5. Show:

$$\exp\begin{bmatrix} \lambda & 1 & 0 \cdots & 0 \\ 0 & \lambda & 1 \cdots & 0 \\ \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 \cdots & \lambda \end{bmatrix} = \begin{bmatrix} e^{\lambda} & e^{\lambda} & e^{\lambda}/2! \cdots & e^{\lambda}/(n-1)! \\ 0 & e^{\lambda} & e^{\lambda} \cdots & e^{\lambda}/(n-2)! \\ \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 \cdots & e^{\lambda} \end{bmatrix}.$$

11. Two matrices P, Q are said to satisfy Heisenberg's Commutation Relation if

$$PQ - QP = k1$$

for some scalar k. Show that this is the case, if and only if

$$\exp \sigma P \exp \tau Q = e^{\sigma \tau k} \exp \tau Q \exp \sigma P$$

for all real σ, τ .

1. A matrix $X \in M$ is called *nilpotent* if $X^k = 0$ for some k (equivalently: all eigenvalues of X are equal to 0); $a \in M$ is called *unipotent* if $(1-a)^k = 0$ for some k (equivalently: all eigenvalues of a are equal to 1). Show:

 $X \to \exp X$ maps the nilpotent matrices bijectively onto the unipotent matrices with inverse $a \to \log a$.

[Proposition 1 does not apply directly, nor does the Substitution Principle as stated; a minor adjustment will do.]

- 2. A matrix a is called *semisimple* if it is diagonalizable over \mathbb{C} . Show:
 - (a) $X \to \exp X$ maps semisimple matrices to semisimple matrices.
 - (b) If a is an invertible semisimple matrix, then there is a semisimple matrix X so that $a = \exp X$ and no two distinct eigenvalues of X differ by a multiple of $2\pi i$.
 - (c) Assume X and X' are both semisimple and no two distinct eigenvalues of X differ by a multiple of $2\pi i$. Show that $\exp X = \exp X'$ if and only if X and X' are simultaneously diagonalizable with diagonal entries differing by multiples of $2\pi i$.

Any matrix X can be uniquely written as X = Y + Z where Y is semisimple, Z is nilpotent, and Y and Z commute. Furthermore, Y and Z are linear combinations of powers of X. X = Y + Z is called the Jordan decomposition of X. [See Hoffman–Kunze (1961) Theorem 8, page 217, for example.]

8. (a) Prove the Jacobi Identity

$$[[X,Y],Z] + [[Z,X],Y] + [[Y,Z],X] = 0.$$

Deduce that

- (b) $(\operatorname{ad} Z)[X, Y] = [(\operatorname{ad} Z)X, Y] + [X, (\operatorname{ad} Z)Y],$
- (c) ad([X, Y]) = [ad X, ad Y].

(The bracket on the right side of (c) is that of linear transformations of the matrix space M.)

9. Show that for all $X \in M$,

$$\exp X = \lim_{k \to \infty} \left(1 + \frac{1}{k} X \right)^k.$$

[The formula has a 'physical' interpretation: subdivide the time interval $0 \le \tau \le 1$ into a large number of subintervals k; the fluid particle travelling on the trajectory $p(\tau) = \exp(\tau X)p_0$, with velocity $Xp(\tau)$ at $p(\tau)$, will move from p_0 to approximately $p_0 + (1/k)Xp_0 = (1 + (1/k)X)p_0$ in the first time interval, on to $(1 + (1/kX))^2p_0$ in the second, etc., until at $\tau = 1$ it reaches approximately $(1 + 1/kX)^kp_0$, which must therefore approximate $\exp(X)p_0$].