Lecture 21:

Def: Let T be a linear operator on finite-dim inner product space V over F. If $\|T(\vec{x})\| = \|\vec{x}\|$ $\forall \vec{x} \in V$, then we call T is a unitary linear operator. (resp. orthogonal operator) if $F = \mathbb{C}$ (resp $F = \mathbb{R}$)

Lemma: Let U be a self-adjoint linear operator on a fin-dim inner product space V. If $\langle \vec{x}, U(\vec{x}) \rangle = 0$ $\forall \vec{x} \in V$, then $U = T_0 =$ zero transf.

<u>Pf</u>: Choose an orthonormal basis β for V consisting of eigenvectors of U.

If $\vec{x} \in \beta$, then $U(\vec{x}) = \lambda \vec{x}$ for some λ.

$$0 = \langle \vec{x}, U(\vec{x}) \rangle = \langle \vec{x}, \lambda \vec{x} \rangle = \bar{\lambda} \langle \vec{x}, \vec{x} \rangle = \bar{\lambda} \|\vec{x}\|^2$$

$$\Rightarrow \quad \lambda = 0$$

$\therefore \quad U(\vec{x}) = 0$ for $\forall \vec{x} \in \beta$

$\therefore \quad U = T_0$.

__Thm:__ For a linear operator T on a fin-dim inner product space V, the following are equivalent:

(a) $TT^* = T^*T = I$

(b) T preserves the inner product on V, i.e.,

$$\langle T(\vec{x}), T(\vec{y})\rangle = \langle \vec{x}, \vec{y}\rangle \quad \forall \vec{x}, \vec{y} \in V.$$

(c) $T(\underset{\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n\}}{\underset{\parallel}{\beta}}) \overset{def}{=} \{T(\vec{v}_1), \dots, T(\vec{v}_n)\}$ is an orthonormal basis for V for any orthonormal basis β for V

(d) $\exists$ an orthonormal basis β for V s.t. $T(\beta)$ is an orthonormal basis for V.

(e) $\|T(\vec{x})\| = \|\vec{x}\|$ for $\forall \vec{x} \in V$

<u>Proof:</u> (a) $\Rightarrow$ (b) : $\langle T(\vec{x}), T(\vec{y}) \rangle = \langle \vec{x}, \underbrace{T^* T}_{=I}(\vec{y}) \rangle = \langle \vec{x}, \vec{y} \rangle$

(b) $\Rightarrow$ (c) : Let $\beta = \{\vec{v}_1, \vec{v}_2, \ldots, \vec{v}_n\}$ be an orthonormal basis for V

Then $\langle T(\vec{v}_i), T(\vec{v}_j) \rangle = \langle \vec{v}_i, \vec{v}_j \rangle = \delta_{ij} \overset{def}{=} \begin{cases} 1 & \text{if } i=j \\ 0 & \text{if } i \neq j \end{cases}$

$\therefore$ $T(\beta)$ is an orthonormal basis for V.

(c) $\Rightarrow$ (d) : Obvious

(d) $\Rightarrow$ (e) : Let $\vec{x} \in V$, and $\beta = \{\vec{v}_1, \vec{v}_2, \ldots, \vec{v}_n\}$ = o.n. basis for V.

$\vec{x} = \sum_{i=1}^{n} a_i \vec{v}_i$ for some $a_1, \ldots, a_n \in F$. $\Rightarrow \|\vec{x}\|^2 \overset{def}{=} \langle \vec{x}, \vec{x} \rangle = \sum_{i=1}^{n} |a_i|^2$

(Check)

But $T(\beta)$ is o.n. basis.

$\therefore \|T(\vec{x})\|^2 = \left\| \sum_{i=1}^{n} a_i T(\vec{v}_i) \right\|^2 = \sum_{i=1}^{n} |a_i|^2$ $\quad \therefore \|T(\vec{x})\| = \|\vec{x}\|$

for $\forall \vec{x} \in V$.

