

# MATH 20700 (Honors Analysis in $\mathbb{R}^n$ I) Notes

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Part I

# Linear Algebra

# Chapter 1

## Basic Notions

- 9/27:
- **Vector space:** Basically, a set for which you have an addition and multiplication.
  - $\mathbb{F}^d$  is used for  $\mathbb{R}^d$  or  $\mathbb{C}^d$  in Treil (2017).
  - $\mathbb{P}_n$  is the vector space of polynomials up to degree  $n$ .
  - $C([0, 1])$  is the set of continuous functions defined on  $[0, 1]$ , an infinite-dimensional vector space.
  - **Generating set:** A subset of a vector space, all linear combinations of which generate the vector space. *Also known as spanning set.*
    - Any element of VS is a linear comb. of elements of the generating set.
  - **Linearly independent (list):** A list of vectors  $\mathbf{v}_1, \dots, \mathbf{v}_k \in V$  such that  $\sum_{i=1}^k \alpha_i \mathbf{v}_i = 0$  implies  $\alpha_i = 0$  for all  $i$ .
  - **Base:** A generating set consisting of linearly independent vectors.
  - Any element of a VS can be written as a *unique* linear combination of the vectors in a base.
    - If  $\mathbf{x} = \sum_{i=1}^k \alpha_i \mathbf{v}_i = \sum_{i=1}^k \beta_i \mathbf{v}_i$ , then  $\alpha_i = \beta_i$  for all  $i$ .
  - **Linear transformation:** A function  $T : X \rightarrow Y$ , where  $X, Y$  are VSs, such that

$$T(\alpha \mathbf{x} + \beta \mathbf{y}) = \alpha T\mathbf{x} + \beta T\mathbf{y}$$

for all  $\mathbf{x} \in X, \mathbf{y} \in Y$ .

- Examples of linear transformations:
  - Consider  $\mathbb{P}_n$ . Let  $Tp_n = p'_n$ . This  $T$  is linear.
  - Rotation in  $\mathbb{R}^d$ .
    - Think graphically about two vectors  $\mathbf{x}, \mathbf{y}$ .
    - Rotating and summing them is the same as summing and rotating. Same for scaling.
    - Thus, rotation is actually linear!
  - Reflection as well.
- Consider  $T : \mathbb{R} \rightarrow \mathbb{R}$ .
  - Any linear map on the line is a line.
  - We must have  $Tx = \alpha x$ :  $Tx = T(1x) = xT(1) = x\alpha$ .
- Consider  $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$  linear.

- Any linear map between  $\mathbb{R}^n$  and  $\mathbb{R}^m$  is linear.
- Thus,  $T(\mathbf{x}) = A\mathbf{x}$  for all  $\mathbf{x} \in \mathbb{R}^n$ , where  $A$  is an  $m \times n$  matrix.
- To find  $A$ , do the same calculation as for  $T\mathbf{x} = \alpha\mathbf{x}$  but more carefully:
  - Let  $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$  be a basis.
  - So  $\mathbf{x} = \sum_{i=1}^n \alpha_i \mathbf{e}_i$ .
  - Thus,  $T\mathbf{x} = \sum_{i=1}^n \alpha_i T(\mathbf{e}_i)$ .
  - Each  $T(\mathbf{e}_i)$  is part of the matrix that we multiply by the column vector representing  $\mathbf{x}$ .
- Multiplication of matrices is equivalent to composition of linear maps.
- Consider  $T_1 : \mathbb{R}^n \rightarrow \mathbb{R}^m$  and  $T_2 : \mathbb{R}^m \rightarrow \mathbb{R}^r$ .
  - $T_2 \circ T_1$  is equivalent to  $BA$ , if  $A$  represents  $T_1$  and  $B$  represents  $T_2$ . In other words,  $(T_2 \circ T_1)(\mathbf{x}) = BA\mathbf{x}$  for all  $\mathbf{x}$ .
- Recall that if  $A = (\alpha_{ij})$  and  $B = (\beta_{ij})$ , then  $(BA)_{ij} = (\sum \beta_{ik} \alpha_{kj})$ .
- Properties of multiplication:

$$\begin{aligned}(AB)C &= A(BC) \\ A(B+C) &= AB+AC \\ (A+B)C &= AC+BC\end{aligned}$$

