

Index

- absolute value $|T|$ of an operator, 242
- adjoint T^* vs transpose T^T , 206
- adjoint operator T^* , 202
 - basic properties, 203, 206
 - computed examples, 206
 - definition, 202
- annihilators W° , 103
 - basic properties, 103
 - dimension theorem, 103
- bases in vector spaces, 21, 23
 - recursive “bottom-up” construction, 21
 - top-down construction: “pruning” a spanning set, 21
- Bessel’s inequality, 188
- bracket notation $\langle \ell, x \rangle = \ell(x)$, 89
- Cauchy convergence criterion (matrix sequences), 161
- Cauchy-Schwarz Inequality, 184
- change of basis, 76
- characteristic polynomial
 - p_{T^*} vs p_T , 208
- characteristic polynomial p_A , 139
 - conjugacy of nonreal roots for real A , 143
 - evaluating coefficients, 140
- characteristic polynomial p_T , 139
- commutators $[A, B]$ of matrices, 11
- congruence (mod p) in \mathbb{Z} , 79
- conjugation $A \rightarrow SAS^{-1}$ of matrices
 - $A \in M(n, \mathbb{K})$, 77
- convergence of matrix sequences and series, 158
 - L^1, L^2, L^∞ convergence, 186
 - basic properties, 159
 - Cauchy convergence criterion, 161
 - combinations of limits, 159
 - error estimates, 178
 - simple convergence, 159
- convergence of matrix-valued power series, 170
- cosets, 31
 - addition and scaling operators on cosets, 32
 - coset representatives, 31, 32
 - cosets $x + W$ of a subspace W , 31
- Cramer’s Rule, 133, 237
- cycles in S_n , 110
 - computing products of cycles, 111
 - disjoint cycles, 111
- decomposition of operators, 63
- derivatives $Df = df/dx$ of polynomials, 75
- determinants, 117
 - basic properties, 119
 - computation via elementary row operations, 124
 - definition, 118
 - expansion by minors, 132
 - multiplicative property
 - $\det(AB) = \det(A) \cdot \det(B)$, 127
- diagonalization, 67
 - calculating sums of matrix series, 162
 - diagonalization vs orthogonal diagonalization, 200
 - when diagonalization fails, 152
- diagonalization and limits of operators, 153
- diagonalization over \mathbb{C} : a summary, 222
- diagonalizing operators $T : V \rightarrow V$, 67
 - computed example, 78
- dimension $\dim(V)$ of a vector space, 24
- dimension theorems for $K(T)$ and $R(T)$, 51
- direct sums, 62
 - $V \oplus W$ and $V_1 \oplus \cdots \oplus V_m$, 62
 - calculating the projections, 64
 - decomposition of operators and, 62

- diagonalization of operators and, 67
- projection operators and, 64
- dual basis, 94
 - computing the dual basis $\mathfrak{X}^* = \{e_i^*\}$, 95
- dual space V^* , 89
- dual spaces
 - lengths and orthogonality of vectors, 90
 - of inner product spaces, 90, 201, 204
- dual vectors, 89
 - fundamental example, 89
- duality, 89
 - Fourier transform and, 93
- echelon form, 13, 131
 - reduced echelon form, 14, 130
- echelon form of $A\mathbf{x} = \mathbf{b}$, 13
- eigenvalues, 139
 - n distinct eigenvalues, 152
 - algebraic vs geometric multiplicity, 145
 - as roots of p_T , 139, 145
 - complex eigenvalues of real matrices, 150
 - eigenvalues of T^* vs those of T , 208
- eigenvalues and eigenspaces
 - case of distinct eigenvalues, 152
 - computed example, 147
 - finding eigenspaces $E_\lambda(T)$, 147
 - rotation matrices on \mathbb{R}^2 , 150
- eigenvalues and eigenspaces $E_\lambda(T)$, 139
- elementary column operations, 20
- elementary matrices of type E_I, E_{II}, E_{III} , 122
- elementary row operations, 12, 13
 - determinants and, 124
 - elementary matrices E_I, E_{II}, E_{III} and, 122
 - implementation by left multiplication $A \rightarrow AE$, 122
- equivalence of vector space norms, 157
- error estimates for matrix series, 178
- euclidean norms on \mathbb{R}^n and \mathbb{C}^n , 182
 - Cauchy-Schwarz Inequality, 182
- Euler's theorem (identifying rotations in \mathbb{R}^3), 226, 228
- expansion by minors, 132
- exponential map
 - $\text{Exp} : M(n, \mathbb{C}) \rightarrow M(n, \mathbb{C})$, 240
- exponential series for e^A , 160
