

Vector Spaces

Field: A set with functions

$$\text{addition} = + : F \times F \rightarrow F; (\lambda, \mu) \mapsto \lambda + \mu$$

$$\text{multiplication} = \cdot : F \times F \rightarrow F; (\lambda, \mu) \mapsto \lambda\mu$$

such that $(F, +)$ and $(F \setminus \{0\}, \cdot)$ are abelian groups with

$$\lambda(\mu + \nu) = \lambda\mu + \lambda\nu \in F$$

for any $\lambda, \mu, \nu \in F$. The neutral elements are called $0_F, 1_F$. For all $\lambda, \mu \in F$

$$\lambda + \mu = \mu + \lambda, \lambda \cdot \mu = \mu \cdot \lambda, \lambda + 0_F = \lambda, \lambda \cdot 1_F = \lambda \in F$$

For every $\lambda \in F \exists -\lambda \in F$ such that:

$$\lambda + (-\lambda) = 0_F \in F$$

For every $\lambda \neq 0 \in F \exists \lambda^{-1} \neq 0 \in F$ such that:

$$\lambda(\lambda^{-1}) = 1_F \in F$$

Vector Space: over a field F is a pair consisting of an abelian group $V = (V, +)$ and a mapping

$$F \times V \rightarrow V : (\lambda, \vec{v}) \mapsto \lambda\vec{v}$$

such that for all $\lambda, \mu \in F$ and $\vec{v}, \vec{w} \in V$ the following hold:

$$\lambda(\vec{v} + \vec{w}) = (\lambda\vec{v}) + (\lambda\vec{w})$$

$$(\lambda + \mu)\vec{v} = (\lambda\vec{v}) + (\mu\vec{v})$$

$$\lambda(\mu\vec{v}) = (\lambda\mu)\vec{v}$$

$$1_F\vec{v} = \vec{v}$$

Basis of a Vector Space: A linearly independent generating set in V .

Fundamental Estimate of Linear Algebra: No linearly independent subset of a given vector space has more elements than a generating set. Thus if V is a vector space, $L \subset V$ a linearly independent subset and $E \subseteq V$ a generating set then:

$$|L| \leq |E|$$

Vector Subspace: A subset U of a vector space V is a vector subspace if U contains the zero vector, and whenever $u, v \in U$ and $\lambda \in F$ we have $u + v \in U$ and $\lambda u \in U$.

Linear Mappings

Linear Map: Let V, W be vector spaces over a field F . A mapping $f : V \rightarrow W$ is called linear (or a homomorphism of F -vector spaces) if for all $\vec{v}_1, \vec{v}_2 \in V$ and $\lambda \in F$ we have:

$$f(\vec{v}_1 + \vec{v}_2) = f(\vec{v}_1) + f(\vec{v}_2)$$

$$f(\lambda\vec{v}_1) = \lambda f(\vec{v}_1)$$

Complementary: Two subspaces V_1, V_2 of a vector space V are complementary if addition defines a bijection

$$V_1 \times V_2 \xrightarrow{\sim} V$$

Rank-Nullity Theorem

Image: of linear mapping $f : V \rightarrow W$ is the subset: $\text{im}(f) = f(V) \subseteq W$. It is a vector subspace of W .

Kernel: or preimage of the zero vector of a linear mapping $f : V \rightarrow W$ is denoted by $\ker(f) := f^{-1}(0) = \{v \in V : f(v) = 0\}$. It is a subspace of V .

Rank-Nullity Theorem: Let $f : V \rightarrow W$ be a linear mapping between vector spaces. Then:

$$\dim V = \dim(\ker f) + \dim(\text{im} f)$$

Dimension Theorem Let V be a vector space, and $U, W \subseteq V$ vector subspaces, then:

$$\dim(U + W) + \dim(U \cap W) = \dim U + \dim W$$

Rings

Ring Definition: A set with two operations $(R, +, \cdot)$ that satisfy:

- $(R, +)$ is an abelian group
- (R, \cdot) is associative and that there is an identity element $1 = 1_R \in R$, with $1 \cdot a = a \cdot 1 = a$ for all $a \in R$
- The distributive laws hold (bracket multiplication)

Field: A non-zero, commutative ring F in which every non-zero element $a \in F$ has an inverse $a^{-1} \in F$, s.t $a \cdot a^{-1} = a^{-1} \cdot a = 1$

Proposition 3.1.11: The commutative ring $\mathbb{Z}/m\mathbb{Z}$ is a field iff m is prime.

