## Linear Algebra II (MCS), SS 2006, Exercise 9

## Mini-Quiz

(1) A bilinear form on a real vector space $V$ is...?a linear map $\Phi: V \rightarrow V \times V$.
$\sqrt{ }$ a map $\Phi: V \times V \rightarrow V$ which is linear in each argument.
$\square$ a map $\Phi: V \times V \rightarrow V$ which is linear.
(2) A $*$-sesquilinear map on a vector space $V$ over a field $K$ with involution $*$ is a map $\Phi: V \times V \rightarrow V \ldots$ ?
$\square$ which is linear in each argument.
$\square$ which satisfies $\Phi\left(u+r u^{\prime}, v+s v^{\prime}\right)=\Phi(u, v)+r^{*} \Phi\left(u^{\prime}, v\right)+s^{*} \Phi\left(u, v^{\prime}\right)+r^{*} s^{*} \Phi\left(u^{\prime}, v^{\prime}\right)$.
$\sqrt{ }$ which is linear in the second argument and satisfies $\Phi\left(u+r u^{\prime}, v\right)=\Phi(u, v)+r^{*} \Phi\left(u^{\prime}, v\right)$.
(3) For a $*$-hermitean matrix $A$, a diagonal matrix $S^{*} A S$ together with the transformation matrix $S$ can be computed stepwise using...?
$\square$ only column operations on the pair $(A, I)$.
$\square$ successively a column operation and the conjugate row operation on both sides of the pair ( $A, I$ ). $\sqrt{ }$ successively a column operation on both sides of the pair $(A, I)$ and then the conjugate row operation on the left side only.

## Groupwork

G 38 Determine a best approximate 'solution' for the following system of linear equations: $A x=b$ where $A=\left(\begin{array}{cc}1 & 0 \\ 0 & 1 \\ 1 & -1\end{array}\right), x=\binom{x_{1}}{x_{2}}$ and $b=\left(\begin{array}{l}1 \\ 1 \\ 1\end{array}\right)$.
G 39 Which of the following matrices are positive semi-definite?
(i) $\left(\begin{array}{ll}1 & 1 \\ 1 & 1\end{array}\right)$,
(ii) $\left(\begin{array}{cc}0 & i \\ -i & 0\end{array}\right)$,
(iii) $\left(\begin{array}{cc}0 & 1 \\ -1 & 0\end{array}\right)$,
(iv) $\left(\begin{array}{ll}1 & 1 \\ 0 & 1\end{array}\right)$,
(v) $\left(\begin{array}{ll}2 & 1 \\ 1 & 2\end{array}\right)$,
(vi) $\left(\begin{array}{ll}1 & 2 \\ 2 & 1\end{array}\right)$.

G 40 Let $\mathcal{Q}$ be the real quadric in affine 2 -space $V$ defined by $\mathcal{Q}=\left\{P \in \mathbb{P} \mid\left(P^{\alpha}\right)^{t} A P^{\alpha}=0\right\}$ w.r.t. some basis $\alpha=\left\{O, e_{1}, e_{2}\right\}$ and $A=\left(\begin{array}{lll}1 & 1 & 2 \\ 1 & 1 & 2 \\ 2 & 2 & 1\end{array}\right)$. Find an affine basis transformation $T$, such that $\mathcal{Q}=\left\{x+O_{\alpha} \in \mathbb{P} \mid \lambda_{1} z_{1}^{2}+\lambda_{2} z_{2}^{2}=0\right\}$, where $x^{\beta}=z$ and $\beta=T \alpha$.
G41 Consider the following elementary row operations:

$$
\left(a_{1}\right) \quad\left[Z_{k} \leftrightarrow Z_{l}\right], \quad\left(a_{2}\right) \quad\left[Z_{k}:=r \cdot Z_{k}\right], r \neq 0, \quad\left(a_{3}\right) \quad\left[Z_{k}:=Z_{k}+r \cdot Z_{l}\right] .
$$

The corresponding column operations are

$$
\left(b_{1}\right) \quad\left[S_{k} \leftrightarrow S_{l}\right], \quad\left(b_{2}\right) \quad\left[S_{k}:=r \cdot S_{k}\right], r \neq 0, \quad\left(b_{3}\right) \quad\left[S_{k}:=S_{k}+r \cdot S_{l}\right] .
$$

