Chapter 1

Multilinear Algebra

1.1 Notes

3/28:

- Motivation for the course and an overview of Guillemin and Haine (2018).

3/30:

- Plan:
  - More (multi)linear algebra.
- Dual spaces.
- Let V be an n-dimensional real vector space.
- **Hom $(V, \mathbb{R})$**: The set of all homomorphisms (i.e., linear maps) from V to $\mathbb{R}$. *Also known as* $\boldsymbol{V^*}$.
- **Dual basis** (for V^*): The set of linear transformations from V to $\mathbb{R}$ defined by

$$e_j \mapsto \begin{cases} 1 & j = i \\ 0 & j \neq i \end{cases}$$

  where $e_1, \dots, e_n$ is a basis of V. *Denoted by* $e_1^*, \dots, e_n^*$.
- Check: $e_1^*, \dots, e_n^*$ are a basis for V^*.
  - Are they linearly independent? Let $c_1 e_1^* + \cdots + c_n e_n^* = 0 \in \operatorname{Hom}(V, \mathbb{R})$. Then

$$c_i = (c_1 e_1^* + \cdots + c_n e_n^*)(e_i) = 0 \in \mathbb{R}$$

    as desired.
  - Span? Let $\varphi \in \operatorname{Hom}(V, \mathbb{R})$. Then we can verify that

$$\varphi(e_1)e_1^* + \cdots + \varphi(e_n)e_n^* = \varphi$$

    - We prove this by verifying the previous statement on the basis of V (if two linear transformations have the same action on the basis of a vector space, they are equal).
- With a choice of basis for V, we obtain an isomorphism $\varepsilon : V \to V^*$ with the mapping $e_i \mapsto e_i^*$ for all i.
- The dual space is known as such because $(V^*)^* \cong V$, where $\cong$ is **canonical** (no choice of basis is needed).
- One more property of dual spaces: **functoriality**.

- Given a linear transformation $A : V \to W$, we know that $A^* : W^* \to V^*$ where A^* is the transpose of A. In particular, if $\varphi \in W^*$, then $\varphi \circ A : V \to \mathbb{R}$.
- Claim: A^* is linear.

- **Functoriality**: If $A : V \to W$ and $B : W \to U$, then $B^* : U^* \to W^*$ and $A^* : W^* \to V^*$. The functoriality statement is that $(B \circ A)^* = A^* \circ B^*$.
- A^* is the **pullback** (or transpose) of A.
- Let $v_1, \dots, v_n$ be a basis for V and $w_1, \dots, w_m$ be a basis for W. Then $[A]^{w_1,\dots,w_m}_{v_1,\dots,v_n} = A$ is the matrix of the linear transformation A with respect to these bases. Then if $v_1^*, \dots, v_n^*$ and $w_1^*, \dots, w_m^*$ are the corresponding dual bases, then $[A^*]^{w_1^*,\dots,w_m^*}_{v_1^*,\dots,v_n^*} = A^T$. We can and should verify this for ourselves.
- This is over the real numbers, so A^* is just the transpose because there are no complex numbers of which to take the conjugate!
- A generalization: Tensors.
- ***k*-tensor**: A **multilinear** map
$$T : \underbrace{V \times \cdots \times V}_{k \text{ times}} \to \mathbb{R}$$
- **Multilinear** (map T): A function T such that
$$\begin{aligned} T(v_1, \dots, v_i^1 + v_i^2, \dots, v_k) &= T(v_1, \dots, v_i^1, \dots, v_k) + T(v_1, \dots, v_i^2, \dots, v_k) \\ T(v_1, \dots, \lambda v_i, \dots, v_k) &= \lambda T(v_1, \dots, v_i, \dots, v_k) \end{aligned}$$
for all $(v_1, \dots, v_k) \in V^k$.
- The determinant is an n-tensor!
- 1-tensors are just covectors.
- $\boldsymbol{L^k(V)}$: The vector space of all k-tensors on V.
- Calculating $\dim L^k(V)$. (Answer not given in this class.)
- Let $A : V \to W$. Then $A^* : L^k(W) \to L^k(V)$.
  - Check $(A \circ B)^* = B^* \circ A^*$.
- **Multi-index of $\boldsymbol{n}$ of length $\boldsymbol{k}$**: A k-tuple $(i_1, \dots, i_k)$ where each $i_j \in \mathbb{N}$ satisfies $1 \leq i_j \leq n$ $(j = 1, \dots, k)$. *Denoted by* $\boldsymbol{I}$.
- Let $e_1, \dots, e_n$ be a basis for V.
- **Tensor product** (of $T_1 \in L^k(V)$, $T_2 \in L^l(V)$): The function from V^{k+l} to $\mathbb{R}$ defined by
$$(v_1, \dots, v_{k+l}) \mapsto T_1(v_1, \dots, v_k) T_2(v_{k+1}, \dots, v_{k+l})$$
Denoted by $\boldsymbol{T_1 \otimes T_2}$.
- Claims:
  1. $T_1 \otimes T_2 \in L^{k+l}(V)$.
  2. $A^*(T_1 \otimes T_2) = A^*(T_1) \otimes A^*(T_2)$.
- $\boldsymbol{e_I^*}$: The function $e_{i_1}^* \otimes \cdots \otimes e_{i_k}^*$, where $I = (i_1, \dots, i_k)$ is a multi-index of n of length k.
- Claim: Letting I range over all n^k multi-indices of n of length k, the e_I^* are a basis for $L^k(V)$.

