

The determinant of A vanishes

$$0 = \det(A) = |A| = \sum_{i_1, i_2, \dots, i_n} \epsilon_{i_1 i_2 \dots i_n} a_{1 i_1} a_{2 i_2} \dots a_{n i_n}.$$

Here $\epsilon_{i_1 i_2 \dots i_n} = 1$ and ϵ is totally antisymmetric.

These systems of eq's. are said to be homogeneous because if \vec{x} is a solution, then so is $\lambda \vec{x}$.

In n dimensions, the system

$$0 = A x \quad \text{or} \quad 0 = a_{ij} x_j \quad \text{means that } \vec{x} = (x_1, \dots, x_n)$$

must be \perp to every $a_i = (a_{i1}, \dots, a_{in})$. This is possible only if the n vectors

$$\vec{b}_j = (a_{1j}, a_{2j}, \dots, a_{nj}) \quad \text{satisfy}$$

$$0 = \vec{b}_j x_j. \quad \text{Such vectors are said to be}$$

linearly dependent; that is, there are

coefficients x_j not all zero such that the sum

$$0 = \vec{b}_j x_j \Leftrightarrow 0 = a_{ij} x_j \quad \text{vanishes.}$$

We will see later that if the columns \vec{b}_j of a matrix are linearly dependent, then the determinant

$$|A| = |b_j| = 0$$

vanishes.

A set of vectors \vec{b}_j that is not linearly dependent is linearly independent.

A set of n linearly independent vectors spans a space of n dimensions. So n linearly independent vectors \vec{b}_j with the right coefficients x_j can make any vector \vec{c} :

That is

$$\vec{c} = \vec{b}_j x_j$$

always has a solution if the \vec{b}_j are l.i.

(Of course, if $c=0$, then the unique choice is

$$x_j = 0 \text{ for } j = 1 - n,$$

which is another way of saying that the \vec{b}_j are l.i.)

In homogeneous linear equations.

$$a_{11} x_1 + a_{12} x_2 = b_1$$

$$\text{or } Ax = b$$

$$a_{21} x_1 + a_{22} x_2 = b_2$$

is equivalent to $a_1 \cdot x = a_2 \cdot x = 0$ with

$$a_1 = (a_{11}, a_{12}, b_1)$$

$$a_2 = (a_{21}, a_{22}, b_2) \quad \text{and}$$

$$x = (x_1, x_2, -1).$$

A solution x is a vector \perp to a_1 and a_2 ,
so

$$x = \lambda a_1 \times a_2$$

but since $x_3 = -1 \neq 0$, we must have

$$x_3 = \lambda \epsilon_{3ij} a_{1i} a_{2j}$$

$$= \lambda (a_{11} a_{22} - a_{12} a_{21}) = -1 \neq 0$$

That is, the determinant of $|A|$ must
not vanish:

$$|A| = a_{11} a_{22} - a_{12} a_{21} \neq 0.$$

We set

$$\lambda |A| = -1 \quad \text{and}$$

$$\vec{x} = \lambda a_1 \times a_2 = -a_1 \times a_2 / |A|.$$

Determinants.

If $A = (a_{ij})$, is a 2×2 matrix

$$\det(A) = |A| = \sum_{i,j=1}^2 \epsilon_{ij} a_{1i} a_{2j}$$

$$= a_{11} a_{22} - a_{12} a_{21}$$

If $A \rightarrow 3 \times 3$, then

$$\det(A) = |A| = \sum_{i,j,k=1}^3 \epsilon_{ijk} a_{1i} a_{2j} a_{3k}.$$

In a simpler notation, if

$$A = \begin{pmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{pmatrix}, \quad \text{then}$$

$$|A| = \sum \epsilon_{ijk} a_i b_j c_k$$

$$= a_1 b_2 c_3 - a_1 b_3 c_2 - a_2 b_1 c_3 + a_2 b_3 c_1$$

$$+ a_3 b_1 c_2 - a_3 b_2 c_1.$$

Laplace used minors:

$$\begin{aligned}
 |A| &= a_1 \begin{vmatrix} b_2 & b_3 \\ c_2 & c_3 \end{vmatrix} - a_2 \begin{vmatrix} b_1 & b_3 \\ c_1 & c_3 \end{vmatrix} + a_3 \begin{vmatrix} b_1 & b_2 \\ c_1 & c_2 \end{vmatrix} \\
 &= \sum_{j=1}^3 (-1)^{j+1} a_j M_{1j} = \sum a_j C_{1j}
 \end{aligned}$$

where C_{ij} is the cofactor

$$C_{ij} = (-1)^{j+1} M_{1j}.$$

This works well for sparse matrices,

$$\begin{aligned}
 D &= \begin{vmatrix} 0 & 1 & 0 & 0 \\ -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & -1 & 0 \end{vmatrix} = (-1)^{1+2} \begin{vmatrix} -1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & -1 & 0 \end{vmatrix} \\
 &= (-1) (-1)^{1+1} (-1) \begin{vmatrix} 0 & 1 \\ -1 & 0 \end{vmatrix} = 1.
 \end{aligned}$$

But in general, it's a long way to proceed.

If $A = (a_{ij})$ is $n \times n$, then

$$|A| = \sum_{i_1=1}^n \sum_{i_2=1}^n \cdots \sum_{i_n=1}^n \epsilon_{i_1 i_2 \cdots i_n} a_{i_1 1} a_{i_2 2} \cdots a_{i_n n}.$$

The antisymmetry of ϵ has many consequences.

If any two rows are equal, then the determinant vanishes. For example,

$$\begin{aligned} |A| &= \sum \epsilon_{i_1 i_2 \dots i_n} a_{1i_1} a_{2i_2} a_{3i_3} \dots a_{ni_n} \\ &= (a_{11} a_{12} - a_{12} a_{11}) \text{stuff} = 0. \end{aligned}$$

Also if any two columns are equal, $|A| = 0$.

