

1 Some examples

1. The functions below are examples of inner products:

(a). $V = \mathbb{C}([0, 1]) = \{f : [0, 1] \rightarrow \mathbb{C} \text{ continuous}\}.$
 $\langle f, g \rangle = \int_0^1 f \bar{g}$

(b). $V = M_n(\mathbb{C}), \langle A, B \rangle = \text{tr}(AB^*),$ where $B^* = \overline{B}^t.$

Proof: The conditions of the inner products can be established as below:

- $\langle A + B, C \rangle = \text{tr}((A + B)C^*) = \text{tr}(AC^* + BC^*) = \text{tr}(AC^*) + \text{tr}(BC^*) = \langle A + C, B + C \rangle.$
- for any constant $c, \langle cA, B \rangle = \text{tr}(c(AB^*)) = c \text{tr}(AB^*) = c \langle A, B \rangle.$
- $\langle A, B \rangle = \text{tr}(AB^*) = \text{tr}(\overline{AB^t}) = \sum (\overline{AB^t})_{ii} = \sum A_{ij} \overline{B_{ji}} = \sum A_{ij} \overline{B_{ij}}, \forall 1 \leq i, j \leq n.$ Similarly, $\langle B, A \rangle = \sum B_{ij} \overline{A_{ij}}.$ Now for $a, b \in \mathbb{C}$ we have $\bar{a} + \bar{b} = \overline{a + b}, \overline{ab} = \bar{a}\bar{b}$ and $\bar{\bar{a}} = a.$ Therefore $\overline{a\bar{b}} = \bar{a}\bar{\bar{b}} = \bar{a}b.$ This gives $A_{ij} \overline{B_{ij}} = \overline{B_{ij} \overline{A_{ij}}}$ and therefore $\langle A, B \rangle = A_{ij} \overline{B_{ij}} = \overline{B_{ij} \overline{A_{ij}}} = \overline{\langle B, A \rangle}.$
- From above, $\langle A, A \rangle = \sum A_{ij} \overline{A_{ij}} = \sum \|A_{ij}\|^2.$ This is obviously nonnegative, and it is zero if and only if all $\|A_{ij}\|$'s are zero, meaning that A_{ij} must be itself a zero (i.e. a zero vector).

2. In assignment 1 problem 1, we have seen that the pairing isn't an inner product because there exists nonzero vector \mathbf{x} satisfying $\langle \mathbf{x}, \mathbf{x} \rangle = 0.$ We now show that the pairing $\mathbf{x}^t \begin{pmatrix} 1 & i \\ -i & 1 \end{pmatrix} \bar{\mathbf{y}}$ satisfies all other properties.

Notice that, if $\mathbf{x} = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$ and $\mathbf{y} = \begin{pmatrix} y_1 \\ y_2 \end{pmatrix}$ then

$$\langle \mathbf{x}, \mathbf{y} \rangle = \mathbf{x}^t A \bar{\mathbf{y}} = \begin{pmatrix} x_1 & x_2 \end{pmatrix} \begin{pmatrix} 1 & i \\ -i & 1 \end{pmatrix} \begin{pmatrix} \bar{y}_1 \\ \bar{y}_2 \end{pmatrix} = \begin{pmatrix} x_1 & x_2 \end{pmatrix} \begin{pmatrix} \bar{y}_1 + i\bar{y}_2 \\ -i\bar{y}_1 + \bar{y}_2 \end{pmatrix} = \begin{pmatrix} x_1(\bar{y}_1 + i\bar{y}_2) + x_2(-i\bar{y}_1 + \bar{y}_2) \end{pmatrix}.$$

We establish the following:

- $\langle \mathbf{x} + \mathbf{y}, \mathbf{z} \rangle = \mathbf{x} + \mathbf{y}^t A \bar{\mathbf{z}} = (\mathbf{x}^t + \mathbf{y}^t) A \bar{\mathbf{z}} = \mathbf{x}^t A \bar{\mathbf{z}} + \mathbf{y}^t A \bar{\mathbf{z}} = \langle \mathbf{x}, \mathbf{z} \rangle + \langle \mathbf{y}, \mathbf{z} \rangle.$
- For any constant $c, \langle c\mathbf{x}, \mathbf{y} \rangle = (c\mathbf{x}^t) A \bar{\mathbf{y}} = c(\mathbf{x}^t A \bar{\mathbf{y}}) = c\langle \mathbf{x}, \mathbf{y} \rangle.$
- Before proving $\langle \mathbf{x}, \mathbf{y} \rangle = \overline{\langle \mathbf{y}, \mathbf{x} \rangle},$ we need the following properties about complex numbers: for any complex numbers a and $b,$ we have $\bar{a} + \bar{b} = \overline{a + b};$ for any complex numbers a and $b, \bar{a} \cdot \bar{b} = \overline{ab}.$ Therefore,

