

3x3 matrix with repeated eigenvalues

$$A = \begin{bmatrix} 9 & 4 & 0 \\ -6 & -1 & 0 \\ 6 & 4 & 3 \end{bmatrix} \quad A - \lambda I = \begin{bmatrix} 9-\lambda & 4 & 0 \\ -6 & -1-\lambda & 0 \\ 6 & 4 & 3-\lambda \end{bmatrix} \xrightarrow{\det} -\lambda^3 + 11\lambda^2 - 39\lambda + 45$$

$$= -(\lambda-5)(\lambda-3)^2 = 0 \quad (\text{factor})$$

$$\lambda = 5, 3 \quad (\text{solve})$$

$$m = 1, 2 \leftarrow \text{multiplicity}$$

$\lambda=5$ $A - 5I = \begin{bmatrix} 9-5 & 4 & 0 \\ -6 & -1-5 & 0 \\ 6 & 4 & 3-5 \end{bmatrix} = \begin{bmatrix} 4 & 4 & 0 \\ -6 & -6 & 0 \\ 6 & 4 & -2 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 & 0 \\ 3 & 2 & -1 \\ 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 & 0 \\ 0 & -1 & -1 \\ 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix}$

LLF $\begin{bmatrix} 1 & 0 & -1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

$$x_1 - x_3 = 0 \quad x_1 = t$$

$$x_2 + x_3 = 0 \quad x_2 = -t$$

$$x_3 = t$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} t \\ -t \\ t \end{bmatrix} = t \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}$$

$\vec{b}_1 \rightarrow$ basis of 1d eigenspace

$\lambda=3$ $A - 3I = \begin{bmatrix} 9-3 & 4 & 0 \\ -6 & -1-3 & 0 \\ 6 & 4 & 3-3 \end{bmatrix} = \begin{bmatrix} 6 & 4 & 0 \\ -6 & -4 & 0 \\ 6 & 4 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2/3 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$

LLF $\begin{bmatrix} 1 & 2/3 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

$$x_1 + \frac{2}{3}x_2 = 0 \quad x_1 = -\frac{2}{3}t_2$$

$$x_2 = t_1$$

$$x_3 = t_2$$

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -\frac{2}{3}t_2 \\ t_1 \\ t_2 \end{bmatrix} = t_1 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + t_2 \begin{bmatrix} -2/3 \\ 0 \\ 1 \end{bmatrix}$$

\vec{b}_2 $\vec{b}_3 = \begin{bmatrix} -2 \\ 0 \\ 3 \end{bmatrix}$ (integers!)

$\{\vec{b}_1, \vec{b}_2, \vec{b}_3\}$ basis of \mathbb{R}^3

$\{\vec{b}_2, \vec{b}_3\}$ basis of 2d eigenspace

$$B = \langle \vec{b}_1 | \vec{b}_2 | \vec{b}_3 \rangle = \begin{bmatrix} 1 & 0 & -2 \\ -1 & 1 & 0 \\ 1 & 0 & 3 \end{bmatrix}$$

compare Maple: $\begin{bmatrix} 1 & -2/3 & 0 \\ -1 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix}$

$$B^{-1} = \frac{1}{5} \begin{bmatrix} 3 & 0 & 2 \\ 3 & 5 & 2 \\ -1 & 0 & 1 \end{bmatrix}$$

$\lambda=3$, maple does not care if fractions appear order unimportant.

change of basis:

$$\vec{x} = B\vec{y}, \quad \vec{y} = B^{-1}\vec{x}$$