

Introduction to Geometry

it is a draft of lecture notes of H.M. Khudaverdian.
Manchester, 25 February 2019

Contents

1	Euclidean space	1
1.1	Recollection of vector space and Euclidean vector space	1
1.1.1	Vector space.	1
1.1.2	Basic example of (n -dimensional) vector space— \mathbf{R}^n . .	1
1.1.3	Linear dependence of vectors	2
1.1.4	Dimension of vector space. Basis in vector space. . . .	3
1.1.5	Scalar product. Euclidean space	5
1.1.6	Orthonormal basis in Euclidean space	6
1.2	Affine spaces and vector spaces	7
1.2.1	Euclidean affine space.	9
1.3	Transition matrices. Orthogonal bases and orthogonal matrices	10
1.3.1	Bases and transition matrices	10
1.4	Orthonormal bases and orthogonal matrices	12
1.5	Linear operators.	12
1.5.1	Matrix of linear operator in a given basis	12
1.5.2	Determinant and Trace of linear operator	14
1.5.3	Orthogonal linear operators	15
1.6	Orientation in vector space	16
1.6.1	Orientation in vector space. Oriented vector space . . .	16
1.6.2	Orientation of linear operator	24
1.7	Rotations and orthogonal operators preserving orientation of \mathbf{E}^n ($n=2,3$)	24
1.7.1	Orthogonal operators in \mathbf{E}^2 — Rotations and reflections	25

1.7.2	Orthogonal operators in \mathbf{E}^3 and rotations	27
1.8	Area of parallelogram, volume of parallelepiped, and determinant of linear operator	33
1.8.1	Vector product in oriented \mathbf{E}^3	33

1 Euclidean space

1.1 Recollection of vector space and Euclidean vector space

We recall here important notions from linear algebra of vector space and Euclidean vector space.

1.1.1 Vector space.

Vector space V on real numbers is a set of vectors with operations " $+$ "—addition of vector and " \cdot "—multiplication of vector on real number (sometimes called coefficients, scalars).

1

Remark We denote by 0 real number 0 and *vector* $\mathbf{0}$. Sometimes we have to be careful to distinguish between zero vector $\mathbf{0}$ and number zero.

1.1.2 Basic example of (n -dimensional) vector space— \mathbf{R}^n

A basic example of vector space (over real numbers) is a space of ordered n -tuples of real numbers.

\mathbf{R}^2 is a space of pairs of real numbers. $\mathbf{R}^2 = \{(x, y), x, y \in \mathbf{R}\}$

¹These operations obey the following axioms

- $\forall \mathbf{a}, \mathbf{b} \in V, \mathbf{a} + \mathbf{b} \in V,$
- $\forall \lambda \in \mathbf{R}, \forall \mathbf{a} \in V, \lambda \mathbf{a} \in V.$
- $\forall \mathbf{a}, \mathbf{b}, \mathbf{a} + \mathbf{b} = \mathbf{b} + \mathbf{a}$ (commutativity)
- $\forall \mathbf{a}, \mathbf{b}, \mathbf{c}, \mathbf{a} + (\mathbf{b} + \mathbf{c}) = (\mathbf{a} + \mathbf{b}) + \mathbf{c}$ (associativity)
- $\exists \mathbf{0}$ such that $\forall \mathbf{a}, \mathbf{a} + \mathbf{0} = \mathbf{a}$
- $\forall \mathbf{a}$ there exists a vector $-\mathbf{a}$ such that $\mathbf{a} + (-\mathbf{a}) = \mathbf{0}.$
- $\forall \lambda \in \mathbf{R}, \lambda(\mathbf{a} + \mathbf{b}) = \lambda \mathbf{a} + \lambda \mathbf{b}$
- $\forall \lambda, \mu \in \mathbf{R} (\lambda + \mu) \mathbf{a} = \lambda \mathbf{a} + \mu \mathbf{a}$
- $(\lambda \mu) \mathbf{a} = \lambda(\mu \mathbf{a})$
- $1 \mathbf{a} = \mathbf{a}$

\mathbf{R}^3 is a space of triples of real numbers. $\mathbf{R}^3 = \{(x, y, z), x, y, z \in \mathbf{R}\}$
 \mathbf{R}^4 is a space of quadruples of real numbers. $\mathbf{R}^4 = \{(x, y, z, t), x, y, z, t \in \mathbf{R}\}$
and so on...

\mathbf{R}^n —is a space of n -tuples of real numbers:

$$\mathbf{R}^n = \{(x^1, x^2, \dots, x^n), x^1, \dots, x^n \in \mathbf{R}\} \quad (1.1)$$

If $\mathbf{x}, \mathbf{y} \in \mathbf{R}^n$ are two vectors, $\mathbf{x} = (x^1, \dots, x^n)$, $\mathbf{y} = (y^1, \dots, y^n)$ then

$$\mathbf{x} + \mathbf{y} = (x_1 + y_1, \dots, x_n + y_n).$$

and multiplication on scalars is defined as

$$\lambda \mathbf{x} = \lambda \cdot (x^1, \dots, x^n) = (\lambda x^1, \dots, \lambda x^n), \quad (\lambda \in \mathbf{R}).$$

1.1.3 Linear dependence of vectors

We often consider linear combinations in vector space:

$$\sum_i \lambda_i \mathbf{x}_i = \lambda_1 \mathbf{x}_1 + \lambda_2 \mathbf{x}_2 + \dots + \lambda_m \mathbf{x}_m, \quad (1.2)$$

where $\lambda_1, \lambda_2, \dots, \lambda_m$ are coefficients (real numbers), $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_m$ are vectors from vector space V . We say that linear combination (1.2) is *trivial* if all coefficients $\lambda_1, \lambda_2, \dots, \lambda_m$ are equal to zero.

$$\lambda_1 = \lambda_2 = \dots = \lambda_m = 0.$$

We say that linear combination (1.2) is *not trivial* if at least one of coefficients $\lambda_1, \lambda_2, \dots, \lambda_m$ is not equal to zero:

$$\lambda_1 \neq 0, \text{ or } \lambda_2 \neq 0, \text{ or } \dots \text{ or } \lambda_m \neq 0.$$

Recall definition of linearly dependent and linearly independent vectors:

Definition The vectors $\{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_m\}$ in vector space V are *linearly dependent* if there exists a non-trivial linear combination of these vectors such that it is equal to zero.

In other words we say that the vectors $\{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_m\}$ in vector space V are *linearly dependent* if there exist coefficients $\mu_1, \mu_2, \dots, \mu_m$ such that at least one of these coefficients is not equal to zero and

$$\mu_1 \mathbf{x}_1 + \mu_2 \mathbf{x}_2 + \dots + \mu_m \mathbf{x}_m = 0. \quad (1.3)$$

Respectively vectors $\{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_m\}$ are *linearly independent* if they are not linearly dependent. This means that an arbitrary linear combination of these vectors which is equal zero is trivial.

In other words vectors $\{\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_m\}$ are *linearly independent* if the condition

$$\mu_1 \mathbf{x}_1 + \mu_2 \mathbf{x}_2 + \dots + \mu_m \mathbf{x}_m = 0$$

implies that $\mu_1 = \mu_2 = \dots = \mu_m = 0$.

Very useful and workable

Proposition Vectors $\{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_m\}$ in vector space V are linearly dependent if and only if at least one of these vectors is expressed via linear combination of other vectors:

$$\mathbf{x}_i = \sum_{j \neq i} \lambda_j \mathbf{x}_j.$$

1.1.4 Dimension of vector space. Basis in vector space.

Definition Vector space V has a dimension n if there exist n linearly independent vectors in this vector space, and any $n + 1$ vectors in V are linearly dependent.

In the case if in the vector space V for an arbitrary N there exist N linearly independent vectors then the space V is *infinite-dimensional*. An example of infinite-dimensional vector space is a space V of all polynomials of an arbitrary order. One can see that for an arbitrary N polynomials $\{1, x, x^2, x^3, \dots, x^N\}$ are linearly independent. (Try to prove it!). This implies V is infinite-dimensional vector space.

Basis

Definition Let V be n -dimensional vector space. The ordered set $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$ of n linearly independent vectors in V is called a basis of the vector space V .

Remark We say ‘a basis’, not ‘the basis’ since there are many bases in the vector space (see also Homeworks 1.2).

Remark Focus your attention: basis is *an ordered* set of vectors, not just a set of vectors².

The following Proposition is very useful:

²See later on orientation of vector spaces, where the ordering of vectors of basis will be highly important.

Proposition Let $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ be an arbitrary basis in n -dimensional vector space V . Then any vector $\mathbf{x} \in V$ can be expressed as a linear combination of vectors $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ in a unique way, i.e. for every vector $\mathbf{x} \in V$ there exists an ordered set of coefficients $\{x^1, \dots, x^n\}$ such that

$$\mathbf{x} = x^1 \mathbf{e}_1 + \dots + x^n \mathbf{e}_n \quad (1.4)$$

and if

$$\mathbf{x} = a^1 \mathbf{e}_1 + \dots + a^n \mathbf{e}_n = b^1 \mathbf{e}_1 + \dots + b^n \mathbf{e}_n, \quad (1.5)$$

then $a^1 = b^1, a^2 = b^2, \dots, a^n = b^n$. In other words for any vector $\mathbf{x} \in V$ there exists an ordered n -tuple (x^1, \dots, x^n) of coefficients such that $\mathbf{x} = \sum_{i=1}^n x^i \mathbf{e}_i$ and this n -tuple is unique.

In other words:

Basis is a set of linearly independent vectors in vector space V which span (generate) vector space V .

Recall that we say that vector space V is *spanned* by vectors $\{\mathbf{x}_1, \dots, \mathbf{x}_n\}$ (or vectors $\{\mathbf{x}_1, \dots, \mathbf{x}_n\}$ *span* vector space V) if any vector $\mathbf{a} \in V$ can be expressed as a linear combination of vectors $\{\mathbf{x}_1, \dots, \mathbf{x}_n\}$.

Definition Coefficients $\{a^1, \dots, a^n\}$ are called *components of the vector \mathbf{x} in the basis $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$* or just shortly *components of the vector \mathbf{x}* .

Example Canonical basis in \mathbf{R}^n

We considered above the basic example of vector space—a space of ordered n -tuples of real numbers: $\mathbf{R}^n = \{(x^1, x^2, \dots, x^n), x^i \in \mathbf{R}\}$ (see (1.1)). One can see that it is n -dimensional vector space. Consider vectors $\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n \in \mathbf{R}^n$:

$$\begin{aligned} \mathbf{e}_1 &= (1, 0, 0, \dots, 0, 0) \\ \mathbf{e}_2 &= (0, 1, 0, \dots, 0, 0) \\ &\dots \quad \dots \\ \mathbf{e}_n &= (0, 0, 0, \dots, 0, 1) \end{aligned} \quad (1.6)$$

Then for an arbitrary vector $\mathbf{R}^n \ni \mathbf{a} = (a^1, a^2, a^3, \dots, a^n)$,

$$\mathbf{a} = a^1(1, 0, 0, \dots, 0, 0) + a^2(0, 1, 0, \dots, 0, 0) + a^3(0, 0, 1, 0, \dots, 0, 0) + \dots + a^n(0, 0, 0, \dots, 0, 1) =$$

$$\sum_{i=1}^n a^i \mathbf{e}_i = a^i \mathbf{e}_i \quad (\text{we will use sometimes condensed notations } \mathbf{x} = x^i \mathbf{e}_i)$$

For every vector $\mathbf{a} \in \mathbf{R}^n$ we have unique expansion via the vectors (1.6). The set of vectors $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ is a basis of \mathbf{R}^n . The basis (1.6) is the distinguished basis. Sometimes it is called *canonical basis in \mathbf{R}^n* . One can find another basis in \mathbf{R}^n —just take an arbitrary ordered set of n linearly independent vectors. (See exercises in Homework 0).

1.1.5 Scalar product. Euclidean space

In vector space one have additional structure: *scalar product of vectors*.

Definition Scalar product in a vector space V is a function $B(\mathbf{x}, \mathbf{y})$ on a pair of vectors which takes real values and satisfies the the following conditions:

$$\begin{aligned} B(\mathbf{x}, \mathbf{y}) &= B(\mathbf{y}, \mathbf{x}) \quad (\text{symmetricity condition}) \\ B(\lambda \mathbf{x} + \mu \mathbf{x}', \mathbf{y}) &= \lambda B(\mathbf{x}, \mathbf{y}) + \mu B(\mathbf{x}', \mathbf{y}) \quad (\text{linearity condition}) \\ B(\mathbf{x}, \mathbf{x}) &\geq 0, B(\mathbf{x}, \mathbf{x}) = 0 \Leftrightarrow \mathbf{x} = 0 \quad (\text{positive-definiteness condition}) \end{aligned} \quad (1.7)$$

Definition Euclidean space is a vector space equipped with a scalar product.

