Honours Algebra

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Vector Spaces

Lemma 1.2.4 (Product with Zero Vector). Let V be an F-vector space, then $\forall \lambda \in F : \lambda \vec{0} = \vec{0}$. Furthermore, $\lambda \vec{v} = \vec{0} \Rightarrow \lambda = 0$ or $\vec{v} = 0$.

Proposition 1.4.5 (Generating a Vector Subspace From a Set). Let $T \subseteq V$, V begin vector space over F. Then $\langle T \rangle$ is the smallest subspace of V containing T.

Example 1.4.6. Let $T \subseteq V$, $\vec{v} \in \langle T \rangle$. Then $\langle T \cup \{\vec{v}\} \rangle = \langle T \rangle$.

Exercise 4.

Any intersection of vector subspaces is a vector subspace.

Theorem 1.5.12 (Characterisation of Bases). Let $E \subseteq V$ of vector space V. The following are equivalent:

- (1) E is a basis;
- (2) E is a *minimal generating* set, i.e. $\forall \vec{v} \in E : E \setminus {\vec{v}}$ is not generating;
- (3) E is maximal linearly independent set, $\forall \vec{v} \in V : E \cup \{\vec{v}\}$ is not linearly independent.

Corollary 1.5.13 (The Existence of a Basis). Let V be a finite vector space over field F. Then V has a basis.

Hint: Take finite generating set, reduce until linearly independent.

Theorem 1.5.14 (Useful Variant on Characterisation of Bases). Let V be a vector space.

- If L ⊂ V is linearly independent and E is minimal generating set s.t. L ⊆ E, then E is a basis.
- (2) If E ⊆ V is generating and L is maximal linearly independent set s.t. L ⊆ E, then L is a basis.

Theorem 1.5.16 (A Useful Variant on Linear Combinations of Basis Elements).

Let V be a F-vector space, F being a field and $(\vec{v}_i)_{i\in I}$ a family of vectors in V. The following are equivalent:

(1) Family $(\vec{v}_i)_{i \in I}$ is a basis for V;

(2) $\forall \vec{v} \in V$, there exists *precisely one* family $(a_i)_{i \in I}$ of elements in F, almost all zero, s.t. $\vec{v} = \sum_{i \in I} a_i \vec{v}_i$.

Theorem 1.6.1 (Fundamental Estimate of Linear Algebra).

Let V be a vector space, $L \subset V$ a linearly independent subset and $E \subseteq V$ a generating set. Then $|L| \leq |E|$.

Theorem 1.6.2 (Steinitz Exchange Theorem). Let V be a vector space, $L \subset V$ a *finite* linearly independent subset and $E \subseteq V$ a generating set. Then we can swap elements of E with elements of L and keep it a generating set.

Lemma 1.6.3 (Exchange Lemma). Let V be a vector space, $M \subseteq V$ a linearly independent, E a generating set s.t. $M \subseteq E$. If $\vec{w} \in V \setminus M$ s.t. $M \cup \{\vec{w}\}$ is linearly independent, then $\exists \vec{e} \in E \setminus M$ s.t. $(E \setminus \{\vec{e}\} \cup \{\vec{w}\})$ is generating. *Hint*: $\vec{w} = \sum \alpha_i \vec{e_i}, \vec{e_i} \in E$, $M \cup \{\vec{w}\} \Rightarrow \exists \vec{e_i} \notin M$, express that $\vec{e_i}$ with \vec{w} .

Corollary 1.6.4 (Cardinality of Bases). Let V be a *finitely* generated vector space.

- (1) V has a finite basis;
- (2) V cannot have an infinite basis;
- (3) Any two bases of V have the same number of elements.

Hint: Theorem 1.6.1 & Contradiction.

Example 1.6.7.

Basis of zero vector space is $\emptyset \Rightarrow$ dimension of zero vector space is 0.

Corollary 1.6.8 (Cardinality Criterion for Bases).

Let V be a finitely generated vector space.

- (1) $L \subset V$ linearly independent, then $|L| \leq \dim V$ and $|L| = \dim V \Rightarrow L$ is a basis.
- (2) $E \subseteq V$ generating, then dim $V \leq |E|$ and $|E| = \dim V \Rightarrow E$ is a basis.

Hint: Theorem 1.6.1 & 1.5.12.

Corollary 1.6.9 (Dimension Estimate of Vector Subspaces).

Let $U \subset V$ be a proper subspace of *finite* vector space V. Then dim $U < \dim V$.

Remark 1.6.10. If $U \subseteq V$ subspace of arbitrary vector space, then dim $U \leq \dim V$ and dim $U = \dim V < \infty \Rightarrow U = V$.

Theorem 1.6.11 (The Dimension Theorem). Let $U, W \subseteq V$ be subspaces. Then

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

Hint: $f: U \oplus W \to V$; $(\vec{u}, \vec{w}) \mapsto \vec{u} + \vec{w}$ $\Rightarrow \text{ im } f = U + W$, ker $f = U \cap W$. Rank-Nullity.

Exercise 6.

Let V_1, \ldots, V_n be *F*-vector spaces, then $\dim(V_1 \oplus \ldots \oplus V_n) = \dim(V_1) + \ldots + \dim(V_n).$

Exercise 10.

The image/preimage of a vector subspace under a linear mapping is a vector subspace.

Exercise 12.

Let V_1, \ldots, V_n, W be vector spaces, $f_i : V_i \to W$ linear mappings. Then $f : V_1 \oplus \ldots \oplus V_n \to W$ with $f(\vec{v}_1, \ldots, \vec{v}_n) = f_1(\vec{v}_1) + \ldots + f_i(\vec{v}_n)$ is a new linear mapping. This gives a bijection:

$$\operatorname{Hom}(V_1, W) \times \ldots \times \operatorname{Hom}(V_n, W)$$

$$\xrightarrow{\sim}$$
 Hom $(V_1 \oplus \ldots \oplus V_n, W)$

with inverse $f \mapsto (f \circ \operatorname{in}_i)_i$.

Theorem 1.7.7 (Classification of Vector Space by Dimension). Let V be vector space over $F, n \in \mathbb{N}$. Then

Let V be vector space over F, $n \in \mathbb{N}$. Then $F^n \cong V \Leftrightarrow \dim V = n.$

Exercise 17. Let $U \subseteq V$ be subspace of vector space V and $f: U \to W$. Then f can be extended to a *linear* mapping $\tilde{f}: V \to W$.

Theorem 1.8.4 (Rank-Nullity Theorem). Let $f: V \to W$ be a linear mapping. Then

 $\dim V = \dim \left(\operatorname{im} f \right) + \dim \left(\ker f \right)$

Hint: V finite \Rightarrow im f, ker f finite, contrapositive shows Theorem holds for V infinite case. Assume V finite, then Cor. 1.5.13 & Ex. 18. Let $f: V \to W$ be a linear map. If $\vec{v}_1, \ldots, \vec{v}_s$ is a basis for ker f and extended by $\vec{v}_{s+1}, \ldots, \vec{v}$ it is basis of V, then $f(\vec{v}_{s+1}), \ldots, f(\vec{v}_n)$ is basis of im f.

Exercise 19.

