

LINEAR ALGEBRA BOOT CAMP WEEK 4: THE SPECTRAL THEOREM

Unless otherwise stated, all vector spaces in this worksheet are finite dimensional and the scalar field $\mathbb{F}$ is $\mathbb{R}$ or $\mathbb{C}$.

Definition 1. A linear operator $L : V \rightarrow V$ on a finite dimensional vector space is called self-adjoint if $L^* = L$ and skew-adjoint if $L^* = -L$. When $\mathbb{F} = \mathbb{R}$ we use the terms symmetric and skew-symmetric, and when $\mathbb{F} = \mathbb{C}$ we use the terms Hermitian and skew-Hermitian.

Definition 2. A positive definite Hermitian inner product is just what we have been calling an inner product all along.

Definition 3. A transformation L is a positive definite Hermitian transformation if it is Hermitian (or symmetric in the real case) and satisfies $\langle Lx, x \rangle > 0$ for $x \in V \setminus \{0\}$.

Definition 4. A linear map $L : V \rightarrow V$ is said to be completely reducible if every invariant subspace has a complementary invariant subspace.

Theorem 5. (If you didn't prove this last week, you should prove it now)

The following are equivalent:

- (1) $\|L(x)\| = \|x\|$ for all $x \in V$.
- (2) $\langle L(x), L(y) \rangle = \langle x, y \rangle$ for all $x, y \in V$.
- (3) $L^*L = 1$
- (4) $LL^* = 1$
- (5) L takes orthonormal sets to orthonormal sets.

Corollary 6. L is an isometry (an isomorphism satisfying (2) above) if and only if $L^* = L^{-1}$.

Definition 7. If $V = W = \mathbb{R}^n$, the isometries are called orthogonal matrices. If $V = W = \mathbb{C}^n$, the isometries are called unitary matrices. (The sets O_n of orthogonal matrices and U_n of unitary matrices are groups, but we won't use that here).

Definition 8. A linear operator $L : V \rightarrow V$ is normal if $LL^* = L^*L$.

Warmup. I should have put this on last week's worksheet.

- (1) Consider a 3×3 real symmetric matrix with determinant 6. Assume $(1, 2, 3)$ and $(0, 3, -2)$ are eigenvectors with eigenvalues 1 and 2, respectively.
 - (a) Give (with proof) an eigenvector of the form $(1, x, y)$ for some real x, y which is linearly independent of the two vectors above.
 - (b) What is the eigenvalue of this eigenvector?

Algebra 1 Boot Camp Survival Guide

Scott C. Dulebohn



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