

Notes on Chapter 5, Section 2

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1 Symmetric and Skew-symmetric Operators

These notes cover pages 263 to 275 of NFCM [1].

Maybe this following theorem should be placed in the previous section, but here goes.

Theorem:

If $f : X \rightarrow Y$ is 1-1 and onto, then $\bar{f} : Y \rightarrow X$ is also 1-1.

Proof:

Given $f : X \rightarrow Y$ is 1-1 means that if

$$f(\mathbf{x}_1) = f(\mathbf{x}_2) \quad \text{then} \quad \mathbf{x}_1 = \mathbf{x}_2. \quad (1)$$

Now, we need to show that if

$$\bar{f}(\mathbf{y}_1) = \bar{f}(\mathbf{y}_2) \quad \text{then} \quad \mathbf{y}_1 = \mathbf{y}_2. \quad (2)$$

We start by picking some nonzero $\mathbf{x}_0 \in X$ and getting from the last equation

$$\mathbf{x}_0 \cdot \bar{f}(\mathbf{y}_1) = \mathbf{x}_0 \cdot \bar{f}(\mathbf{y}_2). \quad (3)$$

But we can flipflop this to get

$$f(\mathbf{x}_0) \cdot \mathbf{y}_1 = f(\mathbf{x}_0) \cdot \mathbf{y}_2. \quad (4)$$

From this we get that

$$f(\mathbf{x}_0) \cdot \mathbf{y}_1 - f(\mathbf{x}_0) \cdot \mathbf{y}_2 = 0, \quad (5)$$

and therefore

$$f(\mathbf{x}_0) \cdot (\mathbf{y}_1 - \mathbf{y}_2) = 0. \quad (6)$$

However, this equation must be true for arbitrary nonzero \mathbf{x}_0 . The first thing we know is that $f(\mathbf{x}_0)$ is not zero because f is 1-1 and only the zero vector of X gets mapped to the zero vector of Y .

Now, since f is onto, and \mathbf{x}_0 is arbitrary, if we assume that $\mathbf{y}_1 - \mathbf{y}_2 \neq 0$, we can always find an \mathbf{x}_0 that has a nonzero component of $f(\mathbf{x}_0)$ along $\mathbf{y}_1 - \mathbf{y}_2$, which would contradict the assumption of Eq. (6). Thus, we are forced to conclude that $\mathbf{y}_1 - \mathbf{y}_2 = 0$, and from that, that $\mathbf{y}_1 = \mathbf{y}_2$. Done.

Let \mathcal{A} be a skew-symmetric linear operator. Then we know that \mathcal{A} satisfies the equation

$$\mathcal{A}\mathbf{a}_j = \frac{1}{2}(\mathcal{A}\mathbf{a}_j - \overline{\mathcal{A}}\mathbf{a}_j). \quad (7)$$

Dotting this by \mathbf{a}_k , we have that

$$\begin{aligned} \mathbf{a}_k \cdot \mathcal{A}\mathbf{a}_j &= \frac{1}{2}(\mathbf{a}_k \cdot \mathcal{A}\mathbf{a}_j - \mathbf{a}_k \cdot \overline{\mathcal{A}}\mathbf{a}_j) \\ &= \frac{1}{2}((\overline{\mathcal{A}}\mathbf{a}_k) \cdot \mathbf{a}_j - (\mathcal{A}\mathbf{a}_k) \cdot \mathbf{a}_j) \\ &= -\frac{1}{2}((\mathcal{A}\mathbf{a}_k) \cdot \mathbf{a}_j - (\overline{\mathcal{A}}\mathbf{a}_k) \cdot \mathbf{a}_j) \\ &= -\frac{1}{2}(\mathbf{a}_j \cdot \mathcal{A}\mathbf{a}_k - \mathbf{a}_j \cdot \overline{\mathcal{A}}\mathbf{a}_k) \\ &= -\mathbf{a}_j \cdot \mathcal{A}\mathbf{a}_k. \end{aligned} \quad (8)$$

