

L31

Quiz 5 due Thursday 11.59pm

Last proper lecture today

Wed = revision lectures (2 hours)

We've been studying  $U \subseteq V$  inner product space

$$\Rightarrow U^\perp = \{ w \in V \mid w \cdot u = 0 \ \forall u \in U \}$$

Quiz What is  $V^\perp$ ?   $\{0\}$ ,  undefined,   $\emptyset$ ,  other

if  $w$  is s.t.

$$u \cdot w = 0 \ \forall u \in V \Rightarrow w = 0 \Rightarrow V^\perp = \{0\}$$

$\Rightarrow w \cdot w = 0 \Rightarrow$  inner product space

We proved if  $\Pi_1, \dots, \Pi_r$  are orthogonal projectors

$$\text{s.t. } \sum_i \Pi_i = I, \quad \Pi_i \Pi_j = 0 \ \forall i \neq j$$

$$\text{then } V = \bigoplus U_i \quad U_i = \text{image}(\Pi_i)$$

is orthogonal decomp.  $U_i \subset U_j^\perp \ \forall i \neq j$

Conversely:

Prop 8.7 If  $V = U_1 \oplus \dots \oplus U_r$  is an orthogonal decomposition of an inner product space  $(V, \cdot)$  then  $\exists$  orthogonal projectors

$$\Pi_1, \dots, \Pi_r \text{ s.t. (a) } \sum_i \Pi_i = I, \text{ (b) } \Pi_i \Pi_j = 0 \ \forall i \neq j, \text{ (c) } \text{image}(\Pi_i) = U_i.$$

Proof As in Prop 5.5 we construct  $\Pi_i$  obeying

$$(a) - (c). \text{ Here } v = u_1 + \dots + u_r, \quad u_i \in U_i$$

and  $\Pi_i(v) = u_i$ . The new part is to show that  $\Pi_i^* = \Pi_i$ , i.e.  $\forall v, w \cdot \Pi_i(v) := \Pi_i^*(w) \cdot v$

But,  $\forall w_j \in U_j$

$$\begin{aligned}
 w_j \cdot \Pi_i(v) &= w_j \cdot u_i = \begin{cases} 0 & i \neq j \\ w_j \cdot u_i & i = j \end{cases} \text{ as } U_i \subseteq U_j^\perp \\
 &= \Pi_i(w_j) \cdot u_i \\
 &= \Pi_i(w_j) \cdot v \quad \text{as } U_k \subseteq U_i^\perp \text{ if } k \neq i
 \end{aligned}$$

QED.

## 8.2 Spectral theorem

Theorem 8.8 let  $\alpha: V \rightarrow V$  be a self-adjoint linear map on an inner product space  $(V, \cdot)$ .

Then  $\exists$  an orthonormal basis of  $V$  consisting of eigenvectors of  $\alpha$ . The eigenspaces of  $\alpha$  form an orthogonal decomposition of  $V$ .

Corollary 8.9 In the context of the theorem, if  $\lambda_1, \dots, \lambda_r$  are the distinct eigenvalues, then  $\exists$  orthogonal projections  $\Pi_1, \dots, \Pi_r$  s.t.

$$\begin{aligned}
 & \text{(a) } \sum \Pi_i = I \quad \text{(b) } \Pi_i \Pi_j = 0 \quad \forall i \neq j \\
 & \text{(c) } \alpha = \lambda_1 \Pi_1 + \dots + \lambda_r \Pi_r
 \end{aligned}$$

Proof By Thm 8.8,  $V = \bigoplus_{i=1}^r E(\lambda_i, \alpha)$  is an

orthogonal decomposition  $\Rightarrow \Pi_i$  are orthogonal projections obeying (a)-(b). For (c)

$$\alpha(v) = \alpha(\pi_1(v) + \dots + \pi_r(v))$$

$$= \lambda_1 \pi_1(v) + \dots + \lambda_r \pi_r(v)$$

$$= (\lambda_1 \pi_1 + \dots + \lambda_r \pi_r)(v)$$

Q.E.D.