One can easy to see that the function $B(\mathbf{x}, \mathbf{y})$ is bilinear function, i.e. it is linear function with respect to the second argument also. This follows from previous axioms:

$$B(\mathbf{x}, \lambda \mathbf{y} + \mu \mathbf{y}') \underbrace{=}_{\text{symm.}} B(\lambda \mathbf{y} + \mu \mathbf{y}', \mathbf{x}) \underbrace{=}_{\text{linear.}} \lambda B(\mathbf{y}, \mathbf{x}) + \mu B(\mathbf{y}', \mathbf{x}) \underbrace{=}_{\text{symm.}} \lambda B(\mathbf{x}, \mathbf{y}) + \mu B(\mathbf{x}, \mathbf{y}').$$

A bilinear function $B(\mathbf{x}, \mathbf{y})$ on pair of vectors is called sometimes *bilinear form* on vector space. Bilinear form $B(\mathbf{x}, \mathbf{y})$ which satisfies the symmetricity condition is called *symmetric bilinear form*. Scalar product is nothing but symmetric bilinear form on vectors which is positive-definite: $B(\mathbf{x}, \mathbf{x}) \geq 0$ and is non-degenerate ($B(\mathbf{x}, \mathbf{x}) = 0 \Rightarrow \mathbf{x} = 0$).

Example We considered the vector space \mathbf{R}^n , the space of n -tuples (see the subsection 1.2). One can consider the vector space \mathbf{R}^n as Euclidean space provided by the scalar product

$$B(\mathbf{x}, \mathbf{y}) = x^1 y^1 + \dots + x^n y^n \quad (1.8)$$

This scalar product sometimes is called *canonical scalar product*.

Exercise Check that it is indeed scalar product.

Example We consider in 2-dimensional vector space V with basis $\{\mathbf{e}_1, \mathbf{e}_2\}$ and $B(\mathbf{X}, \mathbf{Y})$ such that $B(\mathbf{e}_1, \mathbf{e}_1) = 3$, $B(\mathbf{e}_2, \mathbf{e}_2) = 5$ and $B(\mathbf{e}_1, \mathbf{e}_2) = 0$. Then for every two vectors $\mathbf{X} = x^1\mathbf{e}_1 + x^2\mathbf{e}_2$ and $\mathbf{Y} = y^1\mathbf{e}_1 + y^2\mathbf{e}_2$ we have that

$$B(\mathbf{X}, \mathbf{Y}) = (\mathbf{X}, \mathbf{Y}) = (x^1\mathbf{e}_1 + x^2\mathbf{e}_2, y^1\mathbf{e}_1 + y^2\mathbf{e}_2) = x^1y^1(\mathbf{e}_1, \mathbf{e}_1) + x^1y^2(\mathbf{e}_1, \mathbf{e}_2) + x^2y^1(\mathbf{e}_2, \mathbf{e}_1) + x^2y^2(\mathbf{e}_2, \mathbf{e}_2) = 3x^1y^1 + 5x^2y^2.$$

One can see that all axioms are obeyed.

Remark Scalar product sometimes is called "inner" product or "dot" product. Later on we will use for scalar product $B(\mathbf{x}, \mathbf{y})$ just shorter notation (\mathbf{x}, \mathbf{y}) (or $\langle \mathbf{x}, \mathbf{y} \rangle$). Sometimes it is used for scalar product a notation $\mathbf{x} \cdot \mathbf{y}$. Usually this notation is reserved only for the canonical case (1.8).

Counterexample Consider again 2-dimensional vector space V with basis $\{\mathbf{e}_1, \mathbf{e}_2\}$.

Show that operation such that $(\mathbf{e}_1, \mathbf{e}_1) = (\mathbf{e}_2, \mathbf{e}_2) = 0$ and $(\mathbf{e}_1, \mathbf{e}_2) = 1$ does not define scalar product. *Solution.* For every two vectors $\mathbf{X} = x^1\mathbf{e}_1 + x^2\mathbf{e}_2$ and $\mathbf{Y} = y^1\mathbf{e}_1 + y^2\mathbf{e}_2$ we have that

$$(\mathbf{X}, \mathbf{Y}) = (x^1\mathbf{e}_1 + x^2\mathbf{e}_2, y^1\mathbf{e}_1 + y^2\mathbf{e}_2) = x^1y^2 + x^2y^1$$

hence for vector $\mathbf{X} = (1, -1)$ $(\mathbf{X}, \mathbf{X}) = -2 < 0$. Positive-definiteness is not fulfilled.

1.1.6 Orthonormal basis in Euclidean space

One can see that for scalar product (1.8) and for the basis $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ defined by the relation (1.6) the following relations hold:

$$(\mathbf{e}_i, \mathbf{e}_j) = \delta_{ij} = \begin{cases} 1 & \text{if } i = j \\ 0 & \text{if } i \neq j \end{cases} \quad (1.9)$$

Let $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$ be an ordered set of n vectors in n -dimensional Euclidean space which obeys the conditions (1.9). One can see that this ordered set is a basis ³.

³Indeed prove that conditions (1.9) imply that these n vectors are linear independent. Suppose that $\lambda_1\mathbf{e}_1 + \lambda_2\mathbf{e}_2 + \dots + \lambda_n\mathbf{e}_n = 0$. For an arbitrary i multiply the left and right hand sides of this relation on a vector \mathbf{e}_i . We come to condition $\lambda_i = 0$. Hence vectors $(\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n)$ are linearly dependent.

Definition-Proposition *The ordered set of vectors $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$ in n -dimensional Euclidean space which obey the conditions (1.9) is a basis. This basis is called an orthonormal basis.*

One can prove that every (finite-dimensional) Euclidean space possesses orthonormal basis.

Later by default we consider only orthonormal bases in Euclidean spaces. Respectively scalar product will be defined by the formula (1.8). Indeed let $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$ be an orthonormal basis in Euclidean space. Then for an arbitrary two vectors \mathbf{x}, \mathbf{y} , such that $\mathbf{x} = \sum x^i \mathbf{e}_i$, $\mathbf{y} = \sum y^j \mathbf{e}_j$ we have:

$$(\mathbf{x}, \mathbf{y}) = \left(\sum x^i \mathbf{e}_i, \sum y^j \mathbf{e}_j \right) = \sum_{i,j=1}^n x^i y^j (\mathbf{e}_i, \mathbf{e}_j) = \sum_{i,j=1}^n x^i y^j \delta_{ij} = \sum_{i=1}^n x^i y^i$$

We come to the canonical scalar product (1.8). Later on we usually will consider scalar product defined by the formula (1.8) i.e. scalar product in orthonormal basis.

Remark We consider here general definition of scalar product then came to conclusion that in a special basis, (*orthonormal basis*), this is nothing but usual ‘dot’ product (1.8).

1.2 Affine spaces and vector spaces

AFFINE SPACE WITH ORIGIN IS A VECTOR SPACE

Let V be an arbitrary vector space.

Consider a set A whose elements will be called ‘points’ We say that A is an *affine space associated with vector space V* if the following rule is defined: to every point $P \in A$ and an arbitrary vector $\mathbf{x} \in V$ a point Q is assigned:

$$\forall P \in A, \quad \forall \mathbf{x} \in V, \quad (P, \mathbf{x}) \mapsto Q \in A \quad (1.10)$$

We denote $Q = P + \mathbf{x}$.

The following properties must be satisfied:

- For arbitrary two vectors $\mathbf{x}, \mathbf{y} \in V$ and arbitrary point $P \in A$,
 $P + (\mathbf{x} + \mathbf{y}) = (P + \mathbf{x}) + \mathbf{y}$.
- For an arbitrary point $P \in A$, $P + \mathbf{0} = P$.

(Recall that $\mathbf{0}$ is the zero vector in the vector space V .)

- For arbitrary two points $P, Q \in A$ there exists unique vector $\mathbf{y} \in V$ such that $P + \mathbf{y} = Q$.

If $P + \mathbf{x} = Q$ we often denote the vector $\mathbf{x} = Q - P = \vec{PQ}$. We say that vector $\mathbf{x} = \vec{PQ}$ starts at the point P and it ends at the point Q .

One can see that if vector $\mathbf{x} = \vec{PQ}$, then $\vec{QP} = -\mathbf{x}$; if P, Q, R are three arbitrary points then $\vec{PQ} + \vec{QR} = \vec{PR}$.

One can reconstruct vector space V in terms of an affine space A , and vice versa. Namely, let A be an affine space associated with vector space V . Choose an arbitrary point $O \in A$ as an the origin, and consider the vectors starting at the origin: We come to the vector space V :

$$V = \text{set of vectors } \vec{OQ} \text{ where } Q \text{ is an arbitrary point in } A,$$

which is associated with an affine space A .

Let V be an arbitrary vector space. We will define now an affine space associated with this vector space. Consider two copies of the vector space V . The elements of the *first* copy we will call “points”, and the elements of the *second* copy we will call as usual “vectors”:

$$\begin{array}{ccc} \underbrace{\qquad\qquad\qquad}_{\text{first copy of } V} & & \underbrace{\qquad\qquad\qquad}_{\text{second copy of } V} \\ \underbrace{V}_{\text{elements of } V \text{ are points}} & & \underbrace{V}_{\text{elements of } V \text{ are vectors}} \end{array} \quad (1.11)$$

Let $A = \mathbf{a}$ be an arbitrary point of the affine space, (i.e. an element of the *first* copy of vector space V) and let \mathbf{x} is an arbitrary vector of the vector space V (i.e. an element of the *second* copy of vector space V). We define the action (1.10) in the following way:

$$(A, \mathbf{x}) \mapsto B = A + \mathbf{x} = \mathbf{a} + \mathbf{x}, \quad \mathbf{x} = \vec{AB}.$$

The point B is the vector $\mathbf{a} + \mathbf{x} \in V$ belonging to the *first* copy of the vector space V .

We assign to two ‘points’ $A = \mathbf{a}, B = \mathbf{b}$ (elements of the *first* copy of vector space V) the vector $\mathbf{x} = \mathbf{b} - \mathbf{a}$ (elements of the *second* copy of vector space V).

For example vector space \mathbf{R}^n of n -tuples of real numbers can be considered as a set of points. If we choose arbitrary two points $A = (a^1, a^2, \dots, a^n)$ and

$B = (b^1, b^2, \dots, b_n)$, then these two points define a vector \vec{AB} which is equal to $\vec{AB} = B - A = (b^1 - a^1, b^2 - a^2, \dots, b_n - a_n)$.

The associated with each other affine space and vector space \mathbf{R}^n we will usually denote by the same letter.

1.2.1 Euclidean affine space.

Respectively one can consider Euclidean vector space as a set of points. Let \mathbf{E}^n be n -dimensional Euclidean vector space, i.e. vector space equipped with scalar product. Let $\{\mathbf{e}_i\}$ ($i = 1, \dots, n$) be an arbitrary orthonormal basis in the vector space \mathbf{E}^n . Now consider this vector space as a set of points. Choose arbitrary two points (vectors of the *first* copy of the vector space \mathbf{E}^n), $A = a^1\mathbf{e}_1 + a^2\mathbf{e}_2 + \dots + a^n\mathbf{e}_n$ and $B = b^1\mathbf{e}_1 + b^2\mathbf{e}_2 + \dots + b^n\mathbf{e}_n$. These points define a vector \vec{AB} (in the *second* copy of the vector space \mathbf{E}^n) which is equal to

$$\vec{AB} = B - A = (b^1 - a^1)\mathbf{e}_1 + (b^2 - a^2)\mathbf{e}_2 + \dots + (b^n - a^n)\mathbf{e}_n.$$

The distance between two points A, B is the length of corresponding vector \vec{AB} , and the length of the vector \vec{AB} is defined by the scalar product:

$$\begin{aligned} |\vec{AB}| &= \sqrt{(\vec{AB}, \vec{AB})} = \sqrt{((b^1 - a^1)\mathbf{e}_1 + \dots + (b^n - a^n)\mathbf{e}_n, (b^1 - a^1)\mathbf{e}_1 + \dots + (b^n - a^n)\mathbf{e}_n)} \\ &= \sqrt{(b^1 - a^1)^2 + \dots + (b^n - a^n)^2}. \end{aligned}$$

We recall very important formula how scalar product is related with the angle between vectors: if φ is an angle between vectors \mathbf{x} and \mathbf{y} then

$$(\mathbf{x}, \mathbf{y}) = x^1y^1 + x^2y^2 + \dots + x^ny^n = |\mathbf{x}||\mathbf{y}|\cos\varphi \quad (1.12)$$

(We suppose that vectors \mathbf{x}, \mathbf{y} are defined in orthonormal basis.)

In particularity it follows from this formula that

angle between vectors \mathbf{x}, \mathbf{y} is acute if scalar product (\mathbf{x}, \mathbf{y}) is positive
angle between vectors \mathbf{x}, \mathbf{y} is obtuse if scalar product (\mathbf{x}, \mathbf{y}) is negative
vectors \mathbf{x}, \mathbf{y} are perpendicular if scalar product (\mathbf{x}, \mathbf{y}) is equal to zero

(1.13)

Remark The associated with each other affine space and Euclidean vector space \mathbf{E}^n we will denote by the same letter.

Remark Geometrical intuition tells us that cosinus of the angle between two vectors has to be less or equal to one and it is equal to one if and only if vectors \mathbf{x}, \mathbf{y} are collinear. Comparing with (1.12) we come to the inequality:

$$\begin{aligned} (\mathbf{x}, \mathbf{y})^2 &= (x^1 y^1 + \dots + x^n y^n)^2 \leq ((x^1)^2 + \dots + (x^n)^2) ((y^1)^2 + \dots + (y^n)^2) = (\mathbf{x}, \mathbf{x})(\mathbf{y}, \mathbf{y}) \\ \text{and } (\mathbf{x}, \mathbf{y})^2 &= (\mathbf{x}, \mathbf{x})(\mathbf{y}, \mathbf{y}) \quad \text{if vectors are collinear, i.e. } x^i = \lambda y^i \end{aligned} \quad (1.14)$$

This is famous Cauchy–Buniakovsky–Schwarz inequality, one of most important inequalities in mathematics. (See for more details the last exercise in the Homework 0)

1.3 Transition matrices. Orthogonal bases and orthogonal matrices

1.3.1 Bases and transition matrices

One can consider different bases in vector space.

