



29. Juni 2006

# Linear Algebra II (MCS), SS 2006, Exercise 11

## Mini-Quiz

- (1) The adjoint  $\phi^*$  of an endomorphism  $\phi$  of an euclidean vector space V is defined by...?
  - $\Box \langle \phi^*(v) | \phi^*(w) \rangle = \langle v | \phi(w) \rangle$
  - $\sqrt{\langle v | \phi(w) \rangle} = \langle \phi(v)^* | w \rangle$
  - $\Box \ \langle \phi(v) | w \rangle = \langle w | \phi(v) \rangle$

for all  $v, w \in V$ .

- (2) An endomorphism  $\phi$  of an euclidean vector space V is called self-adjoint, if...?
  - $\Box \langle \phi(v) | \phi(w) \rangle = \langle v | w \rangle$
  - $\sqrt{\langle v|\phi(w)\rangle} = \langle \phi(v)|w\rangle$
  - $\Box \langle \phi(v) | w \rangle = \langle w | \phi(v) \rangle$
  - for all  $v, w \in V$ .
- (3) If  $\lambda_1, \ldots, \lambda_r$  are the distinct eigenvalues of a selfadjoint endomorphism,  $v_i$ , resp.  $U_i$ , is an eigenvector, resp. the eigenspace, for  $\lambda_i, i = 1, \ldots, r$ , then for  $i \neq j$ :
  - $\Box \lambda_i \perp \lambda_j.$
  - $\sqrt{v_i \perp v_j}$ .
  - $\sqrt{U_i \perp U_j}$ .

(4) Is there a scalar product on  $\mathbb{R}^2$  such that the shearing associated with  $A = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$  is self adjoint?

 $\Box$  Yes, put  $\langle x, y \rangle := x_1y_1 + x_1y_2 + x_2y_2.$ 

- $\hfill\square$  Yes, the standard scalar product already has this property.
- $\sqrt{}$  No, because A is not symmetric.

# Groupwork

 ${f G}\,49$  Determine the diagonal form of the following matrix after a principal axes transformation:

	(1)	1	1	1	$\begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \end{pmatrix}$	
	1	1	1	1	1	
A =	1	1	1	1	1	
	1	1	1	1	1	
	$\backslash 1$	1	1	1	1/	

Do so just by thought, without lengthy computations.

Hint: What is the image of A? What does A do to the elements of its image?

**G 50** Let  $A = \frac{1}{2} \begin{pmatrix} 1 & -1 & -\sqrt{2} \\ -1 & 1 & -\sqrt{2} \\ \sqrt{2} & \sqrt{2} & 0 \end{pmatrix}$ . Show that A is orthogonal and determine its axis of rotation in  $\mathbb{R}^3$ , as

well as the angle  $\omega$  of rotation around this axis. What is the normal form of A?

- **G 51** Let  $\phi$  be an endomorphism of a vector space V with scalar product. Show:
  - (i) A linear subspace U of V is  $\phi$ -invariant if and only if  $U^{\perp}$  is  $\phi^*$ -invariant.
  - (ii) ker  $\phi = (\operatorname{im} \phi^*)^{\perp}$  and  $\operatorname{im} \phi = (\ker \phi^*)^{\perp}$ .
  - (iii) If  $\phi$  is orthogonal (or unitary) and U is  $\phi$ -invariant, then  $U^{\perp}$  is also  $\phi$ -invariant.
- **G 52** Let  $\phi$  and  $\psi$  be endomorphisms of a finite dimensional vector space V with scalar product and  $\lambda \in K$ . Show:
  - (i)  $(\phi + \psi)^* = \phi^* + \psi^*$ , (ii)  $(\phi\psi)^* = \psi^*\phi^*$ ,

$$(iii) \quad (\lambda \cdot \phi)^* = \lambda \phi^*, \qquad (iv) \quad (\phi^*)^* = \phi,$$

(v)  $id^* = id, 0^* = 0$  (vi)  $(\phi^{-1})^* = (\phi^*)^{-1}$ , if  $\phi$  is invertible.

