

Math 245 course note

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1 Sum and direct sum

1.1 Intro

1. The field we are going to use in this course including:

- R
- C
- Z_p = modules with prime p

2. **Vector space** (V) have the following property:

- $\vec{x} + \vec{y} \in V$
- $\vec{x} + \vec{y} = \vec{y} + \vec{x}$
- $(\vec{x} + \vec{y}) + \vec{z} = \vec{x} + (\vec{y} + \vec{z})$
- $\vec{0} \in V$
- $-\vec{x} \in V$
- $c\vec{x} \in V$
- $c(\vec{x} + \vec{y}) = c\vec{x} + c\vec{y}$
- $(c + d)\vec{x} = c\vec{x} + d\vec{x}$
- $c(d\vec{x}) = (cd)\vec{x}$
- $1\vec{x} = \vec{x}$

3. Some example including

- $F^n, n \geq 1$ which is a n-tuples
- $M_{m,n}(F)$ which is $m * n$ matrices
- $M_n(F)$ which is $n * n$ matrices
- $F[t]$ polynomial in t with degree $= \infty$
- $F_n[t]$ polynomial in t with degree $= n$
- $C(R, R)$ continuous from R to R

1.2 Sum and direct Sums

1. Sum

let V be a vector space

$U_1, U_2 \dots U_n \subseteq V$ are subspaces

$$\sum_{k=1}^n U_k = \text{Sum} = \{\sum_{p=1}^n \vec{u}_p : \vec{u}_p \in U_k\}$$

Note: $\sum_{k=1}^n U_k$ is a subspace of V

2. Internal Direct Sum

If the following 2 condition is satisfied

- $V = \sum_{k=1}^n U_k$
- $\forall \vec{v} \in V$ can be written **uniquely** as $\vec{v} = \sum_{p=1}^n \vec{u}_p$, for some $\vec{u}_p \in U_k$

then V is **internal direct sum** of $U_1, U_2 \dots U_n$

$$V = \oplus_{k=1}^n U_k$$

3. Proposition Let V be vector space $U_1, U_2 \dots U_n \subseteq V$ subspace

$$V = \oplus_{k=1}^n U_k \iff$$

- $V = \sum_{k=1}^n U_k$
- if $\sum_{p=1}^n \vec{u}_p = \vec{0}$, for some $\vec{u}_p \in U_k$, then $\forall p, \vec{u}_p = \vec{0}$ **linear independence**

4. Corollary

Let $U_1, U_2 \subseteq V$, are subspace then $V = U_1 \oplus U_2 \iff$

- $V = U_1 + U_2$
- $U_1 \cap U_2 = \{\vec{0}\}$

5. External Direct Sum

Let $U_1, U_2 \subseteq F$ be vector spaces

then the External Direct sum of them $U_1 \oplus U_2 = \{(\vec{u}_1, \vec{u}_2) : \vec{u}_1 \in U_1, \vec{u}_2 \in U_2\}$

with the following property

- $(\vec{u}_1, \vec{u}_2) + (\vec{u}'_1, \vec{u}'_2) = (\vec{u}_1 + \vec{u}'_1, \vec{u}_2 + \vec{u}'_2) \in U_1 \oplus U_2$
- let $\lambda \in F$ $\lambda(\vec{u}_1, \vec{u}_2) = (\lambda\vec{u}_1, \lambda\vec{u}_2) \in U_1 \oplus U_2$

Note:

- (a) $F^n = F \oplus F \oplus \dots \oplus F$ n times
- (b) if $V = U_1 \oplus \dots \oplus U_n$ is **external**, it is also **internal**
- (c) $U'_i \subseteq V$ where $U'_i = \{(\vec{0}, \vec{0}, \dots, \vec{u}_i, \vec{0}, \dots, \vec{0}) \in V\}$

6. Proposition

if $U, V \subseteq W$ are subspaces, B, C are basis

where $B = \{\vec{b}_1 \dots \vec{b}_n\} \subseteq U$, $C = \{\vec{c}_1 \dots \vec{c}_n\} \subseteq V$ and $W = U \oplus V$

