Exercises from $Matrix\ Groups\ for\ Undergraduates$ by Kristopher Tapp

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Matrices

Exercise 1.1 [Complete]

Describe a natural 1-to-1 correspondence between elements of SO(3) and elements of

$$T^1S^2 = \{(p, v) \in \mathbb{R}^3 \times \mathbb{R}^3 : |p| = |v| = 1 \text{ and } p \perp q\}$$

Solution. Using the globe analogy from Question 1.2, fix a point r to be the north pole, and a point e that lies on the equator induced by the choice of r, and assert this as the arbitrary 'identity'.

Next, given some $A \in SO(3)$, identify an element in T^1S^2 via $A \mapsto (Ar, Av)$, as in first where A maps the north pole r, and then how A rotates the globe about the axis induced by r and its antipodal point.

Exercise 1.2 [Complete]

Prove equation 1.3:

$$(A \cdot B)^T = B^T \cdot A^T$$

Solution. First,

$$(A \cdot B)_{ij}^{T} = (A \cdot B)_{ji}$$
$$= \sum_{k=1}^{n} A_{jk} B_{ki}$$

Next,

$$(B^T \cdot A^T)_{ij} = \sum_{k=1}^n (B^T)_{ik} (A^T)_{kj}$$
$$= \sum_{k=1}^n B_{ki} A_{jk}$$
$$\stackrel{*}{=} \sum_{k=1}^n A_{jk} B_{ki}$$

Note the $\stackrel{*}{=}$ step uses the commutativity of multiplication, hence the above proof does not work when $\mathbb{K} = \mathbb{H}$.

Exercise 1.3 [Complete]

Prove equation 1.4:

$$trace(A \cdot B) = trace(B \cdot A)$$

Solution. First,

$$\operatorname{trace}(A \cdot B)_{ii} = \sum_{i=1}^{n} \sum_{k=1}^{n} A_{ik} B_{ki}$$

Next,

$$\operatorname{trace}(B \cdot A)_{ii} = \sum_{i=1}^{n} (B \cdot A)_{ii}$$
$$= \sum_{i=1}^{n} \sum_{k=1}^{n} B_{ik} A_{ki}$$

Carefully reindexing and resumming gives the result.

Note that the 'careful reindexing and resumming process' implies trace() is invariant under cyclic permutation, e.x.:

$$trace(A \cdot B \cdot C) = trace(C \cdot A \cdot B)$$

Exercise 1.4 [Complete]

Let $A, B \in M_n \mathbb{K}$. Prove that if $A \cdot B = I$ then $B \cdot A = I$.

Solution. Note that

$$A \cdot B = I \iff A = B^{-1}.$$

The result follows.

Exercise 1.5 [Complete]

Suppose that the determinant of $A \in M_n(\mathbb{H})$ were defined as in Equation 1.5. Show for

$$A = \begin{pmatrix} \mathbf{i} & \mathbf{j} \\ \mathbf{i} & \mathbf{j} \end{pmatrix} \in M_n(\mathbb{H})$$

that $det(A) \neq 0$ but

$$R_A:H^2\to H^2$$

is not invertible.

Solution. Given the definition from Equation 1.5:

$$det(A) = det \begin{pmatrix} \mathbf{i} & \mathbf{j} \\ \mathbf{i} & \mathbf{j} \end{pmatrix}$$
$$= \mathbf{i}\mathbf{j} - \mathbf{j}\mathbf{i}$$
$$= (1) - (-1)$$
$$= 2 \neq 0$$

However,

$$R_A((-\mathbf{i},\mathbf{i})) = (-\mathbf{i},\mathbf{i}) \cdot \begin{pmatrix} \mathbf{i} & \mathbf{j} \\ \mathbf{i} & \mathbf{j} \end{pmatrix} = (-\mathbf{i}^2 + \mathbf{i}^2, -\mathbf{i}\mathbf{j} + \mathbf{i}\mathbf{j}) = (1 - 1, -\mathbf{k} + \mathbf{k}) = (0,0)$$

Hence, R_A has a non-zero determiant, but is not invertible as the kernel is non-trivial. Similarly, clearly the columns of A are linearly dependent.

Exercise 1.6 [Complete]

Find $B \in M_2(\mathbb{R})$ such that $R_B : \mathbb{R}^2 \to \mathbb{R}^2$ is a counter-clockwise rotation through an angle θ .

Solution. Note that we can 'represent' both 1 and i in $M_2(\mathbb{R})$ via

$$1 \to \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = I \text{ and } i \to \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$$

where the latter works since

$$\begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}^2 = \begin{pmatrix} -1 & 0 \\ 0 & -1 \end{pmatrix} = -I$$

capturing the fact that $i^2 = -1$. Building on this, we can represent any $a + bi \in \mathbb{C}$ via

$$\rho: a+bi \mapsto a \cdot I + b \cdot \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} = \begin{pmatrix} a & b \\ -b & a \end{pmatrix}.$$

Next, note that the function $f_{\theta}(z) = ze^{i\theta}$ rotates elements counter-clockwise in \mathbb{C} by an angle θ . To see this, letting $z = re^{i\varphi}$,

$$f_{\theta}(z) = ze^{i\theta} = re^{i\varphi}e^{i\theta} = re^{i(\varphi+\theta)}$$

Applying ρ gives

$$\rho_1(e^{i\theta}) = \rho_1(\cos(\theta) + i\sin(\theta))$$
$$= \begin{pmatrix} \cos(\theta) & \sin(\theta) \\ -\sin(\theta) & \cos(\theta) \end{pmatrix} = B$$

Exercise 1.7 [WIP]

Describe all elements $A \in GL_n(\mathbb{R})$ with the property AB = BA for all $B \in GL_n(\mathbb{R})$. **Solution.** Matrices A that commute with all matrices in $GL_n(\mathbb{R})$ are scalar multiples of the identity

$$A = \lambda I$$

where $\lambda \in \mathbb{R}$ and $\lambda \neq 0$.

