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## 1 Mathematical Review

### 1.1 Linear Algebra

### 1.1.1 3-D Vector Algebra

Ex 1.1

a)

$$\mathcal{O}\mathbf{e}_j = \sum_{i=1}^3 \mathbf{e}_i O_{ij} \tag{1.1.1}$$

$$\mathbf{e}_{i} \cdot \mathcal{O}\mathbf{e}_{j} = \mathbf{e}_{i} \cdot \sum_{i=1}^{3} \mathbf{e}_{i} O_{ij} = O_{ij}$$

$$(1.1.2)$$

b)

$$\mathbf{b} = \mathcal{O}\mathbf{a} = \sum_{i=1}^{3} a_i \sum_{j=1}^{3} \mathbf{e}_j O_{ji}$$

$$= \sum_{j=1}^{3} a_j \sum_{i=1}^{3} \mathbf{e}_i O_{ij} = \sum_{i=1}^{3} \mathbf{e}_i \sum_{j=1}^{3} a_j O_{ij}$$
(1.1.3)

thus

$$\mathbf{b}_{i} = \sum_{j=1}^{3} a_{j} O_{ij} \tag{1.1.4}$$

Ex 1.2

$$[\mathbf{A}, \mathbf{B}] = \begin{bmatrix} 0 & -2 & 4 \\ 2 & 0 & 3 \\ -4 & -3 & 0 \end{bmatrix}$$
 (1.1.5)

$$\{\mathbf{A}, \mathbf{B}\} = \begin{bmatrix} 0 & 0 & -2 \\ 0 & -2 & 3 \\ -2 & 3 & -2 \end{bmatrix}$$
 (1.1.6)

## 1.1.2 Matrices

Ex 1.3

$$(AB)_{nk} = \sum_{m}^{M} A_{nm} B_{mk} \tag{1.1.7}$$

$$(AB)_{kn}^{\dagger} = (AB)_{nk}^{*} = \sum_{m}^{M} A_{nm}^{*} B_{mk}^{*} = \sum_{m}^{M} B_{km}^{\dagger} A_{mn}^{\dagger} = (B^{\dagger} A^{\dagger})_{kn}$$
(1.1.8)

thus

$$(\mathbf{A}\mathbf{B})^{\dagger} = \mathbf{B}^{\dagger}\mathbf{A}^{\dagger} \tag{1.1.9}$$

Ex 1.4

a. suppose **A** is  $N \times M$  and **B** is  $M \times N$ 

$$\operatorname{tr} \mathbf{AB} = \sum_{n=1}^{N} (AB)_{nn} = \sum_{n=1}^{N} \sum_{m=1}^{M} A_{nm} B_{mn} = \sum_{m=1}^{M} \sum_{n=1}^{N} B_{mn} A_{nm} = \sum_{m=1}^{M} (BA)_{mm} = \operatorname{tr} \mathbf{BA}$$
 (1.1.10)

b.

$$\mathbf{AB}(\mathbf{AB})^{-1} = \mathbf{1} \tag{1.1.11}$$

$$\mathbf{B}^{-1}\mathbf{A}^{-1}\mathbf{A}\mathbf{B}(\mathbf{A}\mathbf{B})^{-1} = \mathbf{B}^{-1}\mathbf{A}^{-1}\mathbf{1}$$
(1.1.12)

$$\mathbf{B}^{-1}(\mathbf{A}^{-1}\mathbf{A})\mathbf{B}(\mathbf{A}\mathbf{B})^{-1} = \mathbf{B}^{-1}\mathbf{A}^{-1}$$
(1.1.13)

$$\mathbf{B}^{-1}\mathbf{1}\mathbf{B}(\mathbf{A}\mathbf{B})^{-1} = \mathbf{B}^{-1}\mathbf{A}^{-1} \tag{1.1.14}$$

thus

$$(\mathbf{A}\mathbf{B})^{-1} = \mathbf{B}^{-1}\mathbf{A}^{-1} \tag{1.1.15}$$

C.

