

Appendix A

Background material

In this chapter, we collect basic results that are useful for this course.

A.1 Inner products and norms

We begin by recalling the definitions of the fundamental concepts of *norm* and *inner product*. For generality, we consider the case of a *complex* vector space, i.e. a vector space for which the scalar field is \mathbf{C} .

Definition A.1. A norm on a complex vector space \mathcal{X} is a function $\|\bullet\| : \mathcal{X} \rightarrow \mathbf{R}$ satisfying the following axioms:

- **Positivity:** $\forall \mathbf{x} \in \mathcal{X} \setminus \{\mathbf{0}\}, \quad \|\mathbf{x}\| > 0.$
- **Homogeneity:** $\forall (c, \mathbf{x}) \in \mathbf{C} \times \mathcal{X}, \quad \|c\mathbf{x}\| = |c| \|\mathbf{x}\|.$
- **Triangular inequality:** $\forall (\mathbf{x}, \mathbf{y}) \in \mathcal{X} \times \mathcal{X}, \quad \|\mathbf{x} + \mathbf{y}\| \leq \|\mathbf{x}\| + \|\mathbf{y}\|.$

For example, the Euclidean norm on \mathbf{C}^n is given by

$$\|\mathbf{x}\| = \sqrt{x_1 + \dots + x_n}.$$

Definition A.2. An inner product on a *complex* vector space \mathcal{X} is a function

$$\langle \bullet, \bullet \rangle : \mathcal{X} \times \mathcal{X} \rightarrow \mathbf{C}$$

satisfying the following axioms:

- **Conjugate symmetry:** Here $\bar{\bullet}$ denotes the complex conjugate.

$$\forall (\mathbf{x}, \mathbf{y}) \in \mathcal{X} \times \mathcal{X}, \quad \langle \mathbf{x}, \mathbf{y} \rangle = \overline{\langle \mathbf{y}, \mathbf{x} \rangle}.$$

- **Linearity:** For all $(\alpha, \beta) \in \mathbf{C}^2$ and all $(\mathbf{x}, \mathbf{y}, \mathbf{z}) \in \mathcal{X}^3$, it holds that

$$\langle \alpha \mathbf{x} + \beta \mathbf{y}, \mathbf{z} \rangle = \alpha \langle \mathbf{x}, \mathbf{z} \rangle + \beta \langle \mathbf{y}, \mathbf{z} \rangle.$$

- **Positive-definiteness:**

$$\forall \mathbf{x} \in \mathcal{X} \setminus \{0\}, \quad \langle \mathbf{x}, \mathbf{x} \rangle > 0.$$

For example, the familiar Euclidean inner product on \mathbf{C}^n is given by

$$\langle \mathbf{x}, \mathbf{y} \rangle := \sum_{i=1}^n x_i \bar{y}_i.$$

A vector space with an inner product is called an *inner product space*. Any inner product on \mathcal{X} induces a norm via the formula

$$\|\mathbf{x}\| = \sqrt{\langle \mathbf{x}, \mathbf{x} \rangle}. \quad (\text{A.1})$$

The Cauchy–Schwarz inequality enables to bound inner products using norms. It is also useful for showing that the functional defined in (A.1) satisfies the triangle inequality, which is the goal of [Exercise A.2](#).

Proposition A.1 (Cauchy–Schwarz inequality). *Let \mathcal{X} be an inner product space. It holds that*

$$\forall (\mathbf{x}, \mathbf{y}) \in \mathcal{X} \times \mathcal{X}, \quad |\langle \mathbf{x}, \mathbf{y} \rangle| \leq \|\mathbf{x}\| \|\mathbf{y}\|. \quad (\text{A.2})$$

Proof. The statement is obvious if $\mathbf{y} = \mathbf{0}$, so we assume in the rest of the proof that $\mathbf{y} \neq \mathbf{0}$. Let us define $p: \mathbf{R} \ni t \mapsto \|\mathbf{x} + t\mathbf{y}\|^2$. Using the bilinearity of the inner product, we have

$$p(t) = \|\mathbf{x}\|^2 + 2t\langle \mathbf{x}, \mathbf{y} \rangle + t^2\|\mathbf{y}\|^2.$$

This shows that p is a convex second-order polynomial with a minimum at $t_* = -\langle \mathbf{x}, \mathbf{y} \rangle / \|\mathbf{y}\|^2$. Substituting this value in the expression of p , we obtain

$$p(t_*) = \|\mathbf{x}\|^2 - 2 \frac{|\langle \mathbf{x}, \mathbf{y} \rangle|^2}{\|\mathbf{y}\|^2} + \frac{|\langle \mathbf{x}, \mathbf{y} \rangle|^2}{\|\mathbf{y}\|^2} = \|\mathbf{x}\|^2 - \frac{|\langle \mathbf{x}, \mathbf{y} \rangle|^2}{\|\mathbf{y}\|^2}.$$

Since $p(t_*) \geq 0$ by definition of p , we obtain (A.2). \square

Several norms can be defined on the same vector space \mathcal{X} . Two norms $\|\bullet\|_\alpha$ and $\|\bullet\|_\beta$ on \mathcal{X} are said to be equivalent if there exist positive real numbers c_ℓ and c_u such that

$$\forall \mathbf{x} \in \mathcal{X}, \quad c_\ell \|\mathbf{x}\|_\alpha \leq \|\mathbf{x}\|_\beta \leq c_u \|\mathbf{x}\|_\alpha. \quad (\text{A.3})$$

When working with norms on finite-dimensional vector spaces, it is important to keep in mind the following result. The proof is provided for information purposes.

