

## Cheatsheet on linear algebra.

Author/s: Róbert Jurčo

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### I. Notes

1. **Def.** = definition, **St.** = statement, **Lemma.** = Lemma, **Th.** = theorem, **Note.** = note
2.  $m, n \in \mathbb{N}$ ,  $R^{m \times n}$  is always written only as  $R^{m \times n}$ .

### II. Matrices

1. **St.** (Associativity of matrix multiplication). Let  $A \in \mathbb{R}^{m \times n}$ ,  $B \in \mathbb{R}^{n \times p}$ ,  $C \in \mathbb{R}^{p \times q}$ . Then  $(AB)C = A(BC)$ .
2. **St.** (Distributivity of matrix multiplication). Let  $A, B \in \mathbb{R}^{m \times n}$ ,  $C, D \in \mathbb{R}^{n \times p}$ . Then  $(A+B)C = AB + AC$ ,  $A(C+D) = AC + AD$ .
3. **St.** If  $A \in \mathbb{R}^{m \times n}$ ,  $B \in \mathbb{R}^{n \times p}$ , then  $(AB)^T = B^T A^T$ .
4. **St.** Let  $A, B, C \in \mathbb{R}^{n \times n}$  so that  $BA = AC = E$ . Then  $B = C$ .
5. **St.** Let  $A, B \in \mathbb{R}^{n \times n}$ , then  $(AB)^{-1} = B^{-1}A^{-1}$ .
6. **St.** Let  $A \in \mathbb{R}^{n \times n}$ , then  $(A^T)^{-1} = (A^{-1})^T$ .
7. **Def.** Let  $A \in \mathbb{C}^{m \times n}$ , then  $A^+ = \bar{A}^T$  is called the *hermitian conjugate* of  $A$ . If  $A = A^+$  the matrix  $A$  is called a *hermitian matrix*.
8. **St.** Let  $A \in \mathbb{C}^{m \times n}$ ,  $B \in \mathbb{C}^{n \times p}$ , then  $(AB)^+ = B^+ A^+$ .
9. **St.** Let  $A \in \mathbb{C}^{n \times n}$ , then  $(A^+)^{-1} = (A^{-1})^+$ .
10. **St.** If  $A \in \mathbb{R}^{m \times n}$ , then  $\text{Ker} A \leq \mathbb{R}^n$ .
11. **St.** The map  $f_A : \mathbb{R}^n \rightarrow \mathbb{R}^m$  is bijective if and only if  $A$  is a square matrix and there exists a matrix  $X$ , such that  $AX = E$ .

### III. Vector spaces

1. **Def.** Group: Let  $\circ : G \times G \rightarrow G$  be a binary operation over the set  $G$ . Then  $(G, \circ)$  is a group if:
  - (a)  $\forall a, b, c \in G : (a \circ b) \circ c = a \circ (b \circ c)$  (associativity)
  - (b)  $\exists e \in G : \forall a \in G : a \circ e = e \circ a = a$  (identity element)
  - (c)  $\forall a \in G : \exists a^{-1} \in G : a \circ a^{-1} = a^{-1} \circ a = e$  (inverse element).
2. **Def.** If  $(G, \circ)$  is a group and  $\forall a, b \in G : a \circ b = b \circ a$ , then it is an abelian (commutative) group.
3. **Def.** Commutative field: Set  $\mathbb{F}$  is a commutative field if there are two operations  $+$  and  $\cdot$  defined on that set, such that:

- (a)  $(\mathbb{F}, +)$  is a commutative group.
- (b) If  $0$  is an identity element of  $(\mathbb{F}, +)$ , then  $(\mathbb{F} \setminus \{0\}, \cdot)$  is a commutative group.
- (c)  $\forall a, b, c \in \mathbb{F} : a \cdot (b + c) = a \cdot b + a \cdot c$  (distributivity).

### 4. Def. Vector space:

5. **Def.** Let  $V$  be a vector space over  $\mathbb{F}$  and  $W \subset V$ ,  $W \neq \emptyset$ , such that  $\forall \mathbf{v}, \mathbf{w} \in W, \forall r, s \in \mathbb{F} : r\mathbf{v} + s\mathbf{w} \in W$ . Then  $W$  is a subspace of  $V$  ( $W \leq V$ ).
6. Let  $V$  be a vector space over  $\mathbb{F}$  and  $M \subset V$ . Then  $\langle M \rangle \leq V$ .
7. Let  $V$  be a vector space over  $\mathbb{F}$ . Then following holds:
  - (a)  $M \subset V$  having at least two elements is linearly dependent if and only if there exist  $v \in M$ , which can be written as a linear combination of  $M$  other elements.
  - (b) Let  $M$  be generating  $V$ . Then  $M$  is linearly dependent, if and only if there exists  $N \subset M$  that is generating  $V$ .

### IV. Basis and dimension

1. **Def.** Basis: Let  $V$  be a vector space over  $\mathbb{F}$ . Set that is generating  $V$  and is linearly independent is called basis of  $V$ .
2. **St.** Let  $V$  be a vector space over  $\mathbb{F}$ . Set  $M$  is a basis of  $V$  if and only if every vector from  $V$  can be written as only one linear combination of  $M$  elements.
3. **Def.** Vector space  $V$  over  $\mathbb{F}$  is called a vector space of a finite dimension if there exists a finite basis.
4. Let  $V$  be a vector space over  $\mathbb{F}$ . Then following statements are equivalent:
  - (a)  $V$  is of finite dimension.
  - (b) In  $V$  exists a finite set of generators.
  - (c) From every set of  $V$ 's generators is possible to take out a  $V$ 's finite basis.
5. **Th.** Given a vector space  $V$  of finite dimension, then all the bases of the vector space have the same number of elements.
6. **Lemma.** Steinitz exchange lemma: Let  $V$  be a vector space over  $\mathbb{F}$ ,  $M$  it's  $n$ -element set of generators and  $N = \{\mathbf{v}_1, \dots, \mathbf{v}_k\}$  a linearly independent set in  $V$ . Then  $k \leq n$  and elements of  $M$  is possible to reorder into  $\{\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_n\}$  so that  $\{\mathbf{v}_1, \dots, \mathbf{v}_k, \mathbf{u}_{k+1}, \dots, \mathbf{u}_n\}$  generates  $V$ .
7. **St.** Let  $V$  be a vector space over  $\mathbb{F}$  of dimension  $n$  and

$M \subset V$ .

- (a) If  $M$  is linearly independent, then  $|M| \leq n$ .
- (b) If  $M$  generates  $V$ , then  $|M| \geq n$ .
- (c) If  $|M| = n$ , then  $M$  is a basis of  $V$ .

8. **St.** Let  $V$  be a vector space of dimension  $n$  and  $W$  its subspace. Then  $W$  is a space of finite dimension and  $\dim W \leq n$ .
9. **St.** Let  $V$  be a vector space of dimension  $n$  and  $W$  its subspace,  $N$  a basis of  $W$ . Then there exists a set  $M \supset N$ , which is basis of  $V$ .

