

**Subspace:**  $W \subseteq V$  where  $w_1, w_2 \in W \implies w_1 + w_2 \in W$   $w_1 \in W, a \in K \implies aw_1 \in W$

$\{v_1, \dots, v_n\}$  is linearly independent  $\iff v_i \notin \text{span}(\{v_1, \dots, v_n\} \setminus \{v_i\})$

**Basis:**  $\{v_1, \dots, v_n\}$  spans  $V$  and is linearly independent

For a basis, each  $v \in V$  is unique with respect to the basis

- Span  $\implies$  all  $v \in V$  is a linear combination of the basis
- Linear Independence  $\implies$  if  $v = a_1 + v_1 + \dots + a_n v_n = b_1 + v_1 + \dots + b_n v_n$ , then  $0 = (a_i - b_i)w_i \implies a_i = b_i$
- $n$  spanning vectors  $\implies$  it is a basis  $n$  linearly independent vectors  $\implies$  it is a basis

**1.2.6:** Show that  $\{t, 1/t\}$  is linearly independent

- Suppose  $at + b/t = 0$   $t = 1 \implies a = -b$   $t = 2 \implies a = b = 0$

**Direct Sum:** For any subspace  $W \subseteq V$ , there exists a subspace  $U$  such that  $V = W \oplus U$

- Span:  $v = a_1 w_1 + \dots + a_k w_k + b_1 u_1 + \dots + b_r u_r$
- Linear Independence:  $v = a_1 w_1 + \dots + a_k w_k = b_1 u_1 + \dots + b_r u_r \implies a_i = b_j = 0$

**Onto:**  $\text{Im}(F) = R$  **1-1:**  $F(d) = F(e) \implies d = e$

**Linear Transformation**  $T: V \rightarrow W$ :  $T(v_1 + v_2) = T(v_1) + T(v_2)$   $T(cv) = cT(v)$

- $T(0_V) = 0_W$   $T(a_1 v_1 + \dots + a_n v_n) = a_1 T(v_1) + \dots + a_n T(v_n)$
- $\text{Im}(T) \subseteq W$   $w_1 + w_1 = T(v_1) + T(v_2) = T(v_1 + v_2) \in \text{Im}(T)$   $cw = cT(w) = T(cw) \in \text{Im}(T)$

**Pullback:**  $T(v_1) = w_1, \dots, T(v_m) = w_m$

- If  $\{w_1, \dots, w_m\}$  is linearly independent, then  $\{v_1, \dots, v_m\}$  is linearly independent  $\dim(\text{Im}(T)) \leq n$
- If  $\text{Ker}(F) = 0$  and  $\{v_1, \dots, v_n\}$  is linearly independent, then  $\{F(v_1), \dots, F(v_n)\}$  is linearly independent

$V = \text{Ker}(T) \oplus S$ , the pull back of basis of  $W$

- Take  $v \in V$  and  $s \in S$ , then  $T(v - s) = 0 \implies v - s \in \text{Ker}(T) \implies v = (v - s) + s \implies V = \text{Ker}(T) + S$
- Take  $v \in \text{Ker}(T) \cap S \implies v = a_1 v_1 + \dots + a_m v_m \implies T(v) = 0 \implies a_i = 0 \implies v = 0 \implies \text{Ker}(T) \cap S = \{0\}$

$\dim(V) = \dim(\text{Ker}(T)) + \dim(\text{Im}(T))$

- $\dim(\text{Im}(T)) < \dim(W) \implies$  NOT onto  $\dim(\text{Ker}(T)) > 0 \implies$  NOT 1-1

**Isomorphism:** Linear Transformation and a Bijection

- $T^{-1}$  is an isomorphism:  $T(v_1) = w_1$  and  $T(v_2) = w_2 \implies T(v_1 + v_2) = w_1 + w_2 \implies T^{-1}(w_1 + w_2) = v_1 + v_2$

**Matrix Linear Mapping:**  $L_A: R^n \rightarrow R^m$  defined by an  $m \times n$  matrix

- WRT to standard basis,  $A = [T(E_1), \dots, T(E_n)]$
- WRT to any basis  $B = \{v_1, \dots, v_n\}$ ,  $M_{B'}^B(T) = [T(v_1), \dots, T(v_n)]$  with respect to basis  $B'$
- Function composition is matrix multiplication  $\text{Rotation defined by } \begin{bmatrix} \cos \phi & -\sin \phi \\ \sin \phi & \cos \phi \end{bmatrix}$

**Scalar Product:**  $\langle v, w \rangle = \langle w, v \rangle$   $\langle v, w_1 + w_2 \rangle = \langle v, w_1 \rangle + \langle v, w_2 \rangle$   $\langle v, cw \rangle = c\langle v, w \rangle$

**Positive definite:**  $\forall v, \langle v, v \rangle \geq 0$  **Non-degenerate:**  $\forall v, \exists w, \langle v, w \rangle \neq 0$  **Non-trivial:**  $\exists v, w, \langle v, w \rangle \neq 0$

