Math 524: Linear Algebra

Notes #7.1 — Operators on Inner Product Spaces

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Outline

- Student Learning Targets, and Objectives
 - SLOs: Operators on Inner Product Spaces
- Self-Adjoint and Normal Operators
 - Adjoints
 - Self-Adjoint Operators
 - Normal Operators
- The Spectral Theorem
 - Part Un The ℂ-Spectral Theorem
 - Part Deux The ℝ-Spectral Theorem
- 4 Problems, Homework, and Supplements
 - Suggested Problems
 - Assigned Homework
 - Supplements





Student Learning Targets, and Objectives

Target Adjoint [Operator] — T*

Objective Be able to state the definition of the adjoint [operator]; and manipulate inner product expressions to obtain the adjoint T^* given an operator T

Objective Know the definition of, and useful properties of Self-Adjoint, and Normal, Operators

Target Real and Complex Spectral Theorems

Objective Know under what circumstances operators over the Real and Complex fields have orthonormal eigenbases; with respect to which the matrix of the operator is diagonal.





7.1. Operators on Inner Product Spaces

Introduction

We now look at operators $T \in \mathcal{L}(V)$ on inner product spaces, $V = \{\text{vector space}, \text{ with } \langle v, w \rangle : V \times V \mapsto \mathbb{F}\}.$



Inner Products ⇒ Norms, Orthogonality, Gram-Schmidt, RRT



 $\begin{array}{c} {\sf Linear\ Maps}\\ {\sf Operators} \end{array} \Rightarrow {\sf Eigen-Values/Vectors;\ Invariant\ Subspaces} \end{array}$



Finite Dimensional Vector Spaces





Adjoints

Definition (Adjoint, T^*)

Suppose $T \in \mathcal{L}(V, W)$. The adjoint of T is the function $T^*: W \mapsto V$, such that $\forall v \in V$, and $\forall w \in W$:

$$\langle Tv, w \rangle = \langle v, T^*w \rangle.$$

 T^*w is uniquely defined due to [Riesz Representation]

Theorem (Notes#6)]

Note that in the case when $V \neq W$, the inner product $\langle Tv, w \rangle$ is on the space W, and $\langle v, T^*w \rangle$ is on the space V.

We will shortly show that $T^* \in \mathcal{L}(W, V)$, i.e. it is a linear map.





Example#1: Find the Adjoint

Example (Find T^* —)

Let $T \in \mathcal{L}(\mathbb{R}^3, \mathbb{R}^2)$ be defined by

$$T(x_1, x_2, x_3) = (x_2 + 3x_3, 2x_1).$$

Solution: $T^*: \mathbb{R}^2 \mapsto \mathbb{R}^3$, fix a point $(y_1, y_2) \in \mathbb{R}^2$; then $\forall (x_1, x_2, x_3) \in \mathbb{R}^3$:

$$\langle (x_1, x_2, x_3), T^*(y_1, y_2) \rangle = \langle T(x_1, x_2, x_3), (y_1, y_2) \rangle$$

$$= \langle (x_2 + 3x_3, 2x_1), (y_1, y_2) \rangle$$

$$= x_2y_1 + 3x_3y_1 + 2x_1y_2$$

$$= \langle (x_1, x_2, x_3), (2y_2, y_1, 3y_1) \rangle$$

$$T^*(y_1, y_2) = (2y_2, y_1, 3y_1)$$





Example#2: Find the Adjoint

Example (Find T^* —)

Fix $u \in V$, and $x \in W$. Let $T \in \mathcal{L}(V, W)$ be defined by

$$Tv = \langle v, u \rangle x$$

Solution: Fix $w \in W$. Then $\forall v \in V$, we have

$$\langle v, T^*w \rangle = \langle Tv, w \rangle = \langle \langle v, u \rangle x, w \rangle = \langle v, u \rangle \langle x, w \rangle = \langle v, \langle w, x \rangle u \rangle$$

$$T^*w = \langle w, x \rangle u$$

In both examples, T^* turned out to be a linear map. This is true in general:





The Adjoint is a Linear Map

Theorem (The Adjoint is a Linear Map)

If $T \in \mathcal{L}(V, W)$, then $T^* \in \mathcal{L}(W, V)$.