Corollary 8.10 Let  $A$  be a real symmetric matrix. Then  $\exists$  an orthogonal matrix  $P$  s.t.  $P^{-1}AP = P^TAP$  is diagonal.

(i.e. every real symmetric matrix is orthogonally similar to a diagonal one).

If we arrange the diagonal elements to be in increasing order then we see that every real symmetric matrix has a unique (canonical) diagonal form.

Example 8.12

$$A = \begin{bmatrix} 10 & 2 & 2 \\ 2 & 13 & 4 \\ 2 & 4 & 13 \end{bmatrix} \Rightarrow P_A(x) = |xI_3 - A|$$
$$= \dots = (x-9)^2(x-18)$$

so  $\lambda_1 = 18$ ,  $\lambda_2 = 9$  are the two distinct

eigenvalues ( $r=2$ )

$$\lambda_1 = 18: \begin{bmatrix} 10 & 2 & 2 \\ 2 & 13 & 4 \\ 2 & 4 & 13 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 18x \\ 18y \\ 18z \end{bmatrix} \Rightarrow \text{linear system} \Rightarrow \begin{bmatrix} x \\ y \\ z \end{bmatrix} \propto \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}$$

normalize this to  $\begin{bmatrix} 1/2 \\ 2/3 \\ 2/3 \end{bmatrix}$  unit vector w.r.t the standard inner product of  $\mathbb{R}^3$

$$E(\lambda_1, A) = \left\langle \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix} \right\rangle$$

$$\lambda_2 = 9, \quad \begin{bmatrix} 10 & 2 & 2 \\ 2 & 13 & 4 \\ 2 & 4 & 13 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 9x \\ 9y \\ 9z \end{bmatrix} \Rightarrow \begin{matrix} x+2y+2z \\ = 0 \\ \text{linear system} \end{matrix}$$

$E(\lambda_2, A)$  is 2-dimensional, characterized by

$$\begin{bmatrix} 1 \\ 4 \\ 2 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix} = 0 \text{ is } E(\lambda_2, A) = \left\langle \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix} \right\rangle^\perp$$

fits with the spectral theorem

$$V = \mathbb{R}^3 = U_1 \oplus U_2 \quad U_i \subseteq U_i^\perp$$

$\uparrow$   $E(\lambda_1, A)$        $\leftarrow$   $E(\lambda_2, A)$

Choose an orthonormal basis of  $E(\lambda_2, A)$  - just choose any two vectors with zero dot product and normalize them to unit vectors. E.g.

$$\begin{bmatrix} 0 \\ 1/\sqrt{2} \\ -1/\sqrt{2} \end{bmatrix}, \begin{bmatrix} -4/(3\sqrt{2}) \\ 1/(3\sqrt{2}) \\ 1/(3\sqrt{2}) \end{bmatrix}$$

$\Rightarrow$  orthonormal basis of  $V$

$$\Rightarrow P = \begin{bmatrix} 1/3 & 0 & -4/(3\sqrt{2}) \\ 2/3 & 1/\sqrt{2} & 1/(3\sqrt{2}) \\ 2/3 & -1/\sqrt{2} & 1/(3\sqrt{2}) \end{bmatrix}$$

$\uparrow$   $E(\lambda_1, A)$        $\leftarrow$   $E(\lambda_2, A)$

must obey  $P^t A P = P^{-1} A P = \begin{bmatrix} 18 & 0 & 0 \\ 0 & 9 & 0 \\ 0 & 0 & 9 \end{bmatrix}$

where  $P^t P = I_3 = P P^t$ .

(14)

Proof of Thm 8.8 We'll do this by induction.

First note that we can extend  $V$  to complex inner product space  $V_{\mathbb{C}}$

(with  $\cdot$  sesquilinear) and extend  $\alpha$  to a self-adjoint map  $\alpha: V_{\mathbb{C}} \rightarrow V_{\mathbb{C}}$ . Its

minimal polynomial  $p_{\alpha}(t)$  has a root in  $\mathbb{C}$ .