Let A be $n \times n$ matrix with real entries, $A = ||a_{ij}||$, $i, j = 1, 2, \dots, n$:

$$A = \begin{pmatrix} a_{11} & a_{12} \dots & a_{1n} \\ a_{21} & a_{22} \dots & a_{2n} \\ a_{31} & a_{32} \dots & a_{3n} \\ \dots & \dots & \dots \\ a_{(n-1)1} & a_{(n-1)2} \dots & a_{(n-1)n} \\ a_{n1} & a_{n2} \dots & a_{nn} \end{pmatrix}$$

Let $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$ be an arbitrary basis in n -dimensional vector space V .

The basis $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$ can be considered as row of vectors, or $1 \times n$ matrix with entries–vectors.

Multiplying $1 \times n$ matrix $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$ on matrix A we come to new row of vectors $\{\mathbf{e}'_1, \mathbf{e}'_2, \dots, \mathbf{e}'_n\}$ such that

$$\{\mathbf{e}'_1, \mathbf{e}'_2, \dots, \mathbf{e}'_n\} = \{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\} A = \quad (1.15)$$

$$\{\mathbf{e}'_1, \mathbf{e}'_2, \dots, \mathbf{e}'_n\} = \{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\} \begin{pmatrix} a_{11} & a_{12} \dots & a_{1n} \\ a_{21} & a_{22} \dots & a_{2n} \\ a_{31} & a_{32} \dots & a_{3n} \\ \dots & \dots & \dots \\ a_{(n-1)1} & a_{(n-1)2} \dots & a_{(n-1)n} \\ a_{n1} & a_{n2} \dots & a_{nn} \end{pmatrix} \quad (1.16)$$

$$\begin{cases} \mathbf{e}'_1 = a_{11}\mathbf{e}_1 + a_{21}\mathbf{e}_2 + a_{31}\mathbf{e}_3 + \cdots + a_{(n-1)1}\mathbf{e}_{n-1} + a_{n1}\mathbf{e}_n \\ \mathbf{e}'_2 = a_{12}\mathbf{e}_1 + a_{22}\mathbf{e}_2 + a_{32}\mathbf{e}_3 + \cdots + a_{(n-1)2}\mathbf{e}_{n-1} + a_{n2}\mathbf{e}_n \\ \mathbf{e}'_3 = a_{13}\mathbf{e}_1 + a_{23}\mathbf{e}_2 + a_{33}\mathbf{e}_3 + \cdots + a_{(n-1)3}\mathbf{e}_{n-1} + a_{n3}\mathbf{e}_n \\ \cdots = \cdots \cdots + \cdots \cdots + \cdots \cdots + \cdots + \cdots \cdots \cdots \\ \mathbf{e}'_n = a_{1n}\mathbf{e}_1 + a_{2n}\mathbf{e}_2 + a_{3n}\mathbf{e}_3 + \cdots + a_{(n-1)n}\mathbf{e}_{n-1} + a_{nn}\mathbf{e}_n \end{cases}$$

or shortly:

$$\mathbf{e}'_i = \sum_{k=1}^n \mathbf{e}_k a_{ki}. \quad (1.17)$$

Definition Matrix A which transforms a basis $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$ to the row of vectors $\{\mathbf{e}'_1, \mathbf{e}'_2, \dots, \mathbf{e}'_n\}$ (see equation (1.17)) is *transition matrix* from the basis $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$ to the row $\{\mathbf{e}'_1, \mathbf{e}'_2, \dots, \mathbf{e}'_n\}$.

What is the condition that the row $\{\mathbf{e}'_1, \mathbf{e}'_2, \dots, \mathbf{e}'_n\}$ is a basis too? The row, ordered set of vectors, $\{\mathbf{e}'_1, \mathbf{e}'_2, \dots, \mathbf{e}'_n\}$ is a basis if and only if vectors $(\mathbf{e}'_1, \mathbf{e}'_2, \dots, \mathbf{e}'_n)$ are linearly independent. Thus we come to

Proposition 1 Let $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$ be a basis in n -dimensional vector space V , and let A be an $n \times n$ matrix with real entries. Then

$$\{\mathbf{e}'_1, \mathbf{e}'_2, \dots, \mathbf{e}'_n\} = \{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}A \quad (1.18)$$

is a basis if and only if the transition matrix A has rank n , i.e. it is non-degenerate (invertible) matrix.

Recall that $n \times n$ matrix A is nondegenerate (invertible) $\Leftrightarrow \det A \neq 0$.

Remark Recall that the condition that $n \times n$ matrix A is non-degenerate (has rank n) is equivalent to the condition that it is invertible matrix, or to the condition that $\det A \neq 0$.

Example let $\{\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3\}$ be a basis in \mathbf{R}^3 . Consider set of vectors $\{\mathbf{e}_1, 3\mathbf{e}_1 + \lambda\mathbf{e}_2, 7\mathbf{e}_1 + 5\mathbf{e}_2 + 3\mathbf{e}_3\}$, where λ is an arbitrary parameter. The transition matrix from the basis $\{\mathbf{e}, \mathbf{f}, \mathbf{g}\}$ to the row of vectors $\{\mathbf{e}_1, 3\mathbf{e}_1 + \lambda\mathbf{e}_2, 7\mathbf{e}_1 + 5\mathbf{e}_2 + 3\mathbf{e}_3\}$ is the following:

$$\{\mathbf{e}_1, 3\mathbf{e}_1 + \lambda\mathbf{e}_2, 7\mathbf{e}_1 + 5\mathbf{e}_2 + 3\mathbf{e}_3\} = \{\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3\}A = \{\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3\} \begin{pmatrix} 1 & 3 & 7 \\ 0 & \lambda & 5 \\ 0 & 0 & 3 \end{pmatrix}$$

We see that $\det A = 3\lambda$. In the case if $\lambda \neq 0$ then transition matrix is non-degenerate and the row $\{\mathbf{e}_1, 3\mathbf{e}_1 + \lambda\mathbf{e}_2, 7\mathbf{e}_1 + 5\mathbf{e}_2 + 3\mathbf{e}_3\}$ is a basis.

(See another examples in the Homework)

1.4 Orthonormal bases and orthogonal matrices

Now suppose that $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$ is orthonormal basis in n -dimensional Euclidean vector space. What is the condition that the new basis $\{\mathbf{e}'_1, \mathbf{e}'_2, \dots, \mathbf{e}'_n\} = \{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}A$ is an orthonormal basis too?

Definition We say that $n \times n$ matrix is orthogonal matrix if its product on transposed matrix is equal to unity matrix:

$$A^T A = I. \quad (1.19)$$

Exercise. Prove that determinant of orthogonal matrix is equal to ± 1 :

$$A^T A = I \Rightarrow \det A = \pm 1. \quad (1.20)$$

Solution $A^T A = I$. Hence $\det(A^T A) = \det A^T \det A = (\det A)^2 = \det I = 1$. Hence $\det A = \pm 1$. We see that in particular orthogonal matrix is non-degenerate ($\det A \neq 0$). Hence it is a transition matrix from one basis to another. The following Proposition is valid:

Proposition 2 *Let $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$ be an orthonormal basis in n -dimensional Euclidean vector space. Then the new basis $\{\mathbf{e}'_1, \mathbf{e}'_2, \dots, \mathbf{e}'_n\} = \{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}A$ is orthonormal basis if and only if the transition matrix A is orthogonal matrix.*

Proof The basis $\{\mathbf{e}'_1, \mathbf{e}'_2, \dots, \mathbf{e}'_n\}$ is orthonormal means that $(\mathbf{e}'_i, \mathbf{e}'_j) = \delta_{ij}$. We have:

$$\begin{aligned} \delta_{ij} = (\mathbf{e}'_i, \mathbf{e}'_j) &= \left(\sum_{m=1}^n \mathbf{e}_m A_{mi}, \sum_{n=1}^n \mathbf{e}_n A_{nj} \right) = \sum_{m,n=1}^n A_{mi} A_{nj} (\mathbf{e}_m, \mathbf{e}_n) = \\ \sum_{m,n=1}^n A_{mi} A_{nj} \delta_{mn} &= \sum_{m=1}^n A_{mi} A_{mj} = \sum_{m=1}^n A_{im}^T A_{mj} = (A^T A)_{ij} \Rightarrow (A^T A)_{ij} = \delta_{ij}, \text{ i.e. } A^T A = I. \end{aligned} \quad (1.21)$$

Remark The set of orthogonal matrices form the group which is called $O(n)$. This group is a subgroup of the group $GL(n, \mathbf{R})$ of linear invertible $n \times n$ matrices with real entries.

1.5 Linear operators.

1.5.1 Matrix of linear operator in a given basis

Recall here facts about linear operators in vector space

Let P be a linear operator in vector space V :

$$P: V \rightarrow V, \quad P(\lambda \mathbf{x} + \mu \mathbf{y}) = \lambda P(\mathbf{x}) + \mu P(\mathbf{y}).$$

Let $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ be an arbitrary basis in n -dimensional vector space V . Consider the action of operator P on basis vectors: $\mathbf{e}'_i = P(\mathbf{e}_i)$. We denote by $p_{1k}, p_{2k}, \dots, p_{nk}$ coordinates of vector \mathbf{e}'_k in the basis $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$:

$$\begin{aligned} \mathbf{e}'_i &= P(\mathbf{e}_i) = \sum_k \mathbf{e}_k p_{ki}, \\ \mathbf{e}'_1 &= P(\mathbf{e}_1) = \mathbf{e}_1 p_{11} + \mathbf{e}_2 p_{21} + \mathbf{e}_3 p_{31} + \dots + \mathbf{e}_n p_{n1} \\ \mathbf{e}'_2 &= P(\mathbf{e}_2) = \mathbf{e}_1 p_{12} + \mathbf{e}_2 p_{22} + \mathbf{e}_3 p_{32} + \dots + \mathbf{e}_n p_{n2} \\ \mathbf{e}'_3 &= P(\mathbf{e}_3) = \mathbf{e}_1 p_{13} + \mathbf{e}_2 p_{23} + \mathbf{e}_3 p_{33} + \dots + \mathbf{e}_n p_{n3} \\ &\vdots \\ \mathbf{e}'_n &= P(\mathbf{e}_n) = \mathbf{e}_1 p_{1n} + \mathbf{e}_2 p_{2n} + \mathbf{e}_3 p_{3n} + \dots + \mathbf{e}_n p_{nn} \end{aligned} \quad (1.22)$$

Definition-Proposition Let $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$ be an arbitrary basis in n -dimensional vector space V , and let P be a linear operator in V . Then matrix $P = ||p_{ik}||$ in equation (1.22) is a matrix of linear transformation P in the basis $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$. This matrix coincides with the transition matrix from the basis $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$ to the row of vectors $\{\mathbf{e}'_1, \mathbf{e}'_2, \dots, \mathbf{e}'_n\}$.

In the case if linear operator P is non-degenerate (invertible) then vectors $\mathbf{e}'_1, \mathbf{e}'_2, \mathbf{e}'_3, \dots, \mathbf{e}'_n$, form also a basis.

Does matrix of linear operator change if we change the basis?

See it:

Consider a new basis $\{\mathbf{f}_1, \dots, \mathbf{f}_n\}$ in the linear space V . Let A be transition matrix from the basis $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ to the new basis $\{\mathbf{f}_1, \dots, \mathbf{f}_n\}$:

$$\{\mathbf{f}_1, \dots, \mathbf{f}_n\} = \{\mathbf{e}_1, \dots, \mathbf{e}_n\} A, \text{ i.e. } \mathbf{f}_i = \sum_{k=1}^n \mathbf{e}_k a_{ki} \quad (1.23)$$

(see equation (1.17)). Find matrix for linear operator P considered above in (1.22), in the new basis $\{\mathbf{f}_i\}$. According to the formulae (1.23) and (1.22) we have

$$\mathbf{f}'_i = P(\mathbf{f}_i) = P\left(\sum_{q=1}^n \mathbf{e}_q a_{qi}\right) = \sum_{q=1}^n a_{qi} P(\mathbf{e}_q) = \sum_{q=1}^n a_{qi} \left(\sum_{r=1}^n \mathbf{e}_r p_{rq}\right) = \sum_{q,r=1}^n \mathbf{e}_r p_{rq} a_{qi} =$$

$$\sum_{r=1}^n \mathbf{e}_r (PA)_{ri} = \sum_{r,k=1}^n \mathbf{f}_k (A^{-1})_{kr=1} (PA)_{ri} = \sum_{k=1}^n \mathbf{f}_k (A^{-1}PA)_{ki}.$$

We see that in the new basis $\{\mathbf{f}_i\}$ a matrix of linear operator is equal to $A^{-1}PA$.