**Trivial:**  $\forall v, w, \langle v, w \rangle = 0$  Any trivial scalar product means that any basis is orthogonal

**Lemma:**  $\langle v, v \rangle = 0 \implies$  scalar product is trivial  $\langle v + w, v + w \rangle = \langle v, v \rangle + 2\langle v, w \rangle + \langle w, w \rangle \implies \langle v, w \rangle = 0$

- **Corollary**  $\forall v, \langle v, v \rangle = 0 \implies$  has a orthogonal basis

**Theorem:** For any scalar product,  $V$  has a orthogonal basis

- Proof by induction. If  $\forall v, \langle v, v \rangle = 0 \implies$  orthogonal by Lemma
- Otherwise, let  $V_1 = \text{span}(\{v_1\})$  and show that  $V = V_1 \oplus V_1^\perp$  and apply IH to the latter
  - For any  $v$ ,  $\text{proj}_{V_1} v \in V_1$  and  $v - \text{proj}_{V_1} v \in V_1^\perp \implies v = \text{proj}_{V_1} v + v - \text{proj}_{V_1} v \implies V = V_1 + V_1^\perp$
  - For  $v \in V_1 \cap V_1^\perp$ ,  $\langle v, v \rangle = 0$  and  $v = dv_1 \implies d^2 \langle v_1, v_1 \rangle = 0$  and since  $\langle v_1, v_1 \rangle \neq 0 \implies d = 0 \implies v = 0$

**Orthogonal:**  $\langle v, w \rangle = 0 \implies v \perp w$       **Orthogonal Complement:**  $W^\perp = \{v \in V \mid \forall w \in W, v \perp w\}$

**Length:**  $\|v\| = \sqrt{\langle v, v \rangle}$       **Projection:**  $\text{proj}_w v = \frac{\langle v, w \rangle}{\langle w, w \rangle} w$        $\langle v - cw, w \rangle = 0$

**Theorem:**  $\{w_1, \dots, w_r\}$  is pairwise orthogonal  $\implies$  it is linearly independent

$\text{proj}_W v \in W$        $(v - \text{proj}_W v) \in W^\perp$

**Gram-Schmidt:**  $u_1 = \frac{1}{\|v_1\|} v_1$        $p_2 = v_2 - \text{proj}_{u_1} v_2 \implies u_2 = \frac{1}{\|p_2\|} p_2$

- **Upshot:** Any Vector Space of  $R$  with positive definite scalar product has a orthonormal basis

**Theorem:** For a subspace  $W \subseteq V$ ,  $V = W \oplus W^\perp$

- Set  $w = \text{proj}_W v \in W$  and  $v - w \in W^\perp \implies v = (w) + (v - w) \implies V = W + W^\perp$
- For  $w \in W \cap W^\perp$ ,  $\langle w, w \rangle = 0 \implies w = 0$  since positive definite
- **Corollary:**  $\dim(V) = \dim(W) + \dim(W^\perp)$

**5.2.7.a:** Let  $V$  be the vector space of all  $n \times n$  matrices over  $R$ , show that  $\langle A, B \rangle = \text{Tr}(AB)$  is non-degenerate

- If  $\langle A, B \rangle = 0$  for all  $B \in V$ , then we can choose  $B_{ij}$  with 0 in all components except  $ij$  coordinate to show that  $A = O$

**5.2.7.c:** Let  $V$  be the space of real  $n \times n$  symmetric matrices. What is the dimension of  $W$ , subspace consisting of matrices with  $\text{Tr}(A) = 0$ ? What is the dimension of  $W^\perp$ ?

- $\dim(W) = \frac{n(n+1)}{2} - 1$  since one of the diagonal entries will be a LC of the other diagonal entries. Thus  $\dim(W^\perp) = 1$

**Rank:**  $\dim(R_A) = \dim(C_A)$ . For a linear mapping  $L_A$  defined by matrix  $A$

- $\text{Im}(L_A) = C_A, \text{Ker}(L_A) = \text{Null}(A) \implies \dim(R^n) = \dim(\text{Im}(L_A)) + \dim(\text{Ker}(L_A)) = \dim(C_A) + \dim(\text{Null}(A))$
- For  $v \in \text{Null}(A), A_i \perp v \iff v \in (R_A)^\perp \implies \dim(R^n) = \dim(R_A) + \dim((R_A)^\perp) = \dim(R_A) + \dim(\text{Null}(A))$
- Solution space for homogenous equation is  $n - \text{rank}(A)$

**5.3.6:** Find dimension of solution set of  $X \cdot A = P \cdot A$  for vector  $A$  and point  $P$

- We have  $(X - P) \cdot A = 0 \implies \dim(A^\perp) = n - 1$

**Hermitian Inner Product:**  $\langle v, w \rangle = \overline{\langle w, v \rangle}$        $\langle v, w_1 + w_2 \rangle = \langle v, w_1 \rangle + \langle v, w_2 \rangle$        $\langle cv, w \rangle = c \langle v, w \rangle$        $\langle v, cw \rangle = \bar{c} \langle v, w \rangle$

- **Note:** Hermitian Inner Product is positive definite

**Dual Space:**  $V^* = L(V, K)$        $\phi : V \rightarrow K \in V^*$       Most basic operation:  $\phi_i(v_j) = \begin{cases} 1 & i = j \\ 0 & i \neq j \end{cases}$

