

Contents

<i>Introduction</i>	1
<i>Part One Fundamental Properties of Invariant Subspaces and Applications</i>	3
<i>Chapter One Invariant Subspaces: Definition, Examples, and First Properties</i>	5
1.1 Definition and Examples	5
1.2 Eigenvalues and Eigenvectors	10
1.3 Jordan Chains	12
1.4 Invariant Subspaces and Basic Operations on Linear Transformations	16
1.5 Invariant Subspaces and Projectors	20
1.6 Angular Transformations and Matrix Quadratic Equations	25
1.7 Transformations in Factor Spaces	28
1.8 The Lattice of Invariant Subspaces	31
1.9 Triangular Matrices and Complete Chains of Invariant Subspaces	37
1.10 Exercises	40
<i>Chapter Two Jordan Form and Invariant Subspaces</i>	45
2.1 Root Subspaces	45
2.2 The Jordan Form and Partial Multiplicities	52
2.3 Proof of the Jordan Form	58
2.4 Spectral Subspaces	60
2.5 Irreducible Invariant Subspaces and Unicellular Transformations	65
2.6 Generators of Invariant Subspaces	69
2.7 Maximal Invariant Subspace in a Given Subspace	72
2.8 Minimal Invariant Subspace over a Given Subspace	78
2.9 Marked Invariant Subspaces	83

- 2.10 Functions of Transformations 85
- 2.11 Partial Multiplicities and Invariant Subspaces of
Functions of Transformations 92
- 2.12 Exercises 95

Chapter Three *Coinvariant and Semiinvariant Subspaces* 105

- 3.1 Coinvariant Subspaces 105
- 3.2 Reducing Subspaces 109
- 3.3 Semiinvariant Subspaces 112
- 3.4 Special Classes of Transformations 116
- 3.5 Exercises 119

Chapter Four *Jordan Form for Extensions and Completions* 121

- 4.1 Extensions from an Invariant Subspace 121
- 4.2 Completions from a Pair of Invariant and Coinvariant
Subspaces 128
- 4.3 The Sigal Inequalities 133
- 4.4 Special Case of Completions 136
- 4.5 Exercises 142

Chapter Five *Applications to Matrix Polynomials* 144

- 5.1 Linearizations, Standard Triples, and Representations of
Monic Matrix Polynomials 144
- 5.2 Multiplication of Monic Matrix Polynomials and Partial
Multiplicities of a Product 153
- 5.3 Divisibility of Monic Matrix Polynomials 156
- 5.4 Proof of Theorem 5.3.2 161
- 5.5 Example 167
- 5.6 Factorization into Several Factors and Chains of
Invariant Subspaces 171
- 5.7 Differential Equations 175
- 5.8 Difference Equations 180
- 5.9 Exercises 183

**Chapter Six *Invariant Subspaces for Transformations Between
Different Spaces* 189**

- 6.1 $[A \ B]$ -Invariant Subspaces 189
- 6.2 Block Similarity 192
- 6.3 Analysis of the Brunovsky Canonical Form 197
- 6.4 Description of $[A \ B]$ -Invariant Subspaces 200
- 6.5 The Spectral Assignment Problem 203
- 6.6 Some Dual Concepts 207
- 6.7 Exercises 209

