

Matrix Cheat Sheet

Vectors and Linear Transformations

A **vector space** V is a set of things called **basis vectors** and some rules for making linear combinations of them:

$ax+by$ is a vector if x, y are vectors and a, b are numbers.

A **linear transformation** L is a map from one vector space to another that obeys the superposition principle:

$$L(ax+by) = aLx + bLy$$

Every linear transformation can be represented by a matrix acting on a column vector and vice versa. This is important.

An **inner product** $\langle x|y \rangle$ maps two vectors to a number. The usual example is $x_1^2y_1 + x_2^2y_2 + \dots$ but others exist. The inner product of a vector with itself defines a **norm**.

Unitary / Orthogonal

Unitary matrices obey $U^{-1} = U^\dagger$. Real unitary matrices are **orthogonal**. U matrices **preserve the usual inner product**: $\langle Ux|Uy \rangle = \langle x|y \rangle$. Each eigenvalue of U and the determinant of U must have complex magnitude 1.

The **columns of U form an orthonormal basis for V** (and so do the rows) **if and only if U is unitary**. Two matrices L and M are **similar** if $M = ULU^{-1}$ for some unitary U .

Every rotation and/or parity transformation between two orthonormal bases is represented by a U and vice versa.

Matrix Arithmetic

To multiply two matrices AB , do this: $[AB]_{ij} = \sum_k A_{ik}B_{kj}$ (Note: a column vector is just a $n \times 1$ matrix.)

$(AB)x$ produces the same vector as "do B , then do A to x ."

Matrices add component-wise, and $(A+B)x = Ax + Bx$.

To **transpose** M , swap its rows and columns: $[M^T]_{ij} = M_{ji}$. An **(anti) symmetric** matrix equals its (minus) transpose.

The **adjoint** of M is its conjugate transpose: $[M^\dagger]_{ij} = M_{ji}^*$. Adjoint matrices obey the rule $\langle x|My \rangle = \langle M^\dagger x|y \rangle$.

The inverse M^{-1} has determinant $(\det[M])^{-1}$ if $\det[M] \neq 0$. A **singular** matrix has determinant 0 and can't be inverted.

Transposes, adjoints and inverses obey a "backwards" rule: $(AB)^{-1} = B^{-1}A^{-1}$ $(AB)^T = B^T A^T$ $(AB)^\dagger = B^\dagger A^\dagger$

Hermitian / Symmetric

Hermitian matrices are **self-adjoint**: $H^\dagger = H$. Real symmetric square matrices are Hermitian.

Eigenvalues of H are real (but might be degenerate!). **Eigenvectors of H form an orthogonal basis for V** . (Eigenvectors corresponding to the same eigenvalue are not unique, but it is always possible to choose orthogonal ones.)

A real linear combination of Hermitian matrices is Hermitian.

Eigensystems and the Spectral Theorem

A **normal** matrix N satisfies $NN^\dagger = N^\dagger N$. Every normal matrix is similar to a diagonal matrix: $N = UDU^{-1}$ where D is diagonal. Elements of D are **eigenvalues** and columns of U are **eigenvectors** of N . If N is Hermitian, then U is unitary. v_j is an eigenvector of N with eigenvalue λ_j if and only if $Nv_j = \lambda_j v_j$. The (complex) phase of an eigenvector is arbitrary.

The **spectrum** of N (the set of its eigenvalues) can be found by solving $\det[N - \lambda I] = 0$, the **characteristic polynomial** of N . The product of all eigenvalues of N is $\det[N]$ and the sum of eigenvalues is $\text{tr}[N]$, the **trace** of N (the sum of its diagonal elements). Two similar matrices L and M have the same spectrum, determinant, and trace (but the converse is not true).

Misc. Terminology

A matrix P is **idempotent** if $PP = P$. An idempotent Hermitian matrix is a **projection**. A **positive-definite** matrix has only positive real eigenvalues. Z is **nilpotent** if $Z^n = 0$ for some number n . The **commutator** of L and M is $[L, M] = LM - ML$.

Matrix Exponentials

The **exponential map** of a matrix M is $\text{EXP}[M] = 1 + M + \frac{1}{2}M^2 + \dots + \frac{1}{k!}M^k + \dots$. The solution to the differential equation $\frac{d}{dt}x(t) = Mx(t)$ is $x(t) = \text{EXP}[Mt] \cdot x(0)$. EXP has some, but not all, of the properties of the function e^x :

$$\text{in general: } (e^M)^{-1} = e^{-M} \quad (e^M)^T = e^{M^T} \quad (e^M)^\dagger = e^{M^\dagger} \quad e^{(a+b)M} = e^{aM}e^{bM} \quad \det[e^M] = e^{\text{tr}[M]}$$

$$\text{only if } M \text{ and } N \text{ commute: } e^{M+N} = e^M e^N \quad e^N M e^{-N} = M \quad \text{only if } N \text{ is invertible: } e^N M e^{-N} = N e^M N^{-1}.$$

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