MA-106 Linear Algebra

H. Ananthnarayan

Department of Mathematics
Indian Institute of Technology Bombay
Powai, Mumbai - 76

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D1 - Lecture 19

Random Attendance

1. 17D070035 Nishant
2. 17D070040 Pradeep Kumar Kadela
3. 170050020 Kiran Chandrakant Dapkar
4. 170050022 Arpit Aggarwal
5. 170050027 Aman Kansal
6. 170050087 Satyabrata Naik
7. 170050110 Manthan Jindal
8. 170070003 Pawar Atharv Amar
9. 170070043 Chelli Gnanchand
10. 170070033 Anurag Fogawat **Absent**
11. 170070054 Uddhav Aggarwal
12. 17D070008 Rishabh Atul Dahale
13. 17D070017 Pragati Shuddhodhan Meshram
14. 17D070044 Himanshi Mehta
15. 17D070045 Sonal Kumar
16. 17D070046 Nitish Kumar Das

Summary: Diagonalizability

Let A be $n \times n$.

• A is diagonalizable $\Leftrightarrow \mathbb{R}^n$ has a basis, say $\mathcal{B} = \{v_1, \ldots, v_n\}$, of eigenvectors of A, associated to eigenvalues $\lambda_1, \ldots, \lambda_n$. In this case, $P^{-1}AP = \Lambda$, where $P = \begin{pmatrix} v_1 & \cdots & v_n \end{pmatrix}$ and Λ is a diagonal matrix with entries $\lambda_1, \ldots, \lambda_n$.

• If A is diagonalizable, and T is the linear operator defined by $Tx = Ax$, then $[T]_{\mathcal{B}}^{\mathcal{B}} = \Lambda$. Thus diagonalization of A is the same as finding a basis w.r.t. which the matrix of T (defined by $Tx = Ax$) is diagonal.

• Eigenvectors associated to distinct eigenvalues are linearly independent. In particular, if A has n distinct eigenvalues, A is diagonalizable.

• If v is an eigenvector of A with respect to eigenvalue λ, then v is also an eigenvector of A^k w.r.t. eigenvalue λ^k for $k \geq 0$. In particular, if A is diagonalizable, and $P^{-1}AP$ is diagonal, the same holds for $P^{-1}A^kP$. These statements hold for all $k \in \mathbb{Z}$ if A is invertible.

Complex Eigenvalues

Ex: Rotation by 90^o in $\mathbb{R}^2$ is given by $Q = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$.

$Qe_1 = \_\_$ and $Qe_2 = \_\_$.It has no eigenvectors since rotation by 90^o changes the direction. It has no real eigenvectors.

Q has eigenvalues, but they are not real. $\det(Q - \lambda I) = \lambda^2 + 1 \Rightarrow$
$\lambda_1 = i$ and $\lambda_2 = -i$, where $i^2 = -1$.
Let us compute the eigenvectors.

$$(Q - iI)x_1 = \begin{pmatrix} -i & -1 \\ 1 & -i \end{pmatrix} x_1 = 0 \Rightarrow x_1 = \begin{pmatrix} 1 \\ -i \end{pmatrix},$$

$$(Q + iI)x_2 = \begin{pmatrix} i & -1 \\ 1 & i \end{pmatrix} x_2 = 0 \Rightarrow x_2 = \begin{pmatrix} 1 \\ i \end{pmatrix}.$$

The eigenvalues, though imaginary, are distinct, hence eigenvectors are linearly independent.

If $P = \begin{pmatrix} x_1 & x_2 \end{pmatrix} = \begin{pmatrix} 1 & 1 \\ -i & i \end{pmatrix}$, then $P^{-1}QP = \begin{pmatrix} i & 0 \\ 0 & -i \end{pmatrix}$.

Complex Vectors

Conclusion: We need complex numbers $\mathbb{C}$ even if we are working with real matrices. Over $\mathbb{C}$, an $n \times n$ matrix A always has n eigenvalues.

Reason: $\boxed{\text{Fundamental theorem of Algebra}}$

Every polynomial over $\mathbb{C}$ of degree n has n roots in $\mathbb{C}$.

For a complex number $x = a + ib$, its conjugate is $\bar{x} = a - ib$ and $|x|^2 = \bar{x} \cdot x = a^2 + b^2 \in \mathbb{R}$ is the length (or modulus) of x.
If $x = (x_1, \ldots, x_n)$, $y = (y_1, \ldots, y_n) \in \mathbb{C}^n$ are complex vectors,
define $\boxed{x \cdot y = \bar{x}_1 y_1 + \cdots + \bar{x}_n y_n} \in \mathbb{C}$. Then

- $x \cdot x = |x_1|^2 + \cdots + |x_n|^2 \in \mathbb{R}$ and is ≥ 0.
- $x \cdot x = 0 \Leftrightarrow x = 0$.
- For $c \in \mathbb{C}$, $x \cdot cx = \bar{x}_1 c x_1 + \cdots + \bar{x}_n c x_n = (x \cdot x)c$.