Proposition A.2. *Assume that \mathcal{X} is a finite-dimensional vector space. Then all the norms defined on \mathcal{X} are pairwise equivalent.*

Proof. Let (e_1, \dots, e_n) be a basis of \mathcal{X} . Any $\mathbf{x} \in \mathcal{X}$ admits a unique representation in the basis as $\mathbf{x} = \lambda_1 e_1 + \dots + \lambda_n e_n$. We will show that any norm $\|\bullet\|$ on \mathcal{X} is equivalent to the norm $\|\bullet\|_*$ given by

$$\|\mathbf{x}\|_* = |\lambda_1| + \dots + |\lambda_n|. \quad (\text{A.4})$$

By the triangle inequality, it holds that

$$\begin{aligned} \|\mathbf{x}\| &\leq |\lambda_1| \|e_1\| + \dots + |\lambda_n| \|e_n\| \leq \left(|\lambda_1| + \dots + |\lambda_n|\right) \max\{\|e_1\|, \dots, \|e_n\|\} \\ &= \|\mathbf{x}\|_* \max\{\|e_1\|, \dots, \|e_n\|\}. \end{aligned} \quad (\text{A.5})$$

It remains to show that there exists a positive constant ℓ such that

$$\forall \mathbf{x} \in \mathcal{X}, \quad \|\mathbf{x}\| \geq \ell \left(|\lambda_1| + \dots + |\lambda_n|\right). \quad (\text{A.6})$$

To this end, we reason by contradiction. If this inequality were not true, then there would exist a sequence $(\mathbf{x}^{(i)})_{i \in \mathbf{N}}$ such that $\|\mathbf{x}^{(i)}\| \rightarrow 0$ as $i \rightarrow \infty$ but $|\lambda_1^{(i)}| + \dots + |\lambda_n^{(i)}| = 1$ for all $i \in \mathbf{N}$. Since $\lambda_1^{(i)} \in [-1, 1]$ for all $i \in \mathbf{N}$, we can extract a subsequence, still denoted by $(\mathbf{x}^{(i)})_{i \in \mathbf{N}}$ for simplicity, such that the corresponding coefficient $\lambda_1^{(i)}$ satisfies $\lambda_1^{(i)} \rightarrow \lambda_1^* \in [-1, 1]$, by compactness of the interval $[-1, 1]$. Repeating this procedure for $\lambda_2, \lambda_3, \dots$, taking a new subsequence every time, we obtain a subsequence $(\mathbf{x}^{(i)})_{i \in \mathbf{N}}$ such that $\lambda_j^{(i)} \rightarrow \lambda_j^*$ in the limit as $i \rightarrow \infty$, for all $j \in \{1, \dots, n\}$. Therefore, it holds that $\mathbf{x}^{(i)} \rightarrow \mathbf{x}^* := \lambda_1^* e_1 + \dots + \lambda_n^* e_n$ in the $\|\bullet\|_*$ norm, and thus also in the $\|\bullet\|$ norm by (A.5). Since $\mathbf{x}^{(i)} \rightarrow \mathbf{0}$ in the latter norm by assumption, we deduce that $\mathbf{x}^* = \mathbf{0}$. But the vectors e_1, \dots, e_n are linearly independent, and so this implies that $\lambda_1^* = \dots = \lambda_n^* = 0$, which is a contradiction because we also have that

$$|\lambda_1^*| + \dots + |\lambda_n^*| = \lim_{i \rightarrow \infty} |\lambda_1^{(i)}| + \dots + |\lambda_n^{(i)}| = 1.$$

This concludes the proof of (A.6). □

⚙️ **Exercise A.1.** *Show that $\|\bullet\|_*: \mathcal{X} \rightarrow \mathbf{R}$ defined in (A.4) is indeed a norm.*

⚙️ **Exercise A.2.** *Using Proposition A.1, show that the function $\|\bullet\|$ defined by (A.1) satisfies the triangle inequality.*

A.2 Completeness

Assume that \mathcal{X} is a vector space with a norm $\|\bullet\|$. Together, \mathcal{X} and $\|\bullet\|$ form a *normed vector space*. A sequence $(\mathbf{x}_n)_{n \geq 0}$ in \mathcal{X} is convergent in this space if there exists $\mathbf{x}_* \in \mathcal{X}$ such that

$$\|\mathbf{x}_n - \mathbf{x}_*\| \rightarrow 0 \quad \text{in the limit } n \rightarrow \infty.$$

In this case, we write or $\lim_{n \rightarrow \infty} \mathbf{x}_n = \mathbf{x}_*$ or $\mathbf{x}_n \rightarrow \mathbf{x}_*$.