**Theorem:**  $B' = \{\phi_1, \dots, \phi_n\}$  is a basis for  $V^*$

- Linear Independence:  $0 = a_1 \phi_1 + \dots + a_n \phi_n \implies 0v_i = 0 \implies a_i \phi_i = 0 \implies a_i = 0$
- Spanning: Take  $T \in L(V, K)$  where  $T(v_i) = b_i$  and take  $\phi^* = b_1 \phi_1 + \dots + b_n \phi_n \in \text{span}(B')$

Now show that  $T = \phi^*$  by applying  $Tv_i = \phi^* v_i = b_i \implies T \in \text{span}(B')$

- **Corollary:**  $V^* \approx V \implies \dim(V^*) = \dim(V)$
- **Corollary:** There exists a 1-1, onto linear function  $F : V \rightarrow V^*$  such that  $F(v_i) = \phi_i$

**5.6.5:** For  $\phi, \psi$  non-zero functionals that are not scalar multiples of each other, show that dimension of  $\text{Ker}(\psi) \cap \text{Ker}(\phi) = n - 2$

- $v \in \text{Ker}(\psi) \cup \text{Ker}(\phi)$  otherwise  $v \notin \text{Ker}(\psi)$  and  $v \notin \text{Ker}(\phi) \implies \psi = c\phi$ . Contradiction

Thus  $\dim(\text{Ker}(\psi) \cup \text{Ker}(\phi)) = n = (n - 1) + (n - 1) - \dim(\text{Ker}(\phi) \cap \text{Ker}(\psi)) \implies \dim(\text{Ker}(\phi) \cap \text{Ker}(\psi)) = n - 2$

**5.6.6:** Show that  $v \in V$  gives rise an element  $\lambda_v \in V^{**}$  and that  $v \rightarrow \lambda_v$  gives an isomorphism  $V \approx V^{**}$

- $\lambda_v = \phi(v)$  for some  $\phi \in V^*$

For 1-1, take  $v \in \text{Ker}(F) \implies \lambda_v = 0 \implies \forall \phi \in V^*, \phi(v) = 0$ . BWOC, suppose  $v \neq 0 \implies \exists \phi$  such that  $\phi(v) \neq 0$

Since  $\dim(V) = \dim(V^*) = \dim(V^{**}) \implies F$  is onto and thus a bijection

To show that  $F$  is an isomorphism,  $F(aw + bv) = \lambda_{aw+bv} = \phi(aw + bv) = a\phi(w) + b\phi(v) = a\lambda_w + b\lambda_v$

**5.6.7:** Show that  $W^{\perp\perp} = W$  for a non-degenerate scalar product

- $W^{\perp\perp} = \{v \in V \mid v \perp W^\perp\}$  so for  $w \in W, w \perp W^\perp \implies W \subseteq W^\perp$

$$\text{Also } V = W \oplus W^\perp = W^\perp \oplus W^{\perp\perp} \implies \dim(W) = \dim(W^{\perp\perp}) \implies W = W^{\perp\perp}$$

**Operators:**  $T : V \rightarrow V$ , associated with an  $n \times n$  matrix

**Multilinear k-form:**  $V \times \cdots \times V \rightarrow K, \omega(v_1, \dots, (av_i + bw_i), \dots, v_k) = a\omega(v_1, \dots, v_i, \dots, v_k) + b\omega(v_1, \dots, w_i, \dots, v_k)$

- **Upshot:** Linear on each coordinate if the other coordinates are fixed

- $\text{ML}_K(V)$ : set of all  $\omega : V \times \cdots \times V \rightarrow K$  is a vector space

$$- \text{ML}_1(V) = \{\omega : V \rightarrow K\} = V^* \quad \text{ML}_2(V) = \{\omega \mid V \times V \rightarrow K\} \supseteq \text{scalar products}$$

**Alternating:**  $\omega : V^K \rightarrow K$  such that  $v_i = v_j \implies \omega(v_1, \dots, v_k) = 0$

- **Example:** Determinate with the same column is equal to 0

- $\Lambda$ : Set of alternating multilinear k forms  $\subseteq \text{ML}_K(V)$

**Permutation:**  $\sigma : [n] \rightarrow [n]$       **Transposition:**  $\tau$  swaps 2 entries of  $[n]$  so  $\tau = \tau^{-1} \implies \tau^2 = \text{id}$

$$\bullet \epsilon = \begin{cases} +1 & \sigma \text{ even} \\ -1 & \sigma \text{ odd} \end{cases} \quad \sigma \in S_k \text{ permutes } \{x_1, \dots, x_k\} \rightarrow \{x_{\sigma(1)}, \dots, x_{\sigma(k)}\}$$

- **Notation:**  $(\sigma_\omega) = (x_1, \dots, x_k) = \omega(x_{\sigma(1)}, \dots, x_{\sigma(k)})$