E.g.,

$$\begin{vmatrix} a_1 & a_1 \\ a_2 & a_2 \end{vmatrix} = a_1 a_2 - a_1 a_2 = 0.$$

If any two rows or columns are interchanged, the det changes sign.

$$\begin{aligned} |A'| &= \sum \epsilon_{i_1 i_2 \dots i_n} a_{2i_1} a_{1i_2} a_{3i_3} \dots a_{ni_n} \\ &= - \sum \epsilon_{i_2 i_1 i_3 \dots i_n} a_{1i_2} a_{2i_1} a_{3i_3} \dots a_{ni_n} \\ &= -|A|. \end{aligned}$$

$$\begin{aligned}
 |A'| &= \sum \epsilon_{i_1 \dots i_n} a_{i_1 1} (c a_{i_2 2}) \dots a_{i_n n} \\
 &= c \sum \epsilon_{i_1 \dots i_n} a_{i_1 1} a_{i_2 2} \dots a_{i_n n} \\
 &= c |A|.
 \end{aligned}$$

If

$$a'_{kj} = a_{kj} + c a_{lj},$$

then

$$\begin{aligned}
 |A'| &= \sum \epsilon_{i_1 \dots i_n} a_{i_1 1} (a_{i_2 2} + c a_{l 2}) \dots a_{i_n n} \\
 &= |A| + \sum \epsilon_{i_1 \dots i_n} a_{i_1 1} a_{l 2} \dots a_{i_n n} \\
 &= |A|.
 \end{aligned}$$

So one may add multiples of rows
(or columns) to other rows (or columns)
without changing $|A|$.

So if any two rows are proportional,
then $|A| = 0$. (or columns).

Suppose A is 3×3 and we want to solve

$$Ax = 0 \text{ with } A = \begin{pmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{pmatrix}, \text{ Then}$$

$$x_1 |A| = x_1 \begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix}$$

$$= \begin{vmatrix} a_1 x_1 & a_2 & a_3 \\ b_1 x_1 & b_2 & b_3 \\ c_1 x_1 & c_2 & c_3 \end{vmatrix}$$

$$= \begin{vmatrix} a_1 x_1 + a_2 x_2 + a_3 x_3 & a_2 & a_3 \\ b_1 x_1 + b_2 x_2 + b_3 x_3 & b_2 & b_3 \\ c_1 x_1 + c_2 x_2 + c_3 x_3 & c_2 & c_3 \end{vmatrix}$$

$$= \begin{vmatrix} 0 & a_2 & a_3 \\ 0 & b_2 & b_3 \\ 0 & c_2 & c_3 \end{vmatrix} = 0$$

$$\text{So } |A| = 0.$$

But if $Ax = d$, then we get

$$x_1 |A| = \begin{vmatrix} d_1 & a_2 & a_3 \\ d_2 & b_2 & b_3 \\ d_3 & c_2 & c_3 \end{vmatrix} \text{ so}$$

$$x_1 = \frac{\begin{vmatrix} d_1 & a_2 & a_3 \\ d_2 & b_2 & b_3 \\ d_3 & c_2 & c_3 \end{vmatrix}}{|A|}.$$

So the inhomogeneous equation $Ax = d$ works only if $|A| \neq 0$.

Gaussian elimination

$$4x + 2y + z = 48$$

$$2x + 2y + z = 36$$

$$x + y + z = 6$$

$$x + \frac{1}{2}y + \frac{1}{4}z = 12$$

$$x + y + \frac{1}{2}z = 18$$

$$x + y + z = 6$$

subtract to eliminate x 's

$$x + \frac{1}{2}y + \frac{1}{4}z = 12$$

$$\frac{1}{2}y + \frac{1}{4}z = -6$$

$$\frac{1}{2}y + \frac{3}{4}z = -6$$

normalize

$$x + \frac{1}{2}y + \frac{1}{4}z = 12$$

$$y + \frac{1}{2}z = 12$$

$$y + \frac{3}{2}z = -12$$

subtract

$$x + \frac{1}{2}y + \frac{1}{4}z = 12$$

$$y + \frac{1}{2}z = 12$$

$$z = -24$$

solve for y

$$y = 12 - \frac{1}{2}z = 12 + 12 = 24$$

$$x = 12 - \frac{y}{2} - \frac{z}{4} = 12 - 12 + 6 = 6$$

check:

$$x + y + z = 6 + 24 - 24 = 6$$

$$2x + 2y + z = 12 + 48 - 24 = 36$$

$$4x + 2y + z = 24 + 48 - 24 = 48,$$

Matrices

Addition: If A and B are $n \times m$ matrices, then their sum $C = A + B$ is

$$C_{ij} = A_{ij} + B_{ij}.$$

Scalar multiplication: If A is $n \times m$, then $C = \alpha A$ is $n \times m$ and

$$C_{ij} = \alpha A_{ij}.$$

Matrix multiplication: If A is $n \times m$ and B is $m \times p$, then their product

$$C = A B$$

is $n \times p$ and has entries

$$C_{ij} = \sum_{k=1}^m A_{ik} B_{kj}.$$

$$\begin{pmatrix} a & a & a & a \end{pmatrix} \begin{pmatrix} b \\ b \\ b \\ b \end{pmatrix} = \begin{pmatrix} 4ab \end{pmatrix}$$

Transposition:

$$A^T_{ij} = A_{ji}$$

$$\widehat{A}_{ij} = A_{ji}$$

$$A'_{ij} = A_{ji}$$

Complex numbers: if x and y are real, then

$$z = x + iy \quad \& \quad \bar{z} = z^* = x - iy$$

are complex. $\bar{\bar{z}} = z^*$ is the c.c.

$$i^2 = -1 \quad \text{so}$$

$$z\bar{z} = x^2 + y^2 = |z|^2.$$

$$A^*_{ij} = \bar{A}_{ij}$$

Hermitian conjugation:

$$A^\dagger_{ij} = A^{T*}_{ij} = A^*_{ji}$$

Equality: $A = B \iff A_{ij} = B_{ij}$ and

both must be $n \times n$.

Associative: $A(BC) = (AB)C$ because

$$[A(BC)]_{ij} = \sum_k A_{ik} \left(\sum_l B_{kl} C_{lj} \right) = \sum_l \left(\sum_k A_{ik} B_{kl} \right) C_{lj}$$

$$= [(AB)C]_{ij}$$

Distributive law:

$$A(B+C) = AB + AC \quad \text{because}$$

$$[A(B+C)]_{ij} = \sum_k A_{ik} (B_{kj} + C_{kj})$$

$$= \sum_k A_{ik} B_{kj} + \sum_k A_{ik} C_{kj} = AB + AC.$$

$$\text{Zero} = O_{ij} = 0.$$

The set of all $n \times n$ matrices forms a ring.

