Linear Algebra 2

Lecture notes, University (of Technology) Graz
based on the lecture by Franz Lehner

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Contents

This lecture took place on 2018/03/05.

Lecture

- Mon, 08:15–09:45, lecture
- Wed, 08:15–09:45, lecture
- Mon, 16:00–18:00, tutorial, AE01
- Mon, 13:15–14:00, conversatorium (BE01)

Linear algebra 1

Gottfried Wilhelm von Leibniz (1646–1716). Results from 1693:

- Vector spaces (first definition in 1880)
- Matrices and linear maps

From now, it will be more specific (matrices). In general, we discuss "when is a matrix invertible"?

$$\begin{aligned} ax + by &= e \\ cx + dy &= f \end{aligned}$$

We need to invert the matrix

Assuming $a \neq 0$. We multiply the first row with $\cdot \frac{1}{a} \cdot (-c)$.

$$\begin{array}{cc|cc} a & b & 1 & 0 \\ c & d & 0 & 1 \\ \hline 0 & d - \frac{c}{a} \cdot b & -\frac{c}{a} & 1 \end{array}$$

We then divide by $d - \frac{c}{a} b$ if $\neq 0$.

If $a = 0$ and $c = 0$, rank is certainly not 2.

If $a = 0$ and $c \neq 0$, we multiply with $\frac{1}{c}(-a)$.

$$\begin{array}{cc} a & b \\ c & d \\ \hline 0 & b - \frac{ad}{c} \end{array}$$

we divide $b - \frac{ad}{c}$ if $\neq 0$.

When does such a system have a non-trivial solution? There is a non-trivial solution iff $ad - bc \neq 0$.

$ad - bc \neq 0$ iff $\begin{pmatrix} a & b \\ c & d \end{pmatrix}$ is invertible.

Leibniz was not the first discovering it. The result was found before 1685 by Sehi Takahazu.

Determinants

Definition

$$\det \begin{pmatrix} a & b \\ c & d \end{pmatrix} =: ad - bc =: \begin{vmatrix} a & b \\ c & d \end{vmatrix}$$

is called *determinant of matrix* $\begin{pmatrix} a & b \\ c & d \end{pmatrix}$.

Properties

- The determinant is linear in every row and every column. For fixed b, d, it is

  $$\begin{pmatrix} x \\ y \end{pmatrix} \mapsto \det \begin{pmatrix} x & b \\ y & d \end{pmatrix} = dx - by \qquad \text{is linear}$$

  $$\mathbb{K}^2 \to \mathbb{K}$$

  $$\begin{aligned} \det \begin{pmatrix} \lambda x + \mu x' & b \\ \lambda y + \mu y' & d \end{pmatrix} &= d(\lambda x + \mu x') - b \cdot (\lambda y + \mu y') \\ &= \lambda(dx - by) + \mu(dx' - by') \\ &= \lambda dt \begin{pmatrix} x & b \\ y & d \end{pmatrix} + \mu \begin{pmatrix} x' & b \\ y' & d \end{pmatrix} \end{aligned}$$

  The determinant is bilinear in rows and columns.

  $$\det(\lambda v + \mu v', w) = \lambda \det(v, w) + \mu \det(v', w)$$

  Let $v = \begin{pmatrix} a \\ c \end{pmatrix}$.

  $$\det(v, \lambda w + \mu w') = \lambda \det(v, w) + \mu \det(v, w')$$

  Let $w = \begin{pmatrix} b \\ d \end{pmatrix}$. Follows analogously.

- If two rows are the same, then $\det(M) = 0$.

$$\det\begin{pmatrix} a & b \\ c & d \end{pmatrix} = ab - ba = 0$$

$$\det\begin{pmatrix} a & a \\ c & c \end{pmatrix} = ac - ca = 0$$

- The determinant of the unit matrix is one.

$$\det\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = 1$$

Theorem 2.1. *The properties 1–3 characterize the determinant. If $\varphi : \mathbb{K}^2 \times \mathbb{K}^2 \to \mathbb{K}$.*

bilinear[1]

$$\varphi(\lambda v + \mu v', w) = \lambda\varphi(v, w) + \mu\varphi(v', w)$$
$$\forall v, w, v', w' : \mu(v, \lambda w + \mu w') = \lambda\varphi(v, w) + \mu\varphi(v, w')$$

$$\forall \nu : \varphi(\nu, v) = 0$$
$$\implies \varphi = \det$$

$\varphi(e_1, e_2) = 1$

Proof.

$$v = \begin{pmatrix} a \\ c \end{pmatrix} = a \cdot e_1 + c \cdot e_2$$

$$w = \begin{pmatrix} d \\ b \end{pmatrix} = b \cdot e_1 + d \cdot e_2$$

$$\begin{aligned} \varphi(v, w) &= \varphi(a \cdot e_1 + c \cdot e_2, b \cdot e_1 + d \cdot e_2) \\ &= a \cdot \varphi(e_1, b \cdot e_1 + d \cdot e_2) + c \cdot \varphi(e_2, b \cdot e_1 + d \cdot e_2) \\ &= ab \cdot \underbrace{\varphi(e_1, e_1)}_{=0} + ad \cdot \varphi(e_1, e_2) + cb \cdot \varphi(e_2, e_1) + cd \cdot \underbrace{\varphi(e_2, e_2)}_{=0} \end{aligned}$$

Is zero, because of property 3.

$$= ad \cdot \underbrace{\varphi(e_1, e_2)}_{=1} + cb \cdot \varphi(e_2, e_1)$$

$$0 = \varphi(e_1 + e_2, e_1 + e_2) = \underbrace{\varphi(e_1, e_1)}_{=0} + \underbrace{\varphi(e_1, e_2)}_{=1} + \varphi(e_2, e_1) + \underbrace{\varphi(e_2, e_2)}_{=0}$$
$$\implies \varphi(e_2, e_2) = -1$$

□

Corollary.

$$\varphi(v, w) = -\varphi(w, v) \forall v, w$$

Corollary (Geometrical interpretation)**.**

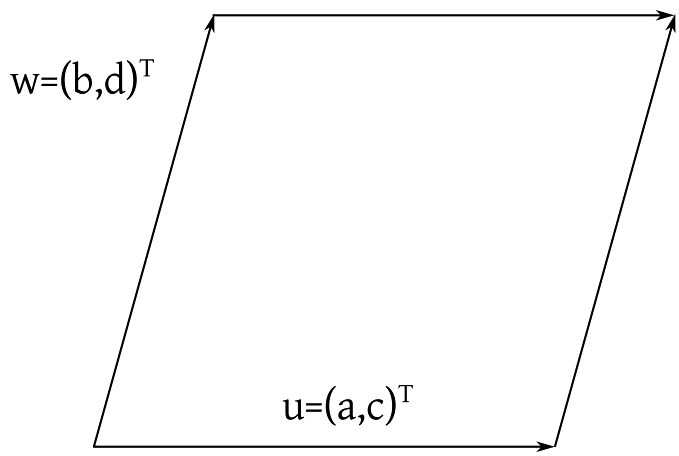


Figure 1: Geometric interpretation of determinants

See Figure 1. The determinant $\det(v, w)$ *is the area of the spanned parallelogram. We denote F as the function returning the area of a geometric object.*

Proof. $\text{area}(v, w)$ satisfies properties $(i) - (iii)$.
Consider orthogonal e_1 and e_2. $F = 1 = \det(e_1, e_2)$. $\det(e_2, e_1) = -1$.
The sign indicates the orientation of the area. □

By property 2, if $v = w$, then $F = 0$. By property 1,

1. If v and w are *linear dependent*[2], then

$$\lambda v + \mu w = 0 \qquad (\lambda, \mu) \neq (0, 0)$$

   Without loss of generality, $\mu \neq 0 \implies w = -\frac{\lambda}{\mu} \cdot v$.

2. To show:

$$F(\lambda v, w) = \lambda \cdot F(v, w)$$

[2]Hence, one vector is a multiple of the other

$$F(v + v', w) = F(v, w) + F(v', w)$$

Let $\lambda \in \mathbb{N}$. We multiply the area n times.

$$F(n \cdot v, w) = n \cdot F(v, w)$$

3.
$$F\left(\frac{1}{n} \cdot v, w\right) = \frac{1}{n} F(v, w)$$

follows from $F(\lambda v, w) = \lambda \cdot F(v, w)$, because $v = n \cdot (\frac{1}{n} v)$:

$$F\left(n\left(\frac{1}{n}v\right), w\right) = n \cdot F\left(\frac{1}{n}v, w\right)$$

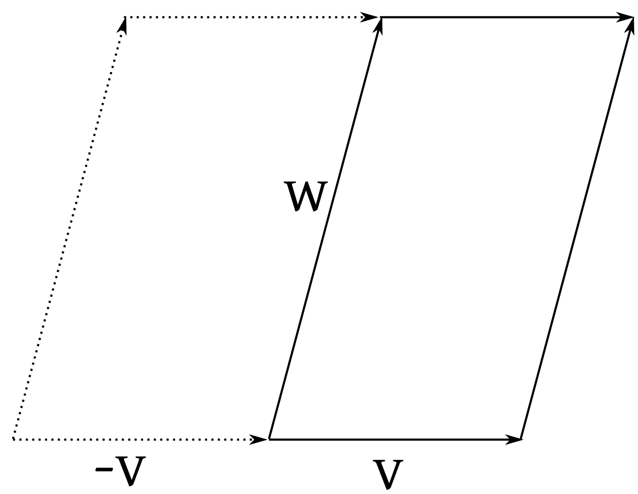
4. 

Figure 2: The sign changes if the orientation changes

If we combine (2) and (3),

$$F\left(\frac{m}{n}v, w\right) = \frac{m}{n} F(v, w)$$

See Figure 2.

5. By continuity, $F(\lambda v, w) = \lambda F(v, w) \forall \lambda \in \mathbb{R}_+$[3]. If the orientation changes, the sign changes. By this property, this actually holds for $\mathbb{R}$, not only $\mathbb{R}_+$.

[3] By the way, how are real numbers defined?

Analogously:

$$F(v, \lambda w) = \lambda F(v, w) \forall \lambda \in \mathbb{R} \forall v, w \in \mathbb{R}^2$$

6. To show: $F(v + v', w) = F(v, w) + F(v', w)$

   If v and w are linear independent, then $F(v + w, w) = F(v, w)$. In general, for a parallelogram of height h and vector w, it holds that

   $$F = |w| \cdot h$$

   The height of the parallelogram stays the same.

   $$F(v, w) = F(v + w, w)$$

7. $$F(\lambda v + \mu w, w) = \lambda F(v, w)$$

   Case $\mu = 0$ Already shown, $F(\lambda v, w) = \lambda F(v, w) \forall \lambda \in \mathbb{R}$.

   Case $\mu \neq 0$ $F(\lambda v + \mu w, w) = \frac{1}{\mu} F(\lambda v + \mu w, \mu w) = \frac{1}{\mu} F(\lambda v, \mu w) = F(\lambda v, w) = \lambda F(v, w)$

8. Let v and w be linear independent, then they define a basis of $\mathbb{R}^2$.

   $$\begin{aligned} v_1 &= \lambda_1 v + \mu_1 w \\ v_2 &= \lambda_2 v + \mu_2 w \end{aligned}$$

   $$\begin{aligned} \rightarrow F(v_1 + v_2, w) &= F(\lambda_1 v + \mu, w + \lambda_2 v + \mu_2 w, w) \\ &= F((\lambda_1 + \lambda_2)v + (\mu_1 + \mu_2)w, w) \\ &= F((\lambda_1 + \lambda_2)v, w) \\ &= (\lambda_1 + \lambda_2)F(v, w) \\ &= \lambda_1 F(v, w) + \lambda_2 F(v, w) \\ &= F(\lambda_1 v, w) + F(\lambda_2 v, w) \\ &= F(\lambda_1 v + \mu_1 w, w) + F(\lambda_2 v + \mu_2 w, w) \\ &= F(v_1, w) + F(v_2, w) \end{aligned}$$

   This shows that additivity is given.

Determinant form

Definition 2.1. *Let V be an n-dimensional vector space over $\mathbb{K}$. A* determinant form *is a map*

$$\triangle : V^n \to \mathbb{K}$$

$$(a_1, \dots, a_n) \mapsto \triangle(a_1, \dots, a_n)$$

Let $n = 2$.

$$\triangle : \left(\begin{pmatrix} a \\ c \end{pmatrix}, \begin{pmatrix} b \\ d \end{pmatrix} \right) \mapsto \begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc$$

It satisfies the properties of *multilinearity*:

1. $\triangle(a_1, \dots, \lambda a_k, \dots, a_n) = \lambda \triangle(a_1, \dots, a_n)$
2. $\triangle(a_1, \dots, a_k + v, \dots, a_n) = \triangle(a_1, \dots, a_k, \dots, a_n) + \triangle(a_1, \dots, a_{k-1}, v, a_{k+1}, \dots, a_n)$

Multilinearity is given, if linearity is given in every component. Hence, if $a_1, \dots, a_{k-1}, a_{k+1}, \dots, a_n$ are fixed, then

$$V \to \mathbb{K}$$

$$v \mapsto \triangle(a_1, \dots, a_{k-1}, v, a_{k+1}, \dots, a_n) \text{ linear}$$

Furthermore, it satisfies the following property:

$$\triangle(a_1, \dots, a_n) = 0$$

if $\exists k \neq l : a_k = a_l$. If $\triangle \not\equiv 0$, then $\triangle$ is called *non-trivial*.

Corollary.

$$\triangle(a_1, \dots, a_k + \lambda a_i, \dots, a_n) = \triangle(a_1, \dots, a_k, \dots, a_n) \forall \lambda \in \mathbb{K}, \forall i \neq k$$

$$\triangle(a_1, \dots, a_i, \dots, a_j, \dots, a_n) = -\triangle(a_1, \dots, a_j, \dots, a_i, \dots, a_n)$$

Proof.

$$\begin{aligned} \triangle(a_1, \dots, a_k + \lambda a_i, \dots, a_n) &= \triangle(a_1, \dots, a_k, \dots, a_n) + \triangle(a_1, \dots, a_{k-1}, \lambda a_i, a_{k+1}, \dots, a_n) \\ &= \triangle(a_1, \dots, a_n) + \lambda \triangle(a_1, \dots, a_{k-1}, a_i, a_{k+1}, \dots, a_n) \\ &= 0 \qquad \text{because } a_i \text{ occurs twice} \end{aligned}$$

□

$$\begin{aligned} 0 &= \triangle(a_1, \dots, a_i + a_j, \dots, a_i + a_j, \dots, a_n) \\ &= \triangle(a_1, \dots, a_i, \dots, a_i, \dots, a_n) \\ &+ \triangle(a_1, \dots, a_i, \dots, a_j, \dots, a_n) \\ &+ \triangle(a_1, \dots, a_j, \dots, a_i, \dots, a_n) \\ &+ \triangle(a_1, \dots, a_j, \dots, a_j, \dots, a_n) \end{aligned}$$

The first and last term are zero. Multilinearity is given:

$$\lambda(a_1, \dots, \lambda a_k, \dots, a_n) = \lambda \triangle(a_1, \dots, a_n)$$

$$\lambda(a_1, \dots, \lambda a_k + v, \dots, a_n) = \lambda \triangle(a_1, \dots, a_n) + \triangle(a_1, \dots, a_{k-1}, v, a_{k+1}, \dots, a_n)$$

This lecture took place on 2018/03/07.

Determinant form: $\dim V = n$

$$\triangle : V^n \to \mathbb{K}$$

1. $\triangle(a_1, \ldots, a_{k-1}, \lambda a_k, a_{k+1}, \ldots, a_n) = \lambda \triangle(a_1, \ldots, a_n)$
2. $\triangle(a_1, \ldots, a_{k-1}, a_k + v, a_{k+1}, \ldots, a_n = \triangle(a_1, \ldots, a_k, \ldots, a_n) + \triangle(a_1, \ldots, v, \ldots, a_n)$
3. $\triangle(a_1, \ldots, a_n) = 0$ if $\exists i \neq j : a_i = a_j$

Multilinearity is given by the first two properties.

$\triangle \not\equiv 0$

Then the fourth property follows:

4 $\triangle(a_1, \ldots, a_k + \lambda a_i, \ldots, a_n) = \triangle(a_1, \ldots, a_n) \forall i \neq k \forall \lambda \in \mathbb{K}$

1. $\triangle(a_1, \ldots, a_i, \ldots, a_j, \ldots, a_n) = -\triangle(a_1, \ldots, a_j, \ldots, a_i, \ldots, a_n)$

Example 2.1. *Let $n = 2$, $V = \mathbb{K}^2$.*

$$\triangle\left(\begin{pmatrix} a \\ c \end{pmatrix}, \begin{pmatrix} b \\ d \end{pmatrix}\right) = ad - bc = \det\begin{pmatrix} a & b \\ c & d \end{pmatrix}$$

Permutations and transpositions

Definition 2.2. *A* permutation *is a bijective map $\sigma : \{1, \ldots, n\} \to \{1, \ldots, n\}$. σ_n is the set of all permutations.*

$$|\sigma_n| = n!$$

Remark 2.1. *σ_n in regards of composition defines a group with neutral element* id *and is called* symmetric group.

Remark 2.2. *For $n \geq 3$, it is non-commutative.*

Example 2.2. *Permutations:*

$$\begin{pmatrix} 1 & 2 & 3 & 4 \\ 4 & 1 & 3 & 2 \end{pmatrix} \circ \begin{pmatrix} 1 & 2 & 3 & 4 \\ 1 & 3 & 4 & 2 \end{pmatrix} = \begin{pmatrix} 1 & 2 & 3 & 4 \\ 4 & 3 & 2 & 1 \end{pmatrix}$$

So, e.g. 2 is mapped to 3 (right side of $\circ$) and 3 is mapped to 3 (left side of $\circ$). Hence 2 is mapped to 3 (right-hand side of =).

$$\begin{pmatrix} 1 & 2 & 3 & 4 \\ 4 & 1 & 3 & 2 \end{pmatrix}^{-1} = \begin{pmatrix} 1 & 2 & 3 & 4 \\ 2 & 4 & 3 & 1 \end{pmatrix}$$

Definition 2.3. *A* transposition *is a permutation exchanging exactly 2 elements.*

$$\tau_{ij} : \begin{cases} i \mapsto j \\ j \mapsto i \\ k \mapsto k \forall k \notin \{i, j\} \end{cases}$$

$$\tau_{ij}^{-1} = \tau_{ij}$$

Remark 2.3. *Every permutation $\sigma \in \sigma_n$ with $\sigma \neq \mathrm{id}$ can be denoted as product of transpositions.*

Proof.

$$\sigma = \begin{pmatrix} 1 & 2 & \dots & n \\ \sigma(1) & \sigma(2) & \dots & \sigma(n) \end{pmatrix}$$

Example:

$$\sigma = \begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 \\ 1 & 3 & 5 & 4 & 7 & 6 & 2 \end{pmatrix}$$

□

Find transpositions $\tau_1, \dots, \tau_k$ such that $\sigma = \tau_1 \circ \tau_2 \circ \dots \circ \tau_k$.

If $\sigma = \mathrm{id}$, then $k = 0$.

If $\sigma \neq \mathrm{id}$,

$$k_1 = \min \{ i \mid \sigma(i) \neq i \} \neq \emptyset$$

$$\tau_1 = \tau_{k_1 \sigma(k_1)}$$

$$\sigma_1 = \tau_i \circ \sigma$$

if $\sigma_i = \mathrm{id}$, then $\tau_1 \circ \sigma = \mathrm{id}$. Then $\sigma = \tau_1^{-1} = \tau_i$.

$$k_2 = \min \{ i \mid \sigma_i(i) \neq i \}$$

$$\tau_2 = \tau_{k_2 \sigma_1(k_2)}$$

$$\sigma_2 = \tau_2 \circ \sigma_1$$

Example 2.3. *Let $k_1 = 2$.*

$$\tau_1 = \tau_{23}$$

$$\sigma_1 = \tau_{23} \circ \begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 \\ 1 & 3 & 5 & 4 & 7 & 6 & 2 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 \\ 1 & 2 & 5 & 4 & 7 & 6 & 3 \end{pmatrix}$$

$k_2 = 3$.

$$\tau_2 = \tau_{35}$$

$$\sigma_2 = \tau_2 \circ \sigma_1 = \begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 \\ 1 & 2 & 3 & 4 & 7 & 6 & 5 \end{pmatrix}$$

$k_3 = 5$.

$$T_3 = T_{57}$$

$$\begin{aligned} \sigma_3 = \tau_3 \circ \sigma_2 &= \begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 \\ 1 & 2 & 3 & 4 & 5 & 6 & 7 \end{pmatrix} \\ &= \mathrm{id} \end{aligned}$$

$$\begin{aligned} \tau_3 \circ \tau_2 \circ \tau_1 \circ \sigma &= \mathrm{id} \\ \implies \tau_2 \circ \tau_1 \circ \sigma &= T_3^{-1} \circ \mathrm{id} = \tau_3 \\ \tau_1 \circ \sigma &= \tau_2^{-1} \circ T_3 = \tau_2 \circ \tau_3 \\ \sigma &= \tau_1 \circ \tau_2 \circ \tau_3 \end{aligned}$$

and so on and so forth.

$$\tau_k$$

$$\begin{aligned} \sigma_k = \tau_k \circ \tau_{k-1} \circ \cdots \circ \tau_i \circ \sigma &= \mathrm{id} \\ \implies \sigma = \tau_1 \circ \tau_2 \circ \cdots \circ \tau_k \end{aligned}$$

Remark 2.4. *This decomposition is not unique.*

Definition 2.4. *Let $\pi \in \sigma_n$ be a permutation. A* malposition *of π is a pair (i, j) such that $i < j$ and $\pi(i) > \pi(j)$.*

$$f_\pi := \left| \left\{ (i, j) \,\middle|\, (i, j) \text{ is malposition of } \pi \right\} \right|$$

$$\mathrm{sign}(\pi) := (-1)^{f_\pi} =: (-1)^\pi$$

is called signature of π

Example 2.4.

$$\pi = \begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 \\ 1 & 3 & 5 & 4 & 7 & 6 & 2 \end{pmatrix}$$

Malpositions:

$$\{(2,7), (3,4), (3,7), (5,6), (5,7), (4,7), (6,7)\}$$

$$2 < 7$$

$$\pi(2) - 3 > 2 = \pi(7)$$

$$f_\pi = 7$$

Theorem 2.2.

$$\operatorname{sign}(\pi) = \prod_{\substack{i,j \\ i<j}} \frac{\pi(j) - \pi(i)}{j - i}$$

- $\binom{n}{2}$ *factors*
- *for transposition,* $\operatorname{sign} \tau = -1$.

Proof.

$$\prod_{i<j} \frac{\pi(j) - \pi(i)}{j - i} = \frac{\prod_{i<j}(\pi(j) - \pi(i))}{\prod_{i<j}(j - i)}$$

π is bijective in $\{1, \dots, n\}$ Hence, every difference $j - i$ occurs exactly one time in the enumerator and the denomiator with sign ± 1 depending on whether (i, j) is a malposition or not.

$$\operatorname{sign}(\pi(j) - \pi(i)) = \begin{cases} +1 & \pi(j) > \pi(i) \\ -1 & \pi(j) < \pi(i) \text{ hence malposition} \end{cases}$$

□

Example 2.5.

$$\pi = \begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 \\ 1 & 3 & 5 & 4 & 7 & 6 & 2 \end{pmatrix}$$

Malposition:

$$\{(2,7), (3,4), (3,7), (5,6), (5,7), (4,7), (6,7)\}$$
$$2 < 7$$
$$\pi(2) - 3 > 2 = \pi(7)$$
$$f_\pi = 7$$

$$\frac{\prod_{i<j}(\pi(j) - \pi(i))}{\pi_{i<j}(j - i)} = \frac{\prod_{i<j}(j - i) \cdot (-1)^{f_\pi}}{\prod_{i<j}(j - i)} = \operatorname{sign} \pi$$

$$\pi = \begin{pmatrix} 1 & 2 & 3 \\ 3 & 2 & 1 \end{pmatrix}$$

$$\begin{aligned} \prod_{i<j} \frac{\pi(j) - \pi(i)}{j - i} &= \frac{\pi(2) - \pi(1)}{2 - 1} \cdot \frac{\pi(3) - \pi(1)}{3 - 1} \cdot \frac{\pi(3) - \pi(2)}{3 - 2} \\ &= \frac{(2 - 3) \cdot (1 - 3) \cdot (1 - 2)}{(2 - 1)(3 - 1)(3 - 2)} \\ &= (-1)^3 = -1 \end{aligned}$$

Malpositions:

1. $(1,2)$
2. $(1,3)$
3. $(2,3)$

Transposition: Let $k < \tau(k)$.

$$\tau = \left\{ \begin{array}{ccccccccccc} 1 & 2 & \dots & k-1 & k & k+1 & \dots & \tau(k) & \tau(k+1) & \dots & n \\ 1 & 2 & \dots & k-1 & \tau(k) & k+1 & \dots & k & \tau(k+1) & \dots & n \end{array} \right\}$$

Malpositions (denoted F_τ):

$$F_\tau = \begin{cases} (k, k+1), \dots, (k, \tau(k)) \\ (k+1, \tau(k)), (k+2, \tau(k)), \dots, (\tau(k)-1, \tau(k)) \end{cases}$$

Let us count on a specific example:

$$\begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 \\ 1 & 2 & 6 & 4 & 5 & 3 & 7 \end{pmatrix}$$

$$\begin{cases} (3,4), (3,5), (3,6) \\ (4,6), (5,6) \end{cases}$$

$$|F_\tau| = (\tau(k) - k) + ((\tau(k) - 1) - k) = 2\tau(k) - 2k - 1 = 2(\tau(k) - k) - 1 \textit{ even}$$

Theorem 2.3. *1.* $\mathrm{sign}(\mathrm{id}) = 1$

2. $\mathrm{sign}(\pi \circ \sigma) = \mathrm{sign}(\pi) \circ \mathrm{sign}(\sigma)$
Hence, $\mathrm{sign}\, \sigma_n \to \{\pm 1\}$ *is a homomorphism.*

$(\{+1, -1\}, \cdot)$ *is a group* $\tilde{=}$ $(\mathbb{Z}_2, +)$

$$+1 \to [0]_2$$

$$-1 \to [1]_2$$

3. $\mathrm{sign}(\pi^{-1}) = \mathrm{sign}(\pi)$

Proof. 1. obvious, because there are no malpositions

2.

$$\mathrm{sign}(\pi \circ \sigma) = \prod_{i<j} \frac{(\pi \circ \sigma(j) - \pi \circ \sigma(i))}{j - i} \prod_{i<j} \frac{\sigma(j) - \sigma(i)}{\sigma(j) - \sigma(i)}$$

because of bijectivity

$$= \underbrace{\prod_{i<j} \frac{\pi(\sigma(j)) - \pi(\sigma(i))}{\sigma(j) - \sigma(i)}}_{\operatorname{sign}\pi} \cdot \underbrace{\prod_{i<j} \frac{\sigma(j) - \sigma(i)}{j - i}}_{\operatorname{sign}\pi}$$

3. Homomorphism

$$\operatorname{sign}(\pi^{-1}) = \operatorname{sign}(\pi)^{-1} = \operatorname{sign}(\pi)$$

□

Remark 2.5. *Recall that the kernel of a homormophism defines a subgroup.*

Corollary. 1. *If* $\pi = \tau_1 \circ \cdots \circ \tau_k$ *is a product of transpositions, then* $\operatorname{sign}(\pi) = (-1)^k$

2. $\mathfrak{a}_n = \{\pi \in \sigma_n \mid \operatorname{sign}(\pi) = +1\} = \ker(\operatorname{sign} : \sigma_n \to \{\pm 1\})$ *is a subgroup of* σ_n*, the so-called* alternating group

$$|\mathfrak{a}_n| = \frac{n!}{2}$$

Corollary.

$$\dim V = n$$

$$\triangle : V^n \to \mathbb{K} \qquad \textit{determinant form}$$

then it holds that $\forall \sigma \in \sigma_n : \triangle(a_{\sigma(1)}, \ldots, a_{\sigma(n)}) = \operatorname{sign}(a) \cdot \triangle(a_1, \ldots, a_n)$

Proof. If $\sigma = \tau$ is a transposition, the fourth property:

$$\triangle(a_{\tau(1)}, \ldots, a_{\tau(n)}) = -\triangle(a_1, \ldots, a_n)$$

and $\operatorname{sign}(\tau) = -1$.