### V. Rank

1. **St.** Let  $A = (\mathbf{a}_1 | \dots | \mathbf{a}_n) \in \mathbb{F}^{m \times n}$ , where  $\mathbf{a}_i \in \mathbb{F}^m$ . Then  $\text{Ker} A = \{\mathbf{x} \in \mathbb{F}^n | A\mathbf{x} = \mathbf{o}\} \leq \mathbb{F}^n$ ,  $\text{Im} A = \langle \mathbf{a}_1, \dots, \mathbf{a}_n \rangle \leq \mathbb{F}^m$ .
2. **St.** Let  $A = (\mathbf{a}_1 | \dots | \mathbf{a}_n) \in \mathbb{F}^{m \times n}$  and  $R \in \mathbb{F}^{m \times m}$  be regular. Then (a)  $\text{Ker}(RA) = \text{Ker} A$ , (b)  $\text{Im}(RA)^T = \text{Im} A^T$ .
3. **St.** Let  $A = (\mathbf{a}_1 | \dots | \mathbf{a}_n) \in \mathbb{F}^{m \times n}$  and  $Q \in \mathbb{F}^{n \times n}$  be regular. Then (a)  $\text{Ker}(AQ)^T = \text{Ker} A^T$ , (b)  $\text{Im}(AQ) = \text{Im} A$ .
4. **Lemma.** Let  $A = (\mathbf{a}_1 | \dots | \mathbf{a}_n) \in \mathbb{F}^{m \times n}$  and  $R \in \mathbb{F}^{m \times m}$  be regular. Let  $RA = A' = (\mathbf{a}'_1 | \dots | \mathbf{a}'_n)$ . If  $(s_1, \dots, s_n) \in \mathbb{F}^n$ , then  $\sum_{i=1}^n s_i \mathbf{a}_i = \mathbf{o} \iff \sum_{i=1}^n s_i \mathbf{a}'_i = \mathbf{o}$ .
5. **Th.** If  $A \in \mathbb{F}^{m \times n}$  then  $\dim \text{Im} A = \dim \text{Im} A^T$ .
6. **Def.** Let  $A \in \mathbb{R}^{m \times n}$ . Then rank of  $A$  is defined as  $\text{rank} A = \dim \text{Im} A = \dim \text{Im} A^T$ .
7. **St.** Let  $A \in \mathbb{R}^{m \times n}$ ,  $R \in \mathbb{R}^{p \times m}$ ,  $Q \in \mathbb{R}^{n \times q}$ . Then
  - (a)  $\text{rank}(RA) \leq \text{rank}(A)$ ,
  - (b)  $\text{rank}(AQ) \leq \text{rank}(A)$ ,
  - (c)  $\text{rank}(A) = \text{rank}(A^T)$ ,
  - (d) if  $p = m$  and  $R$  is regular  $\text{rank}(RA) = \text{rank}(A)$ ,
  - (e) if  $n = q$  and  $Q$  is regular  $\text{rank}(AQ) = \text{rank}(A)$ .
8. **Th.** Rank-nullity theorem: Let  $A \in \mathbb{R}^{m \times n}$ . Then  $\dim \text{Ker} A + \dim \text{Im} A = n$ .
9. **St.** Let  $A \in \mathbb{R}^{m \times n}$ . Then  $\text{Ker} A^T A = \text{Ker} A$  and  $\text{rank} A^T A = \text{rank} A$ .
10. **Th.** Frobenius theorem: Let  $A \in \mathbb{R}^{m \times n}$ ,  $\mathbf{b} \in \mathbb{F}^m$ . System  $A\mathbf{x} = \mathbf{b}$  has a solution if  $\text{rank} A = \text{rank}(A|\mathbf{b})$ .

### VI. Vector representation and linear maps

1. **St.** Let  $V$  be a vector space over  $\mathbb{F}$  of finite dimension,  $B$  its basis,  $\mathbf{u}, \mathbf{v} \in V, r, s \in \mathbb{F}$ . Then  $[r\mathbf{u} + s\mathbf{v}]^B = r[\mathbf{u}]^B + s[\mathbf{v}]^B$ .

2. **Def.** Definition of linear map: Let  $V, W$  be two vector spaces over  $\mathbb{F}$ , and  $f : V \rightarrow W$  such that  $\forall r, s \in \mathbb{F}, \forall \mathbf{u}, \mathbf{v} \in V : f(r\mathbf{u} + s\mathbf{v}) = rf(\mathbf{u}) + sf(\mathbf{v})$ . Then  $f$  is a linear map.
3. **Def.** Matrix of linear map: Let  $V, W$  be two vector spaces over  $\mathbb{F}$ ,  $f : V \rightarrow W$  is a linear map,  $B = (\mathbf{v}_1, \dots, \mathbf{v}_n)$  basis of  $V$ ,  $C = (\mathbf{w}_1, \dots, \mathbf{w}_m)$  basis of  $W$ . Then matrix  $[f]_B^C = \left( [f(\mathbf{v}_1)]_C^C \mid \dots \mid [f(\mathbf{v}_n)]_C^C \right)$  is called matrix of linear map in respect to basis  $B$  and  $C$ .
4. **Def.** Let  $V, W$  be two vector spaces over  $\mathbb{F}$ ,  $f : V \rightarrow W$  is a linear map,  $B$  basis of  $V$ ,  $C$  basis of  $W$ ,  $\mathbf{v} \in V$ . Then  $[f(\mathbf{v})]_C^C = [f]_B^C [\mathbf{v}]_B^B$ .
5. **Def.** Let  $f : V \rightarrow W$  be a linear map. Then  $\text{Ker} f = \{\mathbf{v} \in V \mid f(\mathbf{v}) = \mathbf{o}\}$  and  $\text{Im} f = \{\mathbf{w} \in W \mid \exists \mathbf{v} \in V : f(\mathbf{v}) = \mathbf{w}\}$ .
6. **St.** Let  $V, W$  be two vector spaces over  $\mathbb{F}$ ,  $f : V \rightarrow W$  is a linear map,  $B = (\mathbf{v}_1, \dots, \mathbf{v}_n)$  basis of  $V$ ,  $C = (\mathbf{w}_1, \dots, \mathbf{w}_m)$  basis of  $W$ . Then  $[\text{Ker} f]_B^C = \text{Ker} [f]_B^C$  and  $[\text{Im} f]_C^C = \text{Im} [f]_B^C$ .
7. **Def.** Let  $V$  be a vector space over  $\mathbb{F}$  of dimension  $n$ ,  $B, C$  its basis. Matrix  $[\text{Id}]_B^C \in \mathbb{F}^{n \times n}$  is called matrix of transform from basis  $C$  to basis  $B$ .
8. **St.** Let  $V, W$  be two vector spaces over  $\mathbb{F}$ ,  $f, g : V \rightarrow W$  are linear maps,  $B$  basis of  $V$ ,  $C$  basis of  $W$ ,  $r, s \in \mathbb{F}$ . Then  $[rf + sg]_B^C = r[f]_B^C + s[g]_B^C$ .
9. **St.** Let  $U, V, W$  be three vector spaces over  $\mathbb{F}$ ,  $f : U \rightarrow V$ ,  $g : V \rightarrow W$  are linear maps,  $B$  basis of  $U$ ,  $C$  basis of  $V$  and  $D$  basis of  $W$ . Then  $[g \circ f]_B^D = [g]_C^D [f]_B^C$ .
10. **St.** Let  $V, W$  be two vector spaces of finite dimension over  $\mathbb{F}$ ,  $f : V \rightarrow W$  is a linear map,  $B, B'$  bases of  $V$ ,  $C, C'$  bases of  $W$ . Then  $[f]_{B'}^{C'} = [\text{Id}]_B^{C'} [f]_B^C [\text{Id}]_{B'}^B$ .
11. **Def.** Homomorphism = linear morphism, monomorphism = injective hom., epimorphism = surjective hom., isomorphism = bijective hom., endomorphism = hom. into itself, automorphism = injective monomorphism.
12. **St.** Let  $U, V, W$  be three vector spaces over  $\mathbb{F}$ ,  $f \in \text{Hom}(V, W)$ ,  $g \in \text{Hom}(U, V)$ . Then
  - (a)  $f$  is a monomorphism  $\iff \text{Ker} f = \emptyset$ ,
  - (2)  $f$  is an epimorphism  $\iff \text{Im} f = W$ ,
  - (3)  $f, g$  are monomorphisms  $\implies f \circ g$  is a monomorphism,
  - (4)  $f, g$  are epimorphisms  $\implies f \circ g$  is an epimorphism,
  - (5)  $f \circ g$  is monomorphism  $\implies g$  is a monomorphism,
  - (6)  $f \circ g$  is an epimorphism  $\implies f$  is a epimorphism