then $B \cup C$ is a basis for W **work for any number of B, C**

2 Matrix Representations of Linear Maps

2.1 Basic notation of Matrix Representation

1. Space of linear map of V and W , V and U are vector space,
 $\zeta(V, W) = \{T : V \rightarrow W\}$
or if $V = W$, $\zeta(V) = \{T : V \rightarrow V\}$
2. Now let $T \in \zeta(V)$ and a basis $B = \{\vec{v}_1 \dots \vec{v}_n\}$ for V For $1 \leq k \leq n$, we write
 $T(\vec{v}_k) = \sum_{i=1}^n a_{ik} \vec{v}_i = a_{1k} \vec{v}_1 + \dots a_{nk} \vec{v}_n$
for $a_{ik} \in F$
3. The matrix representation of T , relevant to basis B
with $[T]_B = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & & \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{pmatrix}$ For $\vec{v} \in V$ with $v = b_1 \vec{v}_1 + \dots + b_n \vec{v}_n$
by linearity $T(\vec{v})$
 $= T(b_1 \vec{v}_1 + \dots + b_n \vec{v}_n)$
 $= b_1 T(\vec{v}_1) + \dots + b_n T(\vec{v}_n)$
4. Suggestion: Look for a "nice" basis for V say B ,
that make $[T]_B$ diagonal or an upper triangular one

2.2 Invariant

1. Invariant

For $T \in \zeta(V)$, a subspace $U \subseteq V$ is **invariant** for T if:

- if $\forall \vec{u} \in U, T(\vec{u}) \in U$
- or $\{T(\vec{u}) : \vec{u} \in U\} \subseteq U$

2. Example: Trivial invariant

For any $T \in \zeta(V)$ the subspaces $0 \subseteq V$ and V are both **invariant** for T

3. Finding Non-trivial invariant Suppose :

- $T \in \zeta(W)$, W is a vector space and $W = U \oplus V$ for $U, V \subseteq W$
- U is an invariant of $T \rightarrow \forall \vec{u} \in U, T(\vec{u}) \in U$
- $B = \{\vec{u}_1 \dots \vec{u}_m\}$, and $C = \{\vec{v}_1 \dots \vec{v}_n\}$ be bases for U and V

then $D = B \cup C$ is a basis for W **by proposition of external direct sum**

$$\text{then } [T]_D = \text{a } (m+n \times m+n) \text{ matrix} = \begin{pmatrix} a_{11} & \dots & a_{1m} & \dots & \dots \\ \vdots & & & & \\ a_{m1} & \dots & a_{mm} & & \\ 0 & \dots & 0 & & \\ \vdots & & & & \\ 0 & \dots & 0 & & \end{pmatrix}$$

$T(\vec{u}_1) \in U$ since $\vec{u}_1 \in U$ and U is invariant of T

Note: $\vec{u}_1 = \sum_{i=1}^n a_{i1} \vec{u}_i$

similarly to $\forall 1 \leq k \leq m, T(\vec{u}_k)$

4. Conclusion:

Since U is T invariant

We can get the nice **block upper triangular** form matrix representation of T

3 Isomorphism

3.1 Definition of Isomorphism

1. **Isomorphism** Let V, W be vector spaces
A linear map $T : V \rightarrow W$ is an **isomorphism** if it is a **bijection**
we write $V \cong W$

2. **Bijection** from Math 239

Let A and B be two set

$T : A \rightarrow B$ is bijection if

- $\forall a, a' \in A$, if $T(a) = T(a')$ then $a = a'$ **one-to-one**
- $\forall b \in B, \exists a \in A$ such $f(a) = b$ **onto**

Or $\exists W : B \rightarrow A$ such

- $\forall a \in A, W(T(a)) = a$
- $\forall b \in B, T(W(b)) = b$

3. Fact

If $T : V \rightarrow W$ is an **isomorphism** then

$T^{-1} : W \rightarrow V$ always exist (**by Bijection**) is also:

- Linear
- Bijection
- Isomorphism

4. Idea:

Isomorphic vector spaces are "the same" up to a relabeling.
Specificlly, suppose:

- $T : V \rightarrow W$ is an isomorphism
- $B = \{v_i\}$ be a basis for V

Then $\{w_i = T(v_i)\}$ is a baiss for W .

In particular, note that for $v \in V$, written as

$$v = a_1 v_{i1} + \cdots + a_n v_{in}$$

Then by linearty, $T(v) = a_1 w_{i1} + \cdots + a_n w_{in}$

4 Quotients

1. Equivalence relation (\sim)

Let $U \subseteq V$ be a subspace, V is a vector space.

