

Math 435 - Notes and Problems
Weeks 5 + 6

(i)

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First we list the homework problems due for week 6, Tuesday, February 25, 2014.

Please read the notes on permutations ① + ② just after the problems. The further notes on matrices will be discussed in class.

Problems

- I. page 10: 1.3.1, 1.3.2, 1.3.3
page 15: 1.4.1
page 23: 1.5.3, 1.5.4, 1.5.5, 1.5.6, 1.5.8
page 73: 1.10.2, 1.10.3, 1.10.10

- II. Let $C_3 = \{I, R, R^2 \mid R^3 = I\}$ be the cyclic group of order 3. Examine its multiplication table.

·	I	R	R ²
I	I	R	R ²
R	R	R ²	I
R ²	R ²	I	R

Note that each row of the table is a permutation of I, R, R^2 .

Thus: $I \leftrightarrow \begin{pmatrix} I & R & R^2 \\ I & R & R^2 \end{pmatrix}$
 $R \leftrightarrow \begin{pmatrix} I & R & R^2 \\ R & R^2 & I \end{pmatrix}$
 $R^2 \leftrightarrow \begin{pmatrix} I & R & R^2 \\ R^2 & I & R \end{pmatrix}$

(ii)

In fact this must always be so.

For suppose you have a finite group $\mathbb{D} = \{g_1, g_2, \dots, g_n\}$ where this is a list of all the distinct elements of \mathbb{D} . Let $g \in \mathbb{D}$ be some given element of g . Then $g g_1 = g z_1$

$$g g_2 = g z_2$$

...

$$g g_n = g z_n$$

since \mathbb{D} is closed under multiplication.

Claim. $g z_k = g z_l \iff k = l$

Proof. $g z_k = g z_l \iff g g_k = g g_l$

$$\iff \bar{g}^{-1}(g g_k) = \bar{g}^{-1}(g g_l)$$

$$\iff (\bar{g}^{-1}g) g_k = (\bar{g}^{-1}g) g_l$$

$$\iff I g_k = I g_l$$

$$\iff g_k = g_l$$

$$\iff k = l \text{ (since the list is a list of distinct elements). //}$$

This means that

$\{g z_1, g z_2, \dots, g z_n\}$ is a permutation of $\{g_1, g_2, \dots, g_n\}$.

This problem asks you to work out⁽ⁱⁱⁱ⁾ all the permutations associated with the six rows for the multiplication table for S_3 . Where we take

$$\mathbb{G} = S_3 = (R, F \mid R^3 = I, F^2 = I, RF = FR^2)$$

$$= \left\{ \underset{\parallel}{I}, \underset{\parallel}{R}, \underset{\parallel}{R^2}, \underset{\parallel}{F}, \underset{\parallel}{FR}, \underset{\parallel}{FR^2} \right\}.$$

$$g_1 \quad g_2 \quad g_3 \quad g_4 \quad g_5 \quad g_6$$

Here is an example of the calculation for one row: Let $g = g_4 = F$

$$\text{Then } gg_1 = FI = F = g_4$$

$$gg_2 = FR = g_5$$

$$gg_3 = FR^2 = g_6$$

$$gg_4 = FF = g_1$$

$$gg_5 = FFR = R = g_2$$

$$gg_6 = FFR^2 = R^2 = g_3.$$

$$\text{Let } [g] = \begin{pmatrix} g_1 & g_2 & g_3 & g_4 & g_5 & g_6 \\ g_4 & g_5 & g_6 & g_1 & g_2 & g_3 \end{pmatrix}$$

We can abbreviate:

$$[g_4] = [g] = \begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 \\ 4 & 5 & 6 & 1 & 2 & 3 \end{pmatrix}$$

Work out the permutations
for $[g_1], [g_2], [g_3], [g_4], [g_5], [g_6]$.

✓
already
done

Since you know how to multiply (compose) permutations you should find that

$$[gh] = [g] \circ [h]$$

when g and h are elements of the group. Try this out on your permutations. Can you write a proof of the formula $[gh] = [g] \circ [h]$?

This exercise has you working and proving Cayley's Theorem that states that every finite group \mathbb{G} is isomorphic to a subgroup of the permutation group S_n when n is the number of elements of \mathbb{G} .