Exercise 1.8 [Complete]

Let $\mathrm{SL}_2(\mathbb{Z})$ denote 2 by 2 matrices with integer entries and determinant 1. Prove that $\mathrm{SL}_2(\mathbb{Z})$ is a subgroup of $\mathrm{GL}_n(\mathbb{Z})$. Is $SL_n(\mathbb{Z})$ a subgroup of $\mathrm{GL}_n(\mathbb{R})$ in general?

Solution. Fixing $A, B \in \mathrm{SL}_2(\mathbb{Z})$, its clear that $A \cdot B$ must have all integer entries. Since

$$\det(AB) = \det(A)\det(B) = 1 \cdot 1 = 1$$

we have that $A \cdot B \in \mathrm{SL}_2(\mathbb{Z})$ (closure). Next, fix

$$A = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in \mathrm{SL}_2(\mathbb{Z})$$

Using Cramer's Rule to compute the inverse of A we get

$$A^{-1} = \frac{1}{ad - bc} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix} = \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$$

where ad - bc = 1 since det A = 1, so A^{-1} has all integer entries, and is a member of $SL_2(\mathbb{Z})$. Therefore, $SL_2(\mathbb{Z})$ is a subgroup of $GL_2(\mathbb{R})$.

The critical step in the above proof is discerning that the factor extracted from A^{-1} is $1/\det A = 1$, which ensures the entries of the inverse are all in \mathbb{Z} . This factor is the same for any n, so $\mathrm{SL}_n(\mathbb{Z})$ is always a subgroup of $\mathrm{GL}_n(\mathbb{R})$ for all n.

Exercise 1.9 [Complete]

Describe the block matrix blah blabh blabh TODO write this out **Solution.** Suppose A and B are block matrices in $M_n(\mathbb{K})$, given by

$$A = \begin{pmatrix} A_1 & 0 & \cdots & 0 \\ 0 & A_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & A_n \end{pmatrix}, B = \begin{pmatrix} B_1 & 0 & \cdots & 0 \\ 0 & B_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & B_n \end{pmatrix}$$

where $\sum \dim A_i = \dim A = \sum \dim B_i = \dim B$, and $\dim A_i = \dim B_i$ for each i. Then,

$$A \cdot B = \begin{pmatrix} A_1 \cdot B_1 & 0 & \cdots & 0 \\ 0 & A_2 \cdot B_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & A_n \cdot B_n \end{pmatrix}$$

Which can be applied to the above question to derive a simple answer.

Exercise 1.10 [Complete]

If $G_1 \subset GL_{n_1}(\mathbb{K})$ and $G_2 \subset GL_{n_2}(\mathbb{K})$ are subgroups, describe a subgroup of $GL_{n_1+n_2}(\mathbb{K})$ isomorphic to $G_1 \times G_2$.

Solution. Define a map

$$\varphi: G_1 \times G_2 \to \mathrm{GL}_{n_1+n_2}(\mathbb{K})$$

given by

$$(A_1, A_2) \mapsto \begin{pmatrix} A_1 & 0 \\ 0 & A_2 \end{pmatrix}$$

The image of φ is a subset of $GL_{n_1+n_2}(\mathbb{K})$ since

$$\det \begin{pmatrix} A_1 & 0 \\ 0 & A_2 \end{pmatrix} = \det A_1 \cdot \det A_2 \neq 0$$

so $\varphi(A_1, A_2) \in GL_{n_1+n_2}(\mathbb{K})$. To prove φ is a group homomorphism, observe

$$\varphi((A_1, A_2) \cdot (B_1, B_2)) = \varphi(A_1 \cdot B_1, A_2 \cdot B_2)$$

$$= \begin{pmatrix} A_1 \cdot B_1 & 0 \\ 0 & A_2 \cdot B_2 \end{pmatrix}$$

$$= \begin{pmatrix} A_1 & 0 \\ 0 & A_2 \end{pmatrix} \cdot \begin{pmatrix} B_1 & 0 \\ 0 & B_2 \end{pmatrix}$$

$$= \varphi(A_1, A_2) \cdot \varphi(B_1, B_2)$$

hence the result.

Exercise 1.11 [TODO]

Exercise 1.12 [Complete]

Show that for purely imaginary $q_1, q_2 \in \mathbb{H}$, $-\Re(q_1 \cdot q_2)$ is the vector dot product in $\mathbb{R}^3 = \operatorname{span}(\mathbf{i}, \mathbf{j}, \mathbf{k})$ and $\Im(q_1 \cdot q_2)$ is the vector cross-product.

