MA 106 D1-T3 Tutorial-5

Siddhant Midha

27-04-2022

Normal

$$AA^* = A^*A$$

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Unitary

$$AA^* = A^*A = I$$

Normal

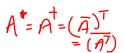
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Unitary

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■ Hermitian /Selfadoint

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



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Unitary

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Hermitian

$$A = A^*$$

■ Orthogonal

$$OO^T = O^TO = I$$

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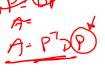
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Unitary

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Hermitian

$$A = A^*$$



Orthogonal

$$OO^T = O^TO = I$$

Unitarily (resp. orthogonally) diagonalizable: Diagnolizable with a unitary (resp. orthogonal) P.



Theorem

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

• If $\mathbb{K} = \mathbb{C}$, then A is normal iff t is unitarily diagonalizable.

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- If $\mathbb{K} = \mathbb{R}$, then, A is unitarily diagonalizable implies that A is normal.

But not the orns way oxord!

Theorem

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Why was one implication knocked off in the real case?

Theorem

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

- If $\mathbb{K} = \mathbb{C}$, then A is normal iff it is unitarily diagonalizable.
- If $\mathbb{K} = \mathbb{R}$, then, A is unitarily diagonalizable implies that A is normal.

Why was one implication knocked off in the real case?Recall the lssue pointed out in the previous recap slides.

Take

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$$A := \begin{bmatrix} 0 & 2 \\ -2 & 0 \end{bmatrix} \in \mathbb{R}^{2\times 2}$$

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$$\implies A^* = \begin{bmatrix} 0 & -2 \\ 2 & 0 \end{bmatrix}$$

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Thus $AA^* = A^*A$. Normal.

Take

$$A := \begin{bmatrix} 0 & 2 \\ -2 & 0 \end{bmatrix}$$
$$\implies A^* = \begin{bmatrix} 0 & -2 \\ 2 & 0 \end{bmatrix}$$

Thus $AA^* = A^*A$. Normal. Not unitarily diagonalizable (over \mathbb{R}).

Theorem

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

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• If $\mathbb{K} = \mathbb{C}$, then A is hermitian iff it is unitarily diagonalizable and has all eigenvalues real.

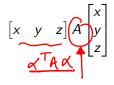
Theorem

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

- If $\mathbb{K} = \mathbb{C}$, then A is hermitian iff it is unitarily diagonalizable and has all eigenvalues real.
- If $\mathbb{K} = \mathbb{R}$, then A is symmetric iff A is orthogonally diagonalizable and has all eigenvalues real.

We have, the quadratic form as

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We have, the quadratic form as

$$\begin{bmatrix} x & y & z \end{bmatrix} A \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

Let,

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Let,

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

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Thus we have

$$a_{11}x^2 + a_{22}y^2 + a_{33}z^2 + (\underbrace{a_{12} + a_{21}}_{J})xy + (\underbrace{a_{13} + a_{31}}_{L})xz + (\underbrace{a_{23} + a_{32}}_{J})yz$$

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We choose our A to be symmetric in what follows.

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Thus we have

$$a_{11}x^2 + a_{22}y^2 + a_{33}z^2 + (a_{12} + a_{21})xy + (a_{13} + a_{31})xz + (a_{23} + a_{32})yz$$

We choose our A to be symmetric in what follows. Why is that?

Here,

Here,
$$O(1 + 2)^{2} + O(1 + 2)$$

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

$$= O(1 + 2)^{2} + 2(ny + y + 2)$$

$$= \begin{bmatrix} 1 & 0 & 1 \\ 1 & 1 & 0 \end{bmatrix}$$

$$= (x + i)^{2}(x - 2)$$

$$= (x + i)^{2}(x - 2)$$

Here,

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

We get the eigenvalues as

Here,

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

We get the eigenvalues as -1,-1,2 Thus it is a happenboloid of 2 shuts

■ For $\lambda = -1$, we get the eigenvectors

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$$\frac{1}{\sqrt{2}} \begin{bmatrix} -1\\1\\0 \end{bmatrix}, \frac{1}{\sqrt{2}} \begin{bmatrix} -1\\0\\1 \end{bmatrix}$$

• For $\lambda = -1$, we get the eigenvectors

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want: projugal are

For
$$\lambda = -1$$
, we get the eigenvectors
$$A = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \frac{1}{\sqrt{2}} \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}$$

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■ For $\lambda = -1$, we get the eigenvectors

$$\frac{1}{\sqrt{2}} \begin{bmatrix} -1\\1\\0 \end{bmatrix}, \frac{1}{\sqrt{2}} \begin{bmatrix} -1\\0\\1 \end{bmatrix}$$

■ For $\lambda = 2$, we get the eigenvector

$$\frac{1}{\sqrt{3}} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

Have we found the transformation?

