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The Cayley-Hamilton theorem.

Theorem. (Cayley-Hamilton) Let $T : V \to V$ be a linear operator on a finite dimensional vector space V. Let p be the characteristic polynomial of T. Then $p(T) = 0$.

Proof. Choose a basis $\mathcal{B} = \{v_1, \ldots, v_n\}$ for V. I will show that $p(T) = 0$ by showing that $p(T)v_i = 0$ for all i.

Let $A = [T]_{\mathcal{B},\mathcal{B}}$. Then

$$Tv_i = \sum_j A_{ji} v_j, \qquad i = 1, \ldots, n.$$

Now

$$Tv_i = \sum_j \delta ij T v_j, \quad \text{so} \quad \sum_j (A_{ji} I - \delta ij T)\, v_j = 0.$$

To save writing, let

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

Observe that the matrix $B = (B_{ij})$ has linear operators as its entries. For example, for $n = 2$,

$$\begin{bmatrix} A_{11}I - T & A_{21}I \\ A_{12}I & A_{22}I - T \end{bmatrix}.$$

In fact, B is just the transpose of $A - \lambda I$ with $\lambda = T$. Hence, $|B| = p(T)$.

Next, I will show that $|B|v_k = 0$ for all k. Observe that

$$\sum_j B_{ij} v_j = 0.$$

Hence,

$$0 = (\mathrm{adj}\, B)_{ki} \sum_j B_{ij} v_j = \sum_j (\mathrm{adj}\, B)_{ki} B_{ij} v_j.$$

This equation holds for all i and all k, so I'll still get 0 if I sum on i. Do so, then interchange the order of summation:

$$0 = \sum_i \sum_j (\mathrm{adj}\, B)_{ki} B_{ij} v_j,$$

$$0 = \sum_j \left(\sum_i (\mathrm{adj}\, B)_{ki} B_{ij} \right) v_j.$$

Now $\sum_i (\mathrm{adj}\, B)_{ki} B_{ij}$ is the k-j-th entry of $(\mathrm{adj}\, B \cdot B) = |B|I$. Hence,

$$0 = \sum_j |B| \delta kj v_j = |B| v_k.$$

Since $p(T) = |B|$ kills v_k for all k, $p(T) = 0$. □

Corollary. The minimal polynomial divides the characteristic polynomial.

Proof. By the Cayley-Hamilton theorem, the characteristic polynomial is in the annihilator of T, which is generated by the minimal polynomial. □

Example. Consider the matrix

$$A = \begin{bmatrix} 9 & 1 & 3 \\ -3 & 1 & -1 \\ -16 & -2 & -5 \end{bmatrix}.$$

The characteristic polynomial is $4 - 8\lambda + 5\lambda^2 - \lambda^3$; the eigenvalues are $\lambda = 2$ (double) and $\lambda = 1$.

Since A is evidently neither 0 nor a multiple of the identity, its minimal polynomial must be a quadratic or cubic factor of the characteristic polynomial.

Since

$$(A - 2I)(A - I) = \begin{bmatrix} 5 & 1 & 2 \\ -5 & -1 & -2 \\ -10 & -2 & -4 \end{bmatrix} \quad \text{and} \quad (A - 2I)^2 = \begin{bmatrix} -2 & 0 & -1 \\ -2 & 0 & -1 \\ 6 & 0 & 3 \end{bmatrix},$$

the minimal polynomial is the characteristic polynomial $4 - 8\lambda + 5\lambda^2 - \lambda^3$. □

Here is a more precise version of the previous corollary.

Proposition. Let $T : V \to V$ be a linear operator on a finite dimensional vector space. The minimal and characteristic polynomials of T have the same roots, up to multiplicity.

Proof. Let $m(x)$ denote the minimal polynomial and $p(x)$ the characteristic polynomial. Cayley-Hamilton says that $m \mid p$, so a root of m is a root of p.

Conversely, let λ be a root of p — i.e. an eigenvalue. Let v be an eigenvector corresponding to λ, so $Tv = \lambda v$. It follows that if $f(x)$ is an arbitrary polynomial over F, then $f(T)v = f(\lambda)v$. In particular, this is true of the minimal polynomial:

$$0 = m(T)v = m(\lambda)v.$$

Since $v \neq 0$, $m(\lambda) = 0$. Therefore, every root of p is a root of m, and the roots of m and p coincide. □

Example. Consider the matrix

$$A = \begin{bmatrix} 9 & 1 & 3 \\ -3 & 1 & -1 \\ -16 & -2 & -5 \end{bmatrix}.$$

The characteristic polynomial is $4 - 8\lambda + 5\lambda^2 - \lambda^3 = (\lambda - 2)^2(\lambda - 1)$. In view of the corollary, I did more work than necessary in determining the minimal polynomial the first time. The only possibilities for the minimal polynomial are $(\lambda - 2)^2(\lambda - 1)$ and $(\lambda - 2)(\lambda - 1)$.

Computation showed that $(\lambda - 2)(\lambda - 1)$ doesn't kill A, so the minimal polynomial is $(\lambda - 2)^2(\lambda - 1)$. □