

1 Last time: similar and diagonalizable matrices

Let n be a positive integer. Suppose A is an $n \times n$ matrix, $v \in \mathbb{R}^n$, and $\lambda \in \mathbb{R}$.

Recall that v an *eigenvector* for A with *eigenvalue* λ if $v \neq 0$ and $Av = \lambda v$, or equivalently if v is a nonzero element of $\text{Nul}(A - \lambda I)$. The number λ is an eigenvalue of A if there exists some eigenvector with this eigenvalue.

If the nullspace $\text{Nul}(A - \lambda I)$ is nonzero, then it is called the λ -*eigenspace* of A .

The eigenvalues of A are the solutions to the polynomial equation $\det(A - xI) = 0$.

Important fact. Any set of eigenvectors of A with all distinct eigenvalues is linearly independent.

Two $n \times n$ matrices A and B are *similar* if there is an invertible $n \times n$ matrix P such that $A = PBP^{-1}$. Similar matrices have the same eigenvalues but usually different eigenvectors.

Example. The matrix $A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$ is similar to $\begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix} A \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}^{-1} = \begin{bmatrix} 9 & 8 & 7 \\ 6 & 5 & 4 \\ 3 & 2 & 1 \end{bmatrix}$.

A matrix is *diagonal* if all of its nonzero entries appear in diagonal positions $(1, 1), (2, 2), \dots$, or (n, n) .

A matrix A is *diagonalizable* if it is similar to a diagonal matrix.

In other words, A is diagonalizable if we can write $A = PDP^{-1}$ where

$$D = \begin{bmatrix} \lambda_1 & & & \\ & \lambda_2 & & \\ & & \ddots & \\ & & & \lambda_n \end{bmatrix}$$

is a diagonal matrix. In this case $\lambda_1, \lambda_2, \dots, \lambda_n$ are the eigenvalues of A are if $P = [v_1 \ v_2 \ \dots \ v_n]$ then $Av_i = \lambda_i v_i$ for each $i = 1, 2, \dots, n$, i.e., the columns of P are a basis for \mathbb{R}^n of eigenvectors of A .

We proved these results last time:

Theorem. An $n \times n$ matrix A is diagonalizable if and only if \mathbb{R}^n has a basis whose elements are all eigenvectors of A .

Theorem. If A is an $n \times n$ matrix with n distinct eigenvalues then A is diagonalizable.

2 Diagonalization and Fibonacci numbers

Knowing how to diagonalize matrices will let us prove an exact formula for the *Fibonacci numbers*.

The sequence f_n of Fibonacci numbers starts as

$$f_0 = 0, \quad f_1 = 1, \quad f_2 = 1, \quad f_3 = 2, \quad f_4 = 3, \quad f_5 = 5, \quad f_6 = 8, \quad f_7 = 13 \quad \dots$$

For $n \geq 2$, the sequence is defined by $f_n = f_{n-2} + f_{n-1}$.

We have $f_{10} = 55$ and $f_{100} = 354224848179261915075$.

The sequence grows exponentially. Write log for the natural logarithm. Then

$$\frac{1}{10} \log f_{10} = 0.40073\dots$$

$$\frac{1}{100} \log f_{100} = 0.47316\dots$$

$$\frac{1}{1000} \log f_{1000} = 0.48040\dots$$

$$\frac{1}{10000} \log f_{10000} = 0.481131\dots$$

$$\frac{1}{1000000} \log f_{1000000} = 0.481211\dots$$

These numbers seem to be converging to something.

In fact, if we set $x = 0.481211\dots$ and $e = 2.718\dots$ (so that $\log e = 1$) then $(2e^x - 1)^2 = 4.999995\dots \approx 5$.

Can we explain this?

Define $a_n = f_{2n}$ and $b_n = f_{2n+1}$ for $n \geq 0$.

