

Generalized Eigenvectors and Jordan Form

We have seen that an $n \times n$ matrix A is diagonalizable precisely when the dimensions of its eigenspaces sum to n . So if A is not diagonalizable, there is at least one eigenvalue with a geometric multiplicity (dimension of its eigenspace) which is strictly less than its algebraic multiplicity. In this handout, we will discuss how one can make up for this deficiency of eigenvectors by finding what are called generalized eigenvectors, which can in turn be used to find the Jordan form of the matrix A .

First consider the following non-diagonalizable system.

Example 1. $\diamond$ The matrix

$$A = \begin{bmatrix} 3 & 1 \\ 0 & 3 \end{bmatrix}$$

has characteristic polynomial $(\lambda - 3)^2$, so it has only one eigenvalue $\lambda = 3$, and the corresponding eigenspace is $E_3 = \text{span} \left(\begin{bmatrix} 1 \\ 0 \end{bmatrix} \right)$. Since $\dim(E_3) = 1 < 2$, the matrix A is not diagonalizable. Nevertheless, it is still possible to solve the system

$$\frac{dy}{dt} = Ay$$

without much difficulty. Writing out the two equations

$$\begin{aligned} \frac{dy_1}{dt} &= 3y_1 + y_2 \\ \frac{dy_2}{dt} &= 3y_2 \end{aligned}$$

we see that the second equation has general solution $y_2 = c_1 e^{3t}$. Plugging this into the first equation gives

$$\frac{dy_1}{dt} = 3y_1 + c_1 e^{3t}$$

This is a first order linear equation that can be solved by the method of integrating factors. Its solution is $y_1 = c_1 t e^{3t} + c_2 e^{3t}$. Thus the general solution of the system is

$$y = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} c_1 t e^{3t} + c_2 e^{3t} \\ c_1 e^{3t} \end{bmatrix} = c_1 e^{3t} \left(t \begin{bmatrix} 1 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right) + c_2 e^{3t} \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$\diamond$

The matrix A in the previous example is said to be in Jordan form.

Definition 1. A 2×2 matrix of the form

$$J = \begin{bmatrix} \lambda & 1 \\ 0 & \lambda \end{bmatrix}$$

for some number λ is called a **Jordan form** matrix.

Jordan Decompositions Of Generalized Vector Measures

Klaus D. Schmidt



Jordan Decompositions Of Generalized Vector Measures:

Jordan Decompositions of Generalised Vector Measures Klaus D. Schmidt, 1989 Convergence Theorems for Lattice Group-Valued Measures Antonio Boccuto, Xenofon Dimitriou, 2015-04-06

Convergence Theorems for Lattice Group valued Measures explains limit and boundedness theorems for measures taking values in abstract structures. The book begins with a historical survey about these topics since the beginning of the last century moving on to basic notions and preliminaries on filters, ideals, lattice groups, measures and tools which are featured in the rest of this text. Readers will also find a survey on recent classical results about limit, boundedness and extension theorems for lattice group valued measures followed by information about recent developments on these kinds of theorems and several results in the setting of filter ideal convergence. In addition, each chapter has a general description of the topics and an appendix on random variables, concepts and lattices is also provided. Thus, readers will benefit from this book through an easy to read historical survey about all the problems on convergence and boundedness theorems and the techniques and tools which are used to prove the main results. The book serves as a primer for undergraduate, postgraduate and Ph D students on mathematical lattice and topological groups and filters and a treatise for expert researchers who aim to extend their knowledge base.

Vector Measures Joseph Diestel, John Jerry Uhl, 1977-06-01

In this survey, the authors endeavor to give a comprehensive examination of the theory of measures having values in Banach spaces. The interplay between topological and geometric properties of Banach spaces and the properties of measures having values in Banach spaces is the unifying theme. The first chapter deals with countably additive vector measures, finitely additive vector measures, the Orlicz-Pettis theorem and its relatives. Chapter II concentrates on measurable vector valued functions and the Bochner integral. Chapter III begins the study of the interplay among the Radon-Nikodym theorem for vector measures, operators on L_1 and topological properties of Banach spaces. A variety of applications is given in the next chapter. Chapter V deals with martingales of Bochner integrable functions and their relation to dentable subsets of Banach spaces. Chapter VI is devoted to a measure theoretic study of weakly compact, absolutely summing and nuclear operators on spaces of continuous functions. In Chapter VII, a detailed study of the geometry of Banach spaces with the Radon-Nikodym property is given. The next chapter deals with the use of Radon-Nikodym theorems in the study of tensor products of Banach spaces. The last chapter concludes the survey with a discussion of the Liapounoff convexity theorem and other geometric properties of the range of a vector measure. Accompanying each chapter is an extensive survey of the literature and open problems.