Unit: Let R be a ring. An element $a \in R$ is a unit if it is invertible in R . R^\times is the group of units of R .

Integral Domain: An integral Domain is a non-zero commutative ring that has no zero-divisors. So these properties hold:

- $ab = 0 \implies a = 0$ or $b = 0$

- $a \neq 0$ and $b \neq 0 \implies ab \neq 0$

Cancellation Law for Integral Domains: Let R be an integral domain and let $a, b, c \in R$. If $ab = ac$ and $a \neq 0$ then $b = c$.

Proposition 3.2.17: The commutative ring $\mathbb{Z}/m\mathbb{Z}$ is an integral domain iff m is prime.

Polynomials

The set of all polynomials over a ring R is denoted $R[X]$. $R[X]$ is a ring called: *the ring of polynomials with coefficients in R* . The zero and identity of $R[X]$ are the zero and identity of R respectively. **Lemma 3.3.3:**

- If R is a ring with no zero-divisors, then $R[X]$ has no zero-divisors and $\deg(PQ) = \deg(P) + \deg(Q)$ for non-zero $P, Q \in R[X]$
- If R is an integral domain then so is $R[X]$

Algebraically Closed: A field F is algebraically closed if each non-constant polynomial $P \in F[X] \setminus F$ with coefficients in our field has a root in our field F .

Subrings, Homomorphisms

Homomorphism: Let R and S be rings. A mapping $f : R \rightarrow S$ is a ring homomorphism if the following hold $\forall x, y \in R$:

- $f(x + y) = f(x) + f(y)$
- $f(xy) = f(x)f(y)$

Ideals: A subset I of a ring R is an ideal, written $I \trianglelefteq R$ if the following hold:

- $I \neq \emptyset$
- I is closed under subtraction
- for all $i \in I$ and $r \in R$ we have $ri, ir \in I$

Def 3.4.11: Let R be a commutative ring and let $T \subset R$. Then the ideal of R generated by T is:

$${}_R\langle T \rangle = \{r_1t_1 + \dots + r_mt_m : t_1, \dots, t_m \in T, r_1, \dots, r_m \in R\}$$

Principal Ideal: Let R be a commutative ring. An ideal I of R is a principal ideal if $I = \langle t \rangle$ for some $t \in R$. i.e an ideal that is generated by a single element in R through multiplication.

Prop 3.4.18: Let R and S be rings and $f : R \rightarrow S$ a ring homomorphism. Then $\ker f$ is an ideal of R

Example: The ideals of \mathbb{Z} are the principal ideals $m\mathbb{Z} \subseteq \mathbb{Z}$ for $m \geq 0$

Subring Test: Let R' be a subset of a ring R . Then R' is a subring iff

- R' has a multiplicative identity
- R' is closed under subtraction: $a, b \in R' \rightarrow a - b \in R'$
- R' is closed under multiplication

Def 3.4.23: A subset R' of R is a subring of R if R' itself is a ring under the operations of addition and multiplication defined in R .

Prop 3.4.29: Let $f : R \rightarrow S$ be a ring homomorphism.

- If R' is a subring of R then $f(R')$ is a subring of S . In particular, $\text{im} f$ is a subring of S .
- Assume $f(1_R) = 1_S$. Then if x is a unit in R , $f(x)$ is a unit in S and $(f(x))^{-1} = f(x^{-1})$

Equivalence Relations

A relation R on a set X is a subset $R \subseteq X \times X$. (Writing xRy instead of $(x, y) \in R$) R is an equivalence relation on X when for all elements $x, y, z \in X$ the following hold:

- **Reflexivity:** xRx
- **Symmetry:** $xRy \iff yRx$
- **Transitivity:** $(xRy \text{ and } yRz) \rightarrow xRz$

Well Defined: $g : (X/\sim) \rightarrow Z$ is well defined if i can find a mapping $f : X \rightarrow Z$ such that f has the property $x \sim y \rightarrow f(x) = f(y)$ and $g = \bar{f}$.

Factor Rings

Def 3.6.1: Let $I \trianglelefteq R$ be an ideal in a ring R . The set

$$x + I := \{x + i : i \in I\} \subseteq R$$

is a coset of I in R , or the coset of x with respect to I in R .

Def 3.6.3: Let R be a ring. Let $I \trianglelefteq R$ be an ideal. And let \sim be defined by $x \sim y \iff x - y \in I$. Then the **factor ring of R by I** or **quotient of R by I** , is the set (R/\sim) of cosets of I of R .