■ For $\lambda = -1$, we get the eigenvectors

$$\frac{1}{\sqrt{2}}\begin{bmatrix} -1\\1\\0 \end{bmatrix}, \frac{1}{\sqrt{2}}\begin{bmatrix} -1\\0\\1 \end{bmatrix} \text{ apply as position}$$
 For $\lambda=2$, we get the eigenvector

wy
$$\frac{1}{\sqrt{3}} \begin{bmatrix} 1\\1\\1 \end{bmatrix}$$

Have we found the transformation? No

Here,

Here,

$$A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & -2 & 3 \\ 0 & 3 & 4 \end{bmatrix}$$

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We get the eigenvalues as

$$1,1 \pm 3\sqrt{2}$$

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We get the eigenvalues as

$$1,1\pm 3\sqrt{2}$$

Thus we have a Our Shutd hapar pooled.

■ For $\lambda = 1$, we have

$$\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

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$$\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

For $\lambda = 1 - 3\sqrt{2}$, we have

$$\frac{1}{\sqrt{4+2\sqrt{2}}} \begin{bmatrix} 0\\ -\sqrt{2}-1\\ 1 \end{bmatrix}$$

For $\lambda = 1$, we have

$$\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \quad \boldsymbol{\omega}$$

For $\lambda = 1 - 3\sqrt{2}$, we have

$$\frac{1}{\sqrt{4+2\sqrt{2}}} \begin{bmatrix} 0\\ -\sqrt{2}-1\\ 1 \end{bmatrix} \omega_{\lambda}$$

For $\lambda = 1 + 3\sqrt{2}$, we have

$$\frac{1}{\sqrt{4-2\sqrt{2}}} \begin{bmatrix} 0\\ \sqrt{2}-1\\ 1 \end{bmatrix} \boldsymbol{\omega}_{3}$$

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For $\lambda = 1 + 3\sqrt{2}$, we have

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Have we found the transformation? Yes .

Here,

Here,

$$A = \begin{bmatrix} -1 & 4 & -2 \\ 4 & -1 & 2 \\ -2 & 2 & 2 \end{bmatrix}$$

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We get the eigenvalues as

$$-6, 3, 3$$

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Thus we have a one shahd hyportal aid.

■ For $\lambda = -6$, we have

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$$\frac{1}{3} \begin{bmatrix} 2 \\ -2 \\ 1 \end{bmatrix}$$

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For $\lambda = 3$, we have

■ For $\lambda = -6$, we have

$$\frac{1}{3} \begin{bmatrix} 2 \\ -2 \\ 1 \end{bmatrix}$$

lacksquare For $\lambda=3$, we have

$$\frac{1}{\sqrt{2}}\begin{bmatrix}1\\1\\0\end{bmatrix}, \frac{1}{\sqrt{5}}\begin{bmatrix}-1\\0\\2\end{bmatrix}$$
 aprijus

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For $\lambda = 3$, we have

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Have we found the transformation?

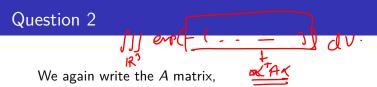
■ For $\lambda = -6$, we have

$$\frac{1}{3} \begin{bmatrix} 2 \\ -2 \\ 1 \end{bmatrix}$$

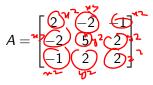
For $\lambda = 3$, we have

$$\frac{1}{\sqrt{2}} \begin{bmatrix} 1\\1\\0 \end{bmatrix}, \frac{1}{\sqrt{5}} \begin{bmatrix} -1\\0\\2 \end{bmatrix}$$

Have we found the transformation? No .



We again write the A matrix,



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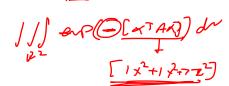
$$A = \begin{bmatrix} 2 & -2 & -1 \\ -2 & 5 & 2 \\ -1 & 2 & 2 \end{bmatrix}$$

We find the eigenvalues to be 1, 1, 7.

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We again write the A matrix,

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We can write A as

A =
$$0^{T}D0^{T}$$
 Ruth work

 $A = 0^{T}D0^{T}$

(keepin mind $A0 = 0^{T}D0^{T}$

We again write the A matrix,

$$A = \begin{bmatrix} 2 & -2 & -1 \\ -2 & 5 & 2 \\ -1 & 2 & 2 \end{bmatrix}$$

We find the eigenvalues to be 1, 1, 7. A sigh of relief - why? Now, how do we go about computing the integral? Do we *need* to compute the eigenbasis?

We can write A as

where D = diag(1, 1, 7) and O is orthogonal.

In effect, we perform the transformation

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$$\begin{bmatrix}
x \\
y \\
z
\end{bmatrix}
\mapsto O^{T}\begin{bmatrix} x \\
y \\
z
\end{bmatrix} = \begin{bmatrix} h_1 \\ h_2 \\
h_2
\end{bmatrix} = O^{T}\begin{bmatrix} y \\
7 \\
7
\end{bmatrix}$$

$$\int = O^{T}$$

$$\int = O^{T}$$

$$\int = O^{T}$$

(all organized sail matrices have det=±1)

In effect, we perform the transformation

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} \mapsto \overline{\mathcal{O}} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} X \\ \gamma \\ Z \end{bmatrix}$$

What is the Jacobian matrix for this transformation?