- However, it is not true in general that  $AB = BA$ .
- **Trace** (of an  $n \times n$  matrix  $A$ ): The sum of the diagonal entries of  $A$ . Denoted by  $\mathbf{tr}(A)$ . Given by
 
$$\mathbf{tr}(A) = \sum \alpha_{ii}$$
- It is true that  $\mathbf{tr}(AB) = \mathbf{tr}(BA)$ .
  - Indeed, on the diagonals, multiplication is commutative; it's the other terms that mess you up in general.
- Invertibility of matrices.
  - In general, matrices are not invertible: Not every system of equations is solveable;  $Ax = b$  does not always have a solution  $x = A^{-1}b$ .
- $C$  is the inverse from the left:  $CA = I$ .  $B$  is the inverse from the right:  $AB = I$ . A matrix can have a left and a right inverse and still not be invertible. A matrix is invertible iff  $C = B$ .
- Any time we write “inverse,” we do so under the assumption that it exists.
- $(AB)^{-1} = B^{-1}A^{-1}$  — easy proof by multiplication.
- If  $A = (a_{ij})$ ,  $A^T = (a_{ji})$ .
  - $(A^{-1})^T = (A^T)^{-1}$ .
  - $(AB)^T = B^T A^T$ .
- Let  $X, Y$  VS.
  - $X \cong Y^{[1]}$  if there exists a linear  $T : X \rightarrow Y$  that is one-to-one and onto.
  - Check:  $A(\text{basis of } X) = \text{basis of } Y$ . Prove by definition and expression of elements as linear combinations.
- **Subspace**: A subset of a vector space which happens to be a vector space, itself.

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<sup>1</sup>“ $X$  is isomorphic to  $Y$ .”

## Chapter 2

# Systems of Linear Equations

9/29:

- Row elimination:

- Let

$$A = \begin{pmatrix} 1 & 2 & 3 & 1 \\ 3 & 1 & 2 & 7 \\ 2 & 1 & 2 & 1 \end{pmatrix}$$

- Then the **echelon form** matrix

$$A_e = \begin{pmatrix} 1 & 2 & 3 & 1 \\ 0 & 1 & 2 & -1 \\ 0 & 0 & 2 & -4 \end{pmatrix}$$

- Lastly, the **reduced echelon form** matrix

$$A_{re} = \begin{pmatrix} 1 & 0 & 0 & 7 \\ 0 & 1 & 0 & 3 \\ 0 & 0 & 1 & -2 \end{pmatrix}$$

- **Echelon form:**

- All zero rows are below nonzero rows.
  - For any nonzero row, its leading element is strictly to the left of the nonzero entry of the next row.

- **Reduced echelon form:**

- All pivots are 1.
  - Used to solve systems of the form  $Ax = b$ .

- **Inconsistent** (system of equations): A system with no solution.

- If the last row is of the form  $(0, \dots, 0, b)$  where  $b \neq 0$ , then there is no solution.

- Unique solution if  $A_e$  has a pivot in every column.

- There exists a solution for every  $b$  if there is a pivot in every row?

- Let  $A : \mathbb{R}^n \rightarrow \mathbb{R}^m$  be a matrix. Then  $\ker A = \{x \in \mathbb{R}^n : Ax = 0\}$  (subspace of  $\mathbb{R}^n$ ) and  $\text{range } A = \{Ax : x \in \mathbb{R}^n\}$  (subspace of  $\mathbb{R}^m$ ).

- Also consider  $\ker(A^T)$  and  $\text{range}(A^T)$ , the basis of the kernel and range, and dimension.

- Finite-dimensional vector spaces:

- A basis is a generating set (so every element of  $V$  can be written uniquely as a linear combination of the basis) the length of which is equal to the dimension of  $V$ .
- All bases of finite-dimensional vector spaces have the same number of elements.
  - Let  $v_1, v_2, v_3$  and  $w_1, w_2$  be two generating sets of  $V$ .
  - Then

$$v_1 = \lambda_{11}w_1 + \lambda_{12}w_2$$

$$v_2 = \lambda_{21}w_1 + \lambda_{22}w_2$$

$$v_3 = \lambda_{31}w_1 + \lambda_{32}w_2$$

- Suppose the only solution to  $\alpha_1v_1 + \alpha_2v_2 + \alpha_3v_3 = 0$  is  $\alpha_1 = \alpha_2 = \alpha_3 = 0$ .
  - But this is not true, as we can find another one in terms of the  $\lambda$ s.
- If you have a list of linearly independent vectors, you can complete it into a basis.
  - If there exists a vector that can't be written as a linear combination of the list, add it to the list.
- If you find any particular solution to a system  $Ax = b$ , and you add to it any element of  $\ker A$ , you will obtain another solution.
  - $Ax_1 = b$  and  $Ax_h = 0$  implies that  $A(x_1 + x_h) = b$ .
  - $Ax_1 = b$  and  $Ax_2 = b$  imply that  $A(x_1 - x_2) = 0$ , i.e., that  $x_1 - x_2 \in \ker A$ .
- If  $A : \mathbb{R}^n \rightarrow \mathbb{R}^m$  and  $\dim \text{range } A = m$ , then  $Ax = b$  is solvable for all  $b \in \mathbb{R}^m$ .
- Let  $\text{rank } A = \dim \text{range } A$ .
- Rank theorem:
  - $\text{rank } A = \text{rank } A^T$ .
  - Let  $A : \mathbb{R}^n \rightarrow \mathbb{R}^m$ . We know that  $\dim \ker A + \dim \text{range } A = n$ .
  - $\dim \ker A^T + \text{rank } A^T = m$ .
  - This theorem survives linear algebra and enters functional analysis under the name **Fredholm's alternative**.