Handbook of Measure Theory E. Pap, 2002-10-31

The main goal of this Handbook is to survey measure theory with its many different branches and its relations with other areas of mathematics. Mostly aggregating many classical branches of measure theory, the aim of the Handbook is also to cover new fields, approaches and applications which support the idea of measure in a wider sense, e.g. the ninth part of the Handbook. Although chapters are written as surveys in the various areas, they contain many special topics and challenging problems.

valuable for experts and rich sources of inspiration Mathematicians from other areas as well as physicists computerscientists engineers and econometrists will find useful results and powerful methods for their research The reader may find in the Handbook many close relations to other mathematical areas realanalysis probability theory statistics ergodic theory functional analysis potential theory topology set theory geometry differential equations optimization variationalanalysis decision making and others The Handbook is a richsource of relevant references to articles books and lecturenotes and it contains for the reader s convenience an extensivesubject and author index

Triangular Norm-Based Measures and Games with Fuzzy Coalitions D. Butnariu, Erich Peter Klement, 2013-03-09 This book aims to present in a unified approach a series of mathematical results concerning triangular norm based measures and a class of cooperative games with Juzzy coalitions Our approach intends to emphasize that triangular norm based measures are powerful tools in exploring the coalitional behaviour in such games They not and simplify some technical aspects of the already classical axiomatic the only unify ory of Aumann Shapley values but also provide new perspectives and insights into these results Moreover this machinery allows us to obtain in the game theoretical context new and heuristically meaningful information which has a significant impact on balancedness and equilibria analysis in a cooperative environment From a formal point of view triangular norm based measures are valuations on subsets of a unit cube $[0, 1]^X$ which preserve dual binary operations induced by trian gular norms on the unit interval $[0, 1]$ Triangular norms and their dual conorms are algebraic operations on $[0, 1]$ which were suggested by Menger 1942 and which proved to be useful in the theory of probabilistic metric spaces see also Wald 1943 The idea of a triangular norm based measure was implicitly used under various names vector integrals Dvoretzky Wald Wolfowitz 1951 probabilities of Juzzy events Zadeh 1968 and measures on ideal sets Aumann Shapley 1974 p 152

Integral Transforms, Reproducing Kernels and Their Applications Saburo Saitoh, 2020-11-26 The general theories contained in the text will give rise to new ideas and methods for the natural inversion formulas for general linear mappings in the framework of Hilbert spaces containing the natural solutions for Fredholm integral equations of the first kind

Multigrid Methods James H Bramble, 2019-01-22 Multigrid methods are among the most efficient iterative methods for the solution of linear systems which arise in many large scale scientific calculations Every researcher working with the numerical solution of partial differential equations should at least be familiar with this powerful technique This invaluable book presents results concerning the rates of convergence of multigrid iterations

Recent Developments in Theoretical Fluid Mechanics G P Galdi, J. Necas, 2023-07-21 Including previously unpublished original research material this comprehensive book analyses topics of fundamental importance in theoretical fluid mechanics The five papers appearing in this volume are centred around the mathematical theory of the Navier Stokes equations incompressible and compressible and certain selected non Newtonian modifications

Numerical Analysis 1993 D.F. Griffiths, G.A. Watson, 2020-10-08 This volume contains invited papers presented at the 15th Dundee Biennial Conference on Numerical Analysis held at the University of Dundee in June of

1993 The Dundee Conferences are important events in the numerical analysis calendar and the papers published here represent accounts of recent research work by leading numerical analysts covering a wide range of fields of interest The book is a valuable guide to the direction of current research in many areas of numerical analysis It will be of particular interest to graduate students and research workers concerned with the theory and application of numerical methods for solving ordinary and partial differential equations Progress in Partial Differential Equations The Metz Surveys 2 Michel Chipot,1993-11-01 This volume presents papers from the conferences given at the University of Metz in 1992 and presents some recent advances in various important domains of partial differential equations and applied mathematics A special attempt has been made to make this work accessible to young researchers and non specialists *Common Zeros of Polynomials in Several Variables and Higher Dimensional Quadrature* Yuan Xu,2020-12-17 Presents a systematic study of the common zeros of polynomials in several variables which are related to higher dimensional quadrature The author uses a new approach which is based on the recent development of orthogonal polynomials in several variables and differs significantly from the previous ones based on algebraic ideal theory Featuring a great deal of new work new theorems and in many cases new proofs this self contained work will be of great interest to researchers in numerical analysis the theory of orthogonal polynomials and related subjects Mathematical Methods in Scattering Theory and Biomedical Technology George Dassios,Dimitrios I Fotiadis,Christos V Massalas,Kiriakie Kiriaki,1998-06-11 The papers in this volume address the state of the art and future directions in applied mathematics in both scattering theory and biomedical technology A workshop held in Metsovo Greece during the summer of 1997 brought together some of the world s foremost experts in the field with researchers working in Greece Sixteen of the contributed papers appear in this volume All the papers give new directions and in several cases the most important scientific contributions in the fields **Localization and Sheaves** Jara Pascual,Conchi Vidal,A Verschoren,1995-11-30 This book completely solves the problem of representing rings and modules over them which are locally noetherian over subsets of their prime spectrum by structure sheaves over this subset In order to realise this one has to develop the necessary localization theory as well as to study local equivalents of familiar concepts like the Artin Rees property Ore sets and the second layer condition The first part of the book is introductory and self contained and might serve as a starting course at graduate level on localization theory within Grothendieck categories The second part is more specialised and provides the basic machinery needed to effectively these structure sheaves as well as to study their functorial behaviour In this way the book should be viewed as a first introduction to what should be called relative noncommutative algebraic geometry **Rings and Radicals** R. Wiegandt,J.W. Gardner,Shao-Xue Liu,1996-04-18 First published in 1996 Routledge is an imprint of Taylor Francis an informa company **Solution Sets of Differential Equations in Abstract Spaces** Robert Dragoni,Paolo Nistri,Pietro Zecca,Jack W Macki,1996-04-03 This book presents results on the geometric topological structure of the solution set S of an initial value problem $x'(t) = f(t, x(t))$ $x(0) = x_0$ when f is a

