Honours Algebra Exam Notes

Made by Leon:) Note: Any reference numbers are to the lecture notes

1 Abstractions upon Abstractions

see you guys in UG4 category theory!

Definition A: Rings and Fields

A **ring** (left) is a set with two operations $(\mathbb{R}, +, \cdot)$ that satisfies the following lemmas.

A **field** (right) is an extension of a ring where (\cdot) is a group

- 1. (R, +) is an abelian group with identity 0
- 2. (R, \cdot) is a **monoid**, i.e. it is a set with Associativity and **Identity** (written as 1)
- 3. Distributive law: For all a, b, and c in F, we have

$$a \cdot (b+c) = (a \cdot b) + (a \cdot c))$$
$$(a+b) \cdot c = (a \cdot c) + (b \cdot c)$$

- 1. (F, +) is an abelian group F^+ , with identity 0_F
- 2. $(F \setminus \{0_F\}, \cdot)$ is an abelian group F^{\times} , with identity 1_F
- 3. **Distributive law**: For all a, b, and c in F, we have

$$a(b+c) = ab + ac \in F$$

and they satisfy the following lemmas (for both):

- 1. 0a = 0 = a0
- 2. The elements 0 and 1 are distinct (only ring case is zero ring)

Field Specific Lemmas:

1. (·) in F is associative, 1_F is an identity (it's an abelian group only in $(F \setminus \{0_F\}, \cdot)$

Ring Specific Lemmas and Definitions:

- 1. The **null ring** or **zero ring** is defined as a ring where R is a single element - i.e. $\{0\}$ where 0+0=0 and $0\times 0=0$
- 2. A **commutative ring** is one where $a \cdot b = b \cdot a$ for all $a, b \in R$
 - (-a)(b) = -(ab) = a(-b)
- m(na) = (mn)a
- (-a)(-b) = ab
- m(ab) = (ma)b = a(mb)
- m(a+b) = ma + mb
- (m+n)a = ma + na
- (ma)(nb) = (mn)(ab)

Definition B: Modules and Vector Spaces

A left module M over a ring R (or an R-module) (left) is a pair consisting of an abelian group $M = (M, \dot{+})$ and a mapping A vector space V over a field F (right) is an extension of a module but over a field instead, and using vectors - $V = (V, \dot{+})$

$$R \times M \to M : (r, a) \mapsto ra$$

$$F \times V \to V : (\lambda, \vec{v}) \mapsto \lambda \vec{v}$$

s.t. $\forall r, s \in R \text{ and } a, b \in M$, the following axioms apply:

s.t. $\forall \lambda, \mu \in F$ and $\vec{v}, \vec{w} \in v$, the following axioms apply:

$$r(a \dotplus b) = (ra) \dotplus (rb)$$

$$(r+s)a = (ra) \dotplus (sa)$$

$$r(sa) = (rs)a$$

$$1_R a = a$$

Distributivity 1 Distributivity 2 Associativity Identity

 $\lambda(\vec{v} + \vec{w}) = \lambda \vec{v} + \lambda \vec{w}$ $(\lambda + \mu)\vec{v} = \lambda \vec{v} + \mu \vec{v}$ $\lambda(\mu \vec{v}) = (\lambda \mu) \vec{v}$ $1\vec{v} = \vec{v}$

and they satisfy the following lemmas (for both):

- 1. $0_B a = 0_M$ for all $a \in M$ or $0\vec{v} = \vec{0}$ for all $\vec{v} \in V$
- 2. $r0_M = 0_M$ for all $r \in R$ or $\lambda \vec{0} = \vec{0}$ for all $\lambda \in F$
- 3. (-r)a = r(-a) = -(ra) for all $r \in R$, $a \in M$
 - $(-1)\vec{v} = -\vec{v}$ for all $\vec{v} \in V$

Definition C: Sub-things

A sub-thing is basically something that is a smaller but self-contained version of a thing

- Vector Subspace (left): A subset U of a vector space V
- Subring (centre): A subset R' of a ring R under the same operations of addition and multiplication defined in R
- Submodule (right): A subset M' of a module M under the same operations of the R-module M restricted to M

Subspace Criteron $\forall \vec{u}, \vec{v} \in U, \ \lambda \in F$	Subring Criteron $\forall a, b \in R'$	Submod. Criteron $\forall a, b \in M', r \in R$
1. $\vec{0} \in U$	1. R' has a multiplicative identity	$1. \ 0_M \in M'$
$2. \ \vec{u} + \vec{v} \in U$	plicative identity $2. \ a - b \in R'$	$2. \ a-b \in M'$
3. $\lambda \vec{u} \in U$	$\begin{vmatrix} 2. & a - b \in R \\ 3. & a \cdot b \in R' \end{vmatrix}$	3. $ra \in M'$

Definition D: Homo no homo

Everything has its own homomorphism and they are all the exact same thing

- Linear Mapping (left): Homomorphism on a Vector Space
- Ring Homomorphism (centre): Homomorphism on a ring
- R-homomorphism (right): Homomorphism on a module

1 (J.)		
V. Space Criteron	Ring Criteron	Module Criteron
$\forall \vec{u}, \vec{v} \in U, \ \lambda \in F$	1	$\forall a, b \in M', r \in R$
• $f(\vec{v}_1 + \vec{v}_2) = f(\vec{v}_1) + f(\vec{v}_2)$	f(x+y) = f(x) + f(y)	f(a+b) = f(a) + f(b)
• $f(\lambda \vec{v}_1) = \lambda f(\vec{v}_1)$	• $f(xy) = f(x)f(y)$	f(ra) = rf(a)

- A bijective homomorphism is called a isomorphism
- Two objects with an iso. are called **isomorphic**, written $A \cong B$
- A homomorphism $V \to V$ is called an **endomorphism** of V
- An isomorphism $V \to V$ is called an **automorphism** of V

Image and Kernel

The image and kernel of a mapping $f: M \to N$ are as follows:

- Image: im $f = \{f(a) : a \in M\} \subseteq N$
- Kernel: $\ker f = \{a \in M : f(a) = 0_N\} \subseteq M$

Theorem E: Universal Properties and First Iso Thm

Thm: Universal Properties

Let A be an object of type σ , and I be an ideal-ish σ object

- The mapping can : $A \to A/I$ sending a to a+I for all $a \in A$ is a surjective σ -homomorphism with kernel I
- If $f: A \to B$ is an σ -homomorphism with $f(I) = \{0_B\}$, so that $I \subseteq \ker f$, then there is a unique σ -homomorphism $f: A/I \to B$ such that $f = \overline{f} \circ \operatorname{can}$

Thm: First Isomorphism Theorem

Every σ homomorphism $f: A \to B$ induces an σ -homomorphism

$$\overline{f}: A/\ker f \xrightarrow{\sim} \operatorname{im} f$$

This can be applied to pretty much everything!

- Factor Rings: σ are rings (so A is a ring), and I is an ideal
- Factor Modules: σ are R-modules, and I is a submodule
- Groups: σ are groups, and I is a normal subgroup

2 Rings and Modules

Example 3.1.4: Modulo Rings

Let $m \in \mathbb{Z}$. Then the set of **integers modulo** m is a ring, written

$$\mathbb{Z}/m\mathbb{Z}$$

The elements of $\mathbb{Z}/m\mathbb{Z}$ consist of **congruence classes** of integers modulo m, written \overline{a} , - i.e. "the subsets T of \mathbb{Z} of the form $T=a+m\mathbb{Z}$ with $a\in\mathbb{Z}$ ", or "set of integers that have the same remainder when you divide them by m". $\bar{a} = \bar{b}$ is the same as $a-b \in m\mathbb{Z}$, and often I'll write

$$a \equiv b \mod m$$

Thm 3.1.11 - Prime Property for Fields: Let $m \in \mathbb{N}$. The commutative ring $\mathbb{Z}/m\mathbb{Z}$ is a field if and only if m is prime

Definition 3.2.3: Multiples of an abelian group

Let $m \in \mathbb{Z}$. The m-th multiple ma of an element ain an abelian group R is:

$$ma = \underbrace{a + a + \dots + a}_{m \text{ towns}} \quad \text{if } m > 0$$

0a = 0 and negative multiples are defined by (-m)a = -(ma)

Definition 3.2: Units and Field Construction

Def 3.2.6: Let R be a ring. An element $a \in R$ is called a **unit** if it is invertible in R, i.e. there exists $r^{-1} \in R$ such that

$$aa^{-1} = 1 = a^{-1}a$$

Prop 3.2.9: The set of R^{\times} units in a ring R forms a group under multiplication

Definition 3.1.8: A field is a non-zero commutative ring F in which every non-zero element $a \in F$ is a unit.