But this set is not a field because $AB \neq BA$ in general and also

$$A = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \text{ then } A^2 = 0, \text{ whereas in}$$

a field if $AB = 0$ then A or B must be 0.

A has no inverse. For if B were its inverse, then

$$1 = AB \Leftrightarrow (AB)_{ij} = \delta_{ij} \quad (\delta_{j2} b_{21} + \delta_{j1} b_{21})$$

$$\text{yet } 1_{22} = 1.$$

$$(AB)^T = B^T A^T \quad \text{because}$$

$$\begin{aligned} (\widetilde{AB})_{ij} &= (AB)_{ji} = \sum_k A_{jk} B_{ki} = \sum_k \widetilde{A}_{kj} \widetilde{B}_{ik} \\ &= \sum_k \widetilde{B}_{ik} \widetilde{A}_{kj} = (\widetilde{B} \widetilde{A})_{ij} \end{aligned}$$

It follows that

$$(AB)^T = B^T A^T.$$

If A is $n \times n$ and $|A| \neq 0$,

then one may show that A has a

unique inverse A^{-1} such that

$$AA^{-1} = A^{-1}A = 1 \quad \text{ie}$$

$$\sum_k A_{ik} A^{-1}_{kj} = \sum_k A^{-1}_{ik} A_{kj} = \delta_{ij}.$$

If A & B have inverse A^{-1} and B^{-1} , then

$$(AB)^{-1} = B^{-1}A^{-1} \quad \text{because}$$

$$AB(B^{-1}A^{-1}) = AA^{-1} = 1 \quad \text{and} \quad B^{-1}A^{-1}AB = B^{-1}B = 1.$$

The most general form of a determinant is

$$\epsilon_{i_1 i_2 \dots i_n} |A| = \sum A_{i_1 j_1} A_{i_2 j_2} \dots A_{i_n j_n} \epsilon_{j_1 \dots j_n}$$

For instance,

$$\begin{aligned} \epsilon_{21} |A| &= A_{2j_1} A_{1j_2} \epsilon_{j_1 j_2} \\ &= A_{21} A_{12} \epsilon_{12} + A_{22} A_{11} \epsilon_{21} \\ &= A_{21} A_{12} - A_{11} A_{22} = -|A| = \epsilon_{21} |A|. \end{aligned}$$

So

$$\begin{aligned} |AB| &= \epsilon_{i_1 \dots i_n} (AB)_{i_1 i_1} \dots (AB)_{i_n i_n} \\ &= \epsilon_{i_1 \dots i_n} A_{1k_1} B_{k_1 i_1} A_{2k_2} B_{k_2 i_2} \dots A_{nk_n} B_{k_n i_n} \\ &= A_{1k_1} \dots A_{nk_n} \epsilon_{k_1 \dots k_n} |B| \\ &= |A| |B|. \end{aligned}$$

Since $|AA^{-1}| = |I| = 1 = |A||A^{-1}|$,
it follows that

$$|A^{-1}| = 1/|A|.$$

Direct Product

$$A \otimes B = C$$

$$C_{i_1 i_2; j_1 j_2} = A_{i_1 j_1} B_{i_2 j_2}$$

The most common case is the

Dyadic: If A is an m -vector and B is an n -vector, then

$$\tilde{A} \cdot B = (A_1 \dots A_m) \begin{pmatrix} B_1 \\ \vdots \\ B_m \end{pmatrix} = A \cdot B \text{ only if } n = m,$$

but even if $m \neq n$ we have

$$B \otimes \tilde{A} = \begin{pmatrix} B_1 \\ \vdots \\ B_m \end{pmatrix} (A_1 \dots A_n)$$

$$= \begin{pmatrix} B_1 A_1 & B_1 A_2 & \dots & B_1 A_n \\ \vdots & \vdots & \ddots & \vdots \\ B_m A_1 & B_m A_2 & \dots & B_m A_n \end{pmatrix}$$

2 x 2 case

$$A \times B = \begin{pmatrix} A_{11}B & A_{12}B \\ A_{21}B & A_{22}B \end{pmatrix}$$

$$= \begin{pmatrix} A_{11}B_{11} & A_{11}B_{12} & A_{12}B_{11} & A_{12}B_{12} \\ A_{11}B_{21} & A_{11}B_{22} & A_{12}B_{21} & A_{12}B_{22} \\ A_{21}B_{11} & A_{21}B_{12} & A_{22}B_{11} & A_{22}B_{12} \\ A_{21}B_{21} & A_{21}B_{22} & A_{22}B_{21} & A_{22}B_{22} \end{pmatrix}$$

$$(A \times B)_{i_1 j_1, i_2 j_2} = A_{i_1 j_1} B_{i_2 j_2}$$

column

row

Most matrices do not commute:

$$\begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} b \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} a \\ b \end{pmatrix} \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \text{ is undefined.}$$

Even if both are 2 x 2

$$\downarrow \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix} = \begin{pmatrix} a\alpha + b\gamma & a\beta + b\delta \\ c\alpha + d\gamma & c\beta + d\delta \end{pmatrix}$$

$$\begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix} \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} \alpha a + \beta c & \alpha b + \beta d \\ \gamma a + \delta c & \gamma b + \delta d \end{pmatrix}$$

Not only are the two products different; in general, they have no common elements.