This defines a *complex inner product* (or dot product) on $\mathbb{C}^n$.

Inner product on $\mathbb{R}^n$

Define the **inner product** (dot product) of two vectors $v, w \in \mathbb{R}^n$ as

$\boxed{v \cdot w = v^T w}$

For v, w in $\mathbb{R}^n$ and c in $\mathbb{R}$

- $v \cdot w = v^T w = v_1 w_1 + \cdots + v_n w_n = w^T v = w \cdot v$.
- (Bilinearity)

$$(v+w) \cdot z = (v+w)^T z = v^T z + w^T z = v \cdot z + w \cdot z$$
$$cv \cdot w = (c\,v)^T w = c\,(v^T w) = v^T (c\,w) = v \cdot cw.$$

- $v \cdot v = v^T v \geq 0$ and $v^T v = 0$ if and only if $v = 0$.

Define **length** (or norm) of v in $\mathbb{R}^n$ to be $\boxed{\|v\| = \sqrt{v \cdot v}.}$

The length in $\mathbb{R}^n$ is compatible with the vector space structure.

Let $v, w \in \mathbb{R}^n$ and $c \in \mathbb{R}$. Then,

- $\|v\| \geq 0$ and $\|v\| = 0$ if and only if $v = 0$
- $\|cv\| = |c| \|v\|$
- $\|v + w\| \leq \|v\| + \|w\|$ (Triangle Inequality)

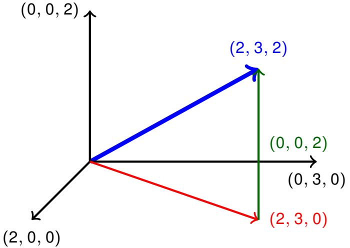
Henceforth we will use $v^T w$ directly to write the dot product.

Reading : Length of a vector in $\mathbb{R}^3$ and $\mathbb{R}^n$

Let $v = (2, 3, 2)$. By Pythagoras theorem, $||v||$

$$= \sqrt{||(2,3,0)||^2 + ||(0,0,2)||^2}$$

$$= \sqrt{2^2 + 3^2 + 2^2} = \sqrt{17}.$$



Generalize by induction: Let $v = (x_1, \cdots, x_n)^T \in \mathbb{R}^n$. Define

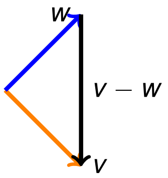
$$\|v\| = \sqrt{\|(x_1, \cdots, x_{n-1}, 0)\|^2 + \|(0, 0, \cdots, x_n)\|^2}$$

$$= \sqrt{x_1^2 + \cdots + x_{n-1}^2 + x_n^2} = \sqrt{v^T v}.$$

The length (or norm) of a vector in $\mathbb{R}^n$ is compatible with the vector space structure. Let $v, w \in \mathbb{R}^n$ and $c \in \mathbb{R}$ then,

- $\|v\| \geq 0$ and $\|v\| = 0$ if and only if $v = 0$
- $\|cv\| = |c|\|v\|$
- $\|v + w\| \leq \|v\| + \|w\|$ (Triangle Inequality)

Orthogonal vectors in $\mathbb{R}^n$



We say vectors v and w in $\mathbb{R}^n$ are orthogonal (perpendicular) $\Leftrightarrow$ they satisfy the Pythagoras theorem $\Leftrightarrow$ $||v||^2 + ||w||^2 = ||v - w||^2$

$$\begin{aligned}
\Leftrightarrow \|v\|^2 + \|w\|^2 &= (v - w)^T(v - w) \\
&= (v^T - w^T)(v - w) \\
&= v^T v - w^T v - v^T w + w^T w \\
&= \|v\|^2 - 2\, v^T w + \|w\|^2 \quad (\text{since } w^T v = v^T w\,)
\end{aligned}$$

Therefore, v and w are said to be *orthogonal* if and only if

$$v^T w = 0.$$

Q: What can be said about Span$\{v\}$ and Span$\{w\}$ when v and w are orthogonal to each other in $\mathbb{R}^3$?

Orthogonal and Orthonormal Sets

Defn. A set of *non-zero* vectors $\{v_1, \cdots, v_k\} \subset \mathbb{R}^n$, is said to be an **orthogonal set** if $v_i^T v_j = 0$ **for all** $i, j = 1, \cdots n,\ i \neq j$.