Let $U, W \subseteq V$ be subspaces of V. U, W are complementary $\Leftrightarrow V = U + W$ and $U \cap W = \{0\}.$

Exercise 20.

Let $U, W \subseteq V$ be subspaces of V. U, W are complementary $\Leftrightarrow V = U + W$ and $\dim U + \dim W \leq \dim V$.

Linear Mappings and Matrices

Theorem 2.2.3.

Every square matrix with entries in a field can be written as a product of elementary matrices.

Theorem 2.2.5.

For every $A \in Mat(n \times m; F)$ there exist *invertible* matrices P, Q s.t. PAQ is in Smith Normal Form.

Hint: First row operations to echelon form, then column operations.

Theorem 2.2.7.

For any matrix, column and row rank are equal.

Hint: Column & Row rank of matrix and its Smith Normal Form are equal as P, Q in Theorem 2.2.5 are invertible.

Theorem 2.4.3 (Change of Basis).

Let $f: V \to W, \mathcal{A}, \mathcal{A}'$ ordered bases of $V, \mathcal{B}, \mathcal{B}'$ ordered bases of W. Then

$${}_{\mathcal{B}'}[f]_{\mathcal{A}'} = {}_{\mathcal{B}'}[\mathrm{id}_W]_{\mathcal{B}} \circ {}_{\mathcal{B}}[f]_{\mathcal{A}} \circ {}_{\mathcal{A}}[\mathrm{id}_V]_{\mathcal{A}'}$$

Corollary (unlisted).

Let $f : \mathbb{R}^n \to \mathbb{R}^m$, $\mathcal{A} = \{\vec{a}_i\}$ ordered basis of \mathbb{R}^n , $\mathcal{B} = \{\vec{b}_i\}$ ordered basis of \mathbb{R}^m . Then

$${}_{\mathcal{B}}[f]_{\mathcal{A}} = ({}_{\mathcal{S}(m)}[\operatorname{id}_{\mathbb{R}^m}]_{\mathcal{B}})^{-1} \circ {}_{\mathcal{S}(m)}[f]_{\mathcal{A}} = (\vec{b}_1 | \vec{b}_2 | \dots | \vec{b}_m)^{-1} (f(\vec{a}_1) | f(\vec{a}_2) | \dots | f(\vec{a}_n))$$

Theorem 2.4.4.

Let $f: V \to V, \mathcal{A}, \mathcal{A}'$ ordered bases of V. Then

$$_{\mathcal{A}'}[f]_{\mathcal{A}'} = (_{\mathcal{A}}[\mathrm{id}_V]_{\mathcal{A}'})^{-1} \circ _{\mathcal{A}}[f]_{\mathcal{A}} \circ _{\mathcal{A}}[\mathrm{id}_V]_{\mathcal{A}'}$$

Exercise 32.

Let $f: V \to V$. Then f nilpotent \Rightarrow there exists an order basis of V s.t. representing matrix of fis upper triangular with only 0's along diagonal. Additionally, $M \in Mat(n; F)$ upper triangular with only 0's along diagonal $\Rightarrow M^n = 0$.

Exercise 33.

Let A, B be matrices of appropriate sizes, then $\operatorname{tr}(AB) = \operatorname{tr}(BA)$.

Corollary 33.

Conjugate matrices have equal trace. Hint: Ex. 33 with $A = T^{-1}M, B = T$.

Exercise 35.

Let $f: V \to V$ be idempotent, i.e. $f^2 = f$, then $\operatorname{tr}(f) = \dim (\operatorname{im} f)$.

Rings and Modules

Proposition 3.1.11.

Let $m \in \mathbb{N}$, then $\mathbb{Z}/m\mathbb{Z}$ is a field if and only if m is prime. *Hint:* $(\Rightarrow) \ \overline{a} \in \mathbb{Z}/m\mathbb{Z} \Rightarrow \exists \overline{b} \in \mathbb{Z}/m\mathbb{Z}$ s.t. $\overline{ab} = 1 \Leftrightarrow ab = km + 1$. a does not divide 1, so cannot divide m. $(\Longleftrightarrow) \ \overline{a} \in \mathbb{Z}/m\mathbb{Z}$, $hcf(a, m) = 1 \Leftrightarrow ab + mk = 1 \Leftrightarrow \overline{ab} = 1$.

Proposition 3.2.10. The set R^{\times} of units in R forms a *group under multiplication*.

Remark (unknown). If R is an integral domain, then for $a, b \in R$:

(1) $ab = 0 \Rightarrow a = 0$ or b = 0, and

(2) $a \neq 0$ and $b \neq 0 \Rightarrow ab \neq 0$.

Proposition 3.2.16 (Cancellation Law of Integral Domains).

Let R be an integral domain and $a, b, c \in R$. Then ac = bc and $c \neq 0$ implies a = b. Hint: $ac = bc \Leftrightarrow (a - b)c = 0$.

Proposition 3.2.17.

Let $m \in \mathbb{N}$, then $\mathbb{Z}/m\mathbb{Z}$ is an integral domain if and only if m is prime. Hint: $(\Leftarrow) \overline{k}, \overline{l}$ zero-divisors $\Rightarrow \overline{kl} = \overline{0} \Rightarrow m$ divides k or l as m prime, so $\overline{k} = 0$ or $\overline{l} = 0$, contradiction. $(\Rightarrow) m$ not prime, then m = kl, 1 < k, l < m, then $\overline{k} \neq 0$ or $\overline{l} \neq 0$ but $\overline{kl} = \overline{0}$.

Theorem 3.2.18.

Every *finite* integral domain is a field. Hint: $\lambda_a : R \to R; b \mapsto ab$, cancellation law gives injectivity, finite gives surjectivity.

Lemma 3.3.3.

- (i) If R has no zero-divisors, then R[X] has no zero-divisors and $\deg(PQ) = \deg(P) + \deg(Q).$
- (ii) If R is an integral domain, so is R[X].

Theorem 3.3.4 (Division and Remainder). Let R be an integral domain and $P, Q \in R[X]$ with Q monic. Then there exists unique $A, B \in R[X]$ s.t. P = AQ + B and $\deg(B) < \deg(Q)$ or B = 0. Hint: Choose A s.t. $\deg(P - AQ)$ minimal (possible as degree non-negative. Suppose $\deg(P - AQ) = r \ge \deg(Q) = d \Rightarrow$ $\deg(P - A + a_r X^{r-d}Q) < \deg(P - AQ)$.

Exercise 42.

If R is an integral domain, then $R[X]^{\times} = R^{\times}$.

Exercise 43.

Let $R = \mathbb{F}_p$, where p is prime. Then the mapping $R[X] \to \text{Maps}(R, R)$ is not injective. *Hint:* $X^p - X \in \mathbb{F}_p[X]$ & Fermat's Little Theorem.

Proposition 3.3.9.

Let R be a commutative ring, $\lambda \in R$ and $P(X) \in R[X]$. Then λ is a root of P(X) if and only if $(X - \lambda)$ divides P(X).

Theorem 3.3.10.

Let R be an integral domain. Then a non-zero polynomial $P \in R[X]$ has at most $\deg(P)$ roots in R.