$\vec{v}_1 \sim \vec{v}_2$ if $\vec{v}_1 - \vec{v}_2 \in U$

it has the following property:

$\forall v_1, v_2, v_3 \in V$

- **Reflexive:** $\vec{v}_1 \sim \vec{v}_1$
- **Symmetric:** $(\vec{v}_1 \sim \vec{v}_2) \Leftrightarrow (\vec{v}_2 \sim \vec{v}_1)$
- **Transitive:** $\vec{v}_1 \sim \vec{v}_2, \vec{v}_2 \sim \vec{v}_3 \rightarrow \vec{v}_1 \sim \vec{v}_3$

2. Equivalence class of $\vec{v} \in V$

is $\vec{v} + U$

- $= \{\vec{v} + \vec{u} : \vec{u} \in U\}$
- $= \{\vec{v}' \in V : \vec{v}' \sim \vec{v}\}$

Note: Every element have a unique **Equivalence class**

3. Quotient space

Let $U \subseteq V$ be a subspace, the **quotient space** V/U is a new vector space is the set $\{\vec{v} + U : \vec{v} \in V\}$ with

- $(\vec{v}_1 + U) + (\vec{v}_2 + U) = \vec{v}_1 + \vec{v}_2 + U$
- $\lambda(\vec{v} + U) = \lambda\vec{v} + U$

4. Motivation:

when we consider V/U , we collapsing U by set every element in U to $\vec{0}$

Hence, $V/\{\vec{0}\} = V$

Taking Quotient "undoes" direct sum

5. Proposition

If $W = U \oplus V$ for $U, V \subseteq W$

then, $W/U \cong V$ (W/U and V are bijection)

• **Proof:**

Let $T : W/U \rightarrow V$ be a **Isomorphism**

where $T(\vec{w} + U) = \vec{v}$ where $\vec{w} = \vec{u} + \vec{v}$ for $\vec{v} \in V, \vec{u} \in U$

– Proof of onto:

For $\vec{v} \in V$, $T(\vec{v} + U) = \vec{v}$ since $\vec{v} = \vec{0} + \vec{v}, \vec{0} \in U$

– Proof of one-to-one:

Suppose $T(\vec{w}_1 + U) = T(\vec{w}_2 + U)$

write $\vec{w}_1 = \vec{u}_1 + \vec{v}_1, \vec{w}_2 = \vec{u}_2 + \vec{v}_2$ for $\vec{u}_1, \vec{u}_2 \in U, \vec{v}_1, \vec{v}_2 \in V$

Then $T(\vec{w}_1) = \vec{v}_1, T(\vec{w}_2) = \vec{v}_2$

$$\rightarrow \vec{v}_1 = \vec{v}_2$$

$$\rightarrow \vec{w}_1 - \vec{w}_2$$

$$= (\vec{u}_1 + \vec{v}_1) - (\vec{u}_2 + \vec{v}_2)$$

$$= (\vec{u}_1 - \vec{u}_2) \in U + (\vec{v}_1 - \vec{v}_2) = \vec{0}$$

$$\rightarrow \vec{w}_1 - \vec{w}_2 \in U$$

$$\rightarrow \vec{w}_1 \sim \vec{w}_2 \text{ or } \vec{w}_1 + U = \vec{w}_2 + U$$

Hence, T is a **Isomorphism**

6. Fact:

If $W = U \oplus V$, B be a basis for V ,

then $v_i + U \subseteq W/U$ is a basis for W/U

To see this, note that $\vec{v}_i + U = T^{-1}(\vec{v}_i)$

Suppose $W = U \oplus V$ for $U, V \subseteq W$

Let $T \in \zeta(W)$ and U is T -invariant

then, T **induces** a quotient linear map $\bar{T} \in \zeta(W/U)$

$\bar{T}(\vec{v} + U) = T(\vec{v}) + U, \vec{v} + U \in W/U$

\bar{T} is linear

7. **Induced quotient map \bar{T}**

For vector space $W = U \oplus V$, $U, V \subseteq W$

$T \in \zeta(W)$ such that U is T -invariant, the induced quotient map $\bar{T} \in \zeta(W/U)$

$\bar{T}(\vec{w} + U) = T(\vec{w}) + U, \vec{w} + U \in W/U$

It has the following property:

- It is linear

8. Matrix representation of \bar{T}

Let $W = U \oplus V$, $T \in \zeta(W)$ as above, so U is T -invariant and $\bar{T} \in \zeta(W/U)$

Let $\{\vec{u}_1 \dots \vec{u}_m\}$ and $\{\vec{v}_1 \dots \vec{v}_n\}$ be basis for U and V , then:

- $\{\vec{u}_1, \dots, \vec{u}_m, \vec{v}_1, \dots, \vec{v}_n\}$ is a basis for W
- matrix representation of T is $[T] = \begin{pmatrix} A & ? \\ 0 & B \end{pmatrix}$
- where $A = [T|_U]$ is the restriction to U
- $B = [\bar{T}]$ where $\bar{T} \in \zeta(W/U)$
where $B = (B_{ij})_{i,j=1}^n$
- $\det(T) = \det(A)\det(B)$
- $\{\vec{v}_1 + U, \dots, \vec{v}_n + U\}$ is a basis for W/U
- $T(\vec{v}_i) = \vec{u} + \sum_{k=1}^n b_{ki}\vec{v}_k$
- $\bar{T}(\vec{v}_i + U) = \sum_{k=1}^n b_{ki}(\vec{v}_k + U)$