The Universal Property of Factor Rings: Let R be a ring and I an ideal of R .

- The mapping can: $R \rightarrow R/I$ sending r to $r + I$ for all $r \in R$ is a surjective ring homomorphism with kernel I .
- If $f : R \rightarrow S$ is a ring homomorphism with $f(I) = \{0_S\}$, so that $I \subseteq \ker f$, then there is a unique ring homomorphism $\bar{f} : R/I \rightarrow S$ such that $f = \bar{f} \circ \text{can}$

First Isomorphism Theorem for Rings: Let R and S be rings. Then every ring homomorphism $f : R \rightarrow S$ induces a ring homomorphism

$$\bar{f} : R/\ker f \xrightarrow{\sim} \text{im} f$$

Proof: Clearly \bar{f} is surjective. Injective since $\ker f = \{0\}$, since the only element in the kernel of \bar{f} is the coset $0 + \ker f$, the zero element of $R/\ker f$.

Modules

(Left) Module M , over a ring R (also known as an R -module) is a pair consisting of an abelian group $M = (M, +)$ and a mapping

$$\begin{aligned} R \times M &\rightarrow M \\ (r, a) &\mapsto ra \end{aligned}$$

Such that for all $r, s \in R$ and $a, b \in M$ the following holds:

- Distributive Laws
- Associativity Law
- $1_R a = a$

Test for a submodule: Let R be a ring and let M be an R -module. A subset M' of M is a submodule iff:

- $0_M \in M'$
- $a, b \in M' \implies a - b \in M'$
- $r \in R, a \in M' \implies ra \in M'$

Lemma 3.7.21(22): Let $f : M \rightarrow N$ be an R -homomorphism. Then $\ker f$ is a submodule of M and $\text{im} f$ is a submodule of N . And f is injective iff $\ker f = \{0_M\}$

Module Cosets: Let R be a ring, M an R -module and N a submodule of M . For each $a \in M$ the coset of a with respect to N in M is:

$$a + N = \{a + b : b \in N\}$$

Factor Modules: M/N is the factor of M by N , or the quotient of M by N , is the set (M/\sim) of all cosets of N in M . The R -module M/N is the factor module of M by the submodule N .

Addition is defined as $(m_1 + N) + (m_2 + N) = (m_1 + m_2) + N$
Scalar Multiplication is defined as $\lambda(m + N) = \lambda m + N$

Universal Property of Factor Modules: Let R be a ring, let L and M be R -modules, and N a submodule of M .

- The mapping can: $M \rightarrow M/N$ sending a to $a + N$ for all $a \in M$ is a surjective R -homomorphism with kernel N .
- If $f : M \rightarrow L$ is an R -homomorphism with $f(N) = \{0_L\}$, so that $N \subseteq \ker f$, then there is a unique homomorphism $\bar{f} : M/N \rightarrow L$ such that $f = \bar{f} \circ \text{can}$.

Determinants

Back to Basics

Permutations: The group of all permutations of the set $\{1, 2, \dots, n\}$, also known as bijections from $\{1, 2, \dots, n\}$ to itself, is denoted by \mathcal{G}_n and is called the n -th symmetric group. It is a group under composition and has $n!$ elements.

Transposition: A permutation that swaps two elements of the set and leaves all others unchanged.

Inversion: An inversion of a permutation $\sigma \in \mathcal{G}_n$ is a pair (i, j) such that $1 \leq i < j \leq n$ and $\sigma(i) > \sigma(j)$.

Length: Is the number of inversions of the permutation σ . Written $\ell(\sigma)$. In formula we have $\ell(\sigma) = |\{(i, j) : i < j \text{ but } \sigma(i) > \sigma(j)\}|$

Sign: The sign of σ is the parity of the number of inversions of σ , i.e. $\text{sgn}(\sigma) = (-1)^{\ell(\sigma)}$. If the sign is $+1$ then it is an even permutation, if it is -1 it is odd. Also $\text{sgn}(\sigma\tau) = \text{sgn}(\sigma)\text{sgn}(\tau)$.

Alternating Group: For $n \in \mathbb{N}$ the set of even permutations in \mathcal{G}_n forms a subgroup of \mathcal{G}_n because it is the kernel of the group homomorphism $\text{sgn} : \mathcal{G}_n \rightarrow \{+1, -1\}$. This is the alternating group A_n .