Chapter Seven	<i>Rational Matrix Functions</i>	212
7.1	Realizations of Rational Matrix Functions	212
7.2	Partial Multiplicities and Multiplication	218
7.3	Minimal Factorization of Rational Matrix Functions	225
7.4	Example	230
7.5	Minimal Factorizations into Several Factors and Chains of Invariant Subspaces	234
7.6	Linear Fractional Transformations	238
7.7	Linear Fractional Decompositions and Invariant Subspaces of Nonsquare Matrices	244
7.8	Linear Fractional Decompositions: Further Deductions	251
7.9	Exercises	255
Chapter Eight	<i>Linear Systems</i>	262
8.1	Reductions, Dilations, and Transfer Functions	262
8.2	Minimal Linear Systems: Controllability and Observability	265
8.3	Cascade Connections of Linear Systems	270
8.4	The Disturbance Decoupling Problem	274
8.5	The Output Stabilization Problem	279
8.6	Exercises	285
	Notes to Part 1.	290
	<i>Part Two Algebraic Properties of Invariant Subspaces</i>	293
Chapter Nine	<i>Commuting Matrices and Hyperinvariant Subspaces</i>	295
9.1	Commuting Matrices	295
9.2	Common Invariant Subspaces for Commuting Matrices	301
9.3	Common Invariant Subspaces for Matrices with Rank 1 Commutators	303
9.4	Hyperinvariant Subspaces	305
9.5	Proof of Theorem 9.4.2	307
9.6	Further Properties of Hyperinvariant Subspaces	311
9.7	Exercises	313
Chapter Ten	<i>Description of Invariant Subspaces and Linear Transformations with the Same Invariant Subspaces</i>	316
10.1	Description of Irreducible Subspaces	316
10.2	Transformations Having the Same Set of Invariant Subspaces	323

- 10.3 Proof of Theorem 10.2.1 328
 10.4 Exercises 338

Chapter Eleven Algebras of Matrices and Invariant Subspaces **339**

- 11.1 Finite-Dimensional Algebras 339
 11.2 Chains of Invariant Subspaces 340
 11.3 Proof of Theorem 11.2.1 343
 11.4 Reflexive Lattices 346
 11.5 Reductive and Self-Adjoint Algebras 350
 11.6 Exercises 355

Chapter Twelve Real Linear Transformations **359**

- 12.1 Definition, Examples, and First Properties of Invariant Subspaces 359
 12.2 Root Subspaces and the Real Jordan Form 363
 12.3 Complexification and Proof of the Real Jordan Form 366
 12.4 Commuting Matrices 371
 12.5 Hyperinvariant Subspaces 374
 12.6 Real Transformations with the Same Invariant Subspaces 378
 12.7 Exercises 380
 Notes to Part 2. 384

Part Three Topological Properties of Invariant Subspaces and Stability **385**

Chapter Thirteen The Metric Space of Subspaces **387**

- 13.1 The Gap Between Subspaces 387
 13.2 The Minimal Angle and the Spherical Gap 392
 13.3 Minimal Opening and Angular Linear Transformations 396
 13.4 The Metric Space of Subspaces 400
 13.5 Kernels and Images of Linear Transformations 406
 13.6 Continuous Families of Subspaces 408
 13.7 Applications to Generalized Inverses 411
 13.8 Subspaces of Normed Spaces 415
 13.9 Exercises 420

Chapter Fourteen	<i>The Metric Space of Invariant Subspaces</i>	423
14.1	Connected Components: The Case of One Eigenvalue	423
14.2	Connected Components: The General Case	426
14.3	Isolated Invariant Subspaces	428
14.4	Reducing Invariant Subspaces	432
14.5	Coinvariant and Semiinvariant Subspaces	437
14.6	The Real Case	439
14.7	Exercises	443
Chapter Fifteen	<i>Continuity and Stability of Invariant Subspaces</i>	444
15.1	Sequences of Invariant Subspaces	444
15.2	Stable Invariant Subspaces: The Main Result	447
15.3	Proof of Theorem 15.2.1 in the General Case	451
15.4	Perturbed Stable Invariant Subspaces	455
15.5	Lipschitz Stable Invariant Subspaces	459
15.6	Stability of Lattices of Invariant Subspaces	463
15.7	Stability in Metric of the Lattice of Invariant Subspaces	464
15.8	Stability of $[A B]$ -Invariant Subspaces	468
15.9	Stable Invariant Subspaces for Real Transformations	470
15.10	Partial Multiplicities of Close Linear Transformations	475
15.11	Exercises	479
Chapter Sixteen	<i>Perturbations of Lattices of Invariant Subspaces with Restrictions on the Jordan Structure</i>	482
16.1	Preservation of Jordan Structure and Isomorphism of Lattices	482
16.2	Properties of Linear Isomorphisms of Lattices: The Case of Similar Transformations	486
16.3	Distance Between Invariant Subspaces for Transformations with the Same Jordan Structure	492
16.4	Transformations with the Same Derogatory Jordan Structure	497
16.5	Proofs of Theorems 16.4.1 and 16.4.4	500
16.6	Distance between Invariant Subspaces for Transformations with Different Jordan Structures	507
16.7	Conjectures	510
16.8	Exercises	513