Proof (The Adjoint is a Linear Map)

Suppose $T \in \mathcal{L}(V, W)$. Fix $w_1, w_2 \in W$, if $v \in V$, then

$$\langle v, T^*(w_1 + w_2) \rangle = \langle Tv, w_1 + w_2 \rangle = \langle Tv, w_1 \rangle + \langle Tv, w_2 \rangle$$

$$= \langle v, T^*w_1 \rangle + \langle v, T^*w_2 \rangle = \langle v, T^*w_1 \rangle + \langle Tv, w_2 \rangle$$

$$T^*(w_1 + w_2) = T^*w_1 + T^*w_2$$
 Additivity (Notes#3.1)

Next, fix $w \in W$, and $\lambda \in \mathbb{F}$, if $v \in V$, then

$$\begin{array}{rcl} \langle v, \, T^*(\lambda w) \rangle & = & \langle Tv, \, \lambda w \rangle & = & \lambda^* \langle Tv, \, w \rangle \\ & = & \lambda^* \langle v, \, T^*w \rangle & = & \langle v, \, \lambda T^*w \rangle \end{array}$$

$$T^*(\lambda w) = \lambda T^* w$$
 Homogeneity (Notes#3.1)

Thus, T^* is a linear map.



Properties of the Adjoint

Properties (Properties of the Adjoint)

- $(S + T)^* = S^* + T^* \ \forall S, T \in \mathcal{L}(V, W);$
- $(\lambda T)^* = \lambda^* T^* \ \forall \lambda \in \mathbb{F}$, and $\forall T \in \mathcal{L}(V, W)$;
- $\bullet (T^*)^* = T \ \forall T \in \mathcal{L}(V, W);$
- $I^* = I$, where I is the identity operator on V;

The proofs are standard plug-into-the-definitions-and-move-thingsaround; and are left as an "exercise."

These properties probably look vaguely familiar?

(Think about matrices..... and transposes?)



Null Space and Range of the Adjoint

Theorem (Null Space and Range of T^*)

Suppose $T \in \mathcal{L}(V, W)$, then:

- (a) $\operatorname{null}(T^*) = (\operatorname{range}(T))^{\perp}$
- (b) range(T^*) = $(\text{null}(T))^{\perp}$
- (c) $\operatorname{null}(T) = (\operatorname{range}(T^*))^{\perp}$
- (d) range(T) = (null(T^*)) $^{\perp}$

Proof (Null Space and Range of T^*)

(a) Let $w \in W$, then:

$$(b), (c), (d) similar...$$

$$w \in \operatorname{null}(T^*) \iff T^*(w) = 0$$

$$\Leftrightarrow \langle v, T^*(w) \rangle = 0, \forall v \in V$$

$$\Leftrightarrow \langle T(v), w \rangle = 0, \forall v \in V$$

$$\Leftrightarrow w \in (\operatorname{range}(T))^{\perp}$$



Conjugate Transpose, Hermitian Transpose

Definition (Conjugate Transpose)

The **conjugate transpose** of an $(m \times n)$ matrix is the $(n \times m)$ matrix obtained by interchanging the rows and columns and then taking the complex conjugate of each entry; *i.e.* $a_{ij} \mapsto a_{ii}^*$.

Notation (Conjugate Transpose)

For $A \in \mathbb{F}^{m \times n}$, we let $A^* \in \mathbb{F}^{n \times m}$ be the conjugate transpose of A. Sometimes you see the notation A^H to indicate the Hermitian (Conjugate) transpose.

When $\mathbb{F} = \mathbb{R}$, the conjugate transpose is just the transpose.





The Matrix of T^*

Theorem (The Matrix of T^*)

Let $T \in \mathcal{L}(V,W)$, and let v_1,\ldots,v_n be an orthonormal basis of V, and w_1,\ldots,w_m be an orthonormal basis of W. Then

$$\mathcal{M}(T^*,(w_1,\ldots,w_m),(v_1,\ldots,v_n))=\mathcal{M}(T,(v_1,\ldots,v_n),(w_1,\ldots,w_m))^*$$

In the above, it is absolutely essential for the bases of V and W to be orthonormal.

The adjoint of a linear map itself does not depend on the choice of basis; but the matrix of a linear map and its adjoint depend strongly on the choice of bases. This is one of the compelling reasons why we develop our linear algebra toolbox in a more abstract rather than matrix-centered way.





The Matrix of T^*

Proof (The Matrix of T^*)

The entries of $\mathcal{M}(T,(v_1,\ldots,v_n),(w_1,\ldots,w_m))$ are the coefficients of

$$T(v_k) = \langle T(v_k), w_1 \rangle w_1 + \cdots + \langle T(v_k), w_m \rangle w_m$$

i.e.
$$\mathcal{M}(T)_{ij} = \langle T(v_i), w_j \rangle$$
.