13. **Th.** Two vector spaces  $V, W$  of finite dimension over  $\mathbb{F}$  are isomorphic if and only if they have same dimension.
14. **Th.** Let  $V, W$  be two vector spaces. Then  $\dim V = n \wedge \dim W = m \iff \dim \text{Hom}(V, W) = mn$ .
15. **Th.** Homomorphism given by values of basis: Let  $V, W$  be two vector spaces over  $\mathbb{F}$ ,  $f : V \rightarrow W$  is a linear map,  $B = (\mathbf{v}_1, \dots, \mathbf{v}_n)$  basis of  $V$ ,  $C = (\mathbf{w}_1, \dots, \mathbf{w}_m)$  basis of  $W$ . Then there exists just one  $f \in \text{Hom}(V, W)$  such that  $f(\mathbf{v}_i) = \mathbf{w}_i$ . Furthermore,  $f$  is monomorphism if and only if  $C$  is lineary independent and  $f$  is epimorphism if and only if  $C$  generates  $W$ .
16. **Th.** Rank-nullity theorem: Let  $V, W$  be two vector spaces over  $\mathbb{F}$ ,  $\dim V = n$ ,  $f \in \text{Hom}(V, W)$ . Then  $\dim \text{Ker} f + \dim \text{Im} f = n$ .
17. **St.** Let  $V$  be a vector space of finite dimension over  $\mathbb{F}$ ,  $f \in \text{End}(V)$ . If  $f$  is mono- or epimorphism, then it is also an automorphism.

## VII. Permutations, determinant

1. **Def.** The symmetric group  $S_n$  is a group of all bijective functions from  $M = \{1, 2, \dots, n\}$  to  $M$ .
2. **Def.** Let  $A \in \mathbb{F}^{n \times n}$ , then a determinant of a matrix  $A$  is defined as  $\det A = \sum_{\pi \in S_n} \text{sgn} \pi a_{1\pi(1)} a_{2\pi(2)} \dots a_{n\pi(n)}$ .
3. **Th.** Let  $A \in \mathbb{F}^{n \times n}$ , then  $\det A = \det A^T$  and  $\det A^+ = \det A$ .
4. **St.** Let  $i \in \{1, \dots, n\}$ ,  $\mathbf{a}_1, \dots, \mathbf{a}_n, \mathbf{a}'_i \in \mathbb{F}^n$ ,  $r, r' \in \mathbb{F}$ ,  $\rho \in S_n$ . Then
  - (a)  $\det(\mathbf{a}_1 \mid \dots \mid r\mathbf{a}_i + r'\mathbf{a}'_i \mid \dots \mid \mathbf{a}_n) = r \det(\mathbf{a}_1 \mid \dots \mid \mathbf{a}_i \mid \dots \mid \mathbf{a}_n) + r' \det(\mathbf{a}_1 \mid \dots \mid \mathbf{a}'_i \mid \dots \mid \mathbf{a}_n)$ ,
  - (b)  $\det(\mathbf{a}_{\rho(1)} \mid \dots \mid \mathbf{a}_{\rho(n)}) = \text{sgn}(\rho) \det(\mathbf{a}_1 \mid \dots \mid \mathbf{a}_n)$ .
5. **St.** Let  $A \in \mathbb{F}^{n \times n}$ , then if  $A$  has two equal columns/rows or one zero column/row, then  $\det A = 0$ .
6. **St.** Let  $A \in \mathbb{F}^{n \times n}$ , then for elementary column/row operation of (a) column/row switching the sign of determinant is changed, (b) column/row multiplication by  $r \in \mathbb{F}$  the determinant of  $A$  is multiplied by  $r$ , (c) addition of multiple of column/row to another column/row does not change determinant.
7. **Th.** Matrix  $A \in \mathbb{F}^{n \times n}$  is regular if and only if  $\det A \neq 0$ .
8. **Def.** Let  $A \in \mathbb{F}^{m \times n}$  and  $k \in \mathbb{N} : 0 < k \leq m, k \leq n$ . A minor of order  $k$  of  $A$  is the determinant of a  $k \times k$  matrix obtained from  $A$  by deleting  $m-k$  rows and  $n-k$  columns.
9. **Th.** Let  $A \in \mathbb{F}^{m \times n}$ . Then  $\text{rank}(A) = k$  if and only if

the highest order of nonzero minor of  $A$  is  $k$ .