**Theorem:** For  $\omega \in \Lambda(V)$  and  $\sigma \in S_k$ ,  $(\sigma_\omega) = \epsilon(\sigma)\omega$

- Look at transposition  $\tau$  and let  $\bar{\omega}(x, y) = \omega(v_1, \dots, x, \dots, y, \dots, v_k) \implies \bar{\omega}(x + y, x + y) = 0 \implies \omega(x, y) = -\omega(y, x)$

**Theorem:**  $\{v_1, \dots, v_k\}$  linearly dependent  $\implies \forall \omega \in \Lambda(V), \omega(v_1, \dots, v_k) = 0$

- **Upshot:** Multilinear forms preserve linear dependence

**Big Count:** For a basis  $B = \{b_1, \dots, b_n\}$  and  $\omega \in \Lambda(V)$ ,  $\omega(v_1, \dots, v_n) = \omega(b_1, \dots, b_n) \sum_{\sigma \in S_n} (a_{1\sigma(1)}) \cdots a_{n\sigma(n)} \epsilon(\sigma)$

- **Note:**  $\dim(\Lambda(V)) = 1$  if  $\dim(V) \geq 1$ . Otherwise  $\dim(\Lambda(V)) = 0$

- $T : V \rightarrow V$ ,  $T^* : \Lambda_n(V) \rightarrow \Lambda_n(V)$ , define  $T^*(\omega) : V^n \rightarrow K$  and  $T^*(\omega)(u_1, \dots, u_n) = \omega(T(u_1), \dots, T(u_n)) \implies T^*(\omega) = d\omega$

**Properties of  $\det(T)$ :**

- $T(v) = av \implies T^*(\omega)(u_1, \dots, u_n) = \omega(T(u_1), \dots, T(u_n)) = a^n \omega(u_1, \dots, u_n) \implies \det(T) = a^n$
- $\text{id} \implies \text{id}(v) = v \implies \det(\text{id}) = 1$        $\text{zero} \implies \text{zero}(v) = 0 \implies \det(\text{zero}) = 0$
- $(S \circ T)^* \omega(u_1, \dots, u_n) = \omega(S \circ T(u_1), \dots, S \circ T(u_n)) = \det(S) \det(T) \omega(u_1, \dots, u_n)$
- Invertible:  $\det(T^{-1}) = \frac{1}{\det(T)} \iff T \text{ is invertible} \iff \det(T) \neq 0$

The following are equivalent:

1.  $T$  is an isomorphism
2.  $T$  is invertible
3.  $\text{rank}(T) = n$
4.  $\det(T) \neq 0$

For  $A \in M_{n \times n}(K)$ ,  $\det(A) = \sum_{\sigma \in S_n} \epsilon(\sigma) a_{1\sigma(1)} \cdots a_{n\sigma(n)} = \epsilon(\text{id}) a_{11} a_{22} + \epsilon(\tau) a_{12} a_{21}$

**6.2.1:** Show that  $D(cA) = c^3 D(A)$

- $D(cA) = D(cA^1, cA^2, cA^3) = c^3 D(A)$

**Symmetric Operator:**  $\langle Av, w \rangle = \langle v, A^t w \rangle$       **Symmetric**  $\iff A = A^t \implies \langle Av, w \rangle = \langle v, Aw \rangle$

- $(A + B)^t = A^t + B^t$        $(AB)^t = B^t A^t$        $(cA)^t = cA^t$        $A^{tt} = A$

**Hermitian Operator:**  $\langle Av, w \rangle = \langle v, A^* w \rangle$       **Hermitian**  $\iff A^* = \overline{A}^t = A \iff A^t = \overline{A}$

- $(A + B)^* = A^* + B^*$        $(AB)^* = B^* A^*$        $(\alpha A)^* = \overline{\alpha} A^*$        $A^{**} = A$

**Unitary:**  $\langle Av, Aw \rangle = \langle v, w \rangle$       **Real Unitary**  $\iff A^t A = I$       **Complex Unitary**  $\iff A^* A = I \iff \overline{A}^t A = I$

**7.1.1.c:** Show that for a skew-symmetric matrix  $A$ ,  $\det(A) = 0$  if  $A$  is an  $n \times n$  matrix where  $n$  is odd

- $\det(A) = \det(A^t) = \det(-A) = (-1)^n \det(A) \implies \det(A) = 0$  when  $n$  is odd

**7.1.2:** If  $A$  is an invertible symmetric matrix, show that  $A^{-1}$  is symmetric

- $AA^{-1} = I \implies (A^{-1})^t A^t = I \implies (A^{-1})^t A = I \implies A^{-1} = (A^{-1})^t$

**7.1.7:** For a non-degenerate  $\langle, \rangle$  and linear map  $A : V \rightarrow V$ , show that the image of  $A^t$  is the orthogonal space to the kernel of  $A$

- Take  $y \in \text{Im}(A^t) \implies A^t x = y$  and take  $z \in \text{Ker}(A)$ , then  $\langle y, z \rangle = \langle Ax, z \rangle = \langle x, Az \rangle = 0$

**7.1.10:** Take positive definite  $\langle, \rangle$  over  $R$  and suppose that  $V = W + W^\perp$ . Let  $P$  be the projection on  $W$ . Show that  $P$  is symmetric and semipositive ( $\langle Av, v \rangle \geq 0$ )

- Show symmetric, take  $a = a_1 + a_2$  and  $b = b_1 + b_2$ , then  $\langle Pa, b \rangle = \langle a_1, b_1 \rangle = \langle a, Pb \rangle$
- Show semipositive, take  $a = a_1 + a_2$ , then  $\langle Pa, a \rangle = \langle a_1, a_1 \rangle \geq 0$  since positive definite

**7.3.1.a:** Take a positive definite scalar product over  $R$  and let  $\{v_1, \dots, v_n\}$  and  $\{w_1, \dots, w_n\}$  be orthonormal bases. Take  $A : V \rightarrow V$  such that  $Av_i = w_i$ . Show that  $A$  is real unitary.

