

## Exercise 2.26

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### Notation

- (1) If  $0 \leq k \leq n$ , then any ordered set of  $k$  orthonormal vectors in  $\mathbb{R}^n$  is called a  $k$ -frame in  $\mathbb{R}^n$ . The real Stiefel manifold  $V_k(\mathbb{R}^n)$  is the set of all  $k$ -frames. The basepoint of  $V_k(\mathbb{R}^n)$  is the last  $k$  vectors  $e_{n-k+1}, \dots, e_n$  of the standard basis  $e_1, \dots, e_n$  of  $\mathbb{R}^n$ . A  $k$ -frame  $v_1, \dots, v_k$  can be regarded as an  $n \times k$  matrix by taking the  $i$ th column to be the vector  $v_i$ . In this way we identify a  $k$ -frame with a point in  $\mathbb{R}^{nk}$  and give  $V_k(\mathbb{R}^n)$  the subspace topology. We note that if  $l' \leq l$ , then there is a map  $q : V_l(\mathbb{R}^n) \longrightarrow V_{l'}(\mathbb{R}^n)$  which assigns to an  $l$ -frame the last  $l'$  vectors. Written  $V_k(\mathbb{R}^n) = V_{k,n}$ .
- (2) If  $0 \leq k \leq n$ , then the real Grassmann manifold  $G_k(\mathbb{R}^n)$  consists of all  $k$ -dimensional subspaces of  $\mathbb{R}^n$ . There is a surjection  $\pi : V_k(\mathbb{R}^n) \longrightarrow G_k(\mathbb{R}^n)$  defined by  $\pi(v_1, \dots, v_k) = \langle v_1, \dots, v_k \rangle$ , where  $\langle v_1, \dots, v_k \rangle$  is the subspace of  $\mathbb{R}^n$  spanned by  $v_1, \dots, v_k$ . We give  $G_k(\mathbb{R}^n)$  the quotient topology induced by  $\pi$ . Written  $G_k(\mathbb{R}^n) = G_{k,n}$ .
- (3) Let  $O'(k)$  be the subgroup of all matrices

$$\begin{pmatrix} I_{n-k} & 0 \\ 0 & D \end{pmatrix}$$

for  $D \in O(k)$ . We form the subgroup  $O(n-k)O'(k)$  of  $O(n)$  and this subgroup consists of all matrices of the form

$$\begin{pmatrix} C & 0 \\ 0 & D \end{pmatrix}$$

where  $C \in O(n-k)$  and  $D \in O(k)$ . Then  $O(n-k) \subset O(n-k)O'(k) \subset O(n)$ .

### lemma

**Lemma 1.** *There is a homeomorphism  $\phi_{l,n} : O(n)/O(n-l) \longrightarrow V_{l,n}$  such that the following diagram commutes*

$$\begin{array}{ccc} O(n)/O(n-l) & \xrightarrow{\phi_{l,n}} & V_{l,n} \\ \downarrow p' & & \downarrow q \\ O(n)/O(n-k) & \xrightarrow{\phi_{k,n}} & V_{k,n} \end{array}$$

for  $k \leq l$ .

*Proof.* Define  $\phi : O(n) \rightarrow V_{l,n}$  by  $\phi(A) = Ae_{n-l+1}, \dots, Ae_n$  for  $A \in O(n)$ . Thus  $\phi$  assigns to a matrix  $A$  the  $l$ -frame consisting of the last  $l$  columns of  $A$ . Using Gram-Schmidt orthogonalization, we know that  $\phi$  is surjective. If  $C$  is an  $(n-l) \times (n-l)$  matrix, then multiplication of  $A$  on the right with a matrix of the form

$$\begin{pmatrix} C & 0 \\ 0 & I_l \end{pmatrix}$$

does not change the last  $l$  columns of  $A$ , and so it follows that  $\phi$  is constant on cosets  $AO(n-l)$  in  $O(n)/O(n-l)$ . Thus  $\phi$  induces a continuous surjection  $\phi_{l,n} : O(n)/O(n-l) \rightarrow V_{l,n}$ . If  $A, B \in O(n)$  each have the same last  $l$  columns, then  $A^{-1}B = A^T B$  has the form

$$\begin{pmatrix} C & 0 \\ 0 & I_l \end{pmatrix}$$

where  $C^T = C^{-1}$ . This shows that  $\phi_{l,n}$  is injective. Since  $O(n)$  is compact and  $O(n)/O(n-l)$  is Hausdorff. Thus  $\phi_{l,n}$  is a continuous bijection from a compact space to a Hausdorff space, hence is a homeomorphism. The commutativity of the diagram is obviously.  $\square$