10. **Def.** The  $i, j$  cofactor of the matrix  $A \in \mathbb{F}^{n \times n}$  is the scalar  $C_{ij}$  defined by  $C_{ij} = (-1)^{i+j} M_{ij}$ , where  $M_{ij}$  is the  $i, j$  minor of  $A$ , that is, the determinant of the  $(n-1) \times (n-1)$  matrix that results from deleting the  $i$ -th row and the  $j$ -th column of  $A$ .
11. **Def.** Let  $A \in \mathbb{F}^{m \times n}$ . Then the matrix formed by all of the cofactors of  $A$  is called the cofactor matrix  $C$ .
12. **Th.** Laplace expansion: Suppose  $A \in \mathbb{F}^{n \times n}$  and fix any  $i, j \in \{1, 2, \dots, n\}$ . Then  $\det A = \sum_{j'=1}^n a_{ij'} C_{ij'} = \sum_{i'=1}^n a_{i'j} C_{i'j}$ .
13. **Th.** Cramer's rule: Let  $A \in \mathbb{F}^{n \times n}$  be a regular matrix,  $\mathbf{b} \in \mathbb{F}^n$ . Then the system  $A\mathbf{x} = \mathbf{b}$  has a unique solution, and  $i$ -th value of  $\mathbf{x}$  is given by  $x_i = \det A_{i,\mathbf{b}} / \det A$ , where  $A_{i,\mathbf{b}}$  is the matrix formed by replacing the  $i$ -h column of  $A$  by the column vector  $\mathbf{b}$ .
14. **Def.** Let  $A \in \mathbb{F}^{m \times n}$ . Then the adjugate of  $A$  is the transpose of the cofactor matrix  $C$  of  $A$ ,  $\text{adj}(A) = C^T$ .
15. **Th.** Let  $A \in \mathbb{F}^{m \times n}$  be regular. Then  $A^{-1} = \text{adj}(A) / \det(A)$ .
16. **Th.** Let  $A, B \in \mathbb{F}^{m \times n}$ . Then  $\det AB = \det A \det B$ .
17. **St.** Let  $A, R \in \mathbb{F}^{m \times n}$ , where  $R$  is regular. Then  $\det(R^{-1}) = 1 / \det(R)$ , and  $\det(R^{-1}AR) = \det(A)$ .
18. **St.** Let  $V$  be a vector space of finite dimension over  $\mathbb{F}$ ,  $B$  it's basis and  $f \in \text{End}(V)$ . Then  $\det [f]_B^B$  is called *determinant of endomorphism  $f$* , and is for every base  $B$  equal.
19. **Def.** Let  $B = (\mathbf{b}_1, \dots, \mathbf{b}_n)$  be a base of  $\mathbb{R}^n$ . The base  $B$  is positively oriented (right-handed) if  $\det(\mathbf{b}_1 \mid \dots \mid \mathbf{b}_n) > 0$ , otherwise it's negatively oriented (left-handed).
20. **Def.** Let  $A \in \mathbb{F}^{n \times n}$ . Then  $\text{Tr} A = \sum_{i=1}^n a_{ii}$  is called a *trace* of  $A$ .
21. **St.** Let  $A \in \mathbb{F}^{n \times p}$ ,  $B \in \mathbb{F}^{p \times q}$ ,  $C \in \mathbb{F}^{q \times n}$ . Then  $\text{Tr} ABC = \text{Tr} BCA$ .
22. **St.** Let  $A, R \in \mathbb{F}^{n \times n}$  and  $R$  be regular. Then  $\text{Tr} R^{-1}AR = \text{Tr} A$ .

## VIII. Diagonalization

1. **Def.** Let  $V$  be a vector space over  $\mathbb{F}$  and  $f \in \text{End}(V)$  and  $\mathbf{v}$  be a nonzero vector in  $V$ , then  $\mathbf{v}$  is an eigenvector of  $f$  if  $f(\mathbf{v}) = \lambda \mathbf{v}$  where  $\lambda \in \mathbb{F}$ , known as the eigenvalue associated with  $\mathbf{v}$ .
2. **Def.** The *characteristic polynomial of matrix  $A \in \mathbb{F}^{n \times n}$*

is the polynomial defined by  $p_A(\lambda) = \det(A - \lambda E)$ . The *characteristic polynomial of endomorphism*  $f$  is  $\det(f - \lambda E)$ , or the characteristic polynomial of its arbitrary matrix  $[f]_B^B$ .

3. **St.** Let  $A \in \mathbb{F}^{n \times n}$ . Then its characteristic polynomial can be written as  $p_A(\lambda) = (-\lambda)^n + \text{Tr}(A)(-\lambda)^{n-1} + \dots + \det(A)$ .
4. **Th.** Every non-constant polynomial with complex coefficients has at least one root in  $\mathbb{C}$ .
5. **St.** Let  $p(x)$  be a polynome with complex coefficients of degree  $n > 0$ . Then it has together  $n$  roots with theirs multiplicities.
6. **Def.** Set of all eigenvalues of matrix  $A$  is called *spectrum* of  $A$ , denoted  $\sigma(A)$ . For  $\lambda_i \in \sigma(A)$  is it's *algebraric multiplicity* defined as multiplicity of root  $\lambda_i$  of  $p_A(\lambda)$ , and it's *geometric multiplicity* defined as  $\dim \text{Ker}(A - \lambda_i E)$ . These concepts are defined similary for endomorphisms.
7. **Lemma.** Let  $V$  be a vector space over  $\mathbb{F}$  of dimension  $n$ ,  $f \in \text{End}(V)$  and for all elements of set  $M = \{\lambda_1, \dots, \lambda_k\}$  let be chosen an arbitrary base  $B_i$  of eigenspace  $V_{\lambda_i}$ . Then the set  $B = B_1 \cup \dots \cup B_n$  is lineary independent.
8. **St.** Let  $A \in \mathbb{C}^{n \times n}$  be a hermitian matrix. Then all of its eigenvalues are real.
9. **St.** Let  $A \in \mathbb{R}^{n \times n}$  be a symmetric matrix,  $\lambda, \mu$  two different eigenvalues of  $A$ ,  $\mathbf{v} \in V_\lambda$ ,  $\mathbf{w} \in V_\mu$ . Then  $\mathbf{v} \perp \mathbf{w}$ .
10. **St.** Let  $B = (\mathbf{b}_1, \dots, \mathbf{b}_n)$  be an ortonormal base of  $\mathbb{R}^n$ ,  $U = [\text{Id}]_B^K$ . Then  $U^T = U^{-1}$ .
11. **Def.** Let  $U \in \mathbb{F}^{n \times n}$ . If  $U^T U = E$  then  $U$  is called an *ortonormal matrix*.