Definition A.3 (Cauchy sequence). A sequence $(\mathbf{x}_n)_{n \geq 0}$ in \mathcal{X} is said to be Cauchy if for every $\varepsilon > 0$, there exists $N \in \mathbf{N}$ such that

$$\forall m, n \geq N, \quad \|\mathbf{x}_n - \mathbf{x}_m\| \geq \varepsilon.$$

The normed vector space $(\mathcal{X}, \|\bullet\|)$ is called complete if every Cauchy sequences is convergent.

Every convergent sequence is Cauchy, but the converse is not always true.

Example A.1. Consider the case where $\mathcal{X} = C([-1, 1])$, the space of continuous functions from $[-1, 1]$ to \mathbf{R} , endowed with the norm

$$\|f\| = \int_{-1}^1 |f(x)| dx.$$

The sequence of functions $(f_n)_{n \geq 0}$ in \mathcal{X} given by

$$f_n(x) = x^{\frac{1}{2n+1}}$$

is Cauchy but not convergent. Indeed, assume by contradiction that there exists $f_* \in C([-1, 1])$ such that

$$\|f_n - f_*\| \xrightarrow[n \rightarrow \infty]{} 0.$$

Then f_* must necessarily coincide with sign function:

$$\text{sgn}(x) := \begin{cases} -1 & \text{if } x < 0, \\ 0 & \text{if } x = 0, \\ 1 & \text{if } x > 0. \end{cases}$$

However, this function is discontinuous, and so it does not belong to \mathcal{X} , which is a contradiction.

In this course, all the spaces encountered are complete. For example,

- \mathbf{R}^n with any vector norm is complete.
- $\mathbf{C}^{m \times n}$ with any matrix norm is complete.

In order to show that a sequence is convergent in a complete normed vector space, it is sufficient to show that the sequence is Cauchy. This approach is used in [Lemma 4.2](#) and [Exercise 5.3](#).

⚙️ **Exercise A.3.** *Prove that every convergent sequence is Cauchy.*

A.3 Vector norms

In the vector space \mathbf{C}^n , the most commonly used norms are particular cases of the p -norm, also called Hölder norm.

Definition A.4. Given $p \in [1, \infty]$, the p -norm of a vector $\mathbf{x} \in \mathbf{C}^n$ is defined by

$$\|\mathbf{x}\|_p := \begin{cases} (\sum_{i=1}^n |x_i|^p)^{\frac{1}{p}} & \text{if } p < \infty, \\ \max\{|x_1|, \dots, |x_n|\} & \text{if } p = \infty. \end{cases}$$

The values of p most commonly encountered in applications are 1, 2 and ∞ . The 1-norm is sometimes called the *taxicab* or *Manhattan* norm, and the 2-norm is usually called the *Euclidean norm*. The explicit expressions of these norms are

$$\|\mathbf{x}\|_1 = \sum_{i=1}^n |x_i|, \quad \|\mathbf{x}\|_2 = \sqrt{\sum_{i=1}^n |x_i|^2}.$$

Notice that the infinity norm $\|\cdot\|_\infty$ may be defined as the limit of the p -norm as $p \rightarrow \infty$:

$$\|\mathbf{x}\|_\infty := \lim_{p \rightarrow \infty} \|\mathbf{x}\|_p.$$

In the rest of this chapter, the notations $\langle \bullet, \bullet \rangle$ and $\|\bullet\|$ without subscript always refer to the Euclidean inner product (A.1) and induced norm, unless specified otherwise.

A.4 Matrix norms

Given two norms $\|\bullet\|_\alpha$ and $\|\bullet\|_\beta$ on \mathbf{C}^m and \mathbf{C}^n , respectively, we define the *operator norm* induced by $\|\bullet\|_\alpha$ and $\|\bullet\|_\beta$ of the matrix \mathbf{A} as

$$\|\mathbf{A}\|_{\alpha,\beta} = \sup\{\|\mathbf{A}\mathbf{x}\|_\alpha : \mathbf{x} \in \mathbf{C}^n, \|\mathbf{x}\|_\beta \leq 1\}. \quad (\text{A.7})$$

The term *operator norm* is motivated by the fact that, to any matrix $\mathbf{A} \in \mathbf{C}^{m \times n}$, there naturally corresponds the linear operator from \mathbf{C}^n to \mathbf{C}^m with action $\mathbf{x} \mapsto \mathbf{A}\mathbf{x}$. Matrix norms of the type (A.7) are also called *subordinate* matrix norms. An immediate corollary of the definition (A.7) is that, for all $\mathbf{x} \in \mathbf{C}^n$,

$$\|\mathbf{A}\mathbf{x}\|_\alpha = \|\mathbf{A}\hat{\mathbf{x}}\|_\alpha \|\mathbf{x}\|_\beta \leq \sup\{\|\mathbf{A}\mathbf{y}\|_\alpha : \|\mathbf{y}\|_\beta \leq 1\} \|\mathbf{x}\|_\beta = \|\mathbf{A}\|_{\alpha,\beta} \|\mathbf{x}\|_\beta, \quad \hat{\mathbf{x}} = \frac{\mathbf{x}}{\|\mathbf{x}\|_\beta}. \quad (\text{A.8})$$

⚙️ **Exercise A.4.** Show that equation (A.7) defines a norm on $\mathbf{C}^{m \times n}$.