- factoring polynomials, 141
- finite fields $\mathbb{K} = \mathbb{Z}_p$, 6
- Fourier series, 197
 - computed examples, 198
 - convergence issues, 197
 - of functions $f \in \mathcal{C}[0, 1]$, 197
- Fourier transform, 93
- free variables (in solving $A\mathbf{x} = \mathbf{b}$), 14
- functions of diagonalizable T , 233
 - functions $|T|, \sqrt{T}, e^T$, 233
 - further comments on e^T and \sqrt{T} , 234
- fundamental theorem of algebra, 57, 142
- Gram-Schmidt construction, 192
 - computed example, 194
 - Legendre polynomials and, 195
- group, 109
 - abelian (= commutative), 109
 - general linear group $GL(n, \mathbb{K})$, 109
 - permutation group S_n , 109
- Hilbert-Schmidt norm, 153, 186
- hyperplane, 224
- implicit and parametric descriptions of subspaces, 19
- indicator function $\mathbf{1}_E$, 233
- inner product, 181
- inner product spaces
 - adjoint $T^* : W \rightarrow V$ of $T : V \rightarrow W$, 202
 - diagonalization vs orthogonal diagonalization, 209
 - lengths and orthogonality of vectors, 90
 - spectral theorem for diagonalizable T , 229
- inner products
 - Cauchy-Schwarz Inequality, 182
 - euclidean inner product on \mathbb{R}^n , 181
 - general properties, 182
 - orthonormal bases, 187
 - polarization identity, 187
 - proof of Cauchy-Schwarz Inequality, 184
 - proof of triangle inequality, 185
- invariant subspaces, 56
- inverse T^{-1} of a bijective operator, 59
- isomorphisms of quotient spaces, 60
- isomorphisms of vector spaces
 - First Isomorphism Theorem, 60
- kernel $K(T)$, 50
- Kronecker delta symbol δ_{ij} , 74, 94
- Lagrange interpolation formula, 29
- Legendre polynomials, 195
 - series expansions of $f \in \mathcal{C}[-1, 1]$, 195
- lexicographic order, 5, 47
 - of monomials x^α , 5

- limits of operators, 153
 - convergence of matrix sequences and series, 158
 - norms on finite dimensional spaces, 153
- linear functionals, 89
- linear independence of vectors, 21
- linear isometries of \mathbb{R}^n , 216
- linear operators, 9, 49
 - computing $K(T)$ and $R(T)$, 53
 - eigenvalues and eigenspaces, 139
 - induced operators $\tilde{T} = T_{V/W}$ on quotients V/W , 57
 - injective, bijective, surjective, 52
 - invariant subspaces, 56
 - kernel $K(T)$, 50
 - multiplication operators
 - $L_A : \mathbb{K}^m \rightarrow \mathbb{K}^n$, 9, 53
 - range $R(T)$, 50
 - rank (T) , 50
 - restrictions $T|_W$ to invariant subspaces, 57
 - spectrum $\text{sp}(T)$, 139
- linear operators vs matrices, 72
 - correspondence: matrices \leftrightarrow linear operators, 72
 - covariance $[S \circ T]_{\mathfrak{x}\mathfrak{z}} = [S]_{\mathfrak{x}\mathfrak{y}} \cdot [T]_{\mathfrak{y}\mathfrak{z}}$, 73
 - isomorphism
 - $\text{Hom}(V, W) \cong M(n \times m, \mathbb{K})$, 72
- linear span $\mathbb{K}\text{-span}(S)$, 7
 - calculating the linear span, 18
 - definitions: top-down vs bottom-up, 7
- matrix exponential e^A , 160
 - calculating e^A in closed form, 162
 - convergence of the exponential series, 162
 - Differentiation Law
 - $d/dt\{e^{tA}\} = A \cdot e^{tA}$, 166
 - Exponent Law $e^{A+B} = e^A \cdot e^B$, 165
- matrix groups, 109
 - classical groups
 - $U(n)$, $SU(n)$, $O(n)$, $SO(n)$ of, 219
 - general linear group $GL(n, \mathbb{K})$, 109
 - special linear group $SL(2, \mathbb{K})$, 110
- matrix inverse A^{-1} , 124
 - computational issues, 126
 - computed via Cramer's Rule, 133
 - existence criteria, 124, 125
 - Gauss-Seidel Algorithm, 127
- matrix realization of adjoint operators T^*
 - $[T^*]_{\mathfrak{x}\mathfrak{y}} = [T]_{\mathfrak{y}\mathfrak{x}}^*$ for orthonormal bases, 205
- matrix realizations of $T : V \rightarrow W$, 69
 - change of basis, 76
 - matrices $[T]_{\mathfrak{y}\mathfrak{x}}$, 69
- matrix realizations of adjoint operators T^* , 205
- matrix space $M(n \times m, \mathbb{K})$, 2
- matrix space $M(n, \mathbb{R})$ and other spaces of matrices, 11
- matrix units E_{ij} , 43