If $n > 0$ then

$$a_n = f_{2n} = f_{2n-2} + f_{2n-1} = a_{n-1} + b_{n-1}.$$

Similarly, we compute that if $n > 0$ then

$$b_n = f_{2n+1} = f_{2n-1} + f_{2n} = b_{n-1} + a_n = a_{n-1} + 2b_{n-1}.$$

We can put these two equations together into one matrix equation:

$$\begin{bmatrix} a_n \\ b_n \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} a_{n-1} \\ b_{n-1} \end{bmatrix}.$$

Since this holds for all $n > 0$, we have

$$\begin{bmatrix} a_n \\ b_n \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} a_{n-1} \\ b_{n-1} \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 2 \end{bmatrix}^2 \begin{bmatrix} a_{n-2} \\ b_{n-2} \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 2 \end{bmatrix}^3 \begin{bmatrix} a_{n-3} \\ b_{n-3} \end{bmatrix} = \dots = \begin{bmatrix} 1 & 1 \\ 1 & 2 \end{bmatrix}^n \begin{bmatrix} a_0 \\ b_0 \end{bmatrix}.$$

In other words,

$$\begin{bmatrix} a_n \\ b_n \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 2 \end{bmatrix}^n \begin{bmatrix} 0 \\ 1 \end{bmatrix}.$$

Thus if we could get an exact formula for the matrix

$$\begin{bmatrix} 1 & 1 \\ 1 & 2 \end{bmatrix}^n$$

then we could derive a formula for $a_n = f_{2n}$ and $b_n = f_{2n+1}$, which would determine f_n for all n .

The best way we know to compute A^n for large values of n is to *diagonalize* A , that is, to find an invertible matrix P and a diagonal matrix D such that $A = PDP^{-1}$, since then $A^n = PD^nP^{-1}$. Note, however, that at the outset it's not clear if this is even possible.

Define the matrix

$$A = \begin{bmatrix} 1 & 1 \\ 1 & 2 \end{bmatrix}.$$

To determine if A is diagonalizable, our first step is to compute its eigenvalues, which are the roots of the polynomial

$$\det(A - xI) = \det \begin{bmatrix} 1-x & 1 \\ 1 & 2-x \end{bmatrix} = (1-x)(2-x) - 1 = x^2 - 3x + 1.$$

By the quadratic formula, the values of x where this polynomial is zero are

$$\alpha = \frac{3 + \sqrt{5}}{2} \quad \text{and} \quad \beta = \frac{3 - \sqrt{5}}{2}.$$

These numbers are the eigenvalues of A .

Since $\alpha - \beta = \sqrt{5} \neq 0$, these eigenvalues are distinct so A is diagonalizable. Note that

$$\alpha\beta = (3 - \sqrt{5})(3 + \sqrt{5})/4 = (9 - 5)/4 = 1.$$

Our next step is to find bases for the α - and β -eigenspaces of A .

To find an eigenvector for A with eigenvalue α , we row reduce

$$A - \alpha I = \begin{bmatrix} 1 - \alpha & 1 \\ 1 & 2 - \alpha \end{bmatrix} \sim \begin{bmatrix} 1 & 2 - \alpha \\ 1 - \alpha & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 - \alpha \\ 0 & 1 - (2 - \alpha)(1 - \alpha) \end{bmatrix} = \begin{bmatrix} 1 & 2 - \alpha \\ 0 & 0 \end{bmatrix} = \mathbf{RREF}(A - \alpha I).$$

The second equality holds since

$$(2 - \alpha)(1 - \alpha) = (1 - \sqrt{5})(-1 - \sqrt{5})/4 = (-1 + 5)/4 = 1.$$

This computation shows that $x \in \text{Nul}(A - \alpha I)$ if and only if $x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$ where $x_1 + (2 - \alpha)x_2 = 0$, so

$$v = \begin{bmatrix} \alpha - 2 \\ 1 \end{bmatrix}$$

is an eigenvector for A with $Av = \alpha v$.

To find an eigenvector for A with eigenvalue β , we similarly row reduce

$$A - \beta I = \begin{bmatrix} 1 - \beta & 1 \\ 1 & 2 - \beta \end{bmatrix} \sim \begin{bmatrix} 1 & 2 - \beta \\ 1 - \beta & 1 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 - \beta \\ 0 & 1 - (2 - \beta)(1 - \beta) \end{bmatrix} = \begin{bmatrix} 1 & 2 - \beta \\ 0 & 0 \end{bmatrix} = \mathbf{RREF}(A - \beta I).$$

The second equality holds since also $(2 - \beta)(1 - \beta) = 1$.