Definition 3.2.11: zero-divisors of a ring

In a ring R, a non-zero element a is called a **zero-divisor** or **divisor** of zero if there exists a non-zero element b such that either ab = 0or ba = 0.

Definition 3.2.12: Integral Domain

An integral domain is a non-zero commutative ring that has no zero-divisors. The following two laws hold:

- 1. $ab = 0 \implies a = 0 \text{ or } b = 0$
- 2. $a \neq 0$ and $b \neq 0 \implies ab \neq 0$

Theorem 3.2: Integral Domain Properties

- 3.2.15 (Cancellation Law): Let R be an integral domain and let $a, b, c \in R$. If ab = ac and $a \neq 0$ then b = c
- **3.2.16** Let m be a natural number. Then $\mathbb{Z}/m\mathbb{Z}$ is an integral domain if and only if m is prime.
- 3.2.17 Every finite integral domain is a field.

Definition 3.1.1: Polynomial

Let R be a ring. A **polynomial over** R is an expression of the form

$$P = a_0 + a_1 X + a_2 X^2 + \dots + a_m X^m$$

for some non-negative $m \in \mathbb{Z}$ and elements $a_i \in R$ for $0 \le i \le m$.

- The set of all polynomials over R is denoted by R[X].
- In the case where a_m is non-zero, the polynomial P has degree m, (written deg(P)), and a_m is its leading coefficient
- When the leading coefficient is 1 the polynomial is a monic polynomial
- A polynomial of degree one is called linear, degree two is called quadractic, and degree three is called cubic.

Thm 3.3.2: The set R[X] becomes a ring called the ring of polynomials with coefficients in R, or over R. The zero and the identity of R[X] are the zero and identity of R, respectively.

Theorem 3.3: Properties of a Polynomial Ring

- **3.3.3:** If R is a ring with no zero-divisors, then R[X] has no zero-divisors and $\deg(PQ) = \deg(P) + \deg(Q)$ for non-zero $P, Q \in R[X]$.
 - If R is an integral domain, then so is R[X]
- **3.3.4**: Let R be an integral domain and let $P, Q \in R[X]$ with Q monic. Then there exists unique $A, B \in R[X]$ such that P = AQ + B and $\deg(B) < \deg(Q)$ or B = 0

Definition 3.3.6: Evaluating a Function

Let R be a commutative ring and $P \in R[X]$ a polynomial. P can be **evaluated** at $\lambda \in R$ to make $P(\lambda)$ by replacing the powers of X in P by the corresponding powers of λ . In this way we have a mapping

$$R[X] \to \operatorname{Maps}(R, R)$$

This is the precise definition of thinking of a polynomial as a function. An element $\lambda \in R$ is a **root** of P if $P(\lambda)=0$

Thm 3.3.9: Let R be a commutative ring, let $\lambda \in R$ and $P(X) \in R[X]$. Then λ is a root of P(X) iff $(X - \lambda)$ divides P(X)

Theorem 3.3.10: Degrees of Polynomial Roots

Let R be a field, or more generally an integral domain. Then a non-zero polynomial $P \in R[X] \setminus \{0\}$ has at most $\deg(P)$ roots in R

Definition 3.3.11: Algebraically closed fields

A field F is **algebraically closed** if each non-constant polynomial $P \in F[X] \setminus F$ with coefficients in our field has a root in our field F

Thm 3.3.13 (Fundamental Thm of Algebra): The field of complex numbers $\mathbb C$ is algebraically closed.

Thm 3.3.14 (Linear factors of closed fields): If F is an algebraically closed field, then every non-zero polynomial $P \in F[X] \setminus \{0\}$ decomposes into linear factors

$$P = c(X - \lambda_1) \cdots (X - \lambda_n)$$

with $n \geq 0$, $c \in F^{\times}$ and $\lambda_1, \ldots, \lambda_n \in F$. This decomposition is unique up to reordering the factors

Theorem 3.4.5: Properties of Ring Homomorphisms

Let R and S be rings and $f: R \to S$ a ring homomorphism. Then for all $x, y \in R$ and $m \in \mathbb{Z}$ (where 0_R and 0_S are the zeros of R and S):

1. $f(0_R) = 0_S$

- 4. f(mx) = mf(x)
- 2. f(-x) = -f(x)
- 5. $f(x^n) = (f(x))^n$ for all
- 3. f(x y) = f(x) f(y)

 $x \in R$ and $n \in \mathbb{N}$

Definition 3.4: All about Ideals

Def 3.4.7: $I \subseteq R$ is an **ideal**, $I \subseteq R$, if the following hold:

- 1. $I \neq \emptyset$
- 2. I is closed under subtraction
- 3. for all $i \in I$ and $r \in R$ we have $ri, ir \in I$

Def 3.4.11: R be a commutative ring and let $T \subset R$. Then the **ideal of** R **generated by** T is the set

$$_{R}\langle T\rangle = \{r_{1}t_{1} + \dots + r_{m}t_{m} : t_{1}, \dots, t_{m} \in T, r_{1}, \dots, r_{m} \in R\}$$

Thm 3.4.14: Let R be a commutative ring and let $T \subseteq R$. Then $R \langle T \rangle$ is the smallest ideal of R that contains T

Def 3.4.15: Let R be a commutative ring. An ideal I of R is called a **principal ideal** if $I=\langle t \rangle$ for some $t \in R$

Theorem 3.4: Kernels as Ideals

- **3.4.18** Let R and S be rings and $f:R\to S$ a ring homomorphism. Then $\ker f$ is an ideal of R.
- **3.4.20** f is injective if and only if ker $f = \{0\}$
- ${\bf 3.4.21}\,$ The intersection of any collection of ideals of a ring R is an ideal of R
- **3.4.22** Let I and J be ideals of a ring R. Then

$$I + J = \{a + b : a \in I, b \in J\}$$

is an ideal of R

Definition 3.5.1: Equivalence Relations

A **relation** R on a set X is a subset $R \subseteq X \times X$. In the context of relations, it's written xRy instead of $(x,y) \in R$. R is an **equivalence relation on** X when for all elements $x, y, z \in X$ the following hold:

- 1. Reflexivity: xRx
- 2. Symmetry: $xRy \iff yRx$
- 3. Transivity: xRy and $yRz \implies xRz$

Suppose that is an equivalence relation on a set X.