Solution. We need to verify that (A.7) satisfies the properties of positivity and homogeneity, together with the triangle inequality.

- Checking **positivity** is simple and left as an exercise.
- **Homogeneity** follows trivially from the definition (A.7) and the homogeneity of $\|\bullet\|_\alpha$.
- **Triangle inequality.** Let \mathbf{A} and \mathbf{B} be two elements of $\mathbf{C}^{m \times n}$. Employing the triangle

inequality for the norm $\|\bullet\|_\alpha$, we have

$$\begin{aligned} \forall \mathbf{x} \in \mathbf{C}^n \text{ with } \|\mathbf{x}\|_\beta \leq 1, \quad & \|(\mathbf{A} + \mathbf{B})\mathbf{x}\|_\alpha = \|\mathbf{A}\mathbf{x} + \mathbf{B}\mathbf{x}\|_\alpha \\ & \leq \|\mathbf{A}\mathbf{x}\|_\alpha + \|\mathbf{B}\mathbf{x}\|_\alpha \leq \|\mathbf{A}\|_{\alpha,\beta} + \|\mathbf{B}\|_{\alpha,\beta}. \end{aligned}$$

Taking the supremum as in (A.7), we obtain $\|\mathbf{A} + \mathbf{B}\|_{\alpha,\beta} \leq \|\mathbf{A}\|_{\alpha,\beta} + \|\mathbf{B}\|_{\alpha,\beta}$.

Since the three properties are satisfied, $\|\bullet\|_{\alpha,\beta}$ is indeed a norm. \triangle

The matrix p -norm is defined as the operator norm (A.7) in the particular case where $\|\bullet\|_\alpha$ and $\|\bullet\|_\beta$ are both Hölder norms with the same value of p .

Definition A.5. Given $p \in [1, \infty]$, the p -norm of a matrix $\mathbf{A} \in \mathbf{C}^{m \times n}$ is given by

$$\|\mathbf{A}\|_p := \sup\{\|\mathbf{A}\mathbf{x}\|_p : \mathbf{x} \in \mathbf{C}^n, \|\mathbf{x}\|_p \leq 1\}. \quad (\text{A.9})$$

Not all matrix norms are induced by vector norms. For example, the Frobenius norm, which is widely used in applications, is not induced by a vector norm. It is, however, induced by an inner product on $\mathbf{C}^{m \times n}$.

Definition A.6. The Frobenius norm of $\mathbf{A} \in \mathbf{C}^{m \times n}$ is given by

$$\|\mathbf{A}\|_F = \left(\sum_{i=1}^m \sum_{j=1}^n |a_{ij}|^2 \right)^{\frac{1}{2}}. \quad (\text{A.10})$$

A matrix norm $\|\bullet\|$ is said to be submultiplicative if, for any two matrices $\mathbf{A} \in \mathbf{C}^{m \times n}$ and $\mathbf{B} \in \mathbf{C}^{n \times \ell}$, it holds that

$$\|\mathbf{A}\mathbf{B}\| \leq \|\mathbf{A}\| \|\mathbf{B}\|.$$

All subordinate matrix norms, for example the p -norms, are submultiplicative, and so is the Frobenius norm.

⚙️ **Exercise A.5.** Write down the inner product on $\mathbf{C}^{m \times n}$ corresponding to (A.10).

⚙️ **Exercise A.6.** Show that the matrix p -norm is submultiplicative.

A.5 Diagonalization and spectral theorem

Definition A.7. A square matrix $A \in \mathbf{C}^{n \times n}$ is said to be diagonalizable if there exists an invertible matrix $P \in \mathbf{C}^{n \times n}$ and a diagonal matrix $D \in \mathbf{C}^{n \times n}$ such that

$$AP = PD. \quad (\text{A.11})$$

In this case, the diagonal elements of D are called the eigenvalues of A , and the columns of P are called the eigenvectors of A .

Denoting by \mathbf{e}_i the i -th column of P and by λ_i the i -th diagonal element of D , we have by (A.11) that $A\mathbf{e}_i = \lambda_i\mathbf{e}_i$ or, equivalently, $(A - \lambda_i I_n)\mathbf{e}_i = \mathbf{0}$. Here I_n is the $\mathbf{C}^{n \times n}$ identity matrix. Therefore, a complex number λ is an eigenvalue of A if and only if $\det(A - \lambda I_n) = 0$. In other words, the eigenvalues of A are the roots of $\det(A - \lambda I_n)$, which is called the *characteristic polynomial*.

Symmetric matrices and spectral theorem

The transpose of a matrix $A \in \mathbf{C}^{m \times n}$ is denoted by $A^T \in \mathbf{C}^{n \times m}$ and defined as the matrix with entries $a_{ij}^T = a_{ji}$. The conjugate transpose of A is the matrix obtained by taking the transpose and taking the complex conjugate of all the entries. A real matrix equal to its transpose is necessarily square and called *symmetric*, and a complex matrix equal to its conjugate transpose is called *Hermitian*. Hermitian matrices, of which real symmetric matrices are a subset, enjoy many nice properties, the main one being that they are diagonalizable with a matrix Q that is unitary, i.e. such that $Q^{-1} = Q^*$. This is the content of the *spectral theorem*, a pillar of linear algebra with important generalizations to infinite-dimensional operators.