$$\langle \mathbf{x}, \mathbf{y} \rangle = \begin{pmatrix} x_1(\bar{y}_1 + i\bar{y}_2) + x_2(-i\bar{y}_1 + \bar{y}_2) \end{pmatrix}, \langle \mathbf{y}, \mathbf{x} \rangle = \begin{pmatrix} y_1(\bar{x}_1 + i\bar{x}_2) + y_2(-i\bar{x}_1 + \bar{x}_2) \end{pmatrix}.$$

We have $x_1 \bar{y}_1 = \overline{\bar{x}_1 y_1} = \overline{\bar{x}_1} \bar{y}_1,$ and similarly $x_2 \bar{y}_2 = \overline{\bar{x}_2 y_2} = \overline{\bar{x}_2} \bar{y}_2.$ In addition, $i(x_1 \bar{y}_2 - x_2 \bar{y}_1) = i(\overline{\bar{x}_1 y_2} - \overline{\bar{x}_2 y_1}) = -i(\overline{\bar{x}_2 y_1} - \overline{\bar{x}_1 y_2}) = \overline{i(\bar{x}_2 y_1 - \bar{x}_1 y_2)} = \overline{i(\overline{x_2 y_1} - \overline{x_1 y_2})}.$ Therefore,

$$x_1(\bar{y}_1 + i\bar{y}_2) + x_2(-i\bar{y}_1 + \bar{y}_2) = x_1 \bar{y}_1 + x_2 \bar{y}_2 + i(x_1 \bar{y}_2 - x_2 \bar{y}_1) = \overline{\bar{x}_1 y_1} + \overline{\bar{x}_2 y_2} + \overline{i(\bar{x}_2 y_1 - \bar{x}_1 y_2)} = \overline{\bar{x}_1 y_1 + \bar{x}_2 y_2 + i(\bar{x}_2 y_1 - \bar{x}_1 y_2)} = \overline{y_1(\bar{x}_1 + i\bar{x}_2) + y_2(-i\bar{x}_1 + \bar{x}_2)}, \text{ establishing the claim.}$$

- Now $\langle \mathbf{x}, \mathbf{x} \rangle = \begin{pmatrix} x_1(\bar{x}_1 + i\bar{x}_2) + x_2(-i\bar{x}_1 + \bar{x}_2) \end{pmatrix} = (x_1 \bar{x}_1 + x_2 \bar{x}_2 + i(x_1 \bar{x}_2 - x_2 \bar{x}_1) = |x_1|^2 + |x_2|^2 + i x_1 \bar{x}_2 + (-i) \bar{x}_1 x_2 = |x_1|^2 + |x_2|^2 + i x_1 \bar{x}_2 + \bar{i} \bar{x}_1 x_2 = |x_1|^2 + |x_2|^2 + i x_1 \bar{x}_2 + i \bar{x}_1 x_2 = |x_1|^2 + |x_2|^2 + 2\text{Re}(i x_1 \bar{x}_2),$ because $a + \bar{a} = 2\text{Re}(a).$ Now, $|2\text{Re}(i x_1 \bar{x}_2)| \leq |2(i x_1 \bar{x}_2)| \leq 2|x_1 x_2|$ so $-2|x_1 x_2| \leq |2\text{Re}(i x_1 \bar{x}_2)| \leq 2|x_1 x_2|,$ so $|x_1|^2 + |x_2|^2 + 2\text{Re}(i x_1 \bar{x}_2) \geq |x_1|^2 + |x_2|^2 - 2|x_1||x_2| = (|x_1| - |x_2|)^2,$ so the pairing is always nonnegative. Notice, however, it could happen that this quantity is indeed 0 even with both x_1, x_2 nonzero.