- Equivalence class of x: $E(x) := z \in X : z \sim x$ for $x \in X$
- Equivalence class for \sim : $E \subseteq X$, if $\exists x \in X$ s.t. E = E(x)
- Representative: Element of an equivalence class
- System of representatives for \sim : A subset $Z \subseteq X$ containing precisely one element from each equivalence class

Given an equivalence relation \sim on the set X I will denote the **set of equivalence classes**, which is a subset of the power set $\mathcal{P}(X)$, by

$$(X/\sim) := \{E(x) : x \in X\}$$

There is a canonical mapping can : $X \to (X/\sim), \ x \mapsto E(x)$ (surjection)

Definition 3.6.1: Coset

Let $I \triangleleft R$ be an ideal in a ring R. The set

$$x+I:=\{x+i:i\in I\}\subseteq R$$

is a coset of I in R or the coset of x w.r.t I in R

Let R be a ring, $I \subseteq R$ be an ideal, and \sim the equivalence relation defined by $x \sim y \iff x - y \in I$. Then R/I, the **factor ring of** R by I or the quotient of R by I, is the set (R/\sim) of cosets of I in R

Thm 3.6.4: Let R be a ring and $I \subseteq R$ an ideal. Then R/I is a ring, where the operation of addition and multiplication is defined by

$$(x+I)\dot{+}(y+I) = (x+y) + I, \quad (x+I)\cdot (y+I) = xy + I \quad \forall x, y \in R$$

Theorem 3.7: Submodule lemmas

- **3.7.21** Let $f:M\to N$ be an R-homomorphism. Then $\ker f$ is a submodule of M and im f is a submodule of N
- **2.7.22** Let R be a ring, M an R-homomorphism. Then f is injective if and only if $\ker f = \{0_M\}$

Definition 3.7.23: Generated Submodules

Let R be a ring, M an R-module and let $T \subseteq M$. Then the submodule of M generated by T is the set

$$_{R}\langle T\rangle = \{r_{1}t_{1} + \dots + r_{m}t_{m} : t_{1}, \dots, t_{m} \in T, r_{1}, \dots, r_{m} \in R\}$$

together with the zero element in the case $T=\emptyset$. If $T=\{t_1,\ldots,t_n\}$, a finite set, we write ${}_R\langle t_1,\ldots,t_n\rangle$ instead of ${}_R\langle \{t_1,\ldots,t_n\}\rangle$. M is **finitely generated** if it's generated by a finite set $M={}_R\langle t_1,\ldots,t_n\rangle$. M is **cyclic** if it's generated by a singleton $M={}_R\langle T\rangle$

- **3.7.28** Let $T\subseteq M.$ Then ${}_R\langle T\rangle$ is the smallest submodule of M that contains T
- **3.7.29** The intersection of any collection of submodules of M is a submodule of M.
- **3.7.30** Let M_1 and M_2 be submodules of a M. Then

$$M_1 + M_2 = \{a + b : a \in M_1, b \in M_2\}$$

is a submodule of M

Definition 3.7.31: Submodule Cosets

Let R be a ring, M an R-module, and N a submodule of M. For each $a \in M$ the **coset of** a **with respect to** N **in** M is

$$a+N=\{a+b:b\in N\}$$

It is a coset of N in the abelian group M and so is an equivalence class for the equivalence relation $a \sim b \iff a - b \in N$.

Let M/N, the factor of N by N or the quotient of M by N to be the set (M/\sim) of all cosets of N in M. This becomes an R-module by introducing the operations of addition and multiplication:

$$(a+N)\dot{+}(b+N) = (a+b) + N$$
$$r(a+N) = ra + N$$

for all $a, b \in M, r \in R$.

The zero of M/N is the coset $0_{M/N}=0_M+N$. The negative of $a+N\in M/N$ is the coset -(a+N)=(-a)+NThe R-module M/N is the **factor module** of M by the submod. N

3 Linear algebra (ew)

Definition 1.4.5: Spans and Linear Independence

Let $T\subset V$ for some vector space V over a field F. Then amongus all subspaces of V that include T there is a smallest subspace

$$\langle T \rangle = \langle T \rangle_F \subseteq V$$

"the set of all vectors $\alpha_1 \vec{v}_1 + \cdots + \alpha_r \vec{v}_r$ with $\alpha_1, \ldots, \alpha_r \in F$ and $\vec{v}_1, \ldots, \vec{v}_r \in T$, together with the zero vector in the case $T = \emptyset$ "

Terminology Dump

- Linear Combination of vectors $\vec{v}_1, \ldots, \vec{v}_r$: An expression of the form $\alpha_1 \vec{v}_1 + \cdots + \alpha_r \vec{v}_r$
- Vec. Subspace generated(or spanned) by T / span of T: The smallest vector subspace $\langle T \rangle \subseteq V$ containing T
- If we allow the zero vector to be the "empty linear combination of r=0 vectors", then the span of T is exactly the set of all linear combinations of vectors from T
- 1.4.7: Generating / Spanning set: A subset of a vector space that spans the entire space. A vector space that has a finite generating set is said to be finitely generated
- 1.5.8: Basis of a vector space V: a linearly independent generating set in V
- **1.5.9**: Let A and I be sets. A family of elements of A indexed by I, written $(a_i)_{i \in I}$ is a mapping $I \to A$

Theorem 1.5.11: Basis Theorems

Thm 1.5.11 (Linear combinations of basis elements): Let F be a field, V a vector space over F and $\vec{v}_1, \ldots, \vec{v}_r \in V$ vectors. The family $(\vec{v}_i)_{1 \leq i \leq r}$ is a basis of V iff the following "evaluation" mapping, or if we label the family as \mathcal{A} , written $\psi = \psi_{\mathcal{A}} : F^r \to V$,

$$\psi: F^r \to V$$

$$(\alpha_1, \dots, \alpha_r) \mapsto a_1 \vec{v}_1 + \dots + \alpha_r \vec{v}_r$$

is a bijection

Thm 1.5.12 (Characterisation of Bases): The following are equivalent for a subset E of a vector space V:

- 1. E is a basis, i.e. a linearly independent generating set
- 2. E is minimal among all generating sets, meaning that $E \setminus \{\vec{v}\}\$ does not generate V, for any $\vec{v} \in E$
- 3. E is maximal among all linearly independent subsets, meaning that $E \cup \{\vec{v}\}$ is linearly dependent for any $\vec{v} \in V$

Thm 1.5.14 (Basis Characterisation Variant)

- 1. If $L \subset V$ is a linearly indep, subset and E is minimal over all generating sets of V where $L \subseteq E$, then E is a basis.
- 2. If $E\subseteq V$ is a generating set and if L is maximal amongst all linearly indep. sets of V where $L\subseteq E$, then L is a basis.

Thm 1.5.16 (Variant of Linear Combis of basis elements): Let F be a field, V be an F-vector space and $(\vec{v_i})_{i \in I}$ a family of vectors from the vector space V. The following are equivalent:

- 1. The family $(\vec{v}_i)_{i \in I}$ is a basis for V
- 2. For each $\vec{v} \in V$ there is precisely one family $(a_i)_{i \in I}$ of elements of F, almost all which are zero and such that

$$\vec{v} = \sum_{i=I} a_i \vec{v}_i$$

Definition 1.4 - 1.5: Random sets

Def 1.4.9: The set of all subsets $\mathcal{P}(X) = \{U : U \subseteq X\}$ of X is the **power set** of X, $\mathcal{P}(X)$ is referred to as a **system of subsets of** X. We can now define 2 new subsets - the **union** and **intersection**

$$\bigcup_{U \in \mathcal{U}} U = \{x \in X : \text{there is } U \in \mathcal{U} \text{ with } x \in U\}$$

$$\bigcap_{U \in \mathcal{U}} U = \{ x \in X : x \in U \text{ for all } U \in \mathcal{U} \}$$

Def 1.5.15: Let X be a set and F a field. The set Maps(X, F) of all mappings $f: X \to F$ becomes an F-vector space with the operations of pointwise addition and multiplication by a scalar. The subset of all mappings which send almost all elements of X to zero is a vector subspace called the **free vector space on the set** X

$$F\langle X\rangle \subset \mathrm{Maps}(X,F)$$

Theorem 1.6.1: Fundamental Estimate of LinAlg

No linearly independent subset of a given vector has more elements than a generating set. Thus if V is a vector space, $L \subset V$ a linearly independent subset and $E \subseteq V$ a generating set, then

$$|L| \leq |E|$$

Theorem 1.6: Steinitz Exchange Theorem

1.6.2: Let V be a vector space, $L \subset V$ a finite linearly indep. subset and $E \subseteq V$ a generating set. Then there is an injection $\phi: L \hookrightarrow E$ such that $(E \setminus \phi(L)) \cup L$ is also a generating set for V

1.6.3: Let V be a vector space, $M \subseteq V$ a linearly indep. subset, and $E \subseteq V$ a generating subset, such that $M \subseteq E$. If $\vec{w} \in V \setminus M$ is a vector $\not \in M$ such that $M \cup \{\vec{w}\}$ is linearly independent, then there exists $\vec{e} \in E \setminus M$ such that $(E \setminus \{\vec{e}\}) \cup \{\vec{w}\}$ is a generating set

Theorem 1.6: Cardinality of Bases and Dimension

Def 1.6.4: Let V be a finitely generated vector space. V has a finite basis, and any two bases of V also have the same number of elements

Def 1.6.5: The cardinality of a basis of a finitely generated vector space V is called the **dimension** of V, written dim V.