5 Invariant Subspaces

1. Important fact related to eigenvector of $T \in \zeta(V)$
 $Ker(T)$ and $Ran(T)$ are both invariant
Let $T \in \zeta(V)$ and $U \subseteq V$ is invariant, $dim(U) = 1$, $B(U) = \{\vec{u}\}$
Then, $\vec{u} \neq 0$ so \vec{u} is a **eigenvector** for **T** with eigenvalue λ
In addition, if $\vec{u} \in V$ is a eigenvector for T, $span(\vec{u})$ is a one dimensional invariant subspace for T
2. Polynomial of matrix rep of Linear transformation
Let $T \in \zeta(V)$ let $p \in F[t]$
then $p(T) = a_0I_v + a_1T + a_2T^2 + \dots + a_nT^n$
3. Little theorem
If $T_1 \dots T_n \in \zeta(V)$, then let $T = T_1T_2 \dots T_n$ is not invertible iff one of T_i is not invertible

4. Theorem

For $V \subseteq C$ $\dim(V)$ is **finite**, $\forall T \in \zeta(V)$ have an eigenvector and 1-dim invariant subspace

- Proof of the theorem

Let $\dim(V) = n$, and $0 \neq \vec{v}_0 \in V$

Then the set, $\{\vec{v}, T\vec{v}, T^2\vec{v}, \dots, T^n\vec{v}\}$ is always a linear dependent set since

- If all element are distinct, there are $n + 1$ element, and the $\dim(V) = n$, then it is dependent
- If there are some element that are same, then it is clearly dependent

So, there exist $a_0, a_1, \dots, a_n \in C$, such that

$$a_0(T^0 = I_n)\vec{v} + a_1T\vec{v} + \dots + a_nT^n\vec{v} = 0 \text{ (1)}$$

where $m \leq n$ and $\forall i, a_i \neq 0$ Hence Let $p \in C[t]$ where $p(t) = a_0 + a_1t + \dots + a_mt^m$

Then (1) is equivalent to $p(T)\vec{v} = 0$, since $p \in C[t]$, then by fundamental theorem of algebra, we can factor p as

$$p(t) = (t - \lambda_1) \dots (t - \lambda_m)$$

Then

$$p(T) = (T - \lambda_1 I_v) \dots (T - \lambda_m I_v)$$

Since $p(T)V = 0$ by **little theorem**

Some $T - \lambda_i I_v$ is not invertible, so $\text{Ker}(T - \lambda_i I_v) \neq 0$ by **rank-nullity theorem**

Sp $\exists \vec{u} \in V$, such that $(T - \lambda_i I_v)\vec{u} = 0 \rightarrow Tu = \lambda_i \vec{u}$

Hencem \vec{u} is an eigenvector for T

6 Triangularization

6.1 The theorem

1. Recall: Diagonalizable

A matrix $A \in M_n(F)$ is upper triangular, where $\forall i > j, A_{ij} = 0$

Lower triangular is defined similarly

2. **Triangularization Theorem**

For $T \in \zeta(V)$ and $\dim(V) = \text{finite}$, $V \subseteq C$

then there is a basis for V which the matrix representation of T is upper triangular.

- Proof of the Triangularization Theorem by **induction**

- Base Case

If $\dim(V) = 1$, then it is already upper triangular since 1×1 is always upper triangular

- Inductive Step

Assume result holds $\forall n \geq 2$, up to $n - 1$, we want to prove the result holds for $\dim(V) = n$

T has an eigenvector \vec{u} by the result from last lecture, and has a 1-dim invariant subspace U , and this is non-trivial since $\dim(V) \geq 2$

Let $U = \text{span}(\vec{u})$, By **extension theorem**

we can extend $\{\vec{u}\}$ in to a basis $\{\vec{u}, \vec{v}_1, \dots, \vec{v}_n\}$ for V

Let $U' = \text{span}(\{\vec{v}_1 \dots \vec{v}_n\})$, then $V = U \oplus U'$

Consider $\bar{T} \in \zeta(V/U)$ where $U' \sim V/U$

Then $\dim(V/U) = n - 1$ we can get a basis $\{w_1 + U, \dots, w_{n-1} + U\}$ for V/U , which \bar{T} has a upper triangular matrix

Thus $\{w_1, \dots, w_{n-1}\}$ is a basis for U' , and $\{u, w_1, \dots, w_{n-1}\}$ is a basis for V .