If we define the matrix components of \mathcal{A} as $\mathcal{A}_{jk} = \sigma_j \cdot \mathcal{A}\sigma_k$, then it's easy to show that

$$\mathcal{A}_{jk} = -\mathcal{A}_{kj}. \quad (9)$$

Now, it should be straightfoward to show that $\mathcal{A}\mathbf{x}$ can be represented as

$$\mathcal{A}\mathbf{x} = \mathbf{x} \cdot \mathbf{A} \quad (10)$$

for some bivector nonzero \mathbf{A} . If we can make this representaton, we should be able to substitute (10) into the LHS of (8), in the form of $\mathcal{A}\mathbf{a}_j = \mathbf{a}_j \cdot \mathbf{A}$, to get the final RHS:

$$\begin{aligned} \mathbf{a}_k \cdot \mathcal{A}\mathbf{a}_j &= \mathbf{a}_k \cdot (\mathbf{a}_j \cdot \mathbf{A}) \\ &= (\mathbf{a}_k \wedge \mathbf{a}_j) \cdot \mathbf{A} \\ &= -(\mathbf{a}_j \wedge \mathbf{a}_k) \cdot \mathbf{A} \\ &= -\mathbf{a}_j \cdot (\mathbf{a}_k \cdot \mathbf{A}) \\ &= -\mathbf{a}_j \cdot \mathcal{A}\mathbf{a}_k. \end{aligned} \quad (11)$$

Eigenvectors and Eigenvalues

From (2.5), we have that

$$(f - \lambda)\mathbf{e} = 0 \quad (12)$$

shows that the operator $(f - \lambda)$ is singular. This means that

$$\det(f - \lambda) = 0 \quad (13)$$

So,

$$(f - \lambda)(i) = \det(f - \lambda)i = 0. \quad (14)$$

Therefore,

$$(f - \lambda)\sigma_1 \wedge (f - \lambda)\sigma_2 \wedge (f - \lambda)\sigma_3 = 0, \quad (15)$$

or

$$(\mathbf{f}_1 - \lambda\sigma_1) \wedge (\mathbf{f}_2 - \lambda\sigma_2) \wedge (\mathbf{f}_3 - \lambda\sigma_3) = 0, \quad (16)$$

where $\mathbf{f}_k = f\sigma_k$. Hence,

$$\det(f - \lambda) = i^{-1}(\mathbf{f}_1 - \lambda\sigma_1) \wedge (\mathbf{f}_2 - \lambda\sigma_2) \wedge (\mathbf{f}_3 - \lambda\sigma_3) = 0, \quad (17)$$

which is Eq. (2.6).

Now, we go back to Eq. (2.5) [Eq. (12)]. Let's decompose \mathbf{e} into components:

$$\mathbf{e} = \sum_{k=1}^3 \mathbf{e} \cdot \sigma_k \sigma_k = \sum_{k=1}^3 e_k \sigma_k, \quad (18)$$

where

$$e_k = \mathbf{e} \cdot \sigma_k. \quad (19)$$

Then

$$(f - \lambda) \sum_{k=1}^3 e_k \sigma_k = 0. \quad (20)$$

Therefore,

$$(f - \lambda) \sum_{k=1}^3 e_k \sigma_k = \sum_{k=1}^3 (\mathbf{f}_k - \lambda\sigma_k) e_k = 0. \quad (21)$$

Now, if we define

$$\mathbf{g}_k = \mathbf{f}_k - \lambda\sigma_k, \quad (22)$$

then (21) becomes

$$\mathbf{g}_1 e_1 + \mathbf{g}_2 e_2 + \mathbf{g}_3 e_3 = 0. \quad (23)$$

which is Eq. (2.8a) in the text.

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An operator is said to be 'positive' if

$$\mathbf{x} \cdot (f\mathbf{x}) > 0 \quad \text{for all } \mathbf{x}. \quad (24)$$

Our job now is to prove that all the eigenvalues are positive. We're going to expand $f\mathbf{x}$ and assume that we have an orthonormal basis:

$$\mathbf{x} \cdot (f\mathbf{x}) = \mathbf{x} \cdot \left[\sum_{k=1}^3 \lambda_k \mathbf{x} \cdot \mathbf{e}_k \mathbf{e}_k \right] > 0. \quad (25)$$

Now, let $\mathbf{x} = \mathbf{e}_j$:

$$\mathbf{e}_j \cdot \left[\sum_{k=1}^3 \lambda_k \mathbf{e}_j \cdot \mathbf{e}_k \mathbf{e}_k \right] > 0. \quad (26)$$

From this we get that

$$\sum_k \delta_{jk} \lambda_k > 0 \quad \text{for all } j = 1, 2, 3, \quad (27)$$

which simplifies to $\lambda_j > 0$ for all $j = 1, 2, 3$.