By algebra identical to the previous case, we deduce that

$$w = \begin{bmatrix} \beta - 2 \\ 1 \end{bmatrix}$$

is an eigenvector for A with $Av = \beta v$.

This means that for

$$P = [v \ w] = \begin{bmatrix} \alpha - 2 & \beta - 2 \\ 1 & 1 \end{bmatrix} \quad \text{and} \quad D = \begin{bmatrix} \alpha & 0 \\ 0 & \beta \end{bmatrix}$$

we have $A = PDP^{-1}$. Since P is 2×2 with $\det P = (\alpha - 2) - (\beta - 2) = \alpha - \beta = \sqrt{5}$, we have

$$D^n = \begin{bmatrix} \alpha^n & 0 \\ 0 & \beta^n \end{bmatrix} \quad \text{and} \quad P^{-1} = \frac{1}{\sqrt{5}} \begin{bmatrix} 1 & 2 - \beta \\ -1 & \alpha - 2 \end{bmatrix}.$$

We therefore have

$$\begin{bmatrix} a_n \\ b_n \end{bmatrix} = A^n \begin{bmatrix} 0 \\ 1 \end{bmatrix} = PD^n P^{-1} \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \frac{1}{\sqrt{5}} \begin{bmatrix} \alpha - 2 & \beta - 2 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} \alpha^n & 0 \\ 0 & \beta^n \end{bmatrix} \begin{bmatrix} 1 & 2 - \beta \\ -1 & \alpha - 2 \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix}.$$

Before computing anything further, it helps to make a few simplifications. Note that

$$\alpha - 2 = \frac{-1 + \sqrt{5}}{2} = 1 - \beta \quad \text{and} \quad \beta - 2 = \frac{-1 - \sqrt{5}}{2} = 1 - \alpha.$$

Hence

$$\begin{aligned} \begin{bmatrix} a_n \\ b_n \end{bmatrix} &= \frac{1}{\sqrt{5}} \begin{bmatrix} 1-\beta & 1-\alpha \\ 1 & 1 \end{bmatrix} \begin{bmatrix} \alpha^n & 0 \\ 0 & \beta^n \end{bmatrix} \begin{bmatrix} 1 & \alpha-1 \\ -1 & 1-\beta \end{bmatrix} \begin{bmatrix} 0 \\ 1 \end{bmatrix} \\ &= \frac{1}{\sqrt{5}} \begin{bmatrix} 1-\beta & 1-\alpha \\ 1 & 1 \end{bmatrix} \begin{bmatrix} \alpha^n & 0 \\ 0 & \beta^n \end{bmatrix} \begin{bmatrix} \alpha-1 \\ 1-\beta \end{bmatrix} \\ &= \frac{1}{\sqrt{5}} \begin{bmatrix} 1-\beta & 1-\alpha \\ 1 & 1 \end{bmatrix} \begin{bmatrix} (\alpha-1)\alpha^n \\ -(\beta-1)\beta^n \end{bmatrix} \\ &= \frac{1}{\sqrt{5}} \begin{bmatrix} (\alpha-1)(\beta-1)(\beta^n - \alpha^n) \\ (\alpha-1)\alpha^n - (\beta-1)\beta^n \end{bmatrix}. \end{aligned}$$

Since $(\alpha-1)(\beta-1) = \frac{(1-\sqrt{5})(1+\sqrt{5})}{4} = \frac{1-4}{4} = -1$, rewriting this matrix equation gives

- (i) $f_{2n} = a_n = \frac{1}{\sqrt{5}}(\alpha^n - \beta^n)$.
- (ii) $f_{2n+1} = b_n = \frac{1}{\sqrt{5}}((\alpha-1)\alpha^n - (\beta-1)\beta^n)$.