- **Fredholm's alternative:**  $Ax = b$  has a solution for all  $b \in \mathbb{R}^n$  iff  $\dim \ker A^T = 0$ .
  - $\dim \ker A^T = 0$  implies  $\text{rank } A^T = m$  implies  $\text{rank } A = m$  implies  $\dim \text{range } A = m$ , as desired.
- **Pivot column** (of  $A$ ): A column of  $A$  where  $A_e$  has pivots.
- The **pivot columns** of  $A$  give a basis for  $\text{range } A$ .
- The pivot rows of  $A_e$  give a basis for  $\text{range } A^T$ .
- A basis for the kernel is enough to solve  $Ax = 0$ .
- If you take these three things as givens, you can prove the rank theorem.



## Chapter 3

# Determinants

- 9/29:
- The determinant, geometrically, is the volume of the object (in  $\mathbb{R}^3$ ) you get when you take linear combinations of the vectors.
  - In 2D:
    - Let  $v_1, v_2$  be two vectors. Put tail to tail and forming a parallelogram, the determinant of the matrix  $(v_1, v_2)$  is the area of said parallelogram.
    - Linearity 1:  $D(av_1, v_2, \dots, v_n) = aD(v_1, \dots, v_n)$  is the same as saying that if you stretch one vector by  $a$ , you scale up the area by that much, too.
    - Linearity 2:  $D(v_1, \dots, v_{k+} + v_{k-}, \dots, v_n) = D(-) + D(+)$ .
    - Antisymmetry:  $D(v_1, \dots, v_k, \dots, v_j, \dots, v_n) = -D(v_1, \dots, v_j, \dots, v_k, \dots, v_n)$ . Interchanging columns flips the sign of the determinant.
    - Basis:  $D(e_1, \dots, e_n) = 1$ .
  - Determinant: Denoted by  $D(v_1, \dots, v_n)$ , where  $(v_1, \dots, v_n)$  is an  $n \times n$  matrix.
- 10/1:
- Consider an  $n \times n$  matrix  $A$  consisting of  $n$  columns containing vectors  $\mathbf{v}_1, \dots, \mathbf{v}_n \in \mathbb{R}^n$ .
    - $D(A)$  is the volume of the solid  $V = \sum_{i=1}^n \alpha_i v_i$ .
    - $D(\mathbf{e}_1, \dots, \mathbf{e}_n) = 1$ .

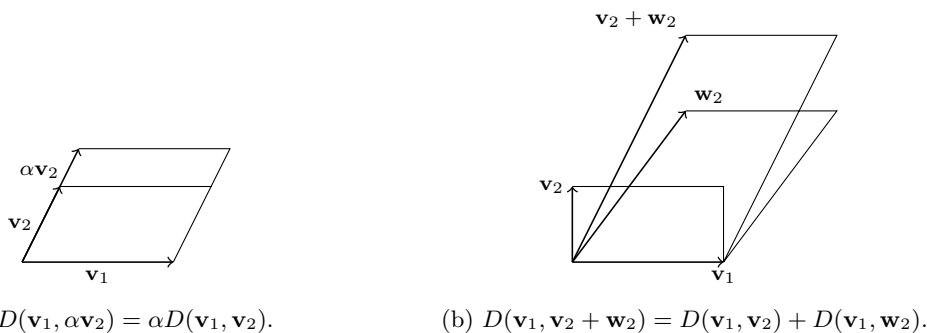


Figure 3.1: Visualizing properties of determinants.

- Basic properties of the determinant.
  - If  $A$  has a zero column, then  $\det A = 0$ : Scalar property.
  - If  $A$  has two equal columns, then  $\det A = 0$ : Multiply one by minus and add.

- If  $A$  has a column which is a multiple of another, then  $\det A = 0$ : Pull out the multiple and then you have the previous one.
  - If columns are linearly dependent, then  $\det A = 0$ : Decompose it into sums, split, add back up with previous properties.
  - The determinant is preserved under column reduction.
  - $\det A^T = \det A$ : Put everything in rref.
  - If  $A$  is not invertible, then  $\det A = 0$  (not invertible implies linearly dependent columns, implies  $\det A = 0$ ).
  - $\det(AB) = \det A \det B$ .
- Determinant of...
    - A diagonal matrix: The product of the diagonal entries (pull out the terms, and then note that the remaining identity matrix has determinant 1).
    - An upper triangular matrix: The product of the diagonal entries (column reduction to make it into a diagonal matrix, and then the property above).