Redoing Diagrammatic Permutations

Regard $S_n = \{ \sigma : \{1, 2, \dots, n\} \rightarrow \{1, 2, \dots, n\} \mid \sigma \text{ is } \underbrace{1-1 \text{ and onto}}_{1-1 \text{ correspondence}} \}$

Given $\sigma \in S_n$, let $\sigma(k)$ denote the image of $k \in \{1, 2, \dots, n\}$ under σ . Given $\tau, \sigma \in S_n$ define $\tau \sigma \stackrel{\text{def}}{=} \tau \circ \sigma$, the composition of these functions. Thus

$$(\tau \sigma)(k) = \tau(\sigma(k)) \text{ for } k = 1, 2, \dots, n.$$

When we write $\sigma = \begin{pmatrix} 1 & 2 & 3 & 4 \\ 2 & 3 & 4 & 1 \end{pmatrix} \in S_4$

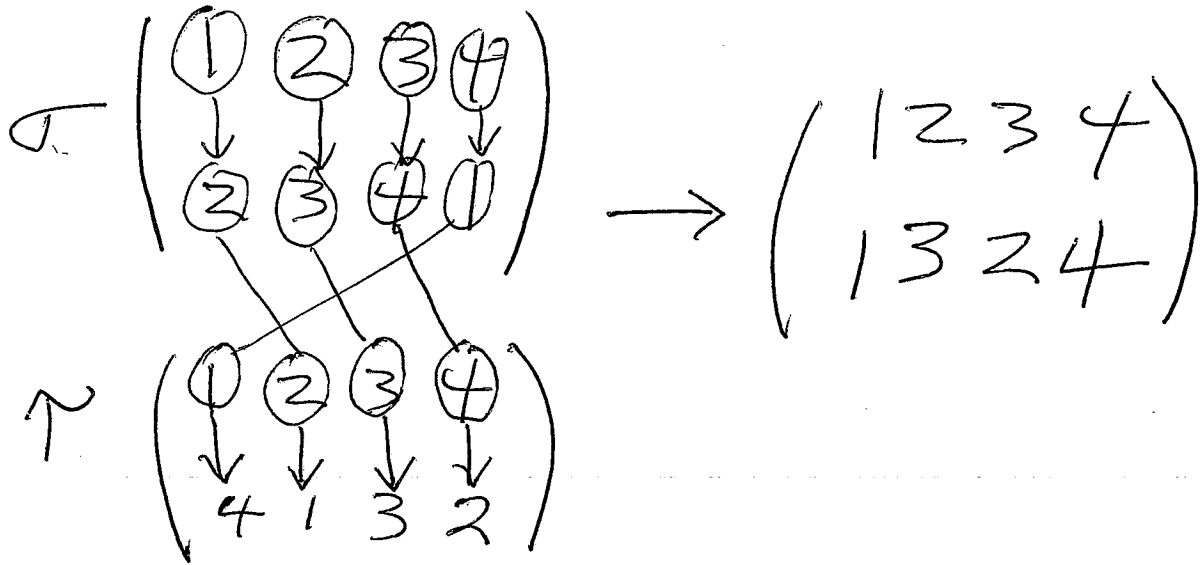
we mean: $\sigma(1) = 2, \sigma(2) = 3, \sigma(3) = 4, \sigma(4) = 1$.

If $\tau = \begin{pmatrix} 1 & 2 & 3 & 4 \\ 4 & 1 & 3 & 2 \end{pmatrix}$: $\tau(1) = 4, \tau(2) = 1, \tau(3) = 3, \tau(4) = 2$.

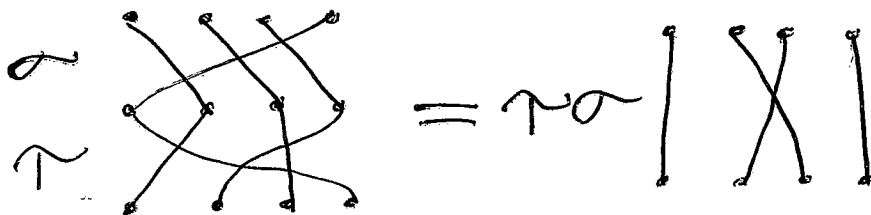
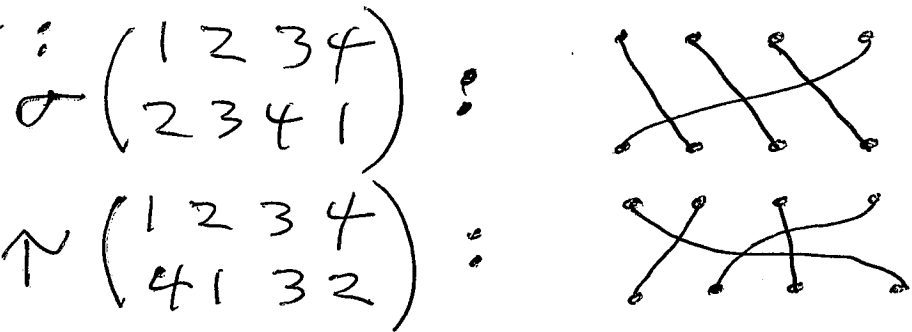
$$\left. \begin{array}{l} \tau \sigma(1) = \tau(\sigma(1)) = \tau(2) = 1 \\ \tau \sigma(2) = \tau(\sigma(2)) = \tau(3) = 3 \\ \tau \sigma(3) = \tau(\sigma(3)) = \tau(4) = 2 \\ \tau \sigma(4) = \tau(\sigma(4)) = \tau(1) = 4 \end{array} \right\} \Rightarrow \tau \sigma = \begin{pmatrix} 1 & 2 & 3 & 4 \\ 1 & 3 & 2 & 4 \end{pmatrix}$$