If $K$ is a field with an involution $*$, then the corresponding adjoint column operations are

$$
\left(c_{1}\right) \quad\left[S_{k} \leftrightarrow S_{l}\right], \quad\left(c_{2}\right) \quad\left[S_{k}:=r^{*} \cdot S_{k}\right], r \neq 0, \quad\left(c_{3}\right) \quad\left[S_{k}:=S_{k}+r^{*} \cdot S_{l}\right] .
$$

(i) Show that the elementary matrix corresponding to $\left(b_{i}\right)$ is the transpose of of the elementary matrix corresponding to $\left(a_{i}\right)$.
(ii) Show that the elementary matrix corresponding to $\left(c_{i}\right)$ is the $*$-transpose of of the elementary matrix corresponding to $\left(a_{i}\right)$.
G 42 Is it possible to diagonalize a $*$-hermitean matrix $A$ by using successively a row operation first and then the conjugate column operation? What matrix do you get if, starting from the identity matrix $I$, you record in each step the row operation you apply to $A$ ?

## Homework

H30 For each of the following hermitean matrices $H_{i}, i=1,2,3$ find an invertible matrix $S_{i}$ such that $S_{i}^{*} H_{i} S_{i}$ is diagonal:
(i) $H_{1}=\left(\begin{array}{cc}1 & i \\ -i & 2\end{array}\right)$,
(ii) $\quad H_{2}=\left(\begin{array}{cc}1 & 2+3 i \\ 2-3 i & -1\end{array}\right)$,
(iii) $\quad H_{3}=\left(\begin{array}{ccc}1 & i & 2+i \\ -i & 2 & 1-i \\ 2-i & 1+i & 2\end{array}\right)$.

Determine the rank and signature in each case.
H31 (i) We say that two hermitean matrices $A$ and $B$ are congruent to each other, if there is a nonsingular matrix $S$ with $B=S^{*} A S$. Show that congruence is in fact an equivalence relation. I.e. ' $A$ is congruent to $B$ ' has the following properties:
(a) $A$ is congruent to $A$ (reflexivity).
(b) If $A$ is congruent to $B$, then $B$ is congruent to $A$ (symmetry).
(c) If $A$ is congruent to $B$ and $B$ is congruent to $C$, then $A$ is congruent to $C$ (transitivity).
(ii) Show that two hermitean matrices are congruent to each other if and only if they have the same rank and signature.
H 32 Let $\Phi$ be the symmetric bilinear form associated with the quadratic form $q(x, y):=a x^{2}+b x y+c y^{2}$. Show that:
(i) $\Phi$ has rank equal to two, if and only if $b^{2}-4 a c \neq 0$.
(ii) $\Phi$ is positive definite, if and only if $a>0$ and $b^{2}-4 a c<0$.

H33 Show that the sum of two positive definite matrices is positive definite. Is the same true for the product of two positive definit matrices?
H34 (Optional task)
Let $V$ be a finite dimensional vector space over a field $K$ with involution $*$ and let $\Phi$ be a $*$-sesquilinear form on $V$. For a linear subspace $W \subset V$ we define

$$
\begin{aligned}
& W^{\perp}=\{v \in V \mid \Psi(v, w)=0 \text { for all } w \in W\}, \\
& { }^{\perp} W=\{v \in V \mid \Psi(w, v)=0 \text { for all } w \in W\} .
\end{aligned}
$$

Show that
(i) (Corr.:) $W^{\perp}$ and ${ }^{\perp} W$ are linear subspaces of $V$.
(ii) $W^{\perp}={ }^{\perp} W$ if $\Phi$ is *-hermitean or $*$-skew hermitean.
(iii) $V=\{0\}^{\perp}={ }^{\perp}\{0\}$, and $V^{\perp}=\{0\}=^{\perp} V$ if and only if $\Phi$ is non-degenerate.
(iv) (Corr.:) $\operatorname{rank} \Phi=\operatorname{dim} V-\operatorname{dim} V^{\perp}=\operatorname{dim} V-\operatorname{dim}{ }^{\perp} V, \operatorname{dim} W^{\perp} \geq \operatorname{dim} V-\operatorname{dim} W$ and $\operatorname{dim}{ }^{\perp} W \geq$ $\operatorname{dim} V-\operatorname{dim} W$.
(v) The restriction $\left.\Phi\right|_{W \times W}$ is non-degenerate if and only if $W \cap W^{\perp}=\{0\}=W \cap{ }^{\perp} W$.
(vi) (Corr.:) $V=W \oplus W^{\perp}=W \oplus{ }^{\perp} W$ if and only if $\left.\Phi\right|_{W \times W}$ is non-degenerate.
(vii) Let $u=\left(x_{1}, x_{2}\right)^{t}, v=\left(y_{1}, y_{2}\right)^{t}$ and $\Phi(u, v)=x_{1} y_{1}+2 x_{1} y_{2}+3 x_{2} y_{1}$. For $W=\left\{(t, 0)^{t} \mid t \in \mathbb{R}\right\}$ compute $W^{\perp}$ and ${ }^{\perp} W$ and verify that $W^{\perp} \not{ }^{\perp} W$.