We now make one more unexpected observation:

$$(\alpha-1)^2 = \left(\frac{1+\sqrt{5}}{2}\right)^2 = \frac{1+2\sqrt{5}+5}{4} = \frac{3+\sqrt{5}}{2} = \alpha$$

and

$$(\beta-1)^2 = \left(\frac{1-\sqrt{5}}{2}\right)^2 = \frac{1-2\sqrt{5}+5}{4} = \frac{3-\sqrt{5}}{2} = \beta.$$

Thus (i) and (ii) become

$$f_{2n} = \frac{1}{\sqrt{5}}((\alpha-1)^{2n} - (\beta-1)^{2n}) \tag{*}$$

and

$$f_{2n+1} = \frac{1}{\sqrt{5}}((\alpha-1)^{2n+1} - (\beta-1)^{2n+1}). \tag{**}$$

Putting (*) and (**) together gives a common formula for f_n for all n . Since

$$\alpha-1 = \frac{1+\sqrt{5}}{2} \quad \text{and} \quad \beta-1 = \frac{1-\sqrt{5}}{2}$$

we get:

Theorem. For all integers $n \geq 0$ it holds that

$$f_n = \frac{1}{\sqrt{5}} \left(\left(\frac{1+\sqrt{5}}{2} \right)^n - \left(\frac{1-\sqrt{5}}{2} \right)^n \right) \approx 0.447(1.618^n - (-0.618)^n)$$

(Check that this holds even when $n = 0$ and $n = 1$.)

How does this explain our original numeric observations?

Well, since $\frac{1-\sqrt{5}}{2} = -0.618\dots$ has absolute value less than 1, it follows that if n is very large then

$$f_n \approx \frac{1}{\sqrt{5}} \left(\frac{1+\sqrt{5}}{2} \right)^n$$

so

$$\log f_n \approx \log \left(\frac{1}{\sqrt{5}} \left(\frac{1+\sqrt{5}}{2} \right)^n \right) = \log \left(\frac{1}{\sqrt{5}} \right) + n \log \left(\frac{1+\sqrt{5}}{2} \right).$$

Therefore

$$\lim_{n \rightarrow \infty} \frac{1}{n} \log f_n = \lim_{n \rightarrow \infty} \left(\underbrace{\frac{1}{n} \log \left(\frac{1}{\sqrt{5}} \right)}_{\rightarrow 0} + \underbrace{\frac{n}{n} \log \left(\frac{1 + \sqrt{5}}{2} \right)}_{=1} \right) = \log \left(\frac{1 + \sqrt{5}}{2} \right).$$

And indeed

$$\log \left(\frac{1 + \sqrt{5}}{2} \right) = 0.481211 \dots \approx \frac{1}{1000000} \log f_{1000000}.$$

Moreover, if $x = \log \left(\frac{1 + \sqrt{5}}{2} \right)$ then $e^x = (1 + \sqrt{5})/2$ so $(2e^x - 1)^2 = 5$.

3 Diagonalizing matrices whose eigenvalues are not distinct

If an $n \times n$ matrix A has n distinct eigenvalues with corresponding eigenvectors v_1, v_2, \dots, v_n , then the matrix $P = [v_1 \ v_2 \ \dots \ v_n]$ is automatically invertible since its columns are linearly independent, and the matrix $D = P^{-1}AP$ is diagonal such that $A = PDP^{-1}$.

When A is diagonalizable but has fewer than n distinct eigenvalues, we can still build up P in such a way that P is automatically invertible and $P^{-1}AP$ is automatically diagonal.

Recall that if λ is an eigenvalue of A then $\text{Nul}(A - \lambda I)$ is the λ -eigenspace of A .

The *multiplicity* of the eigenvalue λ is the largest integer $m \geq 1$ such that we can write the characteristic polynomial of A as the product $\det(A - xI) = (\lambda - x)^m p(x)$ for some polynomial $p(x)$.

For example, if $A = \begin{bmatrix} 0 & -1 \\ 1 & 2 \end{bmatrix}$ then

$$\det(A - xI) = \det \begin{bmatrix} -x & -1 \\ 1 & 2 - x \end{bmatrix} = (-x)(2 - x) + 1 = x = x^2 - 2x + 1 = (x - 1)^2$$

so 1 is an eigenvalue of A with multiplicity 2.