$$\mathbf{B} = \mathbf{U}^{\dagger} \mathbf{A} \mathbf{U} \tag{1.1.16}$$

huhhj

$$\mathbf{U}\mathbf{B}\mathbf{U}^{\dagger} = \mathbf{U}\mathbf{U}^{\dagger}\mathbf{A}\mathbf{U}\mathbf{U}^{\dagger} = \mathbf{1}\mathbf{A}\mathbf{1} = \mathbf{A} \tag{1.1.17}$$

d.  $\mathbf{C}$  is Hermitian,  $\mathbf{C}$ 

$$\mathbf{C} = \mathbf{C}^{\dagger} \tag{1.1.18}$$

$$\mathbf{AB} = (\mathbf{AB})^{\dagger} = \mathbf{B}^{\dagger} \mathbf{A}^{\dagger} \tag{1.1.19}$$

Since **A**, **B** are Hermitian,

$$\mathbf{A}\mathbf{B} = \mathbf{B}^{\dagger}\mathbf{A}^{\dagger} = \mathbf{B}\mathbf{A} \tag{1.1.20}$$

*:* .

$$[\mathbf{A}, \mathbf{B}] = \mathbf{A}\mathbf{B} - \mathbf{B}\mathbf{A} = 0 \tag{1.1.21}$$

i.e. A, B commute

e. Since **A** is Hermitian,

$$\mathbf{A} = \mathbf{A}^{\dagger} \tag{1.1.22}$$

thus

$$(\mathbf{A}^{1-})^{\dagger}\mathbf{A} = (\mathbf{A}^{1-})^{\dagger}\mathbf{A}^{\dagger} = (\mathbf{A}\mathbf{A}^{-1})^{\dagger} = \mathbf{1}^{\dagger} = \mathbf{1}$$
 (1.1.23)

thus

$$(\mathbf{A}^{1-})^{\dagger} \mathbf{A} \mathbf{A}^{-1} = \mathbf{A}^{-1} \tag{1.1.24}$$

$$(\mathbf{A}^{1-})^{\dagger} = \mathbf{A}^{-1} \tag{1.1.25}$$

i.e.  $\mathbf{A}^{-1}$ , if it exists, is Hermitian.

f. Suppose

$$\mathbf{A}^{-1} = \begin{pmatrix} x & y \\ z & w \end{pmatrix} \tag{1.1.26}$$

thus

$$\begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix} \begin{pmatrix} x & y \\ z & w \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$
 (1.1.27)

the solution is

$$x = \frac{A_{22}}{A_{11}A_{22} - A_{12}A_{21}}$$

$$y = \frac{-A_{12}}{A_{11}A_{22} - A_{12}A_{21}}$$

$$z = \frac{-A_{21}}{A_{11}A_{22} - A_{12}A_{21}}$$

$$w = \frac{A_{11}}{A_{11}A_{22} - A_{12}A_{21}}$$

$$(1.1.28)$$

thus

$$\mathbf{A}^{-1} = \frac{1}{\det(\mathbf{A})} \begin{pmatrix} A_{22} & -A_{12} \\ -A_{21} & A_{11} \end{pmatrix}$$
 (1.1.29)

#### 1.1.3 Determinants

Ex 1.5 Suppose

$$\mathbf{A} = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix} \tag{1.1.30}$$

1.

$$\begin{vmatrix} 0 & 0 \\ A_{21} & A_{22} \end{vmatrix} = 0 \cdot A_{22} - 0 \cdot A_{21} = 0 \tag{1.1.31}$$

$$\begin{vmatrix} 0 & A_{12} \\ 0 & A_{22} \end{vmatrix} = 0 \cdot A_{22} - 0 \cdot A_{12} = 0 \tag{1.1.32}$$

2.

$$\det(\mathbf{A}) = A_{11}A_{22} - 0 \cdot 0 = A_{11}A_{22} \tag{1.1.33}$$

3.