Proposition *Let P be a linear operator acting in n -dimensional vector space V . Let $\{\mathbf{e}_i\}$ and $\{\mathbf{f}_j\}$ be two arbitrary bases in V . Let $P = ||p_{ik}||$ be a matrix of the operator P in the basis $\{\mathbf{e}_i\}$, and let $P' = ||p'_{ik}||$ be a matrix of the operator P in the basis $\{\mathbf{f}_j\}$:*

basis $\{\mathbf{e}_i\}$ in V — — — — — $||p_{ik}||$ matrix of operator P in the basis $\{\mathbf{e}_i\}$

basis $\{\mathbf{f}_i\}$ in V — — — — — $||p'_{ik}||$ matrix of operator P in the basis $\{\mathbf{f}_i\}$

Then

$$p'_{ik} = (A^{-1} \circ P \circ A)_{ik} = \sum_{m,r=1}^n a_{im} p_{mr} a_{rk}. \quad (1.24)$$

Remark Let a matrix $||p_{ij}||$ be a matrix of linear operator P in the basis $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$. Then for an arbitrary vector \mathbf{x}

$$\forall \mathbf{x} = \sum_{i=1}^n \mathbf{e}_i x^i = (\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n) \cdot \begin{pmatrix} x^1 \\ x^2 \\ \dots \\ x^n \end{pmatrix}, \text{ then}$$

$$P(\mathbf{x}) = (\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n) \cdot P \cdot \begin{pmatrix} x^1 \\ x^2 \\ \dots \\ x^n \end{pmatrix} = \sum_{i=1}^n \mathbf{e}'_i y^i = \sum_{i,k=1}^n \mathbf{e}_k p_{ki} x^i.$$

If x^i are components of vector \mathbf{x} at the basis $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ and x'^i are components of the vector \mathbf{x} at the new basis $\{\mathbf{e}'_i\}$ then $x'^i = \sum_{k=1}^n p_{ik} x^k$.

1.5.2 Determinant and Trace of linear operator

We recall the definition of determinant and explain what is the trace of linear operator,

Definition-Proposition *Let P be a linear operator in vector space V , let $\{\mathbf{e}_i\}$ be an arbitrary basis in V , and let $||p_{ik}||$ be a matrix of operator P*

in this basis. Then we define determinant of linear operator as a determinant of its matrix:

$$\det P = \det (||p_{ik}||) ,$$

and in the same way we define trace of operator via trace of matrix:

$$\text{Tr } P = \text{Tr } (||p_{ik}||) = p_{11} + p_{22} + p_{33} + \cdots + p_{nn} . \quad (1.25)$$

Determinant and trace of operator are well-defined. since due to the proposition above (see equation (1.24)), determinant and trace of transition matrix do not change if we change the basis in spite of the fact that transition matrix changes: $P \mapsto A^{-1}PA$, but

$$\det (A^{-1}PA) = \det A^{-1} \det P \det A = (\det A)^{-1} \det P \det A = \det P ,$$

and

$$\begin{aligned} \text{Tr } (A^{-1}PA) &= \sum_i (A^{-1}PA)_{ii} = \sum_{i,k,p} (A^{-1})_{ik} p_{kp} A_{pi} = \sum_{i,k,p} A_{pi} (A^{-1})_{ik} p_{kp} = \\ &= \sum_{p,k} (A \cdot A^{-1})_{pk} p_{kp} = \sum_{p,k} \delta_{kp} p_{kp} = \sum_k p_{kk} = \text{Tr } P . \end{aligned}$$

Trace of linear operator is an infinitesimal version of its determinant:

$$\det(1 + tP) = 1 + t \text{Tr } P + O(t^2) .$$

This is infinitesimal version for the following famous formula which relates trace and det of linear operator:

$$\det e^{tA} = e^{t \text{Tr } A} . \quad (1.26)$$

where $e^{tA} = \sum \frac{t^n A^n}{n!}$. E.g. if $A = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$, then $e^{tA} = \begin{pmatrix} \cos t & -\sin t \\ \sin t & \cos t \end{pmatrix}$, $\det e^{tA} = 1$ and $e^{t \text{Tr } A} = e^0 = 1$.

1.5.3 Orthogonal linear operators

Now two words on orthogonal linear operators in Euclidean space.

Recall that linear operator P in Euclidean space \mathbf{E}^n is called orthogonal operator if it preserves scalar product:

$$(P\mathbf{x}, P\mathbf{y}) = (\mathbf{x}, \mathbf{y}), \text{ for arbitrary vectors } \mathbf{x}, \mathbf{y} \quad (1.27)$$

In particular if $\{\mathbf{e}_i\}$ is orthonormal basis in Euclidean space then due to (1.27) the new basis $\{\mathbf{e}'_i = P(\mathbf{e}_i)\}$ is orthonormal too. Thus we see that

matrix of orthogonal operator P in a given orthogonal basis is orthogonal matrix:

$$P^T \cdot P = I \quad (1.28)$$

(see (1.19) in subsection 1.7). In particular we see that for orthogonal linear operator $\det P = \pm 1$ (compare with (1.20)).

1.6 Orientation in vector space

You have heard a words ‘orientation’, you have heard expressions like:

A basis $\{\mathbf{a}, \mathbf{b}, \mathbf{c}\}$ have the same orientation as the basis $\{\mathbf{a}', \mathbf{b}', \mathbf{c}'\}$ if they both obey right hand rule or if they both obey left hand rule. In the other case we say that these bases have opposite orientation...

When you look in the mirror you know that ‘left’ is changing on the ‘right’

Try to give the exact meaning to these expressions.

1.6.1 Orientation in vector space. Oriented vector space

Consider the set of *all* bases in the given vector space V .

Let $(\mathbf{e}_1, \dots, \mathbf{e}_n)$, $(\mathbf{e}'_1, \dots, \mathbf{e}'_n)$ be two arbitrary bases in the vector space V and let T be transition matrix which transforms the basis $\{\mathbf{e}_i\}$ to the new basis $\{\mathbf{e}'_i\}$:

$$\{\mathbf{e}'_1, \dots, \mathbf{e}'_n\} = \{\mathbf{e}_1, \dots, \mathbf{e}_n\}T, \quad (\mathbf{e}'_i = \sum_{k=1}^n \mathbf{e}_k t_{ki}) \quad (1.29)$$

(see also (1.16)).

Definition We say that two bases $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ and $\{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}$ in V have *the same orientation* if the determinant of transition matrix (1.29) from the first basis to the second one is positive: $\det T > 0$.

We say that the basis $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ has an orientation *opposite to the orientation* of the basis $\{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}$ (or in other words these two bases have opposite orientation) if the determinant of transition matrix from the first basis to the second one is negative: $\det T < 0$.

Remark Transition matrix from basis to basis is non-degenerate, hence its determinant cannot be equal to zero. It can be or positive or negative.

Consider examples.

First the simplest example.

Example 0 Consider a line $\mathbf{R} = \mathbf{R}^1$ as 1-dimensional vector space with an origin at the point 0. Consider on \mathbf{R}^1 vectors

$$\mathbf{e} = (2), \quad \mathbf{e}' = (-8), \quad \tilde{\mathbf{e}} = (10).$$

Vector \mathbf{e} is a basis of \mathbf{R} , as well as vector \mathbf{e}' is a basis, and vector $\tilde{\mathbf{e}}$ is a basis also. (Since space is 1-dimensional every non-zero vector is a basis!)

The basis $\{\mathbf{e}\}$ and the basis $\{\tilde{\mathbf{e}}\}$ have the same orientation since $\tilde{\mathbf{e}} = 5 \cdot \mathbf{e}$: transition matrix is 1×1 matrix, the determinant of transition matrix is equal to 5 and $5 > 0$.

Respectively the basis $\{\mathbf{e}\}$ and the basis $\{\mathbf{e}'\}$ have the opposite orientation since $\mathbf{e}' = -4 \cdot \mathbf{e}$: determinant of transition matrix is equal to -4 and $-4 < 0$.

Now example of 2-dimensional space:

Example 1 Consider two dimensional vector space \mathbf{R}^2 with a canonical basis

$$\{\mathbf{e}_1, \mathbf{e}_2\} = \left\{ \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \end{pmatrix} \right\}$$

Consider in \mathbf{R}^2 another basis

$$\{\mathbf{e}'_1, \mathbf{e}'_2\} = \left\{ \begin{pmatrix} -2 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \end{pmatrix} \right\}$$

One can see that $\{\mathbf{e}'_1, \mathbf{e}'_2\} = \{-2\mathbf{e}_1, \mathbf{e}_2\}$, transition matrix $T = \begin{pmatrix} -2 & 0 \\ 0 & 1 \end{pmatrix}$, and $\det T = -2 < 0$, i.e. bases $\{\mathbf{e}'_1, \mathbf{e}'_2\}$ and $\{-2\mathbf{e}_1, \mathbf{e}_2\}$ have opposite orientation.

One can see that orientation establishes the equivalence relation in the set of all bases. Show it. We say that $\{\mathbf{e}_1, \dots, \mathbf{e}_n\} \sim \{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}$, if two bases $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ and $\{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}$ have the same orientation, i.e. $\det T > 0$ for transition matrix.

Proposition *Relation “ \sim ” is an equivalence relation, i.e. this relation is reflexive, symmetric and transitive.*

Prove it:

• **Proof of reflexivity**

it is reflexive, i.e. for every basis $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$

$$\{\mathbf{e}_1, \dots, \mathbf{e}_n\} \sim \{\mathbf{e}_1, \dots, \mathbf{e}_n\}, \quad (1.30)$$

because in this case transition matrix $T = I$ and $\det I = 1 > 0$.

• **Proof of simmetricity**

Prove, that relation " \sim " is symmetric, i.e. If $\{\mathbf{e}_1, \dots, \mathbf{e}_n\} \sim \{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}$ then $\{\mathbf{e}'_1, \dots, \mathbf{e}'_n\} \sim \{\mathbf{e}_1, \dots, \mathbf{e}_n\}$.

Let T be a transition matrix from the first basis $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ to the second basis $\{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}$: $\{\mathbf{e}'_1, \dots, \mathbf{e}'_n\} = \{\mathbf{e}_1, \dots, \mathbf{e}_n\}T$, and $\det T > 0$ since $\{\mathbf{e}_1, \dots, \mathbf{e}_n\} \sim \{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}$. Then the transition matrix from the second basis $\{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}$ to the first basis $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ is the inverse matrix T^{-1} : $\{\mathbf{e}_1, \dots, \mathbf{e}_n\} = \{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}T^{-1}$. Hence $\det T^{-1} = \frac{1}{\det T} > 0$ since $\det T > 0$. Hence $\{\mathbf{e}'_1, \dots, \mathbf{e}'_n\} \sim \{\mathbf{e}_1, \dots, \mathbf{e}_n\}$. Symmetricity is proved.

• **Proof of transitivity**

We have to prove that if $\{\mathbf{e}_1, \dots, \mathbf{e}_n\} \sim \{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}$ and $\{\mathbf{e}'_1, \dots, \mathbf{e}'_n\} \sim \{\tilde{\mathbf{e}}_1, \dots, \tilde{\mathbf{e}}_n\}$, then $\{\mathbf{e}_1, \dots, \mathbf{e}_n\} \sim \{\tilde{\mathbf{e}}_1, \dots, \tilde{\mathbf{e}}_n\}$.

Do it in detail.

Formulate the following statement:

Proposition-Lemma *Let $\{\mathbf{e}_i\}$, $\{\mathbf{e}'_i\}$ and $\{\tilde{\mathbf{e}}_i\}$ be arbitrary three bases in the vector space V . For convenience call a basis $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ the 'I-st' basis, call a basis $\{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}$ the 'II-nd' basis and call a basis $\{\tilde{\mathbf{e}}_1, \dots, \tilde{\mathbf{e}}_n\}$ the 'III-rd' basis.*

Let $T^{(12)}$ be a transition matrix from the I-st basis to the II-nd basis; let $T^{(13)}$ be a transition matrix from the I-st basis to the III-rd basis, and let $T^{(23)}$ be a transition matrix from the II-nd basis to the III-rd basis:

$$\begin{aligned} \{\mathbf{e}'_1, \dots, \mathbf{e}'_n\} &= \{\mathbf{e}_1, \dots, \mathbf{e}_n\}T^{(12)} \\ \{\tilde{\mathbf{e}}_1, \dots, \tilde{\mathbf{e}}_n\} &= \{\mathbf{e}_1, \dots, \mathbf{e}_n\}T^{(13)} \\ \{\tilde{\mathbf{e}}_1, \dots, \tilde{\mathbf{e}}_n\} &= \{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}T^{(23)}. \end{aligned} \tag{1.31}$$

Then

$$\begin{aligned} \underbrace{T^{(13)}}_{I\text{-st} \rightarrow III\text{-rd}} &= \underbrace{T^{(12)}}_{I\text{-st} \rightarrow II\text{-nd}} \circ \underbrace{T^{(23)}}_{II\text{-nd} \rightarrow III\text{-rd}} \Rightarrow \\ \det T^{(13)} &= \det(T^{(12)} \circ T^{(23)}) = \det T^{(12)} \cdot \det T^{(23)}. \end{aligned} \tag{1.32}$$

Transitivity immediately follows from this statement: if I-st \sim II and II-nd \sim III-rd, then determinants of matrices $T^{(12)}$ and $T^{(23)}$ are positive. Hence according to relation (1.32) $\det T^{(13)}$ is positive too, i.e. I-st \sim III-rd.