## IX. Direct sum

1. **Def.** Let  $V$  be a vector space over  $\mathbb{F}$  and  $W_1, W_2 \leq V$ . Then the *sum of subspaces*  $W_1, W_2$ , denoted as  $W_1 + W_2$ , is the set of all vectors that could be written as  $\mathbf{w}_1 + \mathbf{w}_2$ , where  $\mathbf{w}_i \in W_i$ . Moreover, if  $W_1 \cap W_2 = 0$ ,  $W_1 + W_2$  is called the *direct sum of subspaces*, denoted as  $W_1 \oplus W_2$ . If  $W_1 \oplus W_2 = V$ , then  $W_2$  is a *complement* of  $W_1$  into  $V$ .
2. **St.** Every element of  $W_1 \oplus W_2$  is possible to write as combination of vector  $\mathbf{w}_1 \in W_1$  and vector  $\mathbf{w}_2 \in W_2$  with only one way.
3. **St.** If  $V$  is a vector space over  $\mathbb{F}$  and  $W_1, W_2 \leq V$ , then  $W_1 + W_2 = \langle W_1 + W_2 \rangle$ , hence the sum of subspaces is also a subspace. If  $M_1$  and  $M_2$  are sets of generators of

$W_1$  and  $W_2$ , then  $M_1 \cup M_2$  is generating  $W_1 + W_2$ .

4. Let  $\mathcal{W}$  be a set of subspaces in  $V$ . Then thiers *sum* is defined as  $\sum_{W \in \mathcal{W}} W := \langle \cup_{W \in \mathcal{W}} W \rangle$ .
5. **Th.** (About dimension of sum and intersection). Let  $W_1, W_2 \leq V$  be both of finite dimension. Then  $\dim(W_1 + W_2) = \dim W_1 + \dim W_2 - \dim(W_1 \cap W_2)$ .
6. **Def.** Let  $W_1, \dots, W_k \leq V$ . Then sum  $W = W_1 + \dots + W_k$  is *direct*, if every vector  $\mathbf{w} \in W$  is possible to write as  $\mathbf{w}_1 + \dots + \mathbf{w}_k$ , where  $\mathbf{w}_i \in W_i$ , only one way. We denote it then as  $W = W_1 \oplus \dots \oplus W_k = \bigoplus_{i=1}^k W_i$ .
7. **Th.** Let  $W_1, \dots, W_k \leq V$  be subspaces of finite dimension. Then  $\dim(W_1 \oplus \dots \oplus W_k) = \dim W_1 + \dots + \dim W_k$ .
8. **St.** Let  $n = n_1 + n_2$ ,  $m = m_1 + m_2$ ,  $p = p_1 + p_2$ ,  $A \in \mathbb{F}^{m \times n}$ ,  $B \in \mathbb{F}^{n \times p}$  with blocks  $A_{ij} \in \mathbb{F}^{m_i \times n_j}$ ,  $A_{ij} \in \mathbb{F}^{n_i \times p_j}$ . Then product  $C := AB$  has a block notation  $C_{ij} = A_{i1}B_{1j} + A_{i2}B_{2j}$ .
9. **St.** Let  $A = \text{diag}(A_{11}, \dots, A_{kk})$  be a block diagonal matrix. Then (a)  $\forall p \in \mathbb{N} : A^p = \text{diag}(A_{11}^p, \dots, A_{kk}^p)$  and if are all  $A_{ii}$  regular then also  $A^{-p} = \text{diag}(A_{11}^{-p}, \dots, A_{kk}^{-p})$ , (b)  $\text{rank}(A) = \text{rank}(A_{11}) + \dots + \text{rank}(A_{kk})$ , (c)  $\text{Tr}(A) = \text{Tr}(A_{11}) + \dots + \text{Tr}(A_{kk})$ , (d)  $\det(A) = \det(A_{11}) \dots \det(A_{kk})$ , (e)  $\sigma(A) = \sigma(A_{11}) \cup \dots \cup \sigma(A_{kk})$ .
10. **St.** Let  $A, B \in \mathbb{F}^{n \times n}$ . Then  $\sigma(AB) = \sigma(BA)$  including multiplicativity.

## X. Scalar (dot) product

1. **Def.** Let  $V$  be a vector space over  $\mathbb{F}$ . A map  $g : V \times V \rightarrow \mathbb{F}$  is called an *inner prroduct* on  $V$ , if for  $\forall \mathbf{u}, \mathbf{v}, \mathbf{w} \in V, s \in \mathbb{F}$  it satisfies following: (a) *conjugate symmetry*  $g(\mathbf{u}, \mathbf{v}) = \overline{g(\mathbf{v}, \mathbf{u})}$ , (b)  $g(r\mathbf{u} + s\mathbf{v}, \mathbf{w}) = r\overline{g(\mathbf{u}, \mathbf{w})} + s\overline{g(\mathbf{v}, \mathbf{w})}$ , (c)  $\forall \mathbf{u} \in V, \mathbf{u} \neq 0 : g(\mathbf{u}, \mathbf{u}) > 0$ .
2. **Def.** Form  $g : V \times V \rightarrow \mathbb{F}$  is called a *billinear form* if it is linear in both arguments. If it is linear in first argument and antilinear in second it is called an *sesquilinear form*. If *forall*  $\mathbf{u} \in V, \mathbf{u} \neq 0 : g(\mathbf{u}, \mathbf{u}) > 0$  it is called a *positively definite form*.
3. **Def.** *Standard* inner product on  $\mathbb{C}^n$  is defined as  $g(\mathbf{u}, \mathbf{v}) = \mathbf{u}^+ \mathbf{v}$  and is denoted as  $\langle \mathbf{u}, \mathbf{v} \rangle$ .
4. Let  $(V, \langle, \rangle)$  be an inner product space of a finite dimension,  $C = (\mathbf{w}_i)_1^n$  its ortonormal base,  $\mathbf{u}, \mathbf{v} \in V, \mathbf{x} = [\mathbf{u}]^C, \mathbf{y} = [\mathbf{v}]^C$ . Then  $\langle \mathbf{u}, \mathbf{v} \rangle = \sum_{i=1}^n \bar{x}_i y_i$ .
5. **Note.** If  $B = (\mathbf{u}_i)_1^n$  is a basis of  $(V, g)$  then  $[g]_B$  can be

find using  $[g_{ij}]_B = ([\mathbf{u}_i]^B)^T [g]_B [\mathbf{u}_j]^B$ .