So  $\exists$  an eigenvalue  $\lambda$  of  $\alpha$ , call it  $\tilde{v} \in V_{\mathbb{C}}$ .

$$\text{So then } \lambda (\tilde{v} \cdot \tilde{v}) = (\lambda \tilde{v}) \cdot \tilde{v} = \alpha(\tilde{v}) \cdot \tilde{v} = \tilde{v} \cdot \alpha(\tilde{v})$$

$\alpha$  self-adjoint

$$= \tilde{v} \cdot (\lambda \tilde{v}) = \lambda (\tilde{v} \cdot \tilde{v}) \quad (\text{as } \cdot \text{ sesquilinear})$$

$\neq 0$

$$\therefore \lambda = \bar{\lambda}$$

$\therefore$  the real part of  $\alpha(\tilde{v}) = \lambda \tilde{v}$

$\Rightarrow$  a real eigenvector  $v$  with  $\alpha(v) = \lambda v$

Now return to the real setting knowing that

$\alpha$  has an eigenvector  $v \in V$ . Let

$U = \langle v \rangle^{\perp}$  and check that  $\alpha$  restricts to a map  $\alpha: U \rightarrow U$ :

$$\begin{aligned} \alpha(u) \cdot v &= u \cdot \alpha^*(v) &= u \cdot \alpha(v) &= u \cdot \lambda v \\ &\stackrel{\text{def of adjoint}}{=} &\alpha \text{ self-adjoint} &= \lambda u \cdot v \\ & & &= 0 \end{aligned}$$

$$\therefore \alpha(u) \in U$$

$$\forall u \in \langle v \rangle^{\perp}$$

But  $U$  has smaller dimension than  $V$  so we can suppose as an induction hypothesis that the theorem holds on  $U$ . The rest then follows. QED.

# L32 Revision Lecture (I)

Exam - 3 hrs online (+ 1/2 hour to upload)  
(don't leave till last min)

- Revision Tips
- ① Look at all exam dates and draw up a revision schedule
  - ② Review written works and quizzes (follow the solns)
  - ③ Make a "mind map" of the contents of the course (also print out the typed lecture notes)
  - ④ Do as many past exams as possible (at least one timed)
    - on module web page, with solns.

help: Email me at any time - try to be self-contained.

Outline      8 chapters

1 - 5.2	basic elementary theory
5.3 - 8	more advanced theory

(doesn't nec. mean order)

Format similar to previous years: 5 questions,  
 3 relate to elementary part  
 2 relate to more advanced  
 (2020 is not representative)

## Ch 1 Vector spaces

Spanning, li. lists of vectors  
exclusion lemma etc.

Subspaces  $U \subseteq V$ ,  $U+W$ ,  
 $U \cap W$ ,  $U \oplus W$

Ch 2 Matrices

row / col ops, rank etc

Ch 3 Determinants

Leibniz formula (Laplace expansion)

Ch 4 Linear maps  $\alpha: V \rightarrow W$

$\leftrightarrow$   
basis

$m \times n$  matrices  
 $A, \exists P, Q$  s.t.  
 $PAQ =$  canonical form for equivalence

Ch 5 Linear maps  $\alpha: V \rightarrow V$

$\leftrightarrow$   
basis

$n \times n$  matrix  $A$   
change basis  $\leftrightarrow$   
Similarity  $A \sim P^{-1}AP$

$\Pi: V \rightarrow V$  projection  $\Pi^2 = \Pi$

$\ker \alpha, \text{im}(\alpha), \text{rank}(\alpha) + \text{nullity}(\alpha)$

$P_A(x), P_A(A) = 0, m_A(x)$  min poly  
 $\Rightarrow$  test for diagonalizability.

Ch 6 Quadratic forms

$q: V \rightarrow \mathbb{K}$

$\leftrightarrow$  bilinear form  
 $b: V \times V \rightarrow \mathbb{K}$

wrt basis  $\downarrow$

$q(x_1, \dots, x_n)$  polynomial.  
 $= q_A(x_1, \dots, x_n) \rightarrow A$  symmetric

change basis: congruence equivalence.