It remains to prove equation (1.32). This equation follows from equation (1.31): $\{\tilde{\mathbf{e}}_1, \dots, \tilde{\mathbf{e}}_n\} = \{\mathbf{e}'_1, \dots, \mathbf{e}'_n\} T^{(23)} =$

$$(\{\mathbf{e}_1, \dots, \mathbf{e}_n\} T^{(12)}) T^{(23)} = \{\mathbf{e}_1, \dots, \mathbf{e}_n\} T^{(12)} \circ T^{(23)} = \{\mathbf{e}_1, \dots, \mathbf{e}_n\} T^{(13)}.$$

Thus we proved that relation \sim is equivalence relation.

Since it is equivalence relation the set of all bases is a union of disjoint equivalence classes. Two bases are in the same equivalence class if and only if they have the same orientation.

How many equivalence classes exist? One, two or more?

Show first that there are at least two equivalence classes.

Example Let $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$ be an arbitrary basis in n -dimensional vector space V . Swap the vectors $\mathbf{e}_1, \mathbf{e}_2$. We come to a new basis: $\{\mathbf{e}'_1, \mathbf{e}'_2, \dots, \mathbf{e}'_n\}$

$$\mathbf{e}'_1 = \mathbf{e}_2, \mathbf{e}'_2 = \mathbf{e}_1, \text{ all other vectors are the same: } \mathbf{e}_3 = \mathbf{e}'_3, \dots, \mathbf{e}_n = \mathbf{e}'_n \quad (1.33)$$

We have:

$$\{\mathbf{e}'_1, \mathbf{e}'_2, \mathbf{e}'_3, \dots, \mathbf{e}'_n\} = \{\mathbf{e}_2, \mathbf{e}_1, \mathbf{e}_3, \dots, \mathbf{e}_n\} = \{\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3, \dots, \mathbf{e}_n\} T_{\text{swap}}, \quad (1.34)$$

where one can easily see that the determinant for transition matrix T^{swap} is equal to -1 , i.e. bases $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$ and $\{\mathbf{e}_2, \mathbf{e}_1, \dots, \mathbf{e}_n\}$ have opposite orientation.

E.g. write down the transition matrix (1.34) in the case if dimension of vector space is equal to 5, $n = 5$. Then we have $\{\mathbf{e}'_1, \mathbf{e}'_2, \mathbf{e}'_3, \mathbf{e}'_4, \mathbf{e}'_5\} = \{\mathbf{e}_2, \mathbf{e}_1, \mathbf{e}_3, \mathbf{e}_4, \mathbf{e}_5\} = \{\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3, \mathbf{e}_4, \mathbf{e}_5\} T$ where

$$T_{\text{swap}} = \begin{pmatrix} 0 & 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix} \quad (\det T_{\text{swap}} = -1). \quad (1.35)$$

We see that bases $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$ and $\{\mathbf{e}'_1, \mathbf{e}'_2, \dots, \mathbf{e}'_n\}$ have opposite orientation.

We see that there are at least two equivalence classes.

One can see that there are *exactly two equivalence classes*.

Proposition Let two bases $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ and $\{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}$ in vector space V have opposite orientation. Let $\{\tilde{\mathbf{e}}_1, \dots, \tilde{\mathbf{e}}_n\}$ be an arbitrary basis in V .

Then the basis $\{\tilde{\mathbf{e}}_1, \dots, \tilde{\mathbf{e}}_n\}$ and the first basis $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ have the same orientation or the basis $\{\tilde{\mathbf{e}}_1, \dots, \tilde{\mathbf{e}}_n\}$ and the second basis $\{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}$ have the same orientation.

In other words if bases $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$, $\{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}$ and $\{\tilde{\mathbf{e}}_1, \dots, \tilde{\mathbf{e}}_n\}$ are three bases in vector space V such that $\{\mathbf{e}_1, \dots, \mathbf{e}_n\} \not\sim \{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}$ then

$$\{\tilde{\mathbf{e}}_1, \dots, \tilde{\mathbf{e}}_n\} \sim \{\mathbf{e}_1, \dots, \mathbf{e}_n\} \text{ or } \{\tilde{\mathbf{e}}_1, \dots, \tilde{\mathbf{e}}_n\} \sim \{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}. \quad (1.36)$$

There are two equivalence classes of bases with respect to orientation.

In the case if bases $\{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}$, $\{\tilde{\mathbf{e}}_1, \dots, \tilde{\mathbf{e}}_n\}$ have opposite orientation, then an arbitrary basis belongs to the equivalence class of the basis $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$, or it belongs to the to the equivalence class of the basis $\{\mathbf{e}'_1, \mathbf{e}'_2, \dots, \mathbf{e}'_n\}$.

Proof of the statement immediately follows from statement (1.32).

In the same way like in statement (1.32) we call a basis $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$ the "I-st basis", a basis $\{\mathbf{e}'_1, \mathbf{e}'_2, \dots, \mathbf{e}'_n\}$ the "II-nd basis" and a basis $\{\tilde{\mathbf{e}}_1, \tilde{\mathbf{e}}_2, \dots, \tilde{\mathbf{e}}_n\}$ the "III-rd basis". We have to prove that the third basis has the same orientation as the first basis or it has the same orientation as the second basis.

Suppose the third basis has not the same orientation as the first basis, then for the transition matrix $T^{(13)}$ (see equation (1.31)) $\det T^{(13)} < 0$. On the other hand $\det T^{(12)} < 0$ also since the first and second bases have opposite orientation. Hence it follows from equation (1.32) that $\det T^{(23)} < 0$, thus second and third bases have opposite orientation. ■

In the example considered above (see (1.33)) an arbitrary basis $\{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}$ have the same orientation as the basis $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$, i.e. belongs to the equivalence class of basis $\{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$, or it has the same orientation as the "swapped" basis $\{\mathbf{e}_2, \mathbf{e}_1, \dots, \mathbf{e}_n\}$, i.e. it belongs to the equivalence class of the "swappedd" basis $\{\mathbf{e}_2, \mathbf{e}_1, \dots, \mathbf{e}_n\}$.

The set of all bases is a union of two disjoint subsets.

Any two bases which belong to the same subset have the same orientation.

Any two bases which belong to different subsets have opposite orientation.

Definition An orientation of a vector space is an equivalence class of bases in this vector space.

Note that fixing any basis we fix orientation, considering the subset of all bases which have the same orientation that the given basis.

There are two orientations. Every basis has the same orientation as a given basis or orientation opposite to the orientation of the given basis.

We choose an arbitrary basis, and call it 'left' basis. Then all bases which belong to the equivalence class of this basis may be called "left" bases and

all the bases which do not belong to the equivalence class of this basis may be called “right” bases

Sure we could call this arbitrary basis “right” basis, (or any other **term**, this is just problem of consensus), then all the bases belonging to the equivalence class of this basis would be called by the same **term**.

Definition *An oriented vector space is a vector space equipped with orientation.*

Consider examples.

Example (Orientation in two-dimensional space). Let $\{\mathbf{e}_x, \mathbf{e}_y\}$ be arbitrary two bases in \mathbf{R}^2 and let \mathbf{a}, \mathbf{b} be arbitrary two vectors in \mathbf{R}^2 . Consider an ordered pair $\{\mathbf{a}, \mathbf{b}\}$. The transition matrix from the basis $\{\mathbf{e}_x, \mathbf{e}_y\}$ to the ordered pair $\{\mathbf{a}, \mathbf{b}\}$ is $T = \begin{pmatrix} a_x & b_x \\ a_y & b_y \end{pmatrix}$:

$$\{\mathbf{a}, \mathbf{b}\} = \{\mathbf{e}_x, \mathbf{e}_y\}T = \{\mathbf{e}_x, \mathbf{e}_y\} \begin{pmatrix} a_x & b_x \\ a_y & b_y \end{pmatrix}, \quad \begin{cases} \mathbf{a} = a_x \mathbf{e}_x + a_y \mathbf{e}_y \\ \mathbf{b} = b_x \mathbf{e}_x + b_y \mathbf{e}_y \end{cases}$$

One can see that the ordered pair $\{\mathbf{a}, \mathbf{b}\}$ also is a basis, (i.e. these two vectors are linearly independent in \mathbf{R}^2) if and only if transition matrix is not degenerate, i.e. $\det T \neq 0$. The basis $\{\mathbf{a}, \mathbf{b}\}$ has the same orientation as the basis $\{\mathbf{e}_x, \mathbf{e}_y\}$ if $\det T > 0$ and the basis $\{\mathbf{a}, \mathbf{b}\}$ has the orientation opposite to the orientation of the basis $\{\mathbf{e}_x, \mathbf{e}_y\}$ if $\det T < 0$.

If we call the basis $\{\mathbf{e}_x, \mathbf{e}_y\}$ **left** basis then the basis $\{\mathbf{a}, \mathbf{b}\}$ will be called also **left** basis in the case if $\det T > 0$, and the basis $\{\mathbf{a}, \mathbf{b}\}$ will be called **right** basis in the case if $\det T < 0$; respectively if we call the basis $\{\mathbf{e}_x, \mathbf{e}_y\}$ **right** basis then the basis $\{\mathbf{a}, \mathbf{b}\}$ will be called also **right** basis in the case if $\det T > 0$, and the basis $\{\mathbf{a}, \mathbf{b}\}$ will be called **left** basis in the case if $\det T < 0$.

Example Let $\{\mathbf{e}, \mathbf{f}\}$ be a basis in 2-dimensional vector space. Consider bases $\{\mathbf{e}, -\mathbf{f}\}$, $\{\mathbf{f}, -\mathbf{e}\}$ and $\{\mathbf{f}, \mathbf{e}\}$.

1) We come to basis $\{\mathbf{e}, -\mathbf{f}\}$ reflecting the second basis vector. Transition matrix from initial basis $\{\mathbf{e}, \mathbf{f}\}$ to the basis $\{\mathbf{e}, -\mathbf{f}\}$ is $T_{\{\mathbf{e}, -\mathbf{f}\}} = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$. Its determinant is -1 . Bases $\{\mathbf{e}, \mathbf{f}\}$ and $\{\mathbf{e}, -\mathbf{f}\}$ have opposite orientation. If $\{\mathbf{e}, \mathbf{f}\}$ is **left** basis then $\{\mathbf{e}, -\mathbf{f}\}$ is **right** basis and vice versa.

2) Transition matrix from initial basis $\{\mathbf{e}, \mathbf{f}\}$ to the basis $\{\mathbf{f}, -\mathbf{e}\}$ is $T_{\{\mathbf{f}, -\mathbf{e}\}} = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$. Its determinant is 1. Bases $\{\mathbf{e}, \mathbf{f}\}$ and $\{\mathbf{f}, -\mathbf{e}\}$ have same orientation. They both are **left** bases or they both are **right** bases. Note that we come to basis $\{\mathbf{f}, -\mathbf{e}\}$ *rotating* the initial basis (on the angle $\pi/2$).

3) Transition matrix from initial basis $\{\mathbf{e}, \mathbf{f}\}$ to the basis $\{\mathbf{f}, \mathbf{e}\}$ is $T_{\{\mathbf{f}, \mathbf{e}\}} = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$. Its determinant is -1 . Bases $\{\mathbf{e}, \mathbf{f}\}$ and $\{\mathbf{e}, -\mathbf{f}\}$ have opposite orientation. Basis $\{\mathbf{e}, -\mathbf{f}\}$ is **right** basis in the case if basis $\{\mathbf{e}, \mathbf{f}\}$ is **left** basis, and vice versa, Basis $\{\mathbf{e}, -\mathbf{f}\}$ is **left** basis in the case if basis $\{\mathbf{e}, \mathbf{f}\}$ is **right** basis.

Notice that we come to basis $\{\mathbf{f}, \mathbf{e}\}$ *reflecting* the initial basis.

(There are plenty exercises in the Homework 2.)