The matrix representation of T has the following form:

$$\begin{pmatrix} * & & * \\ 0 & [\bar{T}]_{\{\vec{w}_1+U, \dots, \vec{w}_{n-1}+U\}} & \end{pmatrix}$$

Hence, this matrix is upper triangular, which means the theorem is true.

6.2 Application of the theorem

3. Theorem

Let $A \in M_n(F)$ be upper triangular, then $\det(A) = A_{11} \times A_{22} \times A_{33} \dots A_{nn}$

4. Corollary

Let $A \in M_n(F)$ be upper triangles, then eigenvalues of A, listed with multiplicity are $A_{11}, A_{22}, \dots, A_{nn}$

- Multiplicity = number of one eigenvalue shows up

7 Cayley - Hamilton Theorem

1. Review

For $V \subseteq F$, $T \in \zeta V$, then characteristic polynomial of T is

$$P_T(t) = \det(T - tI_v) \in F[t]$$

where t is eigenvalue of T

2. Cayley-Hamilton Theorem Let V be a vector space, $T \in \zeta(V)$, then

$$P_T(T) = 0$$

In particular, this hold for any field F

• Proof of the theorem

- Assume we are working on the field C
- Then Let $B = \{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n\}$ where $[T]_B$ is upper triangular.
by **triangularization Theorem**
- And $[P_T(T)]_B = P_T([T]_B)$
- It suffices to check $P_T([T]_B) = 0$, and since $P_{[T]_B}(t) = P_T(t)$
- We can assume T is upper triangular matrix where $T_{ii} = \lambda_i$
- And λ_i are eigenvalues of T , so the roots of $P_T(t)$
- Hence, $P_T(t) = (t - \lambda_1) \dots (t - \lambda_n)$
- Note $L = T - \lambda_i I_v$ is a upper triangular matrix that have the property of $L_{jj} = \lambda_j - \lambda_i$ and there is a 0 in the middle
- Hence $P_T(T) = (T - \lambda_1 I_v) \dots (T - \lambda_n I_v)$

* Lemma:

Let $A_1, A_2, \dots, A_n \in M_n(F)$ be upper triangular, with $A_{11} = 0$

Then $A_1 A_2 \dots A_n = 0$

* Prove by induction:

· Base case:

$A_1 = 0$, yea it is true

· Hypothesis:

Assume it is true for $n-1$ which $A_1 A_2 \dots A_{n-1} = 0$

Inductive steps:

Consider $A_i = \begin{pmatrix} B_i & * \\ 0 & * \end{pmatrix}$ Note B_i is upper triangular, and $B_{i_{ii}} = 0$

$$\text{Hence } A_1 \dots A_{n-1} = \begin{pmatrix} B_1 \dots B_{n-1} & * \\ 0 & * \end{pmatrix} = \begin{pmatrix} 0 & * \\ 0 & * \end{pmatrix}$$

$$\begin{aligned} \text{Hence } A_1 \dots A_n &= \begin{pmatrix} 0 & * \\ 0 & * \end{pmatrix} \begin{pmatrix} * & * \\ 0 & 0 \end{pmatrix} \\ &= \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} \end{aligned}$$

Hence, the lemma is true.

And the theorem is true

8 Jordan Form

8.1 Intro

1. Math 146: Diagonalization

Not every linear transformation is diagonalizable

2. (Upper) Triangularization

Can answer all question since the top part might be very complex

3. Similar for linear transformation

Let $A \in \zeta(V)$ and $B \in \zeta(W)$ if A is similar to B if $\exists P \in \zeta(V, W)$ such $B = PAP^{-1}$

Note: S is an Isomorphism, V and W have bijection relationship between them

8.2 Jordan from

1. Nilpotent

Let $T \in \zeta(V)$ is nilpotent if $\exists n \in \mathbb{N}, T^n = 0$ The **order** of T is n

- if T is nilpotent, then it is not invertible
- Ex.

$$N = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

is a nilpotent of order 3

- In addition, $N(\vec{e}_1) = 0, N(\vec{e}_2) = \vec{e}_1, N(\vec{e}_3) = \vec{e}_2$
- Note, if $N \in M_n(F)$ is left or right shift, it is a nilpotent with order n .