$A \sim P^t A P$

Ch 7/8 Inner product spaces and spectral theory

build on quadratic forms with  $b$  denoted "dot product", positive-definite.

$\alpha: V \rightarrow V$   
 $\Pi: V \rightarrow V$

} add dot product and related concepts

$A \rightarrow P^{-1}AP = P^t A P$  ( $P^{-1} = P^t$ ,  $P$  orthogonal)

$\Rightarrow$  Every self-adjoint map  $\alpha$  can be diagonalized with an orthonormal basis of eigenvectors.

More details by chapter

- Axioms of a field  $\mathbb{K}$  e.g.  $\mathbb{R}, \mathbb{C}, \mathbb{Q}$ ,

$\mathbb{F}_2 = \{0, 1\}$ ,  $\mathbb{F}_3 = \{0, 1, 2\}$  etc ( $\mathbb{F}_p$  prime  $= \mathbb{Z}/p\mathbb{Z}$ )

- defn of a v.s. over  $\mathbb{K}$  ( $V, +, \text{scale by } \lambda \in \mathbb{K}$ )

- basic examples  $\mathbb{K}^n = \{ \text{column vectors } \begin{bmatrix} c_1 \\ \vdots \\ c_n \end{bmatrix}, c_i \in \mathbb{K} \}$

e.g.  $V$  of dim  $n$  with a basis  $\{v_i\}$   
 $V \leftrightarrow \mathbb{K}^n, v = \sum_{i=1}^n c_i v_i$

e.g.  $\mathbb{K}[x]$  polys in  $x$  over  $\mathbb{K}$   
 $\leftrightarrow f = f_0 + f_1 x + f_2 x^2 + \dots + f_n x^n$

e.g.  $\mathbb{K}[x]_n$  polys of degree  $\leq n$  (or zero)

e.g.  $M_n(\mathbb{K})$  as vector space.

$A + B = (c_{ij}), A = (a_{ij}), B = (b_{ij}), c_{ij} = a_{ij} + b_{ij}$

Symmetric matrices  $\{ A \in M_n(\mathbb{K}) \mid A^t = A \}$

antisymmetric "  $\{ A \in M_n(\mathbb{K}) \mid A^t = -A \}$   
(some over  $\mathbb{F}_2$ )

Def 1.7  $v_1, \dots, v_n$  are l.i. (linearly independent)

if  $c_1 v_1 + \dots + c_n v_n = 0 \Rightarrow c_1 = c_2 = \dots = c_n = 0$   
(i.e. do not admit a non-trivial linear relation)

$v_1, \dots, v_n$  spanning  $V$  ( $V = \langle v_1, \dots, v_n \rangle$ )

for every  $v \in V \exists c_i$  s.t.  $v = c_1 v_1 + \dots + c_n v_n$

$v_1, \dots, v_n$  basis if both.

Basic facts ①  $|\text{any l.i. list}| \leq |\text{any spanning list}|$   
 $\Rightarrow$  all bases have same number  $n = \text{dim}(V)$  of vectors.

② Any spanning list can be cut down to a basis (if  $V$  is finite dimensional)



(3) Any l.i. list can be extended to a basis (if  $V$  is f.d.) (151)

Subspaces  $U \subseteq V$  (test:  $U$  not empty and closed under + and scaling)

If  $U, W \subseteq V$  subspaces then  $U \cap W, U+W = \{u+w \mid u \in U, w \in W\}$  are subspaces

$V = U \oplus W$  if  $V = U+W$  and  $U \cap W = \{0\}$ .  
"direct sum"

$V = U_1 \oplus \dots \oplus U_r$  if  $U_i$  subspaces s.t.