## Chapter 4

# Introduction to Spectral Theory

10/1: • **Difference equation:** Like a differential equation, but instead of writing a differentials, you write differences.

• Suppose we want to solve  $x_{n+1} = Ax_n$  with  $x_0$  given.

– You will find that  $x_n = A^n x_0$ .

– This gets hard to compute, so we want to find a way to simplify the computation.

• Thus, we want to diagonalize the matrix, and this concept is inherently linked to eigenvalues and eigenvectors.

– If you can decompose the  $x_0$  into a linear combination of eigenvectors, then you can simplify the computation a lot:

$$x_n = \sum \alpha_i A^n v_i = \sum \alpha_i \lambda_i^n v_i$$

– An  $n \times n$  matrix will have  $n$  eigenvalues. You want  $n$  linearly independent eigenvectors, creating an eigenbasis.

• To find eigenvalues and eigenvectors, we need to solve  $Ax = \lambda x$ , i.e.,  $(A - \lambda I)x = 0$ . Thus,  $\ker(A - \lambda I) \neq \{0\}$ , so  $\det(A - \lambda I) = 0$ .

• The eigenvalues of  $A$  are independent of the choice of basis of the domain of  $A$  or the range.

10/4: • We need to know everything in Treil (2017).

– We don't need to know the applications sections, but you should be interested.

• **Spectral theory:** Decomposing a linear operator.

• Let  $A : V \rightarrow V$  be a linear operator.  $\lambda \in \mathbb{C}$  is an eigenvalue if there exists  $x \in V$  nonzero such that  $Ax = \lambda x$ .

– Let  $A$  be an  $n \times n$  matrix over  $\mathbb{C}$  or  $\mathbb{R}$ .

– The eigenvalues are the roots of the polynomial  $\det(A - \lambda I) = 0$  in  $\lambda$ .

• Things we want to do:

– Given  $A$ , find the eigenvalues and eigenvectors (solve  $(A - \lambda I)x = 0$ ).

– In order to simplify  $A$ , make it a diagonal matrix:

$$A = S \begin{pmatrix} \lambda_1 & & 0 \\ & \ddots & \\ 0 & & \lambda_n \end{pmatrix} S^{-1}$$

- Eigenvalues are independent of the choice of basis.

- From the book, we have that

$$[A]_{\mathcal{A}\mathcal{A}} = [S]_{\mathcal{A}\mathcal{B}}[B]_{\mathcal{B}\mathcal{B}}[S]_{\mathcal{A}\mathcal{B}}^{-1}$$

- It follows that

$$A - \lambda I = [S]_{\mathcal{A}\mathcal{B}}(B - \lambda I)[S]_{\mathcal{A}\mathcal{B}}^{-1}$$

so

$$\det(A - \lambda I) = \det([S]_{\mathcal{A}\mathcal{B}}(B - \lambda I)[S]_{\mathcal{A}\mathcal{B}}^{-1}) = \det([S]_{\mathcal{A}\mathcal{B}}[S]_{\mathcal{A}\mathcal{B}}^{-1}(B - \lambda I)) = \det(B - \lambda I)$$

- If  $p(z) = (z - \lambda)^k q(z)$ , then  $k$  is the **algebraic multiplicity** of  $\lambda$ . The **geometric multiplicity** of  $\lambda$  is  $\dim \ker(A - \lambda I)$ .

- These terms are not always the same, but they are related.

- Diagonalization:

- Given  $A$  that corresponds to  $T : V \rightarrow V$ , can we find a basis of  $V$  in which the operator is a diagonal matrix?

- $A = SDS^{-1}$  iff there exists a basis of  $V$  consisting of the eigenvectors of  $A$ .

- Proves  $A^N = SD^N S^{-1}$  via  $A^2 = SDS^{-1}SDS^{-1} = SDIDS^{-1} = SD^2 S^{-1}$ .

- Let  $A$  be an  $n \times n$  matrix over  $\mathbb{F}$ . If  $\lambda_1, \dots, \lambda_r$  are distinct eigenvalues, then their eigenvectors are linearly independent.

- Prove with induction contradiction argument. Assume true for  $\mathbf{v}_{r-1}$ . Then

$$0 = (A - \lambda_r I)[\mathbf{v}_1 + \dots + \mathbf{v}_r] = (\lambda_1 - \lambda_r)\mathbf{v}_1 + \dots + (\lambda_{r-1} - \lambda_r)\mathbf{v}_{r-1}$$

- Implies  $\lambda_r = \lambda_i$  for all  $i \in [r-1]$ , a contradiction.