$$\det(\mathbf{A}) = A_{11}A_{22} - A_{12}A_{21} \tag{1.1.34}$$

$$\begin{vmatrix} A_{21} & A_{22} \\ A_{11} & A_{12} \end{vmatrix} = A_{21}A_{12} - A_{22}A_{11} = -\det(\mathbf{A})$$
(1.1.35)

4.

$$\det(\mathbf{A}^{\dagger})^* = \begin{vmatrix} A_{11}^* & A_{21}^* \\ A_{12}^* & A_{22}^* \end{vmatrix}^* = (A_{11}^* A_{22}^* - A_{21}^* A_{12}^*)^* = A_{11} A_{22} - A_{12} A_{21} = \det(\mathbf{A})$$
 (1.1.36)

5. Suppose  $\mathbf{B} = \begin{pmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{pmatrix}$ 

$$\det(\mathbf{AB}) = \begin{vmatrix} A_{11}B_{11} + A_{12}B_{21} & A_{11}B_{12} + A_{12}B_{22} \\ A_{21}B_{11} + A_{22}B_{21} & A_{21}B_{12} + A_{22}B_{22} \end{vmatrix} 
= (A_{11}B_{11} + A_{12}B_{21})(A_{21}B_{12} + A_{22}B_{22}) - (A_{11}B_{12} + A_{12}B_{22})(A_{21}B_{11} + A_{22}B_{21}) 
= A_{11}B_{11}A_{21}B_{12} + A_{11}B_{11}A_{22}B_{22} + A_{12}B_{21}A_{21}B_{12} + A_{12}B_{21}A_{22}B_{22} 
- (A_{11}B_{12}A_{21}B_{11} + A_{11}B_{12}A_{22}B_{21} + A_{12}B_{22}A_{21}B_{11} + A_{12}B_{22}A_{22}B_{21}) 
= A_{11}B_{11}A_{22}B_{22} + A_{12}B_{21}A_{21}B_{12} - A_{11}B_{12}A_{22}B_{21} - A_{12}B_{22}A_{21}B_{11}$$
(1.1.37)

$$\det(\mathbf{A})\det(\mathbf{B}) = (A_{11}A_{22} - A_{12}A_{21})(B_{11}B_{22} - B_{12}B_{21})$$

$$= A_{11}A_{22}B_{11}B_{22} - A_{11}A_{22}B_{12}B_{21} - A_{12}A_{21}B_{11}B_{22} + A_{12}A_{21}B_{12}B_{21}$$

$$= A_{11}B_{11}A_{22}B_{22} + A_{12}B_{21}A_{21}B_{12} - A_{11}B_{12}A_{22}B_{21} - A_{12}B_{22}A_{21}B_{11}$$

$$(1.1.38)$$

∴.

$$\det(\mathbf{A})\det(\mathbf{B}) = \det(\mathbf{A}\mathbf{B}) \tag{1.1.39}$$

Ex 1.6

6. If two rows (e.g. ith and jth) are equal

i.e.

$$\det(\mathbf{A}) = -\det(\mathbf{A}) \tag{1.1.41}$$

thus

$$\det(\mathbf{A}) = 0 \tag{1.1.42}$$

7. From Ex 1.5.5, we have

$$\det(\mathbf{A})\det(\mathbf{A}^{-1}) = \det(\mathbf{1}) = 1 \tag{1.1.43}$$

thus

$$\det(\mathbf{A}^{-1}) = \det(\mathbf{A})^{-1} \tag{1.1.44}$$

8.

$$\mathbf{A}\mathbf{A}^{\dagger} = \mathbf{1} \Rightarrow \det(\mathbf{A})\det(\mathbf{A}^{\dagger}) = \det(\mathbf{1}) = 1$$
 (1.1.45)

From Ex 1.5.4, we have

$$\det(\mathbf{A})\det(\mathbf{A})^* = 1 \tag{1.1.46}$$

9. From Ex 1.5.5, we get

$$\det(\mathbf{U}^{\dagger})\det(\mathbf{O})\det(\mathbf{U}) = \det(\mathbf{\Omega}) \tag{1.1.47}$$

and

$$\det(\mathbf{U}^{\dagger})\det(\mathbf{U}) = \det(\mathbf{1}) = 1 \tag{1.1.48}$$