(e) $\Rightarrow$ (a) : $\forall \vec{x} \in V$, $\langle \vec{x}, \vec{x} \rangle = \|\vec{x}\|^2 = \|T(\vec{x})\|^2 = \langle T(\vec{x}), T(\vec{x}) \rangle$

$= \langle \vec{x}, T^* T(\vec{x}) \rangle$

$$\Rightarrow \langle \vec{x}, \overbrace{(I - T^* T)}^{U}(\vec{x}) \rangle = 0 \quad \text{for all } \vec{x} \in V.$$

$\shortparallel$

Self-adjoint.

By lemma, we know $I - T^* T = T_0 \Rightarrow T^* T = I$

Similarly, we can show $TT^* = I$

Def: A matrix $A \in M_{n\times n}(\mathbb{R})$ is called orthogonal if:

$$A^T A = A A^T = I$$

The set of orthogonal real matrices is denoted as $O(n)$

A matrix $A \in M_{n\times n}(\mathbb{C})$ is called unitary if:

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

The set of unitary complex matrices is denoted as $U(n)$

Remark:

- T is unitary (or orthogonal) iff $\exists$ an o.n. basis β s.t. $[T]_\beta$ is unitary (resp. orthogonal).

  $\left([T^*]_\beta = ([T]_\beta)^*\right)$

- Let $\vec{v}_1, \dots, \vec{v}_n \in F^n$. Then: $A \stackrel{\text{def}}{=} \begin{pmatrix} | & | & & | \\ \vec{v}_1 & \vec{v}_2 & \cdots & \vec{v}_n \\ | & | & & | \end{pmatrix} \in M_{n\times n}(F)$ is unitary (or orthogonal) iff $\beta = \{\vec{v}_1, \dots, \vec{v}_n\}$ is an o.n. basis for $\mathbb{C}^n$ (resp $\mathbb{R}^n$)

Thm: Let $A \in M_{n\times n}(\mathbb{C})$. Then: L_A is normal iff A is unitarily equivalent to a diagonal matrix.

(That is, $\exists\, P \in U(n)$ s.t. $P^* A P$ is diagonal)

Pf: ($\Rightarrow$) Suppose L_A is normal. Then: $\exists$ an o.n. basis β, $\{\vec{v}_1, \ldots, \vec{v}_n\}$ of eigenvectors for $\mathbb{C}^n$ s.t. $[L_A]_\beta = P^{-1} \underset{\substack{\| \\ [L_A]_{\beta'}}}{A} P$ is diagonal, where $P = \begin{pmatrix} \vec{v}_1 & \vec{v}_2 & \cdots & \vec{v}_n \\ | & | & & | \end{pmatrix}$

β' = standard ordered basis

$\because$ P is unitary, $P^* P = P P^* = I \Rightarrow P^{-1} = P^*$.

($\Leftarrow$) Obvious. Exercise.

Thm: Let $A \in M_{n \times n}(\mathbb{R})$. Then: A is symmetric iff A is orthogonally equivalent to a diagonal matrix.

That is, $\exists P \in O(n)$ s.t. $P^T A P$ is diagonal.

e.g.

Consider $A = \begin{pmatrix} 4 & 2 & 2 \\ 2 & 4 & 2 \\ 2 & 2 & 4 \end{pmatrix}$. Then $\exists\, P \in O(3)$ s.t. $P^t A P$ is diagonal.

To find P explicitly, we first compute the eigenvalues of A:

$$f_A(t) = (8-t)(2-t)^2$$

So the eigenvalues are $\lambda = 2$ and $\lambda = 8$

For $\lambda = 8$, $(1,1,1)$ is an eigenvector

For $\lambda = 2$, $\{(-1,1,0), (-1,0,1)\}$ is a basis for the eigenspace E_2 but it is not orthogonal.

Applying the Gram-Schmidt process produces the orthogonal basis $\{(-1,1,0), (1,1,-2)\}$ of E_2.