- If $V=\mathbb{R}$, then $V=\mathbb{R}e_1$. If $V=\mathbb{R}^2$, then $V=\mathbb{R}e_1\oplus\mathbb{R}e_2$.
- We know that $L^1(V)=V^*=Re_1^*$. Thus, $e_1^*\otimes e_2^*:V\times V\to\mathbb{R}$. Thus, for example,

$$(e_1^*\otimes e_2^*)((1,2),(3,4))=e_1^*(1,2)\cdot e_2^*(3,4)=1\cdot 4=4$$

4/1:

- Plan: More multilinear algebra.
  - Properties of the tensor product.
  - Sign of a permutation.
  - Alternating tensors (lead into differential forms down the road).
- Recall: V is an n-dimensional vector space over $\mathbb{R}$ with basis $e_1,\dots,e_n$. $\mathcal{L}^k(V)$ is the vector space of k-tensors on V. $\{e_I^*\mid I\text{ a multiindex of }n\text{ of length }k\}$ is a basis for $\mathcal{L}^k(V)$.
- For example, if $V=\mathbb{R}^2$ and $T\in\mathcal{L}^2(V)$, then

$$T(a_1e_1+a_2e_2,b_1e_1+b_2e_2)=a_1b_1T(e_1,e_1)+a_1b_2T(e_1,e_2)+a_2b_1T(e_2,e_1)+a_2b_2T(e_2,e_2)$$

  - A basis of $\mathcal{L}^2(V)$ is
$$\{e_1^*\otimes e_1^*,e_1^*\otimes e_2^*,e_2^*\otimes e_1^*,e_2^*\otimes e_2^*\}$$
  - Recall that some basic properties are
$$e_1^*\otimes e_2^*((1,2),(3,4))=1\cdot 4=4\qquad\qquad e_2^*\otimes e_1^*((1,2),(3,4))=2\cdot 3=6$$
  - It follows by the initial decomposition of T that
$$T=a_1b_1e_1^*\otimes e_1^*+a_1b_2e_1^*\otimes e_2^*+a_2b_1e_2^*\otimes e_1^*+a_2b_2e_2^*\otimes e_2^*$$
- Important consequence: To know the action of T on an arbitrary pair of vectors, you need only know its action on the basis; a higher-dimensional generalization of the earlier property.
- Note that
$$e_I^*(e_J)=\delta_{IJ}=\begin{cases}1 & I=J\\ 0 & I\neq J\end{cases}$$
- Basic properties of the tensor product.
  1. *Right-distributive*: If $T_1\in\mathcal{L}^k(V)$ and $T_2,T_3\in\mathcal{L}^\ell(V)$, then
$$T_1\otimes(T_2+T_3)=T_1\otimes T_2+T_1\otimes T_3$$
  2. *Left-distributive*: If $T_1,T_2\in\mathcal{L}^k(V)$ and $T_3\in\mathcal{L}^\ell(V)$, then
$$(T_1+T_2)\otimes T_3=T_1\otimes T_3+T_2\otimes T_3$$
  3. *Associative*: If $T_1\in\mathcal{L}^k(V)$, $T_2\in\mathcal{L}^\ell(V)$, and $T_3\in\mathcal{L}^m(V)$, then
$$T_1\otimes(T_2\otimes T_3)=(T_1\otimes T_2)\otimes T_2=T_1\otimes T_2\otimes T_3$$
  4. *Scalar multiplication*: If $T_1\in\mathcal{L}^k(V)$, $T_2\in\mathcal{L}^\ell(V)$, and $\lambda\in\mathbb{R}$, then
$$(\lambda T_1)\otimes T_2=\lambda(T_1\otimes T_2)=T_1\otimes(\lambda T_2)$$
- Note that the tensor product is not commutative.
- Aside: Defining the sign of a permutation.