$$\tau \sigma = \begin{pmatrix} 1 & 2 & 3 & 4 \\ 4 & 1 & 3 & 2 \end{pmatrix} \begin{pmatrix} 1 & 2 & 3 & 4 \\ 2 & 3 & 4 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 2 & 3 & 4 \\ 1 & 3 & 2 & 4 \end{pmatrix}$$

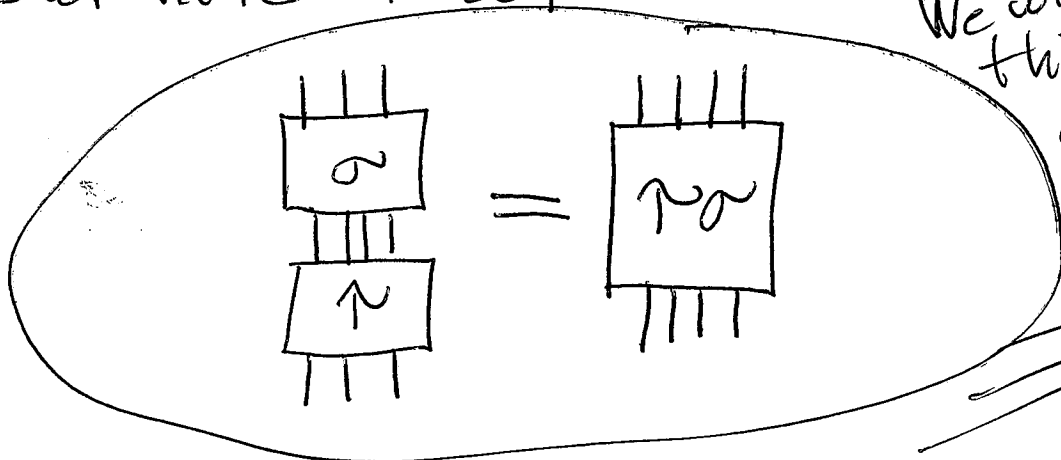
You can do the multiplication of $\tau \sigma$ by placing τ next to σ and tracing what happens to each number.



In our diagramming we do it this way:



But note that



We will use this ordering convention from now on.

Linear Algebra and Matrices

I. More Matrices

$$\begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix} = A = (a_{ij}), \text{ here } 3 \times 3.$$

$$\begin{pmatrix} a_{11} & \dots & a_{1m} \\ a_{21} & \dots & a_{2m} \\ \dots & & \dots \\ a_{n1} & \dots & a_{nm} \end{pmatrix} = A = (a_{ij}), \text{ } n \times m$$

\curvearrowright n rows and m columns.

$$\text{row}_i(A) = r_i(A) = (a_{i1}, a_{i2}, \dots, a_{im})$$

i^{th} row of A

$$\text{col}_j(A) = c_j(A) = \begin{pmatrix} a_{1j} \\ a_{2j} \\ \vdots \\ a_{nj} \end{pmatrix} \text{ } j^{\text{th}} \text{ col of } A.$$

Given $A, n \times m$ and $B, m \times p$
 \uparrow note = \uparrow

we get $C = AB, n \times p$ via

$$C_{ij} = \text{row}_i(A) \cdot \text{col}_j(B)$$

dot product of vectors

$$C_{ij} = r_i(A) \cdot c_j(B) \quad 1 \leq i \leq n, 1 \leq j \leq p$$

\swarrow $n \times m$ \swarrow $m \times p$

$$= (a_{i1}, \dots, a_{im}) \cdot \begin{pmatrix} b_{1j} \\ b_{2j} \\ \vdots \\ b_{mj} \end{pmatrix}$$