Likewise, the entries of $\mathcal{M}(T^*,(w_1,\ldots,w_m),(v_1,\ldots,v_n))$ are the coefficients of

$$T^*(w_k) = \langle T^*(w_k), v_1 \rangle v_1 + \cdots + \langle T^*(w_k), v_n \rangle v_n.$$

$$\mathcal{M}(T^*)_{ij} = \langle T^*(w_i), v_j \rangle = \langle w_i, T(v_j) \rangle = (\langle T(v_j), w_i \rangle)^* = (\mathcal{M}(T)_{ji})^*$$





Self-Adjoint Operators

We now consider operators $T \in \mathcal{L}(V)$, on inner product spaces (i.e. vectors spaces + an inner product).

Definition (Self-Adjoint (Hermitian))

An operator $T \in \mathcal{L}(V)$ is called **self-adjoint** if $T = T^*$, *i.e.* $T \in \mathcal{L}(V)$ is **self-adjoint** if and only if

$$\langle T(v), w \rangle = \langle v, T(w) \rangle$$

 $\forall v, w \in V$.





Sources of Hermitian / Self-Adjoint Operators

Comment

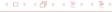
Physicists are sometimes(?) a bit careless with mathematical language, but in particular the field of quantum mechanics is full of Hermitian / Self-Adjoint operators — usually on infinite-dimensional Hilbert spaces.

Comment

Roughly speaking, the study of "linear algebra" on infinite-dimensional spaces is branded "Functional Analysis."

— Functional Analysis is the meeting point of linear algebra, analysis, with a good measure funny? of topology sprinkled in.





Eigenvalues of Self-Adjoint Operators are Real



Theorem (Eigenvalues of Self-Adjoint Operators are Real)

Every eigenvalue of a self-adjoint operator is real.

Proof (Eigenvalues of Self-Adjoint Operators are Real)

Suppose $T \in \mathcal{L}(V)$ is self-adjoint. Let λ be an eigenvalue of T, and let v be an eigenvector: $T(v) = \lambda v$. Then

$$\lambda \|v\|^2 = \langle \lambda v, v \rangle = \langle T(v), v \rangle = \langle v, T(v) \rangle = \langle v, \lambda v \rangle = \lambda^* \|v\|^2$$

Since $\lambda = \lambda^*$, $\lambda \in \mathbb{R}$.

Note that if we are restricting ourselves to $\mathbb{F}=\mathbb{R}$ then the theorem is true by definition (restriction), so it is of interest (use) only in the case $\mathbb{F}=\mathbb{C}$.



Over \mathbb{C} , $T(v) \perp v \ \forall v \in V$ Only for the 0-Operator

Theorem (Over \mathbb{C} , $T(v) \perp v \ \forall v \in V$ Only for the 0-Operator)

Suppose V is a complex inner products space, and $T \in \mathcal{L}(V)$. Then if $\langle T(v), v \rangle = 0 \ \forall v \in V$, then T = 0.

Note that the theorem is not true for real inner products spaces: consider the rotation by $\pi/2$ in \mathbb{R}^2 .





Over \mathbb{C} , $T(v) \perp v \ \forall v \in V$ Only for the 0-Operator

Proof (Over \mathbb{C} , $T(v) \perp v \ \forall v \in V$ Only for the 0-Operator)

We need to show $\langle T(u), w \rangle = 0$, $\forall u, w \in V$. We rewrite this inner product in an appropriately complicated way:

$$\langle T(u), w \rangle = \frac{\langle T(u+w), u+w \rangle - \langle T(u-w), u-w \rangle}{4} + i \frac{\langle T(u+iw), u+iw \rangle - \langle T(u-iw), u-iw \rangle}{4}$$

each term on the right-hand-side is of the form $\langle T(v), v \rangle$, so if $\langle T(v), v \rangle = 0 \ \forall v \in V$, then it follows that $\langle T(u), w \rangle = 0$, $\forall u, w \in V$, and thus T = 0 (let w = T(u)).

For peace of mind, let's just verify the equality!





Post-Proof: Verifying the Equality







Over \mathbb{C} , $\langle T(v), v \rangle \in \mathbb{R} \ \forall v \in V$ Only for Self-Adjoint Operators

"Self-adjoint operators behave like real numbers...":

Theorem (Over \mathbb{C} , $\langle T(v), v \rangle \in \mathbb{R} \ \forall v \in V$ Only for Self-Adjoint Operators)

Suppose V is a complex inner product space and $T \in \mathcal{L}(V)$. Then T is self-adjoint if and only if

$$\langle T(v), v \rangle \in \mathbb{R}$$

 $\forall v \in V$.