Determinants

Leibniz Determinant: Let R be a commutative ring and $n \in \mathbb{N}$. The determinant is a mapping $\det : \text{Mat}(n; R) \rightarrow R$ from square matrices with coefficients in R to the ring R that is given by the following:

$$A \mapsto \det(A) = \sum_{\sigma \in \mathcal{G}_n} \text{sgn}(\sigma) a_{1\sigma(1)} \dots a_{n\sigma(n)}$$

Bilinear Forms: Let U, V, W be F -vector spaces. A bilinear form on $U \times V$ with values in W is a mapping $H : U \times V \rightarrow W$ which satisfies:

- $H(u_1 + u_2, v_1) = H(u_1, v_1) + H(u_2, v_1)$
- $H(\lambda u_1, v_1) = \lambda H(u_1, v_1)$
- $H(u_1, v_1 + v_2) = H(u_1, v_1) + H(u_1, v_2)$
- $H(u_1, \lambda v_1) = \lambda H(u_1, v_1)$

It is symmetric if $U = V$ and $H(u, v) = H(v, u)$ for all $u, v \in U$. Antisymmetric/alternating if $U = V$ and $H(u, u) = 0$ for all $u \in U$.

Multilinear Forms: Let V_1, \dots, V_n, W be F -vector spaces. A mapping $H : V_1 \times V_2 \times \dots \times V_n \rightarrow W$ is a multilinear form if for each j the mapping $V_j \rightarrow W$ defined by $v_j \mapsto H(v_1, \dots, v_j, \dots, v_n)$ with the $v_i \in V_i$ arbitrary fixed vectors of V_i for $i \neq j$, is linear.

Alternating MLF: Let V and W be F -vector spaces. A multilinear form $H : V \times \dots \times V \rightarrow W$ is alternating if it vanishes

on every n -tuple of elements of V that has at least two entries equal, i.e. if

$$(\exists i \neq j \text{ with } v_i = v_j) \rightarrow H(v_1, \dots, v_i, \dots, v_j, \dots, v_n) = 0$$

Characterisation of the Determinant: Let F be a field. The mapping $\det : \text{Mat}(n; F) \rightarrow F$ is the unique alternating multilinear form on n -tuples of column vectors with values in F that takes the value 1_F on the identity matrix.

Rules for Determinants

Multiplicativity of the Determinant: Let R be a commutative ring and let $A, B \in \text{Mat}(n; R)$. Then

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

Determinantal Criterion for Invertibility: The determinant of a square matrix with entries in a field F is non-zero iff the matrix is invertible.

Consequences: If A is invertible then $\det(A^{-1}) = \det(A)^{-1}$, and if B is a square matrix then $\det(A^{-1}BA) = \det(B)$

Lemma 4.4.4: The determinant of a square matrix and of the transpose of the square matrix are equal, i.e. $\forall A \in \text{Mat}(n; \mathbb{R})$ with R a commutative ring:

$$\det(A^T) = \det(A)$$

Cofactors: Let $A \in \text{Mat}(n; R)$ for some commutative ring R , and i and j be integers between 1 and n . Then the (i, j) cofactor of A is $C_{ij} = (-1)^{i+j} \det(A\langle i, j \rangle)$ where $A\langle i, j \rangle$ is the matrix obtained from A by deleting the i -th row and j -th column.

Laplace's Expansion of the Determinant: For a fixed i the i -th row expansion of the determinant is:

$$\det(A) = \sum_{j=1}^n a_{ij}C_{ij}$$

and for a fixed j the j -th column expansion of the determinant is:

$$\det(A) = \sum_{i=1}^n a_{ij}C_{ij}$$

Adjugate Matrix: Let $A \in \text{Mat}(n; R)$ for a commutative ring R . The adjugate matrix $\text{adj}(A)$ is the $(n \times n)$ -matrix whose entries are $\text{adj}(A)_{ij} = C_{ji}$.

Cramer's Rule: Let A be an $(n \times n)$ -matrix with entries in a commutative ring R . Then:

$$A \cdot \text{adj}(A) = (\det A)I_n$$

Invertibility of Matrices: A square matrix with entries in a commutative ring R is invertible iff its determinant is a unit in R . i.e. $A \in \text{Mat}(n; R)$ is invertible iff $\det(A) \in R^\times$

Eigenspace: For any $\lambda \in F$, the eigenspace of f with eigenvalue λ is:

$$E(\lambda, f) = \{\vec{v} \in V : f(\vec{v}) = \lambda\vec{v}\}$$

Eigenvalues and Eigenvectors

Eigenval/vec: Let $f : V \rightarrow V$ be an endomorphism of an F -vector space V . A scalar $\lambda \in F$ is an eigenvalue of f iff there exists a non-zero vector $\vec{v} \in V$ such that $f(\vec{v}) = \lambda\vec{v}$ where \vec{v} is the eigenvector.