- If  $A$  has  $n$  distinct eigenvalues, then  $A$  is diagonalizable.

- If  $A : V \rightarrow V$  has  $n$  complex eigenvalues, then  $A$  is diagonalizable iff the algebraic multiplicity equals the geometric multiplicity for each eigenvalue.

- Goes through a sample diagonalization with  $\begin{pmatrix} 1 & 2 \\ 8 & 1 \end{pmatrix}$ .

- We have

$$A - \lambda I = \begin{pmatrix} 1 - \lambda & 2 \\ 8 & 1 - \lambda \end{pmatrix}$$

so

$$0 = \det(A - \lambda I) = (1 - \lambda)^2 - 16$$

- It follows that  $\lambda = 5, -3$ .

- This yields

$$\begin{pmatrix} 1 & 2 \\ 8 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 1 \\ 2 & -2 \end{pmatrix} \begin{pmatrix} 5 & 0 \\ 0 & -3 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 2 & -2 \end{pmatrix}^{-1}$$

by inspection.

- As another example, consider  $\begin{pmatrix} 1 & 2 \\ -2 & 1 \end{pmatrix}$ .

- Here, we have  $\lambda = 1 \pm 2i$ .

## Chapter 5

# Inner Product Spaces

10/6:

- We define

$$\ell^2(\mathbb{R}) = \left\{ \{a_n\}_{n \geq 1} \subset \mathbb{R} : \sum_1^\infty |a_n|^2 < \infty \right\}$$

- **Inner product:** A map  $V \times V \rightarrow \mathbb{F}$  that takes  $(\mathbf{x}, \mathbf{y}) \mapsto \mathbf{x} \cdot \mathbf{y}$ . Denoted by  $\cdot, (\cdot, \cdot), \langle \cdot, \cdot \rangle$ .

- Properties of the inner product:

- $(\mathbf{x}, \mathbf{y}) = \overline{(\mathbf{y}, \mathbf{x})}$  (symmetry).
- $(\alpha \mathbf{x} + \beta \mathbf{y}, \mathbf{z}) = \alpha(\mathbf{x}, \mathbf{z}) + \beta(\mathbf{y}, \mathbf{z})$  (linearity).
- $(\mathbf{x}, \mathbf{x}) \geq 0$ .
- $(\mathbf{x}, \mathbf{x}) = 0$  iff  $\mathbf{x} = 0$ .

- If  $\mathbf{x}, \mathbf{y} \in \mathbb{R}^n$ , then

$$(\mathbf{x}, \mathbf{y}) = \sum_{i=1}^n x_i y_i$$

- If  $\mathbf{x}, \mathbf{y} \in \mathbb{C}^n$ , then

$$(\mathbf{x}, \mathbf{y}) = \sum_{i=1}^n x_i \bar{y}_i$$

- If  $f, g \in \mathbb{P}_n(t)$ , then

$$(f, g) = \int_{-1}^1 f \bar{g} dt$$

- The conjugate of a polynomial is the polynomial with the conjugate of the coefficients of the original polynomial. Symbolically, if  $f = \sum_{i=0}^n \alpha_i t^i$  is a polynomial, then  $\bar{f} = \sum_{i=0}^n \bar{\alpha}_i t^i$ .

- It is a fact that

$$\left| \sum_{n=1}^{\infty} a_n \bar{b}_n \right| \leq \|(a_n)_{n \geq 1}\| \|(b_n)_{n \geq 1}\|$$

- Suppose we want to define the inner product between two matrices.

- A common one is

$$(A, B) = \text{tr}(B^* A)$$

where  $B^* = \bar{B}^T = \overline{B^T}$  is the conjugate transpose.

- We define the norm as a function  $V \rightarrow [0, \infty)$  given by

$$\|\mathbf{x}\| = \sqrt{(\mathbf{x}, \mathbf{x})}$$

- Properties of the norm.

- $\|\alpha\mathbf{x}\| = |\alpha|\|\mathbf{x}\|$ .
- $\|\mathbf{x} + \mathbf{y}\| \leq \|\mathbf{x}\| + \|\mathbf{y}\|$ .
- $\|\mathbf{x}\| = 0$  iff  $\mathbf{x} = 0$ .

- In  $\mathbb{R}^n$ ,

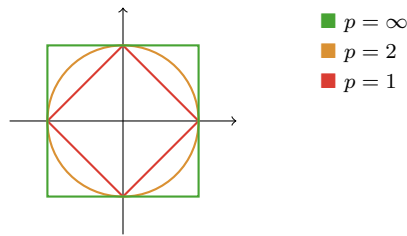


Figure 5.1: The unit ball of norms corresponding to  $p = 1, 2, \infty$ .