The general case: $\sigma = \tau_1 \circ \cdots \circ \tau_k$ and $\sigma = \tau_1 \circ \sigma_1$.

$$\begin{aligned} \triangle(a_{\sigma(1)}, \ldots, a_{\sigma(n)}) &= \triangle(a_{\tau_1(\sigma_1(1))}, \ldots, a_{\tau_1(\sigma_1(n))}) \\ &= -\triangle(a_{\sigma_1(1), \ldots, a_{\sigma_1(n)}}) \end{aligned}$$

$\sigma_1 = \tau_2 \circ \sigma_2$

$$\begin{aligned} &= \text{ and so on and so forth} \\ &= (-1)^2 \triangle(a_{\sigma_2(1)}, \ldots, a_{\sigma_2(n)}) \\ &= (-1)^k \triangle(a_1, \ldots, a_n) \\ &= \operatorname{sign} \sigma \triangle(a_1, \ldots, a_n) \end{aligned}$$

□

Leibniz formula for determinants

Definition 2.5. *Let* $\dim V = n$*. Let* $B = (b_1, \dots, b_n)$ *be a basis of* V*.* $a_1, \dots, a_n \in V$ *with coordinates*

$$\psi_B(a_j) = \begin{pmatrix} a_{1j} \\ a_{2j} \\ \vdots \\ a_{nj} \end{pmatrix} \qquad A := \begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & & \vdots \\ a_{n1} & \dots & a_{nn} \end{bmatrix}$$

Then $\triangle(a_1, \dots, a_n) = \det(A) \cdot \triangle(b_1, \dots, b_n)$ *where*

$$\det(A) := \sum_{\pi \in \sigma_n} \operatorname{sign}(\pi) a_{1\pi(1)} a_{2\pi(2)} \dots a_{n\pi(n)}$$

is called determinant of A

This formula was discovered by Leibniz.

Example 2.6. *Consider* $n = 2$*.*

$$\begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} = \underbrace{a_{11}a_{22}}_{\pi=\mathrm{id}} - \underbrace{a_{12}a_{21}}_{\pi=\begin{pmatrix} 1 & 2 \\ 2 & 1 \end{pmatrix}}$$

Proof.

$$a_j = \sum_{i=1}^{n} a_{ij} b_2$$

$$\triangle(a_1, \dots, a_n) = \triangle\left(\sum_{i_1=1}^{n} a_{i_1,1} b_{i_1}, \sum_{i_2=1}^{n} a_{i_2,2} b_{i_2}, \dots, \sum_{i_n=1}^{n} a_{i_n,n} b_{i_n} \right)$$

because it is multilinear

$$= \sum_{i_1=1}^{n} \sum_{i_2=1}^{n} \cdots \sum_{i_n=1}^{n} a_{i+1,1} a_{i_2,2} \dots a_{i_n,n} \cdot \triangle(b_{i_1}, b_{i_2}, \dots, b_{i_n})$$

where $\triangle = 0$ is two indices equate.

$$\implies i_1, \dots, i_n \text{ are all difference } \in \{1, \dots, n\}$$

$$\implies \text{every occurs exactly once}$$

$$i_1, \dots, i_n \text{ is permutation of } 1, \dots, n$$

$$\exists \sigma \in \sigma_n : i_1 = \sigma(1), \dots, i_n = \sigma(n)$$

$$
\begin{aligned}
&= \sum_{\sigma\in\sigma_n} a_{\sigma(1)1}a_{\sigma(2)2}\dots a_{\sigma(n)n} \qquad \underbrace{\triangle(b_{\sigma(1)}\dots b_{\sigma(n)})}_{\text{sign}\,\sigma\triangle(b_1,\dots,b_n)\text{ because of Corollary 2.4}} \\
&= \sum_{\pi\in\sigma_n} a_{1\pi(1)}\dots a_{n\pi(n)}\cdot \operatorname{sign}(\pi)\triangle(b_1,\dots,b_n)
\end{aligned}
$$

□

Corollary. *A determinant form is uniquely defined by the value $\triangle(b_1,\dots,b_n)$ on a basis.*

Especially, $\triangle \not\equiv 0 \iff \triangle(b_1,\dots,b_n)\neq 0$ [for any basis] $\iff \triangle(b_1,\dots,b_n)\neq 0$ [for every basis].

Assume $\triangle(b_1,\dots,b_n)=0$ for any basis. Every other basis can be expressed by $b_1,\dots,b_n$ and the formula gives $\triangle(a_1,\dots,a_n)=0\forall a_1,\dots,a_n$.

This lecture took place on 2018/03/12.

Theorem 2.4.

$$\triangle \text{ non-trivial} \iff \triangle(b_1,\dots,b_n)\neq 0 \text{ for every basis}$$

Theorem 2.5. *Define determinant of matrix A.*

$$\triangle(a_1,\dots,a_n)=\triangle(b_1,\dots,b_n)\cdot\det A$$

if $a_j=\sum_{i=1}^n a_{ij}b_i$. Hence

$$\begin{pmatrix} a_{1j}\\ a_{ij}\\ \vdots \\ a_{nj}\end{pmatrix} = \Phi_B(a_j)$$

Theorem 2.6. *Inverse of Theorem 2.5. Given basis $B=(b_1,\dots,b_n)$.*

$$\triangle(a_1,\dots,a_n) \coloneqq \det\left[\Phi_B(a_1),\dots,\Phi_B(a_n)\right]$$

defines a non-trivial determinant form such that $\triangle(b_1,\dots,b_n)=1$

Corollary. *Let $\triangle$ be a non-trivial determinant form. Then $v_1,\dots,v_n$ is linearly independent.*

$$\iff \triangle(v_1,\dots,v_n)\neq 0$$

Direction $\Rightarrow$: Immediate, because $v_1,\dots,v_n$ is a basis.

Direction $\Leftarrow$: *Assume* $v_1, \dots, v_n$ *is linearly independent. Without loss of generality,* $v_n = \sum_{k=1}^{n-1} \lambda_k v_k$.

$$\begin{aligned}
\triangle(v_1, \dots, v_n) &= \triangle(v_1, \dots, v_{n-1}, \sum_{k=1}^{n-1} \lambda_n v_k) \\
&= \sum_{k=1}^{n-1} \lambda_k \triangle \underbrace{(v_1, \dots, v_{n-1}, v_k)}_{=0 \text{ because } v_k \text{ occurs twice}} \\
&= 0
\end{aligned}$$

Remark 2.6 (Summary). 1. *The determinant form defines a 1-dimensional vector space.*

2. *There exists a non-trivial determinant form. Given a basis* $b_1, \dots, b_n$

$$\triangle(b_1, \dots, b_n) = \mathbf{1}$$

By Theorem 2.6, $\triangle(a_1, \dots, a_n) = \det(\Phi_B(a_1), \dots, \Phi_B(a_n))$.

Proof of Theorem 2.6. 1.

$$\begin{aligned}
\triangle(a_1, \dots, \lambda a_k, \dots, a_n) &= \sum_{\pi \in \sigma_n} (-1)^\pi a_{\pi(1)1} \lambda a_{\pi(k)k} a_{\pi(n)n} \\
&= \lambda \cdot \sum_{\pi \in \sigma_n} (-1)^\pi a_{\pi(1)1} \dots a_{\pi(n)n} \\
&= \lambda \cdot \triangle(a_1, \dots, a_n)
\end{aligned}$$

2.

$$\begin{aligned}
\triangle(a_1, \dots, a_k + v, \dots, a_n) &= \sum_{\pi \in \sigma_n} (-1)^\pi a_{\pi(1)1} \dots (a_{\pi(k)k} + v_{\pi(k)}) \cdot a_{\pi(n)} n \\
&= \sum_{\pi \in \sigma_n} (-1)^\pi a_{\pi(1)1} \dots a_{\pi(k)k} \dots a_{\pi(n)n} + \sum_{\pi \in \sigma_n} (-1)^\pi a_{\pi(1)1} \dots v_{\pi(k)k} \dots a_{\pi(n)n} \\
&= \triangle(a_1, \dots, a_k, \dots, a_n) + \triangle(a_1, \dots, v, \dots, a_n)
\end{aligned}$$

This proves multilinearity.

3. Let $a_k = a_l$, $a_{ik} = a_{il} \forall i = 1, \dots, n$. Without loss of generality, $k < l$.

$$\triangle(a_1, \dots, a_k) = \sum_{\pi \in \sigma_n} (-1)^\pi a_{\pi(1)1} \dots a_{\pi(k)k} \dots a_{\pi(l)l} \dots a_{\pi(n)n}$$

$$\tau \cdot \pi = \text{(reference *)}$$

Let $\tau = \tau_{kl}$, exchange of k and l.

Claim.

$$\sigma_n = \underbrace{\mathcal{A}_n}_{\substack{\textit{alternating group}\\ =\left\{\pi \mid \operatorname{sign}(\pi)=+1\right\}}} \cup \underbrace{\mathcal{A}_n \cdot \tau}_{=\{\pi\circ\tau \mid \pi\in\mathcal{A}_n\}}$$

Proof. Direction $\Leftarrow$. Let $\operatorname{sign}(\pi) = -1$.

$$\Rightarrow \pi = (\pi \circ \underbrace{\tau) \circ \tau}_{=\mathrm{id}}$$

$\sigma = \pi \circ \tau$ has $\operatorname{sign}(\sigma) = \operatorname{sign}(\pi \circ \tau) = \operatorname{sign}(\pi) \cdot \operatorname{sign}(\tau) = (-1) \cdot (-1) = 1$.

$$\sigma \in \mathcal{A}_n \text{ and } \pi = \sigma \circ \tau$$

$$\begin{aligned}
\text{reference * } &= \sum_{\pi\in\mathcal{A}_n} \underbrace{(-1)^\pi}_{=+1} a_{\pi(1)1} \dots a_{\pi(n)n} \\
&+ \sum_{\substack{\pi\in\mathcal{A}_n\tau\\ \pi=\sigma\circ\tau}} \underbrace{(-1)^{\operatorname{sign}(\pi)}}_{=-1} a_{\pi(1)1} \cdot a_{\pi(n)n} \\
&= \sum_{\pi\in\mathcal{A}_n} a_{\pi(1)1} \dots a_{\pi(n)n} - \sum_{\sigma\in A_n} \underbrace{a_{\sigma\circ\tau(1)1} \dots a_{\sigma\circ\tau(k)2} \dots a_{\sigma\circ\tau(l)l} \dots a_{\sigma\circ\tau(n)n}}_{a_{\sigma(1)1}\dots \underbrace{a_{\sigma(l)k}}_{=a_{\sigma(l)l}} \dots \underbrace{a_{\sigma(k)l}}_{=a_{\sigma(k)k}} \dots a_{\sigma(n)n}} = 0
\end{aligned}$$

□

□

This previous part, beginning with the reference from 2018/03/12, was actually added on 2018/03/14, because we skipped it by accident.

$$\triangle(a_1, \dots, a_n)$$

Determinant form $\iff$

multilinear $\triangle(a_1, \dots, \lambda a_k + \mu a_k', \dots, a_n) = \lambda\triangle(a_1, \dots, a_k, \dots, a_n) + \mu\triangle(a_1, \dots, a_k, \dots, a_n)$

anti-symmetrical $\triangle(a_1, \dots, a_k, \dots, a_l, \dots, a_n) = -\triangle(a_1, \dots, a_l, \dots, a_k, \dots, a_n)$

$$\triangle(a_{\pi(1)}, \dots, a_{\pi(n)}) = (-1)^\pi \triangle(a_1, \dots, a_n)$$

where $(-1)^\pi \coloneqq \operatorname{sign}(\pi) = (-1)^{(F(\pi))}$

$$F(\pi) = \left\{(i, j) \,\middle|\, i < j \land \pi(i) > \pi(j)\right\}$$

$$\operatorname{sign}(\pi \circ \sigma) = \operatorname{sign}(\pi) \cdot \operatorname{sign}(\pi) \cdot \operatorname{sign}(\sigma)$$

Basis $b_1, \dots, b_n$.

$$\triangle(\sum_{i=1}^{n} a_{i1} b_i, \dots, \sum_{i=1}^{n} a_{in} b_i) = \det A \cdot \triangle(b_1, \dots, b_n)$$

$$\det(A) = \sum_{\pi \in \sigma_n} (-1)^\pi a_{1\pi(1)} \dots a_{n\pi(n)} = \sum_{\pi \in \sigma_n} (-1)^\pi a_{\pi(1)1} \dots a_{\pi(n)n}$$

Lemma 2.1. *Let V, W be vector spaces over $\mathbb{K}$ with $\dim V = \dim W = n$. Let $\triangle : W^n \to \mathbb{K}$ be a determinant form and $f : V \to W$ linear.*

$$V \xrightarrow{f} W$$

$$V^n \xrightarrow{f^{(n)}} W^n \xrightarrow{\triangle} \mathbb{K}$$

$$(v_1, \dots, v_n) \mapsto (f(v_1), \dots, f(v_n))$$

$$\implies \triangle^f : V^n \to \mathbb{K}$$

$$\triangle^f(v_1, \dots, v_n) = \triangle(f(v_1), \dots, f(v_n))$$

is a determinant form on V.

Proof. 1. Multilinear

$$\begin{aligned}
\triangle^f(v_1, \dots, \lambda v_k + \mu v_k', \dots, v_n) &= \triangle(f(v_1), \dots, f(\lambda v_k + \mu v_k'), \dots, f(v_n)) \\
&= \triangle(f(k), \dots, \lambda f(v_k) + \mu f(v_k'), \dots, f(v_k)) \\
&= \lambda \triangle(f(v_1), \dots, f(v_k), \dots, f(v_n)) + \mu \triangle(f(v_1), \dots, f(v_k'), \dots, f(v_n)) \\
&= \lambda \triangle^f(v_1, \dots, v_k, \dots, v_n) + \mu \triangle^f(v_1, \dots, v_k', \dots, v_n)
\end{aligned}$$

□

Corollary. *Let $V = W$, $\triangle : V^n \to \mathbb{K}$ determinant form.*

$$f : V \to V \textit{ linear}$$

$$\implies \triangle^f \textit{ is determinant form}$$

Because there is (except for one factor) only one determinant form:

$$\exists C_f \in \mathbb{K} : \triangle^f(v_1, \dots, v_n) = C_f \cdot \triangle(v_1, \dots, v_n) \forall v_1, \dots, v_n \in V$$

$$\det(f) \coloneqq C_f \textit{ is called } \text{determinant} \textit{ on } f$$

Proof. Let $\triangle_1$, $\triangle_2$ be two determinant forms.

$$\triangle_1(v_1, \dots, v_n) = \det A \cdot \triangle_1(b_1, \dots, b_n)$$

$$\triangle_2(v_1, \dots, v_n) = \det A \cdot \triangle_2(b_1, \dots, b_n)$$

if $b_1, \dots, b_n$ is basis and

$$v_j = \sum_{i=1}^{n} a_{ij} b_i$$

$$\implies \triangle_2(v_1, \dots, v_n) = \frac{\triangle_2(b_1, \dots, b_n)}{\triangle_1(b_1, \dots, b_n)} \cdot \triangle_1(v_1, \dots, v_n)$$

$$\implies C_f = \frac{\triangle^f(b_1, \dots, b_n)}{\triangle(b_1, \dots, b_n)} = \det(f)$$

□

On determinants, invertibility and linear independence

Corollary. *$B = (b_1, \dots, b_n)$ is basis of V. $\phi_B^B(f)$ is matrix representation of f and* $\det(f) = \det \phi_B^B(f)$ *(LHS by Corollary 2.5, RHS by Definition 2.5 $\sum_\pi (-1)^\pi \dots$)*

Proof.

$$\det(f) = \frac{\triangle(f(b_1)), \dots, \triangle(f(b_n)))}{\triangle(b_1, \dots, b_n)}$$

$$\begin{aligned} f(b_j) &= \sum_{i=1}^{n} \phi_B(f(b_i))_i \cdot b_i \\ &= \sum_{i=1}^{n} \left(\phi_B^B(f)\right)_{ij} b_i \end{aligned}$$

with $\phi_B^B(f)_{ij} = \phi_B(f(b_j))_i$.

$$\det f = \frac{\det \phi_B^B(f) \cdot \triangle(b_1, \dots, b_n)}{\triangle(b_1, \dots, b_n)}$$

□

Theorem 2.7. *$f : V \to V$ is invertible $\iff$ $\det(f) \neq 0$.*

Proof. Let $\triangle$ be a non-trivial determinant form.

$$B = (b_1, \dots, b_n) \text{ is a basis} \implies \triangle(b_1, \dots, b_n) \neq 0$$

$$\det(f) = \frac{\triangle(f(b_1), \dots, f(b_n))}{\triangle(b_1, \dots, b_n)}$$

$(f(b_1), \dots, f(b_n))$ is basis $\iff$ f is invertible.
If f is invertible, then $(f(b_1), \dots, f(b_n))$ is basis.

$$\implies \triangle(f(b_1), \dots, f(b_n)) \neq 0 \implies \det(f) \neq 0$$

If f is not invertible, then

$$\implies f(b_1) \dots f(b_n) \text{ is linear dependent}$$

$$\exists k : f(b_k) = \sum_{i \neq k} \lambda_i f(b_i)$$

Without loss of generality: $k = n$

$$\begin{aligned}
\triangle(f(b_1), \dots, f(b_n)) &= \triangle(f(b_1), \dots, f(b_{n-1}), \sum_{i=1}^{n-1} \lambda_i f(b_i)) \\
&= \sum_{i=1}^{n} \lambda_i \triangle\underbrace{(f(b_1), \dots, f(b_{n-1}), f(b_i))}_{=0 \forall i \in \{1, \dots, n-1\}} \\
&= 0
\end{aligned}$$

□

Corollary. *For a matrix $A \in \mathbb{K}^{n \times n}$ it holds that $\det A \neq 0 \iff A$ has full rank.*

Theorem 2.8. *$f, g : V \to V$ linear.*

$$\implies \det(f \circ g) = \det(f) \cdot \det(g)$$

for a matrix: $\det(A \cdot B) = \det(A) \cdot \det(B)$

Proof. Case 1: f and g are invertible.

$$\det(f) = \frac{\triangle(f(b_1), \dots, f(b_n))}{\triangle(b_1, \dots, b_n)}$$

for arbitrary bases $(b_1, \dots, b_n)$ of V.

$$\begin{aligned}
\det(f \circ g) &= \frac{\triangle(f(g(b_1)), \dots, f(g(b_n)))}{\triangle(b_1, \dots, b_n)} \cdot \frac{\triangle(g(b_1), \dots, g(b_n))}{\triangle(g(b_1), \dots, g(b_n))} \\
&= \underbrace{\frac{\triangle(f(g(b_1)), \dots, f(g(b_n)))}{\triangle(g(b_1), \dots, g(b_n))}}_{0 \neq \det(f)} \cdot \underbrace{\frac{\triangle(g(b_1), \dots, g(b_n))}{\triangle(b_1, \dots, b_n)}}_{\det(g) \neq 0}
\end{aligned}$$

g invertible

$$\implies g(b_1), \dots, g(b_n) \text{ is basis}$$

□

Claim. *$f \circ g$ invertible $\iff$ f invertible and g invertible.*

$f \circ g$ invertible $\implies$ $f \circ g$ surjective $\implies$ f surjective $\implies$ ($\dim V < \infty$) f is bijective.

$f \circ g$ invertible $\implies$ $f \circ g$ injective $\implies$ g injective $\implies$ g bijective.

Case 2: $\neg(f$ bijective $\wedge$ g bijective$)$ $\implies$ $f \circ g$ not bijective

f is not bijective or g is not bijective.

$$\det(f) = 0 \vee \det(g) = 0 \iff \det(f) \circ \det(g) = 0 = \det(f \circ g)$$

Corollary. *For $A, B \in \mathbb{K}^{n \times n}$ it holds that*

1. $\det(A \cdot B) = \det(A) \cdot \det(B)$
2. $\det(A^{-1}) = \frac{1}{\det(A)}$ *if invertible*
3. $\det(A) = 0 \iff \operatorname{rank}(A) < n$
4. $\det(A^t) = \det(A)$

Proof of Corollary 2.6.
1. $\det(A \cdot B) = \det(f_A \circ f_B) = \det(f_A) \cdot \det(f_B) = \det(A) \cdot \det(B)$
2. $A \cdot A^{-1} = I$ and $1 = \det(A \cdot A^{-1}) = \det(A) \cdot \det(A^{-1})$

Remark 2.7 (From the practicals)**.**

$$\det(A) = \det(f_A)$$

Shown so far:

$$\det f = \det\left(\phi_B^B(f)\right)$$

$$A = \phi_B^B(f_A)$$

for $B = (e_1, \ldots, e_n)$

□

Direct proof of Corollary 2.6 (1).

$$A = \begin{bmatrix} s_1 & \ldots & s_n \\ \vdots & & \vdots \end{bmatrix}$$

s_1 are column vectors of A. Let $\triangle$ be the uniquely defined determinant form by $\triangle(e_1, \ldots, e_n) = 1$.

$$A \cdot B = \begin{bmatrix} s_1 & \ldots & s_n \\ \vdots & & \vdots \end{bmatrix} \cdot \begin{bmatrix} b_{11} & b_{12} & \ldots & b_{1n} \\ \vdots & & & \vdots \\ b_{n1} & & & b_{nn} \end{bmatrix}$$

$$= \begin{bmatrix} s_1b_{11} + s_2b_{21} + \cdots + s_nb_{n1} & s_1b_{12} + s_2b_{22} + \cdots + s_nb_{n2} & \dots & s_1b_{1n} + s_2b_{2n} + \cdots + s_nb_{nn} \\ \vdots & \vdots & & \vdots \end{bmatrix}$$

$$\det(A \cdot B) = \frac{\triangle(s_1(A \cdot B), \dots, s_n(A \cdot B))}{\triangle(e_1, \dots, e_n)} = \triangle\left(\sum_{i_1=1}^{n} s_{i_1} b_{i_1 1}, \sum_{i_2=1}^{n} s_{i_2} b_{i_2 2}, \dots, \sum_{i_n=1}^{n} s_{i_n} b_{i_n n}\right)$$
$$= \sum_{i_1=1}^{n} \cdots \sum_{i_n=1}^{n} b_{i_1 1} b_{i_2 2} \dots b_{i_n n} \underbrace{\triangle(s_{i1}, \dots, s_{in}}_{=0}$$

if one index occurs twice. It suffices to consider $\sum_{i_1,\dots,i_n}$ such that all ij are difference. If all are difference, then all occur exactly once. Hence, $i_1, \dots, i_n$ is permutation of $1, \dots, n$.

$$= \sum_{\pi \in \sigma_n} b_{\pi(1)1} \dots b_{\pi(n)n} \triangle(s_{\pi(1)} \dots s_{\pi(n)})$$
$$= \sum_{\pi \in \sigma_n} \underbrace{(-1)^{\pi} b_{\pi(1)1} \dots b_{\pi(n)n}}_{\det B} \underbrace{\triangle(s_1, \dots, s_n)}_{=\det(A)} = \det(B) \cdot \det(A)$$

□

Proof of Corollary 2.6 (4).

$$\det(A^t) = \sum_{\pi \in \sigma_n} (-1)^{\pi} (A^t)_{\pi(1)1} \dots (A^t)_{\pi(n)n}$$
$$= \sum_{\pi \in \sigma_n} (-1)^{\pi} a_{1\pi(1)} \dots a_{n\pi(n)}$$

Remark 2.8.

$$\sigma_n \to \sigma_n$$
$$\pi \mapsto \pi^{-1}$$

is bijective.

$$\textit{injective:} \pi^{-1} = \sigma^{-1} \implies \pi = \sigma$$
$$\textit{surjective:} \pi = (\pi^{-1})^{-1}$$

$$= \sum_{\pi \in \sigma_n} (-1)^{\pi^{-1}} a_{1\pi^{-1}(1)} \dots a_{n\pi^{-1}(n)}$$

Every index i occurs once on the left side and once on the right side. i occurs right

$$\pi^{-1}(j) = i \iff j = \pi(i)$$

$$= \sum_{\pi \in \sigma_n} (-1)^{\pi} a_{\pi(1)1} \dots a_{\pi(n)n}$$

$$\operatorname{sign}(\pi \circ \pi^{-1}) = 1$$
$$= \operatorname{sign}(\pi) \cdot \operatorname{sign}(\pi^{-1})$$

Remark 2.9 (A small exercise)**.**

$$\det(A) = \det(f_A)$$
$$\prod_{j=1}^{n} a_{j,\pi^{-1}(j)} = \prod_{i=1}^{n} a_{\pi(i),\pi^{-1}(\pi(i))} = \prod_{i=1}^{n} a_{\pi(i),i}$$
$$j = \pi(i)$$

□

Definition 2.6.

$$\operatorname{perm}(A) := \sum_{\pi\in\sigma_n} a_{\pi(1)1} \dots a_{\pi(n)n}$$

is called permanent of A*.*

Open problem: for which matrix does $\operatorname{perm}(A) = 0$ *hold?*

Example 2.7 (Computation of the determinant)**.**

$$\dim \leq 3$$
$$n = 2 : \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} = a_{11}a_{22} - a_{12}a_{21}$$
$$n = 3 : \begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_23 \\ a_{31} & a_{32} & a_{33} \end{vmatrix} = \sum_{\sigma\in\sigma_n} (-1)^{\pi} a_{\pi(1)1} a_{\pi(2)2} a_{\pi(3)3}$$

TODO drawing cayley graph

By the Cayley-Graph of group σ_3 *we can see that* $\sigma_3 = \left\langle (\underline{12}), (\underline{\underline{23}}) \right\rangle = -1$.

$$= a_{11}a_{22}a_{33} + a_{21}a_{32}a_{13} + a_{31}a_{12}a_{23}$$

TODO drawing tic tac toe

$$-a_{21}a_{12}a_{33} - a_{11}a_{32}a_{23} - a_{31}a_{22}a_{13}$$

TODO drawing tic tac toe

$$\begin{array}{ccc|cc} a_{11} & a_{12} & a_{13} & a_{11} & a_{12} \\ a_{21} & a_{22} & a_{23} & a_{21} & a_{22} \\ a_{31} & a_{32} & a_{33} & a_{31} & a_{32} \end{array}$$

Rule by Sarrus *only holds for* $n = 2$ *or* $n = 3$*.*

This lecture took place on 2018/03/14.

Example 2.8 (Rule by Sarrus). *Let $n = 2$:*

$$\begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc$$

Let $n = 3$:

$$\begin{vmatrix} 1 & 2 & 5 & 1 & 2 \\ 2 & 5 & 14 & 2 & 5 \\ 5 & 14 & 42 & 5 & 14 \end{vmatrix} = 1$$

$$\begin{aligned} &1 \cdot 5 \cdot 42 + 2 \cdot 14 \cdot 5 + 5 \cdot 2 \cdot 14 - 5 \cdot 5 \cdot 5 - 1 \cdot 14 \cdot 14 - 2 \cdot 2 \cdot 42 \\ &= 14 \cdot (1 \cdot 5 \cdot 3 + 2 \cdot 5 + 5 \cdot 2) - 125 - 14 \cdot (14 + 2 \cdot 2 \cdot 3) \\ &= 14 \cdot 35 - 125 - 14 \cdot 26 \\ &= 14 \cdot 9 - 125 = 1 \end{aligned}$$

An error in the computation will be enhanced.

Let $n = 4$. $|\sigma_n| = 24$ makes consideration of all permutations impractical.