Example(Orientation in three-dimensional euclidean space.) Let $\{\mathbf{e}_x, \mathbf{e}_y, \mathbf{e}_z\}$ be any basis in \mathbf{E}^3 and $\mathbf{a}, \mathbf{b}, \mathbf{c}$ are arbitrary three vectors in \mathbf{E}^3 :

$$\mathbf{a} = a_x \mathbf{e}_x + a_y \mathbf{e}_y + a_z \mathbf{e}_z \quad \mathbf{b} = b_x \mathbf{e}_x + b_y \mathbf{e}_y + b_z \mathbf{e}_z, \quad \mathbf{c} = c_x \mathbf{e}_x + c_y \mathbf{e}_y + c_z \mathbf{e}_z.$$

Consider ordered triple $\{\mathbf{a}, \mathbf{b}, \mathbf{c}\}$. The transition matrix from the basis $\{\mathbf{e}_x, \mathbf{e}_y, \mathbf{e}_z\}$

to the ordered triple $\{\mathbf{a}, \mathbf{b}, \mathbf{c}\}$ is $T = \begin{pmatrix} a_x & b_x & c_x \\ a_y & b_y & c_y \\ a_z & b_z & c_z \end{pmatrix}$:

$$\{\mathbf{a}, \mathbf{b}, \mathbf{c}\} = \{\mathbf{e}_x, \mathbf{e}_y, \mathbf{e}_z\} \mathbf{T} = \{\mathbf{e}_x, \mathbf{e}_y, \mathbf{e}_z\} \begin{pmatrix} a_x & b_x & c_x \\ a_y & b_y & c_y \\ a_z & b_z & c_z \end{pmatrix}$$

One can see that the ordered triple $\{\mathbf{a}, \mathbf{b}, \mathbf{c}\}$ also is a basis, (i.e. these three vectors are linearly independent) if and only if transition matrix is not degenerate $\det T \neq 0$. The basis $\{\mathbf{a}, \mathbf{b}, \mathbf{c}\}$ has the same orientation as the basis $\{\mathbf{e}_x, \mathbf{e}_y, \mathbf{e}_z\}$ if

$$\det T > 0. \tag{1.37}$$

The basis $\{\mathbf{a}, \mathbf{b}, \mathbf{c}\}$ has the orientation opposite to the orientation of the basis $\{\mathbf{e}_x, \mathbf{e}_y, \mathbf{e}_z\}$ if

$$\det T < 0. \tag{1.38}$$

The usage of words "left" "right" is defined as always: if basis $\{\mathbf{e}_x, \mathbf{e}_y, \mathbf{e}_z\}$ is **left** basis, then basis $\{\mathbf{a}, \mathbf{b}, \mathbf{c}\}$ is also **left** if determinant of transition matrix is positive, and basis $\{\mathbf{a}, \mathbf{b}, \mathbf{c}\}$ is **right** if determinant of transition matrix is negative, and vice versa: if basis $\{\mathbf{e}_x, \mathbf{e}_y, \mathbf{e}_z\}$ is **right** basis, then basis $\{\mathbf{a}, \mathbf{b}, \mathbf{c}\}$ is also **right** if determinant of transition matrix is positive, and basis $\{\mathbf{a}, \mathbf{b}, \mathbf{c}\}$ is **left** if determinant of transition matrix is negative.

Remark Note that in the example above we considered in \mathbf{E}^3 arbitrary bases not necessarily orthonormal bases.

I would like to emphasize again:

relations (1.37), (1.38) define equivalence relations in the set of bases. Orientation is equivalence class of bases. There are two orientations, every basis has the same orientation as a given basis or opposite orientation.

If two bases $\{\mathbf{e}_i\}, \{\mathbf{e}_{i'}\}$ have the same orientation then they can be transformed to each other by continuous transformation, i.e. there exists one-parametric family of bases $\{\mathbf{e}_i(t)\}$ such that $0 \leq t \leq 1$ and $\{\mathbf{e}_i(t)\}_{t=0} = \{\mathbf{e}_i\}, \{\mathbf{e}_i(t)\}_{t=1} = \{\mathbf{e}_{i'}\}$. (All functions $\mathbf{e}_i(t)$ are continuous) In the case of three-dimensional space the following statement is true : *Let $\{\mathbf{e}_i\}, \{\mathbf{e}_{i'}\}$ ($i = 1, 2, 3$) be two orthonormal bases in \mathbf{E}^3 which have the same orientation. Then there exists an axis \mathbf{n} such that basis $\{\mathbf{e}_i\}$ transforms to the basis $\{\mathbf{e}_{i'}\}$ under rotation around the axis.* (This is Euler Theorem (see it later).

Exercise Show that bases $\{\mathbf{e}, \mathbf{f}, \mathbf{g}\}$ and $\{\mathbf{f}, \mathbf{e}, \mathbf{g}\}$ have opposite orientation but bases $\{\mathbf{e}, \mathbf{f}, \mathbf{g}\}$ and $\{\mathbf{f}, \mathbf{e}, -\mathbf{g}\}$ have the same orientation.

Solution. Transformation from basis $\{\mathbf{e}, \mathbf{f}, \mathbf{g}\}$ to basis $\{\mathbf{f}, \mathbf{e}, \mathbf{g}\}$ is "swapping" of vectors $((\mathbf{e}, \mathbf{f}) \mapsto (\mathbf{f}, \mathbf{e}))$. This is reflection and this transformation changes orientation. One can see it using transition matrix:

$$T: \{\mathbf{f}, \mathbf{e}, \mathbf{g}\} = \{\mathbf{e}, \mathbf{f}, \mathbf{g}\}T = \{\mathbf{e}, \mathbf{f}, \mathbf{g}\} \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} . \det T = -1$$

Transformation from basis $\{\mathbf{e}, \mathbf{f}, \mathbf{g}\}$ to basis $\{\mathbf{f}, \mathbf{e}, -\mathbf{g}\}$ is composition of two transformations: "swapping" of vectors $((\mathbf{e}, \mathbf{f}) \mapsto (\mathbf{f}, \mathbf{e}))$ and changing direction of vector \mathbf{g} ($\mathbf{g} \mapsto -\mathbf{g}$). We have two reflections:

$$\{\mathbf{e}, \mathbf{f}, \mathbf{g}\} \xrightarrow{\text{reflection}} \{\mathbf{f}, \mathbf{e}, \mathbf{g}\} \xrightarrow{\text{reflection}} \{\mathbf{f}, \mathbf{e}, -\mathbf{g}\}$$

Any reflection changes orientation. Two reflections preserve orientation. One may come to this result using transition matrix:

$$T: \{\mathbf{f}, \mathbf{e}, -\mathbf{g}\} = \{\mathbf{e}, \mathbf{f}, \mathbf{g}\}T = \{\mathbf{e}, \mathbf{f}, \mathbf{g}\} \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & -1 \end{pmatrix} . \det T = 1. \quad \text{Orientation is not changed.} \quad (1.39)$$

(See also exercises in Homework 2)

1.6.2 Orientation of linear operator

. Let P be a linear operator acting in vector space V .

Let $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ be an arbitrary basis in V . Linear operator P transforms this basis to another basis $\{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}$ in the case if $\det P \neq 0$. Bearing in mind that determinant of transition matrix from basis $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ to the basis $\{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}$ is a matrix of operator P in the basis $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ we see that these both bases

$$\{\mathbf{e}_1, \dots, \mathbf{e}_n\}, \quad \{\mathbf{e}'_1, \dots, \mathbf{e}'_n\}, \mathbf{e}'_i = P(\mathbf{e}_i)$$

have the same orientation if and only if $\det P > 0$ and they have opposite orientation if and only if $\det P < 0$.

In the case if $\det P = 0$, P is not invertible matrix, and it does not transform bases to bases.

If a linear operator P acting on the space V has positive determinant then under the action of this operator an arbitrary basis transforms to the basis with the same orientation. Respectively if a linear operator P acting on the space V has negative determinant then under the action of this operator an arbitrary basis transforms to the new basis which has opposite orientation.

Definition. Non-degenerate (invertible) linear operator P ($\det P \neq 0$) acting in vector space V preserves an orientation of the vector space V if $\det P > 0$. It changes the orientation if $\det P < 0$.

1.7 Rotations and orthogonal operators preserving orientation of \mathbf{E}^n ($n=2,3$)

Recall the notion of orthogonal operator (see 1.5.3). We study here orthogonal operators in \mathbf{E}^2 and \mathbf{E}^3 . In particular we will show that orthogonal operators preserving orientations define rotations.

1.7.1 Orthogonal operators in \mathbf{E}^2 — Rotations and reflections

We show that an orthogonal operator in \mathbf{E}^2 ‘rotates the space’ or makes a ‘reflection’.

Let A be an orthogonal operator acting in Euclidean space \mathbf{E}^2 : $(A\mathbf{x}, A\mathbf{y}) = (\mathbf{x}, \mathbf{y})$. Let $\{\mathbf{e}, \mathbf{f}\}$ be an orthonormal basis in 2-dimensional Euclidean space \mathbf{E}^2 : $(\mathbf{e}, \mathbf{e}) = (\mathbf{f}, \mathbf{f}) = 1$ (i.e. $|\mathbf{e}| = |\mathbf{f}| = 1$) and $(\mathbf{e}, \mathbf{f}) = 0$ —vectors \mathbf{e}, \mathbf{f} have unit length and are orthogonal to each other.

Consider a new basis $\{\mathbf{e}', \mathbf{f}'\}$, an image of basis \mathbf{e}, \mathbf{f} under action of A : $\mathbf{e}' = A(\mathbf{e})$, $\mathbf{f}' = A(\mathbf{f})$. Let $\begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix}$ be matrix of operator A in the basis \mathbf{e}, \mathbf{f} , (see equation (1.22) and definition after this equation):

$$\{\mathbf{e}', \mathbf{f}'\} = \{\mathbf{e}, \mathbf{f}\}A = \{\mathbf{e}, \mathbf{f}\} \begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix}, \text{ i.e. } \mathbf{e}' = \alpha\mathbf{e} + \gamma\mathbf{f}, \mathbf{f}' = \beta\mathbf{e} + \delta\mathbf{f}$$

New basis is orthonormal basis also, $(\mathbf{e}', \mathbf{e}') = (\mathbf{f}', \mathbf{f}') = 1$, $(\mathbf{e}', \mathbf{f}') = 0$.

Operator A is orthogonal operator, and its matrix is orthogonal matrix:

$$A^T A = \begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix}^t \begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix} = \begin{pmatrix} \alpha & \gamma \\ \beta & \delta \end{pmatrix} \begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix} = \begin{pmatrix} \alpha^2 + \gamma^2 & \alpha\beta + \gamma\delta \\ \alpha\beta + \gamma\delta & \beta^2 + \delta^2 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}. \quad (1.40)$$

Remark With some abuse of notation, (if it is not a reason of confusion) we sometimes use the same letter for linear operator and the matrix of this operator in orthonormal basis.

Remark Note that condition (1.40) implies that $\det A = \pm 1$.

We have $\alpha^2 + \gamma^2 = 1$, $\alpha\beta + \gamma\delta = 0$ and $\beta^2 + \delta^2 = 1$.

Hence one can choose angles φ, ψ : $0 \leq 2\pi$ such that $\alpha = \cos \varphi$, $\gamma = \sin \varphi$, $\beta = \cos \psi$, $\delta = \sin \psi$. The condition $\alpha\beta + \gamma\delta = 0$ means that

$$\cos \varphi \cos \psi + \sin \varphi \sin \psi = \cos(\varphi - \psi) = 0$$

We have

$$A = \begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix} = \begin{pmatrix} \cos \varphi & \cos \psi \\ \sin \varphi & \sin \psi \end{pmatrix}, \quad \text{with } \cos(\varphi - \psi) = 0.$$

Condition $\cos(\varphi - \psi) = 0$ means $\psi - \varphi = \frac{\pi}{2} + \pi k$ ($k = 0, \pm 1, \pm 2, \dots$)

We have

$$\begin{cases} \text{I-st case } \psi = \varphi + \frac{\pi}{2} + \pi m \text{ } (m = 0, \pm 2, \pm 4 \dots), \text{ hence } \cos \psi = -\sin \varphi, \sin \psi = \cos \varphi \\ \text{II-nd case } \psi = \varphi + \frac{\pi}{2} + \pi k \text{ } (m = \pm 1, \pm 3 \dots), \text{ hence } \cos \psi = \sin \varphi, \sin \psi = -\cos \varphi \end{cases}$$

In the I-st case $\cos \psi = -\sin \varphi$, $\sin \psi = \cos \varphi$, and

$$A_\varphi = \begin{pmatrix} \cos \varphi & \cos \psi \\ \sin \varphi & \sin \psi \end{pmatrix} = \begin{pmatrix} \cos \varphi & -\sin \varphi \\ \sin \varphi & \cos \varphi \end{pmatrix}, \quad \det A_\varphi = 1. \quad (1.41)$$

i.e. operator A preserves orientation.

In the II-nd case $\cos \psi = \sin \varphi$, $\sin \psi = -\cos \varphi$, and

$$\tilde{A}_\varphi = \begin{pmatrix} \cos \varphi & \cos \psi \\ \sin \varphi & \sin \psi \end{pmatrix} = \begin{pmatrix} \cos \varphi & \sin \varphi \\ \sin \varphi & -\cos \varphi \end{pmatrix}, \quad \det A_\varphi = -1. \quad (1.42)$$

i.e. operator A changes orientation.