6. **Def.** A base  $B$  in  $V$  we called a *polar base of form*  $g$ , if  $[g]_B$  is diagonal.
7. **Th.** Every symetric billinear or hermitian sequilinear form on vector space  $V$  of finite dimension has a polar base.
8. **Def.** If  $B$  is a polar base of  $(V, g)$  then we call it an *ortogonal* base. Moreover if  $[g]_B = E$ , we say that  $B$  is an *ortonormal* base.
9. **St.** If  $g$  is hermitian sequilinear form on vector space  $V$  over  $\mathbb{C}$ , then  $\forall \mathbf{u}, \mathbf{v} \in V$  holds following  
(1)  $\Re g(\mathbf{u}, \mathbf{v}) = \frac{1}{2} (g(\mathbf{u} + \mathbf{v}, \mathbf{u} + \mathbf{v}) - g(\mathbf{u}, \mathbf{u}) - g(\mathbf{v}, \mathbf{v}))$   
(2)  $\Im g(\mathbf{u}, \mathbf{v}) = \frac{1}{2} (g(i\mathbf{u} + \mathbf{v}, i\mathbf{u} + \mathbf{v}) - g(\mathbf{u}, \mathbf{u}) - g(\mathbf{v}, \mathbf{v}))$ .
10. **Def.** *Orthogonal projection*  $P_v : V \rightarrow V$  of  $\mathbf{u} \in V$  onto nonzero vector  $\mathbf{v} \in V$  is defined as  $P_v(\mathbf{u}) = \frac{\langle \mathbf{v}, \mathbf{u} \rangle}{\|\mathbf{v}\|^2} \mathbf{v}$ .
11. **Def.** Orthogonal projec. onto *orthogonal complement*  $\mathbf{v}^\perp$  is defined as  $P_{\mathbf{v}^\perp} = \text{Id} - P_v$  or  $P_{\mathbf{v}^\perp}(\mathbf{u}) = \mathbf{u} - \frac{\langle \mathbf{v}, \mathbf{u} \rangle}{\|\mathbf{v}\|^2} \mathbf{v}$ .
12. **St.** Let  $(V, \langle, \rangle)$  be an inner product space over  $\mathbb{F}$ ,  $\mathbf{u}, \mathbf{v} \in V, \mathbf{v} \neq 0$ . Then  $P_v, P_{\mathbf{v}^\perp}$  are linear maps,  $P_v(\mathbf{v}) = \mathbf{v}$ ,  $\text{Ker} P_v = \mathbf{v}^\perp$ ,  $\text{Im} P_v = \langle \mathbf{v} \rangle$ ,  $\text{Ker} P_{\mathbf{v}^\perp} = \langle \mathbf{v} \rangle$ ,  $\text{Im} P_{\mathbf{v}^\perp} = \mathbf{v}^\perp$ ,  $P_v \circ P_v = P_v$  and  $P_{\mathbf{v}^\perp} \circ P_{\mathbf{v}^\perp} = P_{\mathbf{v}^\perp}$ .
13. **Def.** Let  $(V, \langle, \rangle)$  be an inner product space,  $(\mathbf{w}_i)_1^k$  an ortonormal sequence in  $V$ ,  $W$  its span. Then a *projection onto a subspace*  $P_W : V \rightarrow V$  is defined as  $P_W(\mathbf{u}) = \sum_{i=1}^k P_{\mathbf{w}_i}(\mathbf{u})$ .
14. **St.** Let  $(V, \langle, \rangle)$  be an inner product space,  $(\mathbf{w}_i)_1^k$  an ortonormal sequence in  $V$ ,  $W$  its span. Then  $\mathbf{u} \in W \iff P_W(\mathbf{u}) = \mathbf{u}$ ,  $\text{Im} P_W = W$ ,  $P_W \circ P_W = P_W$ ,  $\mathbf{u} - P_W(\mathbf{u}) \in W^\perp$ ,  $\forall \mathbf{u} \in V : \|P_W(\mathbf{u})\| \leq \|\mathbf{u}\|$  and  $\forall \mathbf{u} \in V, \forall \mathbf{v} \in W : \|\mathbf{u} - P_W(\mathbf{u})\| \leq \|\mathbf{u} - \mathbf{v}\|$ .
15. **St.** Let  $(V, \langle, \rangle)$  be an inner product space,  $W \leq V$  a subspace of a finite dimension. Then  $W \oplus W^\perp = V$ ,  $\text{Ker} P_W = W^\perp$ ,  $(W^\perp)^\perp = W$  and if  $V$  is of a finite ddimension, then  $\dim W = \dim V - \dim W^\perp$ .
16. **Th.** (Pythagora's). If  $\mathbf{u} \perp \mathbf{v}$ , then  $\|\mathbf{u} + \mathbf{v}\|^2 = \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2$ .
17. **Th.** (Schwarz inequality). Let  $(V, \langle, \rangle)$  be an inner product space,  $\mathbf{u}, \mathbf{v} \in V$ . Then  $|\langle \mathbf{u}, \mathbf{v} \rangle| \leq \|\mathbf{u}\| \|\mathbf{v}\|$ , while equality holds if  $\mathbf{u}$  and  $\mathbf{v}$  are collinear.
18. **Th.** (Triangle inequality). Let  $(V, \langle, \rangle)$  be an inner product space,  $\mathbf{u}, \mathbf{v} \in V$ . Then  $\|\mathbf{u} + \mathbf{v}\| \leq \|\mathbf{u}\| + \|\mathbf{v}\|$ .