- $\langle v_i, w_j \rangle = \langle v_i, a_1 v_1 + \dots + a_n v_n \rangle = a_i$  and  $\langle Av_i, Aw_j \rangle = a_i \langle w_i, w_j \rangle = a_i$

**7.3.3:** Let  $A$  be real unitary, show that  $A^t$  is unitary,  $A^{-1}$  exists and is unitary, if  $B$  is real unitary, then  $AB$  and  $B^{-1}AB$  are unitary

- $\langle A^t v, A^t w \rangle = \langle v, AA^t w \rangle = \langle v, w \rangle$
- $AA^{-1} = AA^t = I \implies A^{-1} = A^t$  is unitary
- $\langle ABv, ABw \rangle = \langle v, B^t A^t ABw \rangle = \langle v, w \rangle$  and  $\langle B^{-1}ABv, B^{-1}ABw \rangle = \langle v, B^t A^t BB^{-1}ABw \rangle = \langle v, w \rangle$

**Eigenvalue:**  $\lambda$  such that  $Av = \lambda v$  for some  $v \in V$       **Eigenvector:**  $v$  such that  $Av = \lambda v$  for some  $\lambda \in K$

**Theorem:** If  $\{v_1, \dots, v_n\}$  are eigenvectors of distinct  $\lambda_1, \dots, \lambda_m$ , then it is linearly independent

- By Induction:  $\lambda_1(c_1 v_1 + \dots + c_m v_m) = 0$  and  $A(c_1 v_1 + \dots + c_m v_m) = 0 \implies c_2(\lambda_2 - \lambda_1)v_2 + \dots + c_m(\lambda_m - \lambda_1)v_m = 0 \implies c_1 = \dots = c_m = 0$

**Diagonalization:** Basis  $\{v_1, \dots, v_n\}$  is diagonalizes  $L : V \rightarrow V$  if each  $v_i$  is an eigenvector such that  $Lv_i = c_i v_i$

- Transformation matrix WRT to basis is diagonal with  $c_i$

**Characteristic Polynomial:**  $P_A(t) = \det(tI - A)$        $\lambda$  is an eigenvalue  $\iff P_A(\lambda) = 0$

**Theorem:**  $A : V \rightarrow V$  is symmetric, then  $A$  has a non-zero eigenvector

**Invariant:**  $A(W) \subseteq W \iff \forall u \in W, Au \in W$

**Theorem:** For symmetric  $A : V \rightarrow V$  and eigenvector  $v, w \in V$  and  $w \perp v \implies Aw \perp v$

- $\langle Aw, v \rangle = \langle w, Av \rangle = \lambda \langle w, v \rangle = 0 \implies Aw \in W^\perp \implies W^\perp$  is invariant  $A$

**Spectral Theorem:** For symmetric  $A : V \rightarrow V$ ,  $V$  has an orthonormal basis of eigenvectors

- Since  $A$  is symmetric, take an eigenvector  $v_1$  and define  $V_1 = \text{span}(\{v_1\})$ , then  $V = V_1 \oplus V_1^\perp$ , both invariant under  $A$   
Apply IH to  $W^\perp$ , with dimension  $n - 1$  to create an orthonormal basis  $\{e_1, \dots, e_n\}$  where diagonal matrix of  $\lambda_i$  is the matrix WRT to  $\{e_1, \dots, e_n\}$

**Theorem:** For symmetric  $A$  matrix, there exists real unitary matrix  $U$  such that  $U^t A U = U^{-1} A U$  is diagonal

- **Upshot:** All symmetric matrices can be written as  $A = U D U^t$  where  $D$  is diagonal and  $U$  is real unitary

**8.2.10:** Show that eigenvalues of  $A, A^t$  are the same

- $\det(tI - A) = \det((tI - A)^t) = \det(tI - A^t)$

**8.2.11:** Let  $A$  be invertible matrix, then  $\lambda \neq 0$  and  $\lambda^{-1}$  is an eigenvalue of  $A^{-1}$

- If  $\lambda = 0$ , then  $Av = 0 \implies A$  not invertible since  $\text{Ker}(A) \neq \{O\}$
- $A^{-1}Av = A^{-1}\lambda v \implies Iv = A^{-1}\lambda v \implies A^{-1}v = \lambda^{-1}v$