Diagonal: If $A_{ij} = a_i \delta_{ij}$, then A is diagonal.

$$A = \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} \text{ is diagonal,}$$

Diagonal matrices do commute

$$\text{If } A_{ij} = a_i \delta_{ij} \text{ and } B_{jk} = b_j \delta_{jk},$$

then

$$(AB)_{ik} = \sum_j a_i \delta_{ij} b_j \delta_{jk} = \delta_{ik} a_i b_k = \delta_{ik} a_i b_i$$

$$(BA)_{ik} = b_i \delta_{ij} a_j \delta_{jk} = \delta_{ik} b_i a_k = \delta_{ik} a_i b_i$$

Trace: If A is $n \times n$, then

$$\text{tr } A = \text{Tr } A = \sum_{i=1}^n A_{ii}.$$

$$\text{tr } ABC = A_{ij} B_{jk} C_{ki}$$

$$= C_{ki} A_{ij} B_{jk} = \text{tr } CAB$$

$$= B_{jk} C_{ki} A_{ij} = \text{tr } BCA.$$

The trace is cyclicly invariant,

$$\text{tr } AB = \text{tr } BA.$$

Matrix Inversion

$$A^{-1}_{ij} = \frac{C_{ji}}{|A|} \quad \text{where} \quad C_{ij} = (-1)^{i+j} M_{ij}$$

is the wrong way to compute inverses.

$$M_L A = A'$$

$$A'_{ij} = k a_{ij} = M_{Li} A_{ej}$$

$$M_L A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & k & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} A_{11} & A_{12} & A_{13} \\ A_{21} & A_{22} & A_{23} \\ A_{31} & A_{32} & A_{33} \end{pmatrix} = \begin{pmatrix} A_{11} & A_{12} & A_{13} \\ kA_{21} & kA_{22} & kA_{23} \\ A_{31} & A_{32} & A_{33} \end{pmatrix}$$

in general to scale row i by k

$$M_{Lnm} = \delta_{nm} + \delta_{ni} \delta_{mi} (k-1)$$

$$M_L A = \begin{pmatrix} 1 & & & \\ & k & & \\ & & 1 & \\ & & & 1 \end{pmatrix} \begin{pmatrix} a & b & c \\ d & e & f \\ g & h & i \end{pmatrix} = \begin{pmatrix} a+kd & b+ke & c+kf \\ d & e & f \\ g & h & i \end{pmatrix}$$

So

$$M_{Lnm} = \delta_{nm} + \delta_{nr} \delta_{mc} k$$

will add a multiple of row c to row r .

$$M_c A = \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} a & b & c \\ d & e & f \\ g & h & i \end{pmatrix} = \begin{pmatrix} d & e & f \\ a & b & c \\ g & h & i \end{pmatrix}$$

So

$$M_{cmm} = S_{mm} + \delta_{m r_2} \delta_{m r_1} + \delta_{m r_1} \delta_{m r_2} - \delta_{m r_1} \delta_{m r_1} - \delta_{m r_2} \delta_{m r_2}$$

will interchange rows r_1 and r_2

Example 3.2.1 GAUSS-JORDAN MATRIX INVERSION

We want to invert the matrix

$$A = \begin{pmatrix} 3 & 2 & 1 \\ 2 & 3 & 1 \\ 1 & 1 & 4 \end{pmatrix}. \quad (3.53)$$

For convenience we write A and I side by side and carry out the identical operations on each:

$$\begin{pmatrix} 3 & 2 & 1 \\ 2 & 3 & 1 \\ 1 & 1 & 4 \end{pmatrix} \quad \text{and} \quad \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}. \quad (3.54)$$

To be systematic, we multiply each row to get $a_{k1} = 1$,

$$\begin{pmatrix} 1 & \frac{2}{3} & \frac{1}{3} \\ 1 & \frac{3}{2} & \frac{1}{2} \\ 1 & 1 & 4 \end{pmatrix} \quad \text{and} \quad \begin{pmatrix} \frac{1}{3} & 0 & 0 \\ 0 & \frac{1}{2} & 0 \\ 0 & 0 & 1 \end{pmatrix}. \quad (3.55)$$

Subtracting the first row from the second and third, we obtain

$$\begin{pmatrix} 1 & \frac{2}{3} & \frac{1}{3} \\ 0 & \frac{5}{6} & \frac{1}{6} \\ 0 & \frac{1}{3} & \frac{11}{3} \end{pmatrix} \quad \text{and} \quad \begin{pmatrix} \frac{1}{3} & 0 & 0 \\ -\frac{1}{3} & \frac{1}{2} & 0 \\ -\frac{1}{3} & 0 & 1 \end{pmatrix}. \quad (3.56)$$

Then we divide the second row (of both matrices) by $\frac{5}{6}$ and subtract $\frac{2}{3}$ times it from the first row, and $\frac{1}{3}$ times it from the third row. The results for both matrices are

$$\begin{pmatrix} 1 & 0 & \frac{1}{5} \\ 0 & 1 & \frac{1}{5} \\ 0 & 0 & \frac{18}{5} \end{pmatrix} \text{ and } \begin{pmatrix} \frac{3}{5} & -\frac{2}{5} & 0 \\ -\frac{2}{5} & \frac{3}{5} & 0 \\ -\frac{1}{5} & -\frac{1}{5} & 1 \end{pmatrix}. \quad (3.57)$$

We divide the third row (of **both** matrices) by $\frac{18}{5}$. Then as the last step $\frac{1}{5}$ times the third row is subtracted from each of the first two rows (of both matrices). Our final pair is

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \text{ and } A^{-1} = \begin{pmatrix} \frac{11}{18} & -\frac{7}{18} & -\frac{1}{18} \\ -\frac{7}{18} & \frac{11}{18} & -\frac{1}{18} \\ -\frac{1}{18} & -\frac{1}{18} & \frac{5}{18} \end{pmatrix}. \quad (3.58)$$

The check is to multiply the original A by the calculated A^{-1} to see if we really do get the unit matrix I .

As with the Gauss-Jordan solution of simultaneous linear algebraic equations, this technique is well adapted to computers. Indeed, this Gauss-Jordan matrix inversion technique will probably be available in the program library as a subroutine (see Sections 2.3 and 2.4 of Press *et al.*, loc. cit.). ■

Dirac's notation:

We write the orthonormal basis vectors

$$e_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} \quad e_2 = \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix} \quad \dots \quad e_n = \begin{pmatrix} 0 \\ 0 \\ \dots \\ 1 \end{pmatrix}$$

as $|1\rangle$

$|2\rangle$

$|n\rangle$.