Theorem A.3 (Spectral theorem for Hermitian matrices). *If $A \in \mathbf{C}^{n \times n}$ is Hermitian, then there exists a unitary matrix $Q \in \mathbf{C}^{n \times n}$ and a diagonal matrix $D \in \mathbf{R}^{n \times n}$ such that*

$$AQ = QD.$$

Sketch of the proof. The result is trivial for $n = 1$. Reasoning by induction, we assume that the result is true for Hermitian matrices in $\mathbf{C}^{(n-1) \times (n-1)}$ and prove that it then also holds for $A \in \mathbf{C}^{n \times n}$.

Step 1. Existence of a real eigenvalue. By the fundamental theorem of algebra, there exists at least one solution $\lambda_1 \in \mathbf{C}$ to the equation $\det(A - \lambda I_n) = 0$, to which there corresponds a solution $\mathbf{q}_1 \in \mathbf{C}^n$ of norm 1 to the equation $(A - \lambda_1 I_n)\mathbf{q}_1 = \mathbf{0}$. The eigenvalue λ_1 is necessarily real because

$$\lambda_1 \langle \mathbf{e}_1, \mathbf{e}_1 \rangle = \langle \lambda_1 \mathbf{e}_1, \mathbf{e}_1 \rangle = \langle A\mathbf{e}_1, \mathbf{e}_1 \rangle = \langle \mathbf{e}_1, A\mathbf{e}_1 \rangle = \langle \mathbf{e}_1, \lambda_1 \mathbf{e}_1 \rangle = \langle \mathbf{e}_1, \lambda_1 \mathbf{e}_1 \rangle = \bar{\lambda}_1 \langle \mathbf{e}_1, \mathbf{e}_1 \rangle.$$

Step 2. Using the induction hypothesis. Next, take an orthonormal basis $(\mathbf{e}_2, \dots, \mathbf{e}_n)$ of the orthogonal complement $\text{Span}\{\mathbf{q}_1\}^\perp$ and construct the unitary matrix

$$V = \begin{pmatrix} \mathbf{q}_1 & \mathbf{e}_2 & \dots & \mathbf{e}_n \end{pmatrix},$$

i.e. the matrix with columns $\mathbf{q}_1, \mathbf{e}_2$, etc. A calculation gives,

$$\mathbf{V}^* \mathbf{A} \mathbf{V} = \begin{pmatrix} \langle \mathbf{q}_1, \mathbf{A} \mathbf{q}_1 \rangle & \langle \mathbf{q}_1, \mathbf{A} \mathbf{e}_2 \rangle & \dots & \langle \mathbf{q}_1, \mathbf{A} \mathbf{e}_n \rangle \\ \langle \mathbf{e}_2, \mathbf{A} \mathbf{q}_1 \rangle & \langle \mathbf{e}_2, \mathbf{A} \mathbf{e}_2 \rangle & \dots & \langle \mathbf{e}_2, \mathbf{A} \mathbf{e}_n \rangle \\ \vdots & \vdots & \ddots & \vdots \\ \langle \mathbf{e}_n, \mathbf{A} \mathbf{q}_1 \rangle & \langle \mathbf{e}_n, \mathbf{A} \mathbf{e}_2 \rangle & \dots & \langle \mathbf{e}_n, \mathbf{A} \mathbf{e}_n \rangle \end{pmatrix} = \begin{pmatrix} \lambda_1 & 0 & \dots & 0 \\ 0 & \langle \mathbf{e}_2, \mathbf{A} \mathbf{e}_2 \rangle & \dots & \langle \mathbf{e}_2, \mathbf{A} \mathbf{e}_n \rangle \\ \vdots & \vdots & \ddots & \vdots \\ 0 & \langle \mathbf{e}_n, \mathbf{A} \mathbf{e}_2 \rangle & \dots & \langle \mathbf{e}_n, \mathbf{A} \mathbf{e}_n \rangle \end{pmatrix}.$$

Let us denote the $n-1 \times n-1$ lower right block of this matrix by \mathbf{V}_{n-1} . This is a Hermitian matrix of size $n-1$ so, using the induction hypothesis, we deduce that $\mathbf{V}_{n-1} = \mathbf{Q}_{n-1} \mathbf{D}_{n-1} \mathbf{Q}_{n-1}^*$ for appropriate matrices $\mathbf{Q}_{n-1} \in \mathbf{C}^{n-1 \times n-1}$ and $\mathbf{D}_{n-1} \in \mathbf{R}^{n-1 \times n-1}$ which are unitary and diagonal, respectively.