Theorems

- 1.6.7 (Cardinality Criterion for Bases)
 - 1. Each linearly independent subset $L \subset V$ has at most
 - $\dim V$ elements, and if $|L|=\dim V$ then L is a basis 2. Each generating set $E\subseteq V$ has at least $\dim V$ elements, and if $|E|=\dim V$ then E is a basis
- 1.6.8 (Dimension Estimate for Vector Subspaces): A proper vector subspace of a finite dimensional vector space has itself a strictly smaller dimension
- **1.6.9** If $U\subseteq V$ is a subspace of an arbitrary vector space, then we have $\dim U \leq \dim V$, and if $\dim U = \dim V < \infty$ then U = V
- **1.6.10 (The Dimension Theorem):** Let V be a vector space containing vector subspaces $U,W\subseteq V$. Then

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

Definition 1.7.1: Linear Mappings

Def 1.7.6: Two vector subspaces V_1, V_2 of a vector space V are called **complementary** if addition defines a bijection

$$V_1 \times V_2 \xrightarrow{\sim} V$$

something about direct sums

Theorem 1.7: Vector Spaces and Linear Maps

- **1.7.7** Let n be a natural number. Then a vector space over a field F is isomorphic to F^n iff it has dimension n
- **1.7.8** (Linear Mapping and Bases): Let V, W be vector spaces over a field F. The set of all homoms $V \to W$ is denoted by

$$\operatorname{Hom}_F(V, W) = \operatorname{Hom}(V, W) \subseteq \operatorname{Maps}(V, W)$$

Let $B \subset V$ be a basis. Then restriction of a mapping gives a bijection

$$\operatorname{Hom}_F(V,W) \xrightarrow{\sim} \operatorname{Maps}(B,W) : f \mapsto f|_B$$

1.7.9: (Inverse Mappings)

- 1. Every injective linear map $f:V\hookrightarrow W$ has a **left inverse**, or a linear mapping $g:W\to V$ s.t. $g\circ f=\mathrm{id}_V$
- 2. Every surjective linear map $f: V \to W$ has a **right inverse**, or a linear mapping $G: W \to V$ s.t. $f \circ q = \mathrm{id}_W$
- **1.8.2** A linear mapping is injective iff its kernel is zero
- **1.8.4** (Rank-Nullity Theorem): Let $f: V \to W$ be a linear mapping between vector spaces. Then:

$$\dim V = \dim(\ker f) + \dim(\operatorname{im} f)$$

Dim. of im $f = \mathbf{rank}$ of f, and the dim. of ker $f = \mathbf{nullity}$ of f

Theorem 2.1.1: Linear Maps $F^m \to F^n$ and Matrices

Let F be a field and let $m,n\in\mathbb{N}$. There is a bijection between the space of linear mappings $F^m\to F^n$ and the set of matrices with n rows, m columns, and entries in F:

$$M: \operatorname{Hom}_F(F^m, F^n) \xrightarrow{\sim} \operatorname{Mat}(n \times m; F)$$

This attaches to each linear mapping f its **representing matrix** M(f) := [f]. The columns of this matrix are the images under f of the standard basis elements of F^m

$$[f] := (f(\vec{e}_1)|f(\vec{e}_2)| | \cdots | f(\vec{e}_m))$$

Theorem 2.1.8: Composition of maps to products

Let $g:F^\ell\to F^m$ and $f:F^m\to F^n$ be linear mappings. The representing matrix of their composition is the product of their representing matrices:

$$[f \circ g] = [f] \circ [g]$$

Definition 2.2: Big def-thm pairs

Thm 2.2.3: Every square matrix with entries in a field can be written as a product of elementary matrices

Def 2.2.4: Smith Normal Form: A matrix that is fully zero, except for 1's on the diagonal followed by 0's

Thm 2.2.5: For each matrix $A \in \operatorname{Mat}(n \times m; F)$ there exist invertible matrices P and Q such that PAQ is a matrix in Smith NF Thm 2.4.5: Let $f: V \to W$ be a linear map between finite dim. F-vector spaces. There exists two ordered bases \mathcal{A} of V, and \mathcal{B} of W s.t. the representing matrix $\mathcal{B}[f]_{\mathcal{A}}$ is in Smith Normal Form

Def 2.2.9: Rank of a matrix $A \in \operatorname{Mat}(n \times m; F)$, written rk A: The dim. of the subspace of F^n generated by the columns of A, or same with the row (The row/column rank are the same). If the rank is equal to the no. of rows/columns, then the matrix has full rank

Def 2.4.6: Trace, written tr(A) is the sum of diagonal entries

Theorem 2.3: Representing Matrices

Thm 2.3.1: Let F be a field, V and W vector spaces over F with ordered bases $\mathcal{A} = (\vec{v}_1, \ldots, \vec{v}_m)$ and $\mathcal{B} = (\vec{w}_1, \ldots, \vec{w}_n)$. Then to each linear mapping $f: V \to W$ we associate a **representing matrix** $\mathcal{B}[f]_{\mathcal{A}}$ whose entries a_{ij} are defined by the identity

$$f(\vec{v}_j) = a_{1j}\vec{w}_1 + \dots + a_{nj}\vec{w}_n \in W$$

This makes a bijection, which is an isomorphism of vector spaces:

$$M_{\mathcal{B}}^{\mathcal{A}}: \operatorname{Hom}_{F}(V, W) \xrightarrow{\sim} \operatorname{Mat}(n \times m; F) \quad f \mapsto \mathfrak{g}[f]_{\mathcal{A}}$$

Thm 2.3.2: Let F field and U, V, W finite dim. vector spaces over kF with ordered bases $\mathcal{A}, \mathcal{B}, \mathcal{C}$. If $f: U \to V, g: V \to W$ are linear maps, then the representing matrix of the composition $g \circ f: U \to W$ is the matrix product of the representing matrices of f and g:

$$_{\mathcal{C}}[q \circ f]_{\mathcal{A}} = _{\mathcal{C}}[q]_{\mathcal{B}} \circ _{\mathcal{B}}[f]_{\mathcal{A}}$$

Def 2.3.4: Let V be a finite dimensional vector space with an ordered basis $\mathcal{A} = (\vec{v}_1, \dots, \vec{v}_m)$. We'll denote the inverse to the bijection in 3 " $\Phi_{\mathcal{A}} : F^m \xrightarrow{\sim} V, (\alpha_1, \dots, \alpha_m)^T \mapsto \alpha_1 \vec{v}_1 + \dots + \alpha_m \vec{v}_m$ " by $\vec{v} \mapsto {}_{\mathcal{A}}[\vec{v}]$

The column vector $_{\mathcal{A}}[\vec{v}]$ is called the representation of the vector \vec{v} with respect to the basis \mathcal{A}