∴.

$$\det(\mathbf{O}) = \det(\mathbf{\Omega}) \tag{1.1.49}$$

Ex 1.7 If  $det(\mathbf{A}) \neq 0$ , thus  $\mathbf{A}^{-1}$  exists, we have

$$\mathbf{A}^{-1}\mathbf{A}\mathbf{c} = \mathbf{0} \Rightarrow \mathbf{c} = \mathbf{0} \tag{1.1.50}$$

#### 1.1.4 N-D Complex Vector Spaces

#### 1.1.5 Change of Basis

Ex 1.8

$$\Omega_{\alpha\beta} = \sum_{ij} U_{\alpha i}^{\dagger} O_{ij} U_{j\beta} \tag{1.1.51}$$

gives

$$\operatorname{tr} \mathbf{\Omega} = \sum_{\alpha} \Omega_{\alpha\alpha} = \sum_{\alpha} \sum_{ij} U_{\alpha i}^{\dagger} O_{ij} U_{j\alpha}$$

$$= \sum_{ij} O_{ij} \sum_{\alpha} U_{j\alpha} U_{\alpha i}^{\dagger} = \sum_{ij} O_{ij} \delta_{ji} = \operatorname{tr} \mathbf{O}$$
(1.1.52)

#### 1.1.6 The Eigenvalue Problem

Ex 1.9

$$\mathbf{OU} = \mathbf{U}\boldsymbol{\omega} \Rightarrow \mathbf{O}(\mathbf{c}^1 \quad \mathbf{c}^2 \quad \cdots \quad \mathbf{c}^N) = (\omega_1 \mathbf{c}_1 \quad \omega_2 \mathbf{c}_2 \quad \cdots \quad \omega_N \mathbf{c}_N)$$
(1.1.53)

thus

$$\mathbf{O}\mathbf{c}^{\alpha} = \omega_{\alpha}\mathbf{c}^{\alpha} \tag{1.1.54}$$

Ex 1.10

$$\begin{cases}
O_{11} - \omega + O_{12}c = 0 \\
O_{21} + (O_{22} - \omega)c = 0
\end{cases}$$
(1.1.55)

$$(O_{11} - \omega)(O_{22} - \omega) - O_{21}O_{12} = 0 \tag{1.1.56}$$

$$\omega^2 - (O_{11} + O_{22})\omega + O_{11}O_{22} - O_{21}O_{12} = 0$$
(1.1.57)

$$\begin{cases}
\omega_1 = \frac{1}{2} \left( O_{11} + O_{22} - \sqrt{(O_{11} - O_{22})^2 + 4O_{21}O_{12}} \right) \\
\omega_2 = \frac{1}{2} \left( O_{11} + O_{22} + \sqrt{(O_{11} - O_{22})^2 + 4O_{21}O_{12}} \right)
\end{cases}$$
(1.1.58)

Ex 1.11

a)

$$\begin{vmatrix} 3 - \omega & 1 \\ 1 & 3 - \omega \end{vmatrix} = 0 \Rightarrow (3 - \omega)^2 - 1 = 0$$
 (1.1.59)

Eigenvalues

$$\omega_1 = 2 \quad \omega_2 = 4 \tag{1.1.60}$$

Eigenvectors

$$\mathbf{c}^1 = \begin{pmatrix} 1 \\ -1 \end{pmatrix} \quad \mathbf{c}^2 = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \tag{1.1.61}$$

$$\begin{vmatrix} 3 - \omega & 1 \\ 1 & 2 - \omega \end{vmatrix} = 0 \Rightarrow (3 - \omega)(2 - \omega) - 1 = 0$$
 (1.1.62)

Eigenvalues

$$\omega_1 = \frac{5 + \sqrt{5}}{2} \quad \omega_2 = \frac{5 - \sqrt{5}}{2} \tag{1.1.63}$$