Step 3. Constructing Q and D. Define now

$$\mathbf{Q} = \mathbf{V} \begin{pmatrix} 1 & \mathbf{0}^T \\ \mathbf{0} & \mathbf{Q}_{n-1} \end{pmatrix}.$$

It is not difficult to verify that \mathbf{Q} is a unitary matrix, and we have

$$\mathbf{Q}^* \mathbf{A} \mathbf{Q} = \begin{pmatrix} 1 & \mathbf{0}^T \\ \mathbf{0} & \mathbf{Q}_{n-1}^* \end{pmatrix} \mathbf{V}^* \mathbf{A} \mathbf{V} \begin{pmatrix} 1 & \mathbf{0}^T \\ \mathbf{0} & \mathbf{Q}_{n-1} \end{pmatrix} = \begin{pmatrix} 1 & \mathbf{0}^T \\ \mathbf{0} & \mathbf{Q}_{n-1}^* \end{pmatrix} \begin{pmatrix} \lambda_1 & \mathbf{0}^T \\ \mathbf{0} & \mathbf{V}_{n-1} \end{pmatrix} \begin{pmatrix} 1 & \mathbf{0}^T \\ \mathbf{0} & \mathbf{Q}_{n-1} \end{pmatrix}.$$

Developing the last expression, we obtain

$$\mathbf{Q}^* \mathbf{A} \mathbf{Q} = \begin{pmatrix} 1 & \mathbf{0}^T \\ \mathbf{0} & \mathbf{D}_{n-1} \end{pmatrix},$$

which concludes the proof. \square

We deduce, as a corollary of the spectral theorem, that if \mathbf{e}_1 and \mathbf{e}_2 are eigenvectors of a Hermitian matrix associated with different eigenvalues, then they are necessarily orthogonal for the Euclidean inner product. Indeed, since $\mathbf{A} = \mathbf{A}^*$ and the eigenvalues are real, it holds that

$$\begin{aligned} (\lambda_1 - \lambda_2) \langle \mathbf{e}_1, \mathbf{e}_2 \rangle &= \langle \lambda_1 \mathbf{e}_1, \mathbf{e}_2 \rangle - \langle \mathbf{e}_1, \lambda_2 \mathbf{e}_2 \rangle \\ &= \langle \mathbf{A} \mathbf{e}_1, \mathbf{e}_2 \rangle - \langle \mathbf{e}_1, \mathbf{A} \mathbf{e}_2 \rangle = \langle \mathbf{A} \mathbf{e}_1, \mathbf{e}_2 \rangle - \langle \mathbf{A}^* \mathbf{e}_1, \mathbf{e}_2 \rangle = 0. \end{aligned}$$

The largest eigenvalue of a matrix, in modulus, is called the *spectral radius* and denoted by ρ . The following result relates the 2-norm of a matrix to the spectral radius of $\mathbf{A} \mathbf{A}^*$.

Proposition A.4. *It holds that $\|\mathbf{A}\|_2 = \sqrt{\rho(\mathbf{A}^* \mathbf{A})}$.*

Proof. Since $\mathbf{A}^* \mathbf{A}$ is Hermitian, it holds by the spectral theorem that $\mathbf{A}^* \mathbf{A} = \mathbf{Q} \mathbf{D} \mathbf{Q}^*$ for some unitary matrix \mathbf{Q} and real diagonal matrix \mathbf{D} . Therefore, denoting by $(\mu_i)_{1 \leq i \leq n}$ the (positive)

diagonal elements of \mathbf{D} and introducing $\mathbf{y} := \mathbf{Q}^* \mathbf{x}$, we have

$$\begin{aligned} \|\mathbf{Ax}\| &= \sqrt{\mathbf{x}^* \mathbf{A}^* \mathbf{A} \mathbf{x}} = \sqrt{\mathbf{x}^* \mathbf{Q} \mathbf{D} \mathbf{Q}^* \mathbf{x}} \\ &= \sqrt{\sum_{i=1}^n \mu_i y_i^2} \leq \sqrt{\rho(\mathbf{A}^* \mathbf{A})} \sqrt{\sum_{i=1}^n y_i^2} = \sqrt{\rho(\mathbf{A}^* \mathbf{A})} \|\mathbf{x}\|, \end{aligned} \quad (\text{A.12})$$

where we used in the last equality the fact that \mathbf{y} has the same norm as \mathbf{x} , because \mathbf{Q} is unitary. It follows from (A.12) that $\|\mathbf{A}\| \leq \sqrt{\rho(\mathbf{A}^* \mathbf{A})}$, and the converse inequality also holds true since $\|\mathbf{Ax}\| = \sqrt{\rho(\mathbf{A}^* \mathbf{A})} \|\mathbf{x}\|$ if \mathbf{x} is the eigenvector of $\mathbf{A}^* \mathbf{A}$ corresponding to an eigenvalue of modulus $\rho(\mathbf{A}^* \mathbf{A})$. \square

To conclude this section, we recall and prove the Courant–Fisher theorem.