- **G 53** (i) Show that for every invertible complex  $n \times n$  matrix A there are a uniquely determined positively definite hermitean matrix H and a unitary matrix S with A = HS. More precisely,  $H = \sqrt{(AA^*)}$  (see ex. **H 36**) and  $S = H^{-1}A$ . If A is real then so are H and S. The above decomposition of A into H and S is called *polar decomposition*.
  - (ii) Determine the polar decomposition of the matrix  $\begin{pmatrix} \sqrt{2} & \sqrt{2} \\ -\sqrt{2} & \sqrt{2} \end{pmatrix}$

## Homework

**H 40** Compute the pseudoinverse of  $A = \begin{pmatrix} 1 & i \\ 0 & 0 \\ -1 & -i \end{pmatrix}$  and use it to determine the best approximate solution of Ax = b with **Corr**:  $b = \begin{pmatrix} 1 & 1 \\ 0 & 1 \\ -1 & -i \end{pmatrix}$ 

of Ax = b with **Corr.:**  $b = (1, 1, 1)^t$ .

- **H 41** Show that the following properties of an endomorphism  $\phi : V \to V$  of a vector space with scalar product  $\langle \cdot | \cdot \rangle$  are equivalent:
  - (i)  $\phi^* = \phi^{-1}$ ,
  - (ii)  $\langle \phi(u) | \phi(v) \rangle = \langle u | v \rangle$  for all  $u, v \in V$ ,
  - (iii)  $\|\phi(u)\| = \|u\|$  for all  $u \in V$ .
  - (iv)  $\|\phi(u) \phi(v)\| = \|u v\|$  for all  $u, v \in V$ .

Remark: If V is euclidean, a  $\phi$  with the above properties is called *orthogonal*. If V is unitary, then such a  $\phi$  is called *unitary*.

- **H 42** Let V be a vector space with scalar product  $\langle \cdot | \cdot \rangle$  and  $\phi$  an endomorphism of V. Show that each of the following conditions imply that  $\phi = 0$ :
  - (i)  $\langle \phi(u) | v \rangle = 0$  for all  $u, v \in V$ .
  - (ii) V is unitary and  $\langle \phi(u) | u \rangle = 0$  for all  $u \in V$ .
  - (iii)  $\phi$  is selfadjoint and  $\langle \phi(u) | u \rangle = 0$  for all  $u \in V$ .

Give an example of an endomorphism  $\phi \neq 0$  on an euclidean space V with  $\langle \phi(u) | u \rangle = 0$  for all  $u \in V$ . Hint: In some cases it may be helpful to polarize the quadratic form  $\langle \phi(u) | u \rangle$  (i.e. what is  $\langle \phi(u) | v \rangle$ ?). In (ii), what happens if you substitute u with iu?

- **H 43** Let V be a vector space with scalar product  $\langle \cdot | \cdot \rangle$  and let  $\alpha = \{e_1, \ldots, e_n\}$  be any basis of V. Let further A denote the Gram-matrix of  $\langle \cdot | \cdot \rangle$  w.r.t.  $\alpha$  and let  $\phi : V \to V$  be an endomorphism. Show that  $\phi$  is selfadjoint if and only if **Corr.**:  $A \cdot \phi^{\alpha}$  is a hermitean matrix.
- **H 44** Let V be a finite dimensional vector space with scalar product  $\langle \cdot | \cdot \rangle$  and basis  $\alpha$ .
  - (i) Suppose that  $\phi$  is an endomorphism associated to a hermitean form  $\Phi$  on V. Show that  $\phi^{\alpha}$  is a hermitean matrix, if  $\alpha$  is an on-basis.
  - (ii) For  $V = \mathbb{R}^2$  with the standard scalar product and  $\alpha = \{(1,2)^t, (0,-1)^t\}$  consider the endomorphism  $\phi : \mathbb{R}^2 \to \mathbb{R}^2$  with matrix  $\phi^{\alpha} = \begin{pmatrix} 0 & -1 \\ -9 & 2 \end{pmatrix}$ . Show that  $\phi$  is selfadjoint, i.e.  $\phi = \phi^*$ , and determine the symmetric bilinear form  $\Phi$  associated with  $\phi$ .