Chapter Seventeen Applications**514**

- 17.1 Stable Factorizations of Matrix Polynomials:
Preliminaries 514
- 17.2 Stable Factorizations of Matrix Polynomials:
Main Results 520
- 17.3 Lipschitz Stable Factorizations of Monic Matrix
Polynomials 525
- 17.4 Stable Minimal Factorizations of Rational Matrix
Functions: The Main Result 528
- 17.5 Proof of the Auxiliary Lemmas 532
- 17.6 Stable Minimal Factorizations of Rational Matrix
Functions: Further Deductions 537
- 17.7 Stability of Linear Fractional Decompositions of
Rational Matrix Functions 540
- 17.8 Isolated Solutions of Matrix Quadratic Equations 545
- 17.9 Stability of Solutions of Matrix Quadratic
Equations 551
- 17.10 The Real Case 553
- 17.11 Exercises 557
- Notes to Part 3. 561

Part Four Analytic Properties of Invariant Subspaces 563**Chapter Eighteen Analytic Families of Subspaces****565**

- 18.1 Definition and Examples 565
- 18.2 Kernel and Image of Analytic Families of
Transformations 569
- 18.3 Global Properties of Analytic Families of
Subspaces 575
- 18.4 Proof of Theorem 18.3.1 (Compact Sets) 578
- 18.5 Proof of Theorem 18.3.1 (General Case) 584
- 18.6 Direct Complements for Analytic Families of
Subspaces 590
- 18.7 Analytic Families of Invariant Subspaces 594
- 18.8 Analytic Dependence of the Set of Invariant Subspaces
and Fixed Jordan Structure 596
- 18.9 Analytic Dependence on a Real Variable 599
- 18.10 Exercises 601

Chapter Nineteen Jordan Form of Analytic Matrix Functions**604**

- 19.1 Local Behaviour of Eigenvalues and Eigenvectors 604
- 19.2 Global Behaviour of Eigenvalues and Eigenvectors 607

- 19.3 Proof of Theorem 19.2.3 613
- 19.4 Analytic Extendability of Invariant Subspaces 616
- 19.5 Analytic Matrix Functions of a Real Variable 620
- 19.6 Exercises 622

Chapter Twenty Applications

624

- 20.1 Factorization of Monic Matrix Polynomials 624
- 20.2 Rational Matrix Functions Depending Analytically on a Parameter 627
- 20.3 Minimal Factorizations of Rational Matrix Functions 634
- 20.4 Matrix Quadratic Equations 639
- 20.5 Exercises 642
- Notes to Part 4. 645

Appendix. Equivalence of Matrix Polynomials

646

- A.1 The Smith Form: Existence 646
- A.2 The Smith Form: Uniqueness 651
- A.3 Invariant Polynomials, Elementary Divisors, and Partial Multiplicities 654
- A.4 Equivalence of Linear Matrix Polynomials 659
- A.5 Strict Equivalence of Linear Matrix Polynomials: Regular Case 662
- A.6 The Reduction Theorem for Singular Polynomials 666
- A.7 Minimal Indices and Strict Equivalence of Linear Matrix Polynomials (General Case) 672
- A.8 Notes to the Appendix 678

List of Notations and Conventions

679

References

683

Author Index

687

Subject Index

689