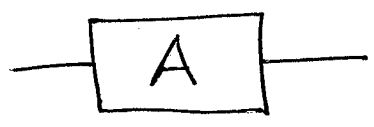
$$C_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + \dots + a_{im}b_{mj}$$

$$(AB)_{ij} = \sum_{k=1}^m a_{ik}b_{kj}$$

Sometimes we write

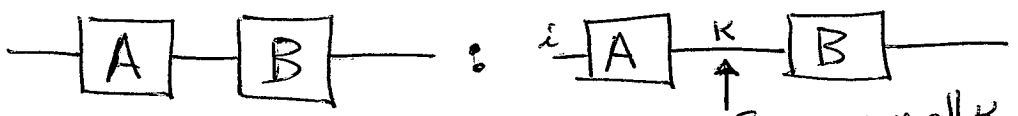
$$(AB)_{ij} = \sum_{k=1}^m A_{ik} B_{kj}$$

Diagram



$$\overset{i}{\leftarrow} \boxed{A} \rightarrow \overset{j}{\leftarrow} = A_{ij}$$

Product



Sum over all k.

Examples: $(a \ b \ c) \begin{pmatrix} d \\ e \\ f \end{pmatrix} = ad + be + cf.$

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} e \\ f \end{pmatrix} = \begin{pmatrix} ae + bf \\ ce + df \end{pmatrix}$$

$\underline{2 \times 2}, \underline{2 \times 1} \qquad \underline{2 \times 1}$

$$\begin{pmatrix} a & b & c \\ d & e & f \end{pmatrix} \begin{pmatrix} 1 & 4 & 7 \\ 2 & 5 & 8 \\ 3 & 6 & 9 \end{pmatrix} = \begin{pmatrix} a+2b+3c & 4a+5b+6c & 7a+8b+9c \\ d+2e+3f & 4d+5e+6f & 7d+8e+9f \end{pmatrix}$$

$\underline{2 \times 3}, \underline{3 \times 3}$

$$\begin{pmatrix} d \\ e \\ f \end{pmatrix} (a \ b \ c) = \begin{pmatrix} da & db & dc \\ ea & eb & ec \\ fa & fb & fc \end{pmatrix}$$

$\underline{3 \times 1}, \underline{1 \times 3} \qquad \underline{3 \times 3}$

Notation: $\vec{a} = \begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{pmatrix}, \vec{a}^t = (a_1, a_2, \dots, a_n)$

Thus $\vec{a}^t \vec{b} = (a_1 \dots a_n) \begin{pmatrix} b_1 \\ \vdots \\ b_n \end{pmatrix} = a_1 b_1 + \dots + a_n b_n$

\parallel
 $\vec{a} \cdot \vec{b}$

But $\vec{a} \vec{b}^t = \begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{pmatrix} (b_1 \dots b_n) = \begin{pmatrix} a_1 b_1 & a_1 b_2 & \dots & a_1 b_n \\ \dots & \dots & \dots & \dots \\ a_n b_1 & a_n b_2 & \dots & a_n b_n \end{pmatrix}$

is a matrix.

Dirac Notation

(4)

$$|\vec{a}\rangle = \begin{pmatrix} a_1 \\ \vdots \\ a_n \end{pmatrix}$$

$$\langle \vec{a} | = (a_1 a_2 \dots a_n)$$

$$\text{Thus } \langle \vec{a} | | \vec{b} \rangle \stackrel{\text{def}}{=} \langle \vec{a} | \vec{b} \rangle = \vec{a} \cdot \vec{b}$$

$$\text{But } |\vec{a}\rangle \langle \vec{b}| = \vec{a} \vec{b}^t \text{ is an } n \times n \text{ matrix.}$$

Permutation Matrices

$$\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = I, \quad \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} = T$$

$$\text{Note } I \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} a \\ b \end{pmatrix}, \quad T \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} b \\ a \end{pmatrix}.$$

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} = I, \quad \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix} = R, \quad \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix} = F$$

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

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

You see that by permuting rows of I you can obtain all 6 permutations and get a set of 6 matrices that represent S_3 .