Eigenspace: of f with eigenvalue λ is:

$$E(\lambda, f) = \{\vec{v} \in V : f(\vec{v}) = \lambda\vec{v}\}$$

Existence of Eigenvalues: Each endomorphism of a non-zero finite dimensional vector space over an algebraically closed field has an eigenvalue.

Characteristic Polynomial: Let R be a commutative ring and let $A \in \text{Mat}(n; R)$ be a square matrix with entries in R . The polynomial $\det(A - xI_n) \in R[x]$ is called the characteristic polynomial, denoted by:

$$\chi_A(x) := \det(A - xI_n)$$

Characteristic Poly and Eigenvalues: Let F be a field and $A \in \text{Mat}(n; F)$ a square matrix with entries in F . The eigenvalues of the linear mapping $A : F^n \rightarrow F^n$ are exactly the roots of the characteristic polynomial χ_A

Special Matrices

Triangularisable: Let $f : V \rightarrow V$ be an endomorphism of a finite dimensional F -vector space V . When the characteristic polynomial $\chi_f(x)$ of f decomposes into linear factors in $F[x]$.

Diagonalisable: An endomorphism $f : V \rightarrow V$ of an F -vector space V is diagonalisable iff there exists a basis of V consisting of eigenvectors of f .

Cayley-Hamilton Theorem: Let $A \in \text{Mat}(n; R)$ be a square matrix with entries in a commutative ring R . Then evaluating its characteristic polynomial $\chi_A(x) \in R[x]$ at the matrix A gives zero.

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Markov Matrix: (or a stochastic matrix) is a matrix M whose entries are non-negative and such that the sum of the entries of

each column equals 1.

Perron: if $M \in \text{Mat}(n; \mathbb{R})$ is a Markov matrix with positive entries, then the eigenspace $E(1, M)$ is one dimensional. i.e there exists a unique basis vector $\vec{v} \in E(1, M)$ all of whose entries are positive real numbers, $v_i > 0$ for all i , and such that the sum of it's entries are 1.

Inner Product Spaces

Inner Product: Let V be a vector space over \mathbb{R} . An inner product on V is a mapping

$$(-, -) : V \times V \rightarrow \mathbb{R}$$

That satisfies the following for all $\vec{x}, \vec{y}, \vec{z} \in V$ and $\lambda, \mu \in \mathbb{R}$:

- $(\lambda\vec{x} + \mu\vec{y}, \vec{z}) = \lambda(\vec{x}, \vec{z}) + \mu(\vec{y}, \vec{z})$
- $(\vec{x}, \vec{y}) = (\vec{y}, \vec{x})$
- $(\vec{x}, \vec{x}) \geq 0$, with equality iff $\vec{x} = \vec{0}$

Inner Product: Let V be a vector space over \mathbb{C} . An inner product on V is a mapping

$$(-, -) : V \times V \rightarrow \mathbb{C}$$

That satisfies the following for all $\vec{x}, \vec{y}, \vec{z} \in V$ and $\lambda, \mu \in \mathbb{C}$:

- $(\lambda\vec{x} + \mu\vec{y}, \vec{z}) = \lambda(\vec{x}, \vec{z}) + \mu(\vec{y}, \vec{z})$
- $(\vec{x}, \vec{y}) = \overline{(\vec{y}, \vec{x})}$
- $(\vec{x}, \vec{x}) \geq 0$, with equality iff $\vec{x} = \vec{0}$

Length: In a real or complex inner product space the length or inner product norm $\|\vec{v}\| \in \mathbb{R}$ of a vector is:

$$\|\vec{v}\| = \sqrt{(\vec{v}, \vec{v})}$$

Orthogonal: Two vectors \vec{v}, \vec{w} are orthogonal written $\vec{v} \perp \vec{w}$, iff $(\vec{v}, \vec{w}) = 0$.