## Linear Algebra II (MCS), SS 2006, Exercise 11, Solution

### **Mini-Quiz**

- (1) The adjoint  $\phi^*$  of an endomorphism  $\phi$  of an euclidean vector space V is defined by...?
  - $\Box \langle \phi^*(v) | \phi^*(w) \rangle = \langle v | \phi(w) \rangle$
  - $\sqrt{\langle v|\phi(w)\rangle} = \langle \phi(v)^*|w\rangle$
  - $\Box \langle \phi(v) | w \rangle = \langle w | \phi(v) \rangle$
  - for all  $v, w \in V$ .
- (2) An endomorphism  $\phi$  of an euclidean vector space V is called self-adjoint, if...?
  - $\Box \langle \phi(v) | \phi(w) \rangle = \langle v | w \rangle$
  - $\sqrt{\langle v | \phi(w) \rangle} = \langle \phi(v) | w \rangle$
  - $\Box \langle \phi(v) | w \rangle = \langle w | \phi(v) \rangle$
  - for all  $v, w \in V$ .
- (3) If  $\lambda_1, \ldots, \lambda_r$  are the distinct eigenvalues of a selfadjoint endomorphism,  $v_i$ , resp.  $U_i$ , is an eigenvector, resp. the eigenspace, for  $\lambda_i, i = 1, \ldots, r$ , then for  $i \neq j$ :
  - $\Box \lambda_i \perp \lambda_j$ .
  - $\sqrt{v_i \perp v_j}$ .
  - $\sqrt{U_i \perp U_i}$ .

(4) Is there a scalar product on  $\mathbb{R}^2$  such that the shearing associated with  $A = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$  is self adjoint?

- $\Box$  Yes, put  $\langle x, y \rangle := x_1 y_1 + x_1 y_2 + x_2 y_2.$
- $\Box$  Yes, the standard scalar product already has this property.
- $\sqrt{}$  No, because A is not symmetric.

## Groupwork

**G 49** Determine the diagonal form of the following matrix after a principal axes transformation:

Do so just by thought, without lengthy computations.

Hint: What is the image of A? What does A do to the elements of its image?

We see at a glance that A has rank equal to one. The image is the span of the vector  $v = (1, 1, 1, 1, 1)^t$ . Accordingly, the kernel is 4-dimensional. If we apply A to its image, then  $Av = (5, 5, 5, 5, 5)^t =$  $5 \cdot (1, 1, 1, 1, 1)^t$  wherefore v is an eigenvector to the eigenvalue 5. We conclude that the normal form

**G 50** Let  $A = \frac{1}{2} \begin{pmatrix} 1 & -1 & -\sqrt{2} \\ -1 & 1 & -\sqrt{2} \\ \sqrt{2} & \sqrt{2} & 0 \end{pmatrix}$ . Show that A is orthogonal and determine its axis of rotation in  $\mathbb{R}^3$ , as

well as the angle  $\omega$  of rotation around this axis. What is the normal form of A?

It is an easy calculation that  $AA^t = A^tA = I$ . Hence, A is orthogonal. Since  $A \neq A^t$ , the axis of rotation can be calculated as the kernel of  $A - A^t = \begin{pmatrix} 0 & 0 & -\sqrt{2} \\ 0 & 0 & -\sqrt{2} \\ \sqrt{2} & \sqrt{2} & 0 \end{pmatrix}$ . This yields  $v_1 = \frac{1}{\sqrt{2}}(1, -1, 0)^t$ , which is obviously an eigenvector to the eigenvalue of  $A - A^t = \begin{pmatrix} 0 & 0 & -\sqrt{2} \\ 0 & 0 & -\sqrt{2} \\ \sqrt{2} & \sqrt{2} & 0 \end{pmatrix}$ .

which is obviously an eigenvector to the eigenvalues 1. The angle of rotation is determined by  $\cos \omega =$  $(1 \ 0 \ 0)$ 

$$\frac{1}{2}(\text{tr}A - \det A) = \frac{1}{2}(1-1) = 0. \text{ Hence, } \omega = \frac{\pi}{2}. \text{ The normal form is given by } \begin{pmatrix} 0 & 0 & -1 \\ 0 & 1 & 0 \end{pmatrix}$$

**G 51** Let  $\phi$  be an endomorphism of a vector space V with scalar product. Show:

- (i) A linear subspace U of V is  $\phi$ -invariant if and only if  $U^{\perp}$  is  $\phi^*$ -invariant.
- (ii) ker  $\phi = (\operatorname{im} \phi^*)^{\perp}$  and  $\operatorname{im} \phi = (\ker \phi^*)^{\perp}$ .
- (iii) If  $\phi$  is orthogonal (or unitary) and U is  $\phi$ -invariant, then  $U^{\perp}$  is also  $\phi$ -invariant.