2. Left shift

If $N \in \zeta(V)$ and $N(\vec{v}_1) = 0, N(\vec{v}_i) = \vec{v}_{i-1}$

3. Right shift

If $N \in \zeta(V)$ and $N(\vec{v}_n) = 0, N(\vec{v}_i) = \vec{v}_{i+1}$

4. Direct sum decomposition

Let V be a vector space, $V = V_1 \oplus \dots \oplus V_n$ be direct sum decomposition of V

For T_1, \dots, T_n with $T_i \in \zeta(V_i)$, the direct sum of $T \in \zeta(V) = T_1 \oplus \dots \oplus T_n$

Hence, $T(\vec{v}) = T_1(\vec{v}_1) + \dots + T_n(\vec{v}_n)$ and $\vec{v} = \vec{v}_1 + \dots + \vec{v}_n$

Note: Let B_1, \dots, B_n are bases for V_1, \dots, V_n , then $B = B_1 \cup \dots \cup B_n$ is a basis for $V = V_1 \oplus \dots \oplus V_n$

Then The matrix representation of $[T]_B = \begin{pmatrix} [T_1]_{B_1} & 0 & 0 \\ 0 & \dots & 0 \\ 0 & 0 & [T_n]_{B_n} \end{pmatrix}$

In addition, For $T \in \zeta(V)$ if $V = V_1 \oplus \dots \oplus V_n$ for $V_1 \dots V_n \subseteq V$ and each V_i is invariant for T

Then Let $T_i = T|_{V_i}$, $T = T_1 \oplus \dots \oplus T_n$

This is because if $\vec{v} \in V$ decomposes as $\vec{v} = \vec{v}_1 + \dots + \vec{v}_n$ for $\vec{v}_i \in V_i$ then

$$\begin{aligned} T(\vec{v}) &= T(\vec{v}_1 + \dots + \vec{v}_n) \\ &= T(\vec{v}_1) + \dots + T(\vec{v}_n) \\ &= T|_{V_1}(\vec{v}_1) + \dots + T|_{V_n}(\vec{v}_n) \\ &= T_1(\vec{v}_1) + \dots + T_n(\vec{v}_n) \end{aligned}$$

and $T_i \in \zeta(V_i)$ by the invariance of V_i of T

5. Sum of Right shift

Let V be a vector space, $N \in \zeta(V)$ and N is **Nilpotent**, then N is a direct sum of right shifts

Specifically, there are subspaces $V_1, \dots, V_k \subseteq V$ invariant for N

Such $V = V_1 \oplus \dots \oplus V_k$ and $N = N_1 \oplus \dots \oplus N_k$ where $N_i = N|_{V_i}$

- Proof of the Theorem

The theorem is equivalent to show that there is a basis for V of the form $\{\vec{v}_1, N\vec{v}_1, \dots, N^{a_1-1}\vec{v}_1, \vec{v}_2, \dots, N^{a_k-1}\vec{v}_k\}$

Note: V_i will be span $\{\vec{v}_i, \dots, N^{a_i-1}\vec{v}_i\}$, clearly each V_i is invariant for N , and restriction $N|_{V_i}$ will be a right shift

- We will use induction on $n = \dim(V)$

- Base case: $n = 0$, then it is trivial since nothing is in the vector space

$n = 1$, let $V_i = \{0\}$, then everything times 0 is zero, so it is invariant

- Inductive hypothesis: Suppose $n \geq 2$ assume the result holds for nilpotent maps acting on vector spaces of dim at most n . Then if $N = 0$, it is trivial. So assume $N \neq 0$

Since N is nilpotent, it is not invertible, so **by the rank - nullity theorem**. $\dim(\text{ran}(N)) < n$. Also, $\text{ran}(N)$ is invariant for N .

Apply the induction hypothesis, to $N|_{\text{ran}(N)}$, we get a basis for $\text{ran}(N)$ in the form of $\{\vec{v}_1, \dots, N^{b_1-1}\vec{v}_1, \dots, N^{b_e-1}\vec{v}_e\}$

Then $N^{b_i}\vec{v}_i = 0 \forall i$

Since $\vec{v}_i \in \text{ran}(N)$, $\exists \vec{u}_i \in V$ such that $N\vec{u}_i = \vec{v}_i \forall i$

Note $N^{b_i-1}\vec{v}_i \in \text{Ker}(N) \forall i$ and linear independent

Hence, by extension theorem, can extend to a basis $\{N^{b_1-1}\vec{v}_1, N^{b_1-2}\vec{v}_1, \dots, \vec{v}_1, \vec{u}_1, \dots, \vec{u}_m\}$

6. Claim: $\{\vec{u}_1, N\vec{u}_1, \dots, N^{b_1}\vec{u}_1, \dots, N^{b_l}\vec{u}_l, \vec{w}_1, \dots, \vec{w}_m\}$ is a basis for V since $N\vec{w}_i = 0$

proof is waiting

9 Inner Product space

9.1 Intro

1. Norm

For $z = (z_1, \dots, z_n) \in C^n$, the norm of z is $\|z\| = \sqrt{\sum_{i=1}^n |z_i|^2}$

where $|z_i|^2 = z_i * \bar{z}_i$ and \bar{z}_i is conjugate

Note: if $z \in R^n$ then $\|z\| = \sqrt{z_1^2 + \dots + z_n^2}$

2. Intuition

R^n and C^n are vector spaces with additional structure:

- Length/distances
- Angles

Inner product space is a vector space with this additional structure.