Hint: $\lambda_{1,...,m}$ distinct roots of $P \Rightarrow i \ge 2$: $0 = P(\lambda_i) = A(\lambda_i)(\lambda_i - \lambda_1)$ and $\lambda_i - \lambda_1 \neq 0$, induction.

Theorem 3.3.13 (Fundamental Theorem of Algebra).

The field \mathbb{C} is algebraically closed.

Theorem 3.3.14.

Let F be an algebraically closed field. Then every non-zero polynomial $P \in F[X]$ decomposes into linear factors

 $P = c(X - \lambda_1) \dots (X - \lambda_n)$

with $n \ge 0$, $c \in F^{\times}$ and $\lambda_i \in F$. This decomposition is *unique*, up to reordering.

Remark 3.4.4.

Let R, S be rings and $f: R \to S$ be a homomorphism. Then $f(1_R)$ is *idempotent*, i.e. $f(1_R)^2 = f(1_R) \Leftrightarrow f(1_r)[f(1_R) - 1_S] = 0_S$. If S has no zero-divisors, then either $f(1_R) = 0_S$ or $f(1_R) = 1_S$.

Lemma 3.4.5.

Let $f: R \to S$ be a ring homomorphism. Then for all $x, y \in R, m \in \mathbb{Z}$:

(1) $f(0_R) = 0_S;$ (2) f(-x) = -f(x);(3) f(x - y) = f(x) - f(y);(4) f(x,y) = xf(y)

 $(4) \quad f(mx) = mf(x).$

Remark 3.4.6.

(1) Let f be a homomorphism. Then $f(x^n) = (f(x))^n$ for all $n \in \mathbb{N}$.

(2) Let $f : \mathbb{R} \to \operatorname{Mat}(2; \mathbb{R}); x \mapsto \begin{pmatrix} x & 0 \\ 0 & 0 \end{pmatrix}$, then f does not send identity to identity.

Example 3.4.10.

 $I = \{ \begin{pmatrix} 0 & b \\ 0 & d \end{pmatrix} : b, d \in \mathbb{R} \subset \operatorname{Mat}(2; \mathbb{R}) \text{ is not an ideal, it fails to satisfy } ir \in I. \}$

Proposition 3.4.14.

Let R be a commutative ring, $T \subseteq R$. Then $_R\langle T \rangle$ is the smallest ideal of R containing T. Hint: Minimality: $L \triangleleft R$ to $L \Rightarrow \sum_{m=1}^{m} r$ to L

 $I \leq R, t_1, \dots, t_m \in I \Rightarrow \sum_{i=1}^m r_i t_i \in I.$

Proposition 3.4.18. Let $f : R \to S$ be a ring homomorphism. Then ker $f \leq R$.

Lemma 3.4.20. f injective $\Leftrightarrow \ker f = \{0\}.$

Lemma 3.4.21. $I, J \trianglelefteq R \Rightarrow I \cap J \trianglelefteq R$.

Lemma 3.4.21. $I, J \trianglelefteq R \Rightarrow I + J = \{a + b : a \in I, b \in J\} \trianglelefteq R.$

Example 3.4.25. If *F* is a field, then for any $m, n \in \mathbb{N}$, with $m \leq n$, $\operatorname{Mat}(m; F)$ is a subring of $\operatorname{Mat}(n, F)$. *But*, identities are *not* equal, i.e. $\mathbb{I}_m \neq \mathbb{I}_n$.

Proposition 3.4.26 (Test for a Subring). Let R' be a subset of ring R. Then R' is a subring of R if and only if:

(1) R' has a multiplicative identity;

(2) $a, b \in R' \Rightarrow a - b \in R'$; and

(3) R' is closed under multiplication.

Proposition 3.4.29.

Let $f: R \to S$ be a ring homomorphism and assume $f(1_R) = 1_S$. Then $x \in R^{\times} \Rightarrow f(x) \in S^{\times}$ and $(f(x))^{-1} = f(x^{-1})$. Hint: $f(x)f(x^{-1}) = f(xx^{-1}) = f(1_R)$.

Exercise 52.

Let R be a ring and $I \leq R$. If R is commutative, so is R/I.

Exercise 53.

Let R be a ring and $I \leq R$. R/I is a non-zero ring if and only if $I \neq R$.

Exercise 54.

Let R be a ring and I be a **proper** ideal of R. If $r \in R^{\times}$, then $r + I \in (R/I)^{\times}$ with $(r + I)^{-1} = r^{-1} + I$.

Theorem 3.6.7 (The Universal Property of Factor Rings). Let R be a ring and $I \leq R$.

- (1) can : $R \to R/I$; $r \mapsto r + I$ is a surjective ring homomorphism with kernel I.
- (2) If $f: R \to S$ is a ring homomorphism with $f(I) = \{0_S\}$, so that $I \subseteq \ker f$, then there exists a unique ring homomorphism $\overline{f}: R/I \to S$ such that $f = \overline{f} \circ \operatorname{can}$.

Hint: $f(x+I) = f(x) + f(I) = \{f(x)\}$, so $\overline{f}(x+I) = f(x)$ only possible map.

${\bf Theorem}~{\bf 3.6.9}$ (First Isomorphism Theorem for Rings).

Let R, S be rings, then every homomorphism $f: R \to S$ induces an isomorphism:

$$\overline{f}: R/\ker f \xrightarrow{\sim} \operatorname{im} f.$$

Hint: \overline{f} from Universal Property, ker $\overline{f} = \{0 + \text{ker } f\}$ and Lemma 3.4.20.

Example 3.7.4. A \mathbb{Z} -module is exactly the same as abelian group.

Example 3.7.6.

Let $I \leq R$, then I is an R-module.

Example 3.7.7.

Let R be a ring, M_1, \ldots, M_n be R-modules, then $M_1 \times M_2 \times \ldots \times M_n$ is an R-module with addition and scalar multiplication defined componentwise.

Example 3.7.9.

Let $R = Mat(2; \mathbb{C})$ and $M = \mathbb{C}^2$. Then $\begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$, so $\lambda \vec{v} = 0 \neq \lambda = 0$ or $\vec{v} = \vec{0}$.

Proposition 3.7.20 (Test for a Submodule). Let R be a ring and let M be an R-module. Let M' be a subset of M, then M' is a submodule if and only if:

 $\begin{array}{ll} (1) & 0_M \in M'; \\ (2) & a, b \in M' \Rightarrow a - b \in M'; \\ (3) & r \in R, a \in M' \Rightarrow ra \in M'. \end{array}$

Lemma 3.7.21.

Let $f: M \to N$ be an *R*-homomorphism. Then ker f is a submodule of M and im f is a submodule of N.

Lemma 3.7.28. Let $T \subseteq M$. Then $_R\langle T \rangle$ is the smalles submodule of M containing T.

Lemma 3.7.29. The intersection of *any* collection of submodules of M is a submodule of M.

Lemma 3.7.30. Let M_1, M_2 be a submodule of M. Then $M_1 + M_2$ is a submodule of M.

Theorem 3.7.32 (The Universal Property of Factor Modules). Let R be a ring, L, M R-modules and N a

submodule of M.