Let \mathbf{u} be an arbitrary unitvector from the origin in E^3 . Let \mathcal{S} be a symmetric operator on E^3 . Then

$$\mathcal{S}\mathbf{u} = \mathbf{x} \quad (28)$$

is the set of points that \mathcal{S} maps from the unit sphere to some ellipsoid. We know that \mathcal{S} has the form

$$\mathcal{S}\mathbf{x} = \sum_{k=1}^3 \lambda_k \mathbf{x} \cdot \mathbf{e}_k \mathbf{e}_k. \quad (29)$$

we can derive an equation for the ellipsoid by the following trick.

$$\mathbf{u} = \mathcal{S}^{-1}\mathbf{x} = \sum_{k=1}^3 \frac{1}{\lambda_k} \mathbf{x} \cdot \mathbf{e}_k \mathbf{e}_k \quad (30)$$

On dotting this last equation with itself, we get

$$1 = (\mathcal{S}^{-1}\mathbf{x}) \cdot (\mathcal{S}^{-1}\mathbf{x}). \quad (31)$$

Clearly, the inverse of a symmetric transformation is also a symmetric transformation. Hence,

$$1 = (\mathcal{S}^{-1}\mathbf{x}) \cdot (\mathcal{S}^{-1}\mathbf{x}) = \mathbf{x} \cdot \overline{\mathcal{S}^{-1}}((\mathcal{S}^{-1}\mathbf{x})) = \mathbf{x} \cdot (\mathcal{S}^{-2}\mathbf{x}) \quad (32)$$

or

$$\mathbf{x} \cdot (\mathcal{S}^{-2}\mathbf{x}) = 1. \quad (33)$$

Now we expand in a basis, assuming that the basis vectors are orthonormal.

$$\sum_{j=1}^3 x_j \mathbf{e}_j \cdot \left[\sum_{k=1}^3 \frac{1}{\lambda_k^2} x_k \mathbf{e}_k \right] = 1, \quad (34)$$

or

$$\sum_{j=1}^3 x_j \left[\sum_{k=1}^3 \frac{1}{\lambda_k^2} x_k \delta_{jk} \right] = 1, \quad (35)$$

from which we get Eq. (2.26) in the text:

$$\frac{x_1^2}{\lambda_1^2} + \frac{x_2^2}{\lambda_2^2} + \frac{x_3^2}{\lambda_3^2} = 1. \quad (36)$$

Page 272-275: Eigenvalues in 2D: Mohr's Algorithm.

I intend this subsection to be lengthy to fill-in the details and to make-up for the difficulty of my own reading of the printed mathematics, especially the subscripts, which seem to be washed out.

We begin with a positive symmetric operator \mathcal{S} in 2D with eigenvalues and eigenvectors:

$$\mathcal{S}\mathbf{e}_\pm = \lambda_\pm \mathbf{e}_\pm, \quad (37)$$

where \mathbf{e}_\pm are principal vectors and λ_\pm their respective eigenvalues.

Now, let \mathbf{u} be a unit vector ($\mathbf{u}^2 = 1$) in the plane spanned by the two principal vectors. Let's project \mathbf{u} onto the newly defined unit vector $\mathbf{e} \equiv \hat{\mathbf{e}}_+$

$$\mathbf{u}_\parallel = \mathbf{u} \cdot \mathbf{e} \mathbf{e} \quad \text{and thus} \quad \mathbf{u}_\perp = \mathbf{u} - \mathbf{u}_\parallel = \mathbf{e} \mathbf{e} \wedge \mathbf{u}. \quad (38)$$