Lemma 2.2. *Let A be an upper triangular matrix, hence $a_{ij} = 0$ if $i > j$.*

$$\implies \det(A) = a_{11} a_{22} \dots a_{nn}$$

Proof.

$$\det(A) = \sum_{\pi \in \sigma_n} (-1)^\pi a_{\pi(1)1} \dots a_{\pi(n)n}$$

such that $\pi(j) \leq j \forall j$.

$$\implies \text{id}$$

$$\begin{aligned} \pi(j) \leq j \forall j \implies & \pi(1) \leq 1 \implies \pi(1) = 1 \\ & \pi(2) \leq 2 \implies \pi(2) = 2 \\ & \pi(3) \leq 3 \implies \pi(3) = 3 \\ & \dots \\ & \pi(n) \leq n \implies \pi(n) = n \end{aligned}$$

□

Theorem 2.9. *Let $A = (a_{ij})$ be a $n \times n$ matrix.*

1. *Let $z_1, \dots, z_n$ be row vectors of A. Then*

$$\det \begin{bmatrix} z_1 & \dots \\ \vdots & \\ z_n & \dots \end{bmatrix} = \det \begin{bmatrix} z_1 & \dots \\ z_i + \lambda z_j & \dots \\ \vdots & \\ z_n & \dots \end{bmatrix} \forall i \neq j, \lambda \in \mathbb{K}$$

2. *Let $S_1, \ldots, S_n$ be columns of A. Then,*

$$\det\begin{pmatrix} S_1 & \ldots & S_n \\ \vdots & & \vdots \end{pmatrix} = \det\begin{pmatrix} S_1 & \ldots & S_i + \lambda S_j & \ldots & S_j & \ldots & S_n \\ \vdots & & \vdots & & \vdots & & \vdots \end{pmatrix}$$

Proof for column i.

$$\triangle(s_1, \ldots, s_n) = \triangle(s_1, \ldots, s_i + \lambda s_j, \ldots, s_n)$$

$$\left(= \triangle(s_1, \ldots, s_i, \ldots, s_n) + \lambda \underbrace{\triangle(s_1, \ldots, s_j, \ldots, s_j, \ldots, s_n)}_{=0} \right)$$

□

Second proof. Row form is multiplication from left with matrix of structure

$$I + \lambda E_{ij}$$

$$\det((I + \lambda E_{ij})A) = \underbrace{\det(I + \lambda E_{ij})}_{\text{triangular matrix}=1} \cdot \det(A)$$

□

Example 2.9.

$$\begin{vmatrix} 1 & 2 & 5 \\ 2 & 5 & 14 \\ 5 & 14 & 42 \end{vmatrix} = \begin{vmatrix} 1 & 2 & 5 \\ 0 & 1 & 4 \\ 0 & 4 & 17 \end{vmatrix} = \begin{vmatrix} 1 & 2 & 5 \\ 0 & 1 & 4 \\ 0 & 0 & 1 \end{vmatrix} = 1$$

Example 2.10.

$$\begin{vmatrix} 1 & 0 & 3 & -2 \\ 2 & 6 & 4 & 1 \\ 3 & 3 & -1 & -1 \\ -1 & 2 & 4 & 1 \end{vmatrix} = \begin{vmatrix} 1 & 0 & 3 & -2 \\ 0 & 6 & -2 & 5 \\ 0 & 3 & -10 & 5 \\ 0 & 2 & 7 & -1 \end{vmatrix}$$

$$= \frac{1}{3}\frac{1}{2}\begin{vmatrix} 1 & 0 & 3 & -2 \\ 0 & 6 & -2 & 5 \\ 0 & 6 & -20 & 10 \\ 0 & 6 & 21 & -3 \end{vmatrix} = \frac{1}{6}\begin{vmatrix} 1 & 0 & 3 & -2 \\ 0 & 6 & -2 & 5 \\ 0 & 0 & -18 & 5 \\ 0 & 0 & 23 & -8 \end{vmatrix} = \frac{1}{6} \cdot 6 \begin{vmatrix} 1 & 0 & 3 & -2 \\ 0 & 1 & -2 & 5 \\ 0 & 0 & -18 & 5 \\ 0 & 0 & 23 & -8 \end{vmatrix}$$

$$= \begin{vmatrix} 1 & 0 & -1 & -2 \\ 0 & 1 & 8 & 5 \\ 0 & 0 & -8 & 5 \\ 0 & 0 & 7 & -8 \end{vmatrix} = \begin{vmatrix} 1 & 0 & -1 & -2 \\ 0 & 1 & 8 & 5 \\ 0 & 0 & -8 & 5 \\ 0 & 0 & -1 & -3 \end{vmatrix} = \begin{vmatrix} 1 & 0 & -1 & -2 \\ 0 & 1 & 8 & 5 \\ 0 & 0 & 0 & 29 \\ 0 & 0 & -1 & -3 \end{vmatrix}$$

$$- \begin{vmatrix} 1 & 0 & -1 & -2 \\ 0 & 1 & 8 & 5 \\ 0 & 0 & -1 & -3 \\ 0 & 0 & 0 & 29 \end{vmatrix} = 29$$

Remark 2.10 (Laws, discussed so far)**.**

$$\begin{vmatrix} z_1 & \dots \\ \lambda \cdot z_1 & \dots \\ z_n & \dots \end{vmatrix} = \lambda \begin{vmatrix} z_1 & \dots \\ \vdots & \\ z_k & \dots \\ \vdots & \\ z_n & \dots \end{vmatrix}$$

$$\begin{vmatrix} z_1 & \dots \\ z_1 + \lambda z_j & \dots \\ z_n & \dots \end{vmatrix} = \begin{vmatrix} z_1 & \dots \\ \vdots & \\ z_i & \dots \\ \vdots & \\ z_n & \dots \end{vmatrix} \qquad (i \neq j)$$

$$\begin{vmatrix} z_1 & \dots \\ \vdots & \\ z_i & \dots \\ z_j & \dots \\ \vdots & \\ z_n & \dots \end{vmatrix} = - \begin{vmatrix} z_1 & \dots \\ \vdots & \\ z_j & \dots \\ \vdots & \\ z_i & \dots \\ \vdots & \\ z_n & \dots \end{vmatrix}$$

$$\begin{vmatrix} a_{11} & \dots & & & \\ & a_{22} & \dots & & \\ & & a_{33} & \dots & \\ & & & \ddots & \\ 0 & & & & a_{nn} \end{vmatrix} = a_{11} \cdot a_{nn}$$

(iii) If there are individual square matrices $(A_1, A_2, \dots, A_k)$ along the diagonal of a matrix, the determinant of the matrix is the product of the determinant of the submatrices.

$$\det(A) = \det(A_1) \cdot \det(A_2) \cdot \dots \cdot \det(A_k)$$

Proof. Proof of (ii)

$$\begin{vmatrix} B & & & 0 \\ & & & \vdots \\ & & & 0 \\ a_{n,1} & \dots & a_{n,n-1} & a_{n,n} \end{vmatrix} = \sum_{\pi \in \sigma_n} (-1)^{\pi} a_{\pi(1)1} \dots a_{\pi(n)n} = \sum_{\pi' in \sigma_{n-1}} (-1)^{\pi'} a_{\pi'(1)1} \dots a_{\pi'(n-1)n-1} \cdot a_{nn} = \det(B) \cdot a_{nn}$$

$$\{\pi \in \sigma_n \mid \pi(n) = n\}$$

$$\pi(n) = n$$

$$B = \begin{pmatrix} a_{11} & \dots & a_{1,n-1} \\ \vdots & & \\ a_{n-1,1} & \dots & a_{n,n-1} \end{pmatrix}$$

Same idea: If

$$A = \begin{bmatrix} \vdots & 0 & \vdots \\ & \vdots & \\ & 0 & \\ & a_{ij} & \\ & 0 & \\ & \vdots & \\ & 0 & \end{bmatrix}$$

Exchange the i-th row with the last row.

$$= \pm 1 \begin{bmatrix} \vdots & 0 & \vdots & \\ & \vdots & & \\ & 0 & & \\ & 0 & & 0 \\ & \vdots & & \\ & a_{ij} & & \end{bmatrix}$$

□

Definition 2.7.

$$A \in \mathbb{K}^{n \times n}$$

$A_{k,l}$ is an $(n-1) \times (n-1)$ matrix, that is created by omitting the k-th row and l-th column.

$$\begin{bmatrix} a_{1,1} & \dots & a_{1,l-1} & a_{1,l+1} & \dots & a_{1,n} \\ \vdots & & & & & \vdots \\ a_{k-1,1} & \dots & a_{k-1,l-1} & a_{k-1,l+1} & \dots & a_{k-1,n} \\ a_{k+1,1} & \dots & a_{k+1,l-1} & a_{k+1,l+1} & \dots & a_{k+1,n} \\ \vdots & & & & & \vdots \\ a_{n,1} & \dots & a_{n,l-1} & a_{n,l+1} & \dots & a_{n,n} \end{bmatrix}$$

Pierre-Simon Laplace (1749–1827)

Definition 2.8 (Laplace expansion). *In German, this theorem is called Entwicklungssatz von Laplace*

Let l be fixed.

$$\det(A) = \sum_{k=1}^{n} a_{kl}(-1)^{k+l} \det(A_{kl})$$

"Expansion along column l".

Let k be fixed.

$$\det(A) = \sum_{l=1}^{n} a_{kl} (-1)^{k+l} \det(A_{kl})$$

"Expansion along row k".

Example 2.11.

$$\begin{vmatrix} 1 & 2 & 5 \\ 2 & 5 & 14 \\ 5 & 14 & 42 \end{vmatrix} = \sum_{l=1}^{3} (-1)^{1+l} \det(A_{1l}) \qquad \textit{for } k = 1 \textit{ fixed}$$

$$= 1 \begin{vmatrix} 5 & 14 \\ 14 & 42 \end{vmatrix} - 2 \cdot \begin{vmatrix} 2 & 14 \\ 5 & 42 \end{vmatrix} + 5 \cdot \begin{vmatrix} 2 & 5 \\ 5 & 14 \end{vmatrix}$$

$$= 1 \cdot \begin{pmatrix} 5 \cdot 42 - 14 \cdot 14 \\ 5 \cdot 3 \cdot 14 - 14 \cdot 14 \end{pmatrix} - 2 \begin{pmatrix} 2 \cdot 42 - 5 \cdot 14 \\ 2 \cdot 3 \cdot 13 - 5 \cdot 14 \end{pmatrix} + 5 \begin{pmatrix} 2 \cdot 14 - 5 \cdot 9 \end{pmatrix} = 14 - 2 \cdot 14 + 5 \cdot 15 = 1$$

$$TODO = -2 \cdot TODO$$

This lecture took place on 2018/03/19.

Review:

- Determinants are multilinear (in rows and columns)
- Determinants switches its sign if two rows or row columns are exchanged
- $\triangle(s_1, \dots, s_n) = (-1)^{\pi} \triangle(s_{\pi(1)}, \dots, s_{\pi(n)})$ where s_i are column vectors
- $$\begin{vmatrix} a_{11} & 0 & \dots & 0 \\ * & & & \\ \vdots & & B & \\ * & & & \end{vmatrix} = a_{11} \cdot \det B$$

  $$B = A_{11}$$

  where A_{kl} is the $(n-1) \times (n-1)$ matrix created by removal of the k-th row and l-th column. This is a special case of Laplace expansion.

Laplace expansion

$$\begin{aligned}\det A &= \sum_{k=1}^{n}(-1)^{k+l}a_{kl}\cdot\det A_{kl} && \text{for fixed } l\in\{1,\dots,n\}\\ &= \sum_{l=1}^{n}(-1)^{k+l}a_{kl}\cdot\det A_{kl} && \text{for fixed } k\in\{1,\dots,n\}\end{aligned}$$

So in the case of (a very classic example)

$$\begin{vmatrix} a_{11} & 0 & \dots & 0 \\ * & & & \\ \vdots & & B & \\ * & & & \end{vmatrix} = a_{11}\cdot(-1)^{1+1}\cdot\det A_{11}$$

for fixed $k=1$:

$$\sum_{l=1}^{n}(-1)^{1+l}\underbrace{a_{1l}}_{=0\text{ for }l>1}\det A_{1l}$$

Proof. Let $l\in\{1,\dots,n\}$ be fixed. For the l-th column,

$$s_l = \sum_{k=1}^{n}a_{kl}e_k = \begin{pmatrix} a_{1l}\\ a_{2l}\\ \vdots\\ a_{nl}\end{pmatrix}$$

where e_k is a unit vector.

$$\begin{aligned}
\det(A) &= \triangle(s_1, s_2, \dots, s_{l-1}, \sum_{k=1}^{n} a_{kl, e_k, s_{l+1}, \dots, s_n} \\
&= \sum_{k=1}^{n} a_{kl} \triangle(s_1, \dots, s_{l-1}, e_k, s_{l+1}, \dots, s_n) \\
&= \sum_{k=1}^{n} a_{kl} \begin{vmatrix}
a_{11} & a_{12} & \vdots & a_{1,l-1} & 0 & a_{1,l+1} & \dots & a_{1n} \\
a_{21} & a_{22} & \vdots & a_{2,l-1} & \vdots & \vdots & & \vdots \\
\vdots & \vdots & \vdots & \vdots & \vdots & \vdots & & \vdots \\
\vdots & \vdots & \vdots & \vdots & 0 & \vdots & & \vdots \\
\vdots & \vdots & \vdots & \vdots & 1 & \vdots & & \vdots \\
\vdots & \vdots & \vdots & \vdots & 0 & \vdots & & \vdots \\
\vdots & \vdots & \vdots & \vdots & \vdots & \vdots & & \vdots \\
a_{n1} & a_{n2} & \vdots & a_{n,l-1} & 0 & a_{n,l+1} & \dots & a_{nn}
\end{vmatrix}
\end{aligned}$$

Recognize the one in row k. We consecutively exchange row k with the row above until it becomes row 1. This gives $k-1$ exchanges. Hence a cycle $(1 \dots k)$. This gives sign $= (-1)^{k-1}$.

$$= \sum_{k=1}^{n} a_{kl}(-1)^{k-1} \begin{vmatrix}
a_{k1} & a_{k2} & \dots & a_{k,l-1} & 1 & a_{k,l+1} & \dots & a_{kn} \\
a_{11} & a_{12} & \dots & & 0 & & & a_{1n} \\
\vdots & \vdots & \dots & & 0 & & & \vdots \\
a_{k-1,1} & a_{k-1,2} & \dots & & 0 & & & a_{k-1,n} \\
a_{k+1,1} & a_{k+1,2} & \dots & & 0 & & & a_{k+1,n} \\
\vdots & \vdots & \dots & & 0 & & & \vdots \\
a_{n1} & a_{n2} & \dots & & 0 & & & a_{nn}
\end{vmatrix}$$

Now we can do $l-1$ column exchange to move the one into the first column. This gives a cycle $(1, 2, \dots, l)$ and sign $= (-1)^{l-1}$

$$= \sum_{k=1}^{n} a_{kl}(-1)^{k-1}(-1)^{l} \begin{vmatrix}
1 & a_{k1} & a_{k2} & \dots & a_{k,l-1} & a_{k,l+1} & \dots & a_{k,n} \\
0 & a_{11} & a_{12} & \dots & a_{1,l-1} & a_{1,l+1} & \dots & a_{1,n} \\
0 & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & a_{2,n} \\
0 & a_{k-1,1} & a_{k-1,2} & \dots & a_{k-1,l-1} & a_{k-1,l+1} & \dots & a_{k-1,n} \\
0 & a_{k+1,1} & a_{k+1,2} & \dots & a_{k+1,l-1} & a_{k+1,l+1} & \dots & a_{k+1,n} \\
0 & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & a_{2,n} \\
0 & a_{n1} & a_{n2} & \dots & a_{nl-1} & a_{nl+1} & \dots & a_{nn}
\end{vmatrix}$$

where the k-th row and l-th column is removed

$$= \sum_{k=1}^{n} (-1)^{k+l} a_{kl} \det A_{kl}$$

$\square$

Example 2.12. + − + − + −
− + − + − +

$$(-1)^{k+l}$$

Theorem 2.10. $\hat{a}_{kl} = (-1)^{k+l} \det A_{lk}$ *is called* cofactor.

$$\hat{A} = \left[\hat{a}_{kl}\right]_{k,l=1}^{n}$$

is called complementary matrix *or* adjugate matrix *of A.*

$$\begin{aligned} \hat{a}_{kl} &= (-1)^{k+l} \det \textit{ (the matrix without row l and column k)} \\ &= (-1)^{k+l} \det A_{lk} = \frac{\partial}{\partial a_{lk}} \det A \end{aligned}$$

Then it holds that

$$A^{-1} = \frac{1}{\det A} \hat{A}$$

Proof. Show that $\hat{A} \cdot A = I \cdot \det(A)$. Let $B = \hat{A} \cdot A$.

$$b_{kl} = \sum_{i=1}^{n} \hat{a}_{ki} \cdot a_{il} = \sum_{i=1}^{n} (-1)^{k+i} \det A_{ik} \cdot a_{il}$$

Case 1: $k = l$

$$\begin{aligned} b_{ll} &= \sum_{i=1}^{n} (-1)^{l+i} \det A_{il} \cdot a_{il} \\ &\underbrace{=}_{\text{Laplace expansion with } l\text{-th column}} \det A \end{aligned}$$

Case 2: $k \neq l$ (without loss of generality, $k < l$)

$$\begin{aligned} b_{kl} &= \sum_{i=1}^{n} \det(A_{ik}) (-1)^{k+i} a_{il} \\ &= \det \begin{bmatrix} a_{11} & \dots & a_{1l} & \dots & a_{1l} & \dots & a_{1n} \\ \vdots & & \vdots & & \vdots & & \vdots \\ a_{n1} & \dots & a_{nl} & & a_{nl} & & a_{nn} \end{bmatrix} \\ &\underbrace{=}_{\text{two equal columns}} 0 \end{aligned}$$

(i.e. matrix A with k-th column replaced by l-th column) expanded by k-th row.

$$\begin{aligned}
\det A &= \sum_{i=1}^{n} (-1)^{k+i} \det(A_{ik}) \cdot a_{ik} \\
\tilde{A} &= \text{(matrix } A \text{ replacing } k\text{-th column with } l\text{-th column)} \\
\det \tilde{A} &= \sum_{i=1}^{n} (-1)^{k+i} \det(A_{ik}) \cdot a_{il}
\end{aligned}$$

□

Example 2.13 (Small inverse matrices)**.** *Let $n = 2$.*

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} = \frac{1}{ad - bc} \cdot \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

$$\begin{aligned}
\hat{a}_{11} &= (-1)^{1+1} \cdot \det A_{11} & \hat{a}_{21} &= (-1)^{2+1} \cdot \det A_{12} \\
\hat{a}_{12} &= (-1)^{1+2} \cdot \det A_{21} & \hat{a}_{22} &= (-1)^{2+2} \cdot \det A_{22}
\end{aligned}$$

Remark 2.11 (Cayley 1855)**.**

$$A^{-1} = \frac{1}{\nabla} \begin{bmatrix} \partial_a \nabla & \partial_c \nabla \\ \partial_b \nabla & \partial_d \nabla \end{bmatrix}$$

$$\nabla f = \begin{bmatrix} \frac{\partial f}{\partial x_1} \\ \vdots \\ \frac{\partial f}{\partial x_n} \end{bmatrix}$$

Example 2.14. *Let $n = 3$.*

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}^{-1} = \frac{1}{\det(A)} \begin{bmatrix} \begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix} & -\begin{vmatrix} a_{12} & a_{13} \\ a_{32} & a_{33} \end{vmatrix} & \begin{vmatrix} a_{12} & a_{13} \\ a_{22} & a_{23} \end{vmatrix} \\ -\begin{vmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{vmatrix} & \begin{vmatrix} a_{11} & a_{13} \\ a_{31} & a_{33} \end{vmatrix} & -\begin{vmatrix} a_{11} & a_{13} \\ a_{21} & a_{23} \end{vmatrix} \\ \begin{vmatrix} a_{21} & a_{22} \\ a_{31} & a_{32} \end{vmatrix} & -\begin{vmatrix} a_{11} & a_{12} \\ a_{31} & a_{32} \end{vmatrix} & \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} \end{bmatrix}$$

Corollary. *Let $A \in \mathbb{Z}^{n \times n}$. If $\det A = 1 \implies A^{-1} \in \mathbb{Z}^{n \times n}$.*

Let $A \in \mathbb{Z}^{n \times n}$ and $\det A = 1$. Let $B \in \mathbb{Z}^{n \times n}$ and $\det B = 1$.

$$\implies \det(A \cdot B) = 1 \qquad \implies \det(A^{-1}) = 1$$

Definition 2.9. *Integer matrices with* det = 1 *define a group called* special linear group*.*

$$\mathrm{SL}(n, \mathbb{Z}) = \left\{ A \in \mathbb{Z}^{n \times n} \;\middle|\; \det A = 1 \right\}$$

Or in general for a ring R:

$$\mathrm{SL}(n, R) = \left\{ A \in R^{n \times n} \;\middle|\; \det A = 1 \right\}$$

Theorem 2.11 (Cramer's Rule)**.** *Gabriel Cramer (1704–1752)*

Show by Cramer in 1750, by McLaurin 1748 for $n \leq 3$.

Let A be a regular matrix with column vectors $a_1, \dots, a_n$. Then the solution $Ax = b$ ($\implies x = A^{-1}b$ has a unique solution) is given by

$$
\begin{aligned}
x_i &= \frac{\triangle(a_1, \dots, a_{i-1}, b, a_{i+1}, \dots, a_n)}{\triangle(a_1, \dots, a_n)} \\
&= \frac{\det\left(\begin{bmatrix} a_1 & \dots & a_{i-1} & b & a_{i+1} & \dots & a_n \\ \vdots & & \vdots & \vdots & \vdots & & \vdots \end{bmatrix}\right)}{\det A}
\end{aligned}
$$

$n+1$ determinants of form $n \times n$. In practice infeasible except for small matrices.

Geometrical proof for $n = 2$.

$$A = \begin{pmatrix} a_1 & a_2 \\ \vdots & \vdots \end{pmatrix}$$

$$Ax = b \qquad a_1 \cdot x + a_2 \cdot x_2 = b$$

$$\triangle(a_1, a_2) = A(a_1, a_2)$$

where A is the area function.

TODO drawing parallelogram

$$\triangle(b, a_2) = A(b, a_2) = \triangle(x_1 \cdot a_1, a_2) = x_1 \cdot \triangle(a_1, a_2)$$

$$\implies x_1 = \frac{\triangle(b, a_2)}{\triangle(a_1, a_2)}$$

□

Generic proof. Let $x = A^{-1} \cdot b = \frac{1}{\det A} \cdot \hat{A} \cdot b$.

$$
\begin{aligned}
x_i &= \frac{1}{\det A} \cdot \sum_{k=1}^{n} \hat{a}_{ik} b_k \\
&= \frac{1}{\det A} \sum_{k=1}^{n} (-1)^{i+k} \det A_{ki} \cdot b_k \\
&\underbrace{=}_{\substack{\text{see proof of} \\ \text{Laplace expansion}}} \frac{1}{\det A} \sum_{k=1}^{n} \triangle(a_1, \dots, a_{i-1}, e_k, a_{i+1}, \dots, a_n) b_k \\
&= \frac{\triangle(a_1, \dots, a_{i-1}, b, a_{i+1}, \dots, a_n)}{\det A}
\end{aligned}
$$

□

Example 2.15.

$$2x_1 + x_2 = 7$$
$$x_1 - 3x_2 = 0$$

$$A = \begin{bmatrix} 2 & 1 \\ 1 & -3 \end{bmatrix}$$
$$\det(A) = 2 \cdot (-3) - 1 = -7$$

$$x_1 = -\frac{1}{7} \begin{vmatrix} 7 & 1 \\ 0 & -3 \end{vmatrix} = 3$$
$$x_2 = -\frac{1}{7} \begin{vmatrix} 2 & 7 \\ 1 & 0 \end{vmatrix} = 1$$

Remark 2.12. *For large n (hence $n \geq 4$), Cramer's Rule is impractical (tiresome and unstable). But it helps with theoretical considerations.*

1. *The map $A \mapsto \det A$ is continuous and differentiable.*
2. *if $\det A \neq 0 \implies$ the set of invertible matrices is open*[4]
3. *The solution of system $Ax = b$ depends continuously on a_{ij} and b_i* [5]

Inner products

Definition 3.1.

$$\mathbb{R}^3 : \left\| \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} \right\| = \sqrt{a_1^2 + a_2^2 + a_3^2}$$

By Pythagorem Theorem

Pythagorem Theorem. Claim: $a^2 + b^2 = c^2$

TODO

□

[4]Hence for all invertible A, there exists some neighborhood such that all matrices in this neighborhood are invertible.

$$\text{e.g. } d(A, B) = \max_{i,j} \left| a_{ij} - b_{ij} \right|$$

[5] This justifies why Computational Mathematics (dt. Numerik) is practical and interesting

$$\forall \varepsilon \exists \delta : d(b, b') < \delta \implies d(x, x') < \varepsilon$$

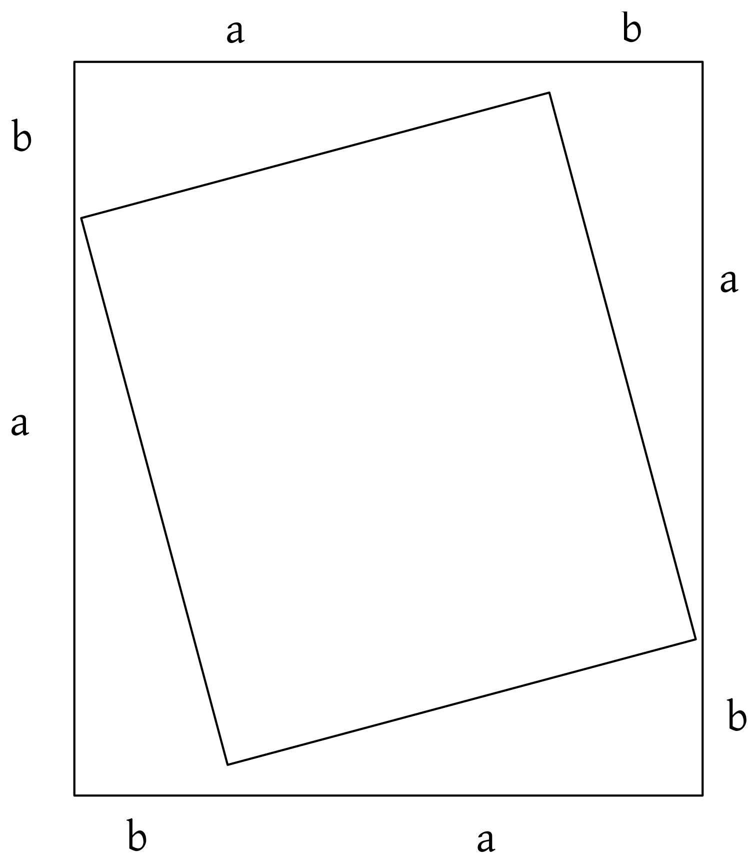


Figure 3: Proof construction of the Pythagorem Theorem

This lecture took place on 2018/03/21.

The norm is given by

$$\left\| \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} \right\| = \sqrt{a_1^2 + a_2^2 + a_3^2}$$

Definition 3.2 (Scalar product in $\mathbb{R}^2/\mathbb{R}^3$)**.**

$$\langle a, b \rangle = ||a|| \cdot ||b|| \cdot \cos\theta$$

where θ is the angle between vector a and b.

Theorem 3.1.

$$\langle a, a \rangle = ||a||^2$$

Recall that

$$\cos 0 = 1 \qquad \cos\frac{\pi}{2} = 0 \qquad \cos\pi = -1 \qquad \cos\frac{3}{2}\pi = 0$$

$$\sin 0 = 0 \qquad \sin\frac{\pi}{2} = 1 \qquad \sin\pi = 0 \qquad \sin\frac{3}{2}\pi = -1$$

$$\sin\theta = \cos(\theta - \frac{\pi}{2})$$
$$\cos(\pi - \theta) = -\cos(\theta)$$
$$\sin(-\theta) = \cos(\theta)$$
$$\sin(\pi - \theta) = \sin(\theta)$$
$$\sin(-\theta) = -\sin(\theta)$$

Theorem 3.2. *1.* $\langle a, a\rangle = ||a||^2$

2. $\langle a, a\rangle = 0 \iff a = 0$

3. $\langle a, b\rangle = 0 \iff a = 0 \vee b = 0 \vee \theta = \frac{\pi}{2} \vee \theta = \frac{3}{2}\pi$*, hence orthogonal*

4. $\langle a, b\rangle > 0 \iff$ *acute angle*

5. $\langle a, b\rangle < 0 \iff$ *obtuse angle*

Theorem 3.3. *1.* $\langle a, b\rangle = \langle b, a\rangle$

2. $\langle \lambda a, b\rangle = \lambda \cdot \langle a, b\rangle = \langle a, \lambda \cdot b\rangle$

3. $\langle a + b, c\rangle = \langle a, c\rangle + \langle b, c\rangle$

Thus, linear in a and b. Thus, bilinear.

Proof. 2. Assume $\lambda > 0$. Angle stays the same.

$$\langle \lambda a, b\rangle = ||\lambda a|| \cdot ||b|| \cdot \cos\theta = \lambda \cdot ||a|| \cdot ||b|| \cdot \cos\theta$$

Assume $\lambda < 0$. θ becomes $\pi - \theta$.

$$\langle \lambda a, b\rangle = ||\lambda a|| \cdot ||b|| \cdot \cos(\pi - \theta) = |\lambda| \cdot ||a|| \cdot ||b|| \cdot (-\cos(\theta)) = \lambda \cdot ||a|| \cdot ||b||$$

3. Let $||c|| = 1$. $\langle a, c\rangle = ||a|| \cdot \cos\theta$.

$$\langle a + b, c\rangle = \langle a, c\rangle + \langle b, c\rangle$$

Projections will add up.