## Linear Algebra II (MCS), SS 2006, Exercise 9, Solution

## Mini-Quiz

(1) A bilinear form on a real vector space $V$ is...?a linear map $\Phi: V \rightarrow V \times V$.

$\sqrt{ }$
a map $\Phi: V \times V \rightarrow V$ which is linear in each argument.a map $\Phi: V \times V \rightarrow V$ which is linear.
(2) A $*$-sesquilinear map on a vector space $V$ over a field $K$ with involution $*$ is a map $\Phi: V \times V \rightarrow V \ldots$ ? $\square$ which is linear in each argument.which satisfies $\Phi\left(u+r u^{\prime}, v+s v^{\prime}\right)=\Phi(u, v)+r^{*} \Phi\left(u^{\prime}, v\right)+s^{*} \Phi\left(u, v^{\prime}\right)+r^{*} s^{*} \Phi\left(u^{\prime}, v^{\prime}\right)$.
$\sqrt{ }$ which is linear in the second argument and satisfies $\Phi\left(u+r u^{\prime}, v\right)=\Phi(u, v)+r^{*} \Phi\left(u^{\prime}, v\right)$.
(3) For a $*$-hermitean matrix $A$, a diagonal matrix $S^{*} A S$ together with the transformation matrix $S$ can be computed stepwise using...?
only column operations on the pair $(A, I)$.successively a column operation and the conjugate row operation on both sides of the pair $(A, I)$. $\sqrt{ }$ successively a column operation on both sides of the pair $(A, I)$ and then the conjugate row operation on the left side only.

## Groupwork

G 38 Determine a best approximate 'solution' for the following system of linear equations: $A x=b$ where $A=\left(\begin{array}{cc}1 & 0 \\ 0 & 1 \\ 1 & -1\end{array}\right), x=\binom{x_{1}}{x_{2}}$ and $b=\left(\begin{array}{l}1 \\ 1 \\ 1\end{array}\right)$.
A best approximate solution is given by a solution of the following system of linear equations: $A^{t} A x=$ $A^{t} b$. Now $A^{t}=\left(\begin{array}{ccc}1 & 0 & 1 \\ 0 & 1 & -1\end{array}\right)$, hence we have the system $\left(\begin{array}{cc}2 & -1 \\ -1 & 2\end{array}\right) \cdot x=\binom{2}{0}$. The unique solution to this is $\tilde{x}=\frac{1}{3}\binom{4}{2}$.
G 39 Which of the following matrices are positive semi-definite?
(i) $\left(\begin{array}{ll}1 & 1 \\ 1 & 1\end{array}\right)$,
(ii) $\left(\begin{array}{cc}0 & i \\ -i & 0\end{array}\right)$,
(iii) $\left(\begin{array}{cc}0 & 1 \\ -1 & 0\end{array}\right)$,
(iv) $\left(\begin{array}{ll}1 & 1 \\ 0 & 1\end{array}\right)$,
(v) $\quad\left(\begin{array}{ll}2 & 1 \\ 1 & 2\end{array}\right)$,
(vi) $\left(\begin{array}{ll}1 & 2 \\ 2 & 1\end{array}\right)$.