Their transposes

$$\tilde{e}_1 = (1 \quad 0 \quad 0)$$

$$\dots \quad \tilde{e}_n = (0 \quad 0 \quad \dots \quad 1)$$

we write as

$$\langle 1 |$$

$$\langle 2 |$$

$$\langle n |$$

Then we write

$$\tilde{e}_n \cdot e_m = \langle n | m \rangle = \delta_{nm}.$$

An arbitrary vector $|\psi\rangle$ in C^n is

$$|\psi\rangle = \sum_{i=1}^n \psi_i e_i = \sum_{i=1}^n \psi_i |i\rangle = \psi_i |i\rangle$$

and its hermitian adjoint is

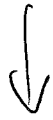
$$\begin{aligned} \langle \psi | &= \sum \psi_i^* \tilde{e}_i = \sum \psi_i^* e_i^\dagger = \sum \psi_i^* \langle i | \\ &= \psi_i^* \langle i |. \end{aligned}$$

Now the inner product of two vectors ψ and ϕ is

$$(\psi, \phi) = \langle \psi | \phi \rangle = \sum_{i=1}^n \psi_i^* e_i^\dagger \sum_{j=1}^n \phi_j e_j$$

$$= \sum_{i,j} \psi_i^* \langle i | j \rangle \phi_j = \sum_i \psi_i^* \phi_i.$$

$$= \langle \phi | \psi \rangle^* = \left[\sum \phi_i^* \langle i | j \rangle \psi_j \right]^* = \left(\sum \phi_i^* \psi_i \right)^*.$$



but we must also consider outer products

$$\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} (0 \ 1 \ 0) = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}.$$

In Dirac's notation, we write such things as

$$|n\rangle\langle m| = e_n e_m^\dagger = |n\rangle \otimes \langle m|$$

where we have used the direct-product notation of Eq. (3.45). Frankly 'outer product' is the more commonly used term.

Now there are infinitely many sets of ON bases,

$$\langle n|m\rangle = \delta_{nm} \quad \& \quad \langle a|b\rangle = \delta_{ab} \quad \text{etc.}$$

In this general context, $\langle n|$ means the Hermitian adjoint, not just the transpose, since these vectors are complex in general.

Each of these bases is complete

$$1 = \sum |n\rangle\langle n| = \sum |a\rangle\langle a|, \text{ etc.,}$$

as well as ON $\langle n|m\rangle = \delta_{nm}$ etc.

Change of basis:

$$|n\rangle = \sum_a |a\rangle \langle a|n\rangle$$

So the matrix that takes us from $|a\rangle$ to $|n\rangle$ is $\langle a|n\rangle$. Since both bases are ON,

$$\delta_{mn} = \langle m|n\rangle = \sum_a \langle m|a\rangle \langle a|n\rangle.$$

In matrix notation, if

$$U_{an} = \langle a|n\rangle, \text{ then } U_{am}^* = \langle m|a\rangle, \quad U_{ma}^\dagger = \langle m|a\rangle$$

$$\delta_{mn} = \sum_a \langle m|a\rangle U_{an} = \sum_a U_{am}^* U_{an}$$

$$= \sum_a U_{ma}^\dagger U_{an} = \langle m|a\rangle \langle a|n\rangle = \delta_{mn}.$$

So the matrix U_{an} is unitary

$$1 = U^\dagger U.$$

$$|a\rangle = \sum_n |n\rangle \langle n|a\rangle$$

So U^* takes $|n\rangle$ to $|a\rangle$ and

$$\langle b|a\rangle = \delta_{ba} = \sum_n \langle b|n\rangle \langle n|a\rangle = \sum_n U_{bn} U_{na}^\dagger,$$

$$1 = U U^\dagger.$$

So unitary matrices shift us from one CONB to another.

If the vectors are all real, then none of the complex conjugation was necessary and we have

$$1 = \tilde{U} U = U \tilde{U}$$

as well as $\langle a | n \rangle^* = \langle a | a \rangle = \langle n | a \rangle$.

In this case the matrices are orthogonal

$$1 = \tilde{O} O = O \tilde{O}.$$

Changed coefficients:

$$\begin{aligned} | \psi \rangle &= \sum | n \rangle \langle n | \psi \rangle \\ &= \sum | a \rangle \langle a | \psi \rangle \end{aligned}$$

then

$$\begin{aligned} \langle n | \psi \rangle &= \sum_a \langle n | a \rangle \langle a | \psi \rangle = \sum_a U_{an}^* \psi_a \\ &= \sum_a U_{na}^+ \psi_a \end{aligned}$$

Again

$$|\psi\rangle = \sum_n |n\rangle \langle n|\psi\rangle = \sum_a |a\rangle \langle a|\psi\rangle$$

$$= \sum_n |n\rangle \sum_{a'} \langle n|a'\rangle \langle a'|\psi\rangle = \sum_a |a\rangle \langle a|\psi\rangle \sum_n \sum_{a'} |n\rangle \langle n|a'\rangle \langle a'|\psi\rangle$$

$$= \sum_a |a\rangle \sum_n \langle a|n\rangle \langle n| \sum_{a'} |a'\rangle \langle a'|\psi\rangle$$

$$= \sum_{a,a',n} |a\rangle U_{an} U_{a'n}^* \langle a'|\psi\rangle$$

$$= \sum_{a,a',n} |a\rangle U_{an} U_{na'}^\dagger \langle a'|\psi\rangle$$

$$= \sum_{a,a'} |a\rangle (U U^\dagger)_{aa'} \langle a'|\psi\rangle$$

$$= \sum_{a,a'} |a\rangle \delta_{aa'} \langle a'|\psi\rangle = \sum_a |a\rangle \langle a|\psi\rangle.$$

$e^{-i\vec{\theta} \cdot \vec{\sigma} / 2}$ is a unitary operator that implements rotations by angle $\theta = |\vec{\theta}|$ about axis $\hat{\theta}$ in the right-handed active sense.