2 Proofs of identities

1. Given basis $\{\vec{w}_1, \dots, \vec{w}_n\}$ of an inner product space, prove that the the set of vectors $\{\vec{v}_1, \dots, \vec{v}_n\}$ defined as $\vec{v}_1 = \vec{w}_1$ and

$$\vec{v}_k = \vec{w}_k - \sum_{i=1}^{k-1} \frac{\langle \vec{w}_k, \vec{v}_i \rangle}{\|\vec{v}_i\|^2} \vec{v}_i, \quad \forall k \in [2, n]$$

is an orthogonal basis.

Proof: (Credits to textbook and prof). First, we prove that $\langle \vec{i}, \vec{j} \rangle = 0, \forall i \neq j$. We also proceed by inducting on n . Base case where $n = 1$ is trivial. Suppose the claim holds for $n = 1, 2, \dots, k-1$ for some k , we have: for any $j < k$,

$$\begin{aligned} \langle \vec{v}_k, \vec{v}_j \rangle &= \langle \vec{w}_k - \sum_{i=1}^{k-1} \frac{\langle \vec{w}_k, \vec{v}_i \rangle}{\|\vec{v}_i\|^2} \vec{v}_i, \vec{v}_j \rangle = \langle \vec{w}_k, \vec{v}_j \rangle - \left\langle \sum_{i=1}^{k-1} \frac{\langle \vec{w}_k, \vec{v}_i \rangle}{\|\vec{v}_i\|^2} \vec{v}_i, \vec{v}_j \right\rangle = \langle \vec{w}_k, \vec{v}_j \rangle - \sum_{i=1}^{k-1} \frac{\langle \vec{w}_k, \vec{v}_i \rangle}{\|\vec{v}_i\|^2} \langle \vec{v}_i, \vec{v}_j \rangle \\ &= \langle \vec{w}_k, \vec{v}_j \rangle - \frac{\langle \vec{w}_k, \vec{v}_j \rangle}{\|\vec{v}_j\|^2} \langle \vec{v}_j, \vec{v}_j \rangle = \langle \vec{w}_k, \vec{v}_j \rangle - \langle \vec{w}_k, \vec{v}_j \rangle = 0, \end{aligned}$$

justifying the claim. (By induction hypothesis, $\langle \vec{i}, \vec{j} \rangle = 0$ for any $i < j < k$.)

Next, notice that none of the vectors \vec{v}_i can be zero; each of the vectors \vec{v}_k can be written as the linear combination of $\vec{w}_1, \dots, \vec{w}_k$, with the coefficient of \vec{w}_k being 1. Since $\vec{w}_1, \dots, \vec{w}_k$ are linearly independent, the claim follows.

Finally, in class we have seen that a set of nonzero orthogonal vectors must be linearly independent. Since the set of vectors $\{\vec{v}_1, \dots, \vec{v}_n\}$ has n elements and are linearly independent, this set is also a basis. The conclusion follows.

2. Given a finite dimensional inner-product space V and let W be its subspace with orthonormal basis $\{\vec{w}_1, \dots, \vec{w}_k\}$. Then for each $\vec{v} \in V$ there exists a unique $\vec{w} \in W$ and $\vec{w}' \in W^\perp$ satisfying $\vec{w} + \vec{w}' = \vec{v}$, given by the following formula:

$$\vec{w} = \sum_{i=1}^k \frac{\langle \vec{v}, \vec{w}_i \rangle}{\|\vec{w}_i\|^2} \vec{w}_i, \quad \vec{w}' = \vec{v} - \vec{w}.$$

Proof: since a subspace (or a vector space, in general) is closed under addition, \vec{w} described above is in W . To show that $\vec{w}' \in W^\perp$, we notice the following for all $j \in [1, n]$:

$$\langle \vec{w}', \vec{w}_j \rangle = \langle \vec{v} - \sum_{i=1}^k \frac{\langle \vec{v}, \vec{w}_i \rangle}{\|\vec{w}_i\|^2} \vec{w}_i, \vec{w}_j \rangle = \langle \vec{v}, \vec{w}_j \rangle - \left\langle \sum_{i=1}^k \frac{\langle \vec{v}, \vec{w}_i \rangle}{\|\vec{w}_i\|^2} \vec{w}_i, \vec{w}_j \right\rangle = \langle \vec{v}, \vec{w}_j \rangle - \sum_{i=1}^k \frac{\langle \vec{v}, \vec{w}_i \rangle}{\|\vec{w}_i\|^2} \langle \vec{w}_i, \vec{w}_j \rangle = \langle \vec{v}, \vec{w}_j \rangle - \langle \vec{v}, \vec{w}_j \rangle = 0,$$