Determinants

(5)

(a) signs of permutations

$\text{sgn}(\sigma) \stackrel{\text{def}}{=} \begin{cases} \# \text{ of transpositions} \\ (i \dots j) \mapsto (j \dots i) \\ \text{needed to take the} \\ \text{permutation back} \\ \text{to standard order.} \end{cases}$

(-1)

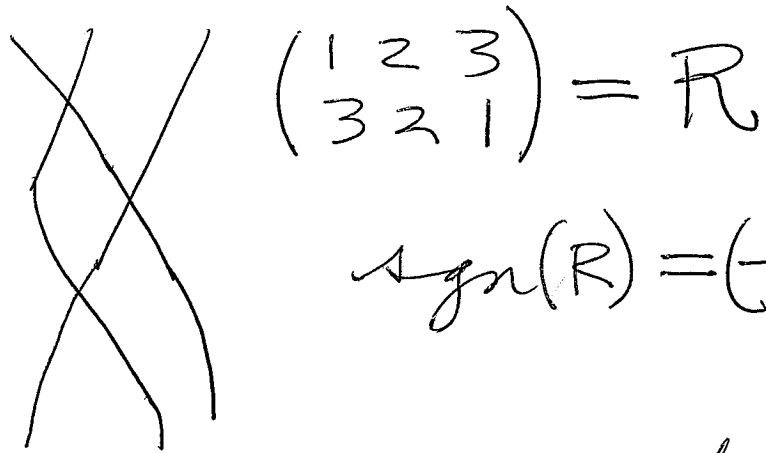
e.g. $3 \mid 2 \rightsquigarrow 132 \rightsquigarrow 123$
 $\Rightarrow \text{sgn}(312) = +1 = (-1)^2$

$(1 \ 2 \ 3) : \begin{matrix} 1 & 2 & 3 \\ \swarrow & \searrow & \leftarrow \\ 3 & 1 & 2 \end{matrix} \left. \vphantom{\begin{matrix} 1 & 2 & 3 \\ \swarrow & \searrow & \leftarrow \\ 3 & 1 & 2 \end{matrix}} \right\} 2 \text{ transpositions}$

or

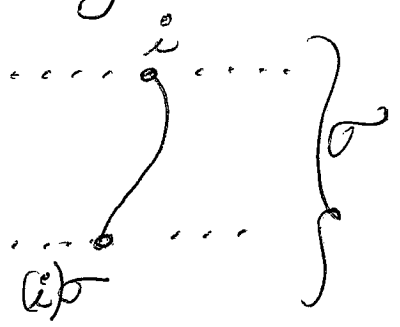
$\begin{matrix} 3 & 1 & 2 \\ \swarrow & \searrow & \\ 1 & 3 & 2 \\ \swarrow & \searrow & \\ 1 & 2 & 3 \end{matrix} \left. \vphantom{\begin{matrix} 3 & 1 & 2 \\ \swarrow & \searrow & \\ 1 & 3 & 2 \\ \swarrow & \searrow & \\ 1 & 2 & 3 \end{matrix}} \right\} \text{Here we indicated} \\ \text{the actual} \\ \text{switching.}$

Here we factorized the mapping into transpositions.

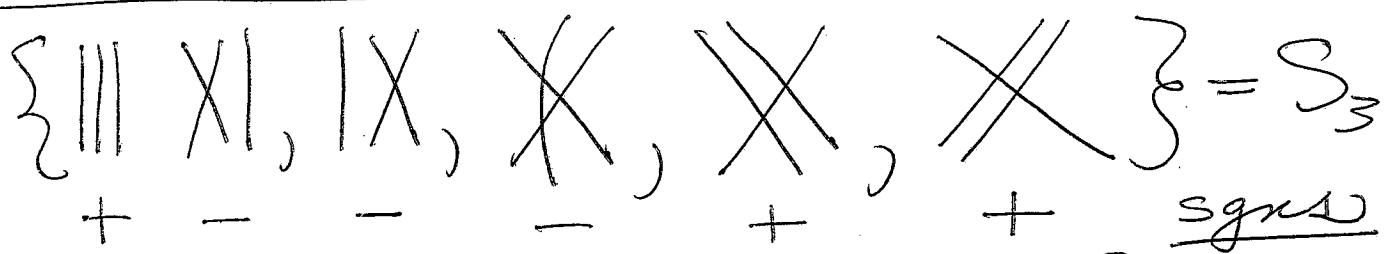


$$\text{sgn}(R) = (-1)^3 = -1.$$

You can see that if you represent a permutation in S_n by a line diagram



then $\text{sgn}(\sigma) = (-1)^{\#(\text{crossings in Diagram}(\sigma))}$.