Solution. First,

$$-\Re(q_1 \cdot q_2) = -\Re((b_1 \mathbf{i} + c_1 \mathbf{j} + d_1 \mathbf{k}) \cdot (b_2 \mathbf{i} + c_2 \mathbf{j} + d_2 \mathbf{k}))$$

= $-\Re((-b_1 b_2 - c_1 c_2 - d_1 d_2) + \dots)$
= $b_1 b_2 + c_1 c_2 + d_1 d_2$

Next,

$$\Im(q_1 \cdot q_2) = \Im((b_1 \mathbf{i} + c_1 \mathbf{j} + d_1 \mathbf{k}) \cdot (b_2 \mathbf{i} + c_2 \mathbf{j} + d_2 \mathbf{k}))$$

= $(c_1 d_2 - d_1 c_2) \mathbf{i} + (d_1 b_2 - b_1 d_2) \mathbf{j} + (b_1 c_2 - c_1 b_2) \mathbf{j}$

Mapping span($\mathbf{i}, \mathbf{j}, \mathbf{k}$) to the standard basis in \mathbb{R}^3 gives both desired results.

Exercise 1.13 [WIP]

Prove that non-real elements $q_1, q_2 \in \mathbb{H}$ commute if and only if their imaginary parts are parallel; that is, $\Im(q_1) = \lambda \cdot \Im(q_2)$ for some $\lambda \in \mathbb{R}$.

Solution. (\Longrightarrow) Let $\Im(q_1) = \lambda \cdot \Im(q_2)$ for some $\lambda \in \mathbb{R}$, so that

$$\Im(q_1) = b\mathbf{i} + c\mathbf{j} + d\mathbf{k} = \lambda b\mathbf{i} + \lambda c\mathbf{j} + \lambda d\mathbf{k} = \Im(q_2)$$

then,

$$q_1 \cdot q_2 = (a_1 + b\mathbf{i} + c\mathbf{j} + d\mathbf{k}) \cdot (a_2 + \lambda b\mathbf{i} + \lambda c\mathbf{j} + \lambda d\mathbf{k})$$

$$= (a_1 a_2 - \lambda (b^2 + c^2 + d^2))b(a_1 \lambda + a_2)\mathbf{i}c(a_1 \lambda + a_2)\mathbf{j}d(a_1 \lambda + a_2)\mathbf{k}$$

$$= (a_2 + \lambda b\mathbf{i} + \lambda c\mathbf{j} + \lambda d\mathbf{k}) \cdot (a_1 + b\mathbf{i} + c\mathbf{j} + d\mathbf{k})$$

$$= q_2 \cdot q_1.$$

 (\longleftarrow) Let $q_1 \cdot q_2 = q_2 \cdot q_1$ where

$$q_1 = (a_1 + b_1 \mathbf{i} + c_1 \mathbf{j} + d_1 \mathbf{k}), q_2 = (a_2 + b_2 \mathbf{i} + c_2 \mathbf{j} + d_2 \mathbf{k}).$$

Then the following equalities must hold:

Exercise 1.14 [TODO]

Charachterize the pairs $q_1, q_2 \in \mathbb{H}$ which anti-commute, that is $q_1q_2 = -q_2q_1$.

Exercise 1.15 [Complete]

If $q \in \mathbb{H}$ satisfies $q\mathbf{i} = \mathbf{i}q$, prove that $q \in \mathbb{C}$.

Solution. Let $q = a + b\mathbf{i} + c\mathbf{j} + d\mathbf{k}$. Then,

$$q\mathbf{i} = a\mathbf{i} + b\mathbf{i}\mathbf{i} + c\mathbf{j}\mathbf{i} + d\mathbf{k}\mathbf{i} = -b + a\mathbf{i} + d\mathbf{j} - c\mathbf{k}$$

and

$$\mathbf{i}q = \mathbf{i}a + b\mathbf{i}\mathbf{i} + c\mathbf{i}\mathbf{j} + d\mathbf{i}\mathbf{k} = -b + a\mathbf{i} - d\mathbf{j} + c\mathbf{k}.$$

Identifying terms gives

$$d = -d \implies d = 0$$

$$c = -c \implies c = 0$$

hence $q = a + bi \in \mathbb{C}$.

Exercise 1.16 [Complete]

Prove that complex multiplication in $\mathbb{C} \cong \mathbb{R}^2$ does not extend to a multiplication operation on \mathbb{R}^3 that makes \mathbb{R}^3 into a real division algebra.

Solution. Assume such an extension exists. Consider the map analogous to the extension of \mathbb{R}^2 given by

$$(a,b,c) \mapsto a + b\mathbf{i} + c\mathbf{j}$$

with $\mathbf{i}^2 = \mathbf{j}^2 = -1$. Then there must exist a linear map

$$T: \mathbb{R}^3 \to \mathbb{R}^3$$

with $T^2 = -I$. Represent T by a 3×3 real matrix M. Then -1 is in the spectrum of M^2 since $M^2 = -I$, thus $\pm i$ is in the spectrum of M. Since $\det(M) = \prod \lambda_k$ where λ_k is an eigenvalue of M, there must exist some real value λ such that

$$\det(M) = (i)(-i)(\lambda) = \lambda$$

where λ must be in $\mathbb R$ since complex eigenvalues come in pairs. Thus, we must have

$$\det(M^2) = \det(-I) = -1$$

and

$$\det(M^2) = \det(M)^2 = \lambda^2$$

thus $\lambda^2 = -1$, which contradicts λ being real.

Exercise 1.17 [Complete]

Describe a subgroup of $GL_{n+1}(\mathbb{R})$ that is isomorphic to \mathbb{R}^n under vector-addition.