- (1) can : $M \to M/N$; $a \mapsto a + N$ is a surjective *R*-homomorphism with kernel *N*.
- (2) If $f: M \to L$ is an *R*-homomorphism with $f(N) = \{0_L\}$, so that $N \subseteq \ker f$, then there exists a unique homomorphism $\overline{f}: M/N \to L$ such that $f = \overline{f} \circ \operatorname{can}$.

Theorem 3.6.9 (First Isomorphism Theorem for Modules).

Let R be a ring, M,N be R-modules, then every $R\text{-homomorphism}\ f:M\to N$ induces an R-isomorphism:

$$\overline{f}: M/\ker f \xrightarrow{\sim} \operatorname{im} f.$$

Hint: \overline{f} from Universal Property, ker $\overline{f} = \{0 + \ker f\}$ for injectivity.

Exercise 59 (Second Isomorphism Theorem for Modules).

Let N, K be submodules of R-module M. Then K is submodule of $N + K, N \cap K$ is a submodule of N and

$$\frac{N+K}{K} \cong \frac{N}{N\cap K}$$

Exercise 60 (Third Isomorphism Theorem for Modules).

Let N, K be submodules of R-module M, s.t. $K \subseteq N$. Then N/K is a submodule of M/K and

$$\frac{M/K}{N/K} \cong M/N$$

Determinants and Eigenvalues Redux

Example 4.1.4.

The identity of \mathfrak{S}_n has length 0. A transposition swapping i and j has length 2|i - j| - 1.

Lemma 4.1.5 (Multiplicativity of Sign). For each $n \in \mathbb{N}$, sign of permutation sgn : $\mathfrak{S}_n \to \{\pm 1\}$ produces group homomorphism, i.e. $\forall \sigma, \tau \in \mathfrak{S}_n : \operatorname{sgn}(\sigma \tau) = \operatorname{sgn}(\sigma) \operatorname{sgn}(\tau).$

Exercise 61.

Let $\sigma \in \mathfrak{S}_n$ be permutation s.t. it moves *i* to the first place and leaves rest unchanged. Then σ has i-1 inversions and $\operatorname{sgn}(\sigma) = (-1)^{i-1}$.

Exercise 62.

Every permutation in \mathfrak{S}_n can be written as product of transpositions of neighbouring numbers, i.e. permutations of form $(i \ i + 1)$.

Definition 4.2.1.

Let $A \in Mat(n; R)$, where R is a ring. Then

$$\det A = \sum_{\sigma \in \mathfrak{S}_n} \operatorname{sgn}(\sigma) a_{1\sigma(a)} \dots a_{n\sigma n}$$

In degenerate case n = 0, "empty matrix" is assigned determinant of 1.

Example 4.2.4.

The determinant of an upper triangular matrix is the product of the entries along the main diagonal.

Exercise 63.

Let \mathbb{A} be a block-upper triangular matrix with diagonal entries $\mathbb{A}_{ii} = A_i$, for $A_i \in \operatorname{Mat}(n; R)$. Then det $\mathbb{A} = \det(A_1) \det(A_2) \dots \det(A_n)$.

Remark (unknown).

 $|\det(L)|$ describes how much linear mapping L changes areas. If sign of $\det(L)$ is positive, then L preserves orientation, if negative, then L reverses orientation.

Remark 4.3.2.

If $H: U \times U \to W$, U, W being *F*-vector spaces, is an *alternating* bilinear form, then $\forall a, b \in U: H(a, b) = -H(b, a)$. If $1_F + 1_F \neq 0_F$,

then $\forall a, b \in U : H(a, b) = -H(b, a)$ implies H is alternating. N.B.: this does **not** hold in $F = \mathbb{F}_2$!

Remark 4.3.5.

If $H: V \times V \times \ldots \times V \to W$, V, W being F-vector spaces, is an *alternating* bilinear form, then

$$H(\vec{v}_1, \dots, \vec{v}_i, \dots, \vec{v}_j, \dots, \vec{v}_n) = -H(\vec{v}_1, \dots, \vec{v}_j, \dots, \vec{v}_i, \dots, \vec{v}_n)$$

More generally, for $\sigma \in \mathfrak{S}_n$:

 $H(\vec{v}_{\sigma(1)},\ldots,\vec{v}_{\sigma(n)}) = \operatorname{sgn}(\sigma)H(\vec{v}_1,\ldots,\vec{v}_n)$ Converse is true provided $1_F + 1_F \neq 0_F$.

Theorem 4.3.6 (Characterisation of the Determinant).

Let F be a *field*. The mapping det : Mat $(n; F) \rightarrow F$ is the unique alternating multilinear form on *n*-tuples of column vectors with values in F s.t. det $\mathbb{I}_n = \mathbb{1}_F$.

Exercise 64.

Let $d : \operatorname{Mat}(n; F) \to F$ be an *alternating* multilinear form on *n*-tuples of column vectors in F^n , then $\forall A \in \operatorname{Mat}(n; F) : d(A) = d(e_1| \dots |e_n) \det(A).$

Theorem 4.4.1 (Multiplicativity of the

Determinant). Let R be a commutative ring, $A, B \in Mat(n; R)$. Then det(AB) = (det A)(det B).

Theorem 4.4.2 (Determinantal Criterion for Invertibility). Let F be a field, $A \in Mat(n; F)$. Then

det $A \neq 0 \Leftrightarrow A$ invertible. *Hint:* (\Leftrightarrow) $B = A^{-1}$, det (AB) = 1 by multiplicativity, (\Rightarrow) A not invertible, then dependent column(s), then alternating form 0.

Remark 4.4.3.

From Theorem 4.4.2 follows that $\det A^{-1} = (\det A)^{-1}$ and $\det (A^{-1}BA) = \det B$. Latter asserts that there exists unique determinant for an endomorphism.

 $\label{eq:constraint} \begin{array}{l} \textbf{Theorem 4.4.7} \mbox{ (Laplace's Expansion of the Determinant).} \end{array}$

Let $A = (a_{ij})$ with entries in commutative ring R. For fixed i, i-th row expansion is

$$\det A = \sum_{j=0}^{n} a_{ij} C_{ij}$$

and for fixed j, j-th column expansion is

$$\det A = \sum_{i=0}^{n} a_{ij} C_{ij}$$

Theorem 4.4.9 (Cramer's Rule). Let $A \in Mat(n; R)$, R being a commutative ring. Then $A \cdot adj(A) = (\det A)\mathbb{I}_n$.

Corollary 4.4.11 (Invertibility of Matrices). Let $A \in Mat(n; R)$, R being a commutative ring. Then A invertible $\Leftrightarrow \det A \in R^{\times}$.

Theorem 4.5.4 (Existence of Eigenvalues). Let $f: V \to V$ be an endomorphism, V a non-zero, finite dimensional vector space over F, where F is algebraically closed. Then f has an eigenvalue.

Remark 4.5.5.

Requirements in Theorem 4.5.4 are as tight as possible: consider infinite dimensional vector space $\mathbb{C}[X]$ with $f: P \mapsto X \cdot P$ and non-algebraically closed \mathbb{R}^2 with rotation by 90 degrees.

