

CHAPTER 1

MULTILINEAR ALGEBRA

1.1 Background

We will list below some definitions and theorems that are part of the curriculum of a standard theory-based sophomore level course in linear algebra. (Such a course is a prerequisite for reading these notes.) A *vector space* is a set, V , the elements of which we will refer to as *vectors*. It is equipped with two vector space operations:

Vector space addition. Given two vectors, v_1 and v_2 , one can add them to get a third vector, $v_1 + v_2$.

Scalar multiplication. Given a vector, v , and a real number, λ , one can multiply v by λ to get a vector, λv .

These operations satisfy a number of standard rules: associativity, commutativity, distributive laws, etc. which we assume you're familiar with. (See exercise 1 below.) In addition we'll assume you're familiar with the following definitions and theorems.

1. *The zero vector.* This vector has the property that for every vector, v , $v + 0 = 0 + v = v$ and $\lambda v = 0$ if λ is the real number, zero.
2. *Linear independence.* A collection of vectors, v_i , $i = 1, \dots, k$, is *linearly independent* if the map

$$(1.1.1) \quad \mathbb{R}^k \rightarrow V, \quad (c_1, \dots, c_k) \rightarrow c_1 v_1 + \dots + c_k v_k$$

is 1-1.

3. *The spanning property.* A collection of vectors, v_i , $i = 1, \dots, k$, *spans* V if the map (1.1.1) is onto.

4. *The notion of basis.* The vectors, v_i , in items 2 and 3 are a *basis* of V if they span V and are linearly independent; in other words, if the map (1.1.1) is bijective. This means that every vector, v , can be written uniquely as a sum

$$(1.1.2) \quad v = \sum c_i v_i.$$

5. The *dimension* of a vector space. If V possesses a basis, v_i , $i = 1, \dots, k$, V is said to be *finite dimensional*, and k is, by definition, the *dimension* of V . (It is a theorem that this definition is legitimate: every basis has to have the same number of vectors.) In this chapter all the vector spaces we'll encounter will be finite dimensional.

6. A subset, U , of V is a *subspace* if it's vector space in its own right, i.e., for v, v_1 and v_2 in U and λ in \mathbb{R} , λv and $v_1 + v_2$ are in U .

7. Let V and W be vector spaces. A map, $A : V \rightarrow W$ is *linear* if, for v, v_1 and v_2 in V and $\lambda \in \mathbb{R}$

$$(1.1.3) \quad A(\lambda v) = \lambda Av$$

and

$$(1.1.4) \quad A(v_1 + v_2) = Av_1 + Av_2.$$

8. The *kernel* of A . This is the set of vectors, v , in V which get mapped by A into the zero vector in W . By (1.1.3) and (1.1.4) this set is a subspace of V . We'll denote it by "Ker A ".

9. *The image of A* . By (1.1.3) and (1.1.4) the image of A , which we'll denote by "Im A ", is a subspace of W . The following is an important rule for keeping track of the dimensions of Ker A and Im A .

$$(1.1.5) \quad \dim V = \dim \text{Ker } A + \dim \text{Im } A.$$

Example 1. The map (1.1.1) is a linear map. The v_i 's span V if its image is V and the v_i 's are linearly independent if its kernel is just the zero vector in \mathbb{R}^k .

10. *Linear mappings and matrices.* Let v_1, \dots, v_n be a basis of V and w_1, \dots, w_m a basis of W . Then by (1.1.2) Av_j can be written uniquely as a sum,

$$(1.1.6) \quad Av_j = \sum_{i=1}^m c_{i,j} w_i, \quad c_{i,j} \in \mathbb{R}.$$

The $m \times n$ matrix of real numbers, $[c_{i,j}]$, is the *matrix* associated with A . Conversely, given such an $m \times n$ matrix, there is a unique linear map, A , with the property (1.1.6).

11. An *inner product* on a vector space is a map

$$B : V \times V \rightarrow \mathbb{R}$$

having the three properties below.

(a) For vectors, v, v_1, v_2 and w and $\lambda \in \mathbb{R}$

$$B(v_1 + v_2, w) = B(v_1, w) + B(v_2, w)$$

and

$$B(\lambda v, w) = \lambda B(v, w).$$

(b) For vectors, v and w ,

$$B(v, w) = B(w, v).$$

(c) For every vector, v

$$B(v, v) \geq 0.$$

Moreover, if $v \neq 0$, $B(v, v)$ is positive.

Notice that by property (b), property (a) is equivalent to

$$B(w, \lambda v) = \lambda B(w, v)$$

and

$$B(w, v_1 + v_2) = B(w, v_1) + B(w, v_2).$$

The items on the list above are just a few of the topics in linear algebra that we're assuming our readers are familiar with. We've highlighted them because they're easy to state. However, understanding them requires a heavy dollop of that indefinable quality "mathematical sophistication", a quality which will be in heavy demand in the next few sections of this chapter. We will also assume that our readers are familiar with a number of more low-brow linear algebra notions: matrix multiplication, row and column operations on matrices, transposes of matrices, determinants of $n \times n$ matrices, inverses of matrices, Cramer's rule, recipes for solving systems of linear equations, etc. (See §1.1 and 1.2 of Munkres' book for a quick review of this material.)

Exercises.

1. Our basic example of a vector space in this course is \mathbb{R}^n equipped with the vector addition operation

$$(a_1, \dots, a_n) + (b_1, \dots, b_n) = (a_1 + b_1, \dots, a_n + b_n)$$

and the scalar multiplication operation

$$\lambda(a_1, \dots, a_n) = (\lambda a_1, \dots, \lambda a_n).$$

Check that these operations satisfy the axioms below.

- (a) Commutativity: $v + w = w + v$.
- (b) Associativity: $u + (v + w) = (u + v) + w$.
- (c) For the zero vector, $0 = (0, \dots, 0)$, $v + 0 = 0 + v$.
- (d) $v + (-1)v = 0$.
- (e) $1v = v$.
- (f) Associative law for scalar multiplication: $(ab)v = a(bv)$.
- (g) Distributive law for scalar addition: $(a + b)v = av + bv$.
- (h) Distributive law for vector addition: $a(v + w) = av + aw$.

2. Check that the standard basis vectors of \mathbb{R}^n : $e_1 = (1, 0, \dots, 0)$, $e_2 = (0, 1, 0, \dots, 0)$, etc. are a basis.

3. Check that the standard inner product on \mathbb{R}^n

$$B((a_1, \dots, a_n), (b_1, \dots, b_n)) = \sum_{i=1}^n a_i b_i$$

is an inner product.

1.2 Quotient spaces and dual spaces

In this section we will discuss a couple of items which are frequently, but not always, covered in linear algebra courses, but which we'll need for our treatment of multilinear algebra in §§1.1.3 – 1.1.8.

The quotient spaces of a vector space

Let V be a vector space and W a vector subspace of V . A W -coset is a set of the form

$$v + W = \{v + w, w \in W\}.$$

It is easy to check that if $v_1 - v_2 \in W$, the cosets, $v_1 + W$ and $v_2 + W$, coincide while if $v_1 - v_2 \notin W$, they are disjoint. Thus the W -cosets decompose V into a *disjoint* collection of subsets of V . We will denote this collection of sets by V/W .

One defines a vector addition operation on V/W by defining the sum of two cosets, $v_1 + W$ and $v_2 + W$ to be the coset

$$(1.2.1) \quad v_1 + v_2 + W$$

and one defines a scalar multiplication operation by defining the scalar multiple of $v + W$ by λ to be the coset

$$(1.2.2) \quad \lambda v + W.$$

It is easy to see that these operations are well defined. For instance, suppose $v_1 + W = v'_1 + W$ and $v_2 + W = v'_2 + W$. Then $v_1 - v'_1$ and $v_2 - v'_2$ are in W ; so $(v_1 + v_2) - (v'_1 + v'_2)$ is in W and hence $v_1 + v_2 + W = v'_1 + v'_2 + W$.

These operations make V/W into a vector space, and one calls this space the *quotient space* of V by W .

We define a mapping

$$(1.2.3) \quad \pi : V \rightarrow V/W$$

by setting $\pi(v) = v + W$. It's clear from (1.2.1) and (1.2.2) that π is a linear mapping, and that it maps V to V/W . Moreover, for every coset, $v + W$, $\pi(v) = v + W$; so the mapping, π , is onto. Also note that the zero vector in the vector space, V/W , is the zero coset, $0 + W = W$. Hence v is in the kernel of π if $v + W = W$, i.e., $v \in W$. In other words the kernel of π is W .

In the definition above, V and W don't have to be finite dimensional, but if they are, then

$$(1.2.4) \quad \dim V/W = \dim V - \dim W.$$

by (1.1.5).

The following, which is easy to prove, we'll leave as an exercise.

Proposition 1.2.1. *Let U be a vector space and $A : V \rightarrow U$ a linear map. If $W \subset \text{Ker } A$ there exists a unique linear map, $A^\# : V/W \rightarrow U$ with property, $A = A^\# \circ \pi$.*

The dual space of a vector space

We'll denote by V^* the set of all linear functions, $\ell : V \rightarrow \mathbb{R}$. If ℓ_1 and ℓ_2 are linear functions, their sum, $\ell_1 + \ell_2$, is linear, and if ℓ is a linear function and λ is a real number, the function, $\lambda\ell$, is linear. Hence V^* is a vector space. One calls this space the *dual space* of V .

Suppose V is n -dimensional, and let e_1, \dots, e_n be a basis of V . Then every vector, $v \in V$, can be written uniquely as a sum

$$v = c_1 e_1 + \dots + c_n e_n \quad c_i \in \mathbb{R}.$$

Let

$$(1.2.5) \quad e_i^*(v) = c_i.$$

If $v = c_1 e_1 + \dots + c_n e_n$ and $v' = c'_1 e_1 + \dots + c'_n e_n$ then $v + v' = (c_1 + c'_1)e_1 + \dots + (c_n + c'_n)e_n$, so

$$e_i^*(v + v') = c_i + c'_i = e_i^*(v) + e_i^*(v').$$

This shows that $e_i^*(v)$ is a linear function of v and hence $e_i^* \in V^*$.

Claim: $e_i^*, i = 1, \dots, n$ is a basis of V^* .

Proof. First of all note that by (1.2.5)

$$(1.2.6) \quad e_i^*(e_j) = \begin{cases} 1, & i = j \\ 0, & i \neq j \end{cases}.$$

If $\ell \in V^*$ let $\lambda_i = \ell(e_i)$ and let $\ell' = \sum \lambda_i e_i^*$. Then by (1.2.6)

$$(1.2.7) \quad \ell'(e_j) = \sum \lambda_i e_i^*(e_j) = \lambda_j = \ell(e_j),$$

i.e., ℓ and ℓ' take identical values on the basis vectors, e_j . Hence $\ell = \ell'$.