Orthonormal Family: A family $(\vec{v}_i)_{i \in I}$ for vectors from an inner product space is an orthonormal family if all vectors \vec{v}_i have length 1 and if they are pairwise orthogonal to each other, which means:

$$(\vec{v}_i, \vec{v}_j) = \delta_{ij}$$

An orthonormal family that is a basis is an orthonormal basis.

Orthogonal Complements and Projections

Orthogonality: Let V be an inner product space and let $T \subseteq V$ be an arbitrary subset. Define:

$$T^\perp = \{\vec{v} \in V : \vec{v} \perp \vec{t} \forall \vec{t} \in T\}$$

Calling this set the orthogonal to T .

Proposition 5.2.2: Let V be an inner product space and let U be a finite dimensional subspace of V . Then U and U^\perp are complementary, i.e.

$$V = U \oplus U^\perp$$

Definition 5.2.3: Let U be a finite dimensional subspace of an inner product space V . The space U^\perp is the orthogonal complement to U . The orthogonal projection from V onto U is the mapping $\pi_U : V \rightarrow V$ that sends $v = p + r$ to p .

Cauchy-Schwarz inequality: Let \vec{v}, \vec{w} be vectors in an inner product space. Then

$$|(\vec{v}, \vec{w})| \leq \|\vec{v}\| \|\vec{w}\|$$

With equality iff they are linearly dependent.

Proof: If $y = 0$, then it's true, so assume otherwise.

Let $z = x - \frac{(x,y)}{(y,y)}y$. Then $(z,y) = 0$. So $\|x\|^2 = \|z + \frac{(x,y)}{(y,y)}y\|^2 = \|z\|^2 + \frac{(x,y)^2}{(y,y)^2} \|y\|^2 = \|z\|^2 + \frac{(x,y)^2}{\|y\|^2} \geq \frac{(x,y)^2}{\|y\|^2}$

$$x_1y_1 + \dots + x_ny_n \leq \sqrt{x_1^2 + \dots + x_n^2} \sqrt{y_1^2 + \dots + y_n^2}$$

The Norm: Satisfies:

- $\|\vec{v}\| \geq 0$ with equality iff $\vec{v} = \vec{0}$
- $\|\lambda\vec{v}\| = |\lambda| \|\vec{v}\|$
- $\|\vec{v} + \vec{w}\| \leq \|\vec{v}\| + \|\vec{w}\|$, the triangle inequality

Gram-Schmidt Process: The Gram-Schmidt Formulae are:

$$\vec{w}_1 = \frac{\vec{v}_1}{\|\vec{v}_1\|}, \vec{w}_2 = \frac{\vec{v}_2 - (\vec{v}_2, \vec{w}_1)\vec{w}_1}{\|\vec{v}_2 - (\vec{v}_2, \vec{w}_1)\vec{w}_1\|}$$

Projection operator:

$$\text{proj}_{\mathbf{u}}(\mathbf{v}) = \frac{(\mathbf{u}, \mathbf{v})}{(\mathbf{u}, \mathbf{u})} \mathbf{u}$$

Gram-schmidt Process:

$$\mathbf{u}_1 = \mathbf{v}_1, \quad \mathbf{e}_1 = \frac{\mathbf{u}_1}{\|\mathbf{u}_1\|}$$

$$\mathbf{u}_2 = \mathbf{v}_2 - \text{proj}_{\mathbf{u}_1}(\mathbf{v}_2), \quad \mathbf{e}_2 = \frac{\mathbf{u}_2}{\|\mathbf{u}_2\|}$$

$$\mathbf{u}_3 = \mathbf{v}_3 - \text{proj}_{\mathbf{u}_1}(\mathbf{v}_3) - \text{proj}_{\mathbf{u}_2}(\mathbf{v}_3)$$

$$\mathbf{e}_3 = \frac{\mathbf{u}_3}{\|\mathbf{u}_3\|}$$

Adjoint and Self-Adjoint

Adjoint: Let V be an inner product space. Then two endomorphisms $T, S : V \rightarrow V$ are adjoint if for all $\vec{v}, \vec{w} \in V$:

$$(T\vec{v}, \vec{w}) = (\vec{v}, S\vec{w})$$

In this case $S = T^*$ and we call S the *adjoint* of T . **Self-Adjoint:** An endomorphism of an inner product space $T : V \rightarrow V$ is self-adjoint if it equals its own adjoint, i.e if $T^* = T$.

Theorem: T^*T is self adjoint.