The only positive semi-definite matrices are the ones in (i) and (v). The one in (v) is even positive definite.
G 40 Let $\mathcal{Q}$ be the real quadric in affine 2-space $V$ defined by $\mathcal{Q}=\left\{P \in \mathbb{P} \mid\left(P^{\alpha}\right)^{t} A P^{\alpha}=0\right\}$ w.r.t. some basis $\alpha=\left\{O, e_{1}, e_{2}\right\}$ and $A=\left(\begin{array}{lll}1 & 1 & 2 \\ 1 & 1 & 2 \\ 2 & 2 & 1\end{array}\right)$. Find an affine basis transformation $T$, such that $\mathcal{Q}=\left\{x+O_{\alpha} \in \mathbb{P} \mid \lambda_{1} z_{1}^{2}+\lambda_{2} z_{2}^{2}=0\right\}$, where $x^{\beta}=z$ and $\beta=T \alpha$.
We first diagonalize the block $\left(\begin{array}{ll}1 & 2 \\ 2 & 1\end{array}\right)$ via $S=\left(\begin{array}{cc}1 & -2 \\ 0 & 1\end{array}\right)$. Applying this to the matrix $A$ yields $\left(\begin{array}{ccc}1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -2 & 1\end{array}\right) A\left(\begin{array}{ccc}1 & 0 & 0 \\ 0 & 1 & -2 \\ 0 & 0 & 1\end{array}\right)=\left(\begin{array}{ccc}1 & 1 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & -3\end{array}\right)$. Finally, applying a translation, our transition matrix is $T^{\alpha}=\left(\begin{array}{ccc}1 & 0 & 0 \\ -1 & 1 & -2 \\ 0 & 0 & 1\end{array}\right)$.
G 41 Consider the following elementary row operations:

$$
\left(a_{1}\right) \quad\left[Z_{k} \leftrightarrow Z_{l}\right], \quad\left(a_{2}\right) \quad\left[Z_{k}:=r \cdot Z_{k}\right], r \neq 0, \quad\left(a_{3}\right) \quad\left[Z_{k}:=Z_{k}+r \cdot Z_{l}\right] .
$$

The corresponding column operations are

$$
\left(b_{1}\right) \quad\left[S_{k} \leftrightarrow S_{l}\right], \quad\left(b_{2}\right) \quad\left[S_{k}:=r \cdot S_{k}\right], r \neq 0, \quad\left(b_{3}\right) \quad\left[S_{k}:=S_{k}+r \cdot S_{l}\right] .
$$

If $K$ is a field with an involution $*$, then the corresponding adjoint column operations are

$$
\left(c_{1}\right) \quad\left[S_{k} \leftrightarrow S_{l}\right], \quad\left(c_{2}\right) \quad\left[S_{k}:=r^{*} \cdot S_{k}\right], r \neq 0, \quad\left(c_{3}\right) \quad\left[S_{k}:=S_{k}+r^{*} \cdot S_{l}\right] .
$$

(i) Show that the elementary matrix corresponding to $\left(b_{i}\right)$ is the transpose of of the elementary matrix corresponding to $\left(a_{i}\right)$.
(ii) Show that the elementary matrix corresponding to $\left(c_{i}\right)$ is the $*$-transpose of of the elementary matrix corresponding to $\left(a_{i}\right)$.
The elementary matrix corresponding to $\left(a_{1}\right)$ is $\left(a_{i j}^{1}\right)$ with

$$
a_{i j}^{1}:= \begin{cases}1 & \text { if } i=j \text { and } i \neq k \text { and } i \neq l \\ 0 & \text { if } i=j \text { and } i=k \text { or } i=l \\ 1 & \text { if } i \neq j \text { and }(i, j)=(k, l) \text { or }(i, j)=(l, k) \\ 0 & \text { else }\end{cases}
$$

The elementary matrix corresponding to $\left(a_{2}\right)$ is $\left(a_{i j}^{2}\right)$ with

$$
a_{i j}^{2}:= \begin{cases}1 & \text { if } i=j \text { and } i \neq k \\ r & \text { if } i=j=k \\ 0 & \text { else }\end{cases}
$$

The elementary matrix corresponding to $\left(a_{3}\right)$ is $\left(a_{i j}^{3}\right)$ with

$$
a_{i j}^{3}:= \begin{cases}1 & \text { if } i=j \\ r & \text { if } i=k \text { and } j=l \\ 0 & \text { else }\end{cases}
$$