Hence we are left with

Hence we are left with

We again have the A matrix, as

We again have the A matrix, as

$$A = \begin{bmatrix} a & h & g \\ h & b & f \\ g & f & c \end{bmatrix}$$

We again have the A matrix, as

$$A = \begin{bmatrix} a & h & g \\ h & b & f \\ g & f & c \end{bmatrix}$$

What happens when this matrix loses rank?

(> Proven)

MA 106 D1-T3 Tutorial-5

Question 4

Let $O \in \mathbb{R}^{3 \times 3}$ be orthogonal.

note: if any on) 9;, 5;, c: = >

- 1, 1, 1, 1, 2 (same sign

x1, x12 Not all zero by (#)

LHS =0 iH X=7=2=0 but, since atilbiles to, RHS will be = o for some

(Thanks to Temoject (Vo pointing the "iff"out) (E) it, factorized = D det(A) =0 NIX-4/17+452= (4x+1,4+6,2)x

ω1 χι,λ,,λ3 ±0 Claim: Yaibic Ed. J niviz Eliz Sit Nort byt Cz = 0

(92X+b2Y+(2Z)

Chist: Use Kinda mental lenner) (WLO4) Let x1,120, 12 40

So Lis- = at points where 2 = JANZ+ ALYL 7 lows is a une V-13 What does the bown 7 znam 1 RHS work like? Split 9:, b; ci into real and thaymany parts and see . Intersection 1, some plans?

hera a different locus. > Done.

Then we one done, so assume

Let $O \in \mathbb{R}^{3 \times 3}$ be orthogonal.Let $Ov = \underline{\lambda}v$.

Let
$$O \in \mathbb{R}^{3 \times 3}$$
 be orthogonal.Let $Ov = \lambda v$. Then,
$$v^T O^T = \lambda v^T$$

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Thus,

Let $O \in \mathbb{R}^{3 \times 3}$ be orthogonal.Let $Ov = \lambda v$. Then,

$$v^T O^T = \lambda v^T$$

Thus,

$$v^{T} \overbrace{D^{T} O} v = \lambda^{2} v^{T} v$$

$$V^{T} V = \lambda^{2} v^{T} V = 0 \quad (\lambda^{2} - 1) \overbrace{B}^{T} v^{T} v = 0$$

$$\lambda^{2} = 1 \qquad = 1 \lambda 1 = 1$$

Let $O \in \mathbb{R}^{3 \times 3}$ be orthogonal.Let $Ov = \lambda v$. Then,

$$v^T O^T = \lambda v^T$$

Thus,

$$v^T O^T O v = \lambda^2 v^T v$$

Thus $|\lambda| = 1$.

Let $O \in \mathbb{R}^{3\times 3}$ be orthogonal.Let $Ov = \lambda v$. Then,

$$v^T O^T = \lambda v^T$$

Thus,

Thus
$$|\lambda|=1$$
.

Are we done?

$$v^{T}O^{T}Ov = \lambda^{2}v^{T}v$$

$$\lambda = \pm 1$$

$$OUT(0) = \overline{\prod \lambda_{i}} \text{ all } \lambda_{i} \text{ may } 0 \Rightarrow \text{ in each}.$$



By the Spectral Theorem [1] we know that,

 $\langle (\rho + \iota \sigma), v \rangle = 0$

We conclude that

 $\langle \rho, \mathbf{v} \rangle = \langle \sigma, \mathbf{v} \rangle = 0$

$$O := \begin{bmatrix} v & \rho & \sigma \end{bmatrix}$$

Lecur 11911=11511 (if they were scaled differently, and AD= XP- P5 wouldnot had) NOH : 4/ 3+18)= K+18/(3+10)

A()-90)=(2-92)(9-6) - ()+16) 16> =0

> (again By S.T. (1)) (8,8)-(e'e) + 2(2),0>=0

> > and 11911=11611 400.

1. (), 5) =0

$$A = \begin{bmatrix} V & P & S \\ A & P & A & S \\ A & P & P \\ A & P$$

(herragein AO=DO -> follow this comention)

Membrical enough:

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

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

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

And $A = \begin{bmatrix} 1$

Let
$$\lambda_1 x^2 + \lambda_2 y^2 + \lambda_3 z^2 = (ax + by + cz)(px + qy + rz)$$
.
See that $aq + bp = ar + cp = br + cq = 0$, $\lambda_1 = ap, \lambda_2 = bq, \lambda_3 = cr$.

$$arq + bpr = arq + cpq = bpr + cqp = 0$$

From the first equality, either p=0 (we are done) or br=cq. If the latter, then the third equality reads br(p+p)=0, thus br=0, and thus $\lambda_2\lambda_3=0$. Done.