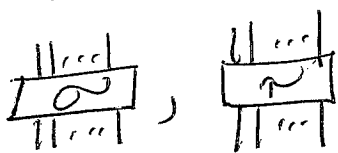


Note that half the elts of S_3 have + signs and half have - signs.

Theorem. $\text{sgn}: S_n \longrightarrow \{+1, -1\} = C_2$
order $n!$ symmetric group order 2 group

Then $\text{sgn}(1) = 1$ and for $\sigma, \tau \in S_n$, $\text{sgn}(\sigma\tau) = \text{sgn}(\sigma)\text{sgn}(\tau)$.

Proof. Represent σ and τ by string diagrams



so that

$$\text{sgn}(\sigma) = (-1)^{c(\sigma)}, \quad \text{sgn}(\tau) = (-1)^{c(\tau)}$$

where $c(\sigma) = \#$ of crossings in the σ -diagram & $c(\tau) = \#$ crossings in the τ -diagram.

Then clearly $c \left[\begin{array}{c} \sigma \\ \tau \end{array} \right] = c(\sigma) + c(\tau).$

$$\begin{aligned} \therefore \text{sgn}(\sigma\tau) &= (-1)^{c(\sigma) + c(\tau)} \\ &= (-1)^{c(\sigma)} (-1)^{c(\tau)} \\ &= \text{sgn}(\sigma) \text{sgn}(\tau) \quad // \end{aligned}$$

Example. $\text{sgn}(X) = (-1)^2 = +1$

$$\text{sgn}(X|) = (-1)^1 = -1$$

$$\text{sgn}\left(\begin{array}{c} X \\ X \end{array}\right) = (-1)^{2+1} = (-1)^3 = -1$$

$$\llcorner \text{sgn}(|X) = -1 \checkmark$$

Let $A_n = \{\sigma \in S_n \mid \text{sgn}(\sigma) = +1\}$. ⑧

You can easily check that A_n is a subgroup of S_n .

For example

$$A_3 = \{ \text{III}, \text{X}, \text{X} \} \subset S_3.$$

In general A_n will have $(n!)/2$ elements. Thus A_4 should have $(4!)/2 = 24/2 = 12$ elements.

Make a list of the elements of A_4 and experiment with their products.

(b) Permutations and Determinants

	1	2	3
1		•	
2			•
3	•		

You can regard this pattern as the permutation

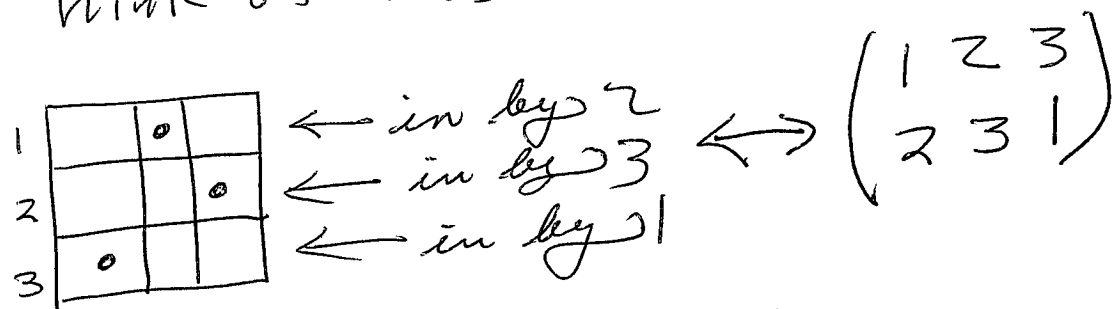
$$\begin{pmatrix} 1 & 2 & 3 \\ 2 & 3 & 1 \end{pmatrix} = \sigma$$

where

			$\sigma(i)$
i		•	

the dot is in column $\sigma(i)$.