Over \mathbb{C} , $\langle T(v), v \rangle \in \mathbb{R} \ \forall v \in V$ Only for Self-Adjoint Operators

Proof (Over \mathbb{C} , $\langle T(v), v \rangle \in \mathbb{R} \ \forall v \in V$ Only for Self-Adjoint Operators)

Let $v \in V$, then

$$\langle T(v), v \rangle - \langle T(v), v \rangle^* = \langle T(v), v \rangle - \langle v, T(v) \rangle$$
$$= \langle T(v), v \rangle - \langle T^*(v), v \rangle$$
$$= \langle (T - T^*)(v), v \rangle$$

- $\Leftarrow \text{ If } \langle T(v), v \rangle \in \mathbb{R} \ \forall v \in V \text{, then the left-hand-side is 0;}$ so $\langle (T T^*)(v), v \rangle = 0 \Rightarrow T = T^*$ [OVER \mathbb{C} , $T(v) \perp v \ \forall v \in V$ ONLY FOR THE 0-OPERATOR]
- \Rightarrow If $T = T^*$, then the right-hand-side is 0. Thus $\langle T(v), v \rangle = \langle T(v), v \rangle^* \Rightarrow \langle T(v), v \rangle \in \mathbb{R}$.





If
$$T = T^*$$
 and $\langle T(v), v \rangle = 0$, $\forall v \in V$, then $T = 0$.

On a real inner product space V, a nonzero operator T might satisfy $\langle T(v), v \rangle = 0$, $\forall v \in V$. However, this cannot happen for a self-adjoint operator:

Theorem (If
$$T=T^*$$
 and $\langle T(v),\,v
angle=0,\,orall v\in V$, then $T=0$)

Suppose T is a self-adjoint operator on V such that $\langle T(v), v \rangle = 0, \forall v \in V$, then T = 0.

[OVER \mathbb{C} , $T(v) \perp v \ \forall v \in V$ ONLY FOR THE 0-OPERATOR] covered the case for complex inner product spaces without the self-adjointness property; so we only have to cover the real product spaces with the self-adjointness property:





If
$$T = T^*$$
 and $\langle T(v), v \rangle = 0, \forall v \in V$, then $T = 0$

Proof (If $T = T^*$ and $\langle T(v), v \rangle = 0$, $\forall v \in V$, then T = 0)

If $u, w \in V$, then

$$\langle T(u), w \rangle = \frac{\langle T(u+w), u+w \rangle - \langle T(u-w), u-w \rangle}{4}$$

the equality holds due to self-adjointness and the fact that we are in a real inner product space:

$$\langle T(w), u \rangle \stackrel{sa}{=} \langle w, T(u) \rangle \stackrel{\mathbb{R}}{=} \langle T(u), w \rangle$$

again, each term on the right-hand-side is of the form $\langle T(v), v \rangle$; hence $\langle T(v), v \rangle = 0 \ \forall v \in V \Rightarrow \langle T(u), w \rangle = 0 \ \forall u, w \in V \Rightarrow T = 0$.





Normal Operators

Definition (Normal Operator)

- An operator on an inner product space is called normal if it commutes with its adjoint.
- \bullet $T \in \mathcal{L}(V)$ is normal if

$$TT^* = T^*T$$

Every self-adjoint operator is normal ($T^*T = T^2 = TT^*$), but the converse does not hold:

Example (Non Self-Adjoint, but Normal Operator)

Let $T \in \mathcal{L}(\mathbb{F}^2)$ be the operator with matrix (wrt standard basis)

$$\mathcal{M}(T) = \begin{bmatrix} 2 & -3 \\ 3 & 2 \end{bmatrix}$$

Since $3 \neq (-3)^*$ the operator is not self adjoint, but

$$\begin{bmatrix} 2 & -3 \\ 3 & 2 \end{bmatrix} \begin{bmatrix} 2 & 3 \\ -3 & 2 \end{bmatrix} = \begin{bmatrix} 2 & 3 \\ -3 & 2 \end{bmatrix} \begin{bmatrix} 2 & -3 \\ 3 & 2 \end{bmatrix} = \begin{bmatrix} 13 & 0 \\ 0 & 13 \end{bmatrix}$$

shows that T^*T and TT^* have the same matrix $\Rightarrow T^*T = TT^* \Rightarrow T$ is normal.





Properties of Normal Operators

Theorem (T is Normal if-and-only-if $||T(v)|| = ||T^*(v)|| \ \forall v \in V$)

An operator $T \in \mathcal{L}(V)$ is normal if and only if

$$||T(v)|| = ||T^*(v)||, \forall v \in V$$

Proof (T is Normal if-and-only-if $||T(v)|| = ||T^*(v)|| \ \forall v \in V$)