Solution. Consider the matrices of the form

$$\begin{pmatrix} 1 & x_1 & x_2 & \cdots & x_n \\ 0 & 1 & 0 & \cdots & 0 \\ 0 & 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & 1 \end{pmatrix} \in GL_{n+1}(\mathbb{R})$$

and the map that takes such matrices to $(x_1, \ldots, x_n) \in \mathbb{R}^n$.

Exercise 1.18 [Complete]

If $\lambda \in \mathbb{H}$ commutes with every element of \mathbb{H} , prove that $\lambda \in \mathbb{R}$.

Solution. Let λ have the property that $\lambda \cdot w = w \cdot \lambda$ for all $w \in \mathbb{H}$. Letting $w = \mathbf{i}$, $\lambda \in \mathbb{C}$ per Exercise 1.15. Letting $\lambda = a + b\mathbf{i}$ and $w = \mathbf{j}$, we must have

$$(a+b\mathbf{i})\cdot\mathbf{j} = a\mathbf{j} + b\mathbf{k} = a\mathbf{j} - b\mathbf{k} = \mathbf{j}(a+b\mathbf{i})$$

hence $b = -b \implies b = 0$, therefore $\lambda = a \in \mathbb{R}$.

All matrix groups are real matrix groups

2.1 Exercises

The orthogonal groups

3.1 Exercises

Exercise 3.1 [Complete]

Prove part (4) of Proposition 3.3:

$$\overline{\langle X, Y \rangle} = \langle Y, X \rangle$$

Solution.

$$\overline{\langle X, Y \rangle} = \overline{\langle (x_1, \dots, x_n), (y_1, \dots, y_n) \rangle}$$

$$= \overline{x_1 \overline{y_1} + \dots + x_n \overline{y_n}}$$

$$= \overline{x_1 \overline{y_1} + \dots + \overline{x_n \overline{y_n}}}$$

$$= y_1 \overline{x_1} + \dots + y_n \overline{x_n}$$

$$= \langle (y_1, \dots, y_n), (x_1, \dots, x_n) \rangle$$

$$= \langle Y, X \rangle$$

Exercise 3.2 [Complete]

Prove Equations 3.5 and 3.6:

$$(3.5): \langle X, Y \rangle_{\mathbb{C}} = \langle f(X), f(Y) \rangle_{\mathbb{R}} + \mathbf{i} \langle f(X), f(\mathbf{i}Y) \rangle_{\mathbb{R}}$$

$$(3.6): |X|_{\mathbb{C}} = |f(X)|_{R}$$

where

$$f = f_n : \mathbb{C}^n \to \mathbb{R}^{2n}$$

is given by

$$f(a_1 + b_1 \mathbf{i}, \dots, a_n + b_n \mathbf{i}) := (a_1, b_1, \dots, a_n, b_n).$$

Solution. First, for Equation 3.5,

$$\langle X,Y\rangle_{\mathbb{C}} = \langle (a_1+b_1\mathbf{i},\ldots,a_n+b_n\mathbf{i}), (c_1+d_1\mathbf{i},\ldots,c_n+d_n\mathbf{i})\rangle_{\mathbb{C}}$$

$$= (a_1+b_1\mathbf{i})\overline{(c_1+d_1\mathbf{i})} + \cdots + (a_n+b_n\mathbf{i})\overline{(c_n+d_n\mathbf{i})}$$

$$= (a_1+b_1\mathbf{i})(c_1-d_1\mathbf{i}) + \cdots + (a_n+b_n\mathbf{i})(c_n-d_n\mathbf{i})$$

$$= [(a_1c_1+b_1d_1) + (-a_1d_1+b_1c_1)\mathbf{i}] + \cdots + [(a_nc_n+b_nd_n) + (-a_nd_n+b_nc_n)\mathbf{i}]$$

$$= (a_1c_1+b_1d_1+\cdots+a_nc_n+b_nd_n) + (-a_1d_1+b_1c_1+\cdots-a_nd_n+b_nc_n)\mathbf{i}$$

$$= \langle (a_1,b_1,\ldots,a_n,b_n), (c_1,d_1,\ldots c_n,d_n)\rangle_{\mathbb{R}} + \mathbf{i}\langle (a_1,b_1,\ldots,a_n,b_n), (-d_1,c_1,\ldots,-d_n,c_n)\rangle_{\mathbb{R}}$$

$$= \langle f(X), f(Y)\rangle_{\mathbb{R}} + \mathbf{i}\langle f(X), \underbrace{f(\mathbf{i}Y)}_{\mathbb{R}}\rangle_{\mathbb{R}}$$

where the equality of $\underbrace{f(\mathbf{i}Y)}_{\cdot}$ is due to

$$f(\mathbf{i}Y) = f(\mathbf{i}(c_1 + d_1\mathbf{i}, \dots, c_n + d_n\mathbf{i}))$$

= $f((-d_1 + \mathbf{i}c_1, \dots, -d_n + \mathbf{i}c_n))$
= $(-d_1, c_1, \dots, -d_n, c_n)$