Theorem A.5 (Courant–Fisher Min-Max theorem). *The eigenvalues $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_n$ of a Hermitian matrix are characterized by the relation*

$$\lambda_k = \max_{\mathcal{S}, \dim(\mathcal{S})=k} \left(\min_{\mathbf{x} \in \mathcal{S} \setminus \{0\}} \frac{\mathbf{x}^* \mathbf{A} \mathbf{x}}{\mathbf{x}^* \mathbf{x}} \right).$$

Proof. Let $\mathbf{v}_1, \dots, \mathbf{v}_n$ be orthonormalized eigenvectors associated with the eigenvalues $\lambda_1, \dots, \lambda_n$. Let $\mathcal{S}_k = \text{Span}\{\mathbf{v}_1, \dots, \mathbf{v}_k\}$. Any $\mathbf{x} \in \mathcal{S}_k$ may be expressed as $\mathbf{x} = \alpha_1 \mathbf{v}_1 + \dots + \alpha_k \mathbf{v}_k$, and so

$$\forall \mathbf{x} \in \mathcal{S}_k, \quad \frac{\mathbf{x}^* \mathbf{A} \mathbf{x}}{\mathbf{x}^* \mathbf{x}} = \frac{\sum_{i=1}^k \lambda_i |\alpha_i|^2}{\sum_{i=1}^k |\alpha_i|^2} \geq \lambda_k.$$

Therefore, it holds that

$$\min_{\mathbf{x} \in \mathcal{S}_k \setminus \{0\}} \frac{\mathbf{x}^* \mathbf{A} \mathbf{x}}{\mathbf{x}^* \mathbf{x}} \geq \lambda_k,$$

which proves the \geq direction. For the \leq direction, let $\mathcal{U}_k = \text{Span}\{\mathbf{v}_k, \dots, \mathbf{v}_n\}$. Using a well-known result from linear algebra, we calculate that, for any subspace $\mathcal{S} \subset \mathbf{C}^n$ of dimension k ,

$$\begin{aligned} \dim(\mathcal{S} \cap \mathcal{U}_k) &= \dim(\mathcal{S}) + \dim(\mathcal{U}_k) - \dim(\mathcal{S} + \mathcal{U}_k) \\ &\geq k + (n - k + 1) - n = 1. \end{aligned}$$

Therefore, any $\mathcal{S} \subset \mathbf{C}^n$ of dimension k has a nonzero intersection with \mathcal{U}_k . But since any vector in \mathcal{U}_k can be expanded as $\beta_1 \mathbf{v}_k + \dots + \beta_n \mathbf{v}_n$, we have

$$\forall \mathbf{x} \in \mathcal{U}_k, \quad \frac{\mathbf{x}^* \mathbf{A} \mathbf{x}}{\mathbf{x}^* \mathbf{x}} = \frac{\sum_{i=k}^n \lambda_i |\alpha_i|^2}{\sum_{i=k}^n |\alpha_i|^2} \leq \lambda_k.$$

This shows that

$$\forall \mathcal{S} \subset \mathbf{C}^n \text{ with } \dim(\mathcal{S}) = k, \quad \min_{\mathbf{x} \in \mathcal{S} \setminus \{0\}} \frac{\mathbf{x}^* \mathbf{A} \mathbf{x}}{\mathbf{x}^* \mathbf{x}} \leq \lambda_k,$$

which enables to conclude the proof. \square

⚙️ Exercise A.7. *Prove that if $\mathbf{A} \in \mathbf{R}^{n \times n}$ is diagonalizable as in (A.11), then $\mathbf{A}^n = \mathbf{P} \mathbf{D}^n \mathbf{P}^{-1}$.*

A.6 Similarity transformation and Jordan normal form

In this section, we work with matrices in $\mathbf{C}^{n \times n}$. A *similarity transformation* is a mapping of the type $\mathbf{C}^{n \times n} \ni \mathbf{A} \mapsto \mathbf{P}^{-1}\mathbf{A}\mathbf{P} \in \mathbf{C}^{n \times n}$, where $\mathbf{P} \in \mathbf{C}^{n \times n}$ is a nonsingular matrix. If two matrices are related by a similarity transformation, they are called *similar*, because they may be viewed as two representations of the same linear mapping in different bases.

Definition A.8 (Jordan block). A Jordan block with dimension n is a matrix of the form

$$\mathbf{J}_n(\lambda) = \begin{pmatrix} \lambda & 1 & & & \\ & \lambda & 1 & & \\ & & \ddots & \ddots & \\ & & & \lambda & 1 \\ & & & & \lambda \end{pmatrix}$$

The parameter $\lambda \in \mathbf{C}$ is called the eigenvalue of the Jordan block.

A Jordan block is diagonalizable if and only if it is of dimension 1. The only eigenvector of a Jordan block is $(1 \ 0 \ \dots \ 0)^T$. The power of a Jordan block admits an explicit expression.

Lemma A.6. *It holds that*

$$\mathbf{J}_n(\lambda)^k = \begin{pmatrix} \lambda^k & \binom{k}{1}\lambda^{k-1} & \binom{k}{2}\lambda^{k-2} & \dots & \dots & \binom{k}{n-1}\lambda^{k-n+1} \\ & \lambda^k & \binom{k}{1}\lambda^{k-1} & \dots & \dots & \binom{k}{n-2}\lambda^{k-n+2} \\ & & \ddots & \ddots & & \vdots \\ & & & \ddots & \ddots & \vdots \\ & & & & \lambda^k & \binom{k}{1}\lambda^{k-1} \\ & & & & & \lambda^k \end{pmatrix}. \quad (\text{A.13})$$