Proof: $((T^*T)x, y) = (y, T^*Tx) = (Ty, Tx) = (Tx, Ty) = (x, T^*Ty) \forall x, y \in V$ so $(T^*T)^* = T^*T$

Theorem: $\ker(T^*) = (\text{im}T)^\perp$

Proof: $x \in (\text{im}T)^\perp \iff \forall y \in \text{im}T \quad (y, x) = 0$

$\iff \forall v \in V \quad (Tv, x) = 0$

$\iff \forall v \in V \quad (v, T^*x) = 0$

$\iff T^*x = 0 \iff x \in \ker T^*$

Definition 5.3.7: Let $T : V \rightarrow V$ be a self-adjoint linear mapping on an inner product space V . Then: (1) Every eigenvalue of T is real. (relevant for $F = \mathbb{C}$)

(2) If λ and μ are distinct eigenvalues of T with eigenvectors v, w , then $(v, w) = 0$

(3) T has an eigenvalue. (relevant for $F = \mathbb{R}$)

Spectral Theorem for Self-Adjoint Endomorphisms: Let V be a finite dimensional inner product space and let $T : V \rightarrow V$ be a self-adjoint linear mapping. Then V has an orthonormal basis consisting of eigenvectors of T .

Spectral Theorem for Real Symmetric Matrices: Let A be a real $(n \times n)$ -symmetric matrix. Then there is an $(n \times n)$ -orthogonal matrix P such that:

$$P^TAP = P^{-1}AP = \text{diag}(\lambda_1, \dots, \lambda_n)$$

Where $\lambda_1, \dots, \lambda_n$ are the (necessarily real) eigenvalues of A , repeated according to their multiplicity.

Spectral Theorem for Hermitian Matrices: Let A be a real $(n \times n)$ -hermitian matrix. Then there is an $(n \times n)$ -unitary matrix P such that:

$$\bar{P}^TAP = P^{-1}AP = \text{diag}(\lambda_1, \dots, \lambda_n)$$

Where $\lambda_1, \dots, \lambda_n$ are the (necessarily real) eigenvalues of A , repeated according to their multiplicity.

Hermitian Matrix: A complex square matrix such that $A = \bar{A}^T$

Jordan Normal Form

Nilpotent Jordan Block of size r : Define an $(r \times r)$ -matrix $J(r)$, by the rule $J(r)_{ij} = 1$ for $j = i + 1$ and $J(r)_{ij} = 0$ otherwise. If $r = 1$ then we get a (1×1) zero matrix.

Jordan Block of size r and eigenvalue of λ : with $\lambda \in F$, with the rule

$$J(r, \lambda) = \lambda I_r + J(r) = D + N$$

such that $DN = ND$

Theorem 6.2.2: Let F be an algebraically closed field. Let V be a finite dimensional vector space and let $\phi : V \rightarrow V$ be an endomorphism of V with characteristic polynomial:

$$\chi_\phi(x) = (\lambda_1 - x)^{a_1} (\lambda_2 - x)^{a_2} \dots (\lambda_s - x)^{a_s} \in F[x] \left(a_i \geq 1, \sum_{i=1}^s a_i = n \right)$$

For distinct $\lambda_1, \lambda_2, \dots, \lambda_s \in F$. Then there exists an ordered basis \mathcal{B} of V such that the matrix of ϕ wrt the basis \mathcal{B} is block diagonal with Jordan blocks on the diagonal.

$$_{\mathcal{B}}[\phi]_{\mathcal{B}} = \text{diag}(J(r_{11}, \lambda_1), \dots, J(r_{1m_1}, \lambda_1), J(r_{21}, \lambda_2), \dots, J(r_{sm_s}, \lambda_s))$$

With $r_{21}, \dots, r_{1m_1}, r_{21}, \dots, r_{sm_s} \geq 1$ such that:

$$a_i = r_{i1} + r_{i2} + \dots + r_{im_i} (1 \leq i \leq s)$$

Lemma 6.3.1: There exists polynomials $Q_j(x) \in F[x]$ such that:

$$\sum_{j=1}^s P_j(x)Q_j(x) = 1$$

Definitions

Row Echelon Form:

- Leading entry in each row = 1
- Each leading entry is in a column to the right of the leading entry in the previous row
- Rows with all zeros below others
- Reduced Row Echelon:**
- Same as REF
- The leading entry in each row is the only non zero entry in it's column