To (i): Suppose that U is  $\phi$ -invariant and let  $v \in U^{\perp}$  be arbitrary. Then for all  $u \in U$  we have

$$\langle \phi^*(v) | u \rangle = \langle v | \phi(u) \rangle = 0.$$

Therefore  $U^{\perp}$  is  $\phi^*$ -invariant. For the other implication we interchange the rôles of  $\phi$  and  $\phi^*$  and U and  $U^{\perp}$  and use that  $(\phi^*)^* = \phi$  and  $(U^{\perp})^{\perp} = U$ .

- To (ii): Let  $v \in \ker \phi$  be arbitrary. Then for all  $\phi^*(w) \in \operatorname{im} \phi^*$  we have  $\langle v | \phi^*(w) \rangle = \langle \phi(v) | w \rangle = 0$ . Hence, ker  $\phi \subset (\operatorname{im} \phi^*)^{\perp}$ . Conversely, if  $v \in (\operatorname{im} \phi^*)^{\perp}$ , then for all  $w \in V$  we have  $0 = \langle v | \phi^*(w) \rangle = \langle \phi(v) | w \rangle$ . So we also have ker  $\phi \supset (\operatorname{im} \phi^*)^{\perp}$  and thus in fact equality. Again, interchanging the roles of  $\phi$  and  $\phi^*$  and using  $(U^{\perp})^{\perp} = U$  we obtain the second equality.
- To (iii): By (i) we have that  $U^{\perp}$  is  $\phi^*$ -invariant. Since in particular,  $\phi^* = \phi^{-1}$  is bijective, we have  $\phi^*(U^{\perp}) = U^{\perp}$ . If we apply  $\phi$  on both sides of this equation, we end up, using  $\phi \circ \phi^* = id$ , with  $U^{\perp} = \phi(U^{\perp})$  which shows that  $U^{\perp}$  is  $\phi$ -invariant.
- **G 52** Let  $\phi$  and  $\psi$  be endomorphisms of a finite dimensional vector space V with scalar product and  $\lambda \in K$ . Show:
  - $\begin{array}{ll} (i) & (\phi+\psi)^*=\phi^*+\psi^*, & (ii) & (\phi\psi)^*=\psi^*\phi^*, \\ (iii) & (\lambda\cdot\phi)^*=\bar{\lambda}\phi^*, & (iv) & (\phi^*)^*=\phi, \\ (v) & \mathrm{id}^*=\mathrm{id}, \ 0^*=0 & (vi) & (\phi^{-1})^*=(\phi^*)^{-1}, \ \mathrm{if} \ \phi \ \mathrm{is \ invertible}. \end{array}$
  - To (i):  $\langle (\phi + \psi)^*(v) | w \rangle = \langle v | (\phi + \psi)(w) \rangle = \langle v | \phi(w) \rangle + \langle v | \psi(w) \rangle = \langle \phi^*(v) | w \rangle + \langle \psi^*(v) | w \rangle = \langle (\phi^* + \psi^*)(v) | w \rangle.$
  - To (ii):  $\langle (\phi \circ \psi)^*(v) | w \rangle = \langle v | (\phi \circ \psi)(w) \rangle = \langle v | \phi(\psi(w)) \rangle = \langle \phi^*(v) | \psi(w) \rangle = \langle (\psi^* \circ \phi^*)(v) | w \rangle.$
  - To (iii):  $\langle (\lambda\phi)^*(v)|w\rangle = \langle v|(\lambda\phi)(w)\rangle = \lambda\langle v|\phi(w)\rangle = \lambda\langle \phi^*(v)|w\rangle = \langle \bar{\lambda}\phi^*(v)|w\rangle.$
  - To (iv):  $\langle (\phi^*)^*(v) | w \rangle = \langle v | \phi^*(w) \rangle = \langle \phi(v) | w \rangle.$
  - To (v):  $\langle (\mathrm{id}^*)(v)|w\rangle = \langle v|\mathrm{id}(w)\rangle = \langle \mathrm{id}(v)|w\rangle$  and  $0^* = 0$  by (iii) with  $\lambda = 0$ .
  - To (vi): Since  $\phi \circ \phi^{-1} = \text{id}$  we can apply (ii) and (v) to obtain  $(\phi^{-1})^* \circ \phi^* = \text{id}$ , whence  $(\phi^{-1})^* = (\phi^*)^{-1}$ .
- **G 53** (i) Show that for every invertible complex  $n \times n$  matrix A there are a uniquely determined positively definite hermitean matrix H and a unitary matrix S with A = HS. More precisely,  $H = \sqrt{(AA^*)}$  (see ex. **H 36**) and  $S = H^{-1}A$ . If A is real then so are H and S. The above decomposition of A into H and S is called *polar decomposition*.
  - (ii) Determine the polar decomposition of the matrix  $\begin{pmatrix} \sqrt{2} & \sqrt{2} \\ -\sqrt{2} & \sqrt{2} \end{pmatrix}$
  - To (i): Since A is invertible,  $AA^*$  is clearly positively definite, as it is congruent to the identity matrix. By exercise **H** 36 the square root  $H = \sqrt{(AA^*)}$  is a well defined, unique and positively definite hermitean matrix. If we define  $S = H^{-1}A$ , then according to the rules of exercise **G** 52, which clearly hold for matrices, too:

$$S^*S = (H^{-1}A)^*H^{-1}A = A^*(H^*)^{-1}H^{-1}A = A^*(H^2)^{-1}A = A^*(AA^*)^{-1}A = I,$$

which shows that S is unitary. We furthermore have  $HS = HH^{-1}A = A$ , which completes the proof of existence for the decomposition. In order to prove the uniqueness of the decomposition, suppose that A = HS as claimed. Then  $H = AS^*$  and  $H^2 = HH^* = AS^*SA^* = AA^*$ . Since the root of  $AA^*$  is unique, we have  $H = \sqrt{AA^*}$  and then  $S = H^{-1}A$  is also uniquely determined.

To (ii): For 
$$A = \begin{pmatrix} \sqrt{2} & \sqrt{2} \\ -\sqrt{2} & \sqrt{2} \end{pmatrix}$$
 we have  $AA^* = \begin{pmatrix} 4 & 0 \\ 0 & 4 \end{pmatrix}$ , then  $H = \begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix}$  and  $S = \begin{pmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ -1/\sqrt{2} & 1/\sqrt{2} \end{pmatrix}$ .

#### Homework

**H 40** Compute the pseudoinverse of  $A = \begin{pmatrix} 1 & i \\ 0 & 0 \\ -1 & -i \end{pmatrix}$  and use it to determine the best approximate solution of Ax = b with **Corr.**:  $b = (1, 1, 1)^t$ .

In exercise **G44** the singular value decomposition of A was computed as  $U^*AV = \begin{pmatrix} \Sigma & 0 \\ 0 & 0 \end{pmatrix}$ , with

$$U = \begin{pmatrix} \frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \\ 0 & 1 & 0 \\ -\frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \end{pmatrix}, V = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & i \\ -i & -1 \end{pmatrix} \text{ and } \Sigma = (2). \text{ The pseudoinverse } A^+ \text{ of } A \text{ is then } A^+ = V \begin{pmatrix} \Sigma^{-1} & 0 \\ 0 & 0 \end{pmatrix} U^* = \frac{1}{4} \begin{pmatrix} 1 & 0 & -1 \\ -i & 0 & i \end{pmatrix} = \frac{1}{4} A^*. \text{ Hence, the best approximate solution for } Ax = b \text{ is } x = A^+ b = 0.$$

- **H 41** Show that the following properties of an endomorphism  $\phi : V \to V$  of a vector space with scalar product  $\langle \cdot | \cdot \rangle$  are equivalent:
  - (i)  $\phi^* = \phi^{-1}$ ,
  - (ii)  $\langle \phi(u) | \phi(v) \rangle = \langle u | v \rangle$  for all  $u, v \in V$ ,
  - (iii)  $\|\phi(u)\| = \|u\|$  for all  $u \in V$ .
  - (iv)  $\|\phi(u) \phi(v)\| = \|u v\|$  for all  $u, v \in V$ .

Remark: If V is euclidean, a  $\phi$  with the above properties is called *orthogonal*. If V is unitary, then such a  $\phi$  is called *unitary*.