$\forall v \in V, v = u_1 + \dots + u_r$

$u_i \in U_i$  uniquely  $\rightarrow \oplus$

$\dim(U \cap W) + \dim(U+W) = \dim(U) + \dim(W)$

Ch 2 Row (and col) ops on  $m \times n$  matrices

- add a multiple of  $j$ th to  $i$ th (eg  $r_1 - 2r_3$  etc. means add  $-2$  times 3rd row to 1st row)

(2) Scale  $i$ th

(3) Swap  $i$ th and  $j$ th ( $i \neq j$ )

$r = \text{rank} = \dim \text{col space}$  (spanned by column vectors)  
 $= \dim \text{row space}$  (" " " row " )  
 unchanged by row and col ops.

$\Rightarrow$  Thm 2.10 (etc) Every  $m \times n$  matrix  $A$  can be put in canonical form by equivalence

by row/col ops,  $PAQ = \begin{pmatrix} I_r & 0 \\ 0 & 0 \end{pmatrix}$

$r = \text{rank}(A)$ ,  $P$   $m \times m$  invertible  $\leftrightarrow$  row ops

$Q$   $n \times n$  invertible  $\leftrightarrow$  col ops,

$\leftrightarrow$  col ops.

Ch 3  $\det(A) = \sum_{\pi \in S_n} \text{sign}(\pi) a_{1, \pi(1)} \dots a_{n, \pi(n)}$   
 $A \in M_n(\mathbb{K})$   
 group of permutations  
 eg (123) is 3-cycle sending  
 $\begin{matrix} 1 & \rightarrow & 2 \\ 2 & \rightarrow & 3 \\ 3 & \rightarrow & 1 \end{matrix}$   
 $\text{sign}(\pi) = \pm 1$   
 # transpositions  
 eg. = (-1)  
 (can write  $\pi$  as product of transpositions)

- $\Rightarrow \det(A)$  characterized uniquely as a function  $D$  on  $n \times n$  matrices obeying
- ①  $D(A)$  is linear in every row (rest held fixed)
  - ②  $D(A) = 0$  if  $A$  has a repeated row
  - ③  $D(I_n) = 1$

(as function with these props.  $\Rightarrow$  Laplace formula, =  $\det(A)$ .)

$\det(AB) = \det(A) \det(B)$ , Laplace expansion, adjugate

$P_A(x) := \det(xI_n - A)$  characteristic polys.

obeys  $P_A(A) = 0$  (Cayley-Hamilton theorem)

$P_A(x)$  is unchanged under similarity

$A \rightarrow P^{-1}AP \Rightarrow P_A(x)$  is a prop of  $\alpha: V \rightarrow V$  independent of basis

we see (note that  $P_A(x)$  contains  $\text{Trace}(A)$ )  
 $\det(A)$  in coeff of  $x^0, x^{n-1}$

**L33** Revision lecture (II)

Chapter 4  $\alpha: V \rightarrow W, \beta: W \rightarrow U$  then  
 $\beta\alpha: V \rightarrow U$

If  $V, W$  have bases  $\{v_i\}, \{w_i\}$  then

$$\alpha(v_i) = \sum_j q_{ji} w_j$$

$$A = (q_{ij})$$

$$= \begin{bmatrix} \alpha(v_1) & \dots & \alpha(v_n) \end{bmatrix}$$

as column vectors w.r.t. basis  $w_j$

(1) under change of basis

$$A \mapsto A' = P A Q$$

$\swarrow$  transition matrix for  $W$   
 $\searrow$  transition matrix for  $V$

(2)  $\ker(\alpha) \subseteq V$ ,  $\text{image}(\alpha) \subseteq W$

$\uparrow$   
 vectors that are killed by  $\alpha$

$\uparrow$   
 vectors reached by  $\alpha$

$$\text{rank} + \text{nullity} = \dim(\text{im}(\alpha)) + \dim(\ker(\alpha)) = \dim(V)$$

Chap 5:  $\alpha: V \rightarrow V$

$\pi: V \rightarrow V$  projection if  $\pi^2 = \pi$

$$\Rightarrow V = \text{im}(\pi) \oplus \ker(\pi)$$

conversely if  $U, W \subseteq V$ ,  $V = U \oplus W \Rightarrow \exists \pi: V \rightarrow V$   
 $\text{im}(\pi) = U, \ker(\pi) = W$

then  $\pi(v = u + w) = u$

Extend to  $V = U_1 \oplus \dots \oplus U_r$

$\Leftrightarrow \pi_i$  projections,  $\pi_1 + \dots + \pi_r = I$  (ident. map)  
 $\pi_i \pi_j = 0 \quad \forall i \neq j$