Associative: $(a \times b) \times c = a \times (b \times c)$

Commutative: $a \times b = b \times a$

Distributive Law: $a \times (b + c) = a \times b + a \times c$

Monic Polynomial: When it's leading coefficient is 1

Monoid: Associative, closed and has an identity

Transposition: A permutation that swaps two elements of the set and leaves all the others unchanged

Kronecker Delta: $\delta_{i,j} = \begin{cases} 1 & i = j \\ 0 & \text{otherwise} \end{cases}$ Injective: $\forall x, x' \in$

$X, f(x) = f(x') \Rightarrow x = x'$

Surjective: $\forall y \in Y, \exists x \in X$ such that $y = f(x)$

Idempotent: If $f = f^2$

Counterclockwise Rotation Matrix: $\begin{pmatrix} \cos \phi & -\sin \phi \\ \sin \phi & \cos \phi \end{pmatrix}$

Notation: let $a \in \mathbb{R} \setminus \{0\}$ then let $\text{sign}(a) \in \{+1, -1\}$ be the sign of a .

Endomorphism: A morphism from something to itself. **Unitary Matrix:** Let $P \in \text{Mat}(m, \mathbb{C})$. P is unitary if $\bar{P}^T P = \text{identity}$. i.e $P^{-1} = \bar{P}^T$

Examples

- **Trace:** If two matrices have different traces, then they cannot represent the same endomorphism. Since the trace of a linear mapping is well defined, because $\text{tr}(P^{-1}MP) = \text{tr}(M)$ for any matrix M and invertible matrix P (i.e. a change of basis matrix P).
- **Symmetric bilinear form:** dot product on \mathbb{R}^2
- **Alternating bilinear form:** cross product on \mathbb{R}^3
- **Alternating MLF** on $V \times V \dots n$ times: determinant of a real $n \times n$ matrix.
- f is injective iff $\ker = \{0\}$

- Non zero polynomial with more roots than degrees: $2(X^2 + X) \in \mathbb{Z}/4\mathbb{Z}$
- Ring where not every ideal is a principal ideal: $\mathbb{Z}[X]$
- An ideal in a ring that is not principal: $\mathbb{Z}[X] < 2, X >$
- Commutative ring that is not an integral domain: $\mathbb{Z}/4\mathbb{Z}$
- Basis for \mathbb{C} : $(1, i)$.
- Inner Product on \mathbb{C} : $((z_1, w_1), (z_2, w_2)) = z_1 \bar{z}_2 + w_1 \bar{w}_2$
- Inner Product on \mathbb{C}^2 : $((z_1, w_1), (z_2, w_2)) = z_1 \bar{z}_2 + w_1 \bar{w}_2$
- Inner Product on \mathbb{C}^3 : $\sum_{i=1}^3 x_i \bar{y}_i$
- A self-adjoint operator on \mathbb{C}^3 with respect to the inner product above: identity
- A non self-adjoint operator on \mathbb{C}^3 with respect to the inner product above: $\begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$

- Inner Product on $\mathbb{R}[X]$:

$$(P, Q) = \int_a^b P(X)Q(X)dX$$

- A non-zero symmetric bilinear form which is not an inner product: $((x_1, y_1), (x_2, y_2)) = x_1 x_2$
- A non symmetric bilinear form on \mathbb{R}^2 : $((x_1, y_1), (x_2, y_2)) = x_1 y_2 - x_2 y_1$
- Non-invertible matrix whose determinant is not zero: $2 \in \text{Mat}(1, \mathbb{Z})$

- Diagonalisable Matrix: $\begin{bmatrix} 0 & 1 \\ 0 & 1 \end{bmatrix}$

- Non-Diagonalisable Matrix: $\begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$

- A matrix with entries in \mathbb{C} which is a Jordan block of size 3 and eigenvalue not equal to 0 or 1: $\begin{bmatrix} \lambda & 1 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{bmatrix}$

- Invertible with trace=0: $\begin{bmatrix} 2 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix}$

- No Eigenvalue Matrix: $\begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$

- A (3×3) -matrix all of whose entries are positive and real and that has exactly one eigenvalue equal to 1:

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

- For a finite dimensional inner product space $(V, (-, -))$ and a subspace $U \subseteq V$ the orthogonal subspace to $U \subseteq V$ is:

$$U^\perp = \{\vec{v} \in V \mid (\vec{u}, \vec{v}) = 0 \text{ for all } \vec{u} \in U\} \subseteq V$$

The dimensions are:

$$\dim(U \cap U^\perp) = 0, \dim(U) + \dim(U^\perp) = \dim(V)$$