Eigenvectors

$$\mathbf{c}^{1} = \begin{pmatrix} \frac{1}{2} (1 + \sqrt{5}) \\ 1 \end{pmatrix} \quad \mathbf{c}^{2} = \begin{pmatrix} \frac{1}{2} (1 - \sqrt{5}) \\ 1 \end{pmatrix}$$
 (1.1.64)

b)

$$\theta_0 = \frac{1}{2} \tan^{-1} \frac{2O_{12}}{O_{11} - O_{12}} \tag{1.1.65}$$

for  $\mathbf{A}$ 

$$\theta_0 = \frac{1}{2} \tan^{-1} \frac{2 \times 1}{3 - 3} = \frac{\pi}{4} \tag{1.1.66}$$

Eigenvalues

$$\omega_1 = 2 \quad \omega_2 = 4 \tag{1.1.67}$$

Eigenvectors

$$\mathbf{c}^{1} = \begin{pmatrix} \sqrt{2}/2 \\ -\sqrt{2}/2 \end{pmatrix} \quad \mathbf{c}^{2} = \begin{pmatrix} \sqrt{2}/2 \\ \sqrt{2}/2 \end{pmatrix} \tag{1.1.68}$$

for  ${f B}$ 

$$\theta_0 = \frac{1}{2} \tan^{-1} \frac{2 \times 1}{3 - 2} = \frac{1}{2} \tan^{-1} 2 \tag{1.1.69}$$

Eigenvalues

$$\omega_1 = \frac{10}{5 + \sqrt{5}} = \frac{5 - \sqrt{5}}{2} \quad \omega_2 = \frac{10}{5 - \sqrt{5}} = \frac{5 + \sqrt{5}}{2}$$
(1.1.70)

Eigenvectors

$$\mathbf{c}^{1} = \begin{pmatrix} \sqrt{\frac{\sqrt{5} + 5}{10}} \\ \sqrt{\frac{2}{\sqrt{5} + 5}} \end{pmatrix} = \sqrt{\frac{2}{\sqrt{5} + 5}} \begin{pmatrix} \frac{1 + \sqrt{5}}{2} \\ 1 \end{pmatrix}$$
 (1.1.71)

$$\mathbf{c}^{2} = \begin{pmatrix} \sqrt{\frac{2}{\sqrt{5} + 5}} \\ -\sqrt{\frac{\sqrt{5} + 5}{10}} \end{pmatrix} = -\sqrt{\frac{\sqrt{5} + 5}{10}} \begin{pmatrix} \frac{1 - \sqrt{5}}{2} \\ 1 \end{pmatrix}$$
 (1.1.72)

Details are in chap1-1.nb

### 1.1.7 Functions of Matrices

Ex 1.12

a.

$$\mathbf{A}^n = \mathbf{U}\mathbf{a}^n\mathbf{U}^\dagger \tag{1.1.73}$$

$$\mathbf{A}^{n} = \mathbf{U}\mathbf{a}^{n}\mathbf{U}^{\dagger}$$

$$\det(\mathbf{A}^{n}) = \det(\mathbf{U})\det(\mathbf{u}^{\dagger}) \det(\mathbf{U}^{\dagger}) = \det(\mathbf{U})\det(\mathbf{U}^{\dagger}) \begin{vmatrix} a_{1}^{n} & & \\ & a_{2}^{n} & \\ & & \ddots & \\ & & & a_{N}^{n} \end{vmatrix} = a_{1}^{n}a_{2}^{n}\cdots a_{N}^{n}$$

$$(1.1.73)$$

b. From 1.4.a, we have

$$\operatorname{tr} \mathbf{A}^{n} = \operatorname{tr} \left( \mathbf{U} \mathbf{a}^{n} \mathbf{U}^{\dagger} \right) = \operatorname{tr} \left( \mathbf{U} \mathbf{U}^{\dagger} \mathbf{a}^{n} \right) = \operatorname{tr} \left( \mathbf{a}^{n} \right) = \sum_{\alpha=1}^{N} a_{\alpha}^{n}$$
(1.1.75)

c.