Suppose next that $\sum \lambda_i e_i^* = 0$. Then by (1.2.6), $\lambda_j = (\sum \lambda_i e_i^*)(e_j) = 0$ for all $j = 1, \dots, n$. Hence the e_j^* 's are linearly independent. \square

Let V and W be vector spaces and $A : V \rightarrow W$, a linear map. Given $\ell \in W^*$ the composition, $\ell \circ A$, of A with the linear map, $\ell : W \rightarrow \mathbb{R}$, is linear, and hence is an element of V^* . We will denote this element by $A^*\ell$, and we will denote by

$$A^* : W^* \rightarrow V^*$$

the map, $\ell \rightarrow A^*\ell$. It's clear from the definition that

$$A^*(\ell_1 + \ell_2) = A^*\ell_1 + A^*\ell_2$$

and that

$$A^*\lambda\ell = \lambda A^*\ell,$$

i.e., that A^* is linear.

Definition. A^* is the transpose of the mapping A .

We will conclude this section by giving a matrix description of A^* . Let e_1, \dots, e_n be a basis of V and f_1, \dots, f_m a basis of W ; let e_1^*, \dots, e_n^* and f_1^*, \dots, f_m^* be the dual bases of V^* and W^* . Suppose A is defined in terms of e_1, \dots, e_n and f_1, \dots, f_m by the $m \times n$ matrix, $[a_{i,j}]$, i.e., suppose

$$Ae_j = \sum a_{i,j} f_i.$$

Claim. A^* is defined, in terms of f_1^*, \dots, f_m^* and e_1^*, \dots, e_n^* by the transpose matrix, $[a_{j,i}]$.

Proof. Let

$$A^*f_i^* = \sum c_{j,i} e_j^*.$$

Then

$$A^*f_i^*(e_j) = \sum_k c_{k,i} e_k^*(e_j) = c_{j,i}$$

by (1.2.6). On the other hand

$$A^*f_i^*(e_j) = f_i^*(Ae_j) = f_i^*\left(\sum_k a_{k,j} f_k\right) = \sum_k a_{k,j} f_i^*(f_k) = a_{i,j}$$

so $a_{i,j} = c_{j,i}$.

□

Exercises.

1. Let V be an n -dimensional vector space and W a k -dimensional subspace. Show that there exists a basis, e_1, \dots, e_n of V with the property that e_1, \dots, e_k is a basis of W . *Hint:* Induction on $n - k$. To start the induction suppose that $n - k = 1$. Let e_1, \dots, e_{n-1} be a basis of W and e_n any vector in $V - W$.

2. In exercise 1 show that the vectors $f_i = \pi(e_{k+i}), i = 1, \dots, n - k$ are a basis of V/W .

3. In exercise 1 let U be the linear span of the vectors, $e_{k+i}, i = 1, \dots, n - k$.

Show that the map

$$U \rightarrow V/W, \quad u \rightarrow \pi(u),$$

is a vector space isomorphism, i.e., show that it maps U bijectively onto V/W .

4. Let U, V and W be vector spaces and let $A : V \rightarrow W$ and $B : U \rightarrow V$ be linear mappings. Show that $(AB)^* = B^*A^*$.

5. Let $V = \mathbb{R}^2$ and let W be the x_1 -axis, i.e., the one-dimensional subspace

$$\{(x_1, 0); x_1 \in \mathbb{R}\}$$

of \mathbb{R}^2 .

(a) Show that the W -cosets are the lines, $x_2 = a$, parallel to the x_1 -axis.

(b) Show that the sum of the cosets, “ $x_2 = a$ ” and “ $x_2 = b$ ” is the coset “ $x_2 = a + b$ ”.

(c) Show that the scalar multiple of the coset, “ $x_2 = c$ ” by the number, λ , is the coset, “ $x_2 = \lambda c$ ”.

6. (a) Let $(V^*)^*$ be the dual of the vector space, V^* . For every $v \in V$, let $\mu_v : V^* \rightarrow \mathbb{R}$ be the function, $\mu_v(\ell) = \ell(v)$. Show that the μ_v is a linear function on V^* , i.e., an element of $(V^*)^*$, and show that the map

$$(1.2.8) \quad \mu : V \rightarrow (V^*)^* \quad v \rightarrow \mu_v$$

is a linear map of V into $(V^*)^*$.

(b) Show that the map (1.2.8) is bijective. (*Hint:* $\dim(V^*)^* = \dim V^* = \dim V$, so by (1.1.5) it suffices to show that (1.2.8) is injective.) Conclude that there is a *natural* identification of V with $(V^*)^*$, i.e., that V and $(V^*)^*$ are two descriptions of the same object.

7. Let W be a vector subspace of V and let

$$W^\perp = \{\ell \in V^*, \ell(w) = 0 \text{ if } w \in W\}.$$

Show that W^\perp is a subspace of V^* and that its dimension is equal to $\dim V - \dim W$. (*Hint:* By exercise 1 we can choose a basis, e_1, \dots, e_n of V such that e_1, \dots, e_k is a basis of W . Show that e_{k+1}^*, \dots, e_n^* is a basis of W^\perp .) W^\perp is called the *annihilator* of W in V^* .

8. Let V and V' be vector spaces and $A : V \rightarrow V'$ a linear map. Show that if W is the kernel of A there exists a linear map, $B : V/W \rightarrow V'$, with the property: $A = B \circ \pi$, π being the map (1.2.3). In addition show that this linear map is injective.

9. Let W be a subspace of a finite-dimensional vector space, V . From the inclusion map, $\iota : W^\perp \rightarrow V^*$, one gets a transpose map,

$$\iota^* : (V^*)^* \rightarrow (W^\perp)^*$$

and, by composing this with (1.2.8), a map

$$\iota^* \circ \mu : V \rightarrow (W^\perp)^*.$$

Show that this map is onto and that its kernel is W . Conclude from exercise 8 that there is a *natural* bijective linear map

$$\nu : V/W \rightarrow (W^\perp)^*$$

with the property $\nu \circ \pi = \iota^* \circ \mu$. In other words, V/W and $(W^\perp)^*$ are two descriptions of the same object. (This shows that the “quotient space” operation and the “dual space” operation are closely related.)

10. Let V_1 and V_2 be vector spaces and $A : V_1 \rightarrow V_2$ a linear map. Verify that for the transpose map: $A^* : V_2^* \rightarrow V_1^*$

$$\text{Ker } A^* = (\text{Im } A)^\perp$$

and

$$\text{Im } A^* = (\text{Ker } A)^\perp.$$

11. (a) Let $B : V \times V \rightarrow \mathbb{R}$ be an inner product on V . For $v \in V$ let

$$\ell_v : V \rightarrow \mathbb{R}$$

be the function: $\ell_v(w) = B(v, w)$. Show that ℓ_v is linear and show that the map

$$(1.2.9) \quad L : V \rightarrow V^*, \quad v \rightarrow \ell_v$$

is a linear mapping.

(b) Prove that this mapping is bijective. (*Hint:* Since $\dim V = \dim V^*$ it suffices by (1.1.5) to show that its kernel is zero. Now note that if $v \neq 0$ $\ell_v(v) = B(v, v)$ is a positive number.) Conclude that if V has an inner product one gets from it a *natural* identification of V with V^* .

12. Let V be an n -dimensional vector space and $B : V \times V \rightarrow \mathbb{R}$ an inner product on V . A basis, e_1, \dots, e_n of V is *orthonormal* is

$$(1.2.10) \quad B(e_i, e_j) = \begin{cases} 1 & i = j \\ 0 & i \neq j \end{cases}$$

(a) Show that an orthonormal basis exists. *Hint:* By induction let $e_i, i = 1, \dots, k$ be vectors with the property (1.2.10) and let v be a vector which is not a linear combination of these vectors. Show that the vector

$$w = v - \sum B(e_i, v)e_i$$

is non-zero and is orthogonal to the e_i 's. Now let $e_{k+1} = \lambda w$, where $\lambda = B(w, w)^{-\frac{1}{2}}$.

(b) Let e_1, \dots, e_n and e'_1, \dots, e'_n be two orthogonal bases of V and let

$$(1.2.11) \quad e'_j = \sum a_{i,j}e_i.$$

Show that

$$(1.2.12) \quad \sum a_{i,j}a_{i,k} = \begin{cases} 1 & j = k \\ 0 & j \neq k \end{cases}$$

(c) Let A be the matrix $[a_{i,j}]$. Show that (1.2.12) can be written more compactly as the matrix identity

$$(1.2.13) \quad AA^t = I$$

where I is the identity matrix.

(d) Let e_1, \dots, e_n be an orthonormal basis of V and e_1^*, \dots, e_n^* the dual basis of V^* . Show that the mapping (1.2.9) is the mapping, $Le_i = e_i^*$, $i = 1, \dots, n$.

1.3 Tensors

Let V be an n -dimensional vector space and let V^k be the set of all k -tuples, (v_1, \dots, v_k) , $v_i \in V$. A function

$$T : V^k \rightarrow \mathbb{R}$$

is said to be linear in its i^{th} variable if, when we fix vectors, $v_1, \dots, v_{i-1}, v_{i+1}, \dots, v_k$, the map

$$(1.3.1) \quad v \in V \rightarrow T(v_1, \dots, v_{i-1}, v, v_{i+1}, \dots, v_k)$$

is linear in V . If T is linear in its i^{th} variable for $i = 1, \dots, k$ it is said to be k -linear, or alternatively is said to be a k -tensor. We denote the set of all k -tensors by $\mathcal{L}^k(V)$. We will agree that 0-tensors are just the real numbers, that is $\mathcal{L}^0(V) = \mathbb{R}$.

Let T_1 and T_2 be functions on V^k . It is clear from (1.3.1) that if T_1 and T_2 are k -linear, so is $T_1 + T_2$. Similarly if T is k -linear and λ is a real number, λT is k -linear. Hence $\mathcal{L}^k(V)$ is a vector space. Note that for $k = 1$, “ k -linear” just means “linear”, so $\mathcal{L}^1(V) = V^*$.

Let $I = (i_1, \dots, i_k)$ be a sequence of integers with $1 \leq i_r \leq n$, $r = 1, \dots, k$. We will call such a sequence a *multi-index* of length k . For instance the multi-indices of length 2 are the square arrays of pairs of integers

$$(i, j), 1 \leq i, j \leq n$$

and there are exactly n^2 of them.

Exercise.