Next, for Equation 3.6,

$$|X|_{\mathbb{C}} = \sqrt{\langle X, X \rangle_{\mathbb{C}}}$$

$$= \sqrt{\langle (a_1 + b_1 \mathbf{i}, \dots, a_n + b_n \mathbf{i}), (a_1 + b_1 \mathbf{i}, \dots, a_n + b_n \mathbf{i}) \rangle_{\mathbb{C}}}$$

$$= \sqrt{(a_1 + b_1 \mathbf{i})(a_1 - b_1 \mathbf{i}) + \dots + (a_n + b_n \mathbf{i})(a_n - b_n \mathbf{i})}$$

$$= \sqrt{a_1^2 + b_1^2 + \dots + a_n^2 + b_n^2}$$

$$= \sqrt{\langle (a_1, b_1, \dots, a_n, b_n), (a_1, b_1, \dots, a_n, b_n) \rangle}$$

$$= \sqrt{\langle f(X), f(X) \rangle_{\mathbb{R}}}$$

$$= |f(X)|_{\mathbb{R}}$$

Exercise 3.3 [WIP]

Prove Proposition 3.5, that is $\{X_1, \ldots X_n\} \in \mathbb{C}^n$ is an orthonormal basis if and only if $\{f(X_1), f(\mathbf{i}X_1), \ldots, f(X_n), f(\mathbf{i}X_n)\}$ is an othonormal basis of \mathbb{R}^{2n} .

Solution. (\Longrightarrow) Let $\{Y_1, \ldots Y_{2n}\} = \{f(X_1), f(\mathbf{i}X_1), \ldots, f(X_n), f(\mathbf{i}X_n)\}$ be an orthonorml basis of \mathbb{R}^{2n} . Then,

$$\langle Y_i, Y_j \rangle_{\mathbb{R}} = \delta_{ij}$$

where δ_{ij} is the Kronecker Delta. Next, consider

$$\langle f^{-1}(Y_i), f^{-1}(Y_j) \rangle_{\mathbb{R}} = f^{-1}()$$

 (\longleftarrow) Let $X,Y\in\mathbb{C}^n$ be orthogonal. Then,

$$\langle X,Y\rangle_{\mathbb{C}}=\langle f(X),f(Y)\rangle_{\mathbb{R}}+\mathbf{i}\langle f(X),f(\mathbf{i}Y)\rangle_{\mathbb{R}}=0$$

3.1. EXERCISES

Since $\langle f(X), f(\mathbf{i}Y) \rangle_{\mathbb{R}} \in \mathbb{R}$, and hence $\mathbf{i} \langle f(X), f(\mathbf{i}Y) \rangle_{\mathbb{R}} \in \mathbb{C}$, both factors must vanish. Hence, f maps \mathbb{C}^n to an orthonormal basis of \mathbb{R}^{2n} .

Exercise 3.4 [Complete]

Prove Proposition 3.18, that is, for any $X \subset \mathbb{R}^n$, $\operatorname{Symm}^+(X) \subset \operatorname{Symm}(X)$ is a subgroup with index 1 or 2.

Solution. First, to show Symm⁺(X) is a subgroup, let $A, B \in \text{Symm}^+(X)$. Then,

$$det(AB) = det(A) det(B) = 1 \cdot 1 = 1 \implies AB \in Symm^+(X)$$

and

$$1 = \det(I) = \det(AA^{-1}) = \det(A)\det(A^{-1}) = \det(A^{-1}) \implies A - 1 \in \text{Symm}^+(X)$$

so $\operatorname{Symm}^+(X)$ is a subgroup. It's clear that $\operatorname{Symm}^+(X)$ has at most 2 cosets given the symmetry of the determinant, and has 1 if $\operatorname{Symm}^+(X) = \operatorname{Symm}(X)$, hence it's index is 1 or 2.

Exercise 3.5 [Complete]

Let $A \in GL_n(\mathbb{K})$. Prove that $A \in O_n(\mathbb{K})$ if and only if the columns of A are an orthonormal basis of \mathbb{K}^n .

Solution. (\Longrightarrow) Let the columns of A form an orthonormal basis $\{v_1, \ldots, v_n\}$ of \mathbb{K}^n . Thus,

$$\langle v_i, v_j \rangle = \delta_{ij}$$

where δ_{ij} is the Kronecker Delta. Next,

$$(A^*A)_{ij} = \sum_{k=1}^n A_{ij}^* A_{kj} = \sum_{k=1}^n A_{ki} A_{kj}$$

where A_{ki} is the kth component of v_i , hence

$$(A^*A)_{ij} = \langle v_i, v_j \rangle = \delta_{ij} \implies A^*A = I$$

(\iff) Fix some $A \in O_n(\mathbb{K})$ with columns $\{v_1, \ldots, v_n\}$. Since A is an element of a group, A^{-1} is defined, and so the columns are linearly independent. Next,

$$(I)_{ij} = (A^*A)_{ij}$$
$$= \langle v_i, v_j \rangle$$
$$= \delta_{ij}$$

Hence, the columns are orthonormal.

Exercise 3.6 [Complete]

1. Show that for every $A \in O(2) - SO(2)$, $R_A : \mathbb{R}^2 \to \mathbb{R}^2$ is a flip about some line through the origin. How is this line determined by the angle of A?

2. Let $B = \begin{pmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{pmatrix} \in SO(2)$. Assume θ is not an integer multiple of π . Prove that B does not commute with any $A \in O(2) - SO(2)$.