Then an orthonormal basis for $\mathbb{R}^3$ consisting of eigenvectors of A is given by

$$\left\{ \frac{1}{\sqrt{2}}(-1,1,0), \frac{1}{\sqrt{6}}(1,1,-2), \frac{1}{\sqrt{3}}(1,1,1) \right\}$$

which gives P as

$$P = \begin{pmatrix} -1/\sqrt{2} & 1/\sqrt{6} & 1/\sqrt{3} \\ 1/\sqrt{2} & 1/\sqrt{6} & 1/\sqrt{3} \\ 0 & -2\sqrt{6} & 1/\sqrt{3} \end{pmatrix}.$$

Spectral Decomposition:

Prop: Let V be an inner product space and $W \subset V$ a fin-dim subspace with an o.n. basis $\{\vec{v}_1, \dots, \vec{v}_k\}$. Then:

the orthogonal projection $T : V \to V$ defined by:

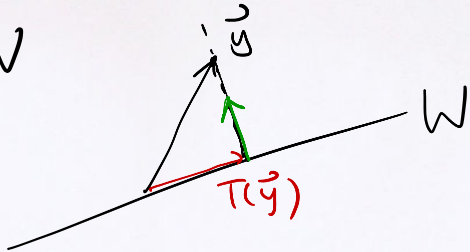
$$T(\vec{y}) = \sum_{i=1}^{k} \langle \vec{y}, \vec{v}_i \rangle \vec{v}_i$$

is a linear operator s.t.

(1) $N(T) = W^{\perp}$ and $R(T) = W$

(2) $T^2 = T$

(3) T is self-adjoint.



Pf: T is linear because $\langle \cdot , \cdot \rangle$ is linear in the first argument

$$N(T) = \left\{ \vec{y} \in V : \sum_{i=1}^{k} \langle \vec{y}, \vec{v}_i \rangle \vec{v}_i = \vec{0} \right\}$$

$$= \left\{ \vec{y} \in V : \langle \vec{y}, \vec{v}_i \rangle = 0 \text{ for } i = 1, 2, \ldots, k \right\} = W^{\perp}$$

By definition, $R(T) \subset W$

For $\forall \vec{u} \in W$, we have: $\vec{u} = \sum_{i=1}^{k} \langle \vec{u}, \vec{v}_i \rangle \vec{v}_i = T(\vec{u}) \in R(T)$

$\therefore$ $W = R(T)$ and $T|_W = I_W$

$$\therefore \quad T^2 = T \circ T = \underset{\substack{\shortparallel \\ W}}{T|_{R(T)}} \circ T = I_W \circ T = T$$

For any $\vec{x}, \vec{y} \in V$, write $\vec{x} = \vec{x}_1 + \vec{x}_2 \quad \vec{x}_1 \in W, \ \vec{x}_2 \in W^\perp$

$$\vec{y} = \vec{y}_1 + \vec{y}_2 \quad \vec{y}_1 \in W, \ \vec{y}_2 \in W^\perp$$

Then: $$\langle \vec{x}, T(\vec{y}) \rangle = \langle \underset{\underset{W}{\uparrow}}{\vec{x}_1} + \underset{\underset{W^\perp}{\uparrow}}{\vec{x}_2}, \underset{\underset{\underset{W}{\uparrow}}{\vec{y}_1}}{\underset{\parallel}{T(\vec{y}_1)}} + \underset{\underset{\vec{0}}{\parallel}}{T(\vec{y}_2)} \rangle = \langle \vec{x}_1, \vec{y}_1 \rangle$$

$$\langle T(\vec{x}), \vec{y} \rangle = \langle \underset{\underset{\underset{W}{\uparrow}}{\vec{x}_1}}{\underset{\parallel}{T(\vec{x}_1)}} + \underset{\underset{\vec{0}}{\parallel}}{T(\vec{x}_2)}, \underset{\underset{W}{\uparrow}}{\vec{y}_1} + \underset{\underset{W^\perp}{\uparrow}}{\vec{y}_2} \rangle = \langle \vec{x}_1, \vec{y}_1 \rangle$$

$$\langle T(\vec{x}), \vec{y} \rangle = \langle \vec{x}, T^*(\vec{y}) \rangle$$

$$\therefore \ T^* = T \Rightarrow T \text{ is self-adjoint.}$$

Thm: Let T be a linear operator on a fin-dim inner product space V over F with distinct eigenvalues $\lambda_1, \lambda_2, \dots, \lambda_k$ (spectrum of T)

Assume T is normal (resp. self-adjoint) if $F = \mathbb{C}$ (resp $F = \mathbb{R}$)

For $i = 1, 2, \dots, k$, let $E_i = E_{\lambda_i} = \{\vec{x} \in V : T(\vec{x}) = \lambda_i \vec{x}\}$.

and let T_i be the orthogonal projection onto E_i.