Show that there are exactly n^k multi-indices of length k .

Now fix a basis, e_1, \dots, e_n , of V and for $T \in \mathcal{L}^k(V)$ let

$$(1.3.2) \quad T_I = T(e_{i_1}, \dots, e_{i_k})$$

for every multi-index I of length k .

Proposition 1.3.1. *The T_I 's determine T , i.e., if T and T' are k -tensors and $T_I = T'_I$ for all I , then $T = T'$.*

Proof. By induction on n . For $n = 1$ we proved this result in § 1.1. Let's prove that if this assertion is true for $n - 1$, it's true for n . For each e_i let T_i be the $(k - 1)$ -tensor

$$(v_1, \dots, v_{n-1}) \rightarrow T(v_1, \dots, v_{n-1}, e_i).$$

Then for $v = c_1 e_1 + \dots + c_n e_n$

$$T(v_1, \dots, v_{n-1}, v) = \sum c_i T_i(v_1, \dots, v_{n-1}),$$

so the T_i 's determine T . Now apply induction. □

The tensor product operation

If T_1 is a k -tensor and T_2 is an ℓ -tensor, one can define a $k + \ell$ -tensor, $T_1 \otimes T_2$, by setting

$$(T_1 \otimes T_2)(v_1, \dots, v_{k+\ell}) = T_1(v_1, \dots, v_k) T_2(v_{k+1}, \dots, v_{k+\ell}).$$

This tensor is called *the tensor product* of T_1 and T_2 . We note that if T_1 or T_2 is a 0-tensor, i.e., scalar, then tensor product with *it* is just scalar multiplication by *it*, that is $a \otimes T = T \otimes a = aT$ ($a \in \mathbb{R}$, $T \in \mathcal{L}^k(V)$).

Similarly, given a k -tensor, T_1 , an ℓ -tensor, T_2 and an m -tensor, T_3 , one can define a $(k + \ell + m)$ -tensor, $T_1 \otimes T_2 \otimes T_3$ by setting

$$(1.3.3) \quad \begin{aligned} & T_1 \otimes T_2 \otimes T_3(v_1, \dots, v_{k+\ell+m}) \\ &= T_1(v_1, \dots, v_k) T_2(v_{k+1}, \dots, v_{k+\ell}) T_3(v_{k+\ell+1}, \dots, v_{k+\ell+m}). \end{aligned}$$

Alternatively, one can define (1.3.3) by defining it to be the tensor product of $T_1 \otimes T_2$ and T_3 or the tensor product of T_1 and $T_2 \otimes T_3$. It's easy to see that both these tensor products are identical with (1.3.3):

$$(1.3.4) \quad (T_1 \otimes T_2) \otimes T_3 = T_1 \otimes (T_2 \otimes T_3) = T_1 \otimes T_2 \otimes T_3.$$

We leave for you to check that if λ is a real number

$$(1.3.5) \quad \lambda(T_1 \otimes T_2) = (\lambda T_1) \otimes T_2 = T_1 \otimes (\lambda T_2)$$

and that the left and right distributive laws are valid: For $k_1 = k_2$,

$$(1.3.6) \quad (T_1 + T_2) \otimes T_3 = T_1 \otimes T_3 + T_2 \otimes T_3$$

and for $k_2 = k_3$

$$(1.3.7) \quad T_1 \otimes (T_2 + T_3) = T_1 \otimes T_2 + T_1 \otimes T_3.$$

A particularly interesting tensor product is the following. For $i = 1, \dots, k$ let $\ell_i \in V^*$ and let

$$(1.3.8) \quad T = \ell_1 \otimes \cdots \otimes \ell_k.$$

Thus, by definition,

$$(1.3.9) \quad T(v_1, \dots, v_k) = \ell_1(v_1) \cdots \ell_k(v_k).$$

A tensor of the form (1.3.9) is called a *decomposable* k -tensor. These tensors, as we will see, play an important role in what follows. In particular, let e_1, \dots, e_n be a basis of V and e_1^*, \dots, e_n^* the dual basis of V^* . For every multi-index, I , of length k let

$$e_I^* = e_{i_1}^* \otimes \cdots \otimes e_{i_k}^*.$$

Then if J is another multi-index of length k ,

$$(1.3.10) \quad e_I^*(e_{j_1}, \dots, e_{j_k}) = \begin{cases} 1, & I = J \\ 0, & I \neq J \end{cases}$$

by (1.2.6), (1.3.8) and (1.3.9). From (1.3.10) it's easy to conclude

Theorem 1.3.2. *The e_I^* 's are a basis of $\mathcal{L}^k(V)$.*

Proof. Given $T \in \mathcal{L}^k(V)$, let

$$T' = \sum T_I e_I^*$$

where the T_I 's are defined by (1.3.2). Then

$$(1.3.11) \quad T'(e_{j_1}, \dots, e_{j_k}) = \sum T_I e_I^*(e_{j_1}, \dots, e_{j_k}) = T_J$$

by (1.3.10); however, by Proposition 1.3.1 the T_J 's determine T , so $T' = T$. This proves that the e_I^* 's are a spanning set of vectors for $\mathcal{L}^k(V)$. To prove they're a basis, suppose

$$\sum C_I e_I^* = 0$$

for constants, $C_I \in \mathbb{R}$. Then by (1.3.11) with $T' = 0$, $C_J = 0$, so the e_I^* 's are linearly independent. □

As we noted above there are exactly n^k multi-indices of length k and hence n^k basis vectors in the set, $\{e_I^*\}$, so we've proved

Corollary. $\dim \mathcal{L}^k(V) = n^k$.

The pull-back operation

Let V and W be finite dimensional vector spaces and let $A : V \rightarrow W$ be a linear mapping. If $T \in \mathcal{L}^k(W)$, we define

$$A^*T : V^k \rightarrow \mathbb{R}$$

to be the function

$$(1.3.12) \quad A^*T(v_1, \dots, v_k) = T(Av_1, \dots, Av_k).$$

It's clear from the linearity of A that this function is linear in its i^{th} variable for all i , and hence is k -tensor. We will call A^*T the *pull-back* of T by the map, A .

Proposition 1.3.3. *The map*

$$(1.3.13) \quad A^* : \mathcal{L}^k(W) \rightarrow \mathcal{L}^k(V), \quad T \rightarrow A^*T,$$

is a linear mapping.

We leave this as an exercise. We also leave as an exercise the identity

$$(1.3.14) \quad A^*(T_1 \otimes T_2) = A^*T_1 \otimes A^*T_2$$

for $T_1 \in \mathcal{L}^k(W)$ and $T_2 \in \mathcal{L}^m(W)$. Also, if U is a vector space and $B : U \rightarrow V$ a linear mapping, we leave for you to check that

$$(1.3.15) \quad (AB)^*T = B^*(A^*T)$$

for all $T \in \mathcal{L}^k(W)$.

Exercises.

1. Verify that there are exactly n^k multi-indices of length k .
2. Prove Proposition 1.3.3.
3. Verify (1.3.14).
4. Verify (1.3.15).

5. Let $A : V \rightarrow W$ be a linear map. Show that if $\ell_i, i = 1, \dots, k$ are elements of W^*

$$A^*(\ell_1 \otimes \cdots \otimes \ell_k) = A^*\ell_1 \otimes \cdots \otimes A^*\ell_k.$$

Conclude that A^* maps decomposable k -tensors to decomposable k -tensors.

6. Let V be an n -dimensional vector space and $\ell_i, i = 1, 2$, elements of V^* . Show that $\ell_1 \otimes \ell_2 = \ell_2 \otimes \ell_1$ if and only if ℓ_1 and ℓ_2 are linearly dependent. (*Hint*: Show that if ℓ_1 and ℓ_2 are linearly independent there exist vectors, $v_i, i = 1, 2$ in V with property

$$\ell_i(v_j) = \begin{cases} 1, & i = j \\ 0, & i \neq j \end{cases}.$$

Now compare $(\ell_1 \otimes \ell_2)(v_1, v_2)$ and $(\ell_2 \otimes \ell_1)(v_1, v_2)$.) Conclude that if $\dim V \geq 2$ the tensor product operation isn't commutative, i.e., it's usually not true that $\ell_1 \otimes \ell_2 = \ell_2 \otimes \ell_1$.

7. Let T be a k -tensor and v a vector. Define $T_v : V^{k-1} \rightarrow \mathbb{R}$ to be the map

$$(1.3.16) \quad T_v(v_1, \dots, v_{k-1}) = T(v, v_1, \dots, v_{k-1}).$$

Show that T_v is a $(k-1)$ -tensor.

8. Show that if T_1 is an r -tensor and T_2 is an s -tensor, then if $r > 0$,

$$(T_1 \otimes T_2)_v = (T_1)_v \otimes T_2.$$

9. Let $A : V \rightarrow W$ be a linear map mapping $v \in V$ to $w \in W$. Show that for $T \in \mathcal{L}^k(W)$, $A^*(T_w) = (A^*T)_v$.

1.4 Alternating k -tensors

We will discuss in this section a class of k -tensors which play an important role in multivariable calculus. In this discussion we will need some standard facts about the “permutation group”. For those of you who are already familiar with this object (and I suspect most of you are) you can regard the paragraph below as a chance to re-familiarize yourselves with these facts.

Permutations

Let \sum_k be the k -element set: $\{1, 2, \dots, k\}$. A *permutation of order k* is a bijective map, $\sigma : \sum_k \rightarrow \sum_k$. Given two permutations, σ_1 and σ_2 , their *product*, $\sigma_1\sigma_2$, is the composition of σ_1 and σ_2 , i.e., the map,

$$i \rightarrow \sigma_1(\sigma_2(i)),$$

and for every permutation, σ , one denotes by σ^{-1} the inverse permutation:

$$\sigma(i) = j \Leftrightarrow \sigma^{-1}(j) = i.$$

Let S_k be the set of all permutations of order k . One calls S_k the *permutation group* of \sum_k or, alternatively, the *symmetric group on k letters*.

Check:

There are $k!$ elements in S_k .

For every $1 \leq i < j \leq k$, let $\tau = \tau_{i,j}$ be the permutation

$$(1.4.1) \quad \begin{aligned} \tau(i) &= j \\ \tau(j) &= i \\ \tau(\ell) &= \ell, \quad \ell \neq i, j. \end{aligned}$$

τ is called a *transposition*, and if $j = i + 1$, τ is called an *elementary transposition*.