## XI. Orthogonalization, orthogonal diagonalization

1. **Th.** (Gram–Schmidt process). Let  $(V, \langle, \rangle)$  be an inner product space and  $B = (\mathbf{u}_1, \dots, \mathbf{u}_n)$  its base. Then there exists an ortonormal base  $C = (\mathbf{w}_1, \dots, \mathbf{w}_n)$  of  $V$ , such that  $\forall k \in \{1, \dots, n\} : \langle \mathbf{u}_1, \dots, \mathbf{u}_k \rangle = \langle \mathbf{w}_1, \dots, \mathbf{w}_k \rangle$ .
2. **Note.** (Gram–Schmidt process). First we ortogonalize the base using  $\mathbf{v}_k = \mathbf{u}_k - \sum_{i=1}^{k-1} P_{\mathbf{v}_i}(\mathbf{u}_k)$  and then we ortonormalize using  $\mathbf{w}_i = \mathbf{v}_i / \|\mathbf{v}_i\|$ .
3. **St.** (Fourier’s coefficients). Let  $C = (\mathbf{w}_i)_1^n$  be an ortonormal base of an inner product space  $(V, \langle, \rangle)$ . Then every vector  $\in V$  can be represented in respect to  $C$  as  $[\mathbf{u}]^C = (\langle \mathbf{w}_1, \mathbf{u} \rangle, \dots, \langle \mathbf{w}_n, \mathbf{u} \rangle)^T \in \mathbb{C}^n$ , where  $\langle \mathbf{w}_i, \mathbf{u} \rangle$  are called a *Fourier’s coefficient*.
4. **Th.** (Parseval’s equality). Let  $(V, \langle, \rangle)$  be an inner product space of a finite dimension,  $C = (\mathbf{w}_i)_1^n$  its ortonormal base and  $\mathbf{u} \in V$ . Then  $\sum_{i=1}^n |\langle \mathbf{w}_i, \mathbf{u} \rangle|^2 = \|\mathbf{u}\|^2$ .
5. **Th.** (QR decomposition). Let  $A \in \mathbb{C}^{m \times n}$  is a matrix with lineary independent columns. Then there exists just one  $Q \in \mathbb{C}^{m \times n}$  and one  $R \in \mathbb{C}^{m \times n}$  such, that  $A = QR$  where  $Q$  is an ortonormal set with respect to a standard scalar product on  $\mathbb{C}^n$ , and where  $R$  is an upper triangular matrix with possitive numbers on diagonal (note that  $R$  is formed from Fourier’s coeff.).
6. **Def.** Square matrix  $U \in \mathbb{C}^{n \times n}$ , such that  $U^+U = UU^+ = E$  is called an *unitary matrix*. If  $U$  is real then its called an *orthogonal matrix*.
7. **St.** If  $U, V \in \mathbb{C}^{n \times n}$  are unitary matrices, then also  $U^+ = U^{-1}$  and  $UV$  are unitary matrices.
8. **St.** Let  $(V, \langle, \rangle)$  be an inner product space,  $B = (\mathbf{v}_i)_1^n$ ,  $C = (\mathbf{w}_i)_1^n$  its ortonormal basis. Then  $U := [\text{Id}]_B^C$  is an unitary matrix.
9. **Def.** *Linear operator* is linear map defined as  $\mathbb{A} : V \rightarrow W$ . An *adjoint operator* to  $A$ , denoted as  $A^* : W \rightarrow V$ , is an operator such that  $\forall \mathbf{v} \in V, \mathbf{w} \in W : \langle \mathbf{w}, \mathbb{A}\mathbf{v} \rangle_W = \langle \mathbb{A}^*\mathbf{w}, \mathbf{v} \rangle_V$ .
10. **St.** Let  $B = (\mathbf{v}_i)_1^n$  be an ortonormal base of  $V$  and  $C = (\mathbf{w}_i)_1^n$  of  $W$ ,  $A = [\mathbb{A}]_B^C \in \mathbb{C}^{m \times n}$ . Then there exists  $\mathbb{A}^*$  and  $[\mathbb{A}^*]_C^B = A^+ \in \mathbb{C}^{n \times m}$ .
11. **St.** Let  $V, W, U$  be inner product spaces,  $\mathbb{A}, \mathbb{B} : V \rightarrow W, \mathbb{G} : U \rightarrow V$  an operators, for which there exists an adjoint operators,  $\alpha, \beta \in \mathbb{C}$ . Then  $(\alpha\mathbb{A} + \beta\mathbb{B})^* = \bar{\alpha}\mathbb{A}^* + \bar{\beta}\mathbb{B}^*$ ,  $(\mathbb{A}\mathbb{G})^* = \mathbb{G}^*\mathbb{A}^*$ ,  $(\mathbb{A}^*)^* = \mathbb{A}$ ,  $\text{Ker}\mathbb{A} = (\text{Im}\mathbb{A}^*)^\perp$ ,  $\text{Ker}\mathbb{A}^* = (\text{Im}\mathbb{A})^\perp$ ,  $\text{Ker}\mathbb{A} = \text{Ker}\mathbb{A}^*\mathbb{A}$ . Moreover if  $\dim V = n \in \mathbb{N}$ , then  $\text{rank}(\mathbb{A}) = \text{rank}(\mathbb{A}^*)$  and  $\text{rank}(\mathbb{A}) = \text{rank}(\mathbb{A}^*\mathbb{A})$ .
12. **Def.** An operator  $\mathbb{A} : V \rightarrow V$  is called *self-adjoint* if

$\mathbb{A} = \mathbb{A}^*$ , *unitary* if  $\mathbb{A}\mathbb{A}^* = \mathbb{A}^*\mathbb{A} = \text{Id}$  and *normal* if  $\mathbb{A}\mathbb{A}^* = \mathbb{A}^*\mathbb{A}$ .

13. **Lemma.** Let  $V$  be an inner product space of dimension  $n$  and  $(\mathbf{w}_1, \dots, \mathbf{w}_k)$  an ortonormal sequence in  $V$ . Then this sequence can be completed into an ortonormal base  $(\mathbf{w}_1, \dots, \mathbf{w}_n)$  of  $V$ .
14. **Th.** (Schur decomposition/triangulation). Let  $V$  be an inner product space of a finite dimension,  $\mathbb{A} : V \rightarrow V$  such that  $A := [\mathbb{A}]_K^K \in \mathbb{C}^{n \times n}$ . Then there exists an ortonormal basis  $B$  in  $V$  such, that  $R := [\mathbb{A}]_B^B$  is an upper triangular matrix,  $A = URU^+$ , where  $U = [\text{Id}]_B^K$ .
15. **Th.** (Ortonormal diagonalization of a normal operator). Let  $V$  be an inner product space of a finite dimension. Then for an operator  $\mathbb{A} : V \rightarrow V$  there exists an ortonormal basis of  $V$ , with respect to it is matrix of  $\mathbb{A}$  diagonal, if and only if  $\mathbb{A}$  is normal.
16. **Th.** (Spectral decomposition). Let  $\mathbb{A} : V \rightarrow V$  be a normal operator,  $\mathbb{P}_\lambda : V \rightarrow V$  be an operator of orthogonal projection onto an eigenspace asociated with eigenvalue  $\lambda$ . Then  $\mathbb{A} = \sum_{\lambda \in \sigma(\mathbb{A})} \lambda \mathbb{P}_\lambda$ .
17. **Th.** An operator  $\mathbb{A} : V \rightarrow V$  is self-adjoint if and only if all its eigenvalues are real.
18. **St.** If  $\mathbb{A} \in \mathbb{R}^{n \times n}$  is symmetric or  $\mathbb{A} \in \mathbb{C}^{n \times n}$  is hermitian, then there exists an ortogonal matrix  $U$ , such that  $U^+AU$  is diagonal.
19. **St.** Let  $V$  over  $\mathbb{C}$  be an inner product space of a dimension  $n$  and  $\mathbb{U} : V \rightarrow V$  be an unitar operator. Then  $\forall \mathbf{v} \in V : \|\mathbb{U}\mathbf{v}\| = \|\mathbf{v}\|$ ,  $\forall \mathbf{v}, \mathbf{u} \in V : \langle \mathbb{U}\mathbf{v}, \mathbb{U}\mathbf{u} \rangle = \langle \mathbf{v}, \mathbf{u} \rangle$ . If  $B$  is an ortonormal basis of  $V$  then  $U := [\mathbb{U}]_B^B$  is an unitar matrix. If  $(\mathbf{w}_i)_1^n$  is an ortonormal basis of  $V$  then also  $(\mathbb{U}\mathbf{w}_i)_1^n$  is.  $\mathbb{U}$  is an normal operator whose eigenvalues lies on an unit circle.