- (i)  $\Leftrightarrow$  (ii):  $\langle u|v \rangle = \langle \phi^* \circ \phi(u)|v \rangle = \langle \phi(u)|\phi(v) \rangle$ , for all  $u, v \in V$ . The other implication follows from  $\langle u|v \rangle = \langle \phi(u)|\phi(v) \rangle = \langle \phi^* \circ \phi(u)|v \rangle$ , for all  $u, v \in V$  and therefore  $\phi^* \circ \phi(v) = v$  for all  $v \in V$ . This in turn implies  $\phi^* = \phi$ .
- (ii)  $\Rightarrow$  (iii): In (ii), just take v = u and take the square root from  $\|\phi(u)\|^2 = \langle \phi(u)|\phi(u)\rangle = \langle u|u\rangle = \|u\|^2$ .
- (iii)  $\Leftrightarrow$  (iv): (iv) follows from (iii) by substituting u with u v and conversely, if we put v = 0, we obtain (iii) from (iv).
- (iii)  $\Rightarrow$  (ii): The key is polarization: Since  $\|\phi(u)\| = \|u\|$  for all  $u \in V$ , we also have  $\|\phi(u+v)\|^2 = \|u+v\|^2$  for all  $u, v \in V$ . By expansion of the expressions on both sides we obtain:

$$\|\phi(u)\|^{2} + \|\phi(v)\|^{2} + 2\Re\langle\phi(u)|\phi(v)\rangle = \|u\|^{2} + \|v\|^{2} + 2\Re\langle u|v\rangle.$$

This yields  $\Re\langle\phi(u)|\phi(v)\rangle = \Re\langle u|v\rangle$ , which concludes the proof of the euclidean case. In the unitary case, we have  $\Im\langle u|v\rangle = \Re\langle iu|v\rangle$ . This in combination with the former result yields  $\Im\langle\phi(u)|\phi(v)\rangle = \Re\langle\phi(iu)|\phi(v)\rangle = \Re\langle iu|v\rangle = \Im\langle u|v\rangle$ . Thus in total we have:  $\langle\phi(u)|\phi(v)\rangle = \langle u|v\rangle$  for all  $u, v \in V$ .

- **H 42** Let V be a vector space with scalar product  $\langle \cdot | \cdot \rangle$  and  $\phi$  an endomorphism of V. Show that each of the following conditions imply that  $\phi = 0$ :
  - (i)  $\langle \phi(u) | v \rangle = 0$  for all  $u, v \in V$ .
  - (ii) V is unitary and  $\langle \phi(u) | u \rangle = 0$  for all  $u \in V$ .
  - (iii)  $\phi$  is selfadjoint and  $\langle \phi(u) | u \rangle = 0$  for all  $u \in V$ .

Give an example of an endomorphism  $\phi \neq 0$  on an euclidean space V with  $\langle \phi(u)|u \rangle = 0$  for all  $u \in V$ . Hint: In some cases it may be helpful to polarize the quadratic form  $\langle \phi(u)|u \rangle$  (i.e. what is  $\langle \phi(u)|v \rangle$ ?). In (ii), what happens if you substitute u with iu?

- To (i): This is clear, since a scalar product is non-degenerate. I.e. the only vector orthogonal to every other vector is the zero vector.
- To (ii): We polarize  $q(u) := \langle \phi(u) | u \rangle$ . I.e.  $0 = q(u+v) = \langle \phi(u+v) | u+v \rangle = \langle \phi(u) + \phi(v) | u+v \rangle = \langle \phi(u) | u \rangle + \langle \phi(v) | u \rangle + \langle \phi(u) | v \rangle = \langle \phi(v) | u \rangle + \langle \phi(u) | v \rangle$ . If we replace u by iu, we obtain  $0 = \langle \phi(v) | iu \rangle + \langle \phi(iu) | v \rangle = i \langle \phi(v) | u \rangle - i \langle \phi(u) | v \rangle$  and therefore  $\langle \phi(v) | u \rangle - \langle \phi(u) | v \rangle = 0$ . Adding this to the first equation yields  $\langle \phi(v) | u \rangle = 0$  for all  $u, v \in V$ . By (i), this implies  $\phi = 0$ .
- To (iii): As in (ii), we polarize and obtain  $0 = \langle \phi(v) | u \rangle + \langle \phi(u) | v \rangle = \langle \phi(v) | u \rangle + \langle u | \phi^*(v) \rangle = \langle \phi(v) | u \rangle + \overline{\langle \phi(v) | u \rangle} = 2\Re \langle \phi(v) | u \rangle$  for all  $u, v \in V$ . As in exercise **H41** we show that this implies  $\langle \phi(v) | u \rangle = 0$  for all  $u, v \in V$ . By (i) again, we then conclude that  $\phi = 0$ .
- **H 43** Let V be a vector space with scalar product  $\langle \cdot | \cdot \rangle$  and let  $\alpha = \{e_1, \ldots, e_n\}$  be any basis of V. Let further A denote the Gram-matrix of  $\langle \cdot | \cdot \rangle$  w.r.t.  $\alpha$  and let  $\phi : V \to V$  be an endomorphism. Show that  $\phi$  is selfadjoint if and only if **Corr.**:  $A \cdot \phi^{\alpha}$  is a hermitean matrix.