Solution. (1). First, note that given some $X = (x_1, x_2) \in \mathbb{R}^2$,

$$(x_1, x_2) \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} = (x_1, -x_2)$$

hence, $\begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$ corresponds to a flip through the x-axis. Per Equation 3.8, we have

$$A = \begin{pmatrix} \cos \theta & \sin \theta \\ \sin \theta & -\cos \theta \end{pmatrix}$$

where $\theta \in [0, 2\pi)$. Using this, observe that

$$A = \begin{pmatrix} \cos \theta & \sin \theta \\ \sin \theta & -\cos \theta \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \begin{pmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{pmatrix}$$

where the second factor on the RHS is in SO(2) and corresponds to a counter-clockwise rotation of θ . Hence, A is a rotation flip then rotation.

(2) Let $B \in SO(2)$. Then

$$R_{AB}((x_1, x_2)) = XAB = (x_{1,\theta}, -x_{2,\theta})B = (x_{1,\theta+\varphi}, -x_{2,\theta+\varphi})$$

is given by the flip of the first factor of A, then the rotations θ and φ of the next two factors. However,

$$R_{BA}((x_1, x_2)) = XBA = (x_{1,\varphi}, x_{2,\varphi})A.$$

In this case, $x_{2,\varphi}$ will first be flipped and then rotated by θ , and so we cannot assert that it is equal to $-x_{2,\varphi+\theta}$, hence the matrices cannot commute.

Exercise 3.7 [WIP]

Describe the product of any two elements in O(2) in terms of their angles.

Solution. Let $A, B \in SO(2)$ and $C, D \in O(2) - SO(2)$. We need to describe R_{AB} , R_{CD} , and R_{AC} . First,

$$R_{AB} = \begin{pmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{pmatrix} \begin{pmatrix} \cos \varphi & \sin \varphi \\ -\sin \varphi & \cos \varphi \end{pmatrix}$$
$$= \begin{pmatrix} \cos \theta \cos \varphi - \sin \theta \sin \varphi & -\sin \theta \cos \varphi - \sin \varphi \cos \theta \\ \cos \theta \sin \varphi + \cos \varphi \sin \theta & -\sin \theta \sin \varphi + \cos \theta \cos \varphi \end{pmatrix}$$
$$= \begin{pmatrix} \cos(\theta + \varphi) & \sin(\theta + \varphi) \\ -\sin(\theta + \varphi) & \cos(\theta + \varphi) \end{pmatrix}$$

The topology of matrix groups

4.1 Exercises

Exercise 4.1 [TODO]

Another exercise goes here.

Solution. Placeholder for your solution.

Lie algebras

5.1 Exercises

Exercise 5.1 [TODO]

Exercise 5.2 [TODO]

Exercise 5.3 [TODO]

Exercise 5.4 [TODO]

Exercise 5.5 [TODO]

Exercise 5.6 [TODO]

Exercise 5.7 [TODO]

Exercise 5.8 TODO

Exercise 5.9 TODO

Exercise 5.10 [TODO]

Exercise 5.11 [TODO]

Exercise 5.12 [TODO]

Exercise 5.13 [TODO]

Exercise 5.14 [TODO]

Exercise 5.15 [TODO] Exercise 5.16 [TODO]

Matrix exponentiation

6.1 Exercises

Exercise 6.1 [WIP]

Prove Proposition 6.5, that is, suppose that $\sum A_l$ and $\sum B_l$ converge, at least one absolutely. Let $C_l = \sum_{k=0}^l A_k B_{l-k}$. Prove that

$$\sum C_l = (\sum A_l)(\sum B_l)$$

Solution.

$$(\sum_{l} C_{l})_{ij} = (\sum_{k=0}^{l} A_{k} B_{l-k})_{ij}$$
$$= (\sum_{k=0}^{l} \sum_{r=1} (A_{k}))$$

Exercise 6.2 [Complete]

Prove that $(e^A)^* = e^{A^*}$ for all $A \in M_n(\mathbb{K})$.

Solution. Using the fact that $(XY)^* = Y^*X^*$ and $(X + Y)^* = X^* + Y^*$,

$$e^{A^*} = \sum_{k=0}^{\infty} \frac{(A^*)^k}{k!}$$

$$= \sum_{k=0}^{\infty} \frac{A^* \cdot A^* \cdot \cdot \cdot A^*}{k!}$$

$$= \sum_{k=0}^{\infty} \frac{(A \cdot A)^*}{k!}$$

$$= \sum_{k=0}^{\infty} \frac{(A^k)^*}{k!}$$

$$= \left(\sum_{k=0}^{\infty} \frac{(A^k)}{k!}\right)^*$$

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

Exercise 6.3 [Complete]

- 1. Let $A = \operatorname{diag}(a_1, \ldots, a_n) \in M_n(\mathbb{R})$. Calculate e^A and give a simple prove that $\operatorname{det}(e^A) = e^{\operatorname{trace}(A)}$ when A is diagonal.
- 2. Give a simple proof that $det(e^A) = e^{trace(A)}$ when A is conjugate to a diagonal matrix.