Why unitary? Because it's the exponential of a hermitian matrix.

$$U = e^{iH}$$

where $H^\dagger = H$. So

$$U^\dagger U = e^{-iH^\dagger} e^{iH} = e^{-iH} e^{iH} = 1$$

since $[H, H] = 0$. Why is $\sigma \cdot \hat{\theta}$ hermitian?

because $\vec{\theta}$ is a real vector and

$$\sigma_1 = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} = \tilde{\sigma}_1^\dagger$$

$$\sigma_2 = \begin{pmatrix} 0 & -i \\ i & 0 \end{pmatrix} = \tilde{\sigma}_2^\dagger$$

$$\sigma_3 = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} = \sigma_3^\dagger$$

Now

$$\sigma_i \sigma_j = \delta_{ij} + i \sum_{k=1}^3 \epsilon_{ijk} \sigma_k \quad \left[\frac{\sigma_i}{2}, \frac{\sigma_j}{2} \right] = i \sum_{k=1}^3 \epsilon_{ijk} \frac{\sigma_k}{2}$$

e.g. $\sigma_1 \sigma_1 = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \delta_{11}$

$$\sigma_1 \sigma_2 = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} 0 & -i \\ i & 0 \end{pmatrix} = \begin{pmatrix} i & 0 \\ 0 & -i \end{pmatrix} = i \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} = i \epsilon_{123} \sigma_3$$

So

$$\begin{aligned} (\theta \cdot \sigma)^2 &= \sum_{ij=1}^3 \theta_i \theta_j \sigma_i \sigma_j = \sum_{ij=1}^3 \theta_i \theta_j (\delta_{ij} + i \epsilon_{ijk} \sigma_k) \\ &= \sum_i \theta_i^2 = \vec{\theta}^2 \end{aligned}$$

$$e^{i \hat{\theta} \cdot \sigma} = e^{i \theta \cdot \frac{\sigma}{2}}$$

$$= \sum_{n=0}^{\infty} \frac{(-i \theta \cdot \frac{\sigma}{2})^{2n}}{(2n)!} + \sum_{n=0}^{\infty} \frac{(-i \theta \cdot \frac{\sigma}{2})^{2n+1}}{(2n+1)!}$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n \left(\frac{\theta}{2}\right)^{2n}}{(2n)!} - i \hat{\theta} \cdot \sigma \sum_{n=0}^{\infty} \frac{(-1)^n \left(\frac{\theta}{2}\right)^{2n+1}}{(2n+1)!}$$

$$= \cos \frac{\theta}{2} - i \hat{\theta} \cdot \sigma \sin \frac{\theta}{2}$$

$$e^{-i\vec{\theta} \cdot \vec{J} / \hbar}$$

$$= \cos \frac{\theta}{2} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} - i \hat{\theta}_1 \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \sin \frac{\theta}{2}$$

$$- i \hat{\theta}_2 \begin{pmatrix} 0 & -i \\ i & 0 \end{pmatrix} \sin \frac{\theta}{2} - i \hat{\theta}_3 \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$$

$$= \cos \frac{\theta}{2} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} - i \sin \frac{\theta}{2} \begin{pmatrix} \hat{\theta}_3 & \hat{\theta}_1 - i \hat{\theta}_2 \\ \hat{\theta}_1 + i \hat{\theta}_2 & -\hat{\theta}_3 \end{pmatrix}.$$

If $\vec{J} = \frac{\hbar}{2} \vec{\sigma}$, then

$$U(\theta) = e^{-i\vec{\theta} \cdot \vec{J} / \hbar} = e^{-i\vec{\theta} \cdot \vec{\sigma} / 2}.$$

The 3x3 rotation group is generated by

$$J_{ij}^k = i \epsilon_{ijk} \quad (M^k \text{ in book})$$

and

$$\vec{J} = \hbar \vec{\sigma}.$$

The g.m. operator is

$$U(\theta) = e^{-i\vec{\theta} \cdot \vec{J} / \hbar} = e^{-i\vec{\theta} \cdot \vec{\sigma}}.$$

One may show that

$$e^{-i\vec{\theta} \cdot \vec{J}} = \cos\theta - i\hat{\theta} \cdot \mathbf{A} \sin\theta + (1 - \cos\theta) \hat{\theta} \hat{\theta}^T$$

$$\left(e^{-i\vec{\theta} \cdot \vec{J}} \right)_{ij} = U(\hat{\theta})_{ij} = \delta_{ij} \cos\theta - \sin\theta \epsilon_{ijk} \hat{\theta}_k + (1 - \cos\theta) \hat{\theta}_i \hat{\theta}_j,$$

Nucl. Phys. B (Proc. Suppl.) 83-84 (2000) 929.

This is the ordinary rotation matrix.

Often one diagonalizes \vec{J}^2 by a unitary matrix obtaining

$$\vec{J}' = U^\dagger \vec{J} U$$

$$J'_1 = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & & \\ & 1 & \\ & & 1 \end{pmatrix} \quad J'_2 = \frac{1}{\sqrt{2}} \begin{pmatrix} & -1 & \\ 1 & & \\ & & -1 \end{pmatrix}$$

$$J'_3 = \begin{pmatrix} 1 & & \\ & 0 & \\ & & -1 \end{pmatrix},$$

as in Ex. 3.2.15.

These satisfy

$$[J_i, J_j] = i \epsilon_{ijk} J_k \quad \text{and}$$

$$\begin{aligned} U^\dagger [J_i, J_j] U &= [J'_i, J'_j] = i \epsilon_{ijk} U^\dagger J_k U \\ &= i \epsilon_{ijk} J'_k. \end{aligned}$$

So the commutators of a Lie algebra are invariant under a unitary transformation.