3. Relationship between angle and length

For $x, y \in R^2$ let $z = x - y = (x_1 - y_1, x_2 - y_2)$

By cos law, $\|z\|^2 = \|x\|^2 + \|y\|^2 - 2\|x\| \times \|y\| \times \cos(\theta)$

$(x_1 - y_1)^2 + (x_2 - y_2)^2 = x_1^2 + x_2^2 + y_1^2 + y_2^2 - 2\|x\| \times \|y\| \times \cos(\theta)$

Hence, $\|x\| \times \|y\| \cos(\theta) = x_1 y_1 + x_2 y_2$

If x and y are unit vector, $\cos(\theta) = x_1 y_1 + x_2 y_2$

9.2 Inner Product

1. Euclidean inner product on C^n

$$\langle \vec{x}, \vec{y} \rangle = x_1 \bar{y}_1 + \dots + x_n \bar{y}_n$$

$$\text{Note: } \langle \vec{z}, \vec{z} \rangle = \|\vec{z}\|^2$$

2. Inner Product

For a complex vector space V , an inner product on V is a function $\langle *, * \rangle: V \times V \rightarrow C$ such that

- Positivity: $\langle \vec{v}, \vec{v} \rangle \geq 0 \quad \forall \vec{v} \in V$
- Non-degeneracy: $\langle \vec{v}, \vec{v} \rangle \neq 0 \iff \vec{v} = 0$
- Linearity in First component: $\langle \vec{u} + \lambda \vec{v}, \vec{w} \rangle = \langle \vec{u}, \vec{w} \rangle + \lambda \langle \vec{v}, \vec{w} \rangle, \quad \forall \vec{u}, \vec{v}, \vec{w} \in V$
- Conjugate linear in second component: $\langle \vec{u}, \vec{v} + \lambda \vec{w} \rangle = \langle \vec{u}, \vec{v} \rangle + \bar{\lambda} \langle \vec{u}, \vec{w} \rangle, \quad \forall \lambda \in C$
- Symmetry: $\langle \vec{v}, \vec{w} \rangle = \overline{\langle \vec{w}, \vec{v} \rangle}$

We call the vector space V , equipped $\langle *, * \rangle$ is an inner product space.

3. Norm

For an inner product space, the norm $\| \cdot \|: V \rightarrow \mathbb{R}$ is defined by $\|v\| = \sqrt{\langle \vec{v}, \vec{v} \rangle}$ where $v \in V$

10 Polar Decomposition

1. Basic Idea

For inner product space V and $T \in \zeta(V)$, the adjoint $T^* \in \zeta(V)$ should be viewed as higher - dimensional generalization of complex conjugation

2. Dictionary

- $z \in \mathbb{C} \iff \bar{z} = z$ is related to T is self-adjoint ie. $T^* = T$
- z is purely imaginary $\iff \bar{z} = -z$ is related to T is skew-adjoint ie. $T^* = -T$
- z has length 1 ie lies on complex unit circle $\iff \bar{z}z = 1$ is related to T is unitary ie. $T^*T = TT^* = I_v$

3. Note

If $U \in \zeta(V)$ is unitary, then every eigenvalue $\lambda \in \mathbb{C}$ satisfies $|\lambda| = 1$
 To see this, recall U is normal and if $\vec{v} \in V$ is an eigenvector for U , then $\bar{\lambda}$ is an eigenvalue for U^* with \vec{v}

Hence $\langle U\vec{v}, U\vec{v} \rangle = \langle \lambda\vec{v}, \lambda\vec{v} \rangle = \lambda\bar{\lambda}||v||^2 = |\lambda|^2||v||^2$

But also, $\langle U\vec{v}, U\vec{v} \rangle = \langle U^*U\vec{v}, \vec{v} \rangle = \langle \vec{v}, \vec{v} \rangle = ||v||^2$, hence we get what we need

4. Def

Let V be an inner product space, $T \in \zeta(V)$, and

$$Re(T) = \frac{T+T^*}{2}, \quad Im(T) = \frac{T-T^*}{2i}$$

Note $Re(T)$ and $Im(T)$ are self-adjoint

5. Proposition

Let V be a inner product space, $T \in \zeta(V)$, then

$T = Re(T) + iIm(T)$, and this decomposition is unique

6. Unitaries and Orthonormal Bases (This is a iff statement)

Let V, W be inner product spaces, $\{\vec{v}_1, \dots, \vec{v}_n\}, \{\vec{w}_1, \dots, \vec{w}_n\}$ be orthonormal basis

Define $U \in \mathcal{L}(V, W)$ by $U(\vec{v}_i) = \vec{w}_i$, then U is unitary.