Theorem 1.4.1. *Every permutation can be written as a product of finite number of transpositions.*

Proof. Induction on k : “ $k = 2$ ” is obvious. *The induction step: “ $k-1$ ” implies “ k ”:* Given $\sigma \in S_k$, $\sigma(k) = i \Leftrightarrow \tau_{ik}\sigma(k) = k$. Thus $\tau_{ik}\sigma$ is, in effect, a permutation of \sum_{k-1} . By induction, $\tau_{ik}\sigma$ can be written as a product of transpositions, so

$$\sigma = \tau_{ik}(\tau_{ik}\sigma)$$

can be written as a product of transpositions. □

Theorem 1.4.2. *Every transposition can be written as a product of elementary transpositions.*

Proof. Let $\tau = \tau_{ij}$, $i < j$. With i fixed, argue by induction on j . Note that for $j > i + 1$

$$\tau_{ij} = \tau_{j-1,j}\tau_{i,j-1}\tau_{j-1,j}.$$

Now apply induction to $\tau_{i,j-1}$. □

Corollary. *Every permutation can be written as a product of elementary transpositions.*

The sign of a permutation

Let x_1, \dots, x_k be the coordinate functions on \mathbb{R}^k . For $\sigma \in S_k$ we define

$$(1.4.2) \quad (-1)^\sigma = \prod_{i < j} \frac{x_{\sigma(i)} - x_{\sigma(j)}}{x_i - x_j}.$$

Notice that the numerator and denominator in this expression are identical up to sign. Indeed, if $p = \sigma(i) < \sigma(j) = q$, the term, $x_p - x_q$ occurs once and just once in the numerator and one and just one in the denominator; and if $q = \sigma(i) > \sigma(j) = p$, the term, $x_p - x_q$, occurs once and just once in the numerator and its negative, $x_q - x_p$, once and just once in the denominator. Thus

$$(1.4.3) \quad (-1)^\sigma = \pm 1.$$

Claim:

For $\sigma, \tau \in S_k$

$$(1.4.4) \quad (-1)^{\sigma\tau} = (-1)^\sigma (-1)^\tau.$$

Proof. By definition,

$$(-1)^{\sigma\tau} = \prod_{i < j} \frac{x_{\sigma\tau(i)} - x_{\sigma\tau(j)}}{x_i - x_j}.$$

We write the right hand side as a product of

$$(1.4.5) \quad \prod_{i < j} \frac{x_{\tau(i)} - x_{\tau(j)}}{x_i - x_j} = (-1)^\tau$$

and

$$(1.4.6) \quad \prod_{i < j} \frac{x_{\sigma\tau(i)} - x_{\sigma\tau(j)}}{x_{\tau(i)} - x_{\tau(j)}}$$

For $i < j$, let $p = \tau(i)$ and $q = \tau(j)$ when $\tau(i) < \tau(j)$ and let $p = \tau(j)$ and $q = \tau(i)$ when $\tau(j) < \tau(i)$. Then

$$\frac{x_{\sigma\tau(i)} - x_{\sigma\tau(j)}}{x_{\tau(i)} - x_{\tau(j)}} = \frac{x_{\sigma(p)} - x_{\sigma(q)}}{x_p - x_q}$$

(i.e., if $\tau(i) < \tau(j)$, the numerator and denominator on the right equal the numerator and denominator on the left and, if $\tau(j) < \tau(i)$ are *negatives* of the numerator and denominator on the left). Thus (1.4.6) becomes

$$\prod_{p < q} \frac{x_{\sigma(p)} - x_{\sigma(q)}}{x_p - x_q} = (-1)^\sigma.$$

□

We'll leave for you to check that if τ is a transposition, $(-1)^\tau = -1$ and to conclude from this:

Proposition 1.4.3. *If σ is the product of an odd number of transpositions, $(-1)^\sigma = -1$ and if σ is the product of an even number of transpositions $(-1)^\sigma = +1$.*

Alternation

Let V be an n -dimensional vector space and $T \in \mathcal{L}^*(v)$ a k -tensor. If $\sigma \in S_k$, let $T^\sigma \in \mathcal{L}^*(V)$ be the k -tensor

$$(1.4.7) \quad T^\sigma(v_1, \dots, v_k) = T(v_{\sigma^{-1}(1)}, \dots, v_{\sigma^{-1}(k)}).$$

Proposition 1.4.4. 1. If $T = \ell_1 \otimes \dots \otimes \ell_k$, $\ell_i \in V^*$, then $T^\sigma = \ell_{\sigma(1)} \otimes \dots \otimes \ell_{\sigma(k)}$.

2. The map, $T \in \mathcal{L}^k(V) \rightarrow T^\sigma \in \mathcal{L}^k(V)$ is a linear map.

3. $T^{\sigma\tau} = (T^\sigma)^\tau$.

Proof. To prove 1, we note that by (1.4.7)

$$\begin{aligned} & (\ell_1 \otimes \dots \otimes \ell_k)^\sigma(v_1, \dots, v_k) \\ &= \ell_1(v_{\sigma^{-1}(1)}) \cdots \ell_k(v_{\sigma^{-1}(k)}). \end{aligned}$$

Setting $\sigma^{-1}(i) = q$, the i^{th} term in this product is $\ell_{\sigma(q)}(v_q)$; so the product can be rewritten as

$$\ell_{\sigma(1)}(v_1) \cdots \ell_{\sigma(k)}(v_k)$$

or

$$(\ell_{\sigma(1)} \otimes \dots \otimes \ell_{\sigma(k)})(v_1, \dots, v_k).$$

The proof of 2 we'll leave as an exercise.

Proof of 3: Let $T = \ell_1 \otimes \dots \otimes \ell_k$. Then

$$\begin{aligned} T^\sigma &= \ell_{\sigma(1)} \otimes \dots \otimes \ell_{\sigma(k)} \\ &= \ell'_1 \otimes \dots \otimes \ell'_k \end{aligned}$$

where $\ell'_j = \ell_{\sigma(j)}$. Thus

$$(T^\sigma)^\tau = \ell'_{\tau(1)} \otimes \dots \otimes \ell'_{\tau(k)}.$$

But if $\tau(i) = j$, $\ell'_{\tau(j)} = \ell_{\sigma(\tau(j))}$. Hence

$$\begin{aligned} (T^\sigma)^\tau &= \ell_{\sigma\tau(1)} \otimes \dots \otimes \ell_{\sigma\tau(k)} \\ &= T^{\sigma\tau}. \end{aligned}$$

Definition 1.4.5. $T \in \mathcal{L}^k(V)$ is alternating if $T^\sigma = (-1)^\sigma T$ for all $\sigma \in S_k$.

We will denote by $\mathcal{A}^k(V)$ the set of all alternating k -tensors in $\mathcal{L}^k(V)$. By item 2 of Proposition 1.4.4 this set is a vector subspace of $\mathcal{L}^k(V)$.

It is not easy to write down simple examples of alternating k -tensors; however, there is a method, called the *alternation operation*, for constructing such tensors: Given $T \in \mathcal{L}^*(V)$ let

$$(1.4.8) \quad \text{Alt } T = \sum_{\tau \in S_k} (-1)^\tau T^\tau.$$

We claim

Proposition 1.4.6. For $T \in \mathcal{L}^k(V)$ and $\sigma \in S_k$,

1. $(\text{Alt } T)^\sigma = (-1)^\sigma \text{Alt } T$
2. if $T \in \mathcal{A}^k(V)$, $\text{Alt } T = k!T$.
3. $\text{Alt } T^\sigma = (\text{Alt } T)^\sigma$
4. the map

$$\text{Alt} : \mathcal{L}^k(V) \rightarrow \mathcal{L}^k(V), T \rightarrow \text{Alt}(T)$$

is linear.

Proof. To prove 1 we note that by Proposition (1.4.4):

$$\begin{aligned} (\text{Alt } T)^\sigma &= \sum (-1)^\tau (T^{\tau\sigma}) \\ &= (-1)^\sigma \sum (-1)^{\tau\sigma} T^{\tau\sigma}. \end{aligned}$$

But as τ runs over S_k , $\tau\sigma$ runs over S_k , and hence the right hand side is $(-1)^\sigma \text{Alt}(T)$. □

Proof of 2. If $T \in \mathcal{A}^k$

$$\begin{aligned} \text{Alt } T &= \sum (-1)^\tau T^\tau \\ &= \sum (-1)^\tau (-1)^\tau T \\ &= k!T. \end{aligned}$$

□

Proof of 3.

$$\begin{aligned}\text{Alt } T^\sigma &= \sum (-1)^\tau T^{\tau\sigma} = (-1)^\sigma \sum (-1)^{\tau\sigma} T^{\tau\sigma} \\ &= (-1)^\sigma \text{Alt } T = (\text{Alt } T)^\sigma.\end{aligned}$$

□

Finally, item 4 is an easy corollary of item 2 of Proposition 1.4.4.

□

We will use this alternation operation to construct a basis for $\mathcal{A}^k(V)$. First, however, we require some notation:

Let $I = (i_1, \dots, i_k)$ be a multi-index of length k .

Definition 1.4.7. 1. I is repeating if $i_r = i_s$ for some $r \neq s$.

2. I is strictly increasing if $i_1 < i_2 < \dots < i_k$.

3. For $\sigma \in S_k$, $I^\sigma = (i_{\sigma(1)}, \dots, i_{\sigma(k)})$.

Remark: If I is non-repeating there is a unique $\sigma \in S_k$ so that I^σ is strictly increasing.

Let e_1, \dots, e_n be a basis of V and let

$$e_I^* = e_{i_1}^* \otimes \dots \otimes e_{i_k}^*$$

and

$$\psi_I = \text{Alt}(e_I^*).$$

Proposition 1.4.8. 1. $\psi_{I^\sigma} = (-1)^\sigma \psi_I$.

2. If I is repeating, $\psi_I = 0$.

3. If I and J are strictly increasing,

$$\psi_I(e_{j_1}, \dots, e_{j_k}) = \begin{cases} 1 & I = J \\ 0 & I \neq J \end{cases}.$$

Proof. To prove 1 we note that $(e_I^*)^\sigma = e_{I^\sigma}^*$; so

$$\text{Alt}(e_{I^\sigma}^*) = \text{Alt}(e_I^*)^\sigma = (-1)^\sigma \text{Alt}(e_I^*).$$

□

Proof of 2: Suppose $I = (i_1, \dots, i_k)$ with $i_r = i_s$ for $r \neq s$. Then if $\tau = \tau_{i_r, i_s}$, $e_I^* = e_{I^\tau}^*$ so

$$\psi_I = \psi_{I^\tau} = (-1)^\tau \psi_I = -\psi_I.$$

□

Proof of 3: By definition

$$\psi_I(e_{j_1}, \dots, e_{j_k}) = \sum (-1)^\tau e_{I^\tau}^*(e_{j_1}, \dots, e_{j_k}).$$

But by (1.3.10)

$$(1.4.9) \quad e_{I^\tau}^*(e_{j_1}, \dots, e_{j_k}) = \begin{cases} 1 & \text{if } I^\tau = J \\ 0 & \text{if } I^\tau \neq J \end{cases}.$$

Thus if I and J are strictly increasing, I^τ is strictly increasing if and only if $I^\tau = I$, and (1.4.9) is non-zero if and only if $I = J$.