Therefore,

$$\begin{aligned} \mathcal{S}\mathbf{u} &= \mathcal{S}(\mathbf{u}_\parallel + \mathbf{u}_\perp) = \lambda_+ \mathbf{u}_\parallel + \lambda_- \mathbf{u}_\perp \\ &= \lambda_+ \mathbf{e} \mathbf{e} \cdot \mathbf{u} + \lambda_- \mathbf{e} \mathbf{e} \wedge \mathbf{u} \\ &= \frac{1}{2} \lambda_+ (\mathbf{u} + \mathbf{e} \mathbf{u} \mathbf{e}) + \frac{1}{2} \lambda_- (\mathbf{u} - \mathbf{e} \mathbf{u} \mathbf{e}), \end{aligned} \quad (39)$$

where we used that

$$\mathbf{e} \cdot \mathbf{u} = \frac{1}{2} (\mathbf{e} \mathbf{u} + \mathbf{u} \mathbf{e}), \quad (40a)$$

$$\mathbf{e} \wedge \mathbf{u} = \frac{1}{2} (\mathbf{e} \mathbf{u} - \mathbf{u} \mathbf{e}). \quad (40b)$$

From this we get Eq. (2.28) of the text:

$$\mathcal{S}\mathbf{u} = \frac{1}{2} (\lambda_+ + \lambda_-) \mathbf{u} + \frac{1}{2} (\lambda_+ - \lambda_-) \mathbf{e} \mathbf{u} \mathbf{e}. \quad (41)$$

Now, we're going to deal quite a bit with the geometric product of the type $\mathbf{v} \mathbf{i} = \mathbf{v} \cdot \mathbf{i}$, where \mathbf{v} is a vector in the \mathbf{i} -plane. Hence $\mathbf{v} \wedge \mathbf{i} \equiv 0$ and

$$\mathbf{v} \mathbf{i} = -\mathbf{i} \mathbf{v}. \quad (42)$$

A simple proof of this relies on the fact that $\mathbf{v} \mathbf{i}$ is a vector:

$$\mathbf{v} \mathbf{i} = (\mathbf{v} \mathbf{i})^\dagger = \mathbf{i}^\dagger \mathbf{v}^\dagger = -\mathbf{i} \mathbf{v}. \quad (43)$$

Therefore, with \mathbf{e} and \mathbf{u} both in the \mathbf{i} -plane,

$$\mathbf{i} \mathbf{e} \mathbf{u} \mathbf{i} = -\mathbf{e} \mathbf{u}. \quad (44)$$

So, now we arrive at the text's Eq. (2.30) by replacing \mathbf{u} by \mathbf{ui} and multiplying through by \mathbf{i} on the left:

$$\begin{aligned}\mathbf{iS}(\mathbf{ui}) &= \frac{1}{2}(\lambda_+ + \lambda_-)\mathbf{iui} + \frac{1}{2}(\lambda_+ - \lambda_-)\mathbf{ieue} \\ &= \frac{1}{2}(\lambda_+ + \lambda_-)\mathbf{u} - \frac{1}{2}(\lambda_+ - \lambda_-)\mathbf{eue}.\end{aligned}\quad (45)$$

From (41) and (45), we can define two new vectors

$$\mathbf{u}_+ = \mathbf{Su} + \mathbf{iS}(\mathbf{ui}) = (\lambda_+ + \lambda_-)\mathbf{u}, \quad (46a)$$

$$\mathbf{u}_- = \mathbf{Su} - \mathbf{iS}(\mathbf{ui}) = (\lambda_+ - \lambda_-)\mathbf{eue}, \quad (46b)$$

which are the Eqs. (2.31a) and (2.31b) of the text.

Assuming that $\lambda_+ \geq \lambda_-$, then,

$$|\mathbf{u}_\pm| = \lambda_+ \pm \lambda_- . \quad (47)$$

From this we can solve for the lambdas:

$$\lambda_\pm = \frac{1}{2}(|\mathbf{u}_+| \pm |\mathbf{u}_-|), \quad (48)$$

which is Eq. (2.33c) in the text.