because $\langle \vec{w}_i, \vec{w}_j \rangle$ vanishes whenever $i \neq j$, and $\frac{\langle \vec{v}, \vec{w}_j \rangle}{\|\vec{w}_j\|^2} \langle \vec{w}_j, \vec{w}_j \rangle = \langle \vec{v}, \vec{w}_j \rangle$.

To show that the numbers \vec{w} and \vec{w}' are unique, suppose that there exists $\vec{w}_1, \vec{w}_2 \in W$ and $\vec{w}'_1, \vec{w}'_2 \in W^\perp$ satisfying $\vec{w}_1 + \vec{w}'_1 = \vec{w}_2 + \vec{w}'_2$. Now, $\vec{w}_1 - \vec{w}_2 \in W$ and $\vec{w}'_1 - \vec{w}'_2 = -(\vec{w}_1 - \vec{w}_2) \in W^\perp$, which means the vector $\vec{w}_1 - \vec{w}_2$ is in both W and W^\perp (the product of any vector in W and any scalar constant is also in W). Notice, however, that this means $\|\vec{w}_1 - \vec{w}_2\| = 0$ by the definition of W and W^\perp , so $\vec{w}_1 - \vec{w}_2 = 0$ or $\vec{w}_1 = \vec{w}_2$, showing that such pair of numbers must be unique.

3. Let V be a finite dimensional transformation. Then for each transformation $T : V \rightarrow V$ there is a unique transformation T^* satisfying $\langle T(\vec{x}), \vec{y} \rangle = \langle \vec{x}, T^*(\vec{y}) \rangle$ for all $\vec{x}, \vec{y} \in V$.

Proof: Let n be the dimension of V , and denote $\{\vec{v}_1, \dots, \vec{v}_n\}$ by an orthonormal basis of V . We use the fact that each linear transformation is uniquely determined by the values of $T(\vec{v}_1), \dots, T(\vec{v}_n)$. That is, for each n -tuples of vectors $\{\vec{w}_1, \dots, \vec{w}_n\}$ there is a unique linear transformation T such that $T(\vec{v}_i) = \vec{w}_i$. Suppose

that numbers $a_{ij} \in \mathbb{C}, 1 \leq i, j \leq n$ are such that $T(\vec{v}_i) = \sum_{j=1}^n a_{ij} \vec{v}_j$, we have, for each i, k , $\langle T(\vec{v}_i), \vec{v}_k \rangle =$

$\left\langle \sum_{j=1}^n a_{ij} \vec{v}_j, \vec{v}_k \right\rangle = a_{ik}$. Suppose that there is a linear transformation T^* such that $\langle T(\vec{x}), \vec{y} \rangle = \langle \vec{x}, T^*(\vec{y}) \rangle$ for all

$\vec{x}, \vec{y} \in V$. Let b_{ij} be numbers such that $T^*(\vec{v}_i) = \sum_{j=1}^n b_{ij} \vec{v}_j$ then we have $a_{ik} = \langle T(\vec{v}_i), \vec{v}_k \rangle = \langle (\vec{v}_i), T^*(\vec{v}_k) \rangle =$

$\overline{\langle T^*(\vec{v}_k), \vec{v}_i \rangle} = \overline{\left\langle \sum_{j=1}^n b_{kj} \vec{v}_j, \vec{v}_i \right\rangle} = \overline{b_{ki}}$, therefore we must have $T^*(\vec{v}_i) = \sum_{j=1}^n b_{ij} \vec{v}_j = T^*(\vec{v}_i) = \sum_{j=1}^n \overline{b_{ji}} \vec{v}_j$. This uniquely defines T^* .