Theorem 4.5.8 (Eigenvalues and

Characteristic Polynomials). Let $A \in Mat(n; F)$, F being a field. The eigenvalues of $A: F^n \to F^n$ are the roots of χ_A . Hint: λ eigenvalue of $A \Leftrightarrow \exists \vec{v} \neq 0$ s.t. $A\vec{v} = \lambda \vec{v}$ $\Leftrightarrow \ker(A - \lambda \mathbb{I}_n) \neq \{\vec{0}\} \Leftrightarrow \det(A - \lambda \mathbb{I}_n).$

Exercise 67.

Let $A \in \operatorname{Mat}(n; F)$, F being a field. Then $\chi_A(x) = (-x)^n + \operatorname{tr}(A)(-x)^{n-1} + \ldots + \det(A).$

Remark 4.5.9.

- (2) Let A, B ∈ Mat(n; R) be representing matrices of f : V → V with respect to different bases. Then A and B are conjugate.
- (3) Let $A, B \in Mat(n; R)$, R being a commutative ring, be *conjugate*. Then $\chi_A = \chi_B$.
- (4) Let $f: V \to V$, V being an n-dimensional vector space over field F and let A be the representing matrix for f with respect to **any** basis. Then $\chi_f = \chi_A$.

Exercise 68.

Let $A, B \in Mat(n; F)$, F begin a field. Then A and B are conjugate $\Leftrightarrow \exists f : V \to V$ s.t. A and B are representing matrices of f.

Proposition 4.6.1 (Triangularisability). Let $f: V \to V, V$ being a finite dimensional *F*-vector space. Then the following is equivalent:

(1) f is triangularisable.

(2) χ_f decomposes into linear factors in F[X].

Remark 4.6.2.

- (1) Endomorphism $A: F^n \to F^n$ is triangularisable $\Leftrightarrow A$ is conjugate to an upper triangular matrix.
- (3) Endomorphism $f: F^n \to F^n$ is triangularisable \Leftrightarrow there exists sequence of subspaces $\{0\} = V_0 \subset V_1 \subset V_2 \subset \ldots \subset V_n = V$ s.t. V_i is *i*-dimensional and $f(V_i) \subseteq V_i$.

Remark 4.6.4.

Let $A \in Mat(n; F)$, then A *nilpotent* $\Leftrightarrow \chi_A(x) = (-x)^n$.

Lemma 4.6.8 (Linear Independence of Eigenvectors). Let $f: V \to V$ with eigenvectors $\vec{v}_1, \ldots, \vec{v}_n$ with pairwise different eigenvalues $\lambda_1, \ldots, \lambda_n$. Then $\vec{v}_1, \ldots, \vec{v}_n$ are linearly independent. *Hint:* Consider $(f - \lambda_2 \operatorname{id}_V) \circ \ldots \circ (f - \lambda_n \operatorname{id}_V)(\vec{v}_j) =$ $\prod_{i=2}^{n} (\lambda_i - \lambda_j)\vec{v}_i, 0 \text{ if } i \neq 1 \text{ and}$ $\prod_{i=2}^{n} (\lambda_1 - \lambda_j)\vec{v}_1 \text{ if } i = 1$. Apply to

 $\sum_{i=1}^{n} \alpha_i \vec{v}_i = \vec{0} \Rightarrow \alpha_1 \prod_{i=2}^{n} (\lambda_1 - \lambda_j) \vec{v}_1 = \vec{0} \Rightarrow \alpha_1 = 0. \text{ Repeat for rest.}$

Remark 4.6.3.

Let $A \in Mat(n; F)$, then A nilpotent $\Leftrightarrow \chi_A(x) = (-x)^n$.

Theorem 4.6.9 (The Cayley-Hamilton Theorem). Let $A \in Mat(n; R)$, with *commutative ring* R. Then $\chi_A(A) = 0$, the zero matrix. *Hint:* $B = A - x\mathbb{I} \in Mat(n, R[x])$, Cramer's Rule $\Rightarrow B \cdot adj(B) = det(B)\mathbb{I} = \chi_A(x)\mathbb{I}$, $adj(B) \in Mat(n, R[x])$. Equally $adj(B) \in Mat(n, R)[x] \Rightarrow adj(B) = \sum_{i \ge 0} x^i K_i$. Substitute s.t. $\chi_A(x)\mathbb{I} = AK_0 + \sum_{i \ge 1} x^i (AK_i - K_{i-1})$. Evaluate at A and cancel s.t. $\chi_A(x)\mathbb{I} = A^{n+1}C_n$. Degree of cofactors of $\operatorname{adj}(B)$ at most n-1, so $C_n = 0$.

Lemma 4.7.6.

Let $M \in Mat(n; \mathbb{R})$ be a Markov matrix. Then $\lambda = 1$ is an eigenvalue of M. *Hint*: Columns of $M - \mathbb{I}_n$ sum to $0 \Rightarrow$ sum of row vectors is $\vec{0} \Rightarrow$ linear dependence $\Rightarrow \det \left(M - \mathbb{I}_n \right) = 0 \Rightarrow \chi_M(1) = 0.$

Theorem 4.7.10 (Perron, 1907).

Let $M \in Mat(n; \mathbb{R})$ be a Markov matrix with **positive** entries, then eigenspace E(1, M) is one dimensional. There exists a unique basis vector $\vec{v} \in \mathcal{E}(1, M)$ whose entries are positive and sum to 1.

Inner Product Spaces

Example 5.1.4.

Let $\vec{v}, \vec{w}\mathbb{C}^n$, then *standard inner product* is $(\vec{v},\vec{w})=\vec{v}^T\circ \overline{\vec{w}}.$ N.B.: Conjugate on second.

Example 5.1.6.

Let \vec{v}, \vec{w} be orthogonal. Then Pythagoras' Theorem holds: $\|\vec{v} + \vec{w}\|^2 = \|\vec{v}\|^2 + \|\vec{w}\|^2$.

Theorem 5.1.10.

Every *finite* dimensional inner product space Vhas an orthonormal basis.

Hint: Induction on $\dim V$. Base Case dim V = 0 trivial. dim $V = n > 0 \Rightarrow \exists \vec{v} \in V$, normalize to \vec{v}_1 and consider $(-, \vec{v}_1): V \to \mathbb{R}; \vec{w} \to (\vec{w}, \vec{v}_1)$. Kernel of that has dim. n-1 by Rank-Nullity.

Exercise 73.

Let V be an inner product space, then $\forall T \subseteq V$ T^{\perp} is a subspace and $T^{\perp} = \langle T \rangle^{\perp}$.

Proposition 5.2.2.

Let $U \subseteq V$ be finite dimensional subspace of inner product space V. Then U, U^{\perp} are complementary, i.e. $V = U \oplus U^{\perp}$. *Hint:* Exercise 19. $\vec{v} \in U \cap U^T \Rightarrow (\vec{v}, \vec{v}) = 0 \Rightarrow$ $\vec{v} = \vec{0}$. Want $\vec{v} = \vec{p} + \vec{r}$ s.t. $\vec{p} \in U, \ \vec{r} \in U^{\perp}$. Thrm 5.1.10 $\Rightarrow U$ has orthonormal basis { \vec{v}_i s.t. $\vec{p} = \sum_{i=1}^{n} \left(\vec{v}, \vec{v}_i \right) \vec{v}_i.$ Take $\vec{r} = \vec{v} - \vec{p}$ s.t. $\left(\vec{r}, \vec{v}_j \right) = 0 \Rightarrow \vec{r} \in U^{\perp}.$

Proposition 5.2.4.