□

Now let T be in \mathcal{A}^k . By Proposition 1.3.2,

$$T = \sum a_J e_J^*, \quad a_J \in \mathbb{R}.$$

Since

$$\begin{aligned} k!T &= \text{Alt}(T) \\ T &= \frac{1}{k!} \sum a_J \text{Alt}(e_J^*) = \sum b_J \psi_J. \end{aligned}$$

We can discard all repeating terms in this sum since they are zero; and for every non-repeating term, J , we can write $J = I^\sigma$, where I is strictly increasing, and hence $\psi_J = (-1)^\sigma \psi_I$.

Conclusion:

We can write T as a sum

$$(1.4.10) \quad T = \sum c_I \psi_I,$$

with I 's strictly increasing.

Claim.

The c_I 's are unique.

Proof. For J strictly increasing

$$(1.4.11) \quad T(e_{j_1}, \dots, e_{j_k}) = \sum c_I \psi_I(e_{j_1}, \dots, e_{j_k}) = c_J.$$

By (1.4.10) the ψ_I 's, I strictly increasing, are a spanning set of vectors for $\mathcal{A}^k(V)$, and by (1.4.11) they are linearly independent, so we've proved

Proposition 1.4.9. *The alternating tensors, ψ_I , I strictly increasing, are a basis for $\mathcal{A}^k(V)$.*

Thus $\dim \mathcal{A}^k(V)$ is equal to the number of strictly increasing multi-indices, I , of length k . We leave for you as an exercise to show that this number is equal to

$$(1.4.12) \quad \binom{n}{k} = \frac{n!}{(n-k)!k!} = \text{“ } n \text{ choose } k \text{”}$$

if $1 \leq k \leq n$.

□

Hint: Show that every strictly increasing multi-index of length k determines a k element subset of $\{1, \dots, n\}$ and vice-versa.

Note also that if $k > n$ every multi-index

$$I = (i_1, \dots, i_k)$$

of length k has to be repeating: $i_r = i_s$ for some $r \neq s$ since the i_p 's lie on the interval $1 \leq i \leq n$. Thus by Proposition 1.4.6

$$\psi_I = 0$$

for all multi-indices of length $k > 0$ and

$$(1.4.13) \quad \mathcal{A}^k = \{0\}.$$

Exercises.

1. Show that there are exactly $k!$ permutations of order k . *Hint:* Induction on k : Let $\sigma \in S_k$, and let $\sigma(k) = i$, $1 \leq i \leq k$. Show that $\tau_{ik}\sigma$ leaves k fixed and hence is, in effect, a permutation of \sum_{k-1} .
2. Prove that if $\tau \in S_k$ is a transposition, $(-1)^\tau = -1$ and deduce from this Proposition 1.4.3.
3. Prove assertion 2 in Proposition 1.4.4.
4. Prove that $\dim \mathcal{A}^k(V)$ is given by (1.4.12).
5. Verify that for $i < j - 1$

$$\tau_{i,j} = \tau_{j-1,j}\tau_{i,j-1}\tau_{j-1,j}.$$

6. For $k = 3$ show that every one of the six elements of S_3 is either a transposition or can be written as a product of two transpositions.
7. Let $\sigma \in S_k$ be the “cyclic” permutation

$$\sigma(i) = i + 1, \quad i = 1, \dots, k - 1$$

and $\sigma(k) = 1$. Show explicitly how to write σ as a product of transpositions and compute $(-1)^\sigma$. *Hint:* Same hint as in exercise 1.

8. In exercise 7 of Section 3 show that if T is in \mathcal{A}^k , T_v is in \mathcal{A}^{k-1} . Show in addition that for $v, w \in V$ and $T \in \mathcal{A}^k$, $(T_v)_w = -(T_w)_v$.
9. Let $A : V \rightarrow W$ be a linear mapping. Show that if T is in $\mathcal{A}^k(W)$, A^*T is in $\mathcal{A}^k(V)$.
10. In exercise 9 show that if T is in $\mathcal{L}^k(W)$, $\text{Alt}(A^*T) = A^*(\text{Alt}(T))$, i.e., show that the “Alt” operation commutes with the pull-back operation.

1.5 The space, $\Lambda^k(V^*)$

In § 1.4 we showed that the image of the alternation operation, $\text{Alt} : \mathcal{L}^k(V) \rightarrow \mathcal{L}^k(V)$ is $\mathcal{A}^k(V)$. In this section we will compute the kernel of Alt .

Definition 1.5.1. *A decomposable k -tensor $\ell_1 \otimes \cdots \otimes \ell_k$, $\ell_i \in V^*$, is redundant if for some index, i , $\ell_i = \ell_{i+1}$.*

Let \mathcal{I}^k be the linear span of the set of reductant k -tensors.

Note that for $k = 1$ the notion of redundant doesn't really make sense; a single vector $\ell \in \mathcal{L}^1(V^*)$ can't be "redundant" so we decree

$$\mathcal{I}^1(V) = \{0\}.$$

Proposition 1.5.2. *If $T \in \mathcal{I}^k$, $\text{Alt}(T) = 0$.*

Proof. Let $T = \ell_k \otimes \cdots \otimes \ell_k$ with $\ell_i = \ell_{i+1}$. Then if $\tau = \tau_{i,i+1}$, $T^\tau = T$ and $(-1)^\tau = -1$. Hence $\text{Alt}(T) = \text{Alt}(T^\tau) = \text{Alt}(T)^\tau = -\text{Alt}(T)$; so $\text{Alt}(T) = 0$. \square

To simplify notation let's abbreviate $\mathcal{L}^k(V)$, $\mathcal{A}^k(V)$ and $\mathcal{I}^k(V)$ to \mathcal{L}^k , \mathcal{A}^k and \mathcal{I}^k .

Proposition 1.5.3. *If $T \in \mathcal{I}^r$ and $T' \in \mathcal{L}^s$ then $T \otimes T'$ and $T' \otimes T$ are in \mathcal{I}^{r+s} .*

Proof. We can assume that T and T' are decomposable, i.e., $T = \ell_1 \otimes \cdots \otimes \ell_r$ and $T' = \ell'_1 \otimes \cdots \otimes \ell'_s$ and that T is redundant: $\ell_i = \ell_{i+1}$. Then

$$T \otimes T' = \ell_1 \otimes \cdots \otimes \ell_{i-1} \otimes \ell_i \otimes \ell_i \otimes \cdots \otimes \ell_r \otimes \ell'_1 \otimes \cdots \otimes \ell'_s$$

is redundant and hence in \mathcal{I}^{r+s} . The argument for $T' \otimes T$ is similar. \square

Proposition 1.5.4. *If $T \in \mathcal{L}^k$ and $\sigma \in S_k$, then*

$$(1.5.1) \quad T^\sigma = (-1)^\sigma T + S$$

where S is in \mathcal{I}^k .

Proof. We can assume T is decomposable, i.e., $T = \ell_1 \otimes \cdots \otimes \ell_k$. Let's first look at the simplest possible case: $k = 2$ and $\sigma = \tau_{1,2}$. Then

$$\begin{aligned} T^\sigma - (-)^\sigma T &= \ell_1 \otimes \ell_2 + \ell_2 \otimes \ell_1 \\ &= ((\ell_1 + \ell_2) \otimes (\ell_1 + \ell_2) - \ell_1 \otimes \ell_1 - \ell_2 \otimes \ell_2)/2, \end{aligned}$$

and the terms on the right are redundant, and hence in \mathcal{I}^2 . Next let k be arbitrary and $\sigma = \tau_{i,i+1}$. If $T_1 = \ell_1 \otimes \cdots \otimes \ell_{i-2}$ and $T_2 = \ell_{i+2} \otimes \cdots \otimes \ell_k$. Then

$$T - (-1)^\sigma T = T_1 \otimes (\ell_i \otimes \ell_{i+1} + \ell_{i+1} \otimes \ell_i) \otimes T_2$$

is in \mathcal{I}^k by Proposition 1.5.3 and the computation above.

The general case: By Theorem 1.4.2, σ can be written as a product of m elementary transpositions, and we'll prove (1.5.1) by induction on m .

We've just dealt with the case $m = 1$.

The induction step: " $m - 1$ " implies " m ". Let $\sigma = \tau\beta$ where β is a product of $m - 1$ elementary transpositions and τ is an elementary transposition. Then

$$\begin{aligned} T^\sigma = (T^\beta)^\tau &= (-1)^\tau T^\beta + \cdots \\ &= (-1)^\tau (-1)^\beta T + \cdots \\ &= (-1)^\sigma T + \cdots \end{aligned}$$

where the "dots" are elements of \mathcal{I}^k , and the induction hypothesis was used in line 2. □

Corollary. *If $T \in \mathcal{L}^k$, the*

$$(1.5.2) \quad \text{Alt}(T) = k!T + W,$$

where W is in \mathcal{I}^k .

Proof. By definition $\text{Alt}(T) = \sum (-1)^\sigma T^\sigma$, and by Proposition 1.5.4, $T^\sigma = (-1)^\sigma T + W_\sigma$, with $W_\sigma \in \mathcal{I}^k$. Thus

$$\begin{aligned} \text{Alt}(T) &= \sum (-1)^\sigma (-1)^\sigma T + \sum (-1)^\sigma W_\sigma \\ &= k!T + W \end{aligned}$$

where $W = \sum (-1)^\sigma W_\sigma$. □

Corollary. \mathcal{I}^k is the kernel of Alt .

Proof. We've already proved that if $T \in \mathcal{I}^k$, $\text{Alt}(T) = 0$. To prove the converse assertion we note that if $\text{Alt}(T) = 0$, then by (1.5.2)

$$T = -\frac{1}{k!}W.$$

with $W \in \mathcal{I}^k$. □

Putting these results together we conclude:

Theorem 1.5.5. Every element, T , of \mathcal{L}^k can be written uniquely as a sum, $T = T_1 + T_2$ where $T_1 \in \mathcal{A}^k$ and $T_2 \in \mathcal{I}^k$.