**Lemma 2.** *The function  $\pi : V_{k,n} \rightarrow G_{k,n}$  is an open mapping.*

*Proof.* We identify elements of  $V_{k,n}$  with  $n \times k$  matrices of rank  $k$ , by assigning to each  $v_1, \dots, v_k \in V_{k,n}$ , the matrix  $A$  whose columns are  $v_1, \dots, v_k$ . If  $P$  is a nonsingular  $k \times k$  matrix, then  $\theta_P : V_{k,n} \rightarrow V_{k,n}$  defined by  $\theta_P(A) = AP$  is a homeomorphism since  $\theta_{P^{-1}}$  is its inverse. If  $x, y \in V_{k,n}$  with corresponding matrices  $A$  and  $B$ , then  $\pi(x) = \pi(y)$  iff  $B = AP$ , for some nonsingular  $k \times k$  matrix  $P$ . Hence if  $U \subset V_{k,n}$ , then

$$\pi^{-1}(\pi(U)) = \bigcup_P \theta_P(U),$$

for all nonsingular  $k \times k$  matrices  $P$ . Therefore if  $U$  is open in  $V_{k,n}$ , then  $\pi^{-1}(\pi(U))$  is open in  $V_{k,n}$ . Hence  $\pi(U)$  is open in  $G_{k,n}$ , and so  $\pi$  is an open map.  $\square$

## Exercise 2.26

We show that there is a homeomorphism  $\psi_{k,n} : O(n)/(O(n-k)O'(k)) \rightarrow G_{k,n}$  such that the following diagram is commutative

$$\begin{array}{ccc} O(n)/O(n-k) & \xrightarrow{\phi_{k,n}} & V_{k,n} \\ \downarrow p' & & \downarrow \pi \\ O(n)/(O(n-k)O'(k)) & \xrightarrow{\psi_{k,n}} & G_{k,n} \end{array}$$

*Proof.* We define  $\psi : O(n) \rightarrow G_{k,n}$  by  $\psi(A) = \langle Ae_{n-k+1}, \dots, Ae_n \rangle$ , for  $A \in O(n)$ . If  $B \in O(n-k)O'(k)$ , then  $\psi(AB) = \langle AB e_{n-k+1}, \dots, AB e_n \rangle = \langle A e_{n-k+1}, \dots, A e_n \rangle = \psi(A)$ . Thus  $\psi$  is constant on cosets of  $O(n-k)O'(k)$ . Again, using Gram-Schmidt orthogonalization, we know that  $\psi$  is surjective. And so  $\psi$

induces a continuous surjection  $\psi_{k,n} : O(n)/(O(n-k)O'(k)) \longrightarrow G_{k,n}$ . It follows immediately that the above diagram is commutative. To show that  $\psi_{k,n}$  is injective, suppose that  $\psi_{k,n}(A) = \psi_{k,n}(B) = W$ , for  $A, B \in O(n)$ . Then  $Ae_{n-k+1}, \dots, Ae_n$  and  $Be_{n-k+1}, \dots, Be_n$  are bases for  $W$ . Let  $P$  be the change of basis matrix from the first basis to the second. Also,  $\langle Ae_1, \dots, Ae_{n-k} \rangle = \langle Be_1, \dots, Be_{n-k} \rangle = W^\perp$  with bases  $Ae_1, \dots, Ae_{n-k}$  and  $Be_1, \dots, Be_{n-k}$ . Let  $Q$  be the change of basis matrix from the first basis to the second one. Then

$$B = A \begin{pmatrix} Q & 0 \\ 0 & P \end{pmatrix} \quad \text{and} \quad \begin{pmatrix} Q & 0 \\ 0 & P \end{pmatrix} \in O(n-k)O'(k).$$

This shows that  $\psi_{k,n}$  is injective. Finally, since  $\phi_{k,n}$  is a homeomorphism, and  $\pi$  is an open map. Suppose  $U \in O(n)/(O(n-k)O'(k))$  is open, then  $\psi_{k,n}(U) = \pi \circ \phi_{k,n}(p'^{-1}(U))$ , which is open in  $G_{k,n}$ . It follows that  $\psi_{k,n}$  is an open map. Hence  $\psi_{k,n}$  is a homeomorphism.  $\square$