Let $U \subseteq V$ be finite dimensional subspace of inner product space V.

- (1) π_U is a linear mapping with $\operatorname{im}(\pi_u) = U$, $\ker\left(\pi_U\right) = U^{\perp};$
- if $\{\vec{v}_1, \ldots, \vec{v}_n\}$ orthonormal basis of U, then for $\vec{v} \in V$: $\pi_U(\vec{v}) = \sum_{i=1}^n (\vec{v}, \vec{v}_i) \vec{v}_i$;
- (3) $\pi_U^2 = \pi_U$, i.e. π_U idempotent.

Theorem 5.2.5 (Cauchy-Schwarz Inequality). Let $\vec{v}, \vec{w} \in V$, inner product space. Then

$$|\left(\vec{v},\vec{w}\right)\leqslant \left\|\vec{v}\right\|\left\|\vec{w}\right\|$$

with equality $\Leftrightarrow \vec{v}, \vec{w}$ linearly dependent. *Hint:* $\vec{w} = \vec{0}$ trivially true; $\vec{w} \neq 0$, $W = \langle \vec{w} \rangle$, $\vec{x} = \vec{v} - \pi_W(\vec{v}) \Rightarrow \vec{x} \perp \pi_W(\vec{v}) \text{ so Pythagoras}$ holds: $\|\vec{v}\|^2 = \|\vec{x} + \pi_W(\vec{v})\|^2 =$ $\|\vec{x}\|^2 + \|\pi_W(\vec{v})\|^2, \pi_W(\vec{v})$ from Prop. 5.2.4.

Corollary 5.2.6.

Let $\|\cdot\|$ be the norm on inner product space V, then $\forall \vec{v}, \vec{w} \in V$:

(1) $\|\vec{v}\| \ge 0$, equality $\Leftrightarrow \vec{v} = 0$;

(2) $\|\lambda \vec{v}\| = |\lambda| \|\vec{v}\|;$

(3) *Triangle Inequality:* $\|\vec{v} + \vec{w}\| = \|\vec{v}\| + \|\vec{w}\|$

Exercise 75. Let T^* be adjoint of T. Then $(T^*)^* = T$.

Theorem 5.3.4.

Let $T: V \to V, V$ begin a finite dimensional inner product space. Then T^* exists and is unique.

Hint: $\phi := (T(-), \vec{w}) : V \to F$, linear as $(-, \vec{w})$, T are. Thrm 5.1.10 $\Rightarrow \exists \{\vec{e}_i\}_{1 \leqslant i \leqslant n}$ orthonormal basis of $V \Rightarrow$ for $\vec{v} = \sum_{i=1}^{n} (\vec{v}, \vec{e}_i) \vec{e}_i \Rightarrow \phi(\vec{v}) =$ $\sum_{i=1}^{n} \left(\vec{v}, \vec{e_i} \right) \phi(\vec{e_i}) = \left(\vec{v}, \sum_{i=1}^{n} \overline{\phi(\vec{e_i})} \vec{e_i} \right) \Rightarrow \exists \vec{u}$ s.t. $\phi(\vec{v}) = (\vec{v}, \vec{u}) = (\vec{v}, T^*(\vec{w})) \Rightarrow T^*$ exists. $(\vec{v}, \vec{u} - \vec{u}') = \phi(\vec{v}) - \phi\vec{v}$ for uniqueness & show linearity with uniqueness.

Theorem 5.3.7.

Let $T: V \to V$ be a *self-adjoint* linear mapping on inner product space V. Then

- (1) every eigenvalue of T is real;
- (2) if λ, μ are distinct eigenvalues of T, then the corresponding eigenvectors are orthogonal;

(3) T has an eigenvalue.

Hint: (1) $\lambda(\vec{v}, \vec{v}) = (T\vec{v}, \vec{v}) = (\vec{v}, T\vec{v}) = \overline{\lambda}(\vec{v}, \vec{v}).$ (2) $\lambda(\vec{v}, \vec{w}) = (T\vec{v}, \vec{w}) = (\vec{v}, T\vec{w}) = \mu(\vec{v}, \vec{w}).$ (3) Over \mathbb{R} . $R(\vec{v}) = \frac{(T\vec{v},\vec{v})}{(\vec{v},\vec{v})}$ restricted to unit sphere, Heine-Borel Thrm \Rightarrow maximum at \vec{v}_+

in unit sphere & $R(\lambda \vec{v}) = R(\vec{v}) \Rightarrow \vec{v}_+$ is max. overall. $R_{\vec{w}}(t) = R(\vec{v}_+ + t\vec{w})$ is well-defined and

$$\begin{aligned} R'_{\vec{w}}(0) &= \frac{(T\vec{w}, \vec{v}_{+}) + (T\vec{v}_{+}, \vec{w})}{(\vec{v}_{+}, \vec{v}_{+})} - \\ & \frac{2\left(T\vec{v}_{+}, \vec{v}_{+}\right)\left(\vec{v}_{+}, \vec{w}\right)}{(\vec{v}_{+}, \vec{v}_{+})^{2}}. \end{aligned}$$
Use $\vec{w}^{\perp} \in V$ s.t. $\vec{v}_{+} \perp \vec{w}^{\perp} \Rightarrow \\ R'_{\vec{w}^{\perp}}(0) &= \frac{\left(T\vec{w}^{\perp}, \vec{v}_{+}\right) + \left(T\vec{v}_{+}, \vec{w}^{\perp}\right)}{(\vec{v}_{+}, \vec{v}_{+})} = 0 \Rightarrow \\ (T\vec{w}^{\perp}, \vec{v}_{+}) &= -\left(T\vec{v}_{+}, \vec{w}^{\perp}\right) \Rightarrow \vec{w}^{\perp} \perp T\vec{v}_{+} \Rightarrow \\ T\vec{v}_{+} \in (\langle \vec{v}_{+} \rangle^{\perp})^{\perp} = \langle \vec{v}_{+} \rangle \Rightarrow \\ \exists \lambda \in \mathbb{R} : T\vec{v}_{+} = \lambda \vec{v}_{+}. \end{aligned}$

Theorem 5.3.9 (The Spectral Theorem for Self-Adjoint Endomorphisms).

Let $T: V \to V$ be a *self-adjoint* linear map, V being a finite dimensional inner product space. Then V has an orthonormal basis consisting of eigenvectors of T. *Hint*: Induction on dim V. dim V = 1 holds by

Thrm 5.3.7. For dim V = n > 1 take any eigenvalue λ of T, exists by Thrm 5.3.7, and *normalized* eigenvector \vec{u} . $U = \langle \vec{u} \rangle, \vec{v} \in U^{\perp}$. $(\vec{u}, T\vec{v}) = \lambda (\vec{u}, \vec{v}) = 0 \Rightarrow T(U^{\perp}) \subseteq U^{\perp}$, so $T|_{U^{\perp}}: U^{\perp} \to U^{\perp}$ self-adjoint, induction hypothesis $\Rightarrow \exists$ orthonormal basis $B \Rightarrow$ $B \cup \{\vec{u}\}$ orthonormal basis V.