**8.2.12:** Does the derivative of  $\{\sin t, \cos t\}$  have any non-zero eigenvectors?

- $D(a \cos t + b \sin t) = b \cos t - a \sin t = \lambda(a \cos t + b \sin t) \implies (b - a\lambda) \cos t + (-a - b\lambda) \sin t = 0 \implies \lambda^2 b + \lambda = 0 \implies$  no

**8.2.15:** Show that eigenvalues of  $AB$  are the same as eigenvalues of  $BA$

- $ABv = \lambda v \implies B\lambda v = BABv = (BA)Bv$  so  $\lambda$  is an eigenvalue of  $AB, BA$   
If  $\lambda = 0$ , then  $P_{AB}(t) = \det(-AB) = \det(-BA) = P_{AB}(t)$

**8.4.3:** For symmetric  $A : V \rightarrow V$  show that  $\langle Av, v \rangle > 0 \implies \lambda > 0$  and  $\exists$  symmetric  $B$  such that  $B^2 = A$  and  $BA = AB$ , and what are the eigenvalues of  $B$

- $\langle Av, v \rangle = \lambda \langle v, v \rangle \implies \lambda > 0$
- $A = UDU^t = (UD'U^t)(UD'U^t) = B^2$  (symmetric since  $B^t = B$ ) and  $(UD'U^t)(UDU^t) = UD'DU^t = (UDU^t)(UD'U^t)$

**8.4.12:** Show that if symmetric  $A$  only has one eigenvalue, every orthogonal basis of  $V$  consists of eigenvectors of  $A$

- $D = U^{-1}AU \implies A = UDU^{-1} = U\lambda IU^{-1} = \lambda I$ . Thus any vector is an eigenvector

**8.4.13:** Let  $A : V \rightarrow V$  be symmetric and that there are  $n$  distinct eigenvalues of  $A$ . Then the eigenvectors form an orthogonal basis of  $V$

- Any  $v_i, v_j$  are orthogonal since  $\langle Av_i, v_j \rangle = \lambda_i \langle v_i, v_j \rangle = \lambda_j \langle v_i, v_j \rangle = \langle v_i, Av_j \rangle \implies (\lambda_i - \lambda_j) \langle v_i, v_j \rangle = 0 \implies v_i \perp v_j$
- Induction:  $\lambda_1(a_1v_1 + \dots + a_nv_n) = A(a_1v_1 + \dots + a_nv_n) \implies (\lambda_1 - \lambda_2)a_2v_2 + \dots = 0 \implies a_i = 0$ . Thus linearly independent

**Polynomial:**  $f(t) = a_nt^n + \dots + a_0$        $\deg(fg) = \deg(f) + \deg(g)$       **Root**  $\alpha \implies f(\alpha) = 0$

- For complex polynomial,  $\exists \alpha_1, \dots, \alpha_n$  such that  $f(t) = (t - \alpha_1) \dots (t - \alpha_n)$

For  $n \times n$  matrix  $A$ , exists a polynomial  $f \in K[t]$  such that  $f(A) = 0$ . Follows from powers of  $A$  are linearly dependent for  $N > n^2$

$$a_N A^n + \dots + a_0 I = 0 \implies f(t) = a_N t^N + \dots + a_0$$

- **Note:** this also applies to linear maps  $A$

**9.2.2:** If  $A$  is a symmetric matrix, show that  $f(A)$  is also symmetric

- Clearly symmetry holds over  $+$  and scalar multiplication. For  $A^n$ , use induction:  $(A^{k+1})^t = A^t(A^k)^t = A^{k+1}$

**Fan:** A fan of operator  $A$  is sequence of subspace  $\{V_1, \dots, V_n\}$  such that  $V_i \subset V_{i+1}$  where each  $V_i$  is  $A$ -invariant

**Fan Basis:**  $\{v_1, \dots, v_n\}$  such that  $\{v_1, \dots, v_i\}$  is a basis for  $V_i$

**Theorem:** If  $\{v_1, \dots, v_n\}$  is a fan basis for  $A$ , the matrix associated with  $A$  is upper triangular

- Since  $AV_i \subset V_i, \exists a_{ij}$  such that  $Av_i = a_{1i}v_1 + \dots + a_{ii}v_n$ , which creates an upper triangular matrix
- **Note:** Converse holds since an upper triangular matrix  $A$  has column unit vectors that form a fan basis for  $A$

**Triangulable:** Operator  $A : V \rightarrow V$  has a basis with an associated matrix of  $A$  that is **triangular**

**10.1.4:** Show that the inverse of an invertible triangular matrix is also triangular, having the same fan as  $A$ ,  $\{V_1, \dots, V_n\}$

- $A : V_i \rightarrow V_i \implies A^{-1} : V_i \rightarrow V_i$  so  $V_i$  is  $A^{-1}$  invariant. Also each  $V_i \subset V_{i+1}$

**Theorem:** For  $V$  over the complex, fan of  $A$  exists

For char polynomial  $P(A) = (A - \lambda_1 I)v_1 \dots (A - \lambda_n I)v_n = 0 \implies P(A) = 0$  for vectors of a basis of eigenvectors  $\{v_1, \dots, v_n\}$

**Cayley-Hamilton Theorem:** Let  $V$  be a complex vector space and  $A : V \rightarrow V$ , let  $P$  be the char polynomial, then  $P(A) = 0$