In each case this is verified by forming $\left(a_{i}^{p} j\right) \cdot X, p=1,2,3$. Correspondingly, we get the matrices corresponding to $\left(b_{p}\right)$ and $\left(c_{p}\right)$ as

$$
\begin{gathered}
b_{i j}^{1}:= \begin{cases}1 & \text { if } i=j \text { and } i \neq k \text { and } i \neq l \\
0 & \text { if } i=j \text { and } i=k \text { or } i=l \\
1 & \text { if } i \neq j \text { and }(i, j)=(k, l) \text { or }(i, j)=(l, k) \\
0 & \text { else }\end{cases} \\
b_{i j}^{2}:= \begin{cases}1 & \text { if } i=j \text { and } i \neq k \\
r & \text { if } i=j=k \\
0 & \text { else }\end{cases}
\end{gathered}
$$

and

$$
b_{i j}^{3}:= \begin{cases}1 & \text { if } i=j \\ r & \text { if } i=l \text { and } j=k \\ 0 & \text { else }\end{cases}
$$

again, in each case this is verified by forming $X \cdot\left(b_{i}^{p} j\right), p=1,2,3$. Finally, we have for the elementary matrices corresponding to $\left(c_{i j}^{p}\right) \cdot X, p=1,2,3$ :

$$
\begin{gathered}
c_{i j}^{1}:= \begin{cases}1 & \text { if } i=j \text { and } i \neq k \text { and } i \neq l \\
0 & \text { if } i=j \text { and } i=k \text { or } i=l \\
1 & \text { if } i \neq j \text { and }(i, j)=(k, l) \text { or }(i, j)=(l, k) \\
0 & \text { else }\end{cases} \\
c_{i j}^{2}:= \begin{cases}1 & \text { if } i=j \text { and } i \neq k \\
r^{*} & \text { if } i=j=k \\
0 & \text { else }\end{cases}
\end{gathered}
$$

and

$$
c_{i j}^{3}:= \begin{cases}1 & \text { if } i=j \\ r^{*} & \text { if } i=l \text { and } j=k \\ 0 & \text { else }\end{cases}
$$

which is again verified by forming the product $X \cdot\left(b_{i}^{p} j\right), p=1,2,3$. From this description it is easy to verify (i) and (ii).
G 42 Is it possible to diagonalize a $*$-hermitean matrix $A$ by using successively a row operation first and then the conjugate column operation? What matrix do you get if, starting from the identity matrix $I$, you record in each step the row operation you apply to $A$ ?
Yes, due to the fact that in the product $S^{*} A S$ it does not matter if we first compute the product $A S$ and then $S^{*}(A S)$ or first $\left(S^{*} A\right)$ and then $\left(S^{*} A\right) S$. The matrix you obtain out of the identity after applying the row transformations is $S^{*}$, where $S^{*} A S$ is diagonal.

## Homework

H 30 For each of the following hermitean matrices $H_{i}, i=1,2,3$ find an invertible matrix $S_{i}$ such that $S_{i}^{*} H_{i} S_{i}$ is diagonal:
(i) $H_{1}=\left(\begin{array}{cc}1 & i \\ -i & 2\end{array}\right)$,
(ii) $H_{2}=\left(\begin{array}{cc}1 & 2+3 i \\ 2-3 i & -1\end{array}\right)$,
(iii) $\quad H_{3}=\left(\begin{array}{ccc}1 & i & 2+i \\ -i & 2 & 1-i \\ 2-i & 1+i & 2\end{array}\right)$.