Let $T \in \mathcal{L}(V)$, then

$$T \text{ is normal } \Leftrightarrow T^*T - TT^* = 0 \\ \Leftrightarrow \langle (T^*T - TT^*)(v), v \rangle = 0 \qquad \forall v \in V \\ \Leftrightarrow \langle (T^*T(v), v) \rangle = \langle (TT^*(v), v) \rangle \qquad \forall v \in V \\ \Leftrightarrow \langle (T(v), T(v)) \rangle = \langle (T^*(v), T^*(v)) \rangle \qquad \forall v \in V \\ \Leftrightarrow \|T(v)\|^2 = \|T^*(v)\|^2 \qquad \forall v \in V$$





Properties of Normal Operators :: Eigenvectors of T and T^*

Theorem (For T Normal, T and T^* Have the Same Eigenvectors)

Suppose $T \in \mathcal{L}(V)$ is normal; $v \in V$ is an eigenvector of T with eigenvalue λ . Then v is also an eigenvector of T^* with eigenvalue λ^* .

Proof (For T Normal, T and T^* Have the Same Eigenvectors)

Since $T \in \mathcal{L}(V)$ is normal, so is $T - \lambda I$; using the previous theorem we have

$$0 = \|(T - \lambda I)(v)\| = \|(T - \lambda I)^*(v)\| = \|(T^* - \lambda^* I)(v)\|$$

hence $T^*v = \lambda^*v$.





Properties of Normal Operators :: Orthogonal Eigenvectors

Don't forget: Every self-adjoint operator is normal.

Theorem (Orthogonal Eigenvectors for Normal Operators)

Suppose $T \in \mathcal{L}(V)$ is normal. Then eigenvectors of T corresponding to distinct eigenvalues are orthogonal.



[This is a fairly big deal! Consider the impact on invariant subspaces, etc...] [Orthogonality is the "ultimate" linear independece! Also the path to computational parallelism.]

Proof (Orthogonal Eigenvectors for Normal Operators)

Let $(\lambda_1, v_1), (\lambda_2, v_2)$ be distinct eigen-value/vector pairs of T, then:

$$\begin{array}{rcl} (\lambda_1 - \lambda_2) \langle v_1, \, v_2 \rangle & = & \langle \lambda_1 v_1, \, v_2 \rangle - \langle v_1, \, \lambda_2^* v_2 \rangle \\ & = & \langle \, T(v_1), \, v_2 \rangle - \langle v_1, \, T^*(v_2) \rangle \\ & = & 0 \quad \text{[Using the definition of T^*]} \end{array}$$

This shows $\langle v_1, v_2 \rangle = 0$, *i.e.* $v_1 \perp v_2$.







$$\langle\langle\langle$$
 Live Math $\rangle\rangle\rangle$

e.g. 7A-{2, 3, 5, 7, **12**}





7A-12: Suppose T is a normal operator on V. Suppose also that $v, w \in V$ satisfy the equations

$$||v|| = ||w|| = 2$$
, $T(v) = 3v$, $T(w) = 4w$.

Show that
$$||T(v + w)|| = 10$$
.

The given information shows that (3, v) and (4, w) are two eigen-value/vector pairs. [Orthogonal Eigenvectors for Normal Operators] says that $v \perp w$ (hinting at the use of the [Pythagorean Theorem])...

Putting it all together gives:

$$||T(v+w)|| = ||3v + 4w|| = \sqrt{9||v||^2 + 16||w||^2}$$

= $\sqrt{9 \cdot 4 + 16 \cdot 4} = \sqrt{100}$
= 10





The Spectral Theorem

Rewind (+ Comments)

- A diagonal matrix is a square matrix that is 0 everywhere except possibly along the diagonal.
- An operator on V has a diagonal matrix wrt a basis if and only if the basis consists of eigenvectors of the operator [Conditions EQUIVALENT TO DIAGONALIZABILITY (NOTES#5)]

The most easily understood operators on V are those for which there is an orthonormal basis of V wrt which the operator has a diagonal matrix. These are the operators $T \in \mathcal{L}(V)$ such that there is an orthonormal basis of V consisting of eigenvectors of T.

• Next, we look at the Spectral Theorem, which characterizes these operators as the normal operators when $\mathbb{F}=\mathbb{C}$, and as the self-adjoint operators when $\mathbb{F}=\mathbb{R}$.



Complex Spectral Theorem

Theorem (Complex Spectral Theorem)

Suppose $\mathbb{F} = \mathbb{C}$, and $T \in \mathcal{L}(V)$. Then the following are equivalent:

- T is normal $(TT^* = T^*T)$
- V has an orthonormal basis consisting of eigenvectors of T.
- T has a diagonal matrix wrt some orthonormal basis of V.