In the generic case:

$$\begin{aligned}\langle a+b, c\rangle &= \left\langle a+b, ||c|| \cdot \frac{c}{||c||}\right\rangle \\ &\underbrace{=}_{\text{by (2.)}} ||c|| \left\langle a+b, \frac{c}{||c||}\right\rangle\end{aligned}$$

□

Theorem 3.4.

$$\left\langle \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix}, \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix} \right\rangle = a_1 b_1 + a_2 b_2 + a_3 b_3$$

Proof.

$$\begin{aligned}\langle a\rangle\, b &= \langle a_1 e_1 + a_2 e_2 + a_3 e_3, b\rangle \\ &= a_1 \langle e_1, b\rangle + a_2 \langle e_2, b\rangle + a_3 \langle e_3, b\rangle \\ &= a_1 b_1 + a_2 b_2 + a_3 b_3 \\ \langle e_i, b\rangle &= \langle e_i, b_1 e_1 + b_2 e_2 + b_3 e_3\rangle \\ &= b_1 \langle e_i, e_1\rangle + b_2 \langle e_i, e_2\rangle + b_3 \langle e_i, e_3\rangle \\ &= b_1 \delta_{i1} + b_2 \delta_{i2} + b_3 \cdot \delta_{i3} \\ &= b_i\end{aligned}$$

□

In this chapter, we will talk about vector spaces in which we will discuss scalar products with properties 1–3 from Theorem 3.3.

$$\text{in } \mathbb{R}^n : \qquad \langle x, y\rangle = \sum_{i=1}^{n} x_i y_i$$

$$\text{in } V \subseteq \mathbb{R}^\infty : \qquad \langle x, y\rangle = \sum_{i=1}^{\infty} x_i y_i$$

if convergent! For this space, $(e_i)_{i\in\mathbb{N}}$ is a basis.

$$\text{in } \mathrm{C}[a, b] \qquad \langle f, g\rangle = \int f(x) g(x)\, dx$$

is the Delta function.

Or better: $(\sin nx)_{n\in\mathbb{N}} \cup (\cos nx)_{n\in\mathbb{N}}$.

$$\int_0^{2\pi} \sin(nx)\cos(mx)\,dx = 0 \forall m, n$$
$$\int_0^{2\pi} \sin(nx)\sin(mx)\,dx = 0 \text{ if } m \neq n$$

1768/03/21 J. Fourier

Theorem 3.5 (1822 Fourier)**.** *Every function f in $[0, 2\pi]$ can be denoted as*

$$\begin{aligned} f(x) &= \sum_{n=0}^{\infty} a_n \cos(nx) + \sum_{n=1}^{\infty} b_n \sin(nx) \\ a_n &= \langle f, \cos(nx) \rangle = \int_0^{2\pi} f(x)\cos(nx)\,dx \\ b_n &= \langle f, \sin(nx) \rangle = \int_0^{2\pi} f(x)\sin(nx)\,dx \end{aligned}$$

This theorem cannot be proven, because it depends on the definition of "function". The answer to the question, which functions satisfy this theorem, is an open research topic.

Law of cosines

Theorem 3.6 (Law of cosines)**.** *In German, "Kosinussatz".*

$$c^2 = a^2 + b^2 - 2ab\cos\gamma$$

$$\begin{aligned} \left\|\vec{c}\right\|^2 &= \left\|\vec{b} - \vec{a}\right\|^2 \\ &= \left\langle \vec{b} - \vec{a}, \vec{b} - \vec{a} \right\rangle \\ &= \left\langle \vec{b}, \vec{b} \right\rangle - \left\langle \vec{a}, \vec{b} \right\rangle - \left\langle \vec{b} - \vec{a} \right\rangle + \langle \vec{a}, \vec{a} \rangle \\ &= \|b\|^2 - 2\|a\|\|b\|\cos\gamma + \|a\|^2 \end{aligned}$$

$$\|a\| \cdot \|b\| \cdot \sin\theta = \text{ area of the spanned parallelogram}$$

How to find an orthogonal vector?

Remark 3.1 (Orthogonal vector in $\mathbb{R}^2$)**.** *Find $\vec{b}$ such that $\left\langle \vec{a}, \vec{b} \right\rangle = 0$, $a_1 b_1 + a_2 b_2 = 0$. For example, $b_1 = a_2$ and $b_2 = -a_1$.*

$$\vec{a} = \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} \qquad \vec{b} = \begin{pmatrix} a_2 \\ -a_1 \end{pmatrix}$$

Outer product

Definition 3.3. *Called* outer product *(only in* $\mathbb{R}^3$*) or* cross product.

Let $a, b \in \mathbb{R}^3$ *and* $a \times b$ *is the vector which*

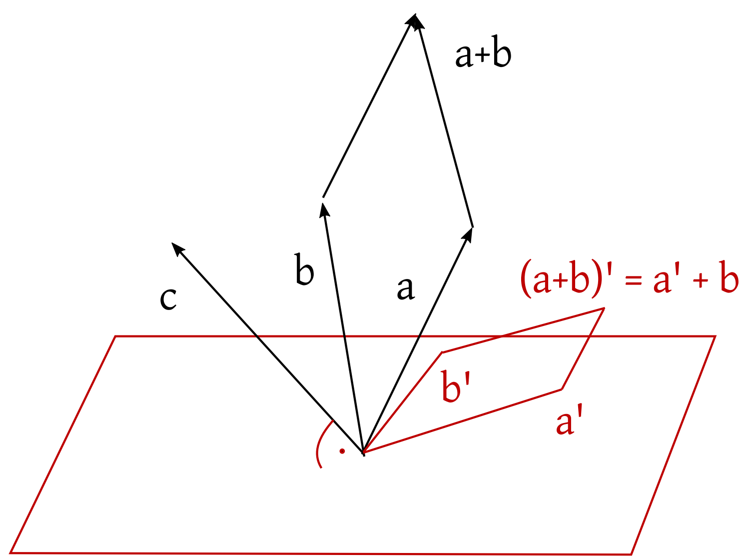
1. $||a \times b|| = ||a|| \cdot ||b|| \cdot \sin\theta$ *is the area of the spanned parallelogram.*
2. $a \times b \perp a$ *and* b
$$\langle a \times b, a\rangle = 0 \text{ and } \langle a \times b, b\rangle = 0$$
3. $(a, b, a \times b)$ *is clockwise.*

$$\text{When does } a \times b = 0 \text{ hold? } a = 0, b = 0, \sin\theta = 0, \text{ hence } \theta = 0 \vee \theta = \pi$$

$$\iff a, b \text{ are linear independent}$$

Theorem 3.7.
- $b \times a = -a \times b$
- $(\lambda a) \times b = \lambda(a \times b) = a \times (\lambda b)$
- $(a + b) \times c = a \times c + b \times c$

Proof.
- Orientation swaps.
- If $\lambda > 0$, it follows immediate. If $\lambda < 0$, lengths stay the same, but orientation swaps.



- If $c = 0$, it is trivial. If $c \neq 0$,
E is the plane orthogonal to c. a' and b' are projections of a and b to E.

1. $(a+b)' = a' + b'$
2. $a \times c = a' \times c$.

$$\begin{aligned} \|a \times c\| &= \|a\| \, \|c\| \cdot \sin\theta \\ &= \|a'\| \cdot \|c\| \\ &= \|a' \times c\| \end{aligned}$$

   – Orientation of $a \times c$ and $a' \times c$ is the same
   – The plane, spanned by c and a, is also spanned by c and a'

$$\|a'\| = \|a\| \cdot \underbrace{\cos(\frac{\pi}{2} - \theta)}_{=\sin\theta}$$

   Hence,

$$(a+b) \times c = (a+b)' \times c = (a' + b') \times c \overset{!}{=} a' \times c + b' \times c = a \times c + b \times c$$

$$(a' + b') \times c = a' + b'$$

   rotated by 90° multiplied by $\|c\|$

$$a' \times c = a'$$

   rotated by 90° multiplied by $\|c\|$

$$a' \times c + b' \times c = (a' + b') \times c$$

   The relation $u + v = w$ will be preserved under rotation by 90° and multiplication with λ.

□

Corollary. *The cross product is a map of* $\mathbb{R}^3 \times \mathbb{R}^3 \to \mathbb{R}^3$ *such that*

- *bilinear*
- *antisymmetrical,* $a \times b = -b \times a$
- $e_1 \times e_2 = e_3$, $e_2 \times e_3 = e_1$, $e_3 \times e_1 = e_2$

$$e_i \times e_j = e_k \cdot \operatorname{sign}\pi \qquad \pi = \begin{pmatrix} 1 & 2 & 3 \\ i & j & k \end{pmatrix}$$

Corollary.

$$\begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} \times \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix} = \begin{bmatrix} a_2 b_3 - a_3 b_2 \\ a_3 b_1 - a_1 b_3 \\ a_1 b_2 - a_2 b_1 \end{bmatrix} = \begin{bmatrix} \begin{vmatrix} a_2 & b_2 \\ a_3 & b_3 \end{vmatrix} \\ -\begin{vmatrix} a_1 & b_1 \\ a_3 & b_3 \end{vmatrix} \\ \begin{vmatrix} a_1 & b_1 \\ a_2 & b_2 \end{vmatrix} \end{bmatrix} \underbrace{=}_{\text{by Laplace expansion along the third column}^6} \begin{vmatrix} a_1 & b_1 & e_1 \\ a_2 & b_2 & e_2 \\ a_3 & b_3 & e_3 \end{vmatrix}$$

Proof.

$$\begin{aligned}(a_1e_1 + a_2e_2 + a_3e_3) \times (b_1e_1 + b_2e_2 + b_3e_3) &= a_1b_1e_1 \times e_1 + a_1b_2e_1 \times e_2 + a_1b_3e_1 \times e_3\\ &+ a_2b_1e_2 \times e_1 + a_2b_2e_2 \times e_2 + a_2b_3e_2 \times e_3\\ &= a_3b_1e_3 \times e_1 + a_3b_2e_3 \times e_2 + a_3b_3e_3 \times e_3\\ &= a_1b_2e_3 - a_1b_3e_2 - a_2b_1e_3 + a_2b_3e_1 + a_3b_1e_2 - a_3b_2e_1\\ &= (a_2b_3 - a_3b_2)e_1 + (a_3b_1 - a_1b_3)e_2 + (a_1b_2 - a_2b_1)e_3\end{aligned}$$

□

Theorem 3.8.

$$\langle a \times b, c\rangle = \begin{vmatrix} a_1 & b_1 & c_1\\ a_2 & b_2 & c_2\\ a_3 & b_3 & c_3\end{vmatrix}$$

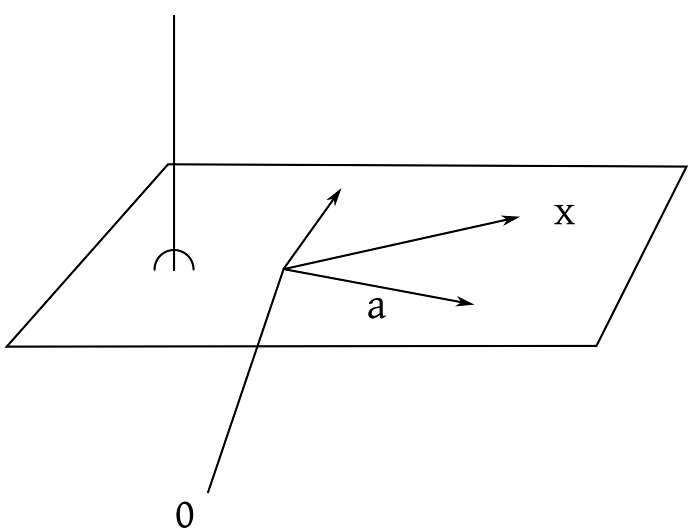
This corresponds to the volume of the spanned parallelepiped (dt. "Spat"). $\|a \times b\|$ is the area of the parallelogram and $\|c\|$ its height.

Equivalently, $\begin{vmatrix} a_1 & a_2\\ b_1 & b_2\end{vmatrix}$ *is the area of the parallelogram.*

Example 3.1. *Let planes in $\mathbb{R}^3$ be given.*

$$E = \left\{x_0 + \lambda a + \mu b \,\middle|\, \lambda, \mu \in \mathbb{R}\right\}$$

$$c = a \times b = \left\{x \in \mathbb{R}^3 \,\middle|\, x - x_0 \perp c\right\} = \left\{x \in \mathbb{R}^3 \,\middle|\, \langle x - x_0, c\rangle = 0\right\}$$



Inner products and positive definiteness

From now on $\mathbb{K}$ will be $\mathbb{R}$ or $\mathbb{C}$.

Definition 3.4. *An inner product on a vector space V is a map*

$$V \times V \to \mathbb{K}$$

$$(x, y) \mapsto \langle x, y \rangle$$

1. $\langle x + y, z \rangle = \langle x, z \rangle + \langle y, z \rangle \, \forall x, y, z \in V$
2. $\langle \lambda x, y \rangle = \lambda \langle x, y \rangle \, \forall \lambda \in \mathbb{K} \forall x, y \in V$
3. $\langle y, x \rangle = \overline{\langle x, y \rangle} \forall x, y \in V$

where $\overline{\langle x, y \rangle}$ denotes the complex conjugate.

$$\langle x, \lambda y \rangle \underbrace{=}_{\text{by (3)}} \overline{\langle \lambda y, x \rangle} \underbrace{=}_{\text{by (2)}} \overline{\lambda \langle y, x \rangle} = \overline{\lambda} \langle x, y \rangle$$

Linear in x, semi-linear in y. Sesquilinear[7].
In physics, the notation is different:

$$\langle x | y \rangle \qquad \langle \lambda x | y \rangle = \overline{\lambda} \langle x | y \rangle \qquad \langle x | \lambda y \rangle = \lambda \langle x | y \rangle$$

$$|y\rangle \dots \textit{ ket} \qquad \langle x| \dots \textit{ bra}$$

$$\langle x | y \rangle \qquad \textit{bracket}$$

The inner product is called positive-semidefinite, if

$$\langle x, x \rangle \geq 0 \forall x \in X$$

if additionally $\langle x, x \rangle = 0 \iff x = 0$, then $\langle , \rangle$ is called positive definite.

This lecture took place on 2018/04/09. Easter holidays finished..

Lemma 3.1.

1. $\langle x, y + z \rangle = \langle x, y \rangle + \langle x, z \rangle$
2. $\langle x, \lambda y \rangle = \overline{\lambda} \cdot \langle x, y \rangle$
3. $\langle x, 0 \rangle = 0$

[7] In Latin, sesqui means 1.5

Definition 3.5. *An inner product is* positive semidefinite, *if* $\langle x, x\rangle \geq 0$. *Is* positive definite, *if* $\angle x, x > 0$ *for all* $x \neq 0$. *Is* negative definite, *if* $\langle x, x\rangle < 0$ *for all* $x \neq 0$. *Is* indefinite, *if neither positive nor negative semidefinite.*

A positive definite product is called scalar product. *A positive definite product is in* Hermitian form, *if* $\mathbb{K} = \mathbb{C}$. *A positive definite product is also called* unitary product, *if* $\mathbb{K} = \mathbb{C}$.

So quadratic form over $\mathbb{R}$ *and Hermitian form over* $\mathbb{C}$.

Example 3.2.

- *Let* $V = \mathbb{R}^n$.

$$\left\langle \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}, \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix} \right\rangle = \sum_{i=1}^{n} x_i y_i$$

  Let $V = \mathbb{C}^n$.

$$\left\langle \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}, \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix} \right\rangle = \sum_{i=1}^{n} x_i \overline{y_i} \implies \langle x, x\rangle = \sum_{i=1}^{n} x_i \overline{x_i} = \sum_{i=1}^{n} |x_i|^2 \geq 0$$

  $\rightarrow$ *positive definite.*

- *Another example: let* $A \in \mathbb{R}^{n\times n}$. *Let* $x, y \in \mathbb{R}^n$.

$$\begin{aligned} \langle x, y\rangle_A &= x^t \cdot A \cdot y \qquad \text{is bilinear} \\ &= \sum_{i=1}^{n} x_i \sum_{j=1}^{n} a_{ij} y_j = \sum_{i,j=1}^{n} a_{ij} x_i y_j \end{aligned}$$

  hence $\langle x, y\rangle_A = \langle y, x\rangle_A$. *It must hold that*

$$\sum_{i,j=1}^{n} a_{ij} x_i y_j = \sum_{i,j=1}^{n} a_{ij} y_i x_j \forall x, y$$

  We let $x = e_k$ *and* $y = e_l$.

$$\implies a_{kl} = a_{lk} \forall k, l$$

  Hence $A = A^T$. *A is symmetrical.*
  Let $A \in \mathbb{C}^{n\times n}$. *Let* $x, y \in \mathbb{C}^n$.

$$\langle x, y\rangle_A = \sum_{i=1}^{n} \sum_{j=1}^{n} x_i a - ij \overline{y_j}$$

$$\langle x, y\rangle_A = \langle y, x\rangle_A \ \forall x, y$$

$$\iff A^T = \overline{A} \qquad \text{is in Hermitian form}$$

$$a_{ji} = \overline{a_{ij}} \forall i, j$$

- $$V = C[a,b] = \{f : [a,b] \to \mathbb{K} \text{ continuous}\}$$
  $$\langle f, g\rangle = \int_a^b f(t)\overline{g(t)}\, dt \qquad \text{is a scalar product}$$
  $$\langle f, f\rangle = \int_a^b \left|f(t)\right|^2\, dt \geq 0$$

- *Consider* $V = l_2$ *($\mathbb{R}^\infty$ would be too large) where* $l_2 = \left\{(x_n)_{n\in\mathbb{N}} \mid x_n \in \mathbb{R}, \sum_{n=1}^{\infty} x_n^2 < \infty\right\}$.
  $$\langle x, y\rangle = \sum_{n=1}^{\infty} x_n y_n \qquad \text{is a scalar product}$$
  Does it converge? This is not obvious.

  Fourier claimed that this example (4) and example (3) are the same. He claimed every function can be written as $f(x) = \sum_{n=0}^{\infty} a_n e^{inx}$.
  $$x \cdot x = \langle x, x\rangle = \sum_{i=1}^{n} x_i^2 = \|x\|^2$$

Definition 3.6. *Let V be a vector space. A* norm *on V is a map* $\|\cdot\| : V \to [0, \infty[$ *such that*

1. $\|x\| \geq 0$ *and* $\|x\| = 0 \iff x = 0$
2. $\|\lambda \cdot x\| = |\lambda| \cdot \|x\| \qquad \forall \lambda \in K, \forall x \in V$
3. $\left\|x + y\right\| \leq \|x\| + \left\|y\right\|$ *is the triangle inequality*

Remark 3.2. *Every norm is a metric with* $d(x, y) = \left\|x - y\right\|$.

d is translationinvariant. $d(x + x_0, y + x_0) = d(x, y)$. *This is compatible to a vector space.*

In a black hole ($\to$ physics), you have a different metric in every point (Riemannian geometry): $\langle x, y\rangle_{A(x,y)}$.

Example 3.3. *Let* $V = \mathbb{R}^n$.

- $\|x\|_2 = \left(\sum_{i=1}^{n} x_i^2\right)$ *is called* euclidean norm.
- $\|x\|_1 = \sum_{i=1}^{n} |x_i|$ *is called* l^1 norm *or* Manhattan norm.
- $\|x\|_\infty = \max\{|x_i| \mid i = 1, \ldots, n\}$

Let $V = C[a, b]$.

- $$\|f\|_1 = \int_a^b |f(t)|\, dt$$

  L^1-norm, gives rise to the Lebesgue integral.

- $$\|f\|_\infty = \ max_{t\in[\overline{a},b]} |f(t)| \qquad \text{is a } L^\infty\text{-norm}$$

- $$\|f\|_2 = \left(\int |f(t)|^2\, dt\right)^{\frac{1}{2}}$$

Theorem 3.9. *Let $\langle,\rangle$ be a scalar product in V (hence, positive-definite inner product). Then $\|x\| = \sqrt{\langle x,x\rangle}$ is a norm on V.*

Proof.

- $\|x\| \geq 0, \|x\| = 0 \iff \langle x,x\rangle = 0 \iff x = 0$
- $\|\lambda x\| = \sqrt{\langle \lambda x, \lambda x\rangle} = \sqrt{\lambda \cdot \overline{\lambda} \cdot \langle x,x\rangle} = \sqrt{\lambda^2 \cdot \langle x,x\rangle} = |\lambda| \cdot \sqrt{\langle x,x\rangle}$
- Triangle inequality

□

Cauchy-Bunyakovskii-Schwarz inequality

Lemma 3.2 (Cauchy-Bunyakovskii-Schwarz inequality)**.** *Cauchy (1789–1857) for $\mathbb{R}^n$, Bunyakovskii (1804–1889) for $C[a,b]$, Schwarz (1843–1921) generically.*

$$|\langle x,y\rangle| \leq \|x\| \cdot \|y\|$$

Hence, l^2 if $\sum_{n=1}^\infty x_n^2 < \infty$ and $\sum_{n=1}^\infty y_n^2 < \infty$. $\langle x,x\rangle < \infty$ and $\langle y,y\rangle < \infty$.

$$\implies \sum x_n y_n \leq \sqrt{\sum x_n^2}\sqrt{\sum y_n^2}$$

If $|\langle x,y\rangle| = \|x\| \cdot \|y\| \iff x, y$ are linear dependent.

Proof. Now we can continue with part 3 of the proof of Theorem 3.9. Triangle inequality:

$$\begin{aligned}
\|x+y\|^2 &= \langle x+y, x+y\rangle \\
&= \langle x,x\rangle + \langle x,y\rangle + \langle y,x\rangle + \langle y,y\rangle \\
&\leq \|x\|^2 + 2\,|\langle x,y\rangle| + \|y\|^2 \\
&\leq \|x\|^2 + 2\,\|x\|\,\|y\| + \|y\|^2 \\
&= (\|x\| + \|y\|)^2
\end{aligned}$$

□

Proof of CBS inequality, Lemma 3.2. **Case 1:** $y = 0$ trivial

Case 2: $y \neq 0$ Let $\lambda \in \mathbb{K}$ be arbitrary.

$$\begin{aligned}
0 &\leq \langle x - \lambda y, x - \lambda y \rangle \\
&= \langle x, x \rangle - \langle x, \lambda y \rangle - \langle \lambda y, x \rangle + \langle \lambda y, \lambda y \rangle \\
&= \langle x, x \rangle - \overline{\lambda} \langle x, y \rangle - \lambda \langle y, x \rangle + |\lambda|^2 \langle y, y \rangle
\end{aligned}$$

This holds for all λ, hence also for $\lambda = \frac{\langle x,y \rangle}{\langle y,y \rangle}$. Because $y \neq 0 \implies \langle y, y \rangle > 0$, we can divide.

$$\begin{aligned}
&= \langle x, x \rangle - \frac{\overline{\langle x, y \rangle}}{\langle y, y \rangle} \cdot \langle x, y \rangle - \frac{\langle x, y \rangle}{\langle y, y \rangle} \cdot \langle y, x \rangle + \frac{\left|\langle x, y \rangle\right|^2}{\langle y, y \rangle^2} \cdot \langle y, y \rangle \\
&= \langle x, x \rangle - \frac{\left|\langle x, y \rangle\right|^2}{\langle y, y \rangle} - \frac{\left|\langle x, y \rangle\right|^2}{\langle y, y \rangle} + \frac{\left|\langle x, y \rangle\right|^2}{\langle y, y \rangle} \\
&= \|x\|^2 - \frac{\left|\langle x, y \rangle\right|^2}{\left\|y\right\|^2} \\
&\implies \|x\|^2 \cdot \left\|y\right\|^2 - \left|\langle x, y \rangle\right|^2 \geq 0
\end{aligned}$$

□

Alternative proof of CBS inequality in $\mathbb{R}^n$.

$$\begin{aligned}
0 &\leq \sum_{i=1}^{n} \sum_{j=1}^{n} (x_i y_j - x_j y_i)^2 \\
&= \sum_{i,j=1}^{n} \left(x_i^2 y_j^2 - 2 x_i y_j x_j y_i + x_j^2 y_i^2 \right) \\
&= \sum_{i,j}^{n} x_i^2 y_j^2 - 2 \sum_{i,j} x_i x_j y_i y_j + \sum_{i,j} x_j^2 y_i^2 \\
&= 2 \sum_i x_i^2 \sum_j y_j^2 - 2 \sum_i x_i y_i \sum_j x_j y_j \\
&= 2 \|x\|^2 \left\|y\right\|^2 - 2 \langle x, y \rangle^2 \\
&\leadsto \|x\|^2 \left\|y\right\|^2 = \langle x, y \rangle^2 + \frac{1}{2} \sum_i \sum_j (x_i y_j - x_j y_i)^2
\end{aligned}$$

So for $n = 3$, $\|x\|^2 \left\|y\right\|^2 = \langle x, y\rangle^2 + \left\|x \times y\right\|^2$. Hence, equality is given iff x and y are linear dependent.

In the general case: If $\left|\langle x, y\rangle\right| = \|x\| \cdot \left\|y\right\|$. From the proof, it follows that $\exists \lambda : \langle x - \lambda y, x - \lambda y\rangle = 0$

$$\implies x - \lambda y = 0 \implies x, y \text{ are linear independent}$$

□

Theorem 3.10. *Let V be a vector space over $\mathbb{K} = \mathbb{R}$ or $\mathbb{C}$. Let $B = \{b_1, \dots, b_n\}$ is a basis. $\langle,\rangle$ is an inner product. What does $\langle,\rangle$ look like in regards of the coordinate?*

There exists a unique matrix A in Hermitian form (hence, $a_{ij} = \overline{a_{ji}}, A = \overline{A^T}$) such that $\forall x, y \in V : \langle x, y\rangle = \Phi_B(x)^T \cdot A \cdot \overline{\Phi_B(y)}$. If $\langle,\rangle$ is positive definite, A is regular.

Remark 3.3.

$$\langle x, y\rangle = \sum x_i \overline{y_i}$$

corresponds to $A = I$.

$$x^T \cdot I \cdot \overline{y} = x^T \cdot \overline{y}$$

How about $A = -I$.

$$\langle x, y\rangle_A = -\sum x_i \overline{y}_i$$

This is not a scalar product (because of negative definiteness).

Proof. Let $x = \sum_{i=1}^n \xi_i b_i$, $y = \sum_{j=1}^n \eta_j b_j$.

$$\begin{aligned}
\langle x, y\rangle &= \left\langle \sum_{i=1}^n \xi_i b_i, \sum_{j=1}^n \eta_j b_j \right\rangle \\
&= \sum_{i=1}^n \xi_i \sum_{j=1}^n \overline{\eta_j} \qquad \underbrace{\left\langle b_i, b_j \right\rangle}_{=:a_{ij} \text{ is unique } a_{ij} = \langle b_i, b_j\rangle} \\
&= \sum_{i=1}^n \sum_{j=1}^n \xi_i a_{ij} \overline{\eta}_j \\
&= \xi^T \cdot A \cdot \overline{\eta} \\
&= \Phi_B(x)^T \cdot A \cdot \Phi_B(y) \\
a_{ji} = \left\langle b_j, b_i \right\rangle &= \overline{\left\langle b_i, b_j \right\rangle} = \overline{a_{ij}}
\end{aligned}$$

Show: If $\langle,\rangle$ is positive definite, then A is regular. It suffices to show that $\ker A = \{0\}$.

Assume: $A \cdot \xi = 0 \implies \xi^T \cdot A \cdot \xi = 0$. Let $x = \sum_{i=1}^n \xi_i b_i \implies \langle x, x\rangle = 0 \implies x = 0 \implies \xi = \Phi_B(x) = 0$ □

Definition 3.7. *Let $A \in \mathbb{C}^{n\times n}$. The matrix $A^* := \overline{A^T}$ ($(A^*)_{ij} = \overline{a_{ji}}$) is called* conjugate transpose.

A is called self-adjoint *if $A = A^*$. A is called* symmetrical *if additionally $\mathbb{K} = \mathbb{R}$ or A is called* Hermitian *if additionally $\mathbb{K} = \mathbb{C}$.*

$A = A^*$ is called (positive/negative) (semidefinite/definite) if the corresponding sesquilinear form

$$\langle \xi, \eta \rangle_A = \xi^T \cdot A \cdot \overline{\eta}$$

Hence, $\xi^T A \overline{\xi} \geq 0 \forall \xi \neq$ is positive definite, has the corresponding property or $\xi^T A \overline{\xi} > 0 \forall \xi \neq$ is positive semidefinite, has the corresponding property.

$\xi^T A \overline{\xi} \leq 0 \forall \xi \neq$ is negative definite or $\xi^T A \overline{\xi} < 0 \forall \xi \neq$ is negative semidefinite.

If $\exists \xi : \xi^T A \overline{\xi} > 0$ and $\exists \eta : \eta^T A \overline{\eta} < 0$, then A is called indefinite.

This lecture took place on 2018/04/11.