Let  $A = (a_{ij}) := (\langle e_i | e_j \rangle)$  and  $(f_{ij}) := \phi^{\alpha}$ . We have to show that  $\langle \phi(u) | v \rangle = \langle u | \phi(v) \rangle \Leftrightarrow (A \cdot \phi^{\alpha})^* = A \cdot \phi^{\alpha}$ . The left hand side is clearly equivalent to

$$\langle \phi(e_i)|e_j \rangle = \langle e_i|\phi(e_j) \rangle \tag{(*)}$$

for all i, j = 1, ..., n. Now  $\phi(e_i) = \sum_{k=1}^n f_{ki}e_k$  and thus

$$(*) \quad \Leftrightarrow \quad \sum_{k=0}^{n} \bar{f}_{ki} \langle e_k | e_j \rangle = \sum_{k=0}^{n} f_{kj} \langle e_i | e_k \rangle \Leftrightarrow \sum_{k=0}^{n} \bar{f}_{ki} a_{kj} = \sum_{k=0}^{n} f_{kj} a_{ik}$$
$$\Leftrightarrow \quad (\phi^{\alpha})^* \cdot A = A \cdot \phi^{\alpha} \Leftrightarrow (A^* \cdot \phi^{\alpha})^* = A \cdot \phi^{\alpha}$$
$$\Leftrightarrow \quad (A \cdot \phi^{\alpha})^* = A \cdot \phi^{\alpha}.$$

**H 44** Let V be a finite dimensional vector space with scalar product  $\langle \cdot | \cdot \rangle$  and basis  $\alpha$ .

- (i) Suppose that  $\phi$  is an endomorphism associated to a hermitean form  $\Phi$  on V. Show that  $\phi^{\alpha}$  is a hermitean matrix, if  $\alpha$  is an on-basis.
- (ii) For  $V = \mathbb{R}^2$  with the standard scalar product and  $\alpha = \{(1,2)^t, (0,-1)^t\}$  consider the endomorphism  $\phi : \mathbb{R}^2 \to \mathbb{R}^2$  with matrix  $\phi^{\alpha} = \begin{pmatrix} 0 & -1 \\ -9 & 2 \end{pmatrix}$ . Show that  $\phi$  is selfadjoint, i.e.  $\phi = \phi^*$ , and determine the symmetric bilinear form  $\Phi$  associated with  $\phi$ .
- To (i): We have by definition:  $\Phi(u, v) = \langle u | \phi(v) \rangle$  for all  $u, v \in V$ . Let  $\alpha = \{e_1, \ldots, e_n\}$  be an onbasis. Let then  $A := (a_{ij}) = (\Phi(e_i, e_j))$  be the Gram-matrix of  $\Phi$  and  $(f_{ij}) := \phi^{\alpha}$ . Then  $a_{ij} = \Phi(e_i, e_j) = \langle e_i | \phi(e_j) \rangle = \sum_{k=1}^n f_{jk} \langle e_i | e_k \rangle = f_{ji}$ . Since  $a_i j = \overline{aji}$ , the same holds for  $f_{ij}$ . Thus  $\phi^{\alpha}$  is hermitean.

To (ii): Let  $\beta$  be the standard basis. Then the transition matrix from  $\alpha$  to  $\beta$  is given by  $T = \begin{pmatrix} 1 & 0 \\ 2 & -1 \end{pmatrix}$ , which is coincidentally equal to its inverse  $T^{-1}$ . Now  $T\phi^{\alpha}T = \phi^{\beta} = \begin{pmatrix} -2 & 1 \\ 1 & 4 \end{pmatrix}$ , which is a symmetric matrix. Thus  $\phi$  is a selfadjoint endomorphism and the associated symmetric bilinear form is given by  $\Phi(u, v) = \langle u | \phi(v) \rangle = -2u_1v_1 + u_1v_2 + u_2v_1 + 4u_2v_2$ .