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Complex Spectral Theorem

Example ($T \in \mathcal{L}(\mathbb{F}^2)$ — Normal, but not Self-adjoint)

We again consider $T \in \mathcal{L}(\mathbb{F}^2)$ with matrix (wrt standard basis)

$$\mathcal{M}(T) = \begin{bmatrix} 2 & -3 \\ 3 & 2 \end{bmatrix}$$

An orthonormal basis of \mathbb{C}^2 consisting of eigenvectors of $\mathcal{M}(T)$ is given by $\mathfrak{B} = \left\{ \frac{1}{\sqrt{2}}(i,1), \frac{1}{\sqrt{2}}(-i,1) \right\}$, and

$$\mathcal{M}(T;\mathfrak{B}) = \begin{bmatrix} 2+3i & 0\\ 0 & 2-3i \end{bmatrix}$$





7.1. Operators on Inner Product Spaces

Complex Spectral Theorem

Proof (Complex Spectral Theorem)

- (c) \Rightarrow (a): Suppose T has a diagonal matrix wrt some orthonormal basis, $\mathfrak{B}(V)$ of V, i.e. $\mathcal{M}(T;\mathfrak{B}(V))$ is diagonal. $\mathcal{M}(T^*;\mathfrak{B}(V)) = \mathcal{M}(T;\mathfrak{B}(V))^*$ is also diagonal. Any two diagonal matrices commute, thus $TT^* = T^*T$.
- (a) \Rightarrow (c): Suppose $TT^* = T^*T$. [Schurès Theorem (Notes#6)] guarantees \exists an orthogonal basis v_1, \ldots, v_n of V so that

$$\mathcal{M}(T;(v_1,\ldots,v_n)) = \begin{bmatrix} a_{1,1} & \ldots & a_{1,n} \\ & \ddots & \vdots \\ 0 & & a_{n,n} \end{bmatrix}$$

Now,
$$||T(v_1)||^2 = ||T^*(v_1)||^2$$
 since $TT^* = T^*T$, but
$$||T(v_1)||^2 = |a_{1,1}|^2$$

$$||T^*(v_1)||^2 = |a_{1,1}|^2 + \underbrace{|a_{1,2}|^2 + \cdots + |a_{1,n}|^2}_{\Rightarrow \text{All must be zero}}$$

Next, $\|T(v_2)\|^2 = \|T^*(v_2)\|^2$ shows in the same way that $|a_{2,3}| = \cdots = |a_{2,n}| = 0$; ... and in the same way, all non-diagonal elements are zero; and $\mathcal{M}(T; (v_1, \ldots, v_n))$ is diagonal. Also $T(v_i) = a_{i,i}v_i$, so the basis vector are eigenvectors $\Leftrightarrow (b)$.



The Real Spectral Theorem

Rewind (Complete the Square)

Let $b, c \in \mathbb{R}$: $b^2 < 4c$, then

$$x^{2} + bx + c = \left(x + \frac{b}{2}\right)^{2} + \left(c - \frac{b^{2}}{4}\right) > 0.$$

In particular $(x^2 + bx + c)^{-1}$ is well-defined, or " $(x^2 + bx + c)$ is an invertible real number."

Now, we replace x with a self-adjoint operator...





Invertible Quadratic (Operator) Expressions

Theorem (Invertible Quadratic (Operator) Expressions)

Suppose $T \in \mathcal{L}(V)$ is self-adjoint, and $b,c \in \mathbb{R}: b^2 < 4c$, then $T^2 + bT + cI$

is invertible.

Proof (Invertible Quadratic (Operator) Expressions)

Let $v \in V \setminus \{0\}$, then

$$\langle (T^{2} + bT + cI)(v), v \rangle = \langle T^{2}(v), v \rangle + b \langle T(v), v \rangle + c \langle v, v \rangle$$

$$= \langle T(v), T(v) \rangle + b \langle T(v), v \rangle + c ||v||^{2}$$

$$\geq ||T(v)||^{2} - |b| ||T(v)|| ||v|| + c ||v||^{2} \quad [CBS (\#6)]$$

$$= \left(||T(v)|| - \frac{|b| ||v||}{2} \right)^{2} + \left(c - \frac{b^{2}}{4} \right) ||v||^{2}$$

$$> 0.$$

Thus $(T^2 + bT + cI)(v) \neq 0 \Rightarrow (T^2 + bT + cI)$ is injective \Rightarrow invertible.

FOR $\mathcal{L}(V)$: Injectivity \Leftrightarrow Surjectivity in Finite Dimensions (Notes#3.2)]



Self-Adjoint Operators Have Eigenvalues

Rewind ([Existence of Eigenvalues (Notes#5)])

Every operator on a finite-dimensional, nonzero, complex vector space has an eigenvalue.



Theorem (Self-Adjoint Operators Have Eigenvalues)

Suppose $V \neq \{0\}$, and $T \in \mathcal{L}(V)$ is a self-adjoint operator. Then T has an eigenvalue.