## XII. Singular value decomposition

1. **Def.** If  $(\mathbf{v}_1, \dots, \mathbf{v}_n)$  is a set of vectors in an inner product space  $(V, \langle, \rangle)$  over  $\mathbb{F}$  then a *Gram matrix* of this set is  $G \in \mathbb{F}^{n \times n}$ , the Hermitian matrix of inner products, whose entries are given by  $G_{ij} = \langle \mathbf{v}_i, \mathbf{v}_j \rangle$ .
2. **St.** Gram matrix of a set  $(\mathbf{v}_1, \dots, \mathbf{v}_n)$  is regular if and only if is this set lineary independent.
3. **Def.** Let  $A \in \mathbb{C}^{m \times n}$ , then a matrix  $A^\dagger \in \mathbb{C}^{n \times m}$  is called *Moore–Penrose pseudoinverse* of  $A$ , if  $AA^\dagger A = A$ ,  $A^\dagger AA^\dagger = A^\dagger$  and if  $AA^\dagger$  and  $A^\dagger A$  are hermitian.
4. **St.** Let  $A \in \mathbb{C}^{m \times n}$  be a matrix with lineary independent columns, then  $A^\dagger = (A^+A)^{-1}A^+$  and  $A^\dagger$  constitutes a

left inverse  $A^\dagger A = E$ . However, if  $A \in \mathbb{C}^{m \times n}$  is a matrix with lineary independent rows, then  $A^\dagger = A^+(AA^+)^{-1}$  and  $A^\dagger$  constitutes a right inverse  $AA^\dagger = E$ .

5. **St.** Let  $A \in \mathbb{C}^{m \times n}$  be a matrix with lineary independent columns and  $K$  a kanonical basis, then  $[P_{\text{Im}A}]_K^K = AA^\dagger$ . However, if  $A \in \mathbb{C}^{m \times n}$  is a matrix with lineary independent rows and  $K$  a kan. basis, then  $[P_{\text{Im}A^+}]_K^K = A^\dagger A$ .
6. **St.** Let  $A \in \mathbb{C}^{m \times n}$  and matrices  $B, C \in \mathbb{C}^{n \times m}$  be Moore–Penrose pseudoinverses of  $A$ . Then  $B = C$ .
7. **Th.** Let  $A \in \mathbb{C}^{m \times n}, \mathbf{b} \in \mathbb{C}^m$ . Then vector  $A^\dagger \mathbf{b}$  is an approximated solution of system  $A\mathbf{x} = \mathbf{b}$  which has the smallest possible norm.
8. **Def.** An operator is called a *positively semidefinite* operator if all its eigenvalues are not negative.
9. **St.** An operator  $\mathbb{B}$  is positively semidefinite if and only if  $\langle \mathbf{v}, \mathbb{B}\mathbf{v} \rangle \geq 0$  for every  $\mathbf{v} \in V$ .
10. **Def.** Let  $\mathbb{B} : V \rightarrow V$  be a positively semidefinite operator,  $C$  an ortonormal basis of  $V$  and  $D = U^+[\mathbb{B}]_C^C U = \text{diag}(\lambda_1, \dots, \lambda_n)$  where  $\lambda_i \in \sigma([\mathbb{B}])$ . Then a *positively semidefinite square root* of  $\mathbb{B}$  is defined as  $[\sqrt{\mathbb{B}}]_C^C = U \text{diag}(\sqrt{\lambda_1}, \dots, \sqrt{\lambda_n}) U^+$ .
11. **St.** Let  $\mathbb{A} : V \rightarrow V$  be an operator. Then  $\mathbb{A}^*\mathbb{A}$  is a positively semidefinite operator.
12. **Def.** A *modul of operator* is defined as  $|\mathbb{A}| := \sqrt{\mathbb{A}^*\mathbb{A}}$ .

## XIII. Quadratic forms, quadrics

1. **Def.** Let  $g$  be a billinear form on  $V$ . The map  $Q_g : V \rightarrow \mathbb{R}$ , defined by  $Q_g(\mathbf{u}) = g(\mathbf{u}, \mathbf{u})$ , is called *quadratic form* associated with  $g$ .
2. **Def.** Let  $g$  be a billinear form on  $V$ . Its *symmetrization* and *antisymmetrization* are defined  $\forall \mathbf{u}, \mathbf{v} \in V$  by  $g_S(\mathbf{u}, \mathbf{v}) := \frac{1}{2}(g(\mathbf{u}, \mathbf{v}) + g(\mathbf{v}, \mathbf{u}))$  and  $g_A(\mathbf{u}, \mathbf{v}) := \frac{1}{2}(g(\mathbf{u}, \mathbf{v}) - g(\mathbf{v}, \mathbf{u}))$ . Then  $g(\mathbf{u}, \mathbf{v}) = g_S(\mathbf{u}, \mathbf{v}) + g_A(\mathbf{u}, \mathbf{v})$ .
3. **St.** The quadratic form  $Q_g$  is conclusively deifned by symmetric part  $g_S$  of  $g$ .
4. **Th.** (Sylvester’s law of inertia). Let  $B, C$  be two polar bases of quadratic form  $Q_g$  on  $V$ . Then number of positive, negative values and zeros are same on diagonals of  $[g]_B, [g]_C$ .
5. **Def.** (Signature). For quadratic form  $Q_g$  we define the *signature* as  $\text{sign}Q_g = (p, q, n)$ , where  $p, q, n$  is a number of possitive, negative numbers and zeros on diagonal in any poalr basis of  $Q_g$ .
6. **Def.** Let  $G \in \mathbb{R}^{n \times n}$ . We denote  $G_k \in \mathbb{R}^{k \times k}$  a matrix

- created form  $G$  by deleting last  $n - k$  rows and columns.
7. **Th.** (Jacobi-Sylvester theorem). Let  $g$  be a symmetric bilinear form on  $V$ ,  $B = (\mathbf{u}_i)_1^m$  a basis of  $V$ , such that  $\forall k \in \{1, \dots, m\}, G := [g]_B : \det G_k \neq 0$ . Then  $g$  has a polar basis  $C = (\mathbf{v}_i)_1^m$  such, that  $\mathbf{v}_k \sum_{j=1}^k r_{jk} \mathbf{u}_j$  where  $R \in \mathbb{R}^{m \times m}$  is an upper triangular matrix, and  $[g]_C = \text{diag}(\frac{1}{\det G_1}, \frac{\det G_1}{\det G_2}, \dots, \frac{\det G_{m-1}}{\det G_m})$ . Therefore, a signature of  $g$  is  $(p, q, 0)$  where  $q$  is number of sign changes in  $(1, \det G_1, \dots, \det G_m)$ .
8. **Note.** By knowing a signature of a symmetric

- form  $Q_g$ , we can determine its polar form as  $[Q_g] = \text{diag}(1, \dots, 1, -1, \dots, -1, 0, \dots)$ .
9. **Def.** Null set of quadratic form  $Q_g$  is a set defined by  $N_g := \{\mathbf{v} \in V | Q_g(\mathbf{v}) = 0\}$ .
10. **Def.**
11. **Def.**
12. **Def.**
13. **Def.**
14. **St.**

15. **Def.**

16. **Th.**

#### **XIV. Jordan normal form**

1.

#### **XV. Tensors**

1.

#### **XVI. Others**

1.