(change of basis)

$\alpha \leftrightarrow A$   
 w.r.t. basis

$A \rightarrow A' = P^{-1} A P$  "similar"

properties of  $\alpha$  can be computed in a basis

but index of it eg  $\det(\alpha)$ ,  $\text{tr}(\alpha)$ ,  $P_\alpha(x)$

Eigenvalue of  $\alpha$

eigenvector is  $v \neq 0$  s.t.  $\alpha(v) = \lambda v$   
 $\lambda$  is the eigenvalue

$$E(\lambda, \alpha) \subseteq V$$

$\subseteq 0$  and all eigenvectors of eigenvalue  $\lambda$

Thm 5.14

$\alpha$  diagonalizable  $\Leftrightarrow V = \bigoplus_{i=1}^r E(\lambda_i, \alpha)$   
 (i.e.  $\exists$  a basis of eigenvectors)  $\lambda_i$  distinct eigenvalues

$\Leftrightarrow \alpha = \lambda_1 \Pi_1 \dots \lambda_n \Pi_n$ ,  $\Pi_i$  as above.

Theorem 5.18  $\lambda$  an eigenvalue  $\Leftrightarrow \lambda$  a root of  $P_\alpha(x)$

$\Leftrightarrow \lambda$  a root of  $m_\alpha(x)$  defined as the lowest degree monic poly s.t.  $M_\alpha(\alpha) = 0$  as map  $V \rightarrow V$

$\Rightarrow m_\alpha(x)$  divides  $P_\alpha(x)$  i.e.  $P_\alpha(x) = m_\alpha(x) q(x)$

some other poly

Note  $\lambda$  a root of  $f(x)$  poly  $\Leftrightarrow x - \lambda$  divides  $f$  a factor of  $f$ .

methods to find  $m_\alpha(x)$  : ① compute  $P_\alpha(x)$

② look at its factors working over  $\mathbb{K}$ , including all linear factors

③ take the lowest degree  $m_\alpha(x)$  that contains all the linear factors and divides  $P_\alpha(x)$  and obeys  $M_\alpha(\alpha) = 0$ .

Thm 5.20  $\alpha: V \rightarrow V$  is diagonalizable iff  $m_\alpha(x)$  is a product of distinct linear factors.

(e.g. not  $(x-\lambda)^2(x-\mu)$ , not  $(x-\lambda)(x^2+1)$  over  $\mathbb{R}$ )

Over  $\mathbb{C}$  every  $n \times n$  matrix has a Jordan form unique up to ordering of blocks (is similar to such)

Chap 6 quadratic forms 3 points of view ( $1+1 \neq 0$  in  $\mathbb{K}$ )

①  $q = q_A(x_1, \dots, x_n) = \sum_{i,j=1}^n a_{ij} x_i x_j$   $A = (a_{ij})$

Symmetric

②  $q: V \rightarrow \mathbb{K}$  s.t.  $q(cv) = c^2 q(v)$   $\forall c \in \mathbb{K}$

and  $b(v, w) := \frac{1}{2} (q(v+w) - q(v) - q(w))$  (125)  
 is bilinear ("polarization of  $q$ ")

③  $b: V \times V \rightarrow \mathbb{K}$  symmetric, bilinear form  
 $q(v) := b(v, v)$

if fix a basis  $\{v_i\}$  then

$$q(v = \sum_i x_i v_i) = q_A(x_1, \dots, x_n), \quad a_{ij} = b(v_i, v_j)$$

Thm 6.7 For any  $q(x_1, \dots, x_n)$  in  $n$  variables

∃ a linear change of variables  $y_i$  (i.e. a

change of basis) s.t.  $q(x_1, \dots, x_n) = \sum_i c_i y_i^2$

over  $\mathbb{R}$  can choose s.t.  $c_i = \begin{cases} +1 & \# \text{ of } +\text{'s} = s \\ -1 & \# \text{ of } -\text{'s} = t \\ 0 & \end{cases}$