Then:

(a) $V = E_1 \oplus E_2 \oplus \dots \oplus E_k$

(b) $E_i^\perp = \bigoplus_{j \neq i} E_j$ for $i = 1, 2, \dots, k$

(c) $T_i T_j = \delta_{ij} T_j$ for $1 \le i, j \le k$

(d) $I = T_1 + T_2 + \dots + T_k$ ← Resolution of the identity transformation.

(e) $T = \lambda_1 T_1 + \lambda_2 T_2 + \dots + \lambda_k T_k$ ← Spectral decomposition.

Remark: $V = E_1 \oplus E_2 \oplus \dots \oplus E_k$ means -

① $V = E_1 + E_2 + \dots + E_k \overset{def}{=} \{\vec{x}_1 + \vec{x}_2 + \dots + \vec{x}_k : \vec{x}_j \in E_j$ for $j = 1, 2, \dots, k\}$

② $E_i \cap \left(\sum_{j \neq i} E_j \right) = \{\vec{0}\}$ for $\forall i$

Consequences: ① $\dim(V) = \dim(E_1) + \dots + \dim(E_k)$

② For any $\vec{v} \in V$,

$\vec{v}$ can be written uniquely as

$$\vec{v} = \underset{\underset{E_1}{\wedge}}{\vec{x}_1} + \dots + \underset{\underset{E_k}{\wedge}}{\vec{x}_k}$$

Pf: (a) This follows from the fact that T is diagonalizable

$\exists$ o.n. basis of eigenvectors $\beta = \{\vec{v}_1, \vec{v}_2, \ldots, \vec{v}_i, \ldots, \vec{v}_n\}$

$E_1 \quad E_2 \quad E_k$

(b) $\because E_j \subset E_i^{\perp}$ for $j \neq i$ $\therefore \bigoplus_{j \neq i} E_j \subset E_i^{\perp}$

Now, $\dim(E_i^{\perp}) = \dim(V) - \dim(E_i)$

$$= \sum_{j \neq i} \dim(E_j) = \dim\Big(\bigoplus_{j \neq i} E_j\Big)$$

$\therefore E_i^{\perp} = \bigoplus_{j \neq i} E_j$

(c) $T_i T_j = T_i\big|_{R(T_j)} T_j = \delta_{ij} I\big|_{E_j} T_j = \delta_{ij} T_j$

$R(T_j) = E_j \subset E_i^{\perp}$ if $j \neq i$

(d) + (e) : $\because$ $V = E_1 \oplus E_2 \oplus \cdots \oplus E_k$

$\therefore$ for any $\vec{x} \in V$, $\vec{x}$ can be written uniquely as:

$$\vec{x} = \vec{x}_1 + \vec{x}_2 + \cdots + \vec{x}_k \ , \quad \vec{x}_i \in E_i \text{ for } \forall i = 1, 2, \ldots, k.$$

Then: $T_i(\vec{x}) = T_i(\vec{x}_1 + \cdots + \vec{x}_k) = \vec{x}_i$

$$\Rightarrow (T_1 + T_2 + \cdots + T_k)(\vec{x}) = \vec{x}_1 + \vec{x}_2 + \cdots + \vec{x}_k = \vec{x} \quad \forall \vec{x}$$

$$\therefore \ T_1 + T_2 + \cdots + T_k = I$$

Also, $T(\vec{x}) = T(\vec{x}_1) + T(\vec{x}_2) + \cdots + T(\vec{x}_k)$

$$= \lambda_1 \underbrace{\vec{x}_1}_{= T_1(\vec{x})} + \lambda_2 \underbrace{\vec{x}_2}_{= T_2(\vec{x})} + \cdots + \lambda_k \underbrace{\vec{x}_k}_{= T_k(\vec{x})}$$

$$= (\lambda_1 T_1 + \lambda_2 T_2 + \cdots + \lambda_k T_k)(\vec{x})$$

$$\therefore \ T = \lambda_1 T_1 + \lambda_2 T_2 + \cdots + \lambda_k T_k.$$