Exercise 76.

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Let $P \in Mat(n; \mathbb{R})$, then $P^T P = \mathbb{I}_n \Leftrightarrow$ columns of P form orthonormal basis for \mathbb{R}^n .

Corollary 5.3.12 (The Spectral Theorem for Real Symmetric Matrices). Let $A \in Mat(n, \mathbb{R})$ be *symmetric*. Then there exists $P \in Mat(n, \mathbb{R})$ orthogonal s.t.

 $P^T A P = P^{-1} A P = \operatorname{diag}(\lambda_1, \dots, \lambda_n)$

where $\lambda_1, \ldots, \lambda_n \in \mathbb{R}$ are eigenvalues of A, repeated accordingly.

Hint: Spectral Theorem & Exercise 76.

Exercise 78.

Let $P \in Mat(n; \mathbb{C})$, then $\overline{P}^T P = \mathbb{I}_n \Leftrightarrow$ columns of P form orthonormal basis for \mathbb{C}^n .

Corollary 5.3.15 (The Spectral Theorem for Hermitian Matrices).

Let $A \in Mat(n, \mathbb{C})$ be *hermitian*. Then there exists $P \in Mat(n, \mathbb{C})$ unitary s.t.

$$P^T A P = P^{-1} A P = \operatorname{diag}(\lambda_1, \dots, \lambda_n)$$

where $\lambda_1, \ldots, \lambda_n \in \mathbb{R}$ are eigenvalues of A, repeated accordingly.

Exercise Hw.6, Ex.3.

Let $T: V \to V$ be an endomorphism of a finite-dimensional inner product space. Let T^* be the adjoint of T. Then

(1) T^*T is self-adjoint; and

(2) if $T^*T = 0$, then T = 0.

Exercise Hw.6, Ex.4.

- (1) Let $A \in Mat(n; \mathbb{R})$ be an orthogonal matrix. Then det $A \in \{\pm 1\}$.
- (2) Let $A \in Mat(n; \mathbb{C})$ be a unitary matrix. Then det A lies on the unit circle in \mathbb{C} .

Hint: Spectral Theorem & Exercise 78.

Miscellaneous

Remark (unknown). Let \sim be an equivalence relation on $X, x, y \in X$ and E(x), E(y)equivalence classes for x, y respectively. The following are equivalent:

(1)
$$x \sim y;$$

(2) $E(x) = E(y);$
(3) $E(x) \cap E(y) \neq \emptyset.$

Proposition (unknown). A, B matrices, then $(A + B)^T = A^T + B^T$.

Proposition (unknown).

 $A \in \operatorname{Mat}(n; \mathbb{C})$, then $\det(\overline{A}^T) = \overline{\det(A)}$.

Theorem (Lagrange's Theorem).

Let G be a finite group and H a subgroup, then |H| divides |G|.

Definitions

Definition (unknown).

Let U, W be subspace of V, then $U+W\coloneqq \langle U\cup W\rangle,$ i.e. subspace generated by U and W together.

Definition 1.7.6.

Two vector spaces V_1 and V_2 are complementary if addition defines a bijection $V_1 \times V_2 \xrightarrow{\sim} V$. This produces a bijection $V_1 \oplus V_2 \xrightarrow{\sim} V$, we say $V = V_1 \oplus V_2$ is the (internal) direct sum of V_1, V_2 .

Definition 2.2.2.

An *elementary matrix* is a matrix which differs from the identity in at most one entry.

Definition 2.2.4.

A matrix with only 0's except possibly along the diagonal, where first only 1's then 0's, is in Smith Normal Form.

Definition 2.2.6.

Column/Row rank of a matrix is dimension of subspace spanned by columns/rows of said matrix.

Definition 2.2.8.

Rank of a matrix A, rkA, is column/row rank. If rank of a matrix is equal to number of rows/columns, then matrix has full rank.

Definition 32.

Endomorphism $f: V \to V$ is *nilpotent* if there exists $d \in \mathbb{N}$ s.t. $f^d = 0$.

Definition 2.4.6.

The *trace* of a matrix A, tr(A), is the *sum* of the diagonal entries.

Definition 3.1.8.

A *field* is a non-zero, commutative ring F in which every non-zero element $a \in F$ has an inverse $a^{-1} \in F$.

Definition 3.1.9.

A *skewfield* or *division ring* is a non-zero ring F in which every non-zero element $a \in F$ has an inverse $a^{-1} \in F$. N.B.: does *not* have to be commutative.

Definition 3.2.6. Let R be a ring. Element $a \in R$ is a *unit* if $a^{-1} \in R$, i.e. a is *invertible*.

Definition 3.2.12. Let *R* be a ring. Element $a \in R$ is a *zero-divisor* if $a \neq 0$ and $\exists b \in R$ s.t. $b \neq 0$ and either ab = 0 or ba = 0.

Definition 3.2.13. An *integral domain* is a *non-zero, commutative* ring with *no zero-divisors*.

Definition 3.3.11.

A field F is algebraically closed if each non-constant polynomial with coefficients in Fhas a root in F.

Definition 3.4.7.

Let R be a ring and $I \subseteq R$. Then I is an *ideal* of $R, I \trianglelefteq R$, if:

- (1) $I \neq \emptyset$;
- (2) $a, b \in I \Rightarrow a b \in I;$

(3) $\forall i \in I, r \in R : ri, ir \in I.$

E.g. $m\mathbb{Z} \leq \mathbb{Z}, R \leq R, \{0\} \leq R$.

Definition 3.4.11.

Let R be a commutative ring, $T \subset R$. Then the *ideal of* R *generated by* T is the set:

 $_{R}\langle T\rangle = \{r_{1}t_{1} + \ldots + r_{m}t_{m} : t_{i} \in T, r_{i} \in R\}$ including 0_{R} in case $T = \emptyset$.

Definition 3.4.15.

Let R be a commutative ring. Then $I \trianglelefteq R$ is a *principal ideal* if $\exists t \in R : I = \langle t \rangle$.

Definition 3.5.7.

A map $g: (X/\sim) \to Z$ is **well-defined** if there exists a map $f: X \to Z$ with property $x \sim y \Rightarrow f(x) = f(y)$ and $g = \overline{f}$, where $\overline{f}(E(x)) = f(x)$.

Definition 3.6.1. Let $I \leq R, x \in R$ then the set

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

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

Definition 3.6.3.

Let R be a ring, $I \leq R$ and \sim an equivalence relation defined by $x \sim y \Leftrightarrow x - y \in I$. Then R/I, the factor ring of R by I or the quotient of R by I is the set (R/I) of cosets of I in R.

Definition 4.1.1.

A *transposition* is a permutation swapping exactly two elements.

Definition 4.1.2.