Solution. (1). Let $A = \operatorname{diag}(a_1, \ldots, a_n) \in M_n(\mathbb{R})$. Then,

$$e^{A} = \sum_{k=0}^{\infty} \frac{\operatorname{diag}(a_{1}, \dots, a_{n})^{k}}{k!}$$

$$= \sum_{k=0}^{\infty} \frac{\operatorname{diag}(a_{1}^{k}, \dots, a_{n}^{k})}{k!}$$

$$= \operatorname{diag}\left(\sum_{k=0}^{\infty} \frac{a_{1}^{k}}{k!}, \dots, \sum_{k=0}^{\infty} \frac{a_{n}^{k}}{k!}\right)$$

$$= \operatorname{diag}(e^{a_{1}}, \dots, e^{a_{n}}).$$

Thus,

$$\det(e^A) = \det(\operatorname{diag}(e^{a_1}, \dots, e^{a_n}))$$

$$= \prod_{i=1}^n e^{a_i}$$

$$= e^{\sum_{j=1}^n a_j}$$

$$= e^{\operatorname{trace}(A)}$$

(2). Let $A \in M_n(\mathbb{R})$ be conjugate to a diagonal matrix, that is there exists a diagonal matrix $D = \operatorname{diag}(d_1, \ldots, d_n)$ and an invertible matrix P such that $A = PDP^{-1}$. Then,

$$\begin{split} e^{A} &= \sum_{k=0}^{\infty} \frac{A^{k}}{k!} \\ &= \sum_{k=0}^{\infty} \frac{(PDP^{-1})^{k}}{k!} \\ &= \sum_{k=0}^{\infty} \frac{(PDP^{-1}PDP^{-1} \cdots PDP^{-1})}{k!} \\ &= \sum_{k=0}^{\infty} \frac{PD(P^{-1}P)D(P^{-1}P) \cdots (P^{-1}P)DP^{-1})}{k!} \\ &= \sum_{k=0}^{\infty} \frac{PD^{k}P^{-1}}{k!} \\ &= P\left(\sum_{k=0}^{\infty} \frac{D^{k}}{k!}\right) P^{-1} \\ &= Pe^{D}P^{-1}. \end{split}$$

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Finishing it off:

$$det(e^A) = det(Pe^D P^{-1})$$

$$= det(P) \cdot det(e^D) \cdot det(P^{-1})$$

$$= e^{trace(D)}$$

$$= e^{trace(A)}$$

where the last equality holds since similar matrices have the same trace.

Exercise 6.4 [WIP]

Let
$$A = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$$
. Compute e^{tA} for arbitrary $t \in \mathbb{R}$.

Solution. First, consider the following table:

$$\begin{array}{c|cccc}
k & A^k \\
\hline
0 & I \\
1 & A \\
2 & \begin{pmatrix} -1 & 0 \\ 0 & -1 \end{pmatrix} \\
3 & \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} \\
4 & I
\end{array}$$

Hence, A has periodicity 4. Therefore,

$$\begin{split} e^{tA} &= \sum_{k=0}^{\infty} \frac{(tA)^k}{k!} \\ &= \sum_{k=0}^{\infty} \frac{t^k A^k}{k!} \\ &= \sum_{i=0}^{\infty} \frac{t^{4i}}{i!} I + \sum_{j=0}^{\infty} \frac{t^{4j+1}}{j!} A^{4j+1} + \sum_{l=0}^{\infty} \frac{t^{4l+2}}{l!} A^{4l+1} + \sum_{r=0}^{\infty} \frac{t^{4r+3}}{r!} A^{4r+3} \\ &= \sum_{i=0}^{\infty} \frac{t^{4i}}{i!} I + \sum_{j=0}^{\infty} \frac{t^{4j+1}}{j!} A + \sum_{l=0}^{\infty} \frac{t^{4l+2}}{l!} A^2 + \sum_{r=0}^{\infty} \frac{t^{4r+3}}{r!} A^3 \\ &= \sum_{i=0}^{\infty} \frac{(t^4)^i}{i!} I + t \sum_{j=0}^{\infty} \frac{(t^4)^j}{j!} A + t^2 \sum_{l=0}^{\infty} \frac{(t^4)^l}{l!} A^2 + t^3 \sum_{r=0}^{\infty} \frac{(t^4)^r}{r!} A^3 \\ &= e^{t^4} I + t e^{t^4} A + t^2 e^{t^4} A^2 + t^3 e^{t^4} A^3 \\ &= e^{t^4} \left(I + t A + t^2 A^2 + t^3 A^3 \right) \\ &= e^{t^4} \left(1 - t^2 - t - t^3 - t^2 \right) \end{split}$$

Noticing that as $t \to 0$ we have $e^{tA} \to I$ is a good sanity check!

Exercise 6.5 [Complete]

Can a one-parameter group ever cross itself?

Solution. No - a one-parameter group is differentiable, hence any singularity would contradict its differentiability. Alternatively, by Proposition 6.17, every one-parameter group is described by $\gamma(t) = e^{tA}$ for some $A \in gl_n(\mathbb{K})$, and e^{tA} is injective.

Exercise 6.6 [WIP]

Describe all one-parameter groups of $GL_1(\mathbb{C})$. Draw several in the x-y plane. **Solution.** Let $z = a + b\mathbf{i} \in GL_1(\mathbb{C})$. Then, any one-parameter group has the form

$$\gamma_z(t) = e^{tz}
= e^{t(a+b\mathbf{i})}
= e^{at}e^{\mathbf{i}bt}$$

 e^{ibt} can always be identified with a point on the unit circle, scaled by e^{at} . Hence, $\gamma_z(t)$ makes a spiral that "spirals" exponentially faster as t increases that starts at $\gamma_z(0) = 1$. z determines the initial condition and initial "spiral rate".