Thm 2.3.4: Representation of the Image of a Vector: Let V, W be finite dim. vector spaces over F with ordered bases \mathcal{A}, \mathcal{B} and let $f: V \to W$ be a linear mapping. The following holds for $\vec{v} \in V$:

$$_{\mathcal{B}}[f(\vec{v})] = _{\mathcal{B}}[f]_{\mathcal{A}} \circ _{\mathcal{A}}[\vec{v}]$$

Definition 2.4.1: Change of Basis Matrix

Let $\mathcal{A} = (\vec{v}_1, \dots, \vec{v}_n)$, $\mathcal{B} = (\vec{w}_1, \dots, \vec{w}_n)$ be ordered bases of the same F-vector space V. Then the matrix representing the identity mapping w.r.t. these bases

is called a **change of basis matrix**. Its entries are $\vec{v}_j = \sum_{i=1}^n a_{ij} \vec{w}_i$

Thm 2.4.3: Let V and W be finite dimensional vector spaces over F and let $f:V\to W$ be a linear mapping. Suppose that \mathcal{A},\mathcal{A}' are ordered bases of V and \mathcal{B},\mathcal{B}' are ordered bases of W. Then

$$_{\mathcal{B}'}[f]_{\mathcal{A}'} = _{\mathcal{B}'}[\mathrm{id}_W]_{\mathcal{B}} \circ _{\mathcal{B}}[f]_{\mathcal{A}} \circ _{\mathcal{A}}[\mathrm{id}_V]_{\mathcal{A}'}$$

Crl 2.4.4: Let V be a finite dimensional vector space and let $f:V\to V$ be an endomorphim of V. Suppose that \mathcal{A},\mathcal{A}' are ordered bases of V. Then

$$_{\mathcal{A}'}[f]_{\mathcal{A}'} = _{\mathcal{A}}[\mathrm{id}_V]_{\mathcal{A}'}^{-1} \circ _{\mathcal{A}}[f]_{\mathcal{A}} \circ _{\mathcal{A}}[\mathrm{id}_V]_{\mathcal{A}'}$$

Definition 4.1.1: Symmetric Groups

The group of all permutations of the set $\{1, 2, \ldots, n\}$, also known as bijections from $\{1, 2, \ldots, n\}$ to itself is denoted by \mathfrak{S}_n (but i will just write S_n because icba) and called the n-th symmetric group. It is a group under composition and has n! elements.

- Tranposition: A permutation that swaps two elements of the set and leaves all the others unchanged.
- Inversion of a permutation $\sigma \in S_n$: A pair (i, j) such that $1 \le i < j \le n$ and $\sigma(i) > \sigma(j)$.
- Length of σ : Num. of inversions of the perm. σ , written $\ell(\sigma)$. i.e.

$$\ell(\sigma) = |\{(i,j) : i < j \text{ but } \sigma(i) > \sigma(j)\}|$$

• Sign of σ : The parity of the number of inversions of σ . i.e.:

$$sgn(\sigma) = (-1)^{\ell(\sigma)}$$

Theorem 4.1: Multiplicativity of the sign

Thm 4.1.5: For each $n \in \mathbb{N}$, the sign of a permutation produces a group homomorphism $\operatorname{sgn}: S_n \to \{+1, -1\}$ from the symmetric group to the two-element group of signs. In formulas:

$$\operatorname{sgn}(\sigma\tau) = \operatorname{sgn}(\sigma)\operatorname{sgn}(\tau) \quad \forall \sigma, \tau \in S_n$$

Def 4.1.6 (Alternating Group): For $n \in \mathbb{N}$, the set of even permutations in S_n forms a subgroup of S_n because it's the kernel of the group homomorphism $\operatorname{sgn}: S_n \to \{+1, -1\}$, written A_n

Definition 4.3.1: Bilinear Forms

Let U,V,W be F-vector spaces. A **bilinear form on** $U\times V$ **with values in** W is a mapping $H:U\times V\to W$ which is a linear mapping in both of its entries. This means that it must satisfy the following properties for all $u_1,u_2\in U$ and $v_1,v_2\in V$ and all $\lambda\in F$:

$$H(u_1 + u_2, v_2) = H(u_1, v_1) + H(u_2, v_1),$$
 $H(\lambda u_1, v_1) = \lambda H(u_1, v_1) + H(u_1, v_2 + u_2) = H(u_1, v_1) + H(u_2, v_1),$ $H(u_1, \lambda v_1) = \lambda H(u_1, v_1)$

A bilinear form H is **symmetric** is U = V and

$$H(u,v) = H(v,u)$$
 for all $u,v \in U$

while it is antisymmetric or alternating if U = V and

$$H(u, u) = 0$$
 for all $u \in U$

- antisymmetric $\Longrightarrow H(u,v) = -H(v,u)$
- $H(u,v) = -H(v,u) \implies$ antisymmetric iff $1_F + 1_F \neq 0_F$

Definition 4.3.3: Multilinear Forms

Let V_1,\ldots,V_n,W be F-vector spaces. A mapping $H:V_1\times V_2\times\cdots\times V_n\to W$ is a **multilinear form** or just **multilinear** if for each j, the mapping $V_j\to W$ defined by $v_j\mapsto H(v_1,\ldots,v_j,\ldots,v_n)$, with the $v_i\in V_i$ arbitrary fixed vectors of V_i for $i\neq j$ is linear.

Let V and W be F-vector spaces. A multilinear form $H:V\times\cdots\times V\to W$ is **alternating** if it vanishes on every n-tuple of elements of V that has at least two entries equal, in other words if:

$$(\exists i \neq j \text{ with } v_i = v_j) \rightarrow H(v_1, \dots, v_i, \dots, v_j, \dots, v_n) = 0$$

Theorem 4.3.6: Characterisation of the Determinant

Let F be a field. The mapping

$$\det: \operatorname{Mat}(n; F) \to F$$

is the unique alternating multilinear form on n-tuples of column vectors with values in F that takes the value 1_F on the identity matrix

Definition 4.4.6: Cofactors of a Matrix

Let $A \in \operatorname{Mat}(n;R)$ for some commutative ring R and $n \in \mathbb{N}$. Let $i,j \in \mathbb{Z}$ between 1 and n. Then the (i,j) cofactor of A is $C_{ij} = (-1)^{i+j} \det(A\langle i,j \rangle)$ where $A\langle i,j \rangle$ is the matrix obtained from A by deleting the i-th row and j-th column.

$$C_{23} = (-1)^{2+3} \det \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix} = -a_{11}a_{32} + a_{31}a_{12}$$

Theorem 4.4.7: Laplace's Expansion

Let $A=(a_{ij})$ be an $(n\times n)$ -matrix with entries from a commutative ring R. For a fixed i, the i-th row expansion of the determinant (left) and similarly, the j-th column expansion of the determinant (right) is

$$\det(A) = \sum_{j=1}^{n} a_{ij} C_{ij}$$

$$\det(A) = \sum_{i=1}^{n} a_{ij} C_{ij}$$

Definition 4.4.8: Adjugate Matrix

Let A be a $(n \times n)$ -matrix with entries in a commutative ring R. The **adjugate matrix** adj(A) is the $(n \times n)$ -matrix whose entries are $adj(A)_{ij} = C_{ji}$ where C_{ji} is the (j,i)-cofactor

Theorem 4.4: Determinant Theorem Bank

4.4.1: Let R be a commutative ring, $A, B \in Mat(n; R)$. Then

$$det(AB) = det(A) det(B)$$

4.4.2: The determinant of a square matrix with entries in a field F is non-zero if and only if the matrix is invertible