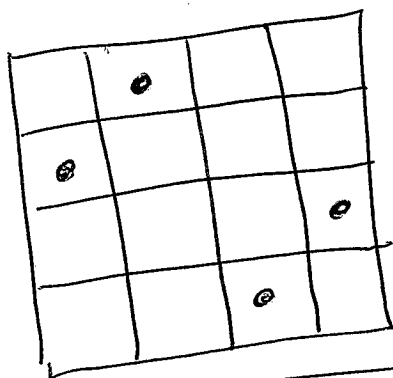
Think of this as



and

$$\begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix} \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} = \begin{pmatrix} 2 \\ 3 \\ 1 \end{pmatrix}.$$

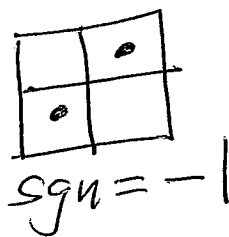
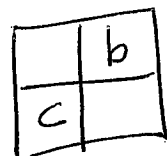
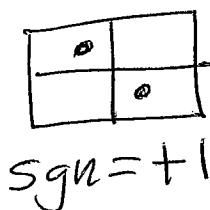
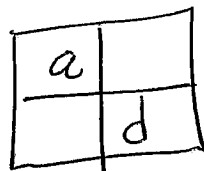
Thus you can find the corres permutation by matrix multiplication.



Work out the corres permutation and matrix mult.

Now Note: $\text{Det} \begin{bmatrix} a & b \\ c & d \end{bmatrix} = ad - bc$

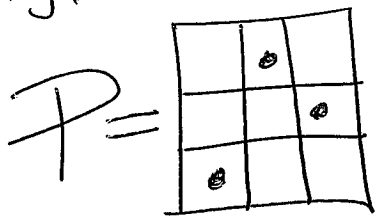
We will use this pattern to generalize to $\text{Det}(A)$ when A is $n \times n$.



On an $n \times n$ grid, a permutation pattern P is

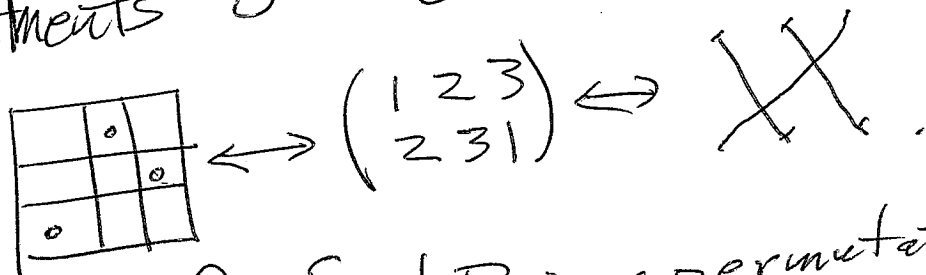
(10)

e.g. $n=3$



a placement of dots in the grid so that each dot occupies a unique row and a unique column.

As we have seen, there is a 1-1 corres between patterns P on an $n \times n$ grid and elements $\sigma \in S_n$.



Let $\mathcal{P}_n = \{ P \mid P \text{ is a permutation pattern on an } n \times n \text{ grid.} \}$

Let $\sigma: \mathcal{P}_n \longrightarrow S_n$

$\sigma(P) =$ elt of S_n corres to P .

Define $\text{sgn}(P) = \text{sgn}(\sigma(P))$.

Thus $\text{sgn} \begin{vmatrix} \cdot & \cdot \\ \cdot & \cdot \end{vmatrix} = +1$

$\text{sgn} \begin{vmatrix} \cdot & \cdot \\ \cdot & \cdot \end{vmatrix} = -1.$

Define for an $n \times n$ matrix A

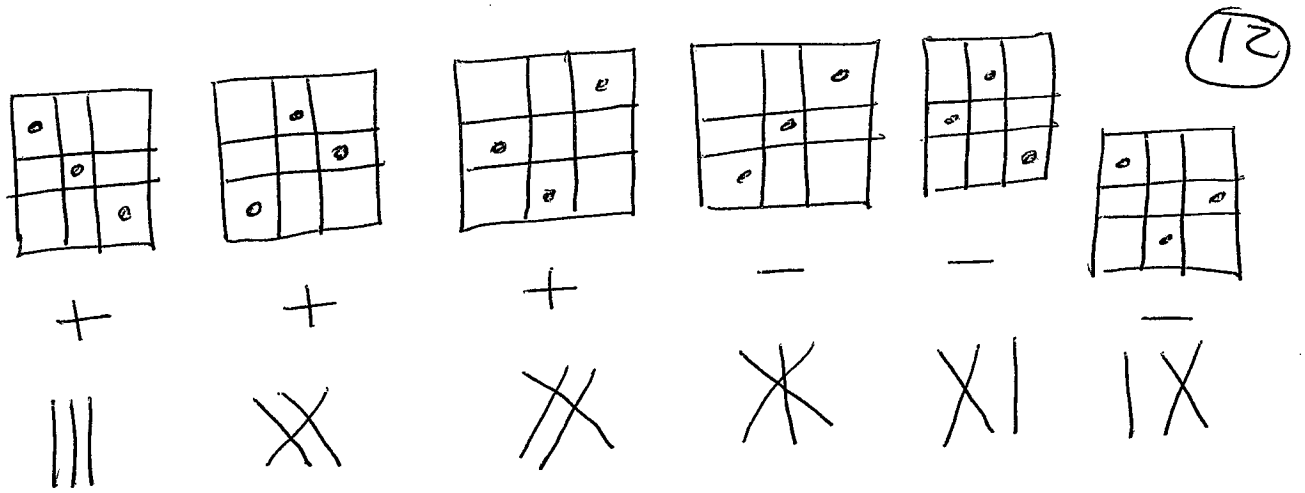
$\langle A|P \rangle =$ product of the entries of A that correspond to dots in P .