The unitary operator U that takes us from one O.N. basis $\{|\alpha_n\rangle\}$ to another O.N. basis $\{|\beta_n\rangle\}$ is

$$U = \sum_{n=1}^N |\beta_n\rangle\langle\alpha_n|,$$

since

$$\begin{aligned} U|\alpha_m\rangle &= \sum |\beta_n\rangle\langle\alpha_n|\alpha_m\rangle \\ &= \sum |\beta_n\rangle\delta_{nm} = |\beta_m\rangle. \end{aligned}$$

$$U^\dagger = \sum |\alpha_n\rangle\langle\beta_n| \quad \text{so}$$

$$\begin{aligned} UU^\dagger &= \sum |\beta_n\rangle\langle\alpha_n| \sum |\alpha_m\rangle\langle\beta_m| \\ &= \sum |\beta_n\rangle\delta_{nm}\langle\beta_m| = \sum_n |\beta_n\rangle\langle\beta_n| \\ &= 1 \end{aligned}$$

$$\begin{aligned} U^\dagger U &= \sum |\alpha_n\rangle\langle\beta_n| \sum |\beta_m\rangle\langle\alpha_m| \\ &= \sum |\alpha_n\rangle\delta_{nm}\langle\alpha_m| \\ &= \sum_n |\alpha_n\rangle\langle\alpha_n| = 1. \end{aligned}$$

Euler angles $R(\vec{\theta}) = e^{-i\vec{\theta} \cdot \mathbf{J}/\hbar}$

$$R(\alpha, \beta, \gamma) = R_z(\gamma) R_y(\beta) R_z(\alpha)$$

$$R_y(\beta) = R_z(\alpha) R_y(\beta) R_z^{-1}(\alpha)$$

$$R_z(\gamma) = R_y(\beta) R_z(\gamma) R_y^{-1}(\beta) \quad \text{So}$$

$$R(\alpha, \beta, \gamma) = R_y(\beta) R_z(\gamma) R_y^{-1}(\beta) R_z(\alpha) R_y(\beta) R_z^{-1}(\alpha) R_z(\alpha)$$

$$= R_z(\alpha) R_y(\beta) R_z^{-1}(\alpha) R_z(\gamma) R_z(\alpha) R_y^{-1}(\beta) R_z^{-1}(\alpha) R_z(\alpha) R_y(\beta)$$

$$= R_z(\alpha) R_y(\beta) R_z(\gamma) R_y^{-1}(\beta) R_y(\beta)$$

$$= R_z(\alpha) R_y(\beta) R_z(\gamma)$$

which is (3.93) with α and γ interchanged.
 We use $R_y(\beta)$ rather than $R_x(\beta)$ because
 at least for $j=1/2$ $R_y(\beta)$ is real.

$$D_{m'm}^{j=1/2}(\alpha, \beta, \gamma) = \langle j=1/2, m' | e^{-iJ_z \alpha / \hbar} e^{-iJ_y \beta / \hbar} e^{-iJ_z \gamma / \hbar} | j=1/2, m \rangle$$

$$= e^{-i(m'd + m\gamma)} \langle 1/2, m' | e^{-iJ_y \beta / \hbar} | 1/2, m \rangle$$

$$= e^{-i(m'd + m\gamma)} \left(e^{-i\sigma_y \beta / 2} \right)_{m'm}$$

$$= e^{-i(m'd + m\gamma)} \left(\cos \beta / 2 - i \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} \sin \beta / 2 \right)_{m'm}$$

$$D_{m'm}^{1/2}(\alpha, \beta, \gamma) = e^{-i(m'\alpha + m\gamma)} \left[S_{m'm} \cos \beta/2 + \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}_{m'm} \sin \beta/2 \right]$$

Any matrix A can be written as

$$A = \frac{1}{2}(A + A^\dagger) + \frac{1}{2}(A - A^\dagger)$$

Hermitian $A.H.$

The Dirac matrices are defined by

$$\{\gamma^\mu, \gamma^\nu\} = 2\eta^{\mu\nu} \quad 4 \times 4 \text{ in } 4D.$$

Eigenvectors

$$A|x\rangle = \lambda|x\rangle$$

$$(A - \lambda I)|x\rangle = 0 \Leftrightarrow (A - \lambda I)_{ij} x_j = 0$$

columns of $A - \lambda I$

are linearly dependent

so

$$\text{So } \det(A - \lambda I) = 0.$$

If A is $n \times n$, then this is an algebraic equation of the form

$$(-\lambda)^n + \dots + \det A = 0. \quad \text{characteristic polynomial}$$

It has n roots, in general complex.

If $A = A^\dagger$, then one may say more:

$$A|m\rangle = a_m|m\rangle$$

$$A|m\rangle = a_m|m\rangle$$

$$\langle m|A|m\rangle = a_m \langle m|m\rangle$$

cc this eq: $\langle m|A^\dagger|m\rangle = \langle m|A|m\rangle = a_m^* \langle m|m\rangle$

but

$$\langle m|A|m\rangle = a_m \langle m|m\rangle.$$

So

$$0 = (a_m - a_m^*) \langle m|m\rangle.$$

Set $n = m$:

$$0 = (a_m - a_n^*) \langle n | n \rangle$$

So the e.v.'s are real, $a_n = a_n^*$.

Then

$$0 = (a_m - a_n) \langle n | m \rangle.$$

Then $\langle n | m \rangle = 0$, unless $a_m = a_n$.

S. non-degenerate e.v.'s are \perp .

So an $n \times n$ hermitian matrix with n distinct e.v.'s, all different, has n ON ~~vectors~~ $|n\rangle$ \dots

$$A|n\rangle = a_n |n\rangle$$

$$\langle n | m \rangle = \delta_{nm}.$$

These n ^{ON} vectors obviously are complete in this n -dimensional space.

Imagine general case in which two or more e.v.'s are equal. In this case, add a tiny perturbation V ,

$$V^\dagger = V,$$

So as to break all degeneracies. Then

$$(A + \epsilon V) |n, \epsilon\rangle = a_n(\epsilon) |n, \epsilon\rangle$$

and $\langle n, \epsilon | m, \epsilon \rangle = \delta_{nm}$

because all $a_n(\epsilon)$ are different. Now let $\epsilon \rightarrow 0$. The e.v.'s $|n, \epsilon\rangle$ remain \perp , and so they remain complete.

Thus every $n \times n$ hermitian matrix $A = A^\dagger$ has n ON complete e.v.'s $|n\rangle$

$$A |n\rangle = a_n |n\rangle$$

$$I = \sum |n\rangle \langle n|$$

$$\langle n | m \rangle = \delta_{nm}$$

Now consider the product P

$$P = \prod_{n=1}^N (A - a_n)$$

which is independent of the order of the factors.