Determine the rank and signature in each case.
To (i): $S_{1}=\left(\begin{array}{cc}1 & -i \\ 0 & 1\end{array}\right), S_{1}^{*} H_{1} S_{1}=\left(\begin{array}{ll}1 & 0 \\ 0 & 1\end{array}\right)$, rank $=2$, signature $=(2,0)$.
To (ii): $S_{2}=\left(\begin{array}{cc}1 & -2-3 i \\ 0 & 1\end{array}\right), S_{2}^{*} H_{2} S_{2}=\left(\begin{array}{cc}1 & 0 \\ 0 & -14\end{array}\right)$, rank $=2$, signature $=(1,1)$.
To (iii) : $S_{3}=\left(\begin{array}{ccc}1 & -i & -3-i \\ 0 & 1 & -i \\ 0 & 0 & 1\end{array}\right), S_{3}^{*} H_{3} S_{3}=\left(\begin{array}{ccc}1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -4\end{array}\right)$, rank $=3$, signature $=(2,1)$.
H31 (i) We say that two hermitean matrices $A$ and $B$ are congruent to each other, if there is a nonsingular matrix $S$ with $B=S^{*} A S$. Show that congruence is in fact an equivalence relation. I.e. ' $A$ is congruent to $B$ ' has the following properties:
(a) $A$ is congruent to $A$ (reflexivity).
(b) If $A$ is congruent to $B$, then $B$ is congruent to $A$ (symmetry).
(c) If $A$ is congruent to $B$ and $B$ is congruent to $C$, then $A$ is congruent to $C$ (transitivity).
(ii) Show that two hermitean matrices are congruent to each other if and only if they have the same rank and signature.
To (i): Taking for $S$ the identity matrix, then clearly $A=S^{*} A S$ so the relation is reflexive.
If $A$ is congruent to $B$, then there is a non-singular matrix $S$ with $B=S^{*} A S$. Putting $T=S^{-} 1$ and noting that $T^{*}=\left(S^{-1}\right)^{*}=\left(S^{*}\right)^{-1}$ we see that $A=T^{*} B T$ and $T$ is non-singular. Hence, the relation is symmetric.
If $A$ is congruent to $B$ and $B$ is congruent to $C$, then there exist non-singular matrices $S$ and $T$ with $B=S^{*} A S$ and $C=T^{*} B T$. Putting $U=S T$ and noting that $U^{*}=T^{*} S^{*}$, we obtain $U^{*} A U=T^{*} S^{*} A S T=T^{*} B T=C$. Hence, $A$ is congruent to $C$.
To (ii): If a matrix $A$ has signature $(p, q)$ and rank $r$, this means that $A$ is congruent to the matrix $\left(\begin{array}{ccc}E_{p} & & \\ & -E_{q} & \\ & & 0_{r-p-q}\end{array}\right)$, where $0_{n}$ denotes the $n \times n$ matrix with all entries equal to zero. Hence,
using (i), by transitivity two matrices are congruent to each other if and only if they have the same rank and signature.
H 32 Let $\Phi$ be the symmetric bilinear form associated with the quadratic form $q(x, y):=a x^{2}+b x y+c y^{2}$. Show that:
(i) $\Phi$ has rank equal to two, if and only if $b^{2}-4 a c \neq 0$.
(ii) $\Phi$ is positive definite, if and only if $a>0$ and $b^{2}-4 a c<0$.

To (i): The symmetric matrix associated with $\Phi$ is $A:=\left(\begin{array}{cc}a & \frac{1}{2} b \\ \frac{1}{2} b & c\end{array}\right)$. The rank of $\Phi$ is equal to two if and only if the determinant of $A$ is $\neq 0$. We have $\operatorname{det} A=a c-\frac{1}{4} b^{2}$ and this is $\neq 0$ if and only if $b^{2}-4 a c \neq 0$.
(ii) By the principal minor criterium, it is easily verified that $\Phi$ is positive definite, if and only if $a>0$ and $b^{2}-4 a c<0$.
H 33 Show that the sum of two positive definite matrices is positive definite. Is the same true for the product of two positive definit matrices?
It is easy to see that a matrix is positive definite if and only if it is the Gram-matrix associated with a positive definite *-hermitian sesquilinear form. Therefore, let $\Phi_{A}$ denote the standard *hermitian sesquilinear form on $K^{n}$ associated with A. I.e. $\Phi_{A}(u, v)=\left(x_{1}^{*}, \ldots, x_{n}^{*}\right) A\left(y_{1}, \ldots, y_{n}\right)^{t}$, where $u=\left(x_{1}, \ldots, x_{n}\right)$ and $v=\left(y_{1}, \ldots, y_{n}\right)$. If $A$ and $B$ are positive definite, then $\Phi_{A}$ and $\Phi_{B}$ are positive definite. this means that $\Phi_{A}(u, u)>0$ and $\Phi_{B}(u, u)>0$ for all $u \in K^{n} \backslash\{0\}$. Now $\Phi_{A}+\Phi_{B}=\Phi_{A+B}$ and thus $\Phi_{A+B}(u, u)=\Phi_{A}(u, u)+\Phi_{B}(u, u)>0$ for all $u \in K^{n} \backslash\{0\}$. By the
correspondence of $*$-hermitian sesquilinear forms and $*$-hermitian matrices noted above, we conclude that $A+B$ is positive definite if $A$ and $B$ are positive definite.