Proof. The explicit expression of the Jordan block can be obtained by decomposing the block as $\mathbf{J}_n(\lambda) = \lambda\mathbf{I} + \mathbf{N}$ and using the binomial formula:

$$(\lambda\mathbf{I} + \mathbf{N})^k = \sum_{i=1}^k \binom{k}{i} (\lambda\mathbf{I})^{k-i} \mathbf{N}^i.$$

To conclude the proof, we use the fact that \mathbf{N}^i is a matrix with zeros everywhere except for i -th super-diagonal, which contains only ones. Moreover $\mathbf{N}^i = \mathbf{0}_{n \times n}$ if $i \geq n$. \square

A matrix is said to be of *Jordan normal form* if it is block-diagonal with Jordan blocks on

the diagonal. In other words, a matrix $J \in \mathbf{C}^{n \times n}$ is of Jordan normal form if

$$J = \begin{pmatrix} J_{n_1}(\lambda_1) & & & & \\ & J_{n_2}(\lambda_2) & & & \\ & & \ddots & & \\ & & & J_{n_{k-1}}(\lambda_{k-1}) & \\ & & & & J_{n_k}(\lambda_k) \end{pmatrix}$$

with $n_1 + \dots + n_k = n$. Note that $\lambda_1, \dots, \lambda_k$ are the eigenvalues of A . We state without proof the following important result.

Proposition A.7 (Jordan normal form). *Any matrix $A \in \mathbf{C}^{n \times n}$ is similar to a matrix in Jordan normal form. In other words, there exists an invertible matrix $P \in \mathbf{C}^{n \times n}$ and a matrix in normal Jordan form $J \in \mathbf{C}^{n \times n}$ such that*

$$A = PJP^{-1}$$

A.7 Oldenburger's theorem and Gelfand's formula

The following result establishes a necessary and sufficient condition for the convergence of $\|A^k\|$ to 0 in terms of the spectral radius of A , and for any matrix norm $\|\bullet\|$.

Proposition A.8 (Oldenburger). *Let $\rho(A)$ denote the spectral radius of $A \in \mathbf{C}^{n \times n}$ and $\|\bullet\|$ be a matrix norm. Then*

- $\|A^k\| \rightarrow 0$ in the limit as $k \rightarrow \infty$ if and only if $\rho(A) < 1$.
- $\|A^k\| \rightarrow \infty$ in the limit as $k \rightarrow \infty$ if and only if $\rho(A) > 1$.

Proof. Since all matrix norms are equivalent, we can assume without loss of generality that $\|\bullet\|$ is the 2-norm. We prove only the equivalence $\|A^k\| \rightarrow 0 \Leftrightarrow \rho(A) < 1$. The other statement can be proved similarly. By [Proposition A.7](#), there exists a nonsingular matrix P such that $A = PJP^{-1}$, for a matrix $J \in \mathbf{C}^{n \times n}$ which is in normal Jordan form. Since $\rho(A) = \rho(J)$ and $\|A^k\| \rightarrow 0$ if and only if $\|J^k\| \rightarrow 0$, it is sufficient to show that $\|J^k\| \rightarrow 0 \Leftrightarrow \rho(J) < 1$. The latter statement follows from the expression of the power of a Jordan block given in [Lemma A.6](#). \square

With this result, we can prove Gelfand's formula, which relates the spectral radius to the asymptotic growth of $\|A^k\|$, and is used in [Chapter 4](#).

Proposition A.9 (Gelfand's formula). *Let $A \in \mathbf{C}^{n \times n}$. It holds for any norm that*

$$\lim_{k \rightarrow \infty} \|A^k\|^{1/k} = \rho(A)$$

Proof. Let $0 < \varepsilon < \rho(A)$ and define $A^+ = \frac{A}{\rho(A) + \varepsilon}$ and $A^- = \frac{A}{\rho(A) - \varepsilon}$. It holds by construction

that $\rho(\mathbf{A}^+) < 1$ and $\rho(\mathbf{A}^-) > 1$. Using Proposition A.8, we deduce that

$$\lim_{k \rightarrow \infty} \|(\mathbf{A}^+)^k\| = 0, \quad \lim_{k \rightarrow \infty} \|(\mathbf{A}^-)^k\| = \infty.$$

Therefore, it holds that

$$\limsup_{k \rightarrow \infty} \|(\mathbf{A}^+)^k\|^{\frac{1}{k}} \leq 1, \quad \liminf_{k \rightarrow \infty} \|(\mathbf{A}^-)^k\|^{\frac{1}{k}} \geq 1.$$

Substituting the expressions of \mathbf{A}^+ and \mathbf{A}^- , we deduce that

$$\limsup_{k \rightarrow \infty} \|\mathbf{A}^k\|^{\frac{1}{k}} \leq \rho(\mathbf{A}) + \varepsilon, \quad \liminf_{k \rightarrow \infty} \|\mathbf{A}^k\|^{\frac{1}{k}} \geq \rho(\mathbf{A}) - \varepsilon.$$

Since ε was arbitrary, we obtain that

$$\rho(\mathbf{A}) \leq \liminf_{k \rightarrow \infty} \|\mathbf{A}^k\|^{\frac{1}{k}} \leq \limsup_{k \rightarrow \infty} \|\mathbf{A}^k\|^{\frac{1}{k}} \leq \rho(\mathbf{A}),$$

which implies the statement. □