An *inversion* of a permutation $\sigma \in \mathfrak{S}_n$ is a pair (i, j) s.t. $1 \leq i < j \leq n$ and $\sigma(i) > \sigma(j)$. The number of inversions of the permutation σ is *length of* σ , $\ell(\sigma)$:

$$\ell(\sigma) = |\{(i,j) : 1 \leqslant i < j \leqslant n \text{ but } \sigma(i) > \sigma(j)\}|$$

The sign of σ is $\operatorname{sgn}(\sigma) = (-1)^{\ell(\sigma)}$.

Definition 4.3.1.

Let U, V, W be *F*-vector spaces. A **bilinear form** $H: U \times V \rightarrow W$ is a mapping s.t. for all $a, b \in U$ and $c, d \in V$ and all $\lambda \in F$:

$$H(a + b, c) = H(a, c) + H(b, c)$$
$$H(\lambda a, c) = \lambda H(a, c)$$
$$H(a, c + d) = H(a, c) + H(a, d)$$
$$H(a, \lambda c) = \lambda H(a, c)$$

A bilinear form is *symmetric* if
$$U = V$$
 and

 $\forall a,b \in U: H(a,b) = H(b,a)$

and *alternating* or *antisymmetric* if U = V and

$$\forall a \in U : H(a, a) = 0.$$

Definition 4.3.4.

Let V, W be F-vector spaces, $H: V \times \ldots \times V$ multilinear form. Then H is *alternating* if it vanishes on any n-tuple of elements of V where at least two entries are equal:

$$(\exists i \neq j : v_i = v_j) \Rightarrow H(v_1, \dots, v_n) = 0$$

Definition 4.4.6.

Let $A \in Mat(n; R)$, R commutative ring. Let $1 \leq i, j \leq n$. 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 A with row i and column j removed.

Definition 4.4.8.

Let $A \in Mat(n; R)$, R being a commutative ring. Let C_{ji} be the (j, i)-cofactor of A, then the **adjugate matrix** adj(A) is the matrix with entries $adj(A)_{ij} = C_{ji}$.

Definition 4.5.6.

Let $A \in Mat(n; R)$, R being a commutative ring. Then the *characteristic polynomial of* A is $\chi_A(x) := \det (A - x \mathbb{I}_n)$.

Definition 4.5.9.

Let $A, B \in Mat(n; R)$, R being a commutative ring. Then A, B are **conjugate** if there exists invertible $P \in GL(n; R)$ s.t. $B = P^{-1}AP$.

Definition 4.6.1.

Let $f: V \to V, V$ being a finite dimensional F-vector space. Then f is *triangularisable* if there exists an ordered basis for V s.t. the representing matrix of f with respect to the basis is triangular.

Definition 4.6.5.

An endomorphism $f: V \to V$ of *F*-vector space V is *diagonalisable* if and only if there exists a basis of V consisting of eigenvectors of f. For finite dimensional V this is equivalent to representing matrix being diagonal with eigenvalues of f as entries.

Definition 4.7.5.

A Markov matrix or stochastic matrix, is a matrix M s.t. each entry is non-negative and the columns sum to 1.

Definition 5.1.1. V vector space over \mathbb{R} , *inner product* is mapping $(-, -) : V \times V \to \mathbb{R}$ such that for $\vec{x}, \vec{y}, \vec{z} \in V, \lambda, \mu \in \mathbb{R}$: $\begin{array}{ll} (1) & (\lambda \vec{x} + \mu \vec{y}, \vec{z}) = \lambda \, (\vec{x}, \vec{z}) + \mu \, (\vec{y}, \vec{z}); \\ (2) & (\vec{x}, \vec{y}) = (\vec{y}, \vec{z}); \end{array}$

(3) $(\vec{x}, \vec{x}) \ge 0$ and $0 \Leftrightarrow \vec{x} = \vec{0}$.

Definition 5.1.1. *V* vector space over \mathbb{C} , *inner product* is mapping $(-, -) : V \times V \to \mathbb{C}$ such that for $\vec{x}, \vec{y}, \vec{z} \in V, \lambda, \mu \in \mathbb{C}$:

- (1) $(\lambda \vec{x} + \mu \vec{y}, \vec{z}) = \lambda (\vec{x}, \vec{z}) + \mu (\vec{y}, \vec{z});$
- (2) $(\vec{x}, \vec{y}) = \overline{(\vec{y}, \vec{z})};$
- (3) $(\vec{x}, \vec{x}) \ge 0$ and $0 \Leftrightarrow \vec{x} = \vec{0}$.

N.B.: Complex inner product is hermitian, and so sesquilinear.

Definition 5.1.4.

A map $f: V \to W, V, W$ complex vector spaces, is *skew-linear* if for $\vec{v}, \vec{u} \in V, \lambda \in \mathbb{C}$:

(i)
$$f(\vec{v} + \vec{u}) = f(\vec{v}) + f(\vec{u});$$

(ii) $f(\lambda \vec{v}) = \overline{\lambda} f(\vec{v}).$

Definition 5.1.4.

A map $f: V_1 \times V_2 \to W$, complex vector spaces, that is linear in its first and skew-linear in its second variable is a *sesquilinear form*, i.e.:

(i) $f(\lambda \vec{v}, \vec{u}) = \lambda f(\vec{v}, \vec{u})$ (ii) $f(\vec{v}, \lambda \vec{u}) = \overline{\lambda} f(\vec{v}, \vec{u})$

Definition 5.1.4.

Let f be a sesquilinear form and let $f(\vec{v}, \vec{u}) = \overline{f(\vec{u}, \vec{v})}$, then f is *hermitian*.

Definition 5.1.5.

In complex or real inner product space, the **length** or **inner product norm** $\|\vec{v}\| \in \mathbb{R}$ is defined $\|\vec{v}\| = \sqrt{(\vec{v}, \vec{v})}$.

Definition 5.1.7.

A family $(\vec{v}_i)_{i \in I}$ of vectors in an inner product space is an *orthonormal family* if all \vec{v}_i have length 1 and are pairwise orthogonal, i.e. $(\vec{v}_i, \vec{v}_j) = \delta_{ij}$. If an orthonormal family is a basis, it is an *orthonormal basis*.

Definition 5.2.1.

Let V inner product space, $T\subseteq V.$ Then

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

is the orthogonal to T.

Definition 5.2.3.

Let $U \subseteq V$ be finite dimensional subspace of inner product space V. U^{\perp} is orthogonal complement to U. The map $\pi_U : V \to V; \vec{v} = \vec{p} + \vec{r} \mapsto \vec{p}, \vec{p} \in U,$ $\vec{r} \in U^{\perp}$ is the orthogonal projection from V

Definition 5.3.6.

onto U.

Let $A \in Mat(n, \mathbb{C})$ s.t. $A = \overline{A}^T$, then A is *hermitian*.

Definition 5.3.11. Let $P \in Mat(m, \mathbb{R})$. *P* is *orthogonal* if $P^T P = \mathbb{I}_n$, i.e. $P^{-1} = P^T$.

Definition 5.3.14.

Let $P \in Mat(m, \mathbb{C})$. *P* is *unitary* if $\overline{P}^T P = \mathbb{I}_n$, i.e. $P^{-1} = \overline{P}^T$.