Exercise 6.7 [WIP]

Let $G = \left\{ \begin{pmatrix} x & y \\ 0 & 1 \end{pmatrix} \in GL_2(\mathbb{R}) : x > 0 \right\}$. Describe the one-parameter groups in G, and draw several on the xy-plane.

Solution. First, note that given $A \in G$,

$$A = \begin{pmatrix} x & y \\ 0 & 1 \end{pmatrix}$$
$$A^{2} = \begin{pmatrix} x^{2} & y(x+1) \\ 0 & 1 \end{pmatrix}$$

and

$$A^3 = \begin{pmatrix} x^3 & y(x^2 + x + 1) \\ 0 & 1 \end{pmatrix}$$

It can be show inductively that

$$A^k = \begin{pmatrix} x^k & y(x^{k-1} + \dots + 1) \\ 0 & 1 \end{pmatrix}$$

and so,

$$\begin{split} e^{tA} &= \sum_{k=0}^{\infty} \frac{t^k A^k}{k!} \\ &= \sum_{k=0}^{\infty} \frac{t^k}{k!} \begin{pmatrix} x^k & y(x^{k-1} + \dots + 1) \\ 0 & 1 \end{pmatrix} \\ &= \sum_{k=0}^{\infty} \frac{t^k}{k!} \begin{pmatrix} x^k & y\frac{x^k - 1}{x - 1} \\ 0 & 1 \end{pmatrix} \\ &= \begin{pmatrix} e^{tx} & \frac{y}{x - 1} \sum_{k=0}^{\infty} (tx)^k / k! - t^k / k! \\ 0 & e^t \end{pmatrix} \\ &= \begin{pmatrix} e^{tx} & \frac{y}{x - 1} (e^{tx} - e^t) \\ 0 & e^t \end{pmatrix} \end{split}$$

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No fucking way am I drawing these.

Exercise 6.8 [WIP]

Visually describe the path $\gamma(t) = e^{tj}$ in $Sp(1) \cong S^3$.

Solution. First, note that

$$\begin{array}{c|cc}
k & \mathbf{j}^k \\
\hline
0 & 1 \\
1 & \mathbf{j} \\
2 & -1 \\
3 & 1
\end{array}$$

hence, **j** has periodicity 3. Next,

$$\begin{split} \gamma(t) &= e^{t\mathbf{j}} \\ &= \sum_{k=0}^{\infty} \frac{t^k}{k!} \mathbf{j}^k \\ &= \sum_{i=0}^{\infty} \frac{t^i}{i!} 1 + \sum_{j=0}^{\infty} \frac{t^j}{j!} + \sum_{l=0}^{\infty} \frac{t^l}{l!} \end{split}$$

Exercise 6.9 [WIP]

Let
$$A = \begin{pmatrix} a & b \\ -b & a \end{pmatrix} \in gl_n \mathbb{R}$$
. Compute e^A .

Solution. First, note that

$$\begin{pmatrix} a & b \\ -b & a \end{pmatrix} = \begin{pmatrix} a & 0 \\ 0 & a \end{pmatrix} + \begin{pmatrix} 0 & b \\ -b & 0 \end{pmatrix}$$

is a decomposition of A into two commuting matrices. Thus,

$$e^{A} = \exp\begin{pmatrix} a & b \\ -b & a \end{pmatrix}$$

$$= \exp\begin{pmatrix} \begin{pmatrix} a & 0 \\ 0 & a \end{pmatrix} + \begin{pmatrix} 0 & b \\ -b & 0 \end{pmatrix} \end{pmatrix}$$

$$= \exp\begin{pmatrix} a & 0 \\ 0 & a \end{pmatrix} \cdot \exp\begin{pmatrix} 0 & b \\ -b & 0 \end{pmatrix}$$

$$= \begin{pmatrix} \sum_{k=0}^{\infty} \frac{a^{k} I^{k}}{k!} \end{pmatrix} \cdot \begin{pmatrix} \sum_{j=0}^{\infty} \frac{b^{k}}{j!} \exp\begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}^{j} \end{pmatrix}$$

$$= e^{a} I \cdot e^{b^{4}} \begin{pmatrix} 1 - b^{2} & b - b^{3} \\ -b + b^{3} & 1 - b^{2} \end{pmatrix}$$

$$= e^{b^{4} + a} \begin{pmatrix} 1 - b^{2} & b - b^{3} \\ -b + b^{3} & 1 - b^{2} \end{pmatrix}$$

Exercise 6.10 [TODO]

Repeat the previous problem with $A = \begin{pmatrix} a & b \\ b & a \end{pmatrix}$

Exercise 6.11 [TODO]

Exercise 6.12 [TODO]

Exercise 6.13 [TODO]

Exercise 6.14 TODO

Matrix groups are manifolds

7.1 Exercises

Exercise 7.1. Another exercise goes here.

Solution. Placeholder for your solution.

The Lie bracket

8.1 Exercises

Exercise 8.1. Another exercise goes here.

Solution. Placeholder for your solution.

Maximal tori

9.1 Exercises

Exercise 9.1. Another exercise goes here.

Solution. Placeholder for your solution.

Homogeneous manifolds

10.1 Exercises

Exercise 10.1. Another exercise goes here.

Solution. Placeholder for your solution.

Roots

11.1 Exercises

Exercise 11.1. Another exercise goes here.

Solution. Placeholder for your solution.