The according statement for the product is false. In fact, the product of two *-hermitian matrices $A$ and $B$ need not be hermitian anymore, since $(A B)^{*}=B^{*} A^{*}=B A \neq A B$ in general. For instance, $A=\left(\begin{array}{ll}2 & 1 \\ 1 & 1\end{array}\right)$ and $B=\left(\begin{array}{cc}2 & -1 \\ -1 & 1\end{array}\right)$ are positive definite, but $A B=\left(\begin{array}{cc}3 & -1 \\ 1 & 0\end{array}\right)$.

If however $A$ and $B$ commute and are positive definite, then it can be shown that their product is positive definite

## H34 (Optional task)

Let $V$ be a finite dimensional vector space over a field $K$ with involution $*$ and let $\Phi$ be a $*$-sesquilinear form on $V$. For a linear subspace $W \subset V$ we define

$$
\begin{aligned}
& W^{\perp}=\{v \in V \mid \Psi(v, w)=0 \text { for all } w \in W\}, \\
& { }^{\perp} W=\{v \in V \mid \Psi(w, v)=0 \text { for all } w \in W\} .
\end{aligned}
$$

Show that
(i) (Corr.:) $W^{\perp}$ and ${ }^{\perp} W$ are linear subspaces of $V$.
(ii) $W^{\perp}={ }^{\perp} W$ if $\Phi$ is $*$-hermitean or $*$-skew hermitean.
(iii) $V=\{0\}^{\perp}={ }^{\perp}\{0\}$, and $V^{\perp}=\{0\}{ }^{\perp} V$ if and only if $\Phi$ is non-degenerate.
(iv) (Corr.:) $\operatorname{rank} \Phi=\operatorname{dim} V-\operatorname{dim} V^{\perp}=\operatorname{dim} V-\operatorname{dim}^{\perp} V, \operatorname{dim} W^{\perp} \geq \operatorname{dim} V-\operatorname{dim} W$ and $\operatorname{dim}^{\perp} W \geq$ $\operatorname{dim} V-\operatorname{dim} W$.
(v) The restriction $\left.\Phi\right|_{W \times W}$ is non-degenerate if and only if $W \cap W^{\perp}=\{0\}=W \cap{ }^{\perp} W$.
(vi) (Corr.:) $V=W \oplus W^{\perp}=W \oplus{ }^{\perp} W$ if and only if $\left.\Phi\right|_{W \times W}$ is non-degenerate.
(vii) Let $u=\left(x_{1}, x_{2}\right)^{t}, v=\left(y_{1}, y_{2}\right)^{t}$ and $\Phi(u, v)=x_{1} y_{1}+2 x_{1} y_{2}+3 x_{2} y_{1}$. For $W=\left\{(t, 0)^{t} \mid t \in \mathbb{R}\right\}$ compute $W^{\perp}$ and ${ }^{\perp} W$ and verify that $W^{\perp} \not{ }^{\perp} W$.
To (i): For any $u, v \in W^{\perp}$ and $\lambda \in K$ we have $\Phi(\lambda u+v, w)=\lambda^{*} \Phi(u, w)+\Phi(v, w)=0$ for all $w \in W$, since $\Phi(u, w)=0=\Phi(v, w)$ for all $w \in W$. This shows that $W^{\perp}$ is a linear subspace of $V$. Similarly, one shows that ${ }^{\perp} W$ is a linear subspace of $V$.
To (ii): We have $\Phi(v, w)=\Phi^{*}(w, v)= \pm \Phi(w, v)$. From this we conclude that $W^{\perp}={ }^{\perp} W$ if $\Phi$ is $*-$ hermitean or $*$-skew hermitean.
To (iii): $V=\{0\}^{\perp}={ }^{\perp}\{0\}$ is true because $\Phi(v, 0)=\Phi(0, v)=0$ for all $v \in V$. The other statement is true, more or less by the definition of non-degeneracy in the script.
To (iv): The rank of $\Phi$ is defined as the rank of any Gram-matrix associated with $\Phi$. Let therefore $\left\{v_{1}, \ldots, v_{k}\right\}$ be a basis of $V^{\perp}$, which we complete to a basis $\alpha=\left\{v_{1}, \ldots, v_{k}, v_{k+1}, \ldots, v_{n}\right\}$ of $V$. W.r.t. this basis, the Gram-matrix $A=\Phi^{\alpha}$ is