Theorem. Let A be an $n \times n$ matrix. Suppose A has distinct eigenvalues $\lambda_1, \lambda_2, \dots, \lambda_p$ where $p \leq n$. The following properties then hold:

- For each $i = 1, 2, \dots, p$, the dimension of the λ_i -eigenspace of A is at most the multiplicity of λ_i .
- A is diagonalizable if and only if the sum of the dimensions of the eigenspaces of A is n .
- Suppose A is diagonalizable and \mathcal{B}_i is a basis for the λ_i -eigenspace. Then the union $\mathcal{B}_1 \cup \mathcal{B}_2 \cup \dots \cup \mathcal{B}_p$ is a basis for \mathbb{R}^n consisting of eigenvectors of A . If the elements of this union are the vectors v_1, v_2, \dots, v_n then the matrix $P = [v_1 \ v_2 \ \dots \ v_n]$ is invertible and $P^{-1}AP$ is diagonal.

Proof. Fix an index $i \in \{1, 2, \dots, p\}$.

Let $\lambda = \lambda_i$ and suppose λ has multiplicity m and $\text{Nul}(A - \lambda I)$ has dimension d .

Let v_1, v_2, \dots, v_d be a basis for $\text{Nul}(A - \lambda I)$.

One of the corollaries we saw for the dimension theorem is that it is always possible to choose vectors $v_{d+1}, v_{d+2}, \dots, v_n \in \mathbb{R}^n$ such that $v_1, v_2, \dots, v_d, v_{d+1}, v_{d+2}, \dots, v_n$ is a basis for \mathbb{R}^n .

Define $Q = [v_1 \ v_2 \ \dots \ v_n]$. The columns of this matrix are linearly independent, so Q is invertible with $Qe_j = v_j$ and $Q^{-1}v_j = e_j$ for all $j = 1, 2, \dots, n$. Define $B = Q^{-1}AQ$.

If $j \in \{1, 2, \dots, d\}$ then the j th column of B is

$$Be_j = Q^{-1}AQe_j = Q^{-1}Av_j = \lambda Q^{-1}v_j = \lambda e_j.$$

This means that the *first d columns* of B are

$$\begin{bmatrix} \lambda & & & & \\ & \lambda & & & \\ & & \ddots & & \\ & & & \lambda & \\ 0 & 0 & \dots & 0 & \\ \vdots & & & & \vdots \\ 0 & 0 & \dots & 0 & \end{bmatrix}$$

so B has the block-triangular form

$$B = \begin{bmatrix} \lambda & & & * & * & \dots & * \\ & \lambda & & * & * & \dots & * \\ & & \ddots & \vdots & \vdots & \ddots & \vdots \\ & & & \lambda & * & * & \dots & * \\ 0 & 0 & \dots & 0 & * & * & \dots & * \\ \vdots & & & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 0 & * & * & \dots & * \end{bmatrix} = \left[\begin{array}{c|c} \lambda I_d & Y \\ \hline 0 & Z \end{array} \right]$$

where Y is an arbitrary $d \times (n - d)$ matrix and Z is an arbitrary $(n - d) \times (n - d)$ matrix.

Now, we want to deduce that

$$\det(B - xI) = (\lambda - x)^d \det(Z - xI).$$

Since $\det(A - xI) = \det(B - xI)$ as A and B are similar, and since $\det(Z - xI)$ is a polynomial in x , we see that $\det(A - xI)$ can be written as $(\lambda - x)^d p(x)$ for some polynomial $p(x)$. Since m is maximal such that $\det(A - xI) = (\lambda - x)^m p(x)$, it must hold that $d \leq m$. This proves part (a).

To prove parts (b) and (c), suppose $v_i^1, v_i^2, \dots, v_i^{\ell_i}$ is a basis for the λ_i -eigenspace of A for each $i = 1, 2, \dots, p$. Let $\mathcal{B}_i = \{v_i^1, v_i^2, \dots, v_i^{\ell_i}\}$. We claim that $\mathcal{B}_1 \cup \mathcal{B}_2 \cup \dots \cup \mathcal{B}_p$ is a linearly independent set.

To prove this, suppose $\sum_{i=1}^p \sum_{j=1}^{\ell_i} c_i^j v_i^j = 0$ for some coefficients $c_i^j \in \mathbb{R}$.

It suffices to show that every $c_i^j = 0$.

Let $w_i = \sum_{j=1}^{\ell_i} c_i^j v_i^j \in \mathbb{R}^n$. We then have $w_1 + w_2 + \dots + w_p = 0$.