4.4.3: - If A is invertible then $det(A^{-1}) = det(A)^{-1}$

- If B is a square matrix then $det(A^{-1}BA) = det(B)$

4.4.4: For all $A \in Mat(n; R)$ with R a commutative ring,

$$det(A^T) = det(A)$$

4.4.9 (Cramer's Rule): Let A be a $(n \times n)$ -matrix with entries in a commutative ring R. Then

$$A \cdot \operatorname{adj}(A) = (\det A)I_n$$

- **4.4.11** A square matrix with entries in a commutative ring R is invertible if and only if its determinant is a unit in R. That is, $A \in \operatorname{Mat}(n;R)$ is invertible if and only if $\det(A) \in R^{\times}$
- **4.4.14** (Jacobi's Formula): Let $A = (a_{ij})$ where the coefficients $a_{ij} = a_{ij}(t)$ are functions of t. Then

$$\frac{d}{dt}\det A = \text{TrAdj}A\frac{dA}{dt}$$

Definition 4.5.6: Characteristic Polynomial

Let R be a commutative ring and let $A \in \operatorname{Mat}(n;R)$ be a square matrix with entries in R. The polynomial $\det(xI_n-A)\in R[x]$ is called the **characteristic polynomial of the matrix** A. It is denoted by

$$\chi_A(x) := \det(xI_n - A)$$

Thm: 4.5.8: Let F be a field and $A \in \operatorname{Mat}(n; F)$ a square matrix with entries in F. The eigenvalues of the linear mapping $A: F^n \to F^n$ are exactly the roots of the characteristic polynomial χ_A

Theorem 4.5.9: Eigenvalue Remarks

- Thm 4.5.4 (Existence of Eigenvalues) Each endomorphism of a non-zero finite dimensional vector space over an algebraically closed field has an eigenvalue
- Square matrices $A, B \in Mat(n; R)$ of same size are **conjugate** if

$$B = P^{-1}AP \in Mat(n; R)$$

for an invertible $P \in GL(n; R)$

- Conjugacy is an equivalence relation on Mat(n; R)
- The char. polynomials for two conjugate matrices are the same
- We can define the char. polynomials of an endomorphism $f:V\to V$ of an n-dim vector space over a field F to be

$$\chi_f(x) = \chi_{\mathcal{A}}(x) \in F[x]$$

with $A = A[f]A \in Mat(n; R)$ the matrix of f w.r.t any basis A for V. The E.V.s of f are exactly the roots of χ_f

Theorem 4.5.10: Extending Bases

Let $f:V\to V$ be an endomorphism of an n-dimensional vector space V over a field F. Suppose given an m-dimensional subspace $W\subseteq V$ such that $f(W)\subseteq W$, so that there are defined endomorphisms of the subspace and the quotient space:

$$g: W \to W; \vec{w} \mapsto f(\vec{w})$$

 $h: V/W \to V/W; W + \vec{v} \mapsto W + f(\vec{v})$

The char. poly. of f is the product of the char. poly.s of g and h

Definition 4.6.1: Triangularisability

Let $f: V \to V$ be an endomorphism of a finite dimensional F-vector space V. f is **triangularisable** if the vector space V has an ordered basis $\mathcal{B} = (\vec{v}_1, \vec{v}_2, \ldots, \vec{v}_n)$ such that

$$f(\vec{v}_1) = a_{11}\vec{v}_1,$$

$$f(\vec{v}_2) = a_{12}\vec{v}_1 + a_{22}\vec{v}_2,$$

$$\vdots$$

$$f(\vec{v}_n) = a_{1n}\vec{v}_1 + a_{2n}\vec{v}_2 + \dots + a_{nn}\vec{v}_n \in V$$

(so that the first basis vector \vec{v}_1 is an eigenvector, with eigenvalue a_{11}) or equivalently such that the $n \times n$ matrix $\mathfrak{B}[f]\mathfrak{B} = (a_{ij})$ representing f with respect to \mathcal{B} is upper triangular (or any other triangular)

Theorem 4.6.1 - 4.6.3

Let $f:V\to V$ be an endomorphism of a finite dimensional F-vector space V. Then f is triangularisable iff the characteristic polynomial χ_f decomposes into linear factors in F[x]

Finding ordered bases - Choose from the following subspaces

- 1. $W = \{\mu \vec{v}_1 \mid \mu \in F\} \subseteq V$
- 2. $W' = \ker(f \lambda 1_V)$. This has a basis of E.Vs $\{\vec{v}_1, \dots, \vec{v}_r\}$
- 3. $W'' = \text{im}(\lambda 1_V f)$

Then extend the basis to another ordered basis \mathcal{B} for V (the full space) where $\operatorname{can}(\vec{v}_j) = \vec{u}_j$ forms a basis for V/W. $\mathcal{B}[f]\mathcal{B}$ is upper triangular.

An endomorphism $A: F^n \to F^n$ is triangularisable iff $A=(a_{ij})$ is conjugate to $B=(b_{ij})(b_{ij}=0 \text{ for } i>j)$, an upper triangular matrix, with $P^{-1}AP=B$ for an invertible matrix P

Definition 4.6.6: Diagonalisability

An endomorphism $f: V \to V$ of an F-vector space V is **diagonalisable** iff there exists a basis of V consisting of eigenvectors of f. If V is finite dimensional then this is the same as saying that there exists an ordered basis $\mathcal{B} = \{\vec{v}_1, \ldots, \vec{v}_n\}$ where $_{\mathcal{B}}[f]_{\mathcal{B}} = \operatorname{diag}(\lambda_1, \ldots, \lambda_n)$. In this case, of course, $f(\vec{v}_i) = \lambda_i \vec{v}_i$.

A square matrix $A \in \operatorname{Mat}(n;F)$ is **diagonalisable** iff A is conjugate to a diagonal matrix, i.e. there exists $P \in \operatorname{GL}(n;F)$ such that $P^{-1}AP = \operatorname{diag}(\lambda_1,\ldots,\lambda_n)$. In this case the columns P are the vectors of a basis of F^n consisting of eigenvectors of A with eigenvalues $\lambda_1,\ldots,\lambda_n$

Theorem 4.6.9: Linear Independence of Eigenvectors

Let $f: V \to V$ be an endomorphism of a vector space V and let $\vec{v}_1, \ldots, \vec{v}_n$ be eigenvectors of f with pairwise different eigenvalues $\lambda_1, \ldots, \lambda_n$. Then the vectors $\vec{v}_1, \ldots, \vec{v}_n$ are linearly independent

Theorem 4.6.10: Cayley-Hamilton Theorem

Let $A \in \operatorname{Mat}(n;R)$ be a square matrix with entries in a commutative ring R. Then evaluating its characteristic polynomial $\chi_A(x) \in R[x]$ at the matrix A gives zero.

4 Inner Product Spaces

Definition 5.1.1: Inner Product

Let V be a vector space over \mathbb{R} . An **inner product** on V is a mapping

$$(-,-): V \times V \to \mathbb{R}$$

that satisfies the following for all $\vec{x}, \vec{y}, \vec{z} \in V$ and $\lambda, \mu \in \mathbb{R}$:

- 1. $\lambda \vec{x} + \mu \vec{y}, z = \lambda(\vec{x}, \vec{z} + \mu(\vec{y}, \vec{z}))$
- 2. $(\vec{x}, \vec{y}) = (\vec{y}, \vec{x})$
- 3. $(\vec{x}, \vec{x}) \geq 0$, with equality iff $\vec{x} = \vec{0}$

A **real inner product space** is a real vector space equipped with an inner product. **Note**: basically a generalisation of dot prod.