Proof. By (1.5.2), $T = T_1 + T_2$ with

$$T_1 = \frac{1}{k!}\text{Alt}(T)$$

and

$$T_2 = -\frac{1}{k!}W.$$

To prove that this decomposition is unique, suppose $T_1 + T_2 = 0$, with $T_1 \in \mathcal{A}^k$ and $T_2 \in \mathcal{I}^k$. Then

$$0 = \text{Alt}(T_1 + T_2) = k!T_1$$

so $T_1 = 0$, and hence $T_2 = 0$. □

Let

$$(1.5.3) \quad \Lambda^k(V^*) = \mathcal{L}^k(V^*)/\mathcal{I}^k(V^*),$$

i.e., let $\Lambda^k = \Lambda^k(V^*)$ be the quotient of the vector space \mathcal{L}^k by the subspace, \mathcal{I}^k , of \mathcal{L}^k . By (1.2.3) one has a linear map:

$$(1.5.4) \quad \pi : \mathcal{L}^k \rightarrow \Lambda^k, \quad T \rightarrow T + \mathcal{I}^k$$

which is onto and has \mathcal{I}^k as kernel. We claim:

Theorem 1.5.6. The map, π , maps \mathcal{A}^k bijectively onto Λ^k .

Proof. By Theorem 1.5.5 every \mathcal{I}^k coset, $T + \mathcal{I}^k$, contains a unique element, T_1 , of \mathcal{A}^k . Hence for every element of Λ^k there is a unique element of \mathcal{A}^k which gets mapped onto it by π . □

Remark. Since Λ^k and \mathcal{A}^k are isomorphic as vector spaces many treatments of multilinear algebra avoid mentioning Λ^k , reasoning that \mathcal{A}^k is a perfectly good substitute for it and that one should, if possible, not make two different definitions for what is essentially the same object. This is a justifiable point of view (and is the point of view taken by Spivak and Munkres¹). There are, however, some advantages to distinguishing between \mathcal{A}^k and Λ^k , as we'll see in § 1.6.

Exercises.

1. A k -tensor, $T, \in \mathcal{L}^k(V)$ is *symmetric* if $T^\sigma = T$ for all $\sigma \in S_k$. Show that the set, $\mathcal{S}^k(V)$, of symmetric k tensors is a vector subspace of $\mathcal{L}^k(V)$.

2. Let e_1, \dots, e_n be a basis of V . Show that every symmetric 2-tensor is of the form

$$\sum a_{ij} e_i^* \otimes e_j^*$$

where $a_{i,j} = a_{j,i}$ and e_1^*, \dots, e_n^* are the dual basis vectors of V^* .

3. Show that if T is a symmetric k -tensor, then for $k \geq 2$, T is in \mathcal{I}^k . *Hint:* Let σ be a transposition and deduce from the identity, $T^\sigma = T$, that T has to be in the kernel of Alt .

4. *Warning:* In general $\mathcal{S}^k(V) \neq \mathcal{I}^k(V)$. Show, however, that if $k = 2$ these two spaces are equal.

5. Show that if $\ell \in V^*$ and $T \in \mathcal{I}^{k-2}$, then $\ell \otimes T \otimes \ell$ is in \mathcal{I}^k .

6. Show that if ℓ_1 and ℓ_2 are in V^* and T is in \mathcal{I}^{k-2} , then $\ell_1 \otimes T \otimes \ell_2 + \ell_2 \otimes T \otimes \ell_1$ is in \mathcal{I}^k .

7. Given a permutation $\sigma \in S_k$ and $T \in \mathcal{I}^k$, show that $T^\sigma \in \mathcal{I}^k$.

8. Let \mathcal{W} be a subspace of \mathcal{L}^k having the following two properties.

(a) For $S \in \mathcal{S}^2(V)$ and $T \in \mathcal{L}^{k-2}$, $S \otimes T$ is in \mathcal{W} .

(b) For T in \mathcal{W} and $\sigma \in S_k$, T^σ is in \mathcal{W} .

¹and by the author of these notes in his book with Alan Pollack, "Differential Topology"

Show that \mathcal{W} has to contain \mathcal{I}^k and conclude that \mathcal{I}^k is the smallest subspace of \mathcal{L}^k having properties a and b.

9. Show that there is a bijective linear map

$$\alpha : \Lambda^k \rightarrow \mathcal{A}^k$$

with the property

$$(1.5.5) \quad \alpha\pi(T) = \frac{1}{k!} \text{Alt}(T)$$

for all $T \in \mathcal{L}^k$, and show that α is the inverse of the map of \mathcal{A}^k onto Λ^k described in Theorem 1.5.6 (*Hint*: §1.2, exercise 8).

10. Let V be an n -dimensional vector space. Compute the dimension of $S^k(V)$. *Some hints*:

(a) Introduce the following symmetrization operation on tensors $T \in \mathcal{L}^k(V)$:

$$\text{Sym}(T) = \sum_{\tau \in S_k} T^\tau.$$

Prove that this operation has properties 2, 3 and 4 of Proposition 1.4.6 and, as a substitute for property 1, has the property: $(\text{Sym}T)^\sigma = \text{Sym}T$.

(b) Let $\varphi_I = \text{Sym}(e_I^*)$, $e_I^* = e_{i_1}^* \otimes \cdots \otimes e_{i_n}^*$. Prove that $\{\varphi_I, I \text{ non-decreasing}\}$ form a basis of $S^k(V)$.

(c) Conclude from (b) that $\dim S^k(V)$ is equal to the number of non-decreasing multi-indices of length k : $1 \leq i_1 \leq i_2 \leq \cdots \leq i_k \leq n$.

(d) Compute this number by noticing that

$$(i_1, \dots, i_n) \mapsto (i_1 + 0, i_2 + 1, \dots, i_k + k - 1)$$

is a bijection between the set of these non-decreasing multi-indices and the set of increasing multi-indices $1 \leq j_1 < \cdots < j_k \leq n + k - 1$.

1.6 The wedge product

The tensor algebra operations on the spaces, $\mathcal{L}^k(V)$, which we discussed in Sections 1.2 and 1.3, i.e., the “tensor product operation” and the “pull-back” operation, give rise to similar operations on the spaces, Λ^k . We will discuss in this section the analogue of the tensor product operation. As in § 4 we’ll abbreviate $\mathcal{L}^k(V)$ to \mathcal{L}^k and $\Lambda^k(V)$ to Λ^k when it’s clear which “ V ” is intended.

Given $\omega_i \in \Lambda^{k_i}$, $i = 1, 2$ we can, by (1.5.4), find a $T_i \in \mathcal{L}^{k_i}$ with $\omega_i = \pi(T_i)$. Then $T_1 \otimes T_2 \in \mathcal{L}^{k_1+k_2}$. Let

$$(1.6.1) \quad \omega_1 \wedge \omega_2 = \pi(T_1 \otimes T_2) \in \Lambda^{k_1+k_2}.$$

Claim.

This wedge product is well defined, i.e., doesn’t depend on our choices of T_1 and T_2 .

Proof. Let $\pi(T_1) = \pi(T'_1) = \omega_1$. Then $T'_1 = T_1 + W_1$ for some $W_1 \in \mathcal{I}^{k_1}$, so

$$T'_1 \otimes T_2 = T_1 \otimes T_2 + W_1 \otimes T_2.$$

But $W_1 \in \mathcal{I}^{k_1}$ implies $W_1 \otimes T_2 \in \mathcal{I}^{k_1+k_2}$ and this implies:

$$\pi(T'_1 \otimes T_2) = \pi(T_1 \otimes T_2).$$

A similar argument shows that (1.6.1) is well-defined independent of the choice of T_2 . □

More generally let $\omega_i \in \Lambda^{k_i}$, $i = 1, 2, 3$, and let $\omega_i = \pi(T_i)$, $T_i \in \mathcal{L}^{k_i}$. Define

$$\omega_1 \wedge \omega_2 \wedge \omega_3 \in \Lambda^{k_1+k_2+k_3}$$

by setting

$$\omega_1 \wedge \omega_2 \wedge \omega_3 = \pi(T_1 \otimes T_2 \otimes T_3).$$

As above it’s easy to see that this is well-defined independent of the choice of T_1 , T_2 and T_3 . It is also easy to see that this triple wedge product is just the wedge product of $\omega_1 \wedge \omega_2$ with ω_3 or, alternatively, the wedge product of ω_1 with $\omega_2 \wedge \omega_3$, i.e.,

$$(1.6.2) \quad \omega_1 \wedge \omega_2 \wedge \omega_3 = (\omega_1 \wedge \omega_2) \wedge \omega_3 = \omega_1 \wedge (\omega_2 \wedge \omega_3).$$

We leave for you to check:

For $\lambda \in \mathbb{R}$

$$(1.6.3) \quad \lambda(\omega_1 \wedge \omega_2) = (\lambda\omega_1) \wedge \omega_2 = \omega_1 \wedge (\lambda\omega_2)$$

and verify the two distributive laws:

$$(1.6.4) \quad (\omega_1 + \omega_2) \wedge \omega_3 = \omega_1 \wedge \omega_3 + \omega_2 \wedge \omega_3$$

and

$$(1.6.5) \quad \omega_1 \wedge (\omega_2 + \omega_3) = \omega_1 \wedge \omega_2 + \omega_1 \wedge \omega_3.$$

As we noted in § 1.4, $\mathcal{I}^k = \{0\}$ for $k = 1$, i.e., there are no non-zero “redundant” k tensors in degree $k = 1$. Thus

$$(1.6.6) \quad \Lambda^1(V^*) = V^* = \mathcal{L}^1(V^*).$$

A particularly interesting example of a wedge product is the following. Let $\ell_i \in V^* = \Lambda^1(V^*)$, $i = 1, \dots, k$. Then if $T = \ell_1 \otimes \cdots \otimes \ell_k$

$$(1.6.7) \quad \ell_1 \wedge \cdots \wedge \ell_k = \pi(T) \in \Lambda^k(V^*).$$

We will call (1.6.7) a *decomposable element* of $\Lambda^k(V^*)$.