From (46b), we can define

$$\hat{\mathbf{u}}_- \equiv \mathbf{eue}, \quad (49)$$

Then,

$$\mathbf{e}\hat{\mathbf{u}}_- = \mathbf{ue} = e^{i\phi}. \quad (50)$$

which tells us that \mathbf{e} is halfway between the vectors $\hat{\mathbf{u}}_-$ and $\mathbf{u} = \hat{\mathbf{u}}_+$. (Think of \mathbf{e} as along the diagonal of a rhombus whose sides are given by vectors $\hat{\mathbf{u}}_-$ and $\hat{\mathbf{u}}_+$.) Then,

$$\mathbf{e}_+ = \alpha(\hat{\mathbf{u}}_+ + \hat{\mathbf{u}}_-), \quad (51)$$

which is Eq. (2.32) in the text. If $\hat{\mathbf{u}}_+ \wedge \hat{\mathbf{u}}_- \neq 0$, then

$$\mathbf{e}_- = \alpha(\hat{\mathbf{u}}_+ - \hat{\mathbf{u}}_-) \quad (52)$$

(and \mathbf{e}_- is along the other diagonal of that rhombus). That $\mathbf{e}_+ \cdot \mathbf{e}_- = 0$ can be determined by direct computation. These are summarized in Eq. (2.33b).

Thus we can summarize Mohr's Algorithm as the following steps:

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1. Choose a convenient vector \mathbf{u} in the \mathbf{i} -plane.
 2. Calculate \mathbf{u}_\pm from (46a) and (46b).
 3. For $\hat{\mathbf{u}}_+ \wedge \hat{\mathbf{u}}_- \neq 0$, $\mathbf{e}_\pm = \alpha(\hat{\mathbf{u}}_+ \pm \hat{\mathbf{u}}_-)$ are principal vectors of \mathcal{S} .
 4. Then the principal values are given by $\lambda_\pm = \frac{1}{2}(|\mathbf{u}_+| \pm |\mathbf{u}_-|)$, which comes from (46a) and (46b) by taking absolute values.
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Now we skip to the example on page 274. We begin with the symmetric operator:¹

$$\mathcal{S}\mathbf{u} = \mathbf{a}\mathbf{a} \wedge \mathbf{u} + \mathbf{b}\mathbf{b} \wedge \mathbf{u}. \quad (53)$$

A quick path to a solution is to consider $\mathcal{S}\mathbf{a}$, given by

$$\mathcal{S}\mathbf{a} = \mathbf{a}\mathbf{a} \wedge \mathbf{a} + \mathbf{b}\mathbf{b} \wedge \mathbf{a} = \mathbf{b} \cdot \mathbf{b} \wedge \mathbf{a} = b^2 \mathbf{a} - \mathbf{b}\mathbf{b} \cdot \mathbf{a}. \quad (54)$$

And, for $\mathbf{a} \wedge \mathbf{b} = |\mathbf{a} \wedge \mathbf{b}| \mathbf{i}$,

$$\mathbf{i}\mathcal{S}(\mathbf{a}\mathbf{i}) = \mathbf{i}[\mathbf{a}\mathbf{a} \wedge (\mathbf{a}\mathbf{i}) + \mathbf{b}\mathbf{b} \wedge (\mathbf{a}\mathbf{i})]. \quad (55)$$

Now, since $\mathbf{a}\mathbf{i}$ is a vector, then $\mathbf{a} \wedge (\mathbf{a}\mathbf{i})$ is a bivector, hence

$$\mathbf{a} \wedge (\mathbf{a}\mathbf{i}) = \langle \mathbf{a}(\mathbf{a}\mathbf{i}) \rangle_2 = \langle (\mathbf{a}\mathbf{a})\mathbf{i} \rangle_2 = \mathbf{a}^2 \mathbf{i} = a^2 \mathbf{i}. \quad (56)$$

Similarly,

$$\mathbf{b} \wedge (\mathbf{a}\mathbf{i}) = \langle \mathbf{b}(\mathbf{a}\mathbf{i}) \rangle_2 = \langle (\mathbf{b}\mathbf{a})\mathbf{i} \rangle_2 = \mathbf{b} \cdot \mathbf{a} \mathbf{i}. \quad (57)$$

Then, on substituting these results into (55), we have

$$\mathbf{i}\mathcal{S}(\mathbf{a}\mathbf{i}) = \mathbf{i}[\mathbf{a}\mathbf{a}^2 \mathbf{i} + \mathbf{b}\mathbf{b} \cdot \mathbf{a} \mathbf{i}] = \mathbf{a}^3 + \mathbf{b}\mathbf{b} \cdot \mathbf{a}. \quad (58)$$