 - algebraic properties, 74
- matrix-valued geometric series, 169
 - convergence, 169
 - for nilpotent A , 172
 - properties of matrix-valued power series, 170
- multiplication operators $L_A : \mathbb{K}^m \rightarrow \mathbb{K}^n$, 9
- multiplicity of eigenvalues, 145
- multivariate polynomials, 4
 - algebraic operations, 4
 - degree formula
 - $\deg(fh) = \deg(f) + \deg(h)$, 47
 - degree of monomial x^α , 4
 - lexicographic order of monomials x^α , 47
 - multi-index notation, 4
 - total degree $\deg(f)$, 4
- nilpotent matrices, 12
- normal operators, 213
 - basic properties, 213
 - orthogonal diagonalizability, 214
- normal operators: $T^*T = TT^*$, 207
- norms on linear operators, 154
 - multiplicative property
 - $\|AB\| \leq C \cdot \|A\| \|B\|$, 154
 - operator norm $\|*\|_{\text{op}}$, 155
- norms on vector spaces, 153
 - L^1, L^2, L^∞ norms on \mathbb{R}^n and C^n , 153
 - equivalence of norms, 157
 - examples, 153
 - triangle and reverse triangle inequalities, 153
- order, 113
 - of a permutation, 113
 - of a product of disjoint cycles, 114
- orientation-preserving rigid motions, 224
- orthogonal complement M^\perp , 190
 - $M^{\perp\perp} = M$ when $\dim V < \infty$, 191
 - $V = M \oplus M^\perp$ when $\dim(V) < \infty$, 191
 - basic properties, 190
- orthogonal diagonalization, 209
 - computational examples, 211
 - diagonalization vs orthogonal diagonalization, 209

- diagonalizing self-adjoint T , 212
- orthogonal direct sums $V_1 \oplus \cdots \oplus V_r$ of subspaces, 190
- orthogonal projections, 190, 204
 - associated with decompositions $V = V_1 \oplus \cdots \oplus V_r$, 190
 - linear projections vs, 204
 - self-adjointness ($P^2 = P = P^*$), 204
- orthogonal transformations on \mathbb{R}^n , 222, 223
- orthogonality of trig polynomials in $\mathcal{C}[0, 1]$, 195
- orthogonally diagonalizable operators, 201
- orthonormal bases, 187
 - Pythagoras' theorem for inner product spaces, 189
 - basic properties, 187
 - Bessel's inequality, 188
 - existence, 189
 - Gram-Schmidt construction, 192
 - Legendre polynomials on $[-1, 1]$, 195
 - Parseval formula, 192
 - trig functions $E_n(t) = e^{2\pi int}$ in $\mathcal{C}[0, 1]$, 196
- parallelogram law, 2
- parity of a k -cycle, 115
- parity of a permutation, 114
- parity $\text{sgn}(\sigma)$ of a permutation, 114
- parity theorem for permutations, 115
 - alternative proof, 117
- Parseval formula, 192
- permutation group S_n , 109
- permutations, 109
 - cycle decomposition, 112
 - order $o(\sigma)$, 113
 - parity theorem, 115
- perturbations of invertible matrices, 171
- pivot variables (in solving $A\mathbf{x} = \mathbf{b}$), 14
- polar decomposition
 - as an alternative to diagonalization, 242
 - computed example, 243
 - for invertible T , 242
 - general form (T arbitrary), 246
 - uniqueness for invertible T , 243
- polar decomposition $T = U \cdot |T|$, 239
- polarization identity (inner products), 187
- polynomial ring $\mathbb{K}[x]$, 3
 - degree $\deg(f)$, 4
- positive definite operators, 239
- positive operators, 239
 - definition, 239
- projection operators, 64
 - direct sums and, 64
 - idempotent property $P^2 = P$, 64, 66
 - matrix description $[P^T]_{\mathbf{x}^* \mathbf{y}^*}$ for dual bases, 99
 - matrix of a projection, 99
 - transpose P^T of a projection P , 99
- quadratic formula, 144
- quotient map $\pi : V \rightarrow V/W$, 32
 - linearity of, 32
- quotient operator \tilde{T} on V/W , 57
 - commutative diagram relating T and $T_{V/W}$, 58
- quotient spaces V/W , 31
 - basis calculation, 37
 - constructing bases, 34–36
 - dimension and isomorphism theorems, 60
 - dimension formula, 34
 - vector space structure, 32
- range $R(T)$, 50
- rank of a linear operator, 50
- rank of a matrix, 30
 - proof that row rank = column rank, 131
 - row rank = column rank (sketch proof), 104
- real-orthogonal operators, 208, 219, 222
 - real-orthogonal group $\mathbf{O}(n)$, 222