Conversely, let T^* be as defined, given T . From above we already have the relation $\langle T(\vec{v}_i), \vec{v}_k \rangle = \langle (\vec{v}_i), T^*(\vec{v}_k) \rangle$ for each pair of vectors in our orthonormal basis. Let $\vec{x} = \sum_{i=1}^n x_i \vec{v}_i$ and $\vec{y} = \sum_{i=1}^n y_i \vec{v}_i$ then we have

$$\begin{aligned} \langle T(\vec{x}), \vec{y} \rangle &= \langle T(\sum_{i=1}^n x_i \vec{v}_i), \sum_{i=1}^n y_i \vec{v}_i \rangle = \langle \sum_{i=1}^n x_i T(\vec{v}_i), \sum_{i=1}^n y_i \vec{v}_i \rangle = \sum_{i=1}^n \sum_{j=1}^n x_i y_j \langle T(\vec{v}_i), \vec{v}_j \rangle \\ &= \sum_{i=1}^n \sum_{j=1}^n x_i \overline{y_j} \langle \vec{v}_i, T^*(\vec{v}_j) \rangle = \langle \sum_{i=1}^n x_i \vec{v}_i, \sum_{j=1}^n y_j T^*(\vec{v}_j) \rangle = \langle \sum_{i=1}^n x_i \vec{v}_i, T^*(\sum_{j=1}^n y_j \vec{v}_j) \rangle = \langle \vec{x}, T^*(\vec{y}) \rangle \end{aligned}$$

4. Let $A = [T]_\beta$ for some orthonormal basis β is a finite dimensional space V . Then $[T]_\beta^* = [T^*]_\beta$.

Proof: Let our orthonormal basis be $\{\vec{v}_1, \dots, \vec{v}_n\}$. This proof relies on the following fact: $A_{ij} = \langle T(\vec{v}_j), \vec{v}_i \rangle$.

This is because for each j , $[T\vec{v}_j]_\beta = [T]_\beta[\vec{v}_j]_\beta = \text{Col}_j(A)$ so $\langle T(\vec{v}_j), \vec{v}_i \rangle = \sum_{k=1}^n A_{kj} \langle \vec{v}_k, \vec{v}_i \rangle = A_{ij}$, as desired.

Thus for each i, j we have $([T]_\beta^*)_{ij} = (A^*)_{ij} = \overline{A_{ji}^t} = \overline{A_{ji}} = \overline{\langle T(\vec{v}_i), \vec{v}_j \rangle} = \overline{\langle \vec{v}_i, T^*(\vec{v}_j) \rangle} = \langle T^*(\vec{v}_j), \vec{v}_i \rangle = ([T^*]_\beta)_{ij}$.

5. A transformation $T : V \rightarrow V$ (over complex numbers) is orthogonally diagonalizable if and only if $TT^* = T^*T$.

Proof. (Credits: both our prof and the textbook). Suppose that $[T]_\beta$ is diagonal for some orthonormal basis β . Then the following holds:

$$[TT^*]_\beta = [T]_\beta[T^*]_\beta = [T]_\beta[T]_\beta^* = [T]_\beta^*[T]_\beta = [T^*]_\beta[T]_\beta = [T^*T]_\beta$$

Notice the implicit use of the fact that $[T]_\beta^*$ is diagonal, every two diagonal matrices commute, and that $[T]_\beta^* = [T^*]_\beta$ because β is orthonormal.

To prove the converse, we need the following Schur's lemma: for each transformation T whose characteristic polynomial splits there exists an orthonormal basis β such that $[T]_\beta$ is upper triangular. To prove this, let's do induction on n , the dimension of T . Base case $n = 1$ is obvious. The inductive step relies on the following fundamental theorem of algebra. Every complex polynomial (the characteristic polynomial, in particular), has a complex root. Thus there exists a $z \neq 0$ such that $T(z) = \lambda z$. Therefore for any y we have:

$$0 = \langle (T - \lambda I)z, y \rangle = \langle z, (T - \lambda I)^*y \rangle = \langle z, (T^* - \overline{\lambda}I)y \rangle$$