In the first case matrix of operator A_φ is defined by the relation (1.41). In this case the new basis is:

$$(\mathbf{e}', \mathbf{f}') = (\mathbf{e}, \mathbf{f}) A_\varphi = (\mathbf{e}, \mathbf{f}) \begin{pmatrix} \cos \varphi & -\sin \varphi \\ \sin \varphi & \cos \varphi \end{pmatrix}, \quad \begin{aligned} \mathbf{e}' &= A_\varphi(\mathbf{e}) = \cos \varphi \mathbf{e} + \sin \varphi \mathbf{f} \\ \mathbf{f}' &= A_\varphi(\mathbf{f}) = -\sin \varphi \mathbf{e} + \cos \varphi \mathbf{f} \end{aligned} \quad (1.43)$$

For an arbitrary vector $\mathbf{x} = x\mathbf{e} + y\mathbf{f}$ $\mathbf{x} \rightarrow A_\varphi(\mathbf{x}) = A_\varphi(x\mathbf{e} + y\mathbf{f}) = x'\mathbf{e} + y'\mathbf{f}$,

$$\begin{pmatrix} x' \\ y' \end{pmatrix} = \begin{pmatrix} \cos \varphi & -\sin \varphi \\ \sin \varphi & \cos \varphi \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x \cos \varphi - y \sin \varphi \\ \sin \varphi + y \cos \varphi \end{pmatrix}. \quad (1.44)$$

Operator A_φ rotates basis vectors \mathbf{e}, \mathbf{f} and arbitrary vector \mathbf{x} on an angle φ

In the second case a matrix of operator \tilde{A}_φ is defined by the relation (1.42). See how transforms the basis $\{\mathbf{e}, \mathbf{f}\}$ in this case. We have in analogy with (1.43) that in this case

$$(\tilde{\mathbf{e}}, \tilde{\mathbf{f}}) = (\mathbf{e}, \mathbf{f}) \tilde{A}_\varphi = (\mathbf{e}, \mathbf{f}) \begin{pmatrix} \cos \varphi & \sin \varphi \\ \sin \varphi & -\cos \varphi \end{pmatrix}, \quad \begin{aligned} \tilde{\mathbf{e}} &= \tilde{A}_\varphi(\mathbf{e}) = \cos \varphi \mathbf{e} + \sin \varphi \mathbf{f} \\ \tilde{\mathbf{f}} &= \tilde{A}_\varphi(\mathbf{f}) = \sin \varphi \mathbf{e} - \cos \varphi \mathbf{f} \end{aligned} \quad (1.45)$$

Comparing this equation with equation (1.43) we see that the difference between the basis $\{\tilde{\mathbf{e}}, \tilde{\mathbf{f}}\}$ in this equation with the basis $\{\mathbf{e}', \mathbf{f}'\}$ in equation rotation of basis on the angle is the following: the vectors \mathbf{e}' and $\tilde{\mathbf{e}}$ coincide, and vector $\tilde{\mathbf{f}} = -\mathbf{f}'$, i.e. these bases have opposite orientation.

One can see that

$$\tilde{A}_\varphi = \begin{pmatrix} \cos \varphi & \sin \varphi \\ \sin \varphi & -\cos \varphi \end{pmatrix} = \begin{pmatrix} \cos \varphi & -\sin \varphi \\ \sin \varphi & \cos \varphi \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} = A_\varphi R \quad (1.46)$$

where we denote by $R = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$ a transition matrix from the basis $\{\mathbf{e}, \mathbf{f}\}$ to the basis $\{\mathbf{e}, -\mathbf{f}\}$ —“reflection”1.

We see that in the second case the orthogonal operator \tilde{A}_φ is composition of rotation and reflection: $\{\mathbf{e}, \mathbf{f}\} \xrightarrow{\tilde{A}_\varphi = A_\varphi R} \{\tilde{\mathbf{e}}, \tilde{\mathbf{f}}\}$:

$$\{\mathbf{e}, \mathbf{f}\} \xrightarrow{A_\varphi} \{\mathbf{e}' = \cos \varphi \mathbf{e} + \sin \varphi \mathbf{f}, \mathbf{f}' = -\sin \varphi \mathbf{e} + \cos \varphi \mathbf{f}\} \xrightarrow{R} \{\tilde{\mathbf{e}} = \mathbf{e}', \tilde{\mathbf{f}} = -\mathbf{f}'\} \quad (1.47)$$

We come to proposition

Proposition. *Let A be an arbitrary 2×2 orthogonal linear transformation, $A^T A = 1$, and in particular $\det A = \pm 1$. (As usual we consider matrix of orthogonal operator in the orthonormal basis.)*

If $\det A = 1$ then there exists an angle $\varphi \in [0, 2\pi)$ such that $A = A_\varphi$ is an operator which rotates basis vectors and any vector (1.41) on the angle φ .

If $\det A = -1$ then there exists an angle $\varphi \in [0, 2\pi)$ such that $A = \tilde{A}_\varphi$ is a composition of rotation and reflection (see (1.47)).

Remark One can show that orthogonal operator \tilde{A}_φ is a reflection with respect to the axis which have the angle $\frac{\varphi}{2}$ with x -axis.

Consider just examples:

$$a) \varphi = 0, \tilde{A}_\varphi = \begin{pmatrix} \cos \varphi & \sin \varphi \\ \sin \varphi & -\cos \varphi \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}, \quad \begin{pmatrix} \mathbf{e} \\ \mathbf{f} \end{pmatrix} \mapsto \begin{pmatrix} \mathbf{e} \\ -\mathbf{f} \end{pmatrix}$$

(reflection with respect to x -axis)

$$b) \varphi = \pi, \tilde{A}_\varphi = \begin{pmatrix} \cos \varphi & \sin \varphi \\ \sin \varphi & -\cos \varphi \end{pmatrix} = \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix}, \quad \begin{pmatrix} \mathbf{e} \\ \mathbf{f} \end{pmatrix} \mapsto \begin{pmatrix} -\mathbf{e} \\ \mathbf{f} \end{pmatrix}$$

(reflection with respect to y -axis)

$$b) \varphi = \frac{\pi}{2}, \tilde{A}_\varphi = \begin{pmatrix} \cos \varphi & \sin \varphi \\ \sin \varphi & -\cos \varphi \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \quad \begin{pmatrix} \mathbf{e} \\ \mathbf{f} \end{pmatrix} \mapsto \begin{pmatrix} \mathbf{f} \\ \mathbf{e} \end{pmatrix}$$

(reflection with respect to axis $y = x$ (“swapping” of basis vectors))

Try to do it in general case.

1.7.2 Orthogonal operators in \mathbf{E}^3 and rotations

We see in the previous paragraph that orthogonal operator preserving orientation of \mathbf{E}^2 is rotation operator. The same is true in \mathbf{E}^2 . The main result of this paragraph will be the Euler Theorem about rotation, that every orthogonal operator preserving orientation in \mathbf{E}^3 is rotation around some axis.

We will give an exact formulation of the Euler Theorem at the end of this paragraph. Now we will formulate just preliminary statement:

The Euler Theorem. (*Preliminary statement*) An orthogonal operator in \mathbf{E}^3 preserving orientation is rotation operator with respect to an axis l on the angle φ . The axis is directed along eigenvector \mathbf{N} of the operator P , $P(\mathbf{N}) = \mathbf{N}$, and angle of rotation is defined by equation

$$\text{Tr } P = 1 + 2 \cos \varphi.$$

We will come to this statement gradually step by step, and then will formulate it completely.

Let \mathbf{E}^n be oriented vector space. Recall that oriented vector space means that it is chosen the equivalence class of bases: all bases in this class have the same orientation. We call all bases in the equivalence class defining orientation “left” bases. All “left” bases have the same orientation. To define an orientation in vector space V one may consider an arbitrary basis $\{\mathbf{e}_i^{(0)}\}$ in V and claim that this basis is “left” basis. The basis $\{\mathbf{e}_i^{(0)}\}$ defines equivalence class of “left” bases: all bases $\{\mathbf{e}_i\}$ such that $\{\mathbf{e}_i\} \sim \{\mathbf{e}_i^{(0)}\}$ will be called “left” bases. We can say that basis $\{\mathbf{e}_i^{(0)}\}$ defines the orientation.

Later on considering oriented vector space we often call all bases defining the orientation (i.e. belonging to the equivalence class of bases defining orientation) “left” bases.

Now we define rotation in \mathbf{E}^3 . Recall the definition of rotation in \mathbf{E}^2 (see 1.7.1):

Definition Let \mathbf{E}^2 be an oriented Euclidean space. We say that linear operator P rotates this space on an angle “ φ ” if for a given “left” orthonormal basis $\{\mathbf{e}, \mathbf{f}\}$

$$\begin{cases} \mathbf{e}' = P(\mathbf{e}) = \mathbf{e} \cos \varphi + \mathbf{f} \sin \varphi \\ \mathbf{f}' = P(\mathbf{f}) = -\mathbf{e} \sin \varphi + \mathbf{f} \cos \varphi \end{cases} \quad \text{i.e.} \quad \{\mathbf{e}', \mathbf{f}'\} = \{\mathbf{e}, \mathbf{f}\} \begin{pmatrix} \cos \varphi & -\sin \varphi \\ \sin \varphi & \cos \varphi \end{pmatrix} \quad (1.48)$$

i.e. transition matrix from basis $\{\mathbf{e}, \mathbf{f}\}$ to new basis $\{\mathbf{e}' = P(\mathbf{e}), \mathbf{f}' = P(\mathbf{f})\}$ is the rotation matrix (1.41) (see also (1.43)).

Remark One can show that the angle of rotation does not depend on the choice of “left” basis. If we will choose another left basis $\tilde{\mathbf{e}}, \tilde{\mathbf{f}}$ then the angle remains the same

Operator P rotates every vector rotates on the angle φ .

If we choose a basis with opposite orientation (“right” basis) then the angle will change: $\varphi \mapsto -\varphi$.

We already did it in 1.7.1 and we also see from formula (1.48) that the matrix of operator P is orthogonal matrix such that its determinant equals 1. In 2-dimensional case we came to simple Proposition (see Proposition in 1.7.1) which we will repeat again⁴:

Proposition *Let P be an orthogonal operator in oriented 2-dimensional Euclidean space. If operator P preserves orientation ($\det P = 1$) then it is a rotation operator (1.48) on some angle φ .*

The situation is little bit more tricky in 3-dimensional case.

Let \mathbf{E}^3 be an Euclidean vector space. (Problem of orientation will be discussed latter.) Let $\mathbf{N} \neq 0$ be an arbitrary non-zero vector in \mathbf{E}^3 . Consider the line $l_{\mathbf{N}}$, spanned by vector \mathbf{N} . This is *axis* directed along the vector \mathbf{N} . Choose a unit vector

$$\mathbf{n} = \pm \frac{\mathbf{N}}{|\mathbf{N}|} \quad (1.49)$$

Vector \mathbf{n} fixes an orientation on $l_{\mathbf{N}}$. Changing $\mathbf{n} \mapsto -\mathbf{n}$ changes an orientation on opposite).

Choose an arbitrary orthonormal basis such that first vector of this basis is directed along the axis: a basis $\{\mathbf{n}, \mathbf{f}, \mathbf{g}\}$.

Definition We say that a linear operator P rotates the Euclidean space \mathbf{E}^3 on the angle φ with respect to an axis $l_{\mathbf{N}}$ directed along a vector \mathbf{N} if the following conditions are satisfied:

•

$$P(\mathbf{N}) = \mathbf{N}$$

vector \mathbf{N} (and all vectors proportional to this vector) are eigenvectors of operator P with eigenvalue 1, i.e. axis remain intact

- for an orthonormal basis $\{\mathbf{n}, \mathbf{f}, \mathbf{g}\}$ such that the first vector of this basis is equal to \mathbf{n} , (\mathbf{n} is a unit vector, proportional to \mathbf{N})

$$\begin{cases} \mathbf{f}' = P(\mathbf{f}) = \mathbf{f} \cos \varphi + \mathbf{g} \sin \varphi \\ \mathbf{g}' = P(\mathbf{g}) = -\mathbf{f} \sin \varphi + \mathbf{g} \cos \varphi \end{cases} \quad \text{i.e.} \quad \{\mathbf{f}', \mathbf{g}'\} = \{\mathbf{f}, \mathbf{g}\} \begin{pmatrix} \cos \varphi & -\sin \varphi \\ \sin \varphi & \cos \varphi \end{pmatrix}. \quad (1.50)$$

⁴Just here we denote the operator by letter ‘ P ’ instead letter ‘ A ’

In other words plane (subspace) orthogonal to axis rotates on the angle φ : linear operator P rotates every vector orthogonal to axis on the angle φ in the plane (subspace) orthogonal to the axis.

Linear operator P transforms the basis $\{\mathbf{n}, \mathbf{f}, \mathbf{g}\}$ to the new basis $\{\mathbf{n}, \mathbf{f}', \mathbf{g}'\}$ $= \{\mathbf{n}, \mathbf{f} \cos \varphi + \mathbf{g} \sin \varphi, -\mathbf{f} \sin \varphi + \mathbf{g} \cos \varphi\}$. The matrix of operator P , i.e. the transition matrix from the basis $\{\mathbf{n}, \mathbf{f}, \mathbf{g}\}$ to the basis $\{\mathbf{n}, \mathbf{f}', \mathbf{g}'\}$ is defined by the relation:

$$\{\mathbf{n}, \mathbf{f}', \mathbf{g}'\} = \{\mathbf{n}, \mathbf{f} \cos \varphi + \mathbf{g} \sin \varphi, -\mathbf{f} \sin \varphi + \mathbf{g} \cos \varphi\} = \{\mathbf{n}, \mathbf{f}, \mathbf{g}\} \begin{pmatrix} 1 & 0 & 0 \\ 0 & \cos \varphi & -\sin \varphi \\ 0 & \sin \varphi & \cos \varphi \end{pmatrix} \quad (1.51)$$

Recalling definition (1.25) of trace of linear operator we come to the following relation

$$\text{Tr} P = 1 + 2 \cos \varphi \quad (1.52)$$

where φ is angle of rotation. Note that Trace of the operator does not depend on the choice of the basis. This formula express cosine of the angle of rotation in terms of operator, irrelevant of the choice of the basis.

Remark This formula defines angle of rotation up to a sign.