So

$$P |n\rangle = \left[\prod_{i \neq n} (A - a_i) \right] (A - a_n) |n\rangle = 0.$$

So

$$P I = P \sum |n\rangle \langle n| = 0.$$

$$\text{So } P = 0.$$

Cayley-Hamilton showed that if

$$0 = \det(A - \lambda I) = (-\lambda)^n + \dots + \det A \\ = b_0 + b_1 \lambda + \dots + (-1)^n \lambda^n$$

then

$$0 = b_0 I + b_1 A + \dots + (-1)^n A^n$$

Every square matrix satisfies its characteristic equation.

Normal Matrices

$$[A, A^\dagger] = 0$$

Let $B_n = A - a_n I$.

$$A|n\rangle = a_n |n\rangle$$

$$[B_n, B_n^\dagger] = [A - a_n I, A^\dagger - a_n^* I] = [A, A^\dagger] = 0$$

If $A|n\rangle = a_n |n\rangle$, then $B_n |n\rangle = 0$. So

$$\langle n | B_n^\dagger B_n | n \rangle = \langle n | B_n B_n^\dagger | n \rangle = 0 \quad \text{so}$$

$$0 = B_n^\dagger |n\rangle \quad \text{or} \quad A^\dagger |n\rangle = a_n^* |n\rangle.$$

Say $A|m\rangle = a_n|m\rangle$

$A|m\rangle = a_m|m\rangle.$

Then

$\langle n|A|m\rangle = a_n \langle n|m\rangle$ while

$\langle n|A = (A^\dagger|m\rangle)^\dagger = (a_m^*|m\rangle)^\dagger = a_m \langle n|, \text{ so}$

$\langle n|A|m\rangle = a_m \langle n|m\rangle.$ So

$0 = (a_n - a_m) \langle n|m\rangle,$ So the e.v.'s of

different e.v.'s are \perp .

Let $A(\epsilon) = A + \epsilon V$ be normal where

V breaks any degeneracy. Then if A is

$N \times N,$ all N e.v.'s $a_n(\epsilon)$ will be distinct,

the N e.v.'s $|n, \epsilon\rangle$ will be \perp and complete

$$I = \sum_{n=1}^N |n, \epsilon\rangle \langle n, \epsilon|.$$

Now let $\epsilon \rightarrow 0.$ A has N CON e.v.'s

$|n\rangle.$

If A is $N \times N$ but not necessarily normal, then it has N lev's an

$A|n\rangle = a_n|n\rangle$ which are the roots of

$$0 = \det(A - \lambda I).$$

Similarly, it will have N lev's

$$\langle i | A = a_i \langle i |$$

where the N lev's a_i are the roots of the same eq.

$$0 = \det(A - \lambda I).$$

It gets better: Let A be $N \times M$

with complex elements perhaps. Then \exists

unitary matrices U and V s.t.

$$A = U S V$$

where U is $N \times N$, S is $N \times M$, and

V is $M \times M$. S is zero except for non-

negative singular values $s_i \geq 0$

for $i = 1 \dots \min(N, M)$. This is the singular-value decomposition. Note that the matrix A is a perfectly general matrix with N rows and M columns.

In Dirac notation

$$V A \sum_{n=1}^M |e_n\rangle\langle e_n|$$

takes us from the rs V 's $|v_n\rangle$ to the standard ON vectors $|e_n\rangle_i = \begin{pmatrix} \delta_{in} \\ \end{pmatrix}$.

Suppose $M > N$. Then, e.g.

$$S = \begin{pmatrix} s_1 & 0 & 0 \\ 0 & s_2 & 0 \end{pmatrix}$$

and so $S V |3\rangle = 0$ while

$$S V |n\rangle = s_n |e_n\rangle \quad \text{for } n=1, 2.$$

$$U = \sum_{i=1}^N |l_i\rangle\langle e_i|$$

So

$$A|l,m\rangle = U S V |l,m\rangle = U s_n |e,m\rangle = s_n |l,m\rangle$$

for $n=1,2$

$$A|l,3\rangle = 0$$

So

$$A = U S V$$

$$= \sum_{i=1}^N |l,i\rangle \langle l,i| \sum_{j=1}^{\min(N,M)} s_j |l,e_j\rangle \langle l,e_j| \sum_{k=1}^M |l,e,k\rangle \langle l,e,k|$$

\uparrow \uparrow \uparrow
 N vectors $N \times M$ vectors M vectors

Condition number

$$A|x\rangle = |y\rangle \quad \text{if } |A| \neq 0, \text{ then}$$

$$|x\rangle = A^{-1}|y\rangle$$

Now change $|y\rangle$ by $|Sy\rangle$, then

$$|Sx\rangle = A^{-1}|Sy\rangle$$

$$\left(\frac{\langle Sx|Sx\rangle}{\langle x|x\rangle} \right)^{\frac{1}{2}} \leq K(A) \left[\frac{\langle Sy|Sy\rangle}{\langle y|y\rangle} \right]^{\frac{1}{2}}$$

If $A = A^T$ then

$$K(A) = \frac{|\lambda|_{\max}}{|\lambda|_{\min}}$$

where $A|n\rangle = \lambda|n\rangle$,

Turing's estimate for general A is

$$K(A) = n \max(A_{ij}) \max(A_{ij}^{-1}).$$

$M_{ij} = (i+j-1)^{-1}$ is ill conditioned.

General mechanical system

$$m \ddot{x}_i = - \frac{\partial V(x_1, \dots, x_N)}{\partial x_i}$$

For small vibrations about the equilibrium position

$$0 = \frac{\partial V(x_1^0, \dots, x_N^0)}{\partial x_i}$$

Then

$$V(x_1, \dots, x_N) = V(x^0) + \sum_{i,j=1}^N \frac{1}{2!} \frac{\partial^2 V(x^0)}{\partial x_i \partial x_j} (x_i - x_i^0)(x_j - x_j^0)$$

eg.

$$V = (x-1)^2 + (x-1)(y-1) + (y-1)^2$$

$$V_x = 2(x-1) + (y-1)$$

$$V_y = (x-1) + 2(y-1)$$

$$V_{xy} = 2$$

$$V_{xy} = 1$$

$$V_{yy} = 2$$

$$V = \frac{1}{2} \left[2(x-1)^2 + 2(x-1)(y-1) + 2(y-1)^2 \right]$$

$$= (x-1)^2 + (x-1)(y-1) + (y-1)^2 \quad \text{O/c}$$