continuous function with values in an infinite dimensional space A comprehensive survey of existence results and the properties of S e g when S is a connected set a retract an acyclic set is presented The authors also survey results on the properties of S for initial value problems involving differential inclusions and for boundary value problems This book will be of particular interest to researchers in ordinary and partial differential equations and some workers in control theory

Extending Modules Nguyen Viet Dung, 2019-01-22 Module theory is an important tool for many different branches of mathematics as well as being an interesting subject in its own right Within module theory the concept of injective modules is particularly important Extending modules form a natural class of modules which is more general than the class of injective modules but retains many of its

Dirac Operators in Analysis John Ryan, Daniele C Struppa, 1999-01-06 Clifford analysis has blossomed into an increasingly relevant and fashionable area of research in mathematical analysis it fits conveniently at the crossroads of many fundamental areas of research including classical harmonic analysis operator theory and boundary behavior This book presents a state of the art account of the most recent developments in the field of Clifford analysis with contributions by many of the field's leading researchers

Nonlinear Dynamics and Pattern Formation in the Natural Environment A Doelman, A Van Harten, 2022-09-16 This Research Note aims to provide an insight into recent developments in the theory of pattern formation In the last decade there has been considerable progress in this field both from a theoretical and a practical point of view Recent mathematical developments concern the study of the nonlinear stability of systems at near critical conditions by an appropriate system of modulation equations The complexity of the original problem can be reduced drastically by this approximation Moreover it provides unifying point of view for a wide range of problems New applications of the theory arise in a multitude of scientific areas such as hydrodynamics reaction diffusion problems oceanography meteorology combustion geophysical and biological morphodynamics and semi conductors This book is intended to show the interactions between the mathematical theory of nonlinear dynamics and the study of pattern generating phenomena in the natural environment There is an intimate relationship between new insights in the mathematical aspects of nonlinear pattern formation and the comprehension of such phenomena Therefore there are two partly overlapping main themes one in which the emphasis is on generally applicable mathematical theories and techniques and one in which the phenomenology of pattern evolution in various areas is discussed The book comprises 19 contributions by experts in the field Although the emphasis changes considerably from paper to paper in each contribution the same two themes are present all the authors have aimed to achieve a suitable balance between the mathematical theory and the physical phenomena

Conjugate Gradient Type Methods for Ill-Posed Problems Martin Hanke, 2017-11-22 The conjugate gradient method is a powerful tool for the iterative solution of self adjoint operator equations in Hilbert space This volume summarizes and extends the developments of the past decade concerning the applicability of the conjugate gradient method and some of its variants to ill posed problems and their regularization Such problems occur in applications from

almost all natural and technical sciences including astronomical and geophysical imaging signal analysis computerized tomography inverse heat transfer problems and many more This Research Note presents a unifying analysis of an entire family of conjugate gradient type methods Most of the results are as yet unpublished or obscured in the Russian literature Beginning with the original results by Nemirovskii and others for minimal residual type methods equally sharp convergence results are then derived with a different technique for the classical Hestenes Stiefel algorithm In the final chapter some of these results are extended to selfadjoint indefinite operator equations The main tool for the analysis is the connection of conjugate gradient type methods to real orthogonal polynomials and elementary properties of these polynomials These prerequisites are provided in a first chapter Applications to image reconstruction and inverse heat transfer problems are pointed out and exemplarily numerical results are shown for these applications

Integral Expansions Related to Mehler-Fock Type Transforms B N Mandal, Nanigopal Mandal, 2020-11-25 An important class of integral expansions generated by Sturm Liouville theory involving spherical harmonics is commonly known as Mehler Fock integral transforms In this book a number of integral expansions of such type have been established rigorously As applications integral expansions of some simple function are also obtained

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