Therefore $z \in [im(T^* - \overline{\lambda}I)]^\perp$, and the rank-nullity theorem suggests the existence of an x such that $x \in \ker(T^* - \overline{\lambda}I)$, which means $T^*x = \overline{\lambda}x$ (which suggests that if λ is an eigenvector of T then $\overline{\lambda}$ is an eigenvector of T^*). This means, the subspace $W = \{x\}$ is T^* -invariant. Since for each $g \in W^\perp$ we have: $\langle T(g), x \rangle = \langle g, T^*x \rangle = \langle g, \overline{\lambda}x \rangle = \overline{\lambda} \langle g, x \rangle = 0$, W^\perp is T invariant. In addition, $\dim(W^\perp) = \dim(V) - 1 = n - 1$. The characteristic polynomial of T_{W^\perp} divides that of T , and hence splits. This allows us to use our inductive hypothesis on the existence of an orthonormal basis $\beta' = \{\vec{v}_1, \dots, \vec{v}_{n-1}\}$ such that $[T_{W^\perp}]_{\beta'}$ is upper triangular. Combining this with our new vector x we get $\beta = \{\vec{v}_1, \dots, \vec{v}_{n-1}, \vec{x}\}$, another set of orthonormal basis (because $\{\vec{v}_1, \dots, \vec{v}_{n-1}\} \in W^\perp$) and the resulting matrix $[T]_\beta$ will be upper triangular. \square

Having proven the lemma, we proceed to our main problem. Assume that $TT^* = T^*T$ as defined in our problem, and let β be orthonormal such that $A = [T]_\beta$ is upper triangular. Now, $A = [T]_\beta^* = [T^*]_\beta$ so $AA^* = A^*A$. We will prove this directly by equating the coefficients. By the upper triangularity of A we have $A_{ij} = 0$ for any $i > j$. Also we have:

$$\sum_{k=1}^n A_{ik} \overline{A_{jk}} = \sum_{k=1}^n A_{ik} A_{kj}^* = (AA^*)_{ij} = (A^*A)_{ij} = \sum_{k=1}^n A_{ik}^* A_{kj} = \sum_{k=1}^n \overline{A_{ki}} A_{kj}$$

Suppose that for some $p \geq 0$, $A_{ij} = 0$ for any $i \neq j$ and $i \leq p$. ($k = 0$ is the case where we haven't proven anything). Now, letting $i = j = p + 1$ we have:

$$\sum_{k=p+1}^n |A_{(p+1)k}| = \sum_{k=1}^n |A_{(p+1)k}| = \sum_{k=1}^n A_{(p+1)k} \overline{A_{(p+1)k}} = \sum_{k=1}^n \overline{A_{k(p+1)}} A_{k(p+1)} = \sum_{k=1}^n |A_{k(p+1)}| = \sum_{k=1}^{p+1} |A_{k(p+1)}|$$

By the inductive hypothesis, the last quantity is actually equal to $|A_{(p+1)(p+1)}|$. This forces $\sum_{k=p+2}^n |A_{(p+1)k}| = 0$, and by the positive definiteness of absolute value we have $A_{(p+1)k} = 0$ for all $k \neq p + 1$. This finishes the proof that A is diagonal. Q.E.D.

6. Every eigenvector of a self-adjoint transformation is real.

Proof: Since $T = T^*$, T is normal and hence diagonalizable in some orthonormal basis β (allowing complex eigenvectors and eigenvalues instead of real). Now T_β is diagonal with eigenvalue $\lambda_i = T_{ii}$, but $\lambda_i = T_{ii} = \overline{T_{ii}} = \overline{\lambda_i}$ so λ_i is real.

7. Let $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ to be an orthogonal transformation. Then there exists a basis β such that T_β is real and block diagonal with each block having size at most 2.

Proof: Since T is orthogonal, it is diagonalizable in some basis α , although the eigenvectors or eigenvalues might be complex numbers. Now for each real matrix A , and $A\vec{v} = \lambda\vec{v}$ for some v we have $\overline{A} = A$ so $A\vec{v} = \overline{A\vec{v}} = \overline{\lambda\vec{v}} = \overline{\lambda}\vec{v}$, where \vec{v} is the “coordinate-wise conjugate” of \vec{v} . Therefore, the eigenvalues and eigenvectors of T come in pairs (if complex). (Notice that \vec{v} can be “stand-alone” if it's real).

