

Homework 2

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1 HW3.2

If $\mathcal{A}, \mathcal{B} : V \rightarrow V$ and $u, v \in V$, we have the following results:

1. $\underline{\mathcal{A}}\underline{\mathcal{B}} = \underline{\mathcal{A}}\underline{\mathcal{B}}$;
2. $\underline{\mathcal{A}}\underline{v} = \underline{\mathcal{A}}\underline{v}$;
3. $\sigma(\mathcal{A}) = \sigma(\underline{\mathcal{A}}), \kappa(\mathcal{A}) = \kappa(\underline{\mathcal{A}})$;
4. $\vec{v} = M\underline{v}, \overrightarrow{\mathcal{A}v} = \hat{\mathcal{A}}\underline{v}$;
5. $\hat{A} = M\underline{\mathcal{A}}$;
6. $(u, v) = (M\underline{u}, \underline{v})$.

Proof:

Suppose that $\{\phi_i\}_{i=1, \dots, N}$ is a basis of the finite-dimensional space V . Suppose $\{\psi_i^1\}_{i=1, \dots, N}, \{\psi_i^2\}_{i=1, \dots, N}$ are another bases of V . The matrix representation of \mathcal{A} is $\underline{\mathcal{A}} \in \mathbb{R}^{N \times N}$, such that $\sum_{i=1}^N (\underline{\mathcal{A}})_{i,j} \psi_i^2 = \mathcal{A}\psi_j^1(j, 1, \dots, N)$ and the matrix representation of \mathcal{B} is $\underline{\mathcal{B}} \in \mathbb{R}^{N \times N}$, such that $\sum_{i=1}^N (\underline{\mathcal{B}})_{i,j} \psi_i^1 = \mathcal{B}\phi_j(j, 1, \dots, N)$

1.

$$\begin{aligned} \mathcal{A}\mathcal{B}\phi_j &= \mathcal{A}(\mathcal{B}\phi_j) \\ &= \mathcal{A} \sum_{i=1}^N (\underline{\mathcal{B}})_{i,j} \psi_i^1 \\ &= \sum_{i=1}^N (\underline{\mathcal{B}})_{i,j} \mathcal{A}\psi_i^1 \\ &= \sum_{i=1}^N \sum_{k=1}^N (\underline{\mathcal{B}})_{i,j} (\underline{\mathcal{A}})_{k,i} \psi_k^2 \end{aligned}$$

and $\mathcal{A}\mathcal{B}\phi_j = \sum_{k=1}^N (\underline{\mathcal{A}}\underline{\mathcal{B}})_{k,j} \psi_k^2$, thus $\sum_{i=1}^N (\underline{\mathcal{B}})_{i,j} (\underline{\mathcal{A}})_{k,i} = (\underline{\mathcal{A}}\underline{\mathcal{B}})_{k,j}$, so $\underline{\mathcal{A}}\underline{\mathcal{B}} = \underline{\mathcal{A}}\underline{\mathcal{B}}$.

2.

$$\begin{aligned}
\mathcal{A}v &= \mathcal{A} \sum_{i=1}^N \underline{v}_i \phi_i \\
&= \sum_{i=1}^N \underline{v}_i \mathcal{A} \phi_i \\
&= \sum_{j=1}^N \sum_{i=1}^N \underline{v}_i (\underline{\mathcal{A}})_{j,i} \phi_j
\end{aligned}$$

and $\mathcal{A}v = \sum_{j=1}^N (\underline{\mathcal{A}v})_j v_j$, thus $(\underline{\mathcal{A}v})_j = \sum_{i=1}^N \underline{v}_i (\underline{\mathcal{A}})_{j,i}$, so $\underline{\mathcal{A}v} = \underline{\mathcal{A}} \underline{v}$.