$\langle \begin{pmatrix} a & b \\ c & d \end{pmatrix} | \begin{vmatrix} \cdot & \cdot \\ \cdot & \cdot \end{vmatrix} \rangle = ad$

$\langle \begin{pmatrix} a & b \\ c & d \end{pmatrix} | \begin{vmatrix} \cdot & \cdot \\ \cdot & \cdot \end{vmatrix} \rangle = bc.$

Now we can define the determinant of an $n \times n$ matrix A :

$$\text{Det}(A) = \sum_{P \in \mathcal{P}_n} \text{sgn}(P) \langle A|P \rangle.$$



$$\text{Det} \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & k \end{bmatrix} = aek + bfg + cdh - ceg - bdk - afh.$$

You can verify that

1. $\text{Det}(A) = \sum_{\sigma \in S_n} \text{sgn}(\sigma) A_{1\sigma(1)} A_{2\sigma(2)} \dots A_{n\sigma(n)}$.

2. Regard $D(A) = D \begin{pmatrix} r_1 \\ r_2 \\ \vdots \\ r_n \end{pmatrix}$ where $r_i = i^{\text{th}}$ row of A .

⊗ Then $D(A') = -D(A)$ if A' obtained from A by interchanging two rows.

⊗⊗ $D \begin{pmatrix} \vdots \\ ar_i + br'_i \\ \vdots \end{pmatrix} = aD \begin{pmatrix} \vdots \\ r_i \\ \vdots \end{pmatrix} + bD \begin{pmatrix} \vdots \\ r'_i \\ \vdots \end{pmatrix}$.

That is, D is a linear function of each row.

One can show that an $n \times n$ matrix A (14) is invertible ($\exists B$ s.t. $AB = I$) if and only if $\text{Det}(A) \neq 0$. In fact there is an explicit formula for A^{-1} obtained as follows: Given A $n \times n$ define the ij cofactor C_{ij} by the formula

$$C_{ij} = (-1)^{i+j} \text{Det}(A[ij])$$

where $A[ij]$ is the $(n-1) \times (n-1)$ matrix obtained from A by removing row i and column j from A .

e.g. $A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix}$ then $C_{12} = \begin{pmatrix} \cancel{1} & \cancel{2} & \cancel{3} \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix}$

$$= (-1)^{1+2} \text{Det} \begin{pmatrix} 4 & 6 \\ 7 & 9 \end{pmatrix} = -(36 - 42) = -(-6) = 6.$$

Let $C = (C_{ij})$. This is the cofactor matrix for A .

Then we have the fact that $C^t A = \text{Det}(A) I$ where $(C^t)_{ij} = C_{ji}$ is the transpose of C and I is the $n \times n$ identity matrix.

e.g. $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$

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$$C = \begin{pmatrix} d & -c \\ -b & a \end{pmatrix} \quad C^T = \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$$

$$C^T A = \begin{pmatrix} d & -b \\ -c & a \end{pmatrix} \begin{pmatrix} a & b \\ c & d \end{pmatrix}$$

$$= \begin{pmatrix} ad - bc & 0 \\ 0 & ad - bc \end{pmatrix}$$

$$= (ad - bc) \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

$$C^T A = \text{Det}(A) I$$

From this it follows that,
when $\text{Det}(A) \neq 0$, then

$$\boxed{A^{-1} = \frac{1}{\text{Det}(A)} C^T}$$

Exercise: Assuming $A = \begin{pmatrix} a & b & c \\ d & e & f \\ g & h & k \end{pmatrix}$
has $\text{Det}(A) \neq 0$. Find the
formula for A^{-1} .