- The standard norm is

$$\|\mathbf{x}\| = \sqrt{\sum |x_i|^2}$$

- We can also define

$$\|\mathbf{x}\|_p = \sqrt[p]{\sum |x_i|^p}$$

- We can even define

$$\|\mathbf{x}\|_\infty = \max |x_i|$$

- And we can prove that all of these are valid norms.
- Only the norm corresponding to  $\ell^2$  is given by an inner product, but all the other quantities are still norms as defined by the properties (see Treil (2017)).
- Figure 5.1 shows the unit ball of each norm, i.e., the set of all points which have norm 1.

- The parallelogram rule:

$$\|\mathbf{x} + \mathbf{y}\|^2 + \|\mathbf{x} - \mathbf{y}\|^2 = 2(\|\mathbf{x}\|^2 + \|\mathbf{y}\|^2)$$

- Orthogonality: Given  $\mathbf{v}, \mathbf{w}$ , if  $\mathbf{v} \perp \mathbf{w}$ , then  $(\mathbf{v}, \mathbf{w}) = 0$ .

- In particular, if  $\mathbf{v} \perp \mathbf{w}$ , then

$$\|\mathbf{v} + \mathbf{w}\|^2 = \|\mathbf{v}\|^2 + \|\mathbf{w}\|^2$$

- Let  $E$  be a subspace of  $V$ . If  $\mathbf{v} \perp E$ , then  $\mathbf{v} \perp \mathbf{e}$  for all  $\mathbf{e} \in E$ , i.e.,  $\mathbf{v} \perp$  a set of vectors spanning  $E$ .
- Any set of orthogonal vectors is linearly independent. Thus, if  $V$  is  $n$  dimensional, then  $\mathbf{v}_1, \dots, \mathbf{v}_n$  orthogonal is a basis.
- Let  $E$  be a subspace of  $V$ . Take  $\mathbf{v} \in V$ . We want to define the projection  $P_E \mathbf{v}$  of  $\mathbf{v}$  onto  $E$ .
  - We have that  $P_E \mathbf{v} \in E$  and  $\mathbf{v} - P_E \mathbf{v} \perp E$ .
  - Additionally, we have that

$$\|\mathbf{v} - P_E \mathbf{v}\| \leq \|\mathbf{v} - \mathbf{e}\|$$

for all  $\mathbf{e} \in E$ .

- Lastly, we have that  $P_E \mathbf{v}$  is unique.
- If we receive a basis of a vector space, how do we create out of that a basis that is orthogonal? The process of doing this is called **Gram-Schmidt orthogonalization**.
  - We keep  $\mathbf{v}_1$ , subtract  $P_{\mathbf{v}_1} \mathbf{v}_2$  from  $\mathbf{v}_2$ , subtract  $P_{\{\mathbf{v}_1, \mathbf{v}_2\}} \mathbf{v}_3$  from  $\mathbf{v}_3$ , and on and on.
- If we are given a set of orthogonal vectors, we can normalize them by dividing each by its norm. This creates an orthonormal list. The standard basis is orthonormal.
- Let

$$E^\perp = \{v \in V : v \perp E\}$$

- It follows that  $V = E \oplus E^\perp$ .
- How close can we come to solving  $A\mathbf{x} = \mathbf{b}$  if we cannot solve it exactly (i.e., if the columns are not linearly independent)?
  - Let  $A$  be an  $m \times n$  matrix, and let  $\mathbf{b} \in \mathbb{R}^m$ .
  - Then the best solution is given by minimizing  $\|A\mathbf{x} - \mathbf{b}\|$ . We minimize this with projections. A special case of this is least squares regression! More details in Treil (2017).

10/8:

- Soug is gonna send us a hefty amount of reading for the weekend.
- Least square approximation:
  - If we want to minimize  $\|A\mathbf{x} - \mathbf{b}\|$ , the best we can do is project  $\mathbf{b}$  onto the range of  $A$ .
  - Let  $\mathbf{v}_1, \dots, \mathbf{v}_k$  be an orthogonal basis of range  $A$ .
  - Then

$$\text{Proj}_{\text{range } A} \mathbf{b} = \sum \frac{(\mathbf{b}, \mathbf{v}_k)}{\|\mathbf{v}_k\|^2} \mathbf{v}_k$$

- Matrix equation form:

$$\text{Projection}_{\text{range } A} = A(A^*A)^{-1}A^*$$

if  $A^*A$  is invertible, where  $A^* = \bar{A}^T$ .

■ Soug never uses this though.