Inner product: $\langle x, y \rangle$

- $\forall x : \langle x, x \rangle \geq 0$ positive semi-definite
- $\forall x \neq 0 : \langle x, x \rangle > 0$ positive definite

in regards of basis $b_1, \dots, b_n$.

$$\langle x, y \rangle = \sum a_{ij} \xi_i \overline{\eta_j}$$
$$a_{ij} = \left\langle b_i, b_j \right\rangle$$

Remark 3.4. *$A = A^*$ is called* positive semidefinite *if $A \geq 0$ if $\forall \xi : \xi^T A \overline{\xi} \geq 0$.*

$A = A^*$ is called positive definite *if $A > 0$ if $\forall \xi \in \mathbb{K}^n \setminus \{0\} : \xi^T A \overline{\xi} > 0$ with $\xi^T A \overline{\xi} = \sum_{i=1} \sum_{j=1}$ TODO.*

Example 3.4.

$$A = I > 0$$
$$\xi^T I \overline{\xi} = \sum_{i=1}^n \xi_i \overline{\xi_i} = \sum |\xi_i|^2 > 0 \qquad \text{if } \xi \neq 0$$
$$A = -I < 0 \text{ is negative definite}$$
$$A = \begin{bmatrix} 1 & & & & & \\ & \ddots & & & & \\ & & 1 & & & \\ & & & -1 & & \\ & & & & \ddots & \\ & & & & & -1 \end{bmatrix}$$

is indefinite:

$$e_1^T A e_1 > 0 \qquad e_n^T A e_n < 0$$

Remark 3.5. *For a diagonal matrix*

$$A = \begin{bmatrix} a_1 & & 0 \\ & \ddots & \\ 0 & & a_n \end{bmatrix}$$

$A = A^* \iff a_i = \overline{a}_i$*, hence for all* $a_i \in \mathbb{R}$.
For a diagonal matrix it holds that

$$\begin{aligned} A > 0 \text{ if all } a_i > 0 &: \xi^T A \overline{\xi} = \sum_{i=1}^{n} a_i \, |\xi_i|^2 \geq 0 \\ A \leq 0 \text{ if all } a_i \geq 0 & \text{ if } \xi^T A \overline{\xi} = 0 \implies \text{ all } a_i \cdot |\xi_i|^2 = 0 \\ A < 0 & \text{ if all } a_i < 0 \\ A \leq 0 & \text{ if all } a_i \leq 0 \\ \text{indefinite if } \exists i &: a_i > 0 \exists j : a_j < 0 \end{aligned}$$

Remark 3.6. *Remember, that the rank of matrix satisfies:*

$$\exists P, Q \in \mathrm{GL}(n) : PAQ = \begin{pmatrix} 1 & & & \\ & 1 & & \\ & & \ddots & \\ & & & 0 \end{pmatrix}$$

$$A \sim PAQ \text{ is equivalent}$$

Congruence of matrices

Definition 3.8 (Congruence)**.** *Consider two self-adjoint matrices* $A, B \in \mathbb{K}^{n \times n}$ *are called congruent (denoted* $A \hat{=} B$*) if* $\exists \mathrm{C} \in \mathrm{GL}(n, \mathbb{K})$ *such that* $C^* AC = B$.

Remark 3.7. *C is invertible, hence* C^T *is invertible.*

$$(C^T)^{-1} = (C^{-1})^T \qquad (C^{-1})^T \cdot C^T = (C \cdot C^{-1})^T = I^T = I$$

$$(\overline{A}^{-1}) = \overline{A^{-1}}$$

$$(AB)^* = \overline{(AB)^T} = \overline{B^T A^T} = \overline{B^T A^T} = B^* \cdot A^*$$

$C^* AC$ *is self-adjoint.*

$$(C^* AC)^* = C^* \cdot A^* \cdot (C^*)^* = C^* \cdot A \cdot C$$

Theorem 3.11. *Every Hermitian matrix is congruent to a diagonal matrix of structure:*

$$\begin{bmatrix} 1 & & & & & & & & & \\ & 1 & & & & & & & & \\ & & \ddots & & & & & & & \\ & & & 1 & & & & & & \\ & & & & -1 & & & & & \\ & & & & & \ddots & & & & \\ & & & & & & -1 & & & \\ & & & & & & & 0 & & \\ & & & & & & & & \ddots & \\ & & & & & & & & & 0 \end{bmatrix}$$

Proof. The proof is given by an algorithm.
We construct matrix C inductively such that

$$C^*AC = \operatorname{diag}(\pm 1, \ldots, 0)$$

Consider $n = 1$.

$$A = [a_{11}]$$

If $a_{11} = 0$ where $a_{11} \in \mathbb{R}$, we don't have to do anything. If $a_{11} \neq 0$,

$$C = \left[\frac{1}{\sqrt{|a_{11}|}}\right]$$

$$C^*AC = \left[\frac{1}{\sqrt{|a_{11}|}} \cdot a_{11} \cdot \frac{1}{\sqrt{|a_{11}|}}\right] = [\operatorname{sign}(a_{11})]$$

Example 3.5.

$$A = \begin{bmatrix} 0 & 1 & i \\ 1 & 0 & 1 \\ -i & 1 & 0 \end{bmatrix}$$

Then $n - 1 \to n$:

Case 1: $A = 0$ nothing to do.

Case 2: $a_{11} = 0$ **Case 2a:**

$$\exists j : a_{jj} \neq 0 : \begin{bmatrix} 0 & & \\ & a_{jj} & \end{bmatrix}$$

$$T_{(1,j)} = \begin{bmatrix} 0 & & & & & & & 1 \\ & 1 & & & & & & \\ & & \ddots & & & & & \\ & & & 1 & & & & \\ & & & & 0 & & & \\ & & & & & 1 & & \\ & & & & & & \ddots & \\ 1 & & & & & & & 1 \end{bmatrix} = T^*_{(ij)}$$

Permutation matrix that swaps 1 with j.

$$T^*_{(1j)} A T_{(1j)} = \begin{bmatrix} a_{ji} & \dots & \dots \\ \vdots & \ddots & \\ \vdots & & 0 \end{bmatrix}$$

where $T^*_{(1j)}$ exchanges j-th and first row and $T_{(1j)}$ exchanges j-th and first column.

Case 2b : all $a_{jj} = 0$. Choose i, j such that $a_{ij} \neq 0$.

$$C = I + E_{ij} e^{i\theta}$$

where θ such that $a_{ij} = e^{i\theta} \left| a_{ij} \right|$.

Example 3.6. $a_{12} \neq 0$

$$C_1 = \begin{bmatrix} 1 & 1 & \\ & 1 & \\ & & 1 \end{bmatrix}$$

$$C_1^* A C_1 = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} 0 & 1 & i \\ 1 & 0 & 1 \\ -i & 1 & 0 \end{bmatrix} \cdot \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 1 & i \\ 1 & 1 & 1+i \\ -i & 1 & 0 \end{bmatrix} \cdot \begin{bmatrix} 0 & 1 & i \\ 1 & 2 & 1+i \\ -i & 1-i & 0 \end{bmatrix}$$

In the general case:

$$C^* A C = (I + E_{ji} e^{-i\theta}) A (I + E_{ij} e^{i\theta})$$

$$\begin{aligned} (C^* A C)_{jj} &= \left(A + E_{ji} e^{-i\theta} A + A E_{ij} e^{+i\theta} + E_{ji} A E_{ij} \right)_{jj} \\ &= \underbrace{a_{jj}}_{=0} + \underbrace{(E_{ji} e^{-i\theta} A)_{jj}}_{e^{-}i\theta a_{jj} = \left| a_{ij} \right|} + \underbrace{(A E_{ij} e^{+i\theta})_{jj}}_{a_{ji} e^{+i\theta} = \overline{a_{ij}} e^{i\theta} = \left| a_{ij} \right|} + \underbrace{a_{ii}}_{=0} \\ &= 2 \left| a_{ij} \right| \end{aligned}$$

Case 2a is shown.

Example 3.7.

$$C_2 = \begin{bmatrix} 0 & 1 & \\ 1 & 0 & \\ & & 1 \end{bmatrix} = T_{(12)}$$

$$A_2 = C_2^* A_1 C_2 = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} 0 & 1 & i \\ 1 & 2 & i+1 \\ -i & 1-i & 0 \end{bmatrix} \cdot \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & i+1 \\ 0 & 1 & i \\ -i & 1-i & 0 \end{bmatrix} \cdot \begin{bmatrix} 2 & 1 & 1+i \\ 1 & 0 & i \\ 1-i & -i & 0 \end{bmatrix}$$

Case 3 $a_{11} \neq 0$

$$C = \begin{bmatrix} 1 & -\frac{a_{12}}{a_{11}} & -\frac{a_{13}}{a_{11}} & \dots & -\frac{a_{in}}{a_{11}} \\ & 1 & \dots & 0 & 0 \\ & \vdots & 1 & & 0 \\ & 0 & & \ddots & \\ & 0 & 0 & \dots & 1 \end{bmatrix}$$

Example 3.8.

$$C_3 = \begin{bmatrix} 1 & -\frac{1}{2} & -\frac{1+i}{2} \\ & 1 & \\ & & 1 \end{bmatrix}$$

$$A_3 = C_3^* A_2 C_3 = \begin{bmatrix} 1 & 0 & 0 \\ -\frac{1}{2} & 1 & 0 \\ -\frac{1-i}{2} & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} 2 & 1 & 1+i \\ 1 & 0 & i \\ 1-i & -i & 0 \end{bmatrix} \cdot \begin{bmatrix} 1 & -\frac{1}{2} & -\frac{1+i}{2} \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 2 & 1 & 1+i \\ 0 & -\frac{1}{2} & \frac{1}{2}(-i+i) \\ 0 & \frac{1}{2}(-1-i) & -1 \end{bmatrix} \cdot \begin{bmatrix} 2 & 0 & 0 \\ 0 & -\frac{1}{2} * \frac{-1+i}{2} & \\ 0 & \frac{-1-i}{2} & -1 \end{bmatrix}$$

$$C^* A C = \begin{bmatrix} a_{11} & 0 & \dots & 0 \\ 0 & & & \\ \vdots & & & \\ 0 & & & \tilde{A} \end{bmatrix}$$

$$\tilde{A} \in \mathbb{K}^{(n-1)\times(n-1)}$$

$$\tilde{A} = \tilde{A}^*$$

$$C' = \begin{bmatrix} \frac{1}{\sqrt{|a_{11}|}} & & & 0 \\ & 1 & & \\ & & \ddots & \\ 0 & & & 1 \end{bmatrix}$$

$$(C')^*(C^*AC)C' = \begin{bmatrix} \frac{a_{11}}{|a_{11}|} & 0 & 0 \\ 0 & & \\ \vdots & & \\ 0 & & \tilde{A} \end{bmatrix} \text{ where } \frac{a_{11}}{|a_{11}|} = \pm 1$$

Apply this algorithm to $\tilde{A}$.

Example 3.9 (Part 4)**.**

$$C_4 = \begin{bmatrix} \frac{1}{\sqrt{2}} & & \\ & 1 & \\ & & 1 \end{bmatrix}$$

$$A_4 = C_4^* A_3 C_4 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & -\frac{1}{2} & \frac{-1+i}{2} \\ 0 & \frac{-1-i}{2} & -1 \end{bmatrix}$$

$$\tilde{A} = \begin{bmatrix} -\frac{1}{2} & \frac{-1+i}{2} \\ \frac{-1-i}{2} & -1 \end{bmatrix}$$

$$C_5 = \begin{bmatrix} 1 & & \\ & 1 & -1+i \\ & 0 & 1 \end{bmatrix}$$

$$A_5 = C_5^* A_4 C_5 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -1-i & 1 \end{bmatrix} \cdot \begin{bmatrix} 1 & 0 & 0 \\ 0 & -\frac{1}{2} & \frac{-1+i}{2} \\ 0 & \frac{-1-i}{2} & -1 \end{bmatrix} \cdot \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & -1+i \\ 0 & 0 & 1 \end{bmatrix}$$

$$A_5 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & -\frac{1}{2} & \frac{-1+i}{2} \\ 0 & 0 & 0 \end{bmatrix} \cdot \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & -1+i \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & -\frac{1}{2} & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$C_6 = \begin{bmatrix} 1 & & \\ & \sqrt{2} & \\ & & 1 \end{bmatrix}$$

$$\sqrt{2} = \frac{1}{\sqrt{\frac{1}{2}}}$$

$$C_6^* A_5 C_6 = \begin{bmatrix} 1 & & \\ & -1 & \\ & & 0 \end{bmatrix}$$

$$C_6^* \dots C_2^* C_1^* A C_1 C_2 \dots C_6 = \begin{bmatrix} 1 & & \\ & -1 & \\ & & 0 \end{bmatrix} \implies \textit{indefinite}$$

$$C = C_1 C_2 \dots C_6$$

$$C^* = C_6^* C_5^* \dots C_1^*$$

$\square$

Example 3.10. *1. If $A \geq 0$, C arbitrary $\implies C^*AC \geq 0$.*

$$\xi^T(C^*AC)\overline{\xi} = \underbrace{(\xi^T C^*)}_{\xi^T\overline{C^T}=\overline{\overline{\xi^T}C^T}=\overline{(C\cdot\overline{\xi})^T}=\overline{\eta^T}} A \underbrace{(C\overline{\xi})}_{\eta} = \overline{\eta}^T A \overline{\overline{\eta}} \geq 0$$

2. If $A > 0$, C invertible

$$\begin{aligned} &\implies C^*AC > 0 \\ \textit{if } \xi^T C^*AC\overline{\xi} = 0 &\implies \eta = C\overline{\xi} = 0 \textit{ because } A > 0 \\ &\implies \overline{\xi} = 0 \textit{ because } C \textit{ is invertible} \end{aligned}$$

Corollary. *If we apply the example 3.5 to $A > 0$,*

$$C^*AC = \begin{bmatrix} \pm 1 & & & & & \\ & \ddots & & & & \\ & & \pm 1 & & & \\ & & & \ddots & & \\ & & & & 0 & \\ & & & & & \ddots \end{bmatrix} \textit{ is still positive definite } \implies C^*AC = I$$

Theorem 3.12 (Sylvester's law of inertia)**.** *J. J. Sylvester (1814–1897)*
Let $A \in \mathbb{C}^{n\times n}$ be Hermitian. $C \in \mathrm{GL}(n, \mathbb{C})$ by the algorithm such that

$$C^*AC = \begin{bmatrix} \pm 1 & & & & & & & & \\ & \ddots & & & & & & & \\ & & \pm 1 & & & & & & \\ & & & -1 & & & & & \\ & & & & \ddots & & & & \\ & & & & & -1 & & & \\ & & & & & & 0 & & \\ & & & & & & & \ddots & \\ & & & & & & & & 0 \end{bmatrix}$$

Then the number of $+1$, -1 and zeros is uniquely determined (it does not depend on the order to the operands).

Proof. C is invertible, hence

$$\operatorname{rank}(A) = \operatorname{rank}\begin{bmatrix} +1 &&&&&&&& \\ & \ddots &&&&&&& \\ && +1 &&&&&& \\ &&& -1 &&&&& \\ &&&& \ddots &&&& \\ &&&&& -1 &&& \\ &&&&&& 0 && \\ &&&&&&& \ddots & \\ &&&&&&&& 0 \end{bmatrix}$$

Let r be the number of $+1$ and s be the number of -1. The number of $+1$ and -1 is uniquely determined.

Hence, it suffices to show that the number r of $+1$ is uniquely defined.

Let $\tilde{C}$ be another matrix such that

$$\tilde{C}^* A \tilde{C} = \begin{bmatrix} \pm 1 &&&&&&&& \\ & \ddots &&&&&&& \\ && \pm 1 &&&&&& \\ &&& -1 &&&&& \\ &&&& \ddots &&&& \\ &&&&& -1 &&& \\ &&&&&& 0 && \\ &&&&&&& \ddots & \\ &&&&&&&& 0 \end{bmatrix}$$

with $\tilde{r}$ ones and $\tilde{s}$ minus ones.

It suffices to show that $r \leq \tilde{r}$. We know $r + s = \tilde{r} + \tilde{s}$.

C is an invertible matrix, hence a basis change. In this new basis $B' = \{b_1, \dots, b_n\}$, it holds that

$$x^* A x = \overline{x^T} A x = \overline{\Phi_B(x)^T} \cdot D \cdot \Phi_B(x)$$

$$A = (C^*)^{-1} D C^{-1}$$

$$\overline{x^T} A x = \overline{x^T} (C^*)^{-1} D \underbrace{C^{-1} x}_{\overline{C}^{-1} x}$$

Equivalently, $\tilde{C}$ is a basis change to basis $\tilde{B}$ such that $x^* A x = \Phi_{\tilde{B}}(x)^* \tilde{D} \tilde{\Phi}_{\tilde{B}}(x)$. For

$x \in \mathcal{L}(\{b_1, \ldots, b_r\}) \setminus \{0\}$,

$$\Phi_B(x) = \begin{pmatrix} \xi_1 \\ \vdots \\ \xi_r \\ 0 \\ \vdots \\ 0 \end{pmatrix}$$

$$\implies x^* A x = \Phi_B(x)^* D \Phi_B(x) = (\overline{\xi}_1, \ldots, \overline{\xi}_r, 0, \ldots, 0) \begin{bmatrix} +1 &&&&&&&& \\ & \ddots &&&&&&& \\ && +1 &&&&&& \\ &&& -1 &&&&& \\ &&&& \ddots &&&& \\ &&&&& -1 &&& \\ &&&&&& 0 && \\ &&&&&&& \ddots & \\ &&&&&&&& 0 \end{bmatrix} \cdot \begin{pmatrix} \xi_1 \\ \vdots \\ \xi_r \\ 0 \\ \vdots \\ 0 \end{pmatrix} = \sum_{i=1}^{r} |\xi_i|^2 > 0$$

On the other hand, $\forall x \in \mathcal{L}(\tilde{b}_{\tilde{r}+1}, \ldots, \tilde{b}_n)$.

$$\Phi_{\tilde{B}}(x) = \begin{pmatrix} 0 \\ \vdots \\ 0 \\ \tilde{\xi}_{\tilde{r}+1} \\ \vdots \\ \tilde{\xi}_n \end{pmatrix}$$

$$x^* A x = \Phi_{\tilde{B}}(x)^* \tilde{D} \Phi_{\tilde{B}}(x) = (0, \ldots, 0, \tilde{\xi}_{\tilde{r}+1}, \ldots, \tilde{\xi}_n) \begin{bmatrix} +1 &&&&&&&& \\ & \ddots &&&&&&& \\ && +1 &&&&&& \\ &&& -1 &&&&& \\ &&&& \ddots &&&& \\ &&&&& -1 &&& \\ &&&&&& 0 && \\ &&&&&&& \ddots & \\ &&&&&&&& 0 \end{bmatrix} \cdot \begin{bmatrix} 0 \\ \vdots \\ 0 \\ \tilde{\xi}_{\tilde{r}+1} \\ \vdots \\ \tilde{\xi}_n \end{bmatrix} \leq 0$$

$$\implies \mathcal{L}(b_1, \ldots, b_r) \cap \mathcal{L}(\tilde{b}_{\tilde{r}+1}, \ldots, \tilde{b}_n) = \{0\}$$
$$\text{dimension } r + (n - \tilde{r}) \leq n \implies r \leq \tilde{r}$$

□

This lecture took place on 2018/04/16.

$$A = A*$$

Conjugate complex. The important question: When does it hold that

$$A > 0$$

Hence

$$\forall x \in \mathbb{C}^n : x^* A x \geq 0$$

$$A > 0 \text{ if } x^* A x > 0 \forall x \neq 0$$

$$(x^*)_i = \overline{x}_i$$

$$\exists C \in \mathrm{GL}(n, \mathbb{C}) \text{ such that}$$

$$C^* A C \underbrace{=}_{\text{congruence}} \begin{bmatrix} +1 &&&&&&&& \\ & \ddots &&&&&&& \\ && +1 &&&&&& \\ &&& -1 &&&&& \\ &&&& \ddots &&&& \\ &&&&& -1 &&& \\ &&&&&& 0 && \\ &&&&&&& \ddots & \\ &&&&&&&& 0 \end{bmatrix}$$

where the number of $+1$ is r (see Sylvester's Law of inertia).

Definition 3.9. *If $A = A*$ is congruent to*

$$\begin{bmatrix} +1 &&&&&&&& \\ & \ddots &&&&&&& \\ && +1 &&&&&& \\ &&& -1 &&&&& \\ &&&& \ddots &&&& \\ &&&&& -1 &&& \\ &&&&&& 0 && \\ &&&&&&& \ddots & \\ &&&&&&&& 0 \end{bmatrix}$$

with r occuring $+1s$ and s occuring $-1s$.

Then $\mathrm{ind}(A) := r$ *is called* index of A. $\mathrm{sign}(A) := r - s$ *is called* signature of A.

Corollary. *1.* $A > 0 \iff A \hat{=} I \iff \mathrm{ind}(A) = n$

2. $A \geq 0 \iff \mathrm{ind}(A) = \mathrm{sign}(A) = \mathrm{rank}(A)$

3. $A \hat{=} B \iff \mathrm{ind}(A) = \mathrm{ind}(B) \wedge \mathrm{sign}(A) = \mathrm{sign}(B)$

It is left as an exercise to the reader that congruence is an equivalence relation.

1. $I \cdot A \cdot I = A$

2. $A \hat{=} B \implies C^* A C = B \implies A = (C^*)^{-1} B C^{-1} = (C^{-1}) * B C^{-1} \implies B \hat{=} A$

3. $C_1^* A_1 C_1 = A_2 \wedge C_2^* A_2 C_2 = A_3 \implies \underbrace{C_2^* C_1^* A_1 C_1 C_2}_{=(C_1 C_2)^* A_1 (C_1 C_2) \implies A_1 \hat{=} A_3} = A_3$

Furthermore it will be shown in the practicals that $A > 0 \iff \exists C A = C^* C$

Remark 3.8 (Idea)**.**

$$\det(C^* A C) = \det \begin{bmatrix} +1 & & & & & & & & \\ & \ddots & & & & & & & \\ & & +1 & & & & & & \\ & & & -1 & & & & & \\ & & & & \ddots & & & & \\ & & & & & -1 & & & \\ & & & & & & 0 & & \\ & & & & & & & \ddots & \\ & & & & & & & & 0 \end{bmatrix}$$

$$\det(C^*) \det(A) \det(C) = \begin{cases} 0 & \text{if } \mathrm{rank}(A) < n \\ (-1)^{\text{number of } -1} & \end{cases}$$

$$\overline{\det(C)} \det(A) \det(C)$$

If $A > 0$,

$$|\det(C)|^2 \cdot \det(A) = 1 \implies \det(A) > 0$$

Lemma 3.3. *1.*

$$\det(C^*) = \overline{\det(C)}$$

2.

$$A = A^* \implies \det(A) \in \mathbb{R}$$

3.

$$A = A^*, B = B^*, A \hat{=} B \implies \mathrm{sign} \det(A) = \mathrm{sign} \det(B)$$

4.
$$A > 0 \implies \det(A) > 0$$
but not the other way around:
$$\det\begin{bmatrix}-1 & \\ & -1\end{bmatrix} = 1$$

Proof. 1.
$$\det(C^*) = \sum_{\sigma\in\Sigma_n} (-1)^\sigma \underbrace{\underbrace{(C^*)_{1\sigma(1)}}_{\overline{C_{\sigma(1)1}}} \dots \underbrace{(C^*)_{n\sigma(n)}}_{\overline{C_{\sigma(n)n}}}}_{=\overline{\sum_\sigma (-1)^\sigma C_{\sigma(1)1}\dots C_{\sigma(n)n}=\overline{\det(C)}}}$$

2. immediate
3. $A\hat{B} \implies C^*AC = B$
$$\det(C^*AC) = \det(B)$$
$$\underbrace{|\det(C)|^2}_{>0} \cdot \det(A) = \det(B)$$
4. $A\hat{=}I \implies \operatorname{sign}\det(A) = \operatorname{sign}\det(I) = 1$

□

Definition 3.10. *Let $A \in \mathbb{K}^{m\times n}, r \leq \min\{m, n\}$.*
$$I = \underbrace{\{i_1 < \ldots < i_r\}}_{\subseteq\{1,\ldots,m\}} \qquad J = \underbrace{\{j_1 < \ldots < j_r\}}_{\subseteq\{1,\ldots,n\}}$$
Then
$$[A]_{I,J} = \begin{vmatrix} a_{i_1 j_1} & a_{i_1 j_2} & \dots & a_{i_1 j_r} \\ a_{i_2 j_1} & a_{i_2 j_2} & \dots & a_{i_2 j_r} \\ \vdots & \vdots & \ddots & \vdots \\ a_{i_r j_1} & a_{i_r j_2} & \dots & a_{i_r j_r} \end{vmatrix}$$
is called minor of A.

Example 3.11. *Let $r = 1$, $I = \{i_1\}$, $J = \{j_1\}$, $[A]_{\{i_1\},\{j_1\}} = a_{i_1 j_1}$.*

Definition 3.11. *If $m = n$ with $I = \{1, \ldots, r\}$ and $J = \{1, \ldots, r\}$, then*
$$\begin{vmatrix} a_{11} & a_{12} & \dots & a_{1r} \\ \vdots & \vdots & \ddots & \vdots \\ a_{r1} & a_{r2} & \dots & a_{rr} \end{vmatrix}$$

the first minor of A (Hauptminoren).

$$A < 0 \iff (-A) > 0$$

$$\det(\lambda A) = \lambda^* \det(A)$$

Theorem 3.13. *Let $A = A^*$, then it holds that*

1. $A > 0 \iff$ *all first minors satisfy* $\det(A_r) > 0$
2. $A < 0 \iff (-1)^r \det(A_r) > 0 \forall r \in \{1, \dots, n\}$

Proof. Direction $\implies$

For $r = n$: $\det(A_r) = \det(A) > 0$. It suffices to show: the submatrices

$$A_r = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1r} \\ \vdots & & & \\ a_{r1} & & & a_{rr} \end{bmatrix}$$

are positive definite. Hence, $\forall x \in \mathbb{C}^r$ with $x \neq 0 : x^* A_r x > 0$.

$$x \in \mathbb{C}^r \setminus \{0\} : x^* A_r x = \begin{bmatrix} x^* & \underbrace{0}_{n-r} \end{bmatrix} \cdot A \cdot \begin{bmatrix} x \\ 0 \end{bmatrix} > 0$$

$$= [x^* 0] \begin{bmatrix} A_r & & & * \\ & & & \vdots \\ & & & * \\ * & \dots & * & * \end{bmatrix} \begin{bmatrix} x \\ 0 \end{bmatrix}$$

Remark: *every submatrix* $\begin{bmatrix} a_{i_1 i_1} & \dots & a_{i_1 i_r} \\ \vdots & \ddots & \vdots \\ a_{i_r i_1} & \dots & a_{i_r i_r} \end{bmatrix}$ of a positive definite matrix is positive definite.

Direction $\impliedby$

Assume all first minors $\det(A_r) > 0$.

We use complete induction:

Let $n = 1$ **and** $r = 1$ $A = [a_{11}]$ and $\det(A_1) = a_{11}$. $A > 0 \iff a_{11} > 0$.

Consider $n \to n + 1$ Assume all first minors are greater 0. Then all first minors of matrix A_{n-1} are greater 0.

□

$$A' = \begin{bmatrix} C & \vdots 0 \vdots \\ \dots 0 \dots & 1 \end{bmatrix} A \begin{bmatrix} C & \\ & 1 \end{bmatrix} = \begin{bmatrix} C^* & \vdots 0 \vdots \\ \dots 0 \dots & 1 \end{bmatrix} \begin{bmatrix} A_{n-1} & & & a_{1,n} \\ & & & a_{2,n} \\ & & & \vdots \\ & & & a_{n-1,n} \\ \overline{a_{n,1}} & \overline{a_{n,2}} & \dots & a_{nn} \end{bmatrix} \begin{bmatrix} C & \vdots 0 \vdots \\ \dots 0 \dots & 1 \end{bmatrix} = \begin{bmatrix} I & & & & a_1 \\ & & & & a_2 \\ & & & & \\ \overline{a_{1,n}} & \overline{a_{2,n}} & \dots & \overline{a_{n-1,n}} & a_n \end{bmatrix}$$

$$C' = \begin{bmatrix} 1 & 0 & -a_{1,n} \\ & \ddots & -a_{2,n} \\ & & \vdots \\ & & -a_{n-1,n} \\ 0 & & 1 \end{bmatrix} = \left[\begin{array}{c|c} I & -b \\ \hline 0 & 1 \end{array}\right]$$

with

$$b = \begin{bmatrix} a_{11} \\ a_{21} \\ \vdots \\ a_{n-1,n} \end{bmatrix}$$

$$(C')^* A' C' = \left[\begin{array}{c|c} I & 0 \\ \hline -b^* & 1 \end{array}\right] \left[\begin{array}{c|c} I & b \\ \hline b^* & a_{n,n} \end{array}\right] TODO$$

$$\implies A \hat{=} A' \hat{=} \begin{bmatrix} I & 0 \\ 0 & -b^* b + a_n \end{bmatrix}$$

$$\exists C'' = C \cdot C'$$

such that

$$(C'')^* A C'' = \left[\begin{array}{c|c} I & 0 \\ \hline 0 & a_{n,n} - b^* b \end{array}\right]$$

$$\det(A) \cdot |\det(C'')|^2 = \det \begin{bmatrix} I & 0 \\ 0 & a_{n,n} - b^* b \end{bmatrix} = a_{n,b} - b^* b > 0 \implies \begin{bmatrix} I & 0 \end{bmatrix}$$

Back to the scalar product:

Definition 3.12. *1. (a) A vector space with a positive definite inner product is called* Euclidean space *($K = \mathbb{R}, \dim < \infty$) or* unitary space *($K = \mathbb{C}$)*

(b) Hilbert space if $\dim = \infty$.