Now we rearrange the basis α to make it $\{\vec{v}_1, \overline{\vec{v}_1}, \vec{v}_3, \overline{\vec{v}_3}, \dots, \vec{v}_{2k-1}, \overline{\vec{v}_{2k-1}}, \vec{v}_{2k+1}, \dots, \vec{v}_n\}$; the first $2k$ of which are complex conjugate pairs and the last $n - 2k$ are real. We claim that

$$\beta = \{\vec{v}_1 + \overline{\vec{v}_1}, i(\vec{v}_1 - \overline{\vec{v}_1}), \dots, \vec{v}_{2k-1} + \overline{\vec{v}_{2k-1}}, i(\vec{v}_{2k-1} - \overline{\vec{v}_{2k-1}}), \vec{v}_{2k+1}, \dots, \vec{v}_n\}$$

will have $[T]_\beta$ in the form we want. First, notice that β is a real basis (proof skipped :P); second, the entries responsible for $\vec{v}_{2k+1}, \dots, \vec{v}_n$ vanish except on the diagonals, and the diagonal entries are real eigenvalues. Finally, for each $\vec{v}_i + \overline{\vec{v}_i}$ and $i(\vec{v}_i - \overline{\vec{v}_i})$, denote W_i be the subspace spanned by $\{\vec{v}_i, \overline{\vec{v}_i}\}$. Since \vec{v}_i and $\overline{\vec{v}_i}$ are the eigenvectors, T is W_i invariant, and so the entries of T_β responsible for these two are block diagonal with size two. Finally, these block diagonal entries are also real (resembling 2×2 orthogonal matrices of rotations and reflections), because the members $\vec{v}_i + \overline{\vec{v}_i}$ and $i(\vec{v}_i - \overline{\vec{v}_i})$ are real. This concludes the proof.

8. Let $T : V \rightarrow V$ be a projection (in a real space). Then the following are equivalent:

- T is orthogonal projection.
- $\ker(T) = \text{im}(T)^\perp$
- $T = T^*$.

Proof: We first prove the equivalence of the first two conditions. The fact that T is orthogonal projection means that there exists an orthonormal nonzero vectors $W = \{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_k\}$ such that $T(\vec{x}) = \sum_{i=1}^k \langle \vec{x}, \vec{v}_i \rangle \vec{v}_i$.

Obviously $\text{im}(T) = W$ and $\ker T = W^\perp$ since $T(\vec{x}) = 0$ iff $\langle \vec{x}, \vec{v}_i \rangle = 0$ for all $i \in [1, k]$. Conversely, suppose that $\ker(T) = \text{im}(T)^\perp$. Let $X = \{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_k\}$ be an orthonormal basis of the $\text{im}(T)$, and $W = \{\vec{w}_1, \dots, \vec{w}_m\}$ be an orthonormal basis of $\ker(T)$. Then $\langle \vec{v}_i, \vec{w}_j \rangle = 0$, so it's not hard to prove that vectors in W and X are linearly independent of each other. By rank-nullity theorem, $X \cup W$ is an orthonormal basis of V . Since T

is a projections, $T(\vec{v}_i) = \vec{v}_i$ and by the definition of null space $T(\vec{w}_i) = 0$. Thus $T\left(\sum_{i=1}^k a_i \vec{v}_i + \sum_{j=1}^m b_j \vec{w}_j\right) =$

$$\sum_{i=1}^k a_i T(\vec{v}_i) + \sum_{j=1}^m b_j T(\vec{w}_j) = \sum_{i=1}^k a_i \vec{v}_i = \sum_{i=1}^k \left\langle \sum_{j=1}^k a_j \vec{v}_j, \vec{v}_i \right\rangle \vec{v}_i, \text{ hence an orthogonal projection from } T \text{ onto } \text{span}\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_k\}.$$

For the equivalence of the first and the third fact, we first show (3) implies (1). Now, $T = T^*$ so it's normal (and hence orthonormally diagonalizable). Let β an orthonormal basis whose members are eigenvectors of T . Then, from the fact that $T^2 = T$ we have $\lambda^2 = \lambda$ for all eigenvalues λ , hence $\lambda \in \{0, 1\}$. Now split the basis into two parts: $W : \{\vec{x} \in \beta, \lambda = 1\}$ and $X : \{\vec{x} \in \beta, \lambda = 0\}$. We now see that T is an orthogonal projection w.r.t. $\text{span}(W)$. The relation (1) implies (3) is not that hard: indeed, if T is an orthogonal projection w.r.t. W for some subspace W or V , then W , then W^\perp is a null space of T . Now let β be the union of the bases of W and W^\perp , then β is itself a basis of V . This means T_β is diagonal, with entry 1 at cell corresponding to W and 0 at cell corresponding to W^\perp , which is evidently self-adjoint.