- The minimum is found when  $\mathbf{b} - A\mathbf{x} \perp \text{range } A$ . Implies that  $\mathbf{b} - A\mathbf{x} \perp \mathbf{a}_k$  for all  $k$ . Implies  $(\mathbf{b} - A\mathbf{x}, \mathbf{a}_k) = \bar{\mathbf{a}}_k^T (\mathbf{b} - A\mathbf{x}) = 0$ .
- Note that we're letting  $\bar{\mathbf{a}}_k^T$  be the row vector

$$\bar{\mathbf{a}}_k^T = (\bar{a}_{1,k} \quad \cdots \quad \bar{a}_{n,k})$$

- We also have  $\bar{A}^T (\mathbf{b} - A\mathbf{x}) = 0$ , from which it follows that  $A^*A\mathbf{x} = A^*\mathbf{b}$ , so  $\mathbf{x} = (A^*A)^{-1}A^*\mathbf{b}$ . Thus,  $\text{Proj}_{\text{range } A} = Ax$ , so  $\text{Proj}_{\text{range } A} = A(A^*A)^{-1}A^*$ .
- Adjoint of a linear map  $T : V \rightarrow W$  is the  $A^*$  discussed above.
  - First, we'll do this for matrices. And then we'll do it for any finite-dimensional vector space.
  - Let  $A$  be an  $m \times n$  matrix. We claim then that

$$(A\mathbf{x}, \mathbf{y}) = (\mathbf{x}, A^*\mathbf{y})$$

for all  $\mathbf{x} \in \mathbb{C}^n, \mathbf{y} \in \mathbb{C}^m$ . Proof:

$$\begin{aligned} (A\mathbf{x}, \mathbf{y}) &= \bar{\mathbf{y}}^T A\mathbf{x} \\ &= \mathbf{y}^* A\mathbf{x} \\ &= (A^*\mathbf{y})^* \mathbf{x} \\ &= (\mathbf{x}, A^*\mathbf{y}) \end{aligned}$$

- Properties of the adjoint:

$$(AB)^T = B^T A^T$$

$$(AB)^* = B^* A^*$$

$$(A^*)^* = A$$

- $A^*$  is the unique matrix  $B$  such that  $(A\mathbf{x}, \mathbf{y}) = (\mathbf{x}, B\mathbf{y})$ .
- Let  $\mathbf{v}_1, \dots, \mathbf{v}_n$  be a basis of  $V$ , and let  $\mathbf{w}_1, \dots, \mathbf{w}_m$  be a basis of  $W$ .
- Definition of  $A^*$ : If  $(A\mathbf{x}, \mathbf{y}) = (y, A^*\mathbf{x})$  for all  $\mathbf{x} \in V$  and  $\mathbf{y} \in W$ .
- But it's not enough to define something; we have to check that it exists.
- If  $[A]_{AB}$ , then  $[A^*]_{AB}$ .
- More properties (give criteria for solving systems of equations):

$$\ker A^* = (\text{range } A)^\perp$$

$$\ker A = (\text{range } A^*)^\perp$$

$$\text{range } A = (\ker A^*)^\perp$$

$$\text{range } A^* = (\ker A)^\perp$$

■ Soug proves these.

- Isometries and unitary operators.

- $U : X \rightarrow Y$  is an isometry if  $\|\mathbf{x}\| = \|U\mathbf{x}\|$  for all  $\mathbf{x} \in X$ . It is an isometry because it preserves the distance between points.
- It immediately follows that  $\|\mathbf{x}_1 - \mathbf{x}_2\| = \|U\mathbf{x}_1 - U\mathbf{x}_2\| = \|U(\mathbf{x}_1 - \mathbf{x}_2)\|$ .
- This definition is equivalent to an inner product one:  $(\mathbf{x}, \mathbf{y}) = (U\mathbf{x}, U\mathbf{y})$ . This follows from the definition of the norm.
- We have

$$(\mathbf{a}, \mathbf{b}) = \frac{1}{4} \sum_{\alpha=\pm 1, \pm i} \alpha \|\mathbf{a} + \alpha \mathbf{b}\|^2$$

- $(a+b)^2 - (a-b)^2 = 4ab$  for any  $a, b \in \mathbb{R}$ , so  $ab = \frac{1}{4}[(a+b)^2 - (a-b)^2]$ . Thus, in a real inner product space,

$$(\mathbf{a}, \mathbf{b}) = \frac{1}{4} (\|\mathbf{a} + \mathbf{b}\|^2 - \|\mathbf{a} - \mathbf{b}\|^2)$$

- It follows that isometries preserve inner products.