David Hilbert (1862–1943)

$$||v|| = \sqrt{\langle v, v \rangle}$$
$$||\lambda v|| = |\lambda| \cdot ||v||$$

in $\mathbb{R}^2$: $\langle a, b \rangle = ||a|| \, ||b|| \cos \varphi$

2. *An element* $v \in V$ *is called* normed *if* $\|v\| = 1$ *(if not, then* $\frac{v}{\|v\|}$ *is normed)*

3. *Let* $v, w \in V \setminus \{0\}$. *Then the angle spanned between* v *and* w *is the angled* $\varphi \in [0, \phi]$ *such that* $\cos\varphi = \frac{\Re\langle v,w\rangle}{\|v\|\|w\|}$

4. *Two vectors* $v, w \in V$ *are orthogonal* ($v \perp w$) *if* $\langle v, w\rangle = 0$ *(hence* $\varphi = \frac{\pi}{2}$*)*

Theorem 3.14. 1. $\|v + w\|^2 = \|v\|^2 \, \|w\|^2 + 2 \, \|v\| \, \|w\| \cos\varphi$ *(Law of cosines)*

2. *if* $v \perp w$: $\|v + w\|^2 = \|v\|^2 + \|w\|^2$ *(Pythagorean Theorem)*

3. $\|v + w\|^2 + \|v - w\|^2 = 2(\|v\|^2 + \|w\|^2)$ *(Parallelogram Law)*

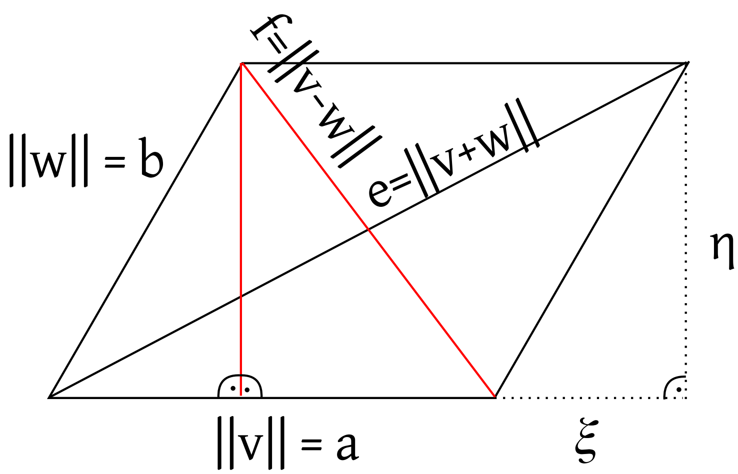


Figure 4: Geometrical proof of Theorem 3.14

$$e^2 + f^2 = 2(a^2 + b^2)$$
$$e^2 = (a + \xi)^2 + \eta^2$$
$$f^2 = (a - \xi)^2 + \eta^2$$
$$e^2 + f^2 = (a + \xi)^2 + (a - \xi)^2 + 2\eta^2$$
$$= a^2 + \xi^2 + a^2 + \xi^2 + 2\eta^2 = 2a^2 + 2b^2$$

Proof. 1.

$$\begin{aligned}\|v+w\|^2 &= \langle v+w, v+w\rangle = \langle v,v\rangle + \langle v,w\rangle + \langle w,v\rangle + \langle w,w\rangle \\ &= \|v\|^2 + \langle v,w\rangle + \overline{\langle v,w\rangle} + \|w\|^2 \\ &= \|v\|^2 + 2\underbrace{\Re\langle v,w\rangle}_{\cos\varphi\cdot\|v\|\cdot\|w\|} + \|w\|^2\end{aligned}$$

2. immediate, $\langle v,w\rangle = 0$
3.

$$\begin{aligned}\|v+w\|^2 + \|v-w\|^2 &= \|v\|^2 + \|w\|^2 + 2\Re\langle v,w\rangle + \|v\|^2 + \|-w\|^2 + 2\Re\langle v,-w\rangle \\ &= 2\|v\|^2 + 2\|w\|^2 + 0\end{aligned}$$

Other norms:

$$\left\|\begin{bmatrix}x_1\\ \vdots \\ x_n\end{bmatrix}\right\|_1 = \sum_1^n |x_i|$$

$$\left\|\begin{bmatrix}x_1\\ \vdots \\ x_n\end{bmatrix}\right\|_\infty = \max |x_i|$$

□

Remark 3.9. *You can show (von Neumann did): A norm on $\mathbb{R}^n$ satisfies the Parallelogram Law iff $\exists$ a scalar product on $\mathbb{R}^n$ such that $\|v\| = \sqrt{\langle v,v\rangle}$*

Definition 3.13. *Let $(v, \langle,,\rangle)$ be a vector space with scalar product. A family $(v_i)_{i\in I} \subseteq V$ is called*

orthogonal *if $\forall i \neq j : \left\langle v_i, v_j\right\rangle = 0$*

orthonormal *if additionally $\|v_i\| = 1 \forall i$*
hence $\forall i,j : \left\langle v_i, v_j\right\rangle = \delta_{ij}$

orthonormal basis *if they are orthonormal and give a basis of V.*

Example 3.12. *1. Canonical basis in $\mathbb{R}^n$ in regards of the standard scalar product*

$$\left\langle e_i, e_j\right\rangle = \delta_{ij}$$

2. Fourier $\left\{\sqrt{2}\sin 2\pi x,\ \sqrt{2}\sin 4\pi x, \ldots,\ \sqrt{2}\sin(2k\pi x), \ldots\right\}$ with $k \in \mathbb{N}$ union with $\left\{\sqrt{2}\cos 2\pi x,\ \sqrt{2}\cos 4\pi x, \ldots\right\} \cup \{g\}$ on $C[0,1]$.

$$\langle f, g\rangle = \int_0^1 f(x)g(x)\,dx$$

And this is wrong unless we redefine the term basis (not every function is built using the sine/cosine). A basis here is every function:

$$f(x) = \sum_{k=0}^{\infty} a_k \cos 2k\pi x + \sum_{k=1}^{\infty} b_k \sin 2k\pi 2$$

And this is wrong as well unless we define equality more precisely (in the usual sense, it is wrong). Lebesgue did this later.

Remark 3.10. *For JPEG compression, Fourier transformation is applied. Hence, we consider the music (amplitudes) as f and*

$$f(x) = \sum_{k=0}^{n} a_k \cos 2k\pi x + \sum_{k=1}^{n} b_k \sin 2k\pi 2$$

with n finite.

Theorem 3.15. *Let $(v_i)i \in I \subseteq V$, $v_i \neq 0 \forall i$*

1. *$(v_i)_{i\in I}$ orthogonal $\iff$ $\left(\frac{v_i}{\|v_i\|}\right)_{i\in I}$ is orthonormal*
2. *$(v_i)_{i\in I}$ is orthogonal, then $(v_i)_{i\in I}$ is linear independent.*

This lecture took place on 2018/04/18.

$$\cos\varphi = \frac{\langle v, w\rangle}{\|v\|\,\|w\|}$$
$$v \perp w \iff \langle v, w\rangle = 0$$

$(v_i)_{i\in I}$ orthogonal if $\left\langle v_i, v_j\right\rangle = 0 \forall i \neq j$
orthonormal: $\left\langle v_i, v_j\right\rangle = \delta_{ij}$.

Proof of Theorem 3.15. Let $\sum_{k=1}^{n} \lambda_k v_{i_k} = 0$.

$$\implies 0 = \left\langle \sum_{k=1}^{n} \lambda \cdot v_{i_k}, v_i \right\rangle = \sum_{k=1}^{n} \lambda_k \left\langle v_{i_k}, v_i\right\rangle$$

$\forall l \in \{1, \dots, n\}$: Let $i = i_l$.

$$i_l = \sum_{k=1}^{n} \lambda_k \left\langle \underbrace{v_{i_k}, v_{i_l}}_{=\begin{cases} 0 & i_k \neq i_l \\ \left\|v_{i_l}\right\|^2 & i_k = i_l \end{cases}} \right\rangle$$

$$= \lambda_l \cdot \left\|v_{i_l}\right\|^2 \implies \lambda_l = 0$$

□

Theorem 3.16. *Let $B = (b_1, \dots, b_n)$ is an orthonormalbasis of an finite dimensional vector space over $\mathbb{K}$. For $v \in V$, let $\Phi_B(v) = \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_n \end{pmatrix}$. For $w \in V$, let $\Phi_B(w) = \begin{pmatrix} \mu_1 \\ \vdots \\ \mu_n \end{pmatrix}$.*

1. $\lambda_i = \langle v, b_i \rangle$
2. $\langle v, w \rangle = \sum_{i=1}^{n} \lambda_i \overline{\mu_i}$

Proof. 1.

$$\begin{aligned}\langle v, b_i \rangle &= \left\langle \sum_{j=1}^{n} \lambda_j b_j, b_i \right\rangle \\ &= \sum_{j=1}^{n} \lambda_j \cdot \underbrace{\left\langle b_j, b_i \right\rangle}_{=\delta_{ji}} \\ &= \lambda_i\end{aligned}$$

2.

$$\begin{aligned}\langle v, w \rangle &= \left\langle \sum_{i=1}^{n} \lambda_i b_i, \sum_{j=1}^{n} \mu_j b_j \right\rangle \\ &= \sum_{i=1}^{n} \lambda_i \sum_{j=1}^{n} \overline{\mu_j} \underbrace{\left\langle b_i, b_j \right\rangle}_{\delta_{ij}} \\ &= \sum_{i=1}^{n} \lambda_i \cdot \overline{\mu_i}\end{aligned}$$

Compare: B is an arbitrary basis:

$$\begin{gathered}\langle v, w \rangle = \Phi_B(v)^T \cdot A \cdot \overline{\Phi_B(w)} \\ a_{ij} = \left\langle b_i, b_j, = \right\rangle \delta_{ij} \\ A = I \\ \to \langle v, w \rangle = \Phi_B(v)^T \cdot \overline{\Phi_B(w)}\end{gathered}$$

□

Definition 3.14. *Let V be a vector space with a scalar product. Let $v \in V$, then*

$$v^{\perp} = \{ w \in V \mid \langle v, w \rangle = 0 \}$$

For $M \subseteq V : M^{\perp} = \{ w \in V \mid \forall u \in M : \langle u, w \rangle = 0 \}$ is called orthogonal complement *of v or* orthogonal complement of *M*

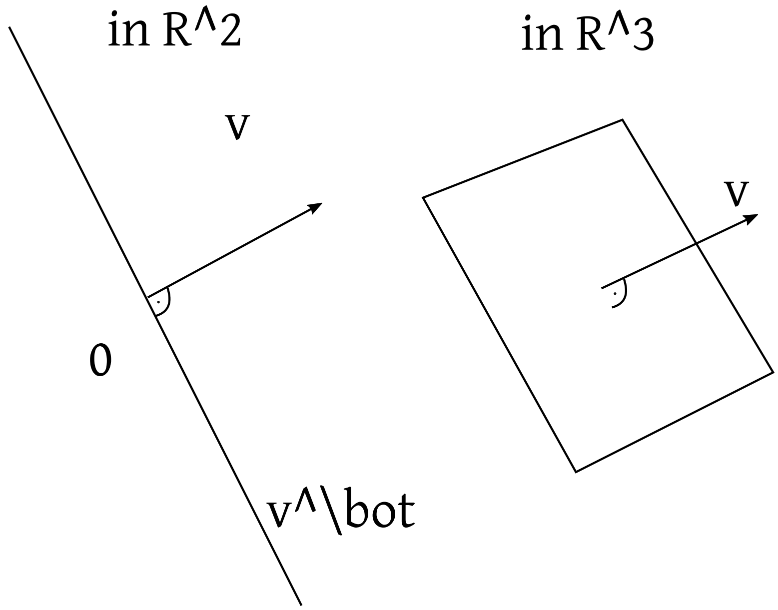


Figure 5: Orthogonal complement

Compare with Figure 5
in $\mathbb{R}^n$:

$$\{w \mid \langle v, w\rangle = 0\}$$
$$= \left\{ \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} \middle| \sum_1^n a_i x_i = 0 \right\}$$

if $v = \begin{pmatrix} a_1 \\ \vdots \\ a_n \end{pmatrix}$.

Theorem 3.17. *Let V be a vector with scalar product. $M, N \subseteq V$ are partitions.*

1. *$M^\perp$ is a subspace.*
2. *$M \subseteq N \implies N^\perp \subseteq M^\perp$*
   $(M_1 \cup M_2)^\perp = M_1^\perp \cap M_2^\perp$
3. *$\{0\}^\perp = V$*
4. *$V^\perp = \{0\}$*

5. $M \cap M^\perp \subseteq \{0\}$

6. $M^\perp = \mathcal{L}(M)^\perp$

7. $M \subseteq (M^\perp)^\perp$

Proof. 1.

$$\begin{aligned} v^\perp &= \{w \in V \mid \langle v, w\rangle = 0\} \\ T_v : &V \to \mathbb{K} \text{ (linear functional)} \\ &w \mapsto \langle w, v\rangle \end{aligned}$$

$$v^\perp = \{w \mid T_v(w) = 0\} = \ker T_v$$

is a subspace.

$$\begin{aligned} M^\perp &= \bigcap_{v \in M} v^\perp \\ &= \bigcap_{v \in M} \ker(T_v) \end{aligned}$$

is a subspace.

2. $M \subseteq N \implies N^\perp \subseteq M^\perp$

$$\begin{aligned} (M_1 \cup M_2)^\perp &= \{w \mid \forall v \in M_1 : \langle w, v\rangle = 0 \land \forall v \in M_2 : \langle w, v\rangle = 0\} \\ &= M_1^\perp \cap M_2^\perp \end{aligned}$$

3. trivial: $\forall v \in V : \langle v, 0\rangle = 0$

4. Let $w \in V$ such that $\langle w, v\rangle = 0 \forall v \in V$. Especially for $v = w$.

$$\implies \underbrace{\langle w, w\rangle}_{\|w\|^2} = 0 \implies w = 0$$

$$\implies V^\perp = \{0\}$$

5. Let $w \in M \cap M^\perp$, hence

$$\begin{aligned} \forall v \in M : \langle w, v\rangle &= 0 \\ w \in M \implies \langle w, w\rangle &= 0 \\ \implies w &= 0 \\ \text{or } M \cap M^\perp &= \varphi \end{aligned}$$

6. $$M \subseteq \mathcal{L}(M) \underbrace{\implies}_{\text{by point (2.)}} \mathcal{L}(M)^\perp \subseteq M^\perp$$

Show that: $M^\perp \subseteq \mathcal{L}(M)^\perp$. Hence, $\forall v \in M^\perp \implies v \in \mathcal{L}(M)^\perp$. Let $v \in M^\perp$, $w \in \mathcal{L}(M)$.

$$\exists w_1, \ldots, w_n \in M : \exists \lambda_1, \ldots, \lambda_n \in \mathbb{K} : w = \sum_{i=1}^{n} \lambda_i w_i$$

$$\begin{aligned} \langle w, v \rangle &= \left\langle \sum_{i=1}^{n} \lambda_i w_i, v \right\rangle \\ &\underbrace{=}_{\text{by linearity in 1st argument}} \sum_{i=1}^{n} \lambda_i \underbrace{\left\langle \underbrace{w_i}_{\in M}, \underbrace{v}_{\in M^\perp} \right\rangle}_{=0} = 0 \\ &\implies v \perp w \quad \forall w \in \mathcal{L}(M) \end{aligned}$$

7. Show that $\forall v \in M : v \in (M^\perp)^\perp$. Hence, $\forall w \in M^\perp : v \perp w$

$$M^\perp = \{w \mid \forall v \in M : v \perp w\}$$

$$\implies \forall v \in M \forall w \in M^\perp : v \perp w \implies \forall w \in M^\perp \forall v \in M, v \in W^\perp$$
$$\implies \forall v \in M : v \in \bigcap_{w \in M^\perp} w^\perp = (M^\perp)^\perp$$

□

Corollary. *Let $U \subseteq V$ be a subspace. By Theorem 3.17 (1), $U^\perp$ is a subspace and $U \cap U^\perp = \{0\}$ because of Theorem 3.17 (5),*

$$U + U^\perp \textit{ is direct sum}$$

in $\mathbb{R}^n : U + U^\perp = \mathbb{R}^n$.

Remark 3.11. *If $\dim(V) = \infty$, it must not hold that $U + U^\perp = V$.*

Example 3.13.
$$V = l^2 = \left\{ (x_n)_{n \in \mathbb{N}} \mid \sum |x_n|^2 < \infty \right\}$$

$$\begin{aligned} U &= \mathcal{L}((e_i)_{i\in\mathbb{N}}) \\ &= \{\, (x_n)_{n\in\mathbb{N}} \mid x_n = 0 \textit{ except for finite many } n\} \end{aligned}$$

$$U^\perp = \{e_i \mid i \in \mathbb{N}\}^\perp = \left\{ (x_n)_{n\in\mathbb{N}} \mid \underbrace{\langle (x_n)_{n\in\mathbb{N}}, e_i \rangle}_{=\{\,(x_n)_{n\in\mathbb{N}} \mid \forall i\in\mathbb{N}: x_i=0\}=\{0\}} = 0 \forall i \in \mathbb{N} \right\}$$

$$\begin{aligned} \langle (x_n)_n, (y_n)_n \rangle &= \sum_{n=1}^\infty x_n \overline{y_n} \\ &\implies U^\perp = \{0\} \\ &\textit{but } U + U^\perp \neq l_2 \end{aligned}$$

$U \dot{+} U^\perp$ is a direct sum.

$$v \in U \dot{+} U^\perp$$

$$U \xrightarrow{\pi_U} U$$

$$U^\perp \xrightarrow{\pi_{U^\perp}} U^\perp$$

Every $v \in U \dot{+} U^\perp$ has a unique decomposition:

$$v = u + w \qquad u \in U, w \in U^\perp$$

Definition 3.15. *Let V be a vector space. A subset $K \subseteq V$ is called convex*[8] *if*

$$\forall \lambda \in [0,1] : \forall x, y \in K : \lambda x + (1-\lambda) y \in K$$

Example 3.14. *Subspaces are convex.*

1. $$U \subseteq V : \forall x, y \in U \forall \lambda, \mu : \lambda x + \mu y \in U$$

   Especially: $\lambda \in [0,1], \mu = 1 - \lambda$

2. *Let* $(V, \|\cdot\|)$ *be a normed space.*

   $$B_{\|\cdot\|}(0,1) = \left\{ x \in V \mid \underbrace{\|x\| < 1}_{\textit{unit circle}} \right\}$$

   We discussed three different norms so far. In $\mathbb{R}^2$ *with* $\|\cdot\|_2$ *(Euclidean norm), the unit circle is a circle of radius* 1*. In* $\mathbb{R}^2$ *with* $\left\|\begin{pmatrix} x \\ y \end{pmatrix}\right\|_\infty = \max(|x|, |y|)$ *(infinity norm), the unit circle is a square from* $(-1,-1)$ *to* $(1,1)$*. This square contains the circle of radius* 1*. In* $\mathbb{R}^2$ *with* $\left\|\begin{pmatrix} x \\ y \end{pmatrix}\right\|_1 = |x| + |y|$ *(Manhattan norm), the unit*

[8] Wide-sighted people with glasses use a glass with convex curvature.

circle is a square rotated by 45 degrees from $(-1, 0)$ *to* $(1, 0)$*. It also contains the circle of radius* 1.

Let $x, y \in B(0, 1)$*, hence* $\|x\| < 1$, $\|y\| < 1$.

$$\begin{aligned}\|\lambda x + (1-\lambda)y\| &\underbrace{\leq}_{\text{by triangle ineq.}} \lambda \|x\| + (1-\lambda)\|y\| \\ &< \lambda + (1-\lambda) \\ &= 1 \\ &\implies \lambda x + (1-\lambda)y \in \mathcal{B}(0,1)\end{aligned}$$

3. *Translation in a convex set gives a convex set. Let* K *be convex.* $K' = x_0 + K = \{x_0 + z \mid z \in K\}$ *Let* $x', y' \in K' \implies x' = x_0 + x$ *and* $y' = x_0 + y$.

$$\begin{aligned}\implies \lambda x' + (1-\lambda)y' &= \lambda \cdot (x_0 + x) + (1-\lambda)(x_0 + y) \\ &= x_0 + \underbrace{\lambda x + (1-\lambda)y}_{\in K}\end{aligned}$$

   Especially: linear manifolds are convex. $B(x_0, 1)$ *is convex.*

4. $K \subseteq V$ *convex.* $f : V \to W$ *is linear.* $\implies f(K)$ *is convex.*

Optimization: Given a set M and a function $f : M \to \mathbb{R}$. Find $y \in M$ such that $f(y)$ is minimal.

Find $y \in M$ such that $d(x_0, y)$ is minimal. Compare with Figure 6.

Now if M is convex (consider M convex in $(\mathbb{R}^n, \|\cdot\|_2)$), there exists a unique element $y \in M$ such that $\|x_0 - y\|$ is minimal.

Finite elements (in computational mathematics) is the same idea.

Theorem 3.18. $(V, \langle \cdot, \cdot \rangle)$ *is a vector space with scalar product.* $K \subseteq V$ *is convex. Let* $x \in V$ *be given. Let* $y_0 \in K$*. Then the following statements are equivalent:*

1. $\forall y \in K : \|x - y_0\| \leq \|x - y\|$
2. $\forall y \in K : \Re \langle x - y_0, y - y_0 \rangle \leq 0$
3. $\forall y \in K \setminus \{y_0\} : \|x - y_0\| < \|x - y\|$

Compare with Figure 7. In the special case if $K = U$ *is a subspace, then the following statement is given (equivalent to statement 2)*

2'. $\forall y \in U : \langle x - y_0, y - y_0 \rangle = 0$

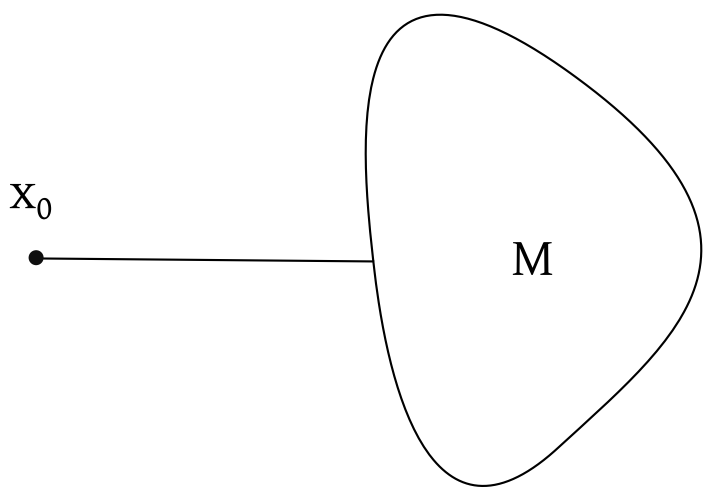


Figure 6: A generic optimization problem

*Proof*1 → 2. Let $y \in K : 1 > \varepsilon > 0$.

$$y_\varepsilon = \underbrace{y_0 + \varepsilon(y - y_0)}_{\varepsilon y + (1-\varepsilon)y_0 \text{ because of convexity}} \in K$$

$$\begin{aligned}
\forall \varepsilon in]0,1[: \left\|x - y_0\right\|^2 &\leq \left\|x - y_\varepsilon\right\|^2 \\
&= \left\|x - (y_0 + \varepsilon(y - y_0))\right\|^2 \\
&= \left\|(x - y_0) - \varepsilon(y - y_0)\right\|^2 \\
&= \left\|x - y_0\right\|^2 - 2\varepsilon \Re \langle x - y_0, y - y_0 \rangle + \varepsilon^2 \left\|y - y_0\right\|^2 \\
\implies \forall 0 < \varepsilon < 1 : 0 &\leq -2\varepsilon \Re \langle x - y_0, y - y_0 \rangle + \varepsilon^2 \left\|y - y_0\right\|^2 \\
&= \varepsilon \cdot \left(-2\Re \langle x - y_0, y - y_0 \rangle + \varepsilon \left\|y - y_0\right\|^2\right) \\
&\underbrace{\implies}_{\varepsilon \to 0} 0 \leq -2\Re \langle x - y_0, y - y_0 \rangle
\end{aligned}$$

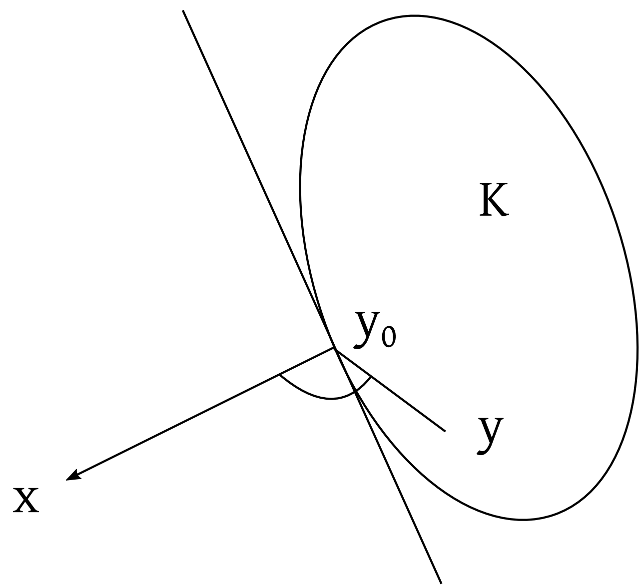


Figure 7: Optimization on a convex set

$2 \to 3$.

$$\begin{aligned}
\left\|x-y\right\|^2 &= \left\|(x-y_0)+(y_0-y)\right\|^2\\
&= \left\|(x-y_0)-(y-y_0)\right\|^2\\
&= \left\|x-y_0\right\|^2+\left\|y-y_0\right\|^2 \underbrace{-2\Re\left\langle x-y_0, y-y_0\right\rangle}_{\geq 0}\\
&\geq \left\|x-y_0\right\|^2+\left\|y-y_0\right\|^2\\
&> \left\|x-y_0\right\|^2\\
& y \neq y_0
\end{aligned}$$

$3 \to 1$. trivial.

$2 \to 2'$. Consider $K = U$ is subspace.

$$\forall y \in Y : \Re\left\langle x-y_0, y-y_0\right\rangle \leq 0$$

U is a subspace.

$$\left\{y-y_0 \,\middle|\, y \in U\right\} = \{z \mid z \in U\} = U - y_0$$

$$\left.\begin{array}{ll}\forall z \in U: & \Re\langle x-y_0, z\rangle \leq 0 \\ \forall z \in U: & \Re\langle x-y_0, -z\rangle \leq 0\end{array}\right\} \implies \forall z \in U: \Re\langle x-y_0, z\rangle = 0$$

Case $K = \mathbb{C}$:

$$i \cdot U = U$$
$$\implies z \in U : \Re\langle x - y_0, iz\rangle = 0$$
$$\Re\bar{i}\langle x-y_0, z\rangle = \Im\langle x-y_0, z\rangle$$

□

Corollary. *Let $(V, \langle,\rangle)$ be a vector space.*

1. *$K \subseteq V$ is convex, $x \in V$. Then the optimization problem*

$$\begin{cases}\left\|x-y\right\| = \min! \\ y \in K\end{cases}$$

   has at most one solution.

2. *If $K = U$ subspace, then there exists at most one $y_0 \in U$ such that $x - y_0 \in U^\perp$.*

This lecture took place on 2018/04/23.

Orthonormalbasis:

$$\left\langle b_i, b_j\right\rangle = \delta_{ij}$$
$$v = \sum \lambda_i b_i \rightsquigarrow \langle v, b_i\rangle = \lambda_i$$

Given: an arbitrary basis of a subspace
Find: orthonormal basis of the subspace

TODO sketch drawing (projection and convexity)

$$K \subseteq V \text{ convex}$$

V with scalar product.