$s, t$  are properties of  $q$  ( $s+t = \text{rank}$   
 $s-t = \text{signature}$ )

is indep't of choice of bases  $\Rightarrow$  Sylvester's law of inertia

which says in matrix terms that over  $\mathbb{R}$ ,

$$\exists P \text{ s.t. } A' = P^t A P = \begin{bmatrix} I_s & & \\ & -I_t & \\ & & 0 \dots 0 \end{bmatrix}$$

here  $A \rightarrow A' = P^t A P$

if congruence corresponds to a linear change of variables. Two methods ① use change of

variables algorithm is proof of Thm 6.7.

② by inspection "complete the square"

Ch 7/8  $V$  over  $\mathbb{R}$  is equipped with a

quadratic form / symmetric bilinear "dot product" which is positive definite i.e.  $v \cdot v \geq 0, v \neq 0 \Rightarrow v \cdot v > 0$

(156)

iff  $v=0$  (ie  $t=0, s=1$  in  $S_2$  vector's law)

- called an inner product space.

$\Rightarrow$  ① an orthonormal basis  $v_i \cdot v_j = \delta_{ij}$

② concept of adjoint to  $\alpha: V \rightarrow V$  is

$\alpha^*: V \rightarrow V$  defined by  $w \cdot \alpha^*(v) = \alpha(w) \cdot v$   
 $\forall v, w$

$\alpha^* \leftrightarrow A^t$  w.r.t an orthonormal basis.

③ concept of an orthogonal complement

$U^\perp = \{ w \in V \mid w \cdot v = 0 \ \forall v \in U \}$  of

a subspace  $U \subseteq V$

Theorem 8.8 (Spectral theorem) if  $\alpha^* = \alpha$

$\exists$  an orthonormal basis of eigenvectors

ie  $V = \bigoplus_{i=1}^r E(\lambda_i, \alpha)$   $\lambda_i$  distinct eigenvalues

is an orthogonal decomposition.

$\Rightarrow V = \mathbb{R}^n$  with its standard inner

product, any real symmetric matrix  $A$  can

be diagonalized ie  $A' = P^{-1}AP$  with  $P^{-1} = P^t$

(ie  $P$  orthogonal) "orthogonally similar"

CWK 10 Q6

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

is self-adjoint

on  $\mathbb{R}^3$  with  
its standard  
inner  
product

Find eigenvalues, set of orthogonal

eigenvectors and  $P$  s.t.  $P^{-1}AP$  is diagonal

(15/7)

Soln  $P_A(\lambda) = \det \begin{pmatrix} \lambda-2 & 0 & 0 \\ 0 & \lambda-3 & 0 \\ 0 & 1 & \lambda-3 \end{pmatrix} = (\lambda-2)^2(\lambda-4)$

so eigenvalues are 2 (with multiplicity 2)

and  $\lambda=4$ . solve  $(A-4I)v=0$

$$\Rightarrow v_1 = \begin{pmatrix} 0 \\ 1/\sqrt{2} \\ -1/\sqrt{2} \end{pmatrix} \text{ after normalizing, with standard inner product.}$$

Same  $(A-2I)v=0 \Rightarrow$

$$v_2 = \begin{pmatrix} 1/\sqrt{2} \\ 1/2 \\ 1/2 \end{pmatrix}, \quad v_3 = \begin{pmatrix} -1/\sqrt{2} \\ 1/2 \\ 1/2 \end{pmatrix}$$

chosen so that  $v_2 \cdot v_3 = 0$ , then normalize  $P$ .

$$P = [v_1, v_2, v_3]. \quad \text{check } P^{-1}AP = P^+AP = \begin{pmatrix} 4 & & 0 \\ & 2 & \\ 0 & & 2 \end{pmatrix}.$$