Each w_i is either zero or an eigenvector of A with eigenvalue λ_i . (Why?)

Since eigenvectors of A with distinct eigenvalues are linearly independent, we must have

$$w_1 = w_2 = \dots = w_p = 0.$$

But since each set \mathcal{B}_i is linearly independent, this implies that $c_i^j = 0$ for all i, j .

We conclude that $\mathcal{B}_1 \cup \mathcal{B}_2 \cup \dots \cup \mathcal{B}_p$ is a linearly independent set.

If the sum of the dimensions of the eigenspaces of A is n then $\mathcal{B}_1 \cup \mathcal{B}_2 \cup \dots \cup \mathcal{B}_p$ is a set of n linearly independent eigenvectors of A , so A is diagonalizable.

If A is diagonalizable then A has n linearly independent eigenvectors. Among these vectors, the number that can belong to any particular eigenspace of A is necessarily the dimension of that eigenspace, so it follows that sum of the dimensions of the eigenspaces of A at least n . This sum cannot be more than n since the sum is the size of the linearly independent set $\mathcal{B}_1 \cup \mathcal{B}_2 \cup \dots \cup \mathcal{B}_p \subset \mathbb{R}^n$. This proves part (b).

To prove part (c), note that if A is diagonalizable then $\mathcal{B}_1 \cup \mathcal{B}_2 \cup \dots \cup \mathcal{B}_p$ is a set of n linearly independent vectors in \mathbb{R}^n , so is a basis for \mathbb{R}^n . □

Example. Consider the lower-triangular matrix

$$A = \begin{bmatrix} 5 & & & \\ 0 & 5 & & \\ 1 & 4 & -3 & \\ -1 & -2 & 0 & -3 \end{bmatrix}.$$

Its characteristic polynomial is $\det(A - xI) = (5 - x)^2(-x - 3)^2$.

The eigenvalues of A are therefore 5 and -3 , each with multiplicity 2.

Since

$$A - 5I = \begin{bmatrix} 0 & & & \\ 0 & 0 & & \\ 1 & 4 & -8 & \\ -1 & -2 & 0 & -8 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 8 & 16 \\ 0 & 1 & -4 & -4 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} = \text{RREF}(A - 5I)$$

it follows that $x \in \text{Nul}(A - 5I)$ if and only if

$$x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} -8x_3 - 16x_4 \\ 4x_3 + 4x_4 \\ x_3 \\ x_4 \end{bmatrix} = x_3 \begin{bmatrix} -8 \\ 4 \\ 1 \\ 0 \end{bmatrix} + x_4 \begin{bmatrix} -16 \\ 4 \\ 0 \\ 1 \end{bmatrix}$$

so

$$\left\{ \begin{bmatrix} -8 \\ 4 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -16 \\ 4 \\ 0 \\ 1 \end{bmatrix} \right\} \text{ is a basis for } \text{Nul}(A - 5I).$$

Since

$$A - (-3)I = A + 3I = \begin{bmatrix} 8 & & & \\ 0 & 8 & & \\ 1 & 4 & 0 & \\ -1 & -2 & 0 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} = \text{RREF}(A + 3I)$$

it follows that $x \in \text{Nul}(A + 3I)$ if and only if

$$x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ x_3 \\ x_4 \end{bmatrix} = x_3 \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix} + x_4 \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

so

$$\left\{ \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \right\} \text{ is a basis for } \text{Nul}(A + 3I).$$

Each eigenspace has dimension 2, so the sum of the dimensions of the eigenspaces of A is $2 + 2 = 4 = n$.

Thus A is diagonalizable.

In particular, if

$$P = \begin{bmatrix} -8 & -16 & 0 & 0 \\ 4 & 4 & 0 & 0 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{bmatrix}$$

then P is invertible and

$$P^{-1}AP = \begin{bmatrix} 5 & & & \\ & 5 & & \\ & & -3 & \\ & & & -3 \end{bmatrix} \quad \text{and} \quad A = P \begin{bmatrix} 5 & & & \\ & 5 & & \\ & & -3 & \\ & & & -3 \end{bmatrix} P^{-1}.$$