Then the optimization problem

$$\left\|x-y\right\| = \min \qquad Y \in K$$

has at most one solution.

y is the solution.

$$\iff \Re\langle x-y_0, y-y_0\rangle \leq 0 \forall y \in K$$

If K is the subspace U ($x - y_0 \perp U$), then

$$\Re\langle x-y_0, y\rangle = 0 \forall y \in K$$

$$U^\perp = \left\{ y \,\middle|\, y \perp U \right\}$$

is subspace.

$$U \cap U^\perp = \{0\}$$

If $x \in U \cap U^\perp$, then $x \perp x = \langle x, x \rangle = \|x\|^2 = 0$.

Orthogonal complement: $U + U^\perp$ is direct sum.
Every $x \in U + U^\perp$ has a unique decomposition.

$$x = u + v \qquad u \in U, v \in U^\perp$$

The maps $x \mapsto u$ and $x \mapsto v$ are linear.

Definition 3.16. *Assume $U \dot{+} U^\perp = V$. Then the projection maps*

$$\pi_U : V \to V \qquad \pi_U : V \to V$$

such that $\pi_U(x) \in U$ and $\pi_U(x) \in U^\perp$ and $x = \pi_U(x) + \pi_{U^\perp}(x)$ are orthogonality projections.

Remark 3.12. *1.* $x \in U \iff \pi_U(x) = x \iff \pi_{U^\perp}(x) = 0$

2. $x \in U^\perp \iff \pi_U(x) = 0 \iff \pi_{U^\perp}(x) = x$

3. $\pi_{U^\perp} = \mathrm{id} - \pi_U$

$$\begin{gathered}\pi_U(x) \in U \\ \implies \text{remark (4): } \pi_U(\pi_U(x)) = \pi_U(x) \\ (\sim)\text{: } \pi_U \circ \pi_U = \pi_U \text{ idempotent} \\ \pi_U \text{ is linear: } \pi_U \circ \pi_{U^\perp} = 0\end{gathered}$$

Theorem 3.19. *Let $V = U \dot{+} U^\perp$.*

1. $\forall x, y \in V : \left\langle x, \pi_{U(y)} \right\rangle = \langle \pi_U(x), y \rangle = \langle \pi_U(x), \pi_U(y) \rangle$

2. Compare with Figure 8.

$$\|\pi_u(x)\| \le \|x\| \wedge \|\pi_U(x)\| = \|x\| \iff x \in U$$

Proof:

(a)

$$x = \pi_U(x) + \pi_{U^\perp}(x) \qquad y = \pi_U(y) + \pi_{U^\perp}(y)$$

$$\langle x, \pi_U(y) \rangle = \langle \pi_U(x) + \pi_{U^\perp}(x), \pi_U(y) \rangle = \langle \pi_U(x), \pi_U(y) \rangle + \underbrace{\left\langle \underbrace{\pi_U(x)}_{\in U^\perp}, \underbrace{\pi_U(y)}_{\in U} \right\rangle}_{=0}$$

$$\langle \pi_U(x), y \rangle = \langle \pi_U(x), \pi_U(y) \rangle + \langle \pi_U(x), \pi_{U^\perp}(y) \rangle$$

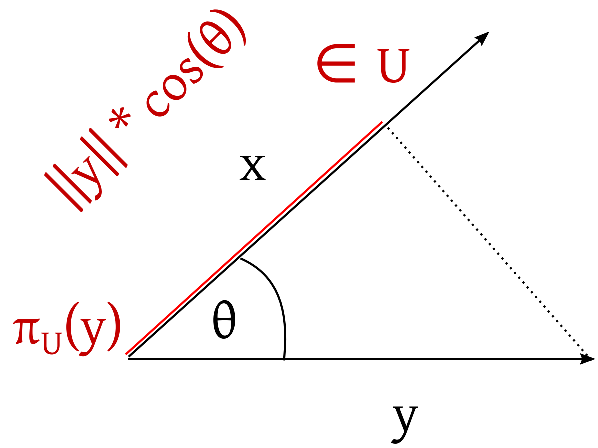


Figure 8: Projection

(b)

$$x = \pi_U(x) + \pi_{U^\perp}(x)$$
$$\implies \|x\|^2 = \|\pi_U(x)\|^2 + \|\pi_{U^\perp}(x)\|^2 \geq \|\pi_U(x)\|^2$$
$$\textit{By equality} \iff \|\pi_{U^\perp}(x)\| = 0 \iff x = \pi_U(x) \iff x \in U$$

Definition 3.17. *Jørgen Pedison Gram (1850–1916)*
Let $v_1, v_2, \ldots \in V$.

$$\mathrm{Gram}(v_1, \ldots, v_m) = \begin{bmatrix} \langle v_1, v_1\rangle & \langle v_1, v_2\rangle & \ldots & \langle v_1, v_m\rangle \\ \langle v_2, v_1\rangle & \langle v_2, v_2\rangle & \ldots & \langle v_2, v_m\rangle \\ \vdots & \vdots & \vdots & \vdots \\ \langle v_m, v_1\rangle & \langle v_m, v_2\rangle & \ldots & \langle v_m, v_m\rangle \end{bmatrix}$$

is called Gram matrix of tuple $v_1, v_2, \ldots, v_m$

Remark 3.13. *In case $V = \mathbb{C}^n$.*

$$\langle v, w\rangle = \overline{w}^T \cdot v = \sum_1^n \lambda_i \overline{\mu_i} = (\overline{\mu}_1, \ldots, \overline{\mu}_n) \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_n \end{pmatrix}$$

$$v = \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_n \end{pmatrix} \qquad w = \begin{pmatrix} \mu_1 \\ \vdots \\ \mu_n \end{pmatrix}$$

Hence, if

$$v_i = \begin{pmatrix} \beta_{1i} \\ \vdots \\ \beta_{ni} \end{pmatrix} \qquad i = 1, \dots, m$$

$$\begin{aligned}
V &= \begin{pmatrix} v_1 & v_2 & \dots & v_m \\ \vdots & \vdots & & \vdots \end{pmatrix} \in \mathbb{C}^{n\times m} \\
&= \begin{pmatrix} \beta_{11} & \beta_{12} & \dots & \beta_{1m} \\ \vdots & \vdots & & \vdots \\ \beta_{n1} & \beta_{n2} & \dots & \beta_{nm} \end{pmatrix} \\
(V^* V)_{ij} &= \sum_{k=1}^{n} (v^*)_{ik} v_{kj} = \sum_{k=1}^{n} \overline{\beta_{ki}} \beta_{kj} = \overline{\left\langle v_i, v_j \right\rangle} \\
&= \begin{pmatrix} v_1^* & \dots \\ \vdots & \\ v_m^* & \dots \end{pmatrix} \begin{pmatrix} v_1 & \dots & v_m \\ \vdots & & \vdots \end{pmatrix} \\
V^* V &= \overline{\mathrm{Gram}(v_1, \dots, v_m)}
\end{aligned}$$

Theorem 3.20. *Let $v_1, \dots, v_m \in V$. $G = \mathrm{Gram}(v_1, \dots, v_m)$.*

1. *$G = G^*$ is Hermitian, positive* semi*definite.*

$$\xi^T \cdot G \cdot \overline{\xi} = \left\| \sum_{i=1}^{m} \xi_i v_i \right\|^2 \geq 0$$

2. *$\xi \in \ker G \iff \sum_{i=1}^{m} \overline{\xi_i} v_i = 0$*

3. *G is positive definite iff $(v_1, \dots, v_m)$ are linear independent.*

Proof. 1. $g_{ij} = \left\langle v_i, v_j \right\rangle = \overline{\left\langle v_j, v_i \right\rangle} = \overline{g_{ji}}$

$$\xi^T \cdot G \cdot \overline{\xi} = \sum_{i=1}^{n} \sum_{j=1}^{n} \xi_i g_{ij} \overline{\xi_j} = \sum_{i=1}^{n} \sum_{j=1}^{n} \xi_i \overline{\xi_j} \left\langle v_i, v_j \right\rangle = \left\langle \sum_{i=1}^{n} \xi_i v_i, \sum_{j=1}^{n} \xi_j v_j \right\rangle = \left\| \sum_{i=1}^{n} \xi_i v_i \right\|^2$$

2. Direction $\implies$. $\xi \in \ker G \implies G\xi = 0 \implies \xi^T \cdot G \cdot \xi = 0$

$$\xi^T \cdot G \cdot \xi = \xi^T \cdot G \cdot \overline{\xi} \underbrace{=}_{(1)} \left\| \sum_{i=1}^m \overline{\xi_i} v_i \right\|^2$$

Direction $\impliedby$. If $\left\| \sum_1^m \xi_i v_i \right\| = 0$

$$(G \cdot \xi)_i = \sum_{j=1}^n \left\langle v_i, v_j \right\rangle \xi_j = \sum_{j=1}^n \left\langle v_i, \overline{\xi_j} v_j \right\rangle = \left\langle v_i, \underbrace{\sum_{j=1}^n \overline{\xi_j}\, v_j}_{=0} \right\rangle = 0$$

$$\implies G \cdot \xi = 0$$

3. G is positive definite

$$\begin{aligned} &\iff \forall \xi \neq 0 : \xi^T \cdot G \cdot \xi > 0 \\ &\iff \forall \xi \neq 0 : \left\| \sum_1^m \xi_i \cdot v_i \right\|^2 > 0 \\ &\iff \forall \xi \neq 0 : \sum_{i=1}^m \xi_i v_i \neq 0 \\ &\iff (v_1, \dots, v_m) \text{ is linear independent} \\ &\iff \ker G = \{0\} \\ &\iff G \text{ is regular} \end{aligned}$$

□

Theorem 3.21. *Let $U \subseteq V$ be a subspace. V is a vector space with scalar product.*

$$(u_1, \dots, u_m) \textit{ is basis of } U$$

$$G = \mathrm{Gram}(u_1, \dots, u_m) = \left[\left\langle u_i, u_j \right\rangle \right]_{i,j=1,\dots,m}$$

Then the projection $\pi_U(x) = \sum_{j=1}^m \eta_j u_j$ where

$$\eta = \overline{G}^{-1} \cdot \begin{pmatrix} \langle x, u_1 \rangle \\ \vdots \\ \langle x, u_m \rangle \end{pmatrix}$$

If $u_1, \dots, u_m$ would be an orthonormal basis, then

$$\begin{pmatrix} \langle x, u_1 \rangle \\ \vdots \\ \langle x, u_m \rangle \end{pmatrix}$$

would be the coordinate of x.

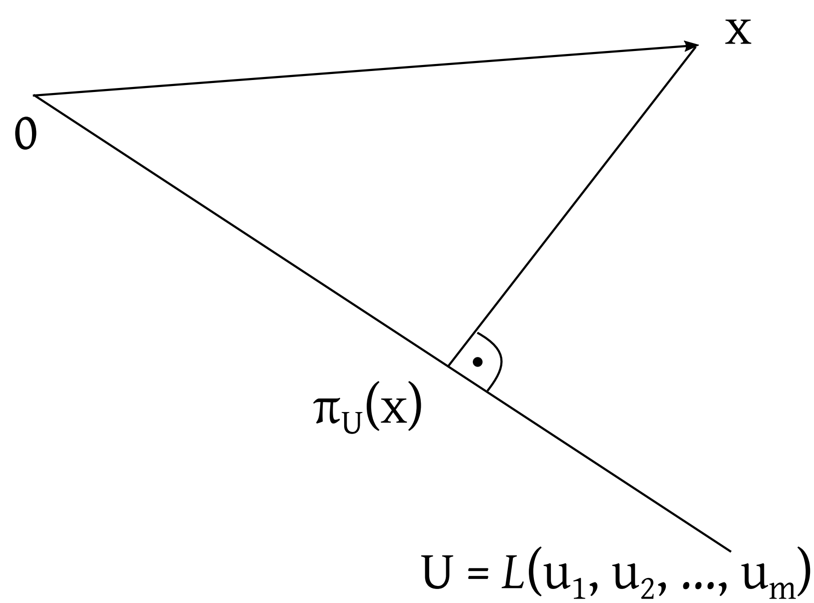


Figure 9: Projection

Let $u = \sum_{j=1}^{m} \eta_j u_j$. Compare with Figure 9. Show that $x-u \in U^\perp = \mathcal{L}(u_1, \dots, u_m)^\perp = \{u_1, \dots, u_m\}^\perp = \bigcap_{i=1}^{m} u_i^\perp$

Hence, show that $x - u \perp u_i \forall i \in \{1, \dots, m\}$.

$$\begin{aligned}
\langle u_i, u\rangle &= \left\langle u_i, \sum_{j=1}^{m} \eta_j u_j \right\rangle \\
&= \sum_{j=1}^{m} \left\langle u_i, u_j \right\rangle \cdot \overline{\eta_j} \\
&= \sum_{j=1}^{m} g_{ij} \overline{\eta_j} \\
&= (G\overline{\eta})_i \qquad\qquad\qquad\qquad = \langle u_i, x\rangle
\end{aligned}$$

because

$$\overline{G}\cdot\eta = \begin{pmatrix}\langle x,u_1\rangle\\ \vdots\\ \langle x,u_m\rangle\end{pmatrix}$$

$$G\cdot\overline{\eta} = \begin{pmatrix}\langle x,u_1\rangle\\ \vdots\\ \overline{\langle x,u_m\rangle}\end{pmatrix} = \begin{pmatrix}\langle u_1,x\rangle\\ \vdots\\ \langle u_m,x\rangle\end{pmatrix}$$

Hence, $\forall i \in \{1,\dots,m\}$:

$$\langle u_i,u\rangle = \langle u_1,x\rangle \implies \forall i \in \{1,\dots,m\} : \langle u_i, x-u\rangle = 0 \implies x-u \in \{u_1,\dots,u_m\}^\perp$$

Example 3.15. *Find polynomial $p(t)$ of degree 2 such that*

$$\int_0^1 \left|t^3 - p(t)\right|^2\, dt \overset{!}{=} \min$$

$V = \mathrm{C}[0,1]$*, scalar product*

$$\langle f,g\rangle = \int_0^1 f(t)\overline{g(t)}\,dt$$

$$U = \text{ polynomial function of degree } \leq 2$$
$$x = t \mapsto t^3 \notin U$$

Find $p \in U$ such that $\left\|x-p\right\|^2 \overset{!}{=} \min$

$$\left\|x-p\right\|^2 = \int \left|x(t)-p(t)\right|^2\, dt$$

Basis of $U = \mathcal{L}(\left\{1,t,t^2\right\})$

$$u_i(t) = t^{i-1} \qquad i = 1,2,3$$

Gram matrix:

$$g_{ij} = \left\langle u_i,u_j\right\rangle = \int_0^1 t^{i-1}t^{j-1}\,dt = \int_0^1 t^{i+j-2}\,dt = \left.\frac{t^{i+j-1}}{i+j-1}\right|_0^1 = \frac{1}{i+j-1}$$

$$G = \begin{bmatrix}1 & \frac{1}{2} & \frac{1}{3}\\ \frac{1}{2} & \frac{1}{3} & \frac{1}{4}\\ \frac{1}{3} & \frac{1}{4} & \frac{1}{5}\end{bmatrix}$$

Hilbert matrix:

$$\left[\frac{1}{i+j-1}\right]_{i,j=1,\dots,k}$$

This matrix is very unstable (in the equation system $Gx = b$) and therefore a very important test matrix in computational mathematics (ie. Numerics).

$$u = \sum_{j=1}^{3} \eta_j u_j$$

$$\eta = \overline{G}^{-1} \cdot \begin{pmatrix} \langle x, u_1 \rangle \\ \langle x, u_2 \rangle \\ \langle x, u_3 \rangle \end{pmatrix}$$

$$\left\langle x, u_j \right\rangle = \int_0^1 x(t) u_j(t)\, dt = \int_0^1 t^3 \cdot t^{j-1}\, dt = \int_0^1 t^{2+j}\, dt = \frac{1}{3+j}$$

$$\eta = \begin{bmatrix} 1 & \frac{1}{2} & \frac{1}{3} \\ \frac{1}{2} & \frac{1}{3} & \frac{1}{4} \\ \frac{1}{3} & \frac{1}{4} & \frac{1}{5} \end{bmatrix}^{-1} \begin{pmatrix} \frac{1}{4} \\ \frac{1}{5} \\ \frac{1}{6} \end{pmatrix} = \begin{bmatrix} 9 & -36 & 30 \\ -36 & 192 & -180 & 30 & -180 & 180 \end{bmatrix} \begin{bmatrix} \frac{1}{4} \\ \frac{1}{5} \\ \frac{1}{6} \end{bmatrix} = \begin{bmatrix} \frac{1}{20} \\ -\frac{3}{5} \\ \frac{3}{2} \end{bmatrix}$$

(Assume that we don't know 180 *in the bottom-right corner precisely. Consider* $180 + \varepsilon$*, then this error* ε *explodes tremendously in the solution).*

Corollary. *Special case u_i is orthonormal basis of U ($\to G = I$) Then it holds that*

1. $\forall v \in V : \pi_U(v) = \sum_{i=1}^{m} \langle v, v_i \rangle \cdot u_i$
2. $$\|v\|^2 \geq \sum_{i=1}^{m} |\langle v, v_i \rangle|^2 \qquad \textit{(Bessel's inequality)}$$

$$\|v\|^2 = \sum_{i=1}^{m} |\langle v, u_i \rangle|^2 \iff v \in U \qquad \textit{(Parseval's identity)}$$

$$\eta_j = \overline{G}^{-1} \begin{pmatrix} \langle v, u_1 \rangle \\ \vdots \\ \langle v, u_m \rangle \end{pmatrix}$$

F. Bessel (1784–1846)
M. A. Parseval (1755–1836)

Proof. Gram's matrix = I.

$$\eta_j = \left\langle v, u_j \right\rangle$$

□

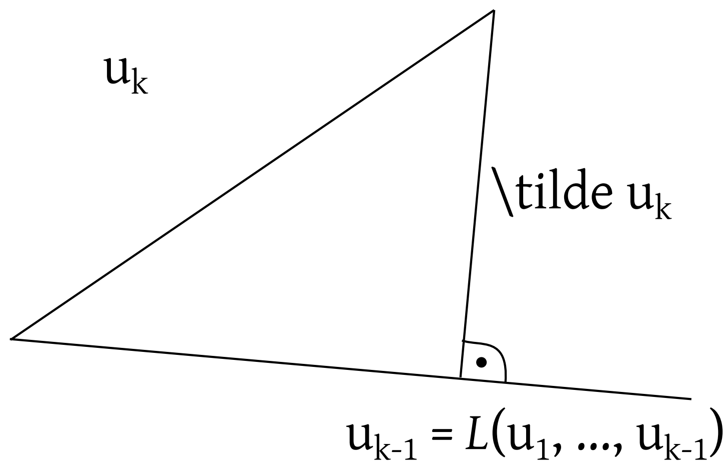


Figure 10: Projection used in the Gram-Schmidt process

Gram-Schmidt process

Given: $U = \mathcal{L}(v_1, \dots, v_m)$
Find: orthonormal basis of U.

Theorem 3.22 (GramSchmidt process for orthogonalization)**.** *Let $(v_1, \dots, v_m) \subseteq V$ be linear independent. Then $\exists u_1, \dots, u_m$ is orthonormal basis of $\mathcal{L}(v_1, \dots, v_m)$, specifically inductive*

$$u_1 = \frac{v_1}{||v_1||}$$

and for $k = 2, \dots, m$:

$$\tilde{u}_k = v_k - \sum_{j=1}^{k-1} \left\langle v_k, u_j \right\rangle \cdot u_j$$

$$u_k = \frac{\tilde{u_k}}{||u_k||}$$

Proof. **Induction base** $k = 1$ is trivial

Induction step $k - 1 \to k$. Assume

$$\mathcal{L}(u_1, \dots, u_{k-1}) = \mathcal{L}(v_1, \dots, v_{k-1}) =: U_{k-1}$$

$$\tilde{u}_k = v_k - \pi_{U_{k-1}}(v_k) \in U_{k-1}^{\perp} \text{ because of Theorem 3.5}$$

$$\implies \tilde{u}_k \perp u_1, \dots, u_{k-1} \implies (u_1, \dots, u_{k-1}, \frac{\tilde{u}_k}{\|\tilde{u}_k\|})$$

is an orthonormal basis.

$$\mathcal{L}(u_1, \dots, u_{n-1}, \frac{\tilde{u}_k}{\|\tilde{u}_k\|}) = \mathcal{L}(u_1, \dots, u_{k-1}, v_k)$$

then $\tilde{u}_k - v_k \in \mathcal{L}(u_1, \dots, u_{k-1})$

□

This lecture took place on 2018/04/25.

Gram-Schmidt process:

$$\mathcal{L}(v_1, v_2) = \mathcal{L}(v_2 - p(v_2), v_1) \qquad v_2 - p(v_2) \perp v_1$$

Given: $v_1, \dots, v_m$

$$u_i = \frac{v_i}{\|v_i\|}$$

$$\tilde{u}_k = v_k - \sum_{i=1}^{k-1} \langle v_k, u_i \rangle \cdot u_i$$

$$u_k = \frac{\tilde{u}_k}{\|\tilde{u}_k\|} \qquad \frac{\langle v_k, \tilde{u}_i \rangle \, \tilde{u}_i}{\|\tilde{u}_i\|^2}$$

Example 3.16. *Let $V = \mathbb{R}^3$.*

$$\langle x, y \rangle = x^t A y$$

$$A = \begin{bmatrix} 1 & -1 & 1 \\ -1 & 3 & -1 \\ 1 & -1 & 2 \end{bmatrix}$$

$$v_i = \textit{ standard basis } e_i$$

$$\|v_1\|^2 = \langle v_1, v_1 \rangle = v_1^T A v_1 = a_{11} = 1$$

$$\|v_2\|^2 = \langle v_2, v_2 \rangle = a_{12} = 3$$

$$u_1 = \frac{v_1}{\|v_1\|} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$$

$$\tilde{u}_2 = v_2 - u_1 \langle v_2, u_1 \rangle = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} - \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \cdot (0\ 1\ 0) A \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$$

$$u_2 = \frac{\tilde{u}_2}{\|\tilde{u}_2\|} \qquad \|\tilde{u}_2\|^2 = \langle \tilde{u}_2, \tilde{u}_2 \rangle = (1\ 1\ 0) \cdot A \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} = 2 \qquad u_2 = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$$

$$\tilde{u}_3 = v_3 - u_1 \langle v_3, u_1 \rangle - u_2 \langle v_3, u_2 \rangle = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} - \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \cdot \underbrace{(0\ 0\ 1) \cdot A \cdot \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}}_{a_{31}=1} - \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \cdot \underbrace{(0\ 0\ 1) \cdot A \cdot \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}}_{a_{31}+a_{32}=0} \cdot \frac{1}{\sqrt{2}} = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$$

$$\|\tilde{u}_3\|^2 = (-1\ 0\ 1) \cdot A \cdot \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} = 1 - 1 - 1 + 2 = 1 \qquad u_3 = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$$

Remark 3.14 (Alternative method to build orthogonal projection on subspace $U \subseteq \mathbb{C}^n$ with standard scalar pr
Determine an orthonormal basis of U: $u_1, \ldots, u_m \in \mathbb{C}^{n \times 1}$

2. $P = \sum_{i=1}^{m} u_1 \cdot u_i^*$

$$P \cdot v = \sum_{i=1}^{m} u_i \underbrace{u_i^* \cdot v}_{\langle v, v_i \rangle} = \sum_{i=1}^{m} u_i \langle v, v_i \rangle$$

Gram matrix = I

Example 3.17 (Example 3.15 again)**.**

$$V = C[0,1] \qquad U = \mathcal{L}(1, x, x^2) =: \mathcal{L}(v_1, v_2, v_3)$$

$$\langle f, g \rangle = \int_0^1 f(t)\overline{g(t)}\, dt$$

Orthonormal basis:

$$\|v_i\|^2 = \int_0^1 1^2\, dt = 1$$

$$u_1 = 1$$

$$\tilde{u}_2 = v_2 - u_1 \cdot \langle v_2, u_1 \rangle = x - 1 \cdot \underbrace{\int_0^1 t \cdot 1\, dt}_{=\frac{1}{2}} = x - \frac{1}{2}$$

$$\|\tilde{u}_2\|^2 = \int_0^1 (t - \frac{1}{2})^2\, dt = \left. \frac{(t - \frac{1}{2})^3}{3} \right|_0^1 = \frac{(\frac{1}{2})^3 - (-\frac{1}{2})^2}{3} = \frac{1}{12}$$

$$u_2 = \frac{\tilde{u}_2}{\|\tilde{u}_2\|} = \sqrt{12} \cdot (x - \frac{1}{2})$$

$$\begin{aligned}\tilde{u}_3 &= v_3 - u_1 \langle v_3, u_1\rangle - u_2 \cdot \langle v_3, u_2\rangle \\ &= x^2 - 1 \cdot \underbrace{\int_0^1 t^2 \cdot 1\, dt}_{=\frac{1}{3}} - \sqrt{12}(x - \frac{1}{2}) \int_0^1 t^2 \sqrt{12}(t - \frac{1}{2})\, dt \\ &= x^2 - \frac{1}{3} - 12(x - \frac{1}{2}) \cdot \frac{1}{12} \\ &= x^2 - x + \frac{1}{6}\end{aligned}$$

Side note:

$$\int_0^1 t^2(t - \frac{1}{2})\, dt = \int_0^1 (t^3 - \frac{1}{2}t^2)\, dt = \frac{1}{4} - \frac{1}{6} = \frac{1}{12}$$

$$\|\tilde{u}_3\|^2 = \int_0^1 (t^2 - t + \frac{1}{6})^2\, dt = \frac{1}{180}$$

$$\implies u_3 = \sqrt{180} \cdot (x^2 - x + \frac{1}{6})$$

Projection:

$$\int_0^1 (t^3 - p(t))^2\, dt = \min!$$

Solution: $\pi_U(x^3) \qquad U = \mathcal{L}(1, x, x^2)$

$$\begin{aligned}\pi_U(x^3) &= u_1 \left\langle x^3, u_1\right\rangle + u_2 \left\langle x^3, u_2\right\rangle + u_3 \left\langle x^3, u_3\right\rangle \\ &= 1 \cdot \int_0^1 t^3 \cdot 1\, dt + \sqrt{12}(x - \frac{1}{2}) \int_0^1 t^3 \sqrt{12}(t - \frac{1}{2})\, dt + \sqrt{180}(x^2 - x + \frac{1}{6}) \int_0^1 t^3 \sqrt{180}(t^2 - t + \frac{1}{6})\, dt\end{aligned}$$

Consider $\langle f, g\rangle := \int_{-1}^1 \sqrt{1 - t^2} f(t)\overline{g(t)}\, dt$. Take $1, x, x^2, \ldots$ and apply Gram schmidt process to retrieve the Chebyshev polynomials.

$$\int_0^1 f(t)g(t)\, dt \qquad \text{Laguerre}$$

$$\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-\frac{t^2}{2}} f(t)g(t)\, dt \qquad \text{Hermite polynomials}$$

Riesz representation theorem

Frigyes Riesz (1880–1956)

Let $(V, \langle\cdot,\cdot\rangle)$ be a vector space with scalar product $\dim V < \infty$.

V^* is the dual space = $\mathrm{Hom}(V, \mathbb{K})$ = space of linear functionals. For fixed $y \in V$ the map $T_y(x) = \langle x, y\rangle$ is linear in x, hence $T_y \in V^*$.

Then the map $V \to V^*$ with $y \mapsto Ty : V \to \mathbb{K}$ with $x \mapsto \langle x, y \rangle$ is an antilinear isomorphism (antiisomorphism).

This is trivial in $\mathbb{R}$, but in $\mathbb{C}$ is much more complex (pun intended).

Hence,

1. For every y it holds that $Ty \in V^*$
2. For every linear functional $f \in V^*$

$$\exists! y \in V : f = T_y$$

3. Let $y \mapsto Ty$ is an antilinear map.

$$T_{\lambda y_1 + \mu y_2} = \overline{\lambda} T y_1 + \overline{\mu} T y_2$$

Example 3.18 (For point 2)**.**

$$V = C[0,1]$$

Scalar product: $\langle f, g \rangle = \int f(t) g(t) \, dt$. *Let* $F : \mathrm{C}[0,1] \to \mathbb{R}$ *linear. Then by the Riesz representation theorem, there exists* $g \in \mathrm{C}[0,1] : F(f) = \int f(t) g(t) \, dt$.

For example $f \to f(1)$

$$\exists g(t) : f(1) = \int_0^1 f(t) g(t) \, dt$$

In physics, e.g. the Dirac delta function.