This theorem tells us something for \mathbb{R} eal inner product spaces.





Self-Adjoint Operators Have Eigenvalues

Proof (Self-Adjoint Operators Have Eigenvalues)

Let V be a real inner product space; $n = \dim(V)$, and $v \in V \setminus \{0\}$, then the list of (n+1) vectors

$$v, T(v), T^2(v), \ldots, T^n(v)$$

cannot be linearly independent. $\Rightarrow \exists a_0, \dots, a_n$ (not all zero):

$$0 = a_0 v + a_1 T(v) + a_2 T^2(v) + \cdots + a_n T^n(v),$$

let $p(x) = \sum_{k=0}^{n} a_k x^k \in \mathcal{P}_n(\mathbb{R})$ — which makes the above statement p(T)v = 0. Now, p(x) [Factorization of a Polynomial Over \mathbb{R} (Notes#4)] can be factored:

$$p(x) = c \prod_{k=1}^{M} (x^2 + b_k x + c_k) \prod_{\ell=1}^{m} (x - \lambda_{\ell})$$

where $c \neq 0$; $b_i, c_i, \lambda_i \in \mathbb{R}$; $b_i^2 < 4c_i$; $M + m \ge 1$; $\forall x \in \mathbb{R}$.





Proof (Self-Adjoint Operators Have Eigenvalues)

Proof (Self-Adjoint Operators Have Eigenvalues)

Now, [Invertible Quadratic (Operator) Expressions] guarantees that

$$(T^2 + a_k T + c_k I), k = 1, ..., M$$

are invertible operators, and (m > 0 since p(x) = 0 has at least one solution)

$$0 = \left(\prod_{\ell=1}^{m} (T - \lambda_{\ell} I)\right) (v)$$

Thus $(T - \lambda_{\ell}I)$ is not injective for at least one $\ell \in \{1, \dots, m \ge 1\}$; which means that T has an eigenvalue.





Self-Adjoint Operators and Invariant Subspaces

Theorem (Self-Adjoint Operators and Invariant Subspaces)

Suppose $T \in \mathcal{L}(V)$ is self-adjoint and U is a subspace of V that is invariant under T. Then

- (a) U^{\perp} is invariant under T;
- (b) $T|_U \in \mathcal{L}(U)$ is self-adjoint
- (c) $T|_{U^{\perp}} \in \mathcal{L}(U^{\perp})$ is self-adjoint

Proof (Self-Adjoint Operators and Invariant Subspaces)

(a) Let $v \in U^{\perp}, u \in U$, then

$$\langle T(v), u \rangle \stackrel{sa}{=} \langle v, T(u) \rangle \stackrel{T(u) \in U}{=} 0 \Rightarrow T(v) \in U^{\perp}$$

- **(b)** If $u, v \in U$, then $\langle T|_U(u), v \rangle = \langle T(u), v \rangle = \langle u, T(v) \rangle = \langle u, T|_U(v) \rangle$
- (c) If $u, v \in U^{\perp}$, then $\langle T|_{U^{\perp}}(u), v \rangle = \langle T(u), v \rangle = \langle u, T(v) \rangle = \langle u, T|_{U^{\perp}}(v) \rangle$





Real Spectral Theorem

Theorem (Real Spectral Theorem)

Suppose $\mathbb{F} = \mathbb{R}$, and $T \in \mathcal{L}(V)$. Then the following are equivalent:

- (a) T is self-adjoint
- (b) $\,V\,$ has an orthonormal basis consisting of eigenvectors of $\,T_{\,\cdot\,}$
- (c) T has a diagonal matrix with respect to some orthonormal basis of V.

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Real Spectral Theorem

Proof (Real Spectral Theorem)

- (c \Rightarrow a) Suppose (c): T has a diagonal matrix with respect to some orthonormal basis of V. A diagonal matrix equals its transpose. Therefore $T = T^*$, and thus T is self-adjoint: (a).
- (a \Rightarrow b) If $\dim(V) = 1$, then (a \Rightarrow b); when $\dim(V) > 1$, and (INDUCTIVE HYPOTHESIS) that (a \Rightarrow b) for all real product spaces $W : \dim(W) < \dim(V)$ Let (a) $T \in \mathcal{L}(V)$ be self-adjoint, and let u be an eigenvector of T with ||u|| = 1. [Self-Adjoint Operators Have Eigenvalues]

Then $U=\operatorname{span}(u)$ is a 1-D subspace of V, invariant under T; $T|_{U^{\perp}}$ is self-adjoint [Self-Adjoint Operators and Invariant Subspaces]; $\dim(U^{\perp})=\dim(V)-1<\dim(V)$; therefore \exists an orthonormal basis of U^{\perp} consisting of eigenvectors of $T|_{U^{\perp}}$. Adding u to this basis given an orthonormal basis of V consisting of eigenvectors of T. (b)

($\mathbf{b}\Rightarrow\mathbf{c}$) $\mathcal{M}(T)$ with respect to an orthonormal basis of V is a diagonal matrix. (That's the point of finding an orthonormal basis!)