- $\boldsymbol{S_A}$: The set of all automorphisms of A (bijections from A to A), where A is a set.
- $\boldsymbol{S_n}$: The set $S_{[n]}$.
- Given $\sigma_1, \sigma_2 \in S_n$, $\sigma_1 \circ \sigma_2 \in S_n$.
  - Thus, S_n is a **group**.
- **Transposition**: A function $\tau \in S_n$ such that

$$\tau(k) = \begin{cases} j & k = i \\ i & k = j \\ k & k \neq i, j \end{cases}$$

  for some $i, j \in [n]$. *Denoted by* $\boldsymbol{\tau_{i,j}}$.
- Theorem: An element of S_n can be written as the product of transpositions (i.e., for all $\sigma \in S_n$, there exist $\tau_1, \dots, \tau_m \in S_n$ such that $\sigma = \tau_1 \circ \cdots \circ \tau_m$).
- **Sign** (of $\sigma \in S_n$): The number (mod 2) of transpositions whose product equals σ. *Denoted by* $\boldsymbol{(-1)^\sigma}$, $\textbf{sign}\,\boldsymbol{(\sigma)}$.
- Theorem: The sign of σ is well-defined. Additionally,

$$(-1)^{\sigma_1 \sigma_2} = (-1)^{\sigma_1} \cdot (-1)^{\sigma_2}$$

- Example: Consider the identity permutation. $(-1)^\sigma = +1$. We can think of this as the product of zero transpositions or, for instance, as the product of the two transpositions $\tau_{1,2} \circ \tau_{1,2}$. Another example would be $\tau_{2,3} \circ \tau_{1,2} \circ \tau_{1,2} \circ \tau_{2,3}$.
- Theorem: Let X_i be a rational or polynomial function for each $i \in \mathbb{N}$. Then

$$(-1)^\sigma = \prod_{i<j} \frac{X_{\sigma(i)} - X_{\sigma(j)}}{X_i - X_j}$$

- Example: For the permutation $\sigma = (1, 2, 3)$, we have

$$\begin{aligned}
(-1)^\sigma &= \frac{X_{\sigma(1)} - X_{\sigma(2)}}{X_1 - X_2} \cdot \frac{X_{\sigma(1)} - X_{\sigma(3)}}{X_1 - X_3} \cdot \frac{X_{\sigma(2)} - X_{\sigma(3)}}{X_2 - X_3} \\
&= \frac{X_2 - X_3}{X_1 - X_2} \cdot \frac{X_2 - X_1}{X_1 - X_3} \cdot \frac{X_3 - X_1}{X_2 - X_3} \\
&= \frac{-(X_1 - X_2)}{X_1 - X_2} \cdot \frac{-(X_1 - X_3)}{X_1 - X_3} \cdot \frac{X_2 - X_3}{X_2 - X_3} \\
&= -1 \cdot -1 \cdot 1 \\
&= +1
\end{aligned}$$

  which squares with the fact that $\sigma = \tau_{1,2} \circ \tau_{2,3}$.
- Claims to verify with the above formula:
  1. $\operatorname{sign}(\sigma) \in \{\pm 1\}$.
  2. $\operatorname{sign}(\tau_{i,j}) = -1$.
  3. $\operatorname{sign}(\sigma_1 \sigma_2) = \operatorname{sign}(\sigma_1) \operatorname{sign}(\sigma_2)$.

1.2 Chapter 1: Multilinear Algebar

From Guillemin and Haine (2018).

3/31:

- Guillemin and Haine (2018) defines real vector spaces, the operations on them, their basic properties, and the zero vector.
- **Linearly independent** (vectors $v_1, \dots, v_k$): A finite set of vectors $v_1, \dots, v_k \in V$ such that the map from $\mathbb{R}^k$ to V defined by $(c_1, \dots, c_k) \mapsto c_1 v_1 + \cdots + c_k v_k$ is injective.
- **Spanning** (vectors $v_1, \dots, v_k$): We require that the above map is surjective.
- Guillemin and Haine (2018) defines basis, finite-dimensional vector space, dimension, subspace, linear map, and kernel.
- **Image** (of $A : V \to W$): The range space of A, a subspace of W. *Also known as* $\mathbf{im}\,(\boldsymbol{A})$.
- Guillemin and Haine (2018) defines the matrix of a linear map.
- **Inner product** (on V): A map $B : V \times V \to \mathbb{R}$ with the following three properties.
  - *Bilinearity*: For vectors $v, v_1, v_2, w \in V$ and $\lambda \in \mathbb{R}$, we have
    $$B(v_1 + v_2, w) = B(v_1, w) + B(v_2, w)$$
    and
    $$B(\lambda v, w) = \lambda B(v, w)$$
  - *Symmetry*: For vectors $v, w \in V$, we have $B(v, w) = B(w, v)$.
  - *Positivity*: For every vector $v \in V$, we have $B(v, v) \geq 0$. Moreover, if $v \neq 0$, then $B(v, v) > 0$.
- $\boldsymbol{W}$**-coset**: A set of the form $\{v + w \mid w \in W\}$, where W is a subspace V and $v \in V$. *Denoted by* $\boldsymbol{v + W}$.
  - If $v_1 - v_2 \in W$, then $v_1 + W = v_2 + W$.
  - It follows that the distinct W-cosets decompose V into a disjoint collection of subsets of V.
- **Quotient space** (of V by W): The set of distinct W-cosets in V, along with the following definitions of vector addition and scalar multiplication.
  $$(v_1 + W) + (v_2 + W) = (v_1 + v_2) + W \qquad \lambda(v + W) = (\lambda v) + W$$
  Denoted by $\boldsymbol{V/W}$.
- **Quotient map**: The linear map $\pi : V \to V/W$ defined by
  $$\pi(v) = v + W$$
  - π is surjective.
  - Note that $\ker(\pi) = W$ since for all $w \in W$, $\pi(w) = w + W = 0 + W$, which is the zero vector in V/W.
- If V, W are finite dimensional, then
  $$\dim(V/W) = \dim(V) - \dim(W)$$
- Proposition 1.2.9: Let $A : V \to U$ be a linear map. If $W \subset \ker(A)$, then there exists a unique linear map $A^\sharp : V/W \to U$ with the property that $A = A^\sharp \circ \pi$, where $\pi : V \to V/W$ is the quotient map.
  - This proposition rephrases in terms of quotient spaces the fact that if $w \in W$, then $A(v+w) = Av$.

- **Dual space** (of V): The set of all linear functions $\ell : V \to \mathbb{R}$, along with the following definitions of vector addition and scalar multiplication.

$$(\ell_1 + \ell_2)(v) = \ell_1(v) + \ell_2(v) \qquad\qquad (\lambda\ell)(v) = \lambda \cdot \ell(v)$$

  Denoted by V^*.

- **Dual basis** (of $e_1, \dots, e_n$ a basis of V): The basis of V^* consisting of the n functions that take every $v = c_1e_1 + \cdots + c_ne_n$ to one of the c_i. *Denoted by* $\boldsymbol{e_1^*, \dots, e_n^*}$. *Given by*

$$e_i^*(v) = c_i$$

  for all $v \in V$.

- Claim 1.2.12: If V is an n-dimensional vector space with basis $e_1, \dots, e_n$, then $e_1^*, \dots, e_n^*$ is a basis of V^*.

  Proof. We will first prove that $e_1^*, \dots, e_n^*$ spans V^*. Let $\ell \in V^*$ be arbitrary. Set $\lambda_i = \ell(e_i)$ for all $i \in [n]$. Define $\ell' = \sum_{i=1}^n \lambda_i e_i^*$. Then

$$\ell'(e_j) = \sum_{i=1}^n \lambda_i e_i^*(e_j) = \lambda_j \cdot 1 = \ell(e_j)$$

  for all $j \in [n]$. Therefore, since ℓ, ℓ' take identical values on the basis of V, $\ell = \ell'$, as desired.

  We now prove that $e_1^*, \dots, e_n^*$ spans V^*. Let $\sum_{i=1}^n \lambda_i e_i^* = 0$. Then for all $j \in [n]$,

$$\lambda_j = (\sum_{i=1}^n \lambda_i e_i^*)(e_j) = 0$$

  as desired. □

- **Transpose** (of A): The map from W^* to V^* defined by $\ell \mapsto A^*\ell = \ell \circ A$ for all $\ell \in W^*$.

- Claim 1.2.15: If $e_1, \dots, e_n$ is a basis of V, $f_1, \dots, f_m$ is a basis of W, $e_1^*, \dots, e_n^*$ and $f_1^*, \dots, f_m^*$ are the corresponding dual bases, and $[a_{i,j}]$ is the $m \times n$ matrix of A with respect to $\{e_i\}, \{f_i\}$, then the linear map A^* is defined in terms of $\{f_i^*\}, \{e_i^*\}$ by the transpose matrix $(a_{j,i})$.