Proof of point 3. We show linearity.

$$Ty(x) = \langle x, y \rangle \text{ is linear in } X \implies T_y \in V^*$$

$$\begin{aligned} \forall x \in V : T_{\lambda y_1 + \mu y_2}(x) = \langle x, \lambda y_1 + \mu y_2 \rangle &= \overline{\lambda} \langle x, y_1 \rangle + \overline{\mu} \langle x, y_2 \rangle \\ &= \overline{\lambda} T y_1(x) + \overline{\mu} T y_2(x) = (\overline{\lambda} T y_1 + \overline{\mu} T y_2)(x) \\ &\implies T_{\lambda y_1 + \mu y_2} = \overline{\lambda} T y_1 + \overline{\mu} T y_2 \end{aligned}$$

We show injectivity: the map $y \mapsto Ty$ is injective.

Assume: $Ty = 0$ (zero functional). Show $y = 0$. $Ty = 0$ means $\forall x \in V : Ty(x) = 0$, especially for $x = y$, $T_y(y) = \langle y, y \rangle = 0 \implies y = 0$.

We show surjectivity: the map $y \mapsto Ty$ is surjective.

Let $u_1, \dots, u_n$ is an orthonormal basis (exists because of Gram-Schmidt).

Given: $f \in V^*$. Find: y such that $f = Ty$.

$$\text{Hence, } \forall x \in V : f(x) = \langle x, y \rangle \quad \underbrace{\iff}_{\text{by Fortsetzungssatz}} \quad f(u_i) = \langle u_i, y \rangle$$

Let $y = \sum_{j=1}^{n} \overline{f(u_j)} \cdot u_j$.

$$\implies \langle u_i, y \rangle = \left\langle u_1, \sum_{j=1}^{n} \overline{f(u_j)} u_j \right\rangle = \sum_{j=1}^{n} f(u_j) \underbrace{\left\langle u_i, u_j \right\rangle}_{\delta_{ij}} = f(u_i)$$

Hence, y satisfies the condition. □

Remark 3.15. *The Riesz representation theorem also holds in infinite dimensions in the case of Hilbert spaces. In those spaces, there exists some Hilbert base:*

$$(u_i)_{i \in I} : x = \sum_{i \in I} \langle x, u_i \rangle \cdot u_i \forall x$$

So every x has such a representation and in infinite dimensions, this representation is a series.

Corollary. 1. $v = 0 \iff \forall w \in V : \langle v, w \rangle = 0$

2. $\|v\| = \sup \{ |\langle v, w \rangle| \mid \|w\| \leq 1 \}$

Equivalently in the dual space:

1. $v = 0 \iff \forall f \in V^* : f(v) = 0$
2. $\|v\| = \sup \left\{ \left| f(v) \right| \middle| f \in V^* \quad \left\| f \right\| \leq 1 \right\}$

holds in general in a normed space.

Remark 3.16. *We make a small revision: dual space $V^* = \mathrm{Hom}(V, \mathbb{K})$*

$$W \xrightarrow{T} V \xrightarrow{f} \mathbb{K}$$

$$\implies f \circ T : W \to \mathbb{K} \in W^*$$

is a linear functional on W. Hence, the map $\mathrm{Hom}(V, \mathbb{K}) \to \mathrm{Hom}(W, \mathbb{K})$ and $f \mapsto f \cdot T$ is linear.

$$(\lambda f + \mu g) \circ T = \lambda \cdot f_0 T + \mu g \circ T \qquad \text{“transposed map”}$$

Linear map: $T^* : V^* \to W^*$.

Let V, W be spaces with a scalar product. Then $V \simeq V^*$ and $W \simeq W^*$ where $\simeq$ means anti-isomorphic. $T : W \to V \implies T^* : V \to W$.

Definition 3.18 (Theorem and definition)**.** *Let $(V, \langle , \rangle_V)$ and $(W, \langle , \rangle_W)$ be spaces with a scalar product.* $\dim V, \dim W < \infty$.

$$T \in \mathrm{Hom}(W, V) \text{ hence, } T : W \to V \text{ linear}$$

1. *For every $v \in V$ is the map*

$$w \mapsto \langle T(w), v\rangle_V \qquad \textit{linear}$$

2. $\forall v \in V \exists! u \in W \forall w \in W : \langle T(w), v\rangle_V = \langle w, u\rangle_W$ *and* $T^*(v) = u$.

Hence,

$$\langle T(w), v\rangle_V = \langle w, T^*(v)\rangle_W \qquad \forall w \in W \quad \forall v \in V$$

3. *The map $T^* : V \to W$ with $v \mapsto u$ is linear, hence $T^* \in \mathrm{Hom}(V, W)$ and is called* adjoint map.

4. *The map* $\mathrm{Hom}(W, V) \mapsto \mathrm{Hom}(V, W)$ *with $T \mapsto T^*$ is antilinear and $T^{**} = T$.*

Proof. 1. $\langle T(w), v\rangle = T_V(T(w)) = T_v \circ T(w)$
Composition of linear maps is linear.

2. $T_V \circ T \in W^*$. By Riesz representation theorem, $\exists! u \in W : T_V \circ T(w) = \langle w, u\rangle \, \forall w \in W = \langle T(w), v\rangle = \langle w, u\rangle$

3. Show that,

$$\forall v_1, v_2 \in V \forall \lambda, \mu : T^*(\lambda v_1 + \mu v_2) = \lambda T^*(v_1) + \mu T^*(v_2)$$

It suffices to show that

$$\left\langle w, T^*(\lambda v_1 + \mu v_2)\right\rangle = \left\langle w, \lambda T^*(v_1) + \mu T^*(v_2)\right\rangle \forall w \in W$$

Compare with corollary: $w_1 = w_2$ in $W \iff \forall w : \langle w, w_1\rangle = \langle w, w_2\rangle$.

$$\begin{aligned}
\left\langle w, T^*(\lambda v_1 + \mu v_2)\right\rangle &= \left\langle T(w), \lambda v_1 + \mu v_2\right\rangle \\
&= \overline{\lambda} \langle T(w), v_1\rangle + \overline{\mu} \langle T(w), v_2\rangle \\
&= \overline{\lambda} \langle w, T^*(v_1)\rangle + \overline{\mu} \langle w, T^*(v_2)\rangle \\
&= \langle w, \lambda T^*(v_1)\rangle + \langle w, \mu T^*(v_2)\rangle \\
&= \left\langle w, \lambda T^*(v_1) + \mu T^*(v_2)\right\rangle
\end{aligned}$$

4. Show $(\lambda T_1 + \mu T_2)^* = \overline{\lambda} T_1^* + \overline{\mu} T_2^*$.

$$\iff \forall v \in V : (\lambda T_1 + \mu T_2)^* v = (\overline{\lambda} T_1^* + \overline{\mu} T_2^*)(v)$$

$$\forall v \in V \forall w \in W : \langle w, (\lambda T_1 + \mu T_2)^*(v)\rangle = \left\langle w, (\overline{\lambda} T_1^* + \overline{\mu} T_2^*)(v)\right\rangle$$

Hence,

$$\begin{aligned}
\langle w, (\lambda T_1 + \mu T_2)^*(v) \rangle &= \langle (\lambda T_1 + \mu T_2)(w), v \rangle \\
&= \lambda \langle T_1(w), v \rangle + \mu \langle T_2(w), v \rangle \\
&= \lambda \left\langle w, T_1^*(v) \right\rangle + \mu \left\langle w, T_2^*(v) \right\rangle \\
&= \left\langle w, \overline{\lambda} T_1^*(v) \right\rangle + \left\langle w, \overline{\mu} T_2^*(v) \right\rangle \\
&= \left\langle w, \overline{\lambda} T_1^*(v) + \overline{\mu} T_2^*(v) \right\rangle \\
&= \left\langle w, (\overline{\lambda} T_1^* + \overline{\mu} T_2^*)(v) \right\rangle
\end{aligned}$$

$$T : W \to V \qquad T^* : V \to W \qquad T^{**} : W \to V$$

Show that $\forall w \in W : T^{**}(w) = T(w)$. Hence $\forall w \in W \forall v \in V : \langle T^{**}(w), v \rangle_V = \langle T(w), v \rangle_V$

$$\begin{aligned}
\langle T^{**}(w), v \rangle_V &= \overline{\langle v, T^{**}(w) \rangle} = \overline{\langle T^*(v), v \rangle} = \langle w, T^*(v) \rangle \\
&= \langle T(w), v \rangle \\
\langle Tw, v \rangle &= \langle w, T^* v \rangle
\end{aligned}$$

If $V = W$, then $T = T^*$.

5. Assume $u = D^*(x)$ exists $\in \mathbb{R}[x]$

$$\begin{aligned}
&\implies M := \max_{t \in [0,1]} |u(t)| < \infty \\
\|x^n| \, D^*(x)| = \left| \int_0^1 t^n \cdot u(t) \, dt \right| &\leq \int_0^1 t^n \cdot M \, dt = \frac{M}{n+1} \\
&\implies \frac{n}{n+1} \leq \frac{M}{n+1} \forall n \in \mathbb{N} \\
&\implies u(x) \notin \mathbb{R}[x]
\end{aligned}$$

□

Example 3.19 (For Definition 3.18, point 3)**.** *If* $\dim V = \infty$*, then not every linear map has an adjoint map!*

$$V = \mathbb{R}[x]_1$$

$$\langle f, g \rangle = \int_0^1 f(t) g'(t) \, dt$$

$$D : V \to V \qquad p(x) \mapsto p'(x)$$

Recall: The derivative of a linear combination is the linear combination of derivatives. Assume D *has an adjoint* D^**.*

$$\implies \langle x^n, D^*(x) \rangle = \langle D(x^n), x \rangle = \int_0^1 n t^{n-1} t \, dt = \frac{n}{n+1}$$

This lecture took place on 2018/05/02.

Riesz representation theorem
V with scalar product
$\mathrm{Hom}(V, \mathbb{K}) \simeq V$ where $\simeq$ is antilinear
$\forall f \in \mathrm{Hom}(V, \mathbb{K}) : \exists! y \in V : f = T_y$

$$T_y(x) = \langle x, y \rangle$$

$$T_{\lambda x + \mu y} = \overline{\lambda} T_x + \overline{\mu} T_y$$

For $f \in \mathrm{Hom}(V, W)$, the map $x \mapsto \langle f(x), y \rangle \in \mathrm{Hom}(V, \mathbb{K})$

$$\implies \exists! z \in V : \forall x \in V : \langle f(x), y \rangle = \langle x, z \rangle$$

$$z =: f^*(y) \ldots \text{adjoint map}$$

$$f^* : W \to V \text{ is linear}$$

$$\mathrm{Hom}(V, W) \to \mathrm{Hom}(W, V)$$

$$f \mapsto f^*$$

is an antilinear *involution*.

$$f^{**} = f$$

Theorem 3.23. *Let $B \subseteq V, C \subseteq W$ be orthonormal bases. $f \in \mathrm{Hom}(V, W)$.*

$$\Phi^C_B(f^*) = \Phi^B_C(f)^* = \overline{\Phi^B_C(f)^T}$$

Proof.

$$A = \Phi^B_C(f)$$

Column $s_j(A)$ is the coordinate of $b_j \in B$ in regards of basis C.

$$\begin{aligned} a_{ij} &= \text{ i-th coordinate of } f(b_j) \\ &= \Phi_C(f(b_j))_i = \left\langle f(b_j), c_i \right\rangle \\ &= \left\langle b_j, f^*(c_i) \right\rangle = \overline{\left\langle f^*(c_i), b_j \right\rangle} \\ &= \text{ j-th coordinate of } f^*(c_i) \\ &= \overline{\Phi^C_B(f^*)_{ji}} = \overline{\tilde{a}_{ji}} \end{aligned}$$

if $\tilde{A} = \Phi^C_B(f^*)$ □

Theorem 3.24. *Let U, V, W be finite-dimensional.*

$$U \xrightarrow{f} V \xrightarrow{g} W$$

1. $(g \circ f)^* = f^* \circ g^*$

2. $f^{**} = f$

3. $\ker f = (\text{image } f^*)^\perp$

4. $\text{image } f = (\text{kern } f^*)^\perp$

5. *f injective $\iff$ f^* surjective*

6. *f surjective $\iff$ f^* injective*

Proof. 1. Let $u \in V, w \in W$

$$\begin{aligned}\langle (g \circ f)(u), w\rangle_W &= \langle g(f(u)), w\rangle_W \\ &= \langle f(u), g^*(w)\rangle_V \\ &= \langle u, f^*(g^*(w))\rangle_U\end{aligned}$$

holds $\forall u \in U \forall w \in W$. By definition

$$\langle (g \circ f)(u), w\rangle_W = \langle u, (g \circ f)^*(w)\rangle$$

Hence,

$$\implies (g \circ f)^* = f^* \circ g^*$$

3. Show that

   - $\text{kern } f \subseteq (\text{image } f^*)^\perp$
   - $(\text{image } f^*)^\perp \subseteq \text{kern } f$

   Proof:

   - Let $u \in \text{kern } f$. Show that $\forall y \in \text{image } f^* : \langle u, y\rangle = 0$

   $$y \in \text{image } f^* \implies \exists v \in V : y = f^*(v)$$

   $$\langle u, y\rangle_U = \langle u, f^*(v)\rangle_U = \left\langle \underbrace{f(u)}_{=0}, v\right\rangle_V = 0$$

   - Let $u \in (\text{image } f^*)^\perp$, hence $\forall v \in V : u \perp f^*(v)$. Hence $\forall v in V$: $\langle u, f^*(v)\rangle_U = 0$.

   $$\begin{aligned}\forall v \in V : \langle f(u), v\rangle_V = 0 \\ \implies f(u)\, in V^\perp = \{0\} \\ \implies u \in \text{kern } f\end{aligned}$$

4. Apply (3) to f^*.

$$\text{kern } f^* = (\text{image } f^{**})^\perp = (\text{image } f)^\perp$$

$$\implies (\text{kern } f^*)^\perp = (\text{image } f)^{\perp\perp} \underbrace{=}_{\dim<\infty} \text{image } f$$

□

Remark 3.17 (Addition to Theorem 3.17)**.** *So, if subspace $U \subseteq V$. Then $U^{\perp\perp} = U$.*

Proof: It holds that $U + U^{\perp} = V$ and $U^{\perp} + U^{\perp\perp} = V$. $U \subseteq U^{\perp\perp}$ and $\dim U = \dim U^{\perp\perp} \implies U = U^{\perp\perp}$.

Definition 3.19. *Let V be a vector space with scalar product.*

1. *$f : V \to V$ is called* self-adjoint*, if $f = f^*$. Hence $\forall x, y \in V : \langle f(x), y\rangle = \langle x, f(y)\rangle \iff \Phi_B^B(f) = \Phi_B^B(f)^*$ if B is orthonormal basis of V.*
2. *$f \in \mathrm{Hom}(V, W)$ is called* unitary transformation *or* linear isometry *if*

$$\forall x, y \in V : \langle f(x), f(y)\rangle = \langle x, y\rangle$$

esp. $\left\|f(x)\right\| = \|x\|$, hence lengths (and also angles) are preserved.
mostly *it is additionally required that f is invertible.*

Remark 3.18. 1. *Unitary transformations are injective.*

2. *If $\dim V = \dim W < \infty$ and $f : V \to W$ is linear and unitary, then f is regular and $f^{-1} = f^*$.*
3. *If $\dim V = \infty$, $f : V \to V$ is isometry, it does not imply that f is invertible.*

Proof. 1. Immediate: $f(v) = 0 \implies \left\|f(v)\right\| = \|v\| = 0 \implies v = 0$

$$\ker f = \{0\}$$

2. f unitary $\overset{(1.)}{\implies}$ f injective $\implies$ f surjective.

$$\begin{aligned}\forall x, y \in V : \langle x, y\rangle &= \langle f(x), f(y)\rangle \\ &= \langle x, f^* \circ f(y)\rangle\end{aligned}$$

hence for fixed y, it holds that

$$\begin{aligned}&\forall x \in V : \langle x, y\rangle = \langle x, f^* \circ f(y)\rangle \\ &\qquad\implies y = f^* \circ f(y) \text{ for all } y \implies f^* \circ f = \mathrm{id}\end{aligned}$$

3. $V = l^2 = \left\{(x_n)_n \mid \sum |x_n|^2 < \infty\right\}$

$$S : l^2 \to l^2$$

$$(x_1, x_2, \dots) = (0, x_1, x_2, \dots)$$

$$\|S(x)\| = \|x\|$$

$$
\begin{aligned}
\langle S(x), S(y)\rangle &= \langle (0, x_1, x_2, \ldots), ()\rangle \\
&= 0 + \sum_{i=1}^{\infty} x_i \overline{y_i} \\
&= \langle x, y\rangle \\
\langle x, S^* y\rangle &= \langle Sx, y\rangle \\
&= \langle (0, x_1, x_2, \ldots), (y_1, y_2, \ldots)\rangle \\
&= 0 \cdot \overline{y_1} + x_1 \cdot \overline{y_2} + x_2 \cdot \overline{y_3} + \ldots \\
&= \langle (x_1, x_2, \ldots), (y_1, y_2, \ldots)\rangle \\
S^*(y_1, y_2, \ldots) &= (y_2, y_3, \ldots) \\
\left\langle S_x, S_y \right\rangle &= \langle x, S^* S y\rangle \, \forall x, y \\
&\implies S^* \circ S = \mathrm{id} \\
\text{but } S \circ S^*(x_1, x_2, \ldots) &= S(x_2, x_3, \ldots) \\
&= (0, x_2, x_3, \ldots) \\
&\implies S \circ S^* \neq \mathrm{id} \\
&S \text{ is not invertible}
\end{aligned}
$$

This shifting of indices works in a finite number of dimensions, but does not work in infinity (in this case you miss one dimension).

□

Definition 3.20. 1. *A matrix U is called* unitary *if $U^* U = I$*

2. *A matrix $U \in \mathbb{R}^{n\times n}$ is called* orthogonal *if $U^T U = I$*

Theorem 3.25. *For a matrix $T \in \mathbb{C}^{n\times n}$ it holds equivalently:*

1. *T is unitary ($T^* \cdot T = I$)*
2. *$\forall x \in \mathbb{C}^n : ||Tx|| = ||x||$ (isometry)*
3. *$\forall x, y \in \mathbb{C}^n : \Re\langle Tx, Ty\rangle = \Re\langle x, y\rangle$*
4. *$\forall x, y \in \mathbb{C}^n : \langle Tx, Ty\rangle = \langle x, y\rangle$*
5. *The columns of T define an orthonormal basis of $\mathbb{C}^n$*

Proof. **1. → 2.**

$$||Tx||^2 = \langle Tx, Ty\rangle = \langle x, T^* Tx\rangle = \langle x, Ix\rangle = ||x||^2$$

2. → 3.

$$
\begin{aligned}
\left\|T(x+y)\right\|^2 &= \left\|x+y\right\|^2 \\
\left\|T(x-y)\right\|^2 &= \left\|x-y\right\|^2 \\
\left\|Tx+Ty\right\|^2 &= \|Tx\|^2 + 2\Re\langle Tx, Ty\rangle + \left\|Ty\right\|^2 \\
\left\|Tx-Ty\right\|^2 &= \|Tx\|^2 - 2\Re\langle Tx, Ty\rangle + \left\|Ty\right\|^2
\end{aligned}
$$

$$\left\|Tx+Ty\right\|^2 - \left\|Tx-Ty\right\|^2 = 4\Re\langle Tx, Ty\rangle$$

$$\text{analogously, } \left\|x+y\right\|^2 - \left\|x-y\right\|^2 = 4\Re\langle x, y\rangle$$

$$\implies \Re\langle Tx, Ty\rangle = \Re\langle x, y\rangle$$

3. → 4.

$$\Re\langle Tx, Ty\rangle = \Re\langle x, y\rangle \qquad \forall x, y \in \mathbb{C}^n$$

also holds for $i \cdot y$ instead of y

$$\Re\langle Tx, iTy\rangle = \Re\langle x, iy\rangle \qquad \forall x, y \in \mathbb{C}^n$$

$$\Re\left(-i\langle Tx, Ty\rangle\right) = \Re(-i\langle x, y\rangle)$$

$$
\begin{aligned}
\Re(-i(a+ib)) &= \Re(-ia+b) = b \\
\Re(-i\cdot z) &= \Im(z)
\end{aligned}
$$

$$\Im\langle Tx, Ty\rangle = \Im\langle x, y\rangle \qquad \forall x, y \in \mathbb{C}^n$$

$\Re$ and $\Im$ are equivalent.

$$\implies \langle Tx, Ty\rangle = \langle x, y\rangle \qquad \forall x, y$$

(this is a common proof pattern, that you only show it for $\Re$ and $\Im$ follows immediately)

4. → 5. $e_1, \ldots, e_n$ define some orthonormal basis.

$$\implies (Te_1, \ldots, Te_n) \text{ is orthonormal basis}$$

$$u_i = T_{e_i} = \text{ i-th column of } T$$

$$\left\langle u_i, u_j\right\rangle = \left\langle Te_i, Te_j\right\rangle = \left\langle e_i, e_j\right\rangle = \delta_{ij}$$

5. → 4. $(T^*T)_{ij}$ is the i-th column vector of T^* times the j-th column vector of T.

$$u_j^* \cdot u_j = \left\langle u_j, u_i\right\rangle = \delta_{ji}$$

$$\implies T^*T = \begin{bmatrix} 1 & \ldots & 0 \\ & \ddots & \\ 0 & \ldots & 1 \end{bmatrix} = I$$

□

What do isometries of $\mathbb{R}^n$ or $\mathbb{C}^n$ look like?

Definition 3.21. *An isometry between two metric spaces (M_1, d_1) and (M_2, d_2). Metric d:*

$$d(x,y) \geq 0$$
$$d(x,y) = 0 \iff x = y$$
$$d(x,y) \leq d(x,z) + d(z,y)$$

is a map $f : M_1 \to M_2$ such that

$$d_2(f(x), f(y)) = d_1(x,y)$$

Every normed space has metric $d(x,y) = \left\|x - y\right\|$. An isometry between two spaces is a (not necessarily linear) map $f : V \to W$ such that $\left\|f(x) - f(y)\right\| = \left\|x - y\right\|$.

Example 3.20 (Translation)**.**

$$x_0 \in V \qquad T_{x_0} : V \to V \qquad x \mapsto x + x_0$$

is isometry, but is not unitary because non-linear[9]

$$\left\|T_{x_0}(x) - T_{x_0}(y)\right\| = \left\|x + x_0 - (y + x_0)\right\| = \left\|x - y\right\|$$

Other examples in $\mathbb{R}^n$:

1. rotation
2. reflection
3. unitary/orthogonal map

Example 3.21 (Rotation in $\mathbb{R}^2$)**.**

$$U(e_1) = \begin{pmatrix} \cos\alpha \\ \sin\alpha \end{pmatrix}$$

$$U(e_2) = \begin{pmatrix} -\sin\alpha \\ \cos\alpha \end{pmatrix}$$

Compare with Figure 11.

$$U_\alpha = \begin{bmatrix} \cos\alpha & \dots & -\sin\alpha \\ & \ddots & \\ \sin\alpha & \dots & \cos\alpha \end{bmatrix} = \begin{bmatrix} 1 & \\ & 1 \end{bmatrix} \cdot \cos\alpha + \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \cdot \sin\alpha$$

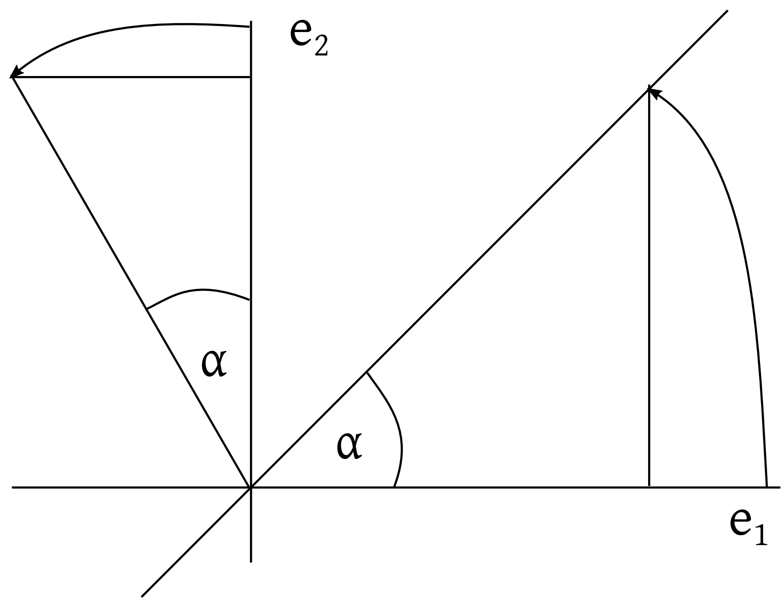


Figure 11: Rotation in $\mathbb{R}^2$

Tangent a:

$$\begin{pmatrix} x(t) \\ y(t) \end{pmatrix} = \begin{pmatrix} \dot{x}(t) \\ \dot{y}(t) \end{pmatrix}$$

$$\vec{x}(t) \perp \vec{x}(t)$$

$$\dot{\vec{x}}(t) = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \vec{x}(t)$$

$$\vec{x}(t) = e^{\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} t} \cdot \vec{x_0}$$

Compare with Figure 12.

$$x'(t) = a \cdot x(t) \implies x(t) = c \cdot e^{at}$$

$$\frac{dx}{dt} = ax$$

$$dx = ax \cdot dt$$

$$\int \frac{dx}{x} = \int a \cdot dt$$

[9] 0 is not mapped to 0, but x_0

Example 3.22 (Rotation considered as motion)**.**

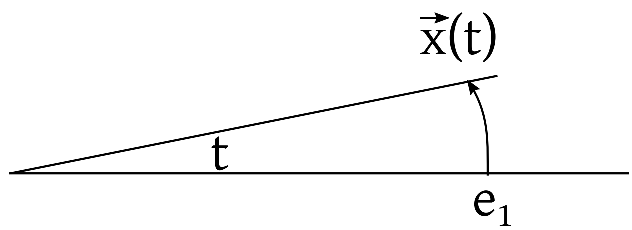


Figure 12: Rotation in $\mathbb{R}^2$ considered as motion. Commonly done by physicists.

$$\log x = at + C$$
$$x = C_1 \cdot e^{at}$$

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}$$
$$e^{\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} t} = \sum_{n=0}^{\infty} \frac{\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}^n}{n!} t^n$$
$$e^{it} = \cos t + i \cdot \sin t$$

insert $\sum_{n=0}^{\infty} \frac{(it)^n}{n!}$ *and split* $\Re$ *and* $\Im$.

$$\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}^2 = \begin{bmatrix} -1 & \\ & -1 \end{bmatrix}$$
$$\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}^3 = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}^4 = \begin{bmatrix} 1 & \\ & 1 \end{bmatrix}$$

$$i^2 = -1 \qquad i^3 = -i \qquad i^4 = 1$$

$$e^{\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} t} = \cos(t) \cdot \begin{bmatrix} 1 & \\ & 1 \end{bmatrix} + \sin(t) \cdot \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$$

$$U_{\alpha+\beta} = U_\alpha \cdot U_\beta$$

$$\begin{bmatrix} \cos(\alpha+\beta) & -\sin(\alpha+\beta) \\ \sin(\alpha+\beta) & \cos(\alpha+\beta) \end{bmatrix} = \begin{bmatrix} \cos\alpha & -\sin\alpha \\ \sin\alpha & \cos\alpha \end{bmatrix} \cdot \begin{bmatrix} \cos\beta & -\sin\beta \\ \sin\beta & \cos\alpha \end{bmatrix}$$

$$= \begin{bmatrix} \cos\alpha\cos\beta - \sin\alpha\sin\beta & -\cos\alpha\cos\beta - \sin\alpha\sin\beta \\ \sin\alpha\cos\beta + \cos\alpha\sin\beta & \sin\alpha\cos\beta + \cos\alpha\sin\beta \end{bmatrix}$$

Example 3.23 (Reflection in $\mathbb{R}^2$)**.**

$$S(e_1) = \begin{bmatrix} \cos(2\varphi) \\ \sin(2\varphi) \end{bmatrix}$$

$$S(e_2) = \begin{bmatrix} \cos(2\varphi - \frac{\pi}{2}) \\ \sin(2\varphi - \frac{\pi}{2}) \end{bmatrix} = \begin{bmatrix} \sin(2\varphi) \\ -\cos(2\varphi) \end{bmatrix}$$

$$\frac{\pi}{2} - 2\psi = \frac{\pi}{2} - 2(\frac{\pi}{2} - \varphi) = 2\varphi - \frac{\pi}{2}$$

$$S = \begin{bmatrix} \cos(2\varphi) & \sin(2\varphi) \\ \sin(2\varphi) & -\cos(2\varphi) \end{bmatrix}$$

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