

$$A = SDS^{-1} = S \underbrace{\begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{pmatrix}}_D S^{-1} = S \left( \underbrace{\begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}}_{D_1} + \underbrace{\begin{pmatrix} 0 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 0 \end{pmatrix}}_{D_2} + \underbrace{\begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 3 \end{pmatrix}}_{D_3} \right) S^{-1}$$

$= D$

$$S = (v^{(1)}, v^{(2)}, v^{(3)}) \quad \text{falls EV auf Länge 1 normiert} \quad \rightarrow S^{-1} = S^T$$

(da A symmetrisch ist)

$\begin{matrix} \updownarrow & \updownarrow & \updownarrow \\ \lambda=1 & \lambda=2 & \lambda=3 \end{matrix}$

$$\Rightarrow A = A_1 + A_2 + A_3 \quad \text{mit} \quad \begin{aligned} A_1 &= SD_1S^{-1} \\ A_2 &= SD_2S^{-1} \\ A_3 &= SD_3S^{-1} \end{aligned} \quad \text{bzw. } S^T$$