG^{-1})^n \leftrightarrow$

- $0=G(c_0I+c_1 T + c_2 T^2 + \dots + c_n T^n)G^{-1}$

- Theorem 3. T a linear operator on V^n . (A $n \times n$ matrix). The characteristic and minimal polynomial of T (of A) have the same roots, except for multiplicities.
- Proof: p a minimal polynomial of T
 - We show that
 - $p(c) = 0 \iff c$ is a characteristic value of T .
 - (\implies) $p(c) = 0$. $p = (x - c)q$.
 - $\deg q < \deg p$. $q(T) \neq 0$ since p has minimal degree
 - Choose b s.t. $q(T)b \neq 0$. Let $a = q(T)b$.
 - $0 = p(T)b = (T - cI)q(T)b = (T - cI)a$
 - c is a characteristic value.

- (\Leftarrow) $Ta=ca$. $a \neq 0$.
- $p(T)a=p(c)a$ by a lemma.
- $a \neq 0$, $p(T)a=0 \rightarrow p(c)=0$.
- **T diagonalizable. (We can compute the m.poly)**
 - c_1, \dots, c_k distinct char. values.
 - Then $p=(x-c_1)\dots(x-c_k)$.
- **Proof:** If a is a char. Vector, then one of $T-c_1I, \dots, T-c_kI$ sends a to 0.
 - $(T-c_1I)\dots(T-c_kI)a=0$ for all char. v. a .
 - Characteristic vectors form a basis a_j .
 - $(T-c_1I)\dots(T-c_kI)=0$.
 - $p=(x-c_1)\dots(x-c_k)$ is in $\text{Ann}(T)$.
 - p has to be minimal since p has to have all these factors by Theorem 3.

- Caley-Hamilton theorem: T a linear operator V . If f is a char. poly. for T , then $f(T)=0$. i.e., f in $\text{Ann}(T)$. The min. poly. p divides f .
- Proof: highly abstract:
 - K a commutative ring of poly in T .
 - $\{a_1, \dots, a_n\}$ basis for V .

$$- \quad Ta_i = \sum_{j=1}^n A_{ji} a_j \quad \rightarrow \quad \sum_{j=1}^n (\delta_{ij}T - A_{ji}I)a_j = 0$$

for $i=1, \dots, n$

– Let B be a matrix in $K^{n \times n}$ with entries:

$$B_{ij} = \delta_{ij} T - A_{ji} I$$

• e.g. $n=2$.
$$B = \begin{bmatrix} T - A_{11}I & -A_{21}I \\ -A_{12}I & T - A_{22}I \end{bmatrix}$$

• $\det B = (T - A_{11}I)(T - A_{22}I) - A_{12}A_{21}I = f_T(T)$.

– For all n , $\det B = f_T(T)$. f_T char. poly. (omit proof)

– We show $f_T(T) = 0$ or equiv. $f(T)a_k = 0$ for each k .

– (6-6) $\sum_{j=1}^n B_{ij} a_j = 0$ by (*).

– Let $B' = \text{adj } B$.

$$\sum_{j=1}^n B'_{ki} B_{ij} a_j = 0. \quad \sum_{i=1}^n \sum_{j=1}^n B'_{ki} B_{ij} a_j = 0.$$

$$\sum_{j=1}^n \left(\sum_{i=1}^n B'_{ki} B_{ij} \right) a_j = 0. \quad \sum_{j=1}^n (\delta_{kj} \det B) a_j = 0.$$

– $\det B a_k = 0$. for each k.

– $\det B = 0$. $f_T(T) = 0$.

- Characteristic polynomial gives informations on the factors of the minimal polynomials.