Examples: $\{(1,3,1), (-1,0,1)\} \subset \mathbb{R}^3$,
$\{(2,1,0,-1), (0,1,0,1), (-1,1,0,-1)\} \subseteq \mathbb{R}^4$,
$\left\{(\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}}), (\frac{1}{\sqrt{2}}, 0, \frac{-1}{\sqrt{2}})\right\} \subseteq \mathbb{R}^3$, $\{e_1, \cdots, e_n\} \subseteq \mathbb{R}^n$.
Of these, the last two examples have all unit vectors (vectors of length one).
Defn. An orthogonal set $\{v_1, \cdots, v_k\} \subseteq \mathbb{R}^n$ with all unit vectors, i.e., $\|v_i\| = 1$ for all i, is called an **orthonormal set**.
Note: If $\{v_1, \cdots, v_k\}$ is an orthogonal set, then $\{u_1, \cdots, u_k\}$ is orthonormal, for $u_i = v_i/||v_i||$.

Orthogonality and Linear Independence

Theorem: An orthogonal set in $\mathbb{R}^n$ is linearly independent.

Proof. Let $\{v_1, \cdots, v_k\}$ be an orthogonal set in $\mathbb{R}^n$, i.e. $v_i \neq 0$ and $v_i^T v_j = 0$ for $i \neq j$. Note that for $i = j$, $v_i^T v_i = ||v_i||^2 \neq 0$.
Assume for some $a_1, \cdots, a_k \in \mathbb{R}$,

$$\begin{aligned}
a_1 v_1 + a_2 v_2 + \cdots + a_k v_k &= 0 \\
\Rightarrow (a_1 v_1 + a_2 v_2 + \cdots + a_k v_k)^T v_1 &= 0\ v_1 = 0 \\
\Rightarrow (a_1 v_1^T + a_2 v_2^T + \cdots + a_k v_k^T)\ v_1 &= 0 \\
\Rightarrow a_1 v_1^T v_1 + a_2 v_2^T v_1 + \cdots + a_k v_k^T v_1 &= 0 \\
\Rightarrow a_1 ||v_1||^2 &= 0 \\
\Rightarrow a_1 &= 0 \text{ since } v_1 \neq 0
\end{aligned}$$

Similarly, we can show that $a_2 = \cdots = a_n = 0$.
Hence the set $\{v_1, \cdots, v_k\}$ is linearly independent.

Matrices with Orthogonal Columns

True/False: Any matrix whose columns form an orthogonal set is invertible. Why?

$A = \begin{pmatrix} 2 & 1 & -2 \\ 2 & -2 & 1 \\ 1 & 2 & 2 \end{pmatrix}$. and $B = \begin{pmatrix} 1 & -1 & -1 & 1 \\ 1 & 1 & 1 & 1 \\ -1 & -1 & 1 & 1 \\ -1 & 1 & -1 & 1 \end{pmatrix}$ are both examples of such matrices!

Let $A = [v_1 \ \cdots \ v_n]$ be $m \times n$. If $\{v_1, \ldots, v_n\}$ form an *orthonormal* set in $\mathbb{R}^m$, then $A^T A = \begin{pmatrix} v_1^T \\ \vdots \\ v_n^T \end{pmatrix} \begin{pmatrix} v_1 & \ldots & v_n \end{pmatrix} = \begin{pmatrix} v_1^T v_1 & \ldots & v_1^T v_n \\ \vdots & & \vdots \\ v_n^T v_1 & \ldots & v_n^T v_n \end{pmatrix} = I_n$.

Orthogonal Matrices

Defn. A square matrix A whose column vectors form an orthonormal set is called an **orthogonal** matrix.

If $Q = [u_1 \ \cdots \ u_n]$ is an orthogonal matrix, then

- $\{u_1, \ldots, u_n\}$ is an orthonormal set (by definition)
- $Q^T Q = I = QQ^T$ Why?
- $\|Qx\| = \sqrt{(Qx)^T(Qx)} = \sqrt{x^T Q^T Qx} = \sqrt{x^T x} = \|x\|$.
- Row vectors of Q are orthonormal (since $QQ^T = I$).

Examples: 1. $\begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix}$. 2. $\frac{1}{\sqrt{2}} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix}$.

3. $\frac{1}{3} \begin{pmatrix} 2 & 1 & -2 \\ 2 & -2 & 1 \\ 1 & 2 & 2 \end{pmatrix}$. 4. $\frac{1}{2} \begin{pmatrix} 1 & -1 & -1 & 1 \\ 1 & 1 & 1 & 1 \\ -1 & -1 & 1 & 1 \\ -1 & 1 & -1 & 1 \end{pmatrix}$.