A **complex inner product space** is a complex vector space equipped with an inner product. This is the exact same, but condition 2 uses $(\vec{x}, \vec{y}) = \overline{(\vec{y}, \vec{x})}$ where \overline{z} is the complex conjugate

Definition 5.1.5: Norm

In a real/complex inner product space, the **length** or **inner product** norm or norm $\|\vec{v}\| \in \mathbb{R}$ of a vector \vec{v} is the non-negative square root

$$\|\vec{v}\| = \sqrt{(\vec{v}, \vec{v})}$$

Vectors whose length are 1 are called **units**. Two vectors \vec{v}, \vec{w} are **orthogonal**, written $\vec{v} \perp \vec{w}$, iff $(\vec{v}, \vec{w}) = 0$

The norm $\|\cdot\|$ on an inner product spaces V satisfies, for any $\vec{v}, \vec{w} \in V$ and scalar λ :

- 1. $\|\vec{v}\| \ge 0$ with equality iff $\vec{v} = \vec{0}$
- $2. \|\lambda \vec{v}\| = |\lambda| \|\vec{v}\|$
- 3. $|\vec{v} + \vec{w}| \le ||\vec{v}|| + ||\vec{w}||$ (triangle inequality)

Definition 5.1.7: Orthonormal Family

A family $(\vec{v}_i)_{i\in I}$ for vectors from an inner product space is an **orthonormal family** if all the vectors \vec{v}_i have length 1 and if they are pairwise orthogonal to each other. If $\delta_{i,j}$ is the **Kronecker delta** defined by "1 if i=j, and 0 otherwise", this means that $(\vec{v}_i, \vec{v}_j) = \delta_{ij}$. An orthonormal family that has a basis is an **orthonormal basis**

 ${\bf Thm~5.1.10}$: Every finite dimensional inner product space has an orthonormal basis

Definition 5.2.1: Orthogonals to a Subset

Let V be an inner product space and let $T\subseteq V$ be an arbitrary subset. Define

$$T^{\perp} = \{ \vec{v} \in V : \vec{v} \perp \vec{t} \, \forall \vec{t} \in T \}$$

calling this set the **orthogonal** to T

Theorem 5.2.2: Complementary Othorgonals

Let V be an inner product space and let U be a finite dimensional subspace of V. Then U and U^{\perp} are complementary, i.e. $V = U \oplus U^{\perp}$

Definition 5.2.3: Orthogonal Projection

Let U be a finite dimensional subspace of an inner product space V. The space U^{\perp} is the **orthogonal complement to** U. The **orthogonal projection from** V **onto** U is the map

$$\pi_U: V \to V$$

that sends $\vec{v} = \vec{p} + \vec{r}$ to \vec{p}

Prop 5.2.4: Let U be a finite dimensional subspace of an inner product space V and let π_U be the orthogonal projection from V onto U

- 1. π_U is a linear mapping with $\operatorname{im}(\pi_U) = U$ and $\ker(\pi_U) = U^{\perp}$
- 2. If $\{\vec{v}_1,\ldots,\vec{v}_n\}$ is an orthonormal basis of U, then π_U is given by the following formula for all $\vec{v}\in V$

$$\pi_U(\vec{v}) = \sum_{i=1}^n (\vec{v}, \vec{v}_i) \vec{v}_i$$

3. $\pi_U^2 = \pi_U$, that is, π_U is an idempotent

Theorem 5.2.5: Cauchy-Shwarz Inequality

Let \vec{v} , \vec{w} be vectors in an inner product space. Then

$$|(\vec{v}, \vec{w})| \le ||\vec{v}|| ||\vec{w}||$$

with equality if and only if \vec{v} and \vec{w} are linearly dependent

Theorem 5.2.7: Gram-Shmidt Process

Let $\vec{v}_1, \ldots, \vec{v}_k$ be linearly independent vectors in an inner product space V. Then there exists an orthonormal family $\vec{w}_1, \ldots, \vec{w}_k$ with the property that for all $1 \leq i \leq k$,

$$\vec{w}_i \in \mathbb{R}_{>0} \vec{v}_i + \langle \vec{v}_{i-1}, \dots, \vec{v}_1 \rangle$$

TODO: write how to actually do the gram-shmidt process

Definition 5.3.1: Adjoints

Let V be an inner product space. Then two endomorphisms $T,S:V\to V$ are called **adjoint** to one another if the following holds for all $\vec{v},\vec{w}\in V$:

$$(T\vec{v}, \vec{w}) = (\vec{v}, S\vec{w})$$

In this case I will write $S = T^*$ and call S the **adjoint** of T

Remark 5.3.2: Any endomorphism has at most one adjoint.

Theorem 5.3.4

Let V be a finite dimensional inner product space. Let $T:V\to V$ be an endomorphism. Then T^* exists. That is, there is a unique linear mapping $T^*:V\to V$ such that for all $\vec{v},\vec{w}\in V$:

$$(T\vec{v}, \vec{w}) = (\vec{v}, T^*\vec{w})$$

Definition 5.3.5: Self Adjoints

An endomorphism of an inner product space $T:V\to V$ is **self-adjoint** if it equals its own adjoint, i.e. if $T^*=T$

Thm 5.3.7: Let $T:V\to V$ be a self-adjoint linear mapping on an inner product space V

- 1. Every eigenvalue of T is real
- 2. If λ and μ are distinct eigenvalues of T with corresponding eigenvectors \vec{v} and \vec{w} , then $(\vec{v}, \vec{w}) = 0$
- 3. T has an eigenvalue

Definition 5.3.11: Orthogonal Matrices

An **Orthogonal matrix** is an $(n \times n)$ -matrix P with real entries such that $P^T P = I_n$, or in other words such that $P^{-1} = P^T$

A hermitian matrix is one that is self-adjoint in \mathbb{C} , or in other words one where $A = \overline{A}^T$ holds

An **unitary matrix** is an $(n \times n)$ -matrix P with complex entries such that $\overline{P}^T P = I_n$, or such that $P^{-1} = \overline{P}^T$

Theorem 5.3.9: Spectral Theorems

5.3.9: The Spectral Theorem for Self-Adjoint Endomorphisms
Let V be a finite dimensional inner product space and let $T:V\to V$ be a self-adjoint linear mapping. Then V has an orthonormal basis consisting of eigenvalues of T.

5.3.11: The Spectral Theorem for Real Symmetric Matrices Let A be a real $(n \times n)$ -symmetric matrix. Then there is an $(n \times n)$ -orthogonal matrix P such that

$$P^T A P = P^{-1} A P = \operatorname{diag}(\lambda_1, \dots, \lambda_n)$$

where $\lambda_1, \ldots, \lambda_n$ are the (necessarily real) eigenvalues of A, repeated according to their multiplicity as roots of χ_A

5.3.15: The Spectral Theorem for Hermitian Matrices Let A be a $(n \times n)$ -hermitian matrix. Then there is an $(n \times n)$ -unitary matrix P such that

$$\overline{P}^T A P = P^{-1} A P = \operatorname{diag}(\lambda_1, \dots, \lambda_n)$$

where $\lambda_1, \ldots, \lambda_n$ are the (necessarily real) eigenvalues of A, repeated according to their multiplicity as roots of χ_A

5 Jordan Normal Form

Definition 6.2.1: Jordan Blocks

Given an integer $r \geq 1$ define an $(r \times r)$ -matrix J(r) called the **nilpotent Jordan block of size** r, by the rule $J(r)_{ij} = 1$ for j = i + 1 AND $J(r)_{ij} = 0$ otherwise In particular, J(1) is a (1×1) -matrix whose only entry is zero.