3. If λ is the eigenvalue of \mathcal{A} such that $\mathcal{A}v = \lambda v$, then $\mathcal{A}v = \sum_{i=1}^n (\underline{\mathcal{A}v})_i \phi_i$ and $\mathcal{A}v = \sum_{i=1}^n \lambda (\underline{v})_i \phi_i$, so $(\underline{\mathcal{A}v})_i = \lambda (\underline{v})_i$, thus $\underline{\mathcal{A}} \underline{v} = \underline{\mathcal{A}v} = \lambda \underline{v}$. λ is also the eigenvalue of $\underline{\mathcal{A}}$.

If λ is the eigenvalue of $\underline{\mathcal{A}}$ such that $\underline{\mathcal{A}} \underline{v} = \lambda \underline{v}$, $\sum_{j=1}^N (\underline{\mathcal{A}})_{i,j} \underline{v}_j = \lambda \underline{v}_i$, then $\mathcal{A}v = \sum_{i=1}^n (\underline{\mathcal{A}v})_i \phi_i = \sum_{j=1}^n \sum_{i=1}^n (\underline{\mathcal{A}})_{i,j} \underline{v}_j \phi_i = \lambda \sum_{i=1}^n (\underline{v})_i \phi_i = \lambda v$, thus $\mathcal{A}v = \lambda v$. λ is also the eigenvalue of \mathcal{A} .

So $\sigma(\mathcal{A}) = \sigma(\underline{\mathcal{A}})$, $\kappa(\mathcal{A}) = \kappa(\underline{\mathcal{A}})$.

4.

$$\begin{aligned}
\vec{v} &= \begin{pmatrix} (v, \phi_1) \\ (v, \phi_2) \\ \vdots \\ (v, \phi_N) \end{pmatrix} \\
&= \begin{pmatrix} (\sum_{i=1}^N \underline{v}_i \phi_i, \phi_1) \\ (\sum_{i=1}^N \underline{v}_i \phi_i, \phi_2) \\ \vdots \\ (\sum_{i=1}^N \underline{v}_i \phi_i, \phi_N) \end{pmatrix} \\
&= \begin{pmatrix} \sum_{i=1}^N \underline{v}_i (\phi_i, \phi_1) \\ \sum_{i=1}^N \underline{v}_i (\phi_i, \phi_2) \\ \vdots \\ \sum_{i=1}^N \underline{v}_i (\phi_i, \phi_N) \end{pmatrix} \\
&= M \underline{v}
\end{aligned}$$

$$\begin{aligned}
\overrightarrow{\mathcal{A}v} &= \begin{pmatrix} (\mathcal{A}v, \phi_1) \\ (\mathcal{A}v, \phi_2) \\ \vdots \\ (\mathcal{A}v, \phi_N) \end{pmatrix} \\
&= \begin{pmatrix} (\mathcal{A} \sum_{i=1}^N \underline{v}_i \phi_i, \phi_1) \\ (\mathcal{A} \sum_{i=1}^N \underline{v}_i \phi_i, \phi_2) \\ \vdots \\ (\mathcal{A} \sum_{i=1}^N \underline{v}_i \phi_i, \phi_N) \end{pmatrix} \\
&= \begin{pmatrix} \sum_{i=1}^N \underline{v}_i (\mathcal{A} \phi_i, \phi_1) \\ \sum_{i=1}^N \underline{v}_i (\mathcal{A} \phi_i, \phi_2) \\ \vdots \\ \sum_{i=1}^N \underline{v}_i (\mathcal{A} \phi_i, \phi_N) \end{pmatrix} \\
&= \hat{\mathcal{A}} \underline{v}
\end{aligned}$$

5. $\overrightarrow{\mathcal{A}v} = M \underline{\mathcal{A}v} = M \underline{\mathcal{A}} \underline{v}$, so $\hat{\mathcal{A}} = M \underline{\mathcal{A}}$.
6. $(u, v) = (\sum_{i=1}^N \underline{u}_i \phi_i, \sum_{j=1}^N \underline{v}_j \phi_j) = \sum_j^N (\sum_{i=1}^N (\phi_i, \phi_j) \underline{u}_i) \underline{v}_j = (M \underline{u}, \underline{v})$.