- **Corollary:** For a  $n \times n$  matrix of complex numbers  $A$ ,  $P(A) = 0$

**Euclidean Algorithm:**  $f(t) = q(t)g(t) + r(t)$  where  $\deg(r) < \deg(g)$

- **Corollary:**  $f(\alpha) = 0 \implies f(t) = (t - \alpha)q(t)$

**Ideal:**  $J \subseteq K[t]$  satisfying:  $0 \in J$        $f, g \in J \implies f + g \in J$        $f \in J \implies \forall g \in K[t], gf \in J$

- 1 is the **generator** of  $K[t]$ , also 1 is called the **unit ideal**

**Theorem:** For an ideal  $J$ , there exists a generator  $g$  where  $g$  is the smallest degree

**Greatest Common Divisor:**  $g = \gcd(f_1, f_2) \implies g \mid f_1, g \mid f_2$  and  $h \mid f_1$  and  $h \mid f_2 \implies h \mid g$

**Theorem** If  $g$  is the generator of the ideal created by  $f_1, f_2$ , then  $\gcd(f_1, f_2) = g$

- **Corollary:** Can be generalized to  $n$  polynomials  $f_1, \dots, f_n$

**Relatively Prime:**  $\gcd(f_1, \dots, f_n) = 1$       **Irreducible** if  $p = fg \implies f$  or  $g$  has degree 0

**Theorem:** Every  $f \in K[t]$  can be expressed as a product of irreducibles  $p_i$

**Multiplicity:**  $f = p^m g \implies m$  is the multiplicity of  $p$  in  $f$

Take  $f(t) \in K[t]$  and  $w \in W = \text{Ker}(f(A))$ , then  $W$  is invariant under  $A$

- For  $v \in W$ , we have  $tf(t) = f(t)t \implies Af(A)v = f(A)Av = 0 \implies Av \in W$

**Note:**  $f(A)g(A) = g(A)f(A)$

**Theorem:** For  $f \in K[t]$  where  $f = f_1 f_2$  where  $f_1, f_2$  have degree  $\geq 1$  and  $\gcd = 1$ ,  $f(A) = 0$ , and  $W_1 = \text{Ker}(f_1(A)), W_2 = \text{Ker}(f_2(A))$ , we have that  $V = W_1 + W_2$

- $g_1(A)f_1(A)v + g_2(A)f_2(A)v = v \implies V = W_2 + W_1$  since left component in  $W_2$  and right component in  $W_1$
- Set  $v = w_1 + w_2 \implies g_1 f_1 v = g_1 f_1 w_2 \implies w_2 = g_1 f_1 v$ . Similar for  $w_1 = g_2 f_2 v$ . This comes from  $g_1 f_1 w_2 + g_2 f_2 w_2 = w_2$
- **Corollary:** Theorem also applies for several product of factors

**Theorem:** Vector Space over  $C$  and an  $A : V \rightarrow A$  such that  $P(A) = 0$  where  $P(t) = (t - \alpha_1)^{m_1} \cdots (t - \alpha_r)^{m_r}$ . Set  $W_i = \text{Ker}(A - \alpha_i I)^{m_i}$ , then  $V = W_1 \oplus \cdots \oplus W_r$

**11.4.1:** Show that  $\text{Im}(f_1(A)) = \text{Ker}(f_2(A))$

- $y \in \text{Im}(f_1(A)) \implies f_1(A)x = y \implies f_2(A)y = 0 \implies \text{Im}(f_1(A)) \subseteq \text{Ker}(f_2(A))$
- $v \in \text{Ker}(f_2(A)) \implies v = g_1 f_1 v + g_2 f_2 v = g_1 f_1 v \in \text{Im}(f_1(A))$

**11.4.3:** Show that if  $P_A(t) = (t - \alpha_1) \cdots (t - \alpha_n)$  that  $V$  has a basis consisting of eigenvectors of  $A$

- $P(A) = 0$  and  $P = \prod f_i$  where  $f_i(t) = (t - \alpha_i)$

Set  $V_i = \text{Ker}(f_i(A))$ , then  $V_i$  is an eigenspace of  $A$  and  $V = V_1 \oplus \cdots \oplus V_n$  and  $V$  has a basis of eigenvectors

**S-invariant:**  $BW \subseteq W$  for all operators  $B \in S$       **Simple S-space:** Only S-invariant subspaces of  $V$  are  $V, O$

**Example 1:**  $A$  such that  $AB = BA$  for all  $B \in S \implies \text{Im}(A), \text{Ker}(A)$  are S-invariant

- $w = Av \implies Bw = BAv = ABv \implies Bw \in \text{Im}(A)$        $u \in \text{Ker}(A) \implies ABu = BAu = 0 \implies Bu \in \text{Ker}(A)$

**Theorem:** For a simple S-space  $V$  and operator  $A : V \rightarrow V$  such that  $AB = BA$  for all  $B \in S$ , either  $A$  is invertible or  $A$  is zero map

- Assume  $A \neq 0$ , by example 1,  $\text{Ker}(A) = \{O\}$  and its image is all of  $V \implies A$  is invertible