Given an integer $r\geq 1$ and a scalar $\lambda\in F$, define an $(r\times r)$ -matrix $J(r,\lambda)$ called the **Jordan block of size** r **and eigenvalue** λ by the rule

$$J(r, \lambda) = \lambda I_r + J(r) = D + N$$

with $\lambda I_r=\mathrm{diag}(\lambda,\lambda,\dots,\lambda)=D$ diagonal and J(r)=N nilpotent such that DN=ND

Theorem 6.2.2: Jordan Normal Form

Let F be an algebraically closed field. Let V be a finite dimensional vector space and let $\phi:V\to V$ be an endomorphism of V with characteristic polynomial

$$\chi_{\phi}(x) = (x - \lambda_1)^{a_1} (x - \lambda_2)^{a_2} ... (x - \lambda_s)^{a_s} \in F[x], a_i \ge 1, \sum_{i=1}^s a_i = n$$

For distinct $\lambda_1, \lambda_2, \ldots, \lambda_s \in F$. Then there exists an ordered basis \mathcal{B} of V such that the matrix of ϕ with respect to the block \mathcal{B} is block diagonal with Jordan blocks on the diagonal, $g[\phi]_{\mathcal{B}}$

$$= \operatorname{diag}(J(r_{11},\lambda_1),\ldots,J(r_{1m_1},\lambda_1),J(r_{21},\lambda_2),\ldots,J(r_{sm_s},\lambda_s))$$

with $r_{11}, \ldots, r_{1m_1}, r_{21, \ldots, r_{sm_s}} \ge 1$ such that

$$a_i = r_{i_1} + r_{i_2} + \dots + r_{i_{m_i}} \quad (1 \le i \le s)$$

Theorem 6.3.1: Bézout's identity for polynomials

For a characteristic polynomial

$$\chi_{\phi}(x) = \prod_{i=1}^{s} (x - \lambda_i)^{a_i} \in F[x]$$

where each a_i is a positive integer, $\lambda_i \neq \lambda_j$ for $i \neq j$, and λ_i are e.v.s of ϕ . For each $1 \leq j \leq s$ define

$$P_j(x) = \prod_{\substack{i=1\\i\neq j}}^s (x - \lambda_i)^{a_i}$$

There exists polynomials $Q_j(x) \in F[x]$ such that

$$\sum_{j=1}^{s} P_j(x)Q_j(x) = 1$$

Definition 6.3.2: Generalised Eigenspace

The generalised eigenspace of ϕ with eigenvalue λ_i , $E^{\text{gen}}(\lambda_i, \phi)$ is the following subspace of V:

$$E^{\text{gen}}(\lambda_i, \phi) = \{ \vec{v} \in V \mid (\phi - \lambda_i \operatorname{id}_V)^{a_i}(\vec{v}) = \vec{0} \}$$

The dimension of $E^{\mathrm{gen}}(\lambda_i,\phi)$ is called the **algebraic multiplicity** of ϕ with eigenvalue λ_i while the dimension of the eigenspace $E(\lambda_i,\phi)$ is called the **geometric multiplicity** of ϕ with eigenvalue λ

Remark 6.3.4: The actual eigenspace is defined by

$$E(\lambda_i, \phi) = \{ \vec{v} \in V \mid (\phi - \lambda_i \operatorname{id}_V)(\vec{v}) = \vec{0} \}$$

 $E^{\mathrm{gen}}(\lambda_i,\phi)\subseteq E^{\mathrm{gen}}(\lambda_i,\phi)$, or the algebraic multiplicity of any e.v. must be greater or equal to the corresponding geometric multiplicity

Definition 6.3.4: Stable subsets

Let $f: X \to X$ be a mapping from a set X to itself. A subset $Y \subseteq X$ is **stable under** f precisely when $f(Y) \subseteq Y$, that is if $y \in Y$ then $f(y) \in Y$.

Theorem 6.3.5: Direct Sum Composition

For each $1 \le i \le s$, let

$$\mathcal{B}_i = \{ \vec{v}_{ij} \in V \mid 1 \le j \le a_i \}$$

be a basis of $E^{\text{gen}}(\lambda_i, \phi)$, where a_i is the algebraic multiplicity of ϕ with eigenvalue λ_i s.t. $\sum_{i=1}^s a_i = n$ is the dimension of V.

- 1. Each $E^{\rm gen}(\lambda_i, \phi)$ is stable under ϕ
- 2. For each $\vec{v} \in V$ there exist unique $\vec{v}_i \in E^{\mathrm{gen}}(\lambda_i, \phi)$ such that $\vec{v} = \sum_{i=1}^s \vec{v}_i$. In other words, there is a direct sum decomposition

$$V = \bigoplus_{i=1}^{s} E^{\text{gen}}(\lambda_i, \phi)$$

with ϕ restricting to endomorphisms of the summands

$$\phi_i = \phi \mid : E^{\text{gen}}(\lambda_i, \phi) \to E^{\text{gen}}(\lambda_i, \phi)$$

3. Then

$$\mathcal{B} = \mathcal{B}_1 \cup \mathcal{B}_2 \cup \cdots \cup \mathcal{B}_s = \{\vec{v}_{ij} \mid 1 < i < s, 1 < j < a_i\}$$

is a basis of V. The matrix of the endomorphism ϕ w.r.t. this basis is given by the block diagonal matrix

$$_{\mathcal{B}}[\phi]_{\mathcal{B}} = \begin{pmatrix} \begin{array}{c|ccc} B_1 & 0 & 0 & 0 \\ \hline 0 & B_2 & 0 & 0 \\ \hline & & . & \\ \hline 0 & 0 & \ddots & 0 \\ \hline 0 & 0 & 0 & B_s \\ \end{array} \end{pmatrix} \in \operatorname{Mat}(n; F)$$

with $B_i = \mathcal{B}_i[\phi_i]_{\mathcal{B}_i} \in \operatorname{Mat}(a_i; F)$

Theorem 6.3: JNF Theorem Bank

6.3.6: For each i, define a linear mapping

$$\psi_i: \frac{W_i}{W_{i-1}} \to \frac{W_{i-1}}{W_{i-2}}$$

by $\psi_i(\vec{w} + W_{i-1}) = \psi(\vec{w}) + W_{i-2}$ for $\vec{w} \in W_i$. Then ψ_i is well-defined and injective

- **6.3.7:** Let $f: X \to Y$ be an injective linear mapping between the F-vector spaces X and Y. If $\{\vec{x}_1, \ldots, \vec{x}_t\}$ is a linearly independent set in X, then $\{f(\vec{x}_1, \ldots, \vec{x}_t)\}$ is a linearly independent set in Y
- **6.3.8**: The set of elements $\{\vec{v}_{j,k}: 1\leq j\leq m, 1\leq k\leq d_j\}$ constructed in the next algorithm is a basis for W
- **6.3.9**: Let $\mathcal B$ be the ordered basis of W $\{\vec v_{j,k}: 1\leq j\leq m, 1\leq k\leq d_j\}. \text{ Then }_{\mathcal B}[\psi]_{\mathcal B}=\\ \operatorname{diag}\underbrace{J(m),..,J(m)},\underbrace{J(m-1),..,J(m-1)},..,\underbrace{J(1),..,J(m-1)},...,\underbrace{J(1),...,J(m-1)},.$

where J(r) denotes the nilpotent Jordan block of size r

Theorem 6.3: JNF Basis Algorithm

Algorithm to construct a basis for each W_i/W_{i-1} :

- Choose an arbitrary basis for W_m/W_{m-1} , say $\{v_{m,1}+W_{m-1},\vec{v}_{m,2}+W_{m-1},\ldots,\vec{v}_m,d_m+W_{m-1}\}$
- Since $\psi_m: W_m/W_{m-1} \to W_{m-1}/W_{m-2}$ is injective by 6.3.6, 6.3.7 proves that

$$\{\psi(\vec{v}_{m,1}) + W_{m-2}, \psi(\vec{v}_m, 2) + W_{m-2}, ..., \psi(\vec{v}_m, d_m + W_{m-2})\}$$
 is a linearly independent set in W_{m-1}/W_{m-2} . Set $\vec{v}_{m-1,i} = \psi(\vec{v}_{m,i})$ for $1 \le i \le d_m$

- Choose vectors $\{\vec{v}_{m-1,i}:d_m+1\le i\le d_{m-1}\}$ so that $\{\vec{v}_{m-1,i}+W_{m-i-1}:1\le k\le d_{m-i}\}$ is a basis of W_{m-1}/W_{m-2}
- · Repeat!

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