- reduced echelon form, 14
 - and bases for range of L_A , 131
- reflection operators on \mathbb{R}^n , 224
- reflections on inner product spaces, 224
- reflexivity $V^{**} \cong V$ when $\dim(V) < \infty$, 101
- restrictions $T|_W$ of linear operators, 57
- rigid motions on \mathbb{R}^n , 223
- rotations and reflections on \mathbb{R}^2 , 224
- row operations
 - computing $K(L_A)$ and $R(L_A)$, 53
 - echelon form of $A\mathbf{x} = \mathbf{b}$, 13
 - effect on $\det(A)$, 121
- row operations on matrices, 12, 13, 121
- row operations vs column operations, 20
- row rank vs column rank, 30
- row space/column space of a matrix, 7, 30
 - relation to $\text{rank}(A)$, 30
- RST equivalence relations, 79
 - similarity of matrices, 80
- Schur normal form of T (inner product spaces), 209
- self-adjoint operators, 212
 - eigenvalues are real, 212

- proving diagonalizability over \mathbb{R} or \mathbb{C} , 212
- self-adjoint operators: $T = T^*$, 207
- sequence space ℓ^∞ , 10
- similarity
 - similarity classes in $M(n, \mathbb{R})$, 79
- similarity invariants, 140
- similarity of matrices, 79
- similarity transforms, 77
 - and matrix realizations $[T]_{\mathbf{x}\mathbf{x}}$, 77
- simple convergence of matrix sequences, 159
- singular value decomposition, 244
 - computed example, 245
 - vs polar decomposition, 244
- singular values of an operator T , 244
- singular/nonsingular matrices, 124
- skew-adjoint operators: $T^* = -T$, 207
- solving homogeneous equations $A\mathbf{x} = \mathbf{0}$, 16
- solving inhomogeneous equations $A\mathbf{x} = \mathbf{b}$, 17
- solving linear systems of differential equations, 165
- solving matrix differential equations $d\mathbf{x}/dt = A\mathbf{x}$, 167
- solving matrix equations $A\mathbf{x} = \mathbf{b}$, 12
 - by elementary row operations, 13
 - case study, 15
 - consistency conditions, 14
- spectral decomposition of an operator, 230
- spectral mapping theorem, 235
- spectral radius of an operator, 179
- spectral theorem, 229, 230
 - computational examples, 236
 - computing a spectral decomposition, 238
 - determining the spectral projections, 237
 - properties of the spectral projections, 229
 - spectral decomposition of T , 230
 - spectral projections, 230
- spectral theorem for diagonalizable T , 229, 230
- spectrum $\text{sp}(T)$ of an operator, 139
- spectrum of a matrix A , 139
- square root \sqrt{T} , 240
 - of positive operators, 240
- systems of linear equations, 8
 - homogeneous vs inhomogeneous, 9
 - matrix equations $A\mathbf{x} = \mathbf{0}$, $A\mathbf{x} = \mathbf{b}$, 9
- trace $\text{Tr}(A)$ and Hilbert-Schmidt norm, 186
- trace $\text{Tr}(A)$ of a matrix, 75, 130
- transpose operation A^T on matrices, 20
- transpose operator T^T , 97
 - basic properties, 97
 - matrix description: $[T^T]_{\mathbf{x}^*\mathbf{y}^*} = [T]_{\mathbf{y}\mathbf{x}}^T$, 98
- triangle inequality, 153, 184
 - geometric triangle inequality, 153
- Type I—III row operations, 121
- unitary equivalence, 216
 - and change of orthonormal basis, 221
 - vs similarity, 216
- unitary operators
 - action on orthonormal bases, 217
 - five equivalent viewpoints, 217
 - unitary operators on \mathbb{R}^n or \mathbb{C}^n , 220
 - unitary operators: $U^*U = I$, 207
 - upper triangular matrices, 11
- vector space axioms, 1
- vector spaces, 1
 - bases, 21
 - coordinate space \mathbb{K}^n , 2
 - direct sums $V \oplus W$ and $V_1 \oplus \cdots \oplus V_n$, 62
 - finite and infinite dimensional, 23
 - function spaces, 5
 - matrix spaces $M(n, \mathbb{K})$, $M(n \times m, \mathbb{K})$, 2
 - parallelogram law, 2
 - polynomial ring $\mathbb{K}[x]$, 3
 - polynomial ring $\mathbb{K}[x_1, \dots, x_n]$, 4
 - quotient spaces V/W , 31
 - sequence space ℓ^∞ , 10
- vector subspaces, 7
 - computing implicit and parametric descriptions, 26, 27
 - implicit and parametric descriptions, 19, 26
 - proper subspaces, 7