If we change orientation then $\varphi \mapsto -\varphi$. For non-oriented Euclidean space rotation is defined up to a sign⁵

Careful reader maybe already noted that even fixing the orientation of \mathbf{E}^3 does not fix the “sign” of the angle: If we change the orientation of the axis (changing $\mathbf{n} \mapsto -\mathbf{n}$) then changing the corresponding “left” basis will imply that $\varphi \mapsto -\varphi$. In fact angle φ is the angle of rotation of oriented plane which is orthogonal to the axis of rotation. Orientation on the plane is defined by orientation in \mathbf{E}^3 and orientation of the axis which is orthogonal to this plane. In the case of 3-dimensional space sign of the angle depends not only on orientation of \mathbf{E}^3 but on orientation of axis. In what follows we will ignore this. This means that we define rotation on the angle $\pm\varphi$ up to a sign.... Rotation is defined for operators preserving orientation. The difference between angles of rotations φ and $-\varphi$ is depending not only on orientation of \mathbf{E}^3 but on orientation of axis too. But we ignore this difference. Note that $\cos \varphi$ in the formula is defined up to a sign

Rotation operator (1.51) evidently is orthogonal operator preserving orientation. Is it true converse implication? At the beginning of this paragraph we formulated the Euler Theorem. It gives the positive answer on this question. We will formulate this Theorem again in more detail:

⁵Does it recall you expressions such as “clockwise”, “anticlock-wise” rotation?

Theorem (the Euler Theorem) *Let P be an orthogonal operator, preserving an orientation of Euclidean space \mathbf{E}^3 , and which is not identical operator, i.e. operator P preserves the scalar product and orientation, and $P \neq \text{id}$. Then it is a rotation operator with respect to an axis l on the angle φ , ($\varphi \neq 0$).*

Every vector \mathbf{N} directed along the axis does not change, i.e. the axis is 1-dimensional space of eigenvectors with eigenvalue 1, $P(\mathbf{N}) = \mathbf{N}$. Every vector orthogonal to axis rotates on the angle φ in the plane orthogonal to the axis, and

$$\text{Tr } P = 1 + 2 \cos \varphi.$$

The angle φ is defined up to a sign. Changing orientation of the Euclidean space and of the axis change sign of φ .

This Theorem can be restated in the following way: every orthogonal operator P preserving orientation, ($\det P \neq 0$) has an eigenvector $\mathbf{N} \neq 0$ with eigenvalue 1. This eigenvector defines the axis of rotation. In an orthonormal basis $\{\mathbf{n}, \mathbf{f}, \mathbf{g}\}$ where \mathbf{n} is a unit vector along the axis, the transition matrix of operator has an appearance (1.51). Angle of rotation can be defined via Trace of operator by formula $\text{Tr } P = 1 + 2 \cos \varphi$.

Remark If P is an identity operator, $P = I$ then “there is no rotation”, more precisely: any line can be considered as an axis of rotation (every vector is eigenvector of identity matrix with eigenvalue 1) and angle of rotation is equal to zero. If $P \neq I$ then axis of rotation is defined uniquely.

Proof of the Euler Theorem.

The proof of the Euler Theorem has two parts. First and central part is to prove the existence of the axis. The rest is easy: we take an arbitrary orthonormal basis $\mathbf{n}, \mathbf{f}, \mathbf{g}$ such that \mathbf{n} is eigenvector, and we come to relations (1.50), (1.51).

There are many different proofs of existence of axis of rotation. We expose here sketches of two proofs. The first which maybe is most beautiful proof which belongs to Coxeter. The second proof—using standard methods of linear algebra.

Coxeter's proof.

Let P be linear orthogonal operator preserving orientation. Note that for any two unit vectors \mathbf{e}, \mathbf{f} one can consider orthogonal operator $R_{\mathbf{e}, \mathbf{f}}$ which swaps the vectors \mathbf{e}, \mathbf{f} , (it is reflection with respect to the plane spanned by the vectors $\mathbf{e} + \mathbf{f}$ and a vector $\mathbf{e} \times \mathbf{f}$).

Let $\{\mathbf{e}, \mathbf{f}, \mathbf{g}\}$ be an arbitrary orthonormal basis in \mathbf{E}^3 and let $\mathbf{e}', \mathbf{f}', \mathbf{g}'$ be image of this basis under operator P

$$P(\mathbf{e}) = \mathbf{e}', \quad P(\mathbf{f}) = \mathbf{f}' \quad P(\mathbf{g}) = \mathbf{g}'.$$

If $\mathbf{e} = \mathbf{e}'$ nothing to prove (\mathbf{e} is eigenvector with eigenvalue 1). If this is not the case, apply reflection operator $R_{\mathbf{e}, \mathbf{e}'}$ to the initial basis $\{\mathbf{e}, \mathbf{f}, \mathbf{g}\}$ we come to the orthonormal basis $\{\mathbf{e}', \tilde{\mathbf{f}}, \tilde{\mathbf{g}}\}$, Then applying reflection operator $R_{\tilde{\mathbf{f}}, \mathbf{f}'}$ to this basis we come to the basis

$\mathbf{e}', \mathbf{f}', \tilde{\mathbf{g}}$. The third vector has no choice: it has to be equal to \mathbf{g} . Indeed it may be equal to $\pm\mathbf{g}$, since all operator are orthogonal, but it cannot be equal to $-\mathbf{g}'$ since orientation will be opposite. orientation is opposite. Hence we see that operator P is the product of two reflections operators:

$$P = R_1 \circ R_2 .$$

Reflection operator is identical operator, on the plane.

Let α_1 be a plane such that R_1 is invariant on α_1 , and let α_2 be a plane such that R_2 is invariant on α_2 . Consider the line l , intersection of these planes, we come to eigenvectors with eigenvalue 1. ■

linear algebra proof

Any linear operator L in 3-dimensional vector space has at least one eigenvector \mathbf{x} : \mathbf{x} is non-zero solution of homogeneous equation $L\mathbf{x} = \lambda\mathbf{x}$, where eigenvalue λ is a solution of cubic equation $\det(L - \lambda I) = 0$, and this cubic equation has at least one root.

Hence orthogonal operator P has at least one eigenvector \mathbf{x} : $P\mathbf{x} = \lambda\mathbf{x}$, Since P is orthogonal operator, then $\lambda = \pm 1$. If $\lambda = 1$, then \mathbf{x} defines the axis since P preserves orientation. If $\lambda = -1$, $P\mathbf{x} = -\mathbf{x}$, then eigenvector with eigenvalue 1 belongs to the plane orthogonal to \mathbf{x} . ■

Example Consider linear operator P such that for orthonormal basis $\{\mathbf{e}_x, \mathbf{e}_y, \mathbf{e}_z\}$

$$P(\mathbf{e}_x) = \mathbf{e}_y, P(\mathbf{e}_y) = \mathbf{e}_x, P(\mathbf{e}_z) = -\mathbf{e}_z \quad (1.53)$$

This is obviously orthogonal operator since it transforms orthogonal basis to orthogonal one. This operator swaps first two vectors and reflects the third one. It preserves orientation: matrix of operator in the basis $\{\mathbf{e}_x, \mathbf{e}_y, \mathbf{e}_z\}$, i.e. the transition matrix from the basis $\{\mathbf{e}_x, \mathbf{e}_y, \mathbf{e}_z\}$ to the basis $\{P(\mathbf{e}_x), P(\mathbf{e}_y), P(\mathbf{e}_z)\}$ is defined by the relation:

$$\{P(\mathbf{e}_x), P(\mathbf{e}_y), P(\mathbf{e}_z)\} = \{\mathbf{e}_y, \mathbf{e}_x, -\mathbf{e}_z\} = \{\mathbf{e}_x, \mathbf{e}_y, \mathbf{e}_z\} \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & -1 \end{pmatrix}$$

$\det P = 1$. This operator preserves orientation. Hence by Euler Theorem it is a rotation. Find first axis of rotation. It is easy to see from (1.53) that $\mathbf{N} = \lambda(\mathbf{e}_x + \mathbf{e}_y)$ is eigenvector with eigenvalue 1:

$$P(\mathbf{N}) = P(\mathbf{e}_x + \mathbf{e}_y) = \mathbf{e}_y + \mathbf{e}_x = \mathbf{N} .$$

Hence axis of rotation is directed along the vector $\mathbf{e}_x + \mathbf{e}_y$. $\text{Tr } P = 1 + 2 \cos \varphi = -1$. The angle of rotation $\varphi = \pi$.

One can calculate explicitly angle of rotation: Consider orthonormal basis $\{\mathbf{n}, \mathbf{f}, \mathbf{g}\}$ adjusted to the axis $(\mathbf{n}||\mathbf{N})$. We have that $\mathbf{n} = \frac{\mathbf{e}_x + \mathbf{e}_y}{\sqrt{2}}$ since \mathbf{n} is proportional to \mathbf{N} and it is unit vector. Choose $\mathbf{f} = \frac{-\mathbf{e}_x + \mathbf{e}_y}{\sqrt{2}}$ and $\mathbf{g} = \mathbf{e}_z$. Then it is easy to see that

$$\{\mathbf{n}, \mathbf{f}, \mathbf{g}\} = \left\{ \frac{\mathbf{e}_x + \mathbf{e}_y}{\sqrt{2}}, \frac{-\mathbf{e}_x + \mathbf{e}_y}{\sqrt{2}}, \mathbf{g} \right\}$$

is orthonormal basis. Using (1.53) one can see that

$$P(\mathbf{n}) = P\left(\frac{\mathbf{e}_x + \mathbf{e}_y}{\sqrt{2}}\right) = \frac{\mathbf{e}_y + \mathbf{e}_x}{\sqrt{2}} = \mathbf{n},$$

$$P(\mathbf{f}) = P\left(\frac{-\mathbf{e}_x + \mathbf{e}_y}{\sqrt{2}}\right) = \frac{-\mathbf{e}_y + \mathbf{e}_x}{\sqrt{2}} = -\mathbf{f}, \quad P(\mathbf{g}) = -\mathbf{g}$$

We see that

$$\{\mathbf{n}, \mathbf{f}, \mathbf{g}\} \xrightarrow{P} \{\mathbf{n}, -\mathbf{f}, -\mathbf{g}\}.$$

Comparing with (1.50) and (1.51) we see that the operator P is rotation of \mathbf{E}^3 on the angle π with respect to the axis directed along the vector $\mathbf{e}_x + \mathbf{e}_y$.

1.8 Area of parallelogram, volume of parallelepiped, and determinant of linear operator

You know that area of parallelogram and volume of parallelepiped can be calculated in terms of vector (cross) product. These formulae explain geometrical meaning of determinant of linear operator.

1.8.1 Vector product in oriented \mathbf{E}^3

Now we give a definition of vector product of vectors in 3-dimensional Euclidean space equipped with orientation.

Let \mathbf{E}^3 be three-dimensional oriented Euclidean space, i.e. Euclidean space equipped with an equivalence class of bases with the same orientation. To define the orientation it suffices to consider just one orthonormal basis $\{\mathbf{e}, \mathbf{f}, \mathbf{g}\}$ which is claimed to be left basis. Then the equivalence class of the left bases is a set of all bases which have the same orientation as the basis $\{\mathbf{e}, \mathbf{f}, \mathbf{g}\}$.

Definition Vector product $L(\mathbf{x}, \mathbf{y}) = \mathbf{x} \times \mathbf{y}$ is a function of two vectors which takes vector values such that the following axioms (conditions) hold

- The vector $L(\mathbf{x}, \mathbf{y}) = \mathbf{x} \times \mathbf{y}$ is orthogonal to vector \mathbf{x} and vector \mathbf{y} :

$$(\mathbf{x} \times \mathbf{y}) \perp \mathbf{x}, \quad (\mathbf{x} \times \mathbf{y}) \perp \mathbf{y} \quad (1.54)$$

In particular it is orthogonal to the the plane spanned by the vectors \mathbf{x}, \mathbf{y} (in the case if vectors \mathbf{x}, \mathbf{y} are linearly independent)

•

$$\mathbf{x} \times \mathbf{y} = -\mathbf{y} \times \mathbf{x}, \quad (\text{anticommutativity condition}) \quad (1.55)$$

•

$$(\lambda \mathbf{x} + \mu \mathbf{y}) \times \mathbf{z} = \lambda(\mathbf{x} \times \mathbf{z}) + \mu(\mathbf{y} \times \mathbf{z}), \quad (\text{linearity condition}) \quad (1.56)$$

- If vectors \mathbf{x}, \mathbf{y} are perpendicular each other then the magnitude of the vector $\mathbf{x} \times \mathbf{y}$ is equal to the area of the rectangle formed by the vectors \mathbf{x} and \mathbf{y} :

$$|\mathbf{x} \times \mathbf{y}| = |\mathbf{x}| \cdot |\mathbf{y}|, \quad \text{if } \mathbf{x} \perp \mathbf{y}, \text{ i.e. } (\mathbf{x}, \mathbf{y}) = 0. \quad (1.57)$$

- If the ordered triple of the vectors $\{\mathbf{x}, \mathbf{y}, \mathbf{z}\}$, where $\mathbf{z} = \mathbf{x} \times \mathbf{y}$ is a basis, then this basis and an orthonormal basis $\{\mathbf{e}, \mathbf{f}, \mathbf{g}\}$ defining orientation of \mathbf{E}^3 have the same orientation:

$$\{\mathbf{x}, \mathbf{y}, \mathbf{z}\} = \{\mathbf{e}, \mathbf{f}, \mathbf{g}\}T, \quad \text{where for transition matrix } T, \det T > 0. \quad (1.58)$$

Vector product depends on orientation in Euclidean space.