$$
A=\binom{0}{A^{\prime}},
$$

where the 0 denotes a $k \times n$ zero matrix and $A^{\prime}$ a $n-k \times n$ matrix. This shows that $\operatorname{rank} \Phi \leq$ $n-k=\operatorname{dim} V-\operatorname{dim} V^{\perp}$. Suppose that $\operatorname{rank} \Phi<n-k$, then one row of $A^{\prime}$ is a linear combination of the other rows. Thus, there is some nonzero vector $\left(0, \ldots, 0, a_{k+1}, \ldots, a_{n}\right) \in K^{n}$, which annihilates $A$ from the right, which implies that for $v:=\sum_{i=k+1}^{n} a_{i} v_{i}$ we have $\Phi(v, u)=0$ for all $u \in V$. However, this would mean that $v \in V^{\perp}$, which is a contradiction. Hence, $\operatorname{rank} \Phi=\operatorname{dim} V-\operatorname{dim} V^{\perp}$ and $\operatorname{rank} \Phi=\operatorname{dim} V-\operatorname{dim}{ }^{\perp} V$ is just shown in the same way.
Let $\left\{v_{1}, \ldots, v_{k}\right\}$ be a basis of $W$ which we complete to a basis $\alpha=\left\{v_{1}, \ldots, v_{k}, v_{k+1}, \ldots, v_{n}\right\}$ of $V$. Now any $v \in W^{\perp}$ can be written as $v=a_{1} v_{1}+\cdots+a_{n} v_{n}$. For all $i=1, \ldots, k$ we have $0=\Phi\left(v, v_{i}\right)=\sum_{j=1}^{n} a_{j} \Phi\left(v_{j}, v_{i}\right)$. Thus, if we put $A=\Phi^{\alpha}$ then $A=\left(\begin{array}{ll}A_{1} & A_{2}\end{array}\right)$, with some $n \times k$-matrix $A_{1}$, and $\left(a_{1}, \ldots, a_{n}\right) \cdot A_{1}=0$. This implies $A_{1}^{t} \cdot\left(a_{1}, \ldots, a_{n}\right)^{t}=0$, meaning that the coordinate vectors of each $v \in W^{\perp}$ w.r.t. $\alpha$ lie in the kernel of a $k \times n$-matrix, the dimension of which is at least $n-k$. Hence $\operatorname{dim} W^{\perp} \geq n-k=\operatorname{dim} V-\operatorname{dim} W$. The same argumentation mutatis mutandis gives the desired inequality in the ${ }^{\perp} W$-case.
To (v): Clearly, $\left.\Phi\right|_{W \times W}$ is a $*$-sesquilinear form and $W \cap W^{\perp}=W^{\perp^{\prime}}$, where $\perp^{\prime}$ denotes the complement w.r.t. $\left.\Phi\right|_{W \times W}$. By (iii) we now have that $\left.\Phi\right|_{W \times W}$ is non-degenerate if and only if $\{0\}=W^{\perp^{\prime}}=$ $W \cap W^{\perp}$. As before, the same argumentation works in the ${ }^{\perp} W$-case, as well.
To (vi): If $V=W \oplus W^{\perp}$, then in particular, $W \cap W^{\perp}=\{0\}$. So by (v), $\left.\Phi\right|_{W \times W}$ is non-degenerate. Conversely, if $\left.\Phi\right|_{W \times W}$ is non-degenerate, we can read the preceding argument backwards and obtain that $W \cap W^{\perp}=\{0\}$. All that remains to be shown is $V=W+W^{\perp}$. However, in
(iii) we have shown that $\operatorname{dim} W^{\perp} \geq \operatorname{dim} V-\operatorname{dim} W$ and for dimension reasons it follows that $V=W \oplus W^{\perp}$. Again, analogously it is shown that $V=W \oplus^{\perp} W$ if and only if $\Phi$ is non-degenerate. To (vii): We have $W^{\perp}=\left\{s(-3,1)^{t} \mid s \in \mathbb{R}\right\}$ and ${ }^{\perp} W=\left\{s(-2,1)^{t} \mid s \in \mathbb{R}\right\}$.