- $U$  is an isometry if and only if  $U^*U = I$ . Proof:

$$(\mathbf{x}, \mathbf{x}) = (U\mathbf{x}, U\mathbf{y}) = (U^*U\mathbf{x}, \mathbf{x})$$

$$(\mathbf{x}, \mathbf{y}) = (U\mathbf{x}, U\mathbf{y}) = (U^*U\mathbf{x}, \mathbf{y})$$

$$(\mathbf{x}, \mathbf{y}) = (U\mathbf{x}, U\mathbf{y}) = (\mathbf{x}, \mathbf{y})$$

for all  $\mathbf{y}$ .

- An isometry is unitary if it is invertible.

■ Thus,  $U : X \rightarrow Y$  an isometry is unitary iff  $\dim X = \dim Y$ .

- Note that it follows that  $U^* = U^{-1}$  for  $U$  an isometry.
- $U$  unitary implies  $|\det U| = 1$ , so  $\lambda$  an eigenvalue of  $U$  implies that  $|\lambda| = 1$ .
- $A$  is diagonalizable iff it has an orthogonal basis of eigenvectors.

- 10/11: • Spectral decomposition of self-adjoint linear maps.



- Can we write a map in term of the eigenvalues only?
- Let  $A : X \rightarrow X$  be linear and self-adjoint. Where  $\dim X < \infty$ .
- Let  $A$  have eigenvalues  $\lambda_1, \dots, \lambda_n$  and eigenvectors  $\mathbf{v}_1, \dots, \mathbf{v}_n$ . There is an orthonormal basis of  $X$  consisting of eigenvectors of  $A$ . An operator is self-adjoint if  $A = A^*$ .
- If  $A$  is self-adjoint, then  $A$  can be written as diagonal with the eigenvalues on the diagonal with respect to some orthonormal basis of eigenvectors.
- Let  $\mathbb{F} = \mathbb{C}$ .
- If there exists an orthonormal basis  $u_1, \dots, u_n$  of  $X$  such that  $A$  is triangular, then  $A = UTU^*$  where  $U$  is unitary and  $T$  is upper triangular.
  - Proved with induction on  $\dim X$ .
  - $\dim X = 1$  is clear.
  - Assume for  $\dim X = n - 1$ , WTS for  $\dim X = n$ .
  - The subspace has a basis  $\mathbf{v}_1, \dots, \mathbf{v}_{n-1}$  such that  $A$  has a diagonal form.
  - Let  $u \in X$  be linearly independent of  $\mathbf{v}_1, \dots, \mathbf{v}_{n-1}$ .
  - Let  $\lambda$  be the remaining eigenvalue and  $u$  the corresponding eigenvector. Let  $E = \text{span}(u)$ . Then make the matrix  $\lambda$  in the upper left corner, and block diagonal with “ $A_{n-1}$ ” in the bottom right corner, zeroes everywhere else.
- **Self-adjoint** (matrix  $A$ ): A linear map  $A : X \rightarrow X$  where  $\dim X < \infty$  such that  $A = A^*$ .
  - Similarly,  $(Ax, y) = (x, Ay)$ .
  - A self-adjoint implies all eigenvalues are real, eigenvectors corresponding to different eigenvalues are orthogonal.
    - Soug proves this.
- **Strictly positive** (operator  $A$ ): A self-adjoint operator  $A : X \rightarrow X$  such that  $(Ax, x) > 0$  for all  $x \neq 0$ . Also known as **positive definite**.
  - Implies that all eigenvalues are strictly positive.
- **Nonnegative** (operator  $A$ ): A self-adjoint operator  $A : X \rightarrow X$  such that  $(Ax, x) \geq 0$  for all  $x \neq 0$ . Also known as **definite**.
  - All eigenvalues are nonnegative.
- Suppose  $A \geq 0$  is self-adjoint. Then there exists a unique self-adjoint  $B \geq 0$  such that  $B^2 = A$ .
  - A self-adjoint is diagonal (wrt. some basis).
  - A positive means that all eigenvalues (diagonal entries) are positive.
  - Thus, take
 
$$B = \begin{pmatrix} \sqrt{\lambda_1} & 0 & 0 \\ 0 & \ddots & 0 \\ 0 & 0 & \sqrt{\lambda_n} \end{pmatrix}$$
  - Suppose  $B^2 = A$ ,  $C^2 = A$ . Then we have an orthonormal basis corresponding to  $B$  and an orthonormal basis corresponding to  $C$ . It follows that  $B^2 = C^2 = A$ . Write  $B^2x$  and  $C^2x$  in terms of their bases; will necessitate that the bases are the same.

# References

Treil, S. (2017). *Linear algebra done wrong* [[http://www.math.brown.edu/streil/papers/LADW/LADW\\_2017-09-04.pdf](http://www.math.brown.edu/streil/papers/LADW/LADW_2017-09-04.pdf)].