

Solution to Problem 14) By definition, the square root of the matrix A must satisfy the relation $\sqrt{A} \times \sqrt{A} = A$. Given that A is diagonalizable as $A = \tilde{V} \Lambda \tilde{V}^{-1}$, we define the square root of A as follows:

$$\sqrt{A} = \tilde{V} \Lambda^{1/2} \tilde{V}^{-1}.$$

Here $\Lambda^{1/2}$ is a diagonal matrix whose elements are the square roots of the eigen-values λ_n of the matrix A . It follows that

$$\begin{aligned} \sqrt{A} \times \sqrt{A} &= (\tilde{V} \Lambda^{1/2} \tilde{V}^{-1})(\tilde{V} \Lambda^{1/2} \tilde{V}^{-1}) = \tilde{V} \Lambda^{1/2} (\tilde{V}^{-1} \tilde{V}) \Lambda^{1/2} \tilde{V}^{-1} \\ &= \tilde{V} \Lambda^{1/2} I \Lambda^{1/2} \tilde{V}^{-1} = \tilde{V} \Lambda^{1/2} \Lambda^{1/2} \tilde{V}^{-1} = \tilde{V} \Lambda \tilde{V}^{-1} = A. \end{aligned}$$

In general, each eigen-value $\lambda_n = |\lambda_n| \exp(i\varphi_n)$ is a complex number whose two square-roots are $\lambda_n^{1/2} = \pm \sqrt{|\lambda_n|} \exp(i\varphi_n/2)$. Thus, there are two roots for each eigen-value of A , unless $\lambda_n = 0$, in which case there will be a single root only. Assuming that A has m non-zero eigen-values, the total number of matrices that can be identified as \sqrt{A} is going to be 2^m .

As examples, we use the following 2×2 and 3×3 matrices, both of which were diagonalized in Problem 8:

Example 1:

$$A = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} i & -i \\ 1 & 1 \end{pmatrix} \begin{pmatrix} i & 0 \\ 0 & -i \end{pmatrix} \begin{pmatrix} -i & 1 \\ i & 1 \end{pmatrix}.$$

$$\sqrt{A} = \frac{1}{2} \begin{pmatrix} i & -i \\ 1 & 1 \end{pmatrix} \begin{pmatrix} \pm e^{i\pi/4} & 0 \\ 0 & \pm e^{-i\pi/4} \end{pmatrix} \begin{pmatrix} -i & 1 \\ i & 1 \end{pmatrix}$$

$$\rightarrow \sqrt{A} = \pm \frac{\sqrt{2}}{2} \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix}, \quad \sqrt{A} = \pm \frac{i\sqrt{2}}{2} \begin{pmatrix} 1 & 1 \\ -1 & 1 \end{pmatrix}.$$

Example 2:

$$B = \begin{pmatrix} 1 & 0 & i \\ 0 & 2 & 0 \\ -i & 0 & 1 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 0 & 1 \\ i & -i & -i \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 2 \end{pmatrix} \begin{pmatrix} 1 & 0 & -i \\ 1 & -2 & i \\ 0 & 2 & 0 \end{pmatrix}.$$

$$\sqrt{B} = \frac{1}{2} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 0 & 1 \\ i & -i & -i \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 \\ 0 & \pm\sqrt{2} & 0 \\ 0 & 0 & \pm\sqrt{2} \end{pmatrix} \begin{pmatrix} 1 & 0 & -i \\ 1 & -2 & i \\ 0 & 2 & 0 \end{pmatrix}.$$

$$\rightarrow \sqrt{B} = \pm \frac{\sqrt{2}}{2} \begin{pmatrix} 1 & 0 & i \\ 0 & 2 & 0 \\ -i & 0 & 1 \end{pmatrix}, \quad \sqrt{B} = \pm \frac{\sqrt{2}}{2} \begin{pmatrix} 1 & -4 & i \\ 0 & -2 & 0 \\ -i & 4i & 1 \end{pmatrix}.$$