We will prove that these elements satisfy the following wedge product identity. For $\sigma \in S_k$:

$$(1.6.8) \quad \ell_{\sigma(1)} \wedge \cdots \wedge \ell_{\sigma(k)} = (-1)^\sigma \ell_1 \wedge \cdots \wedge \ell_k.$$

Proof. For every $T \in \mathcal{L}^k$, $T = (-1)^\sigma T + W$ for some $W \in I^k$ by Proposition 1.5.4. Therefore since $\pi(W) = 0$

$$(1.6.9) \quad \pi(T^\sigma) = (-1)^\sigma \pi(T).$$

In particular, if $T = \ell_1 \otimes \cdots \otimes \ell_k$, $T^\sigma = \ell_{\sigma(1)} \otimes \cdots \otimes \ell_{\sigma(k)}$, so

$$\begin{aligned} \pi(T^\sigma) &= \ell_{\sigma(1)} \wedge \cdots \wedge \ell_{\sigma(k)} = (-1)^\sigma \pi(T) \\ &= (-1)^\sigma \ell_1 \wedge \cdots \wedge \ell_k. \end{aligned}$$

□

In particular, for ℓ_1 and $\ell_2 \in V^*$

$$(1.6.10) \quad \ell_1 \wedge \ell_2 = -\ell_2 \wedge \ell_1$$

and for ℓ_1, ℓ_2 and $\ell_3 \in V^*$

$$(1.6.11) \quad \ell_1 \wedge \ell_2 \wedge \ell_3 = -\ell_2 \wedge \ell_1 \wedge \ell_3 = \ell_2 \wedge \ell_3 \wedge \ell_1.$$

More generally, it's easy to deduce from (1.6.8) the following result (which we'll leave as an exercise).

Theorem 1.6.1. *If $\omega_1 \in \Lambda^r$ and $\omega_2 \in \Lambda^s$ then*

$$(1.6.12) \quad \omega_1 \wedge \omega_2 = (-1)^{rs} \omega_2 \wedge \omega_1.$$

Hint: It suffices to prove this for decomposable elements i.e., for $\omega_1 = \ell_1 \wedge \cdots \wedge \ell_r$ and $\omega_2 = \ell'_1 \wedge \cdots \wedge \ell'_s$. Now make rs applications of (1.6.10).

Let e_1, \dots, e_n be a basis of V and let e_1^*, \dots, e_n^* be the dual basis of V^* . For every multi-index, I , of length k ,

$$(1.6.13) \quad e_{i_1}^* \wedge \cdots \wedge e_{i_k}^* = \pi(e_I^*) = \pi(e_{i_1}^* \otimes \cdots \otimes e_{i_k}^*).$$

Theorem 1.6.2. *The elements (1.6.13), with I strictly increasing, are basis vectors of Λ^k .*

Proof. The elements

$$\psi_I = \text{Alt}(e_I^*), \quad I \text{ strictly increasing,}$$

are basis vectors of \mathcal{A}^k by Proposition 3.6; so their images, $\pi(\psi_I)$, are a basis of Λ^k . But

$$\begin{aligned} \pi(\psi_I) &= \pi \sum (-1)^\sigma (e_I^*)^\sigma \\ &= \sum (-1)^\sigma \pi(e_I^*)^\sigma \\ &= \sum (-1)^\sigma (-1)^\sigma \pi(e_I^*) \\ &= k! \pi(e_I^*). \end{aligned}$$

□

Exercises:

1. Prove the assertions (1.6.3), (1.6.4) and (1.6.5).
2. Verify the multiplication law, (1.6.12) for wedge product.

3. Given $\omega \in \Lambda^r$ let ω^k be the k -fold wedge product of ω with itself, i.e., let $\omega^2 = \omega \wedge \omega$, $\omega^3 = \omega \wedge \omega \wedge \omega$, etc.

- (a) Show that if r is odd then for $k > 1$, $\omega^k = 0$.
 (b) Show that if ω is decomposable, then for $k > 1$, $\omega^k = 0$.

4. If ω and μ are in Λ^{2r} prove:

$$(\omega + \mu)^k = \sum_{\ell=0}^k \binom{k}{\ell} \omega^\ell \wedge \mu^{k-\ell}.$$

Hint: As in freshman calculus prove this binomial theorem by induction using the identity: $\binom{k}{\ell} = \binom{k-1}{\ell-1} + \binom{k-1}{\ell}$.

5. Let ω be an element of Λ^2 . By definition the *rank* of ω is k if $\omega^k \neq 0$ and $\omega^{k+1} = 0$. Show that if

$$\omega = e_1 \wedge f_1 + \cdots + e_k \wedge f_k$$

with $e_i, f_i \in V^*$, then ω is of rank $\leq k$. *Hint:* Show that

$$\omega^k = k! e_1 \wedge f_1 \wedge \cdots \wedge e_k \wedge f_k.$$

6. Given $e_i \in V^*$, $i = 1, \dots, k$ show that $e_1 \wedge \cdots \wedge e_k \neq 0$ if and only if the e_i 's are linearly independent. *Hint:* Induction on k .

1.7 The interior product

We'll describe in this section another basic product operation on the spaces, $\Lambda^k(V^*)$. As above we'll begin by defining this operator on the $\mathcal{L}^k(V)$'s. Given $T \in \mathcal{L}^k(V)$ and $v \in V$ let $\iota_v T$ be the $(k-1)$ -tensor which takes the value

$$(1.7.1) \quad \iota_v T(v_1, \dots, v_{k-1}) = \sum_{r=1}^k (-1)^{r-1} T(v_1, \dots, v_{r-1}, v, v_r, \dots, v_{k-1})$$

on the $k-1$ -tuple of vectors, v_1, \dots, v_{k-1} , i.e., in the r^{th} summand on the right, v gets inserted between v_{r-1} and v_r . (In particular the first summand is $T(v, v_1, \dots, v_{k-1})$ and the last summand is $(-1)^{k-1} T(v_1, \dots, v_{k-1}, v)$.) It's clear from the definition that if $v = v_1 + v_2$

$$(1.7.2) \quad \iota_v T = \iota_{v_1} T + \iota_{v_2} T,$$

and if $T = T_1 + T_2$

$$(1.7.3) \quad \iota_v T = \iota_v T_1 + \iota_v T_2,$$

and we will leave for you to verify by inspection the following two lemmas:

Lemma 1.7.1. *If T is the decomposable k -tensor $\ell_1 \otimes \dots \otimes \ell_k$ then*

$$(1.7.4) \quad \iota_v T = \sum (-1)^{r-1} \ell_r(v) \ell_1 \otimes \dots \otimes \widehat{\ell_r} \otimes \dots \otimes \ell_k$$

where the "cap" over ℓ_r means that it's deleted from the tensor product ,

and

Lemma 1.7.2. *If $T_1 \in \mathcal{L}^p$ and $T_2 \in \mathcal{L}^q$*

$$(1.7.5) \quad \iota_v(T_1 \otimes T_2) = \iota_v T_1 \otimes T_2 + (-1)^p T_1 \otimes \iota_v T_2.$$

We will next prove the important identity

$$(1.7.6) \quad \iota_v(\iota_v T) = 0.$$

Proof. It suffices by linearity to prove this for decomposable tensors and since (1.7.6) is trivially true for $T \in \mathcal{L}^1$, we can by induction

assume (1.7.6) is true for decomposable tensors of degree $k - 1$. Let $\ell_1 \otimes \cdots \otimes \ell_k$ be a decomposable tensor of degree k . Setting $T = \ell_1 \otimes \cdots \otimes \ell_{k-1}$ and $\ell = \ell_k$ we have

$$\begin{aligned}\iota_v(\ell_1 \otimes \cdots \otimes \ell_k) &= \iota_v(T \otimes \ell) \\ &= \iota_v T \otimes \ell + (-1)^{k-1} \ell(v) T\end{aligned}$$

by (1.7.5). Hence

$$\begin{aligned}\iota_v(\iota_v(T \otimes \ell)) &= \iota_v(\iota_v T) \otimes \ell + (-1)^{k-2} \ell(v) \iota_v T \\ &\quad + (-1)^{k-1} \ell(v) \iota_v T.\end{aligned}$$

But by induction the first summand on the right is zero and the two remaining summands cancel each other out. \square

From (1.7.6) we can deduce a slightly stronger result: For $v_1, v_2 \in V$

$$(1.7.7) \quad \iota_{v_1} \iota_{v_2} = -\iota_{v_2} \iota_{v_1}.$$

Proof. Let $v = v_1 + v_2$. Then $\iota_v = \iota_{v_1} + \iota_{v_2}$ so

$$\begin{aligned}0 = \iota_v \iota_v &= (\iota_{v_1} + \iota_{v_2})(\iota_{v_1} + \iota_{v_2}) \\ &= \iota_{v_1} \iota_{v_1} + \iota_{v_1} \iota_{v_2} + \iota_{v_2} \iota_{v_1} + \iota_{v_2} \iota_{v_2} \\ &= \iota_{v_1} \iota_{v_2} + \iota_{v_2} \iota_{v_1}\end{aligned}$$

since the first and last summands are zero by (1.7.6). \square

We'll now show how to define the operation, ι_v , on $\Lambda^k(V^*)$. We'll first prove

Lemma 1.7.3. *If $T \in \mathcal{L}^k$ is redundant then so is $\iota_v T$.*

Proof. Let $T = T_1 \otimes \ell \otimes \ell \otimes T_2$ where ℓ is in V^* , T_1 is in \mathcal{L}^p and T_2 is in \mathcal{L}^q . Then by (1.7.5)

$$\begin{aligned}\iota_v T &= \iota_v T_1 \otimes \ell \otimes \ell \otimes T_2 \\ &\quad + (-1)^p T_1 \otimes \iota_v(\ell \otimes \ell) \otimes T_2 \\ &\quad + (-1)^{p+2} T_1 \otimes \ell \otimes \ell \otimes \iota_v T_2.\end{aligned}$$

However, the first and the third terms on the right are redundant and

$$\iota_v(\ell \otimes \ell) = \ell(v)\ell - \ell(v)\ell$$

by (1.7.4). \square

Now let π be the projection (1.5.4) of \mathcal{L}^k onto Λ^k and for $\omega = \pi(T) \in \Lambda^k$ define

$$(1.7.8) \quad \iota_v \omega = \pi(\iota_v T).$$

To show that this definition is legitimate we note that if $\omega = \pi(T_1) = \pi(T_2)$, then $T_1 - T_2 \in \mathcal{I}^k$, so by Lemma 1.7.3 $\iota_v T_1 - \iota_v T_2 \in \mathcal{I}^{k-1}$ and hence

$$\pi(\iota_v T_1) = \pi(\iota_v T_2).$$

Therefore, (1.7.8) doesn't depend on the choice of T .