Real and Complex Spectral Theorems

Rewind (Complex Spectral Theorem)

Suppose $\mathbb{F} = \mathbb{C}$, and $T \in \mathcal{L}(V)$. Then the following are equivalent:

- T is normal $(TT^* = T^*T)$
- V has an orthonormal basis consisting of eigenvectors of T.
- T has a diagonal matrix wrt some orthonormal basis of V.

Rewind (Real Spectral Theorem)

Suppose $\mathbb{F} = \mathbb{R}$, and $T \in \mathcal{L}(V)$. Then the following are equivalent:

- T is self-adjoint ($T = T^*$)
- V has an orthonormal basis consisting of eigenvectors of T.
- \bullet T has a diagonal matrix wrt some orthonormal basis of V.





Real and Complex Spectral Theorems

Comment (Complex Spectral Theorem)

If $\mathbb{F} = \mathbb{C}$, then the Complex Spectral Theorem gives a complete description of the normal operators on V.

A complete description of the self-adjoint operators on V then easily follows — they are the normal operators on V whose eigenvalues all are real.

Comment (Real Spectral Theorem)

If $\mathbb{F} = \mathbb{R}$, then the Real Spectral Theorem gives a complete description of the self-adjoint operators on V.

A a complete description of the normal operators on V are forthcoming.

[NORMAL OPERATORS AND INVARIANT SUBSPACES (NOTES#7.1-PREVIEW)]





Preview (Normal Operators and Invariant Subspaces)

Suppose V is an inner product space, $T \in \mathcal{L}(V)$ is normal, and U is a subspace of V invariant under T. Then

- (a) U^{\perp} is invariant under T;
- (b) U is invariant under T^* ;
- (c) $(T|_U)^* = (T^*)|_U$;
- (d) $T|_U \in \mathcal{L}(U)$, and $T|_{U^{\perp}} \in \mathcal{L}(U^{\perp})$ are normal operators.





$$\langle\langle\langle$$
 Live Math $\rangle\rangle\rangle$





7B-7: Suppose V is a complex inner product space and $T \in \mathcal{L}(V)$ is a normal operator such that $T^9 = T^8$. Prove that T is self-adjoint, and $T^2 = T$.

By [CST], there exists an orthonormal basis u_1, \ldots, u_n of V such that $T(u_k) = \lambda_k u_k$ (where λ_k , $k = 1, \ldots, n$ are the eigenvalues).

Applying T on both sides of the eigen-relation gives $T^{8,9}(u_k) = \lambda_k^{8,9} u_k$, which means $\lambda_k^8 = \lambda_k^9$; the only possibilities are $\lambda_k \in \{0, 1\} \in \mathbb{R}$.

Since the eigenvalues are real, T is self-adjoint.

$$T^{2}(u_{k}) = \underbrace{\lambda_{k}^{2} u_{k} = \lambda_{k} u_{k}}_{\text{since } \lambda_{k} \in \{0, 1\}} = T(u_{k})$$

Hence, $T^2 = T$.





Suggested Problems

7.A—**1**, 2, 3, **4**, 5, **6**, 7, 12, **14**

7.B — **2**, 3, **6**, 7, 9, 15





Assigned Homework

HW#7.1, Due 4/27/2020, 4:00am, Upload to Gradescope

7.A—1, 4, 6, 14

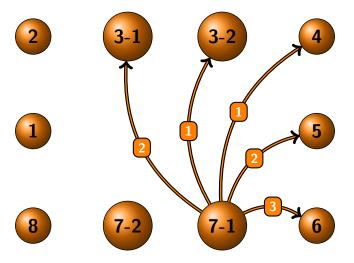
7.B—2, 6





7.1. Operators on Inner Product Spaces

Explicit References to Previous Theorems or Definitions (with count)

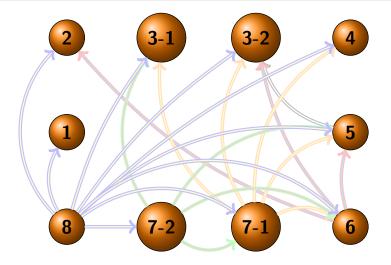






7.1. Operators on Inner Product Spaces

Explicit References to Previous Theorems or Definitions







7.1. Operators on Inner Product Spaces