**Theorem:** For a vector space  $V$  over  $C$ , a set of operators  $S$ ,  $V$  is S-simple, operator  $A : V \rightarrow V$  such that  $AB = bA$ , there exists  $\lambda$  such that  $A = \lambda I$

- Take the ideal  $J$  such that  $f(A) = 0$  and take its generator  $g$ .  $g$  is irreducible since otherwise  $g = h_1 h_2 \implies h_1(A) \neq 0, h_2(A) \neq 0$  are invertible  $\implies g = h_1 h_2$  is invertible but  $\deg(g) > 0$

Any irreducible over  $C$  has degree 1 thus  $g(t) = t - \lambda \implies g(A) = 0 \implies A = \lambda I$

**11.5.5:** Let  $S$  be a set of operators and  $U, W$  be S-invariant. Show that  $U + W$  and  $U \cap W$  are S-invariant

- Take  $v = u + w \implies Tv = Tu + Tw \in U + W$       Take  $v \in U \cap W \implies Tv \in U$  and  $\in W$

**Cyclic:**  $(A - \lambda I)$  is cyclic if  $(A - \lambda I)^r v = 0$       **Period** is  $r$  such that  $(A - \alpha I)^k v \neq 0$  for  $0 \leq k < r$

**Lemma:**  $\{v, (A - \alpha I)v, \dots, (A - \alpha I)^{r-1}v\}$  is linearly independent

- Let  $B = A - \alpha I$  and  $f(t) = c_0 + \cdots + c_s t^s$  for  $s \leq r - 1$ , then  $f(B)v = 0$

Take  $g = t^r$  and let  $h = \gcd(f, g) \implies h = f_1 f + g_1 g \implies h(B)v = 0$

Then  $h \mid g \implies h = t^d$  for  $d \leq r - 1$ . Contradiction since  $r$  is the period

A vector space is **cyclic** if  $\{v, Av, \dots, A^{r-1}v\}$  generates  $V$

- **Corollary:** By the previous lemma,  $\{(A - \alpha I)^{r-1}v, \dots, v\}$  is a basis for  $V$

**Jordan Basis** for  $V$  with respect to  $A$

$$\begin{pmatrix} \alpha & 1 & 0 & \cdots & 0 & 0 \\ 0 & \alpha & 1 & \cdots & 0 & 0 \\ \vdots & \vdots & & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \cdots & \alpha & 1 \\ 0 & 0 & 0 & \cdots & 0 & \alpha \end{pmatrix}.$$

Figure 1: Jordan Basis

- **Note:**  $(A - \alpha I)^{r-1}v$  is an eigenvector with eigenvalue  $\alpha$

If  $V$  is the direct sum of  $A$ -invariant subspaces,  $V = V_1 \oplus \cdots \oplus V_m$  and each  $V_i$  is cyclic, then the sequence of Jordan basis for each  $V_i$  form a basis for  $V$

**Jordan Normal Form:**

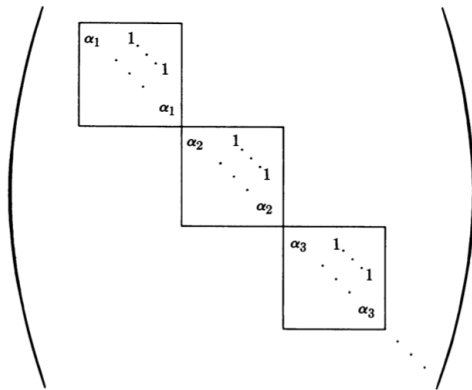


Figure 2: Jordan Normal Form

**Theorem:** For  $V$  over  $C$  and operator  $A : V \rightarrow V$ ,  $V$  can be expressed as a direct sum of  $A$ -invariant cyclic subspaces

**Minimal Polynomial:** Factors of characteristic polynomial of minimal degrees such that  $M(A) = 0$

**Similar:**  $A, B$  are **similar** if there is an invertible matrix  $N$  such that  $B = N^{-1}AN$

- If  $\det(A) \neq \det(B)$ , then  $A, B$  are NOT similar

**11.6.2:** Let  $V$  be cyclic. Show that the subspace of  $V$  generated by eigenvectors of  $A$  is one-dimensional.

- $V$  has a basis  $\{v, (A - \alpha I)v, \dots, (A - \alpha I)^{r-1}v\}$  then we see that  $0 = (A - \alpha I)^r v = a_0(A - \alpha I)v + \cdots + a_{r-2}(A - \alpha I)v \implies a_0 = \cdots = a_{r-2} = 0 \implies$  subspace is generated by  $(A - \alpha I)^{r-1}v$

**11.6.3:** Let  $V$  be cyclic and  $f$  be a polynomial. What are the eigenvalues of  $f(A)$ ? Same question when  $V$  is not cyclic?

- Since  $V$  is cyclic, it has a Jordan basis with eigenvalues on the diagonal  $\implies$  eigenvalue of  $f(A)$  is  $f(\lambda)$ . Otherwise, we can write  $V$  as a direct sum of cyclic subspaces, eigenvalues are  $f(\lambda_i)$