On setting \mathbf{u} in (46a) and in (46b) to $\hat{\mathbf{a}}$, and using the results of (54) and (58), we get

$$\mathbf{a}_+ = [b^2 \hat{\mathbf{a}} - \mathbf{b}\mathbf{b} \cdot \hat{\mathbf{a}}] + [\mathbf{a}^2 \hat{\mathbf{a}} + \mathbf{b}\mathbf{b} \cdot \hat{\mathbf{a}}] = (a^2 + b^2) \hat{\mathbf{a}}, \quad (59a)$$

$$\mathbf{a}_- = [b^2 \hat{\mathbf{a}} - \mathbf{b}\mathbf{b} \cdot \hat{\mathbf{a}}] - [\mathbf{a}^2 \hat{\mathbf{a}} + \mathbf{b}\mathbf{b} \cdot \hat{\mathbf{a}}] = (b^2 - a^2) \hat{\mathbf{a}} - 2\mathbf{b}\mathbf{b} \cdot \hat{\mathbf{a}}, \quad (59b)$$

which are the results at the bottom of page 274.

From this we easily get that

$$|\mathbf{a}_+| = a^2 + b^2. \quad (60)$$

But deriving $|\mathbf{a}_-|$ is a little trickier.

$$\begin{aligned} |\mathbf{a}_-|^2 &= [(b^2 - a^2) \hat{\mathbf{a}} - 2\mathbf{b}\mathbf{b} \cdot \hat{\mathbf{a}}] \cdot [(b^2 - a^2) \hat{\mathbf{a}} - 2\mathbf{b}\mathbf{b} \cdot \hat{\mathbf{a}}] \\ &= (b^2 - a^2)^2 - 4(b^2 - a^2)(\mathbf{b} \cdot \hat{\mathbf{a}})^2 + 4b^2(\mathbf{b} \cdot \hat{\mathbf{a}})^2 \\ &= (b^2 - a^2)^2 + 4(\mathbf{b} \cdot \mathbf{a})^2. \end{aligned} \quad (61a)$$

Obviously, then

$$|\mathbf{a}_-| = [(b^2 - a^2)^2 + 4(\mathbf{a} \cdot \mathbf{b})^2]^{1/2}, \quad (62)$$

which gives us the equation at the top of page 275. Using (48), we get

$$\lambda_{\pm} = \frac{1}{2}(a^2 + b^2 \pm [(b^2 - a^2)^2 + 4(\mathbf{a} \cdot \mathbf{b})^2]^{1/2}), \quad (63)$$

which is Eq. (2.39) of the text, though I get with it an overall factor of 1/2.

¹This can be proved symmetric by showing that $\mathbf{v} \cdot \mathcal{S}\mathbf{u} = \mathbf{u} \cdot \mathcal{S}\mathbf{v}$.

Now to calculate the principal vectors. From (51) and (52), we get, respectively,

$$\mathbf{e}_+ = \alpha(\hat{\mathbf{a}}_+ + \hat{\mathbf{a}}_-), \quad (64a)$$

$$\mathbf{e}_- = \alpha(\hat{\mathbf{a}}_+ - \hat{\mathbf{a}}_-). \quad (64b)$$

Thus,

$$\mathbf{e}_\pm = \alpha(\hat{\mathbf{a}}_+ \pm \hat{\mathbf{a}}_-) = \alpha \left[\hat{\mathbf{a}} \pm \frac{(b^2 - a^2)\hat{\mathbf{a}} - 2\mathbf{b}\mathbf{b} \cdot \hat{\mathbf{a}}}{[(b^2 - a^2)^2 + 4(\mathbf{a} \cdot \mathbf{b})^2]^{1/2}} \right]. \quad (65)$$

However, we are free to scale this as we please, so we'll set $\alpha = a$, to get

$$\mathbf{e}_\pm = \mathbf{a} \pm \frac{(b^2 - a^2)\mathbf{a} - 2\mathbf{b}\mathbf{b} \cdot \mathbf{a}}{[(b^2 - a^2)^2 + 4(\mathbf{a} \cdot \mathbf{b})^2]^{1/2}}. \quad (66)$$

References

- [1] D. Hestenes, *New Foundations for Classical Mechanics*, 2nd Ed., Kluwer Academic Publishers, 1999.