- To show this, recall from A3, U is unitary if $\|U\vec{v}\| = \|\vec{v}\|$ all $\vec{v} \in V$ (ie, U is an isometry) and U is invertible which $U^{-1} = U^*$
 Now $\langle U(a_1\vec{v}_1 + \dots + a_n\vec{v}_n), U(a_1\vec{v}_1 + \dots + a_n\vec{v}_n) \rangle$
 $= \langle a_1\vec{w}_1 + \dots + a_n\vec{w}_n, a_1\vec{w}_1 + \dots + a_n\vec{w}_n \rangle$
 $= \|a_1\vec{w}_1 + \dots + a_n\vec{w}_n\|^2$
 $= |a_1|^2 + \dots + |a_n|^2$
 $= \|a_1\vec{v}_1 + \dots + a_n\vec{v}_n\|^2$
 Hence it is isometry
- Suppose we start with unitary
 Let $\{\vec{v}_1, \dots, \vec{v}_n\}$ be an orthonormal basis for V . Then $\{U\vec{v}_1, \dots, U\vec{v}_n\} \in W$ is an orthonormal basis for W .
 Since U is invertible, it is a basis. To see that it is orthonormal, note
 $\langle U\vec{v}_i, U\vec{v}_j \rangle = \langle U^*U\vec{v}_i, \vec{v}_j \rangle = \langle \vec{v}_i, \vec{v}_j \rangle = 1$ or 0

7. Polar decomposition

For $z \in \mathbb{C}$, the polar decomposition of $z = re^{i\theta}$ for $r \geq 0, \theta \in [0, 2\pi)$

Note $r = |z|, e^{i\theta} = \frac{z}{|z|}$

So letting $u = e^{i\theta}$, then $z = u|z|$

8. Theorem (polar decomposition)

Let V be a inner product space, $T \in \mathcal{L}(V)$. Then there exists a unitary $U \in \mathcal{L}(V)$ such that

$$T = U|T|, \text{ where } |T| = (T^*T)^{\frac{1}{2}}$$

Note T^*T is self-adjoint and positive and there is a unique S such $S^2 = T^*T$

• Proof:

$$\begin{aligned} \text{Observe } ||(|T|\vec{v})|^2 &= \langle |T|\vec{v}, |T|\vec{v} \rangle = \langle (T^*T)^{\frac{1}{2}}\vec{v}, (T^*T)^{\frac{1}{2}}\vec{v} \rangle \\ &= \langle T^*T\vec{v}, \vec{v} \rangle \text{ by adjoint} \\ &= \langle T\vec{v}, T\vec{v} \rangle \text{ by adjoint} \\ &= ||T\vec{v}||^2 \end{aligned}$$

Hence $||(|T|\vec{v})|| = ||T\vec{v}||$ for all $\vec{v} \in V$. In particular, note this implies the range of $|T|$ and T have same dim

Define a unitary $U_1 : \text{Ran}(|T|) \rightarrow \text{Ran}(T)$ by $U_1|T|\vec{v} = T\vec{v}$

And U_1 is unitary follows from above since U_1 is an isometry and is invertible since they have the same dim

Now we extend U_1 to be unitary on V , where

$V = \text{Ran}(|T|) \oplus \text{Ran}(|T|)^\perp = \text{Ran}(T) \oplus \text{Ran}(T)^\perp$ note one is the projection

Let $\{e_1, \dots, e_n\}, \{f_1, \dots, f_n\}$ be orthonormal bases

Define $U_2 : \text{Ran}(|T|)^\perp \rightarrow \text{Ran}(T)^\perp$ by $U_2 e_i = f_i$

Then U_2 is unitary since it maps on orthonormal basis to an orthonormal basis.

Lastly, Define $U : V \rightarrow V$ by $U\vec{v} = U_1\vec{v}_1 + U_2\vec{v}_2$ where $\vec{v} = \vec{v}_1 + \vec{v}_2$, $\vec{v}_1 \in \text{Ran}(|T|)$ and $\vec{v}_2 \in \text{Ran}(|T|)^\perp$

Then U is unitary since

$$\begin{aligned} ||U\vec{v}||^2 &= ||U_1\vec{v}_1 + U_2\vec{v}_2||^2 = ||U_1\vec{v}_1||^2 + ||U_2\vec{v}_2||^2 \\ &= ||\vec{v}_1||^2 + ||\vec{v}_2||^2 = ||\vec{v}_1 + \vec{v}_2||^2 = ||\vec{v}||^2 \end{aligned}$$

Hence it is unitary