By definition ι_v is a linear mapping of $\Lambda^k(V^*)$ into $\Lambda^{k-1}(V^*)$. We will call this the *interior product operation*. From the identities (1.7.2)–(1.7.8) one gets, for $v, v_1, v_2 \in V$, $\omega \in \Lambda^k$, $\omega_1 \in \Lambda^p$ and $\omega_2 \in \Lambda^2$

$$(1.7.9) \quad \iota_{(v_1+v_2)}\omega = \iota_{v_1}\omega + \iota_{v_2}\omega$$

$$(1.7.10) \quad \iota_v(\omega_1 \wedge \omega_2) = \iota_v\omega_1 \wedge \omega_2 + (-1)^p\omega_1 \wedge \iota_v\omega_2$$

$$(1.7.11) \quad \iota_v(\iota_v\omega) = 0$$

and

$$(1.7.12) \quad \iota_{v_1}\iota_{v_2}\omega = -\iota_{v_2}\iota_{v_1}\omega.$$

Moreover if $\omega = \ell_1 \wedge \cdots \wedge \ell_k$ is a decomposable element of Λ^k one gets from (1.7.4)

$$(1.7.13) \quad \iota_v\omega = \sum_{r=1}^k (-1)^{r-1} \ell_r(v) \ell_1 \wedge \cdots \wedge \widehat{\ell_r} \wedge \cdots \wedge \ell_k.$$

In particular if e_1, \dots, e_n is a basis of V , e_1^*, \dots, e_n^* the dual basis of V^* and $\omega_I = e_{i_1}^* \wedge \cdots \wedge e_{i_k}^*$, $1 \leq i_1 < \cdots < i_k \leq n$, then $\iota(e_j)\omega_I = 0$ if $j \notin I$ and if $j = i_r$

$$(1.7.14) \quad \iota(e_j)\omega_I = (-1)^{r-1}\omega_{I_r}$$

where $I_r = (i_1, \dots, \widehat{i_r}, \dots, i_k)$ (i.e., I_r is obtained from the multi-index I by deleting i_r).

Exercises:

1. Prove Lemma 1.7.1.
2. Prove Lemma 1.7.2.
3. Show that if $T \in \mathcal{A}^k$, $i_v T = kT_v$ where T_v is the tensor (1.3.16). In particular conclude that $i_v T \in \mathcal{A}^{k-1}$. (See §1.4, exercise 8.)
4. Assume the dimension of V is n and let Ω be a non-zero element of the one dimensional vector space Λ^n . Show that the map

$$(1.7.15) \quad \rho : V \rightarrow \Lambda^{n-1}, \quad v \rightarrow \iota_v \Omega,$$

is a bijective linear map. *Hint:* One can assume $\Omega = e_1^* \wedge \cdots \wedge e_n^*$ where e_1, \dots, e_n is a basis of V . Now use (1.7.14) to compute this map on basis elements.

5. (The cross-product.) Let V be a 3-dimensional vector space, B an inner product on V and Ω a non-zero element of Λ^3 . Define a map

$$V \times V \rightarrow V$$

by setting

$$(1.7.16) \quad v_1 \times v_2 = \rho^{-1}(Lv_1 \wedge Lv_2)$$

where ρ is the map (1.7.15) and $L : V \rightarrow V^*$ the map (1.2.9). Show that this map is linear in v_1 , with v_2 fixed and linear in v_2 with v_1 fixed, and show that $v_1 \times v_2 = -v_2 \times v_1$.

6. For $V = \mathbb{R}^3$ let e_1, e_2 and e_3 be the standard basis vectors and B the standard inner product. (See §1.1.) Show that if $\Omega = e_1^* \wedge e_2^* \wedge e_3^*$ the cross-product above is the standard cross-product:

$$(1.7.17) \quad \begin{aligned} e_1 \times e_2 &= e_3 \\ e_2 \times e_3 &= e_1 \\ e_3 \times e_1 &= e_2. \end{aligned}$$

Hint: If B is the standard inner product $Le_i = e_i^*$.

Remark 1.7.4. One can make this standard cross-product look even more standard by using the calculus notation: $e_1 = \hat{i}$, $e_2 = \hat{j}$ and $e_3 = \hat{k}$

1.8 The pull-back operation on Λ^k

Let V and W be vector spaces and let A be a linear map of V into W . Given a k -tensor, $T \in \mathcal{L}^k(W)$, the *pull-back*, A^*T , is the k -tensor

$$(1.8.1) \quad A^*T(v_1, \dots, v_k) = T(Av_1, \dots, Av_k)$$

in $\mathcal{L}^k(V)$. (See § 1.3, equation 1.3.12.) In this section we'll show how to define a similar pull-back operation on Λ^k .

Lemma 1.8.1. *If $T \in \mathcal{I}^k(W)$, then $A^*T \in \mathcal{I}^k(V)$.*

Proof. It suffices to verify this when T is a redundant k -tensor, i.e., a tensor of the form

$$T = \ell_1 \otimes \cdots \otimes \ell_k$$

where $\ell_r \in W^*$ and $\ell_i = \ell_{i+1}$ for some index, i . But by (1.3.14)

$$A^*T = A^*\ell_1 \otimes \cdots \otimes A^*\ell_k$$

and the tensor on the right is redundant since $A^*\ell_i = A^*\ell_{i+1}$. □

Now let ω be an element of $\Lambda^k(W^*)$ and let $\omega = \pi(T)$ where T is in $\mathcal{L}^k(W)$. We define

$$(1.8.2) \quad A^*\omega = \pi(A^*T).$$

Claim:

The left hand side of (1.8.2) is well-defined.

Proof. If $\omega = \pi(T) = \pi(T')$, then $T = T' + S$ for some $S \in \mathcal{I}^k(W)$, and $A^*T' = A^*T + A^*S$. But $A^*S \in \mathcal{I}^k(V)$, so

$$\pi(A^*T') = \pi(A^*T).$$

Proposition 1.8.2. *The map*

$$A^* : \Lambda^k(W^*) \rightarrow \Lambda^k(V^*),$$

mapping ω to A^ω is linear. Moreover,*

(i) If $\omega_i \in \Lambda^{k_i}(W)$, $i = 1, 2$, then

$$(1.8.3) \quad A^*(\omega_1 \wedge \omega_2) = A^*\omega_1 \wedge A^*\omega_2.$$

(ii) If U is a vector space and $B : U \rightarrow V$ a linear map, then for $\omega \in \Lambda^k(W^*)$,

$$(1.8.4) \quad B^*A^*\omega = (AB)^*\omega.$$

We'll leave the proof of these three assertions as exercises. *Hint:* They follow immediately from the analogous assertions for the pull-back operation on tensors. (See (1.3.14) and (1.3.15).)

As an application of the pull-back operation we'll show how to use it to define the notion of *determinant* for a linear mapping. Let V be a n -dimensional vector space. Then $\dim \Lambda^n(V^*) = \binom{n}{n} = 1$; i.e., $\Lambda^n(V^*)$ is a *one-dimensional* vector space. Thus if $A : V \rightarrow V$ is a linear mapping, the induced pull-back mapping:

$$A^* : \Lambda^n(V^*) \rightarrow \Lambda^n(V^*),$$

is just "multiplication by a constant". We denote this constant by $\det(A)$ and call it the *determinant* of A . Hence, by definition,

$$(1.8.5) \quad A^*\omega = \det(A)\omega$$

for all ω in $\Lambda^n(V^*)$. From (1.8.5) it's easy to derive a number of basic facts about determinants.

Proposition 1.8.3. *If A and B are linear mappings of V into V , then*

$$(1.8.6) \quad \det(AB) = \det(A)\det(B).$$

Proof. By (1.8.4) and

$$\begin{aligned} (AB)^*\omega &= \det(AB)\omega \\ &= B^*(A^*\omega) = \det(B)A^*\omega \\ &= \det(B)\det(A)\omega, \end{aligned}$$

so, $\det(AB) = \det(A)\det(B)$. □

Proposition 1.8.4. *If $I : V \rightarrow V$ is the identity map, $Iv = v$ for all $v \in V$, $\det(I) = 1$.*

We'll leave the proof as an exercise. *Hint:* I^* is the identity map on $\Lambda^n(V^*)$.

Proposition 1.8.5. *If $A : V \rightarrow V$ is not onto, $\det(A) = 0$.*

Proof. Let W be the image of A . Then if A is not onto, the dimension of W is less than n , so $\Lambda^n(W^*) = \{0\}$. Now let $A = I_W B$ where I_W is the inclusion map of W into V and B is the mapping, A , regarded as a mapping from V to W . Thus if ω is in $\Lambda^n(V^*)$, then by (1.8.4)

$$A^* \omega = B^* I_W^* \omega$$

and since $I_W^* \omega$ is in $\Lambda^n(W)$ it is zero. □

□

□

We will derive by wedge product arguments the familiar “matrix formula” for the determinant. Let V and W be n -dimensional vector spaces and let e_1, \dots, e_n be a basis for V and f_1, \dots, f_n a basis for W . From these bases we get dual bases, e_1^*, \dots, e_n^* and f_1^*, \dots, f_n^* , for V^* and W^* . Moreover, if A is a linear map of V into W and $[a_{i,j}]$ the $n \times n$ matrix describing A in terms of these bases, then the transpose map, $A^* : W^* \rightarrow V^*$, is described in terms of these dual bases by the $n \times n$ transpose matrix, i.e., if

$$Ae_j = \sum a_{i,j} f_i,$$

then

$$A^* f_j^* = \sum a_{j,i} e_i^*.$$

(See § 2.) Consider now $A^*(f_1^* \wedge \dots \wedge f_n^*)$. By (1.8.3)

$$\begin{aligned} A^*(f_1^* \wedge \dots \wedge f_n^*) &= A^* f_1^* \wedge \dots \wedge A^* f_n^* \\ &= \sum (a_{1,k_1} e_{k_1}^*) \wedge \dots \wedge (a_{n,k_n} e_{k_n}^*) \end{aligned}$$

the sum being over all k_1, \dots, k_n , with $1 \leq k_r \leq n$. Thus,

$$A^*(f_1^* \wedge \dots \wedge f_n^*) = \sum a_{1,k_1} \dots a_{n,k_n} e_{k_1}^* \wedge \dots \wedge e_{k_n}^*.$$

If the multi-index, k_1, \dots, k_n , is repeating, then $e_{k_1}^* \wedge \dots \wedge e_{k_n}^*$ is zero, and if it's not repeating then we can write

$$k_i = \sigma(i) \quad i = 1, \dots, n$$

for some permutation, σ , and hence we can rewrite $A^*(f_1^* \wedge \dots \wedge f_n^*)$ as the sum over $\sigma \in S_n$ of

$$\sum a_{1,\sigma(1)} \cdots a_{n,\sigma(n)} (e_1^* \wedge \dots \wedge e_n^*)^\sigma.$$

But

$$(e_1^* \wedge \dots \wedge e_n^*)^\sigma = (-1)^\sigma e_1^* \wedge \dots \wedge e_n^*$$

so we get finally the formula

$$(1.8.7) \quad A^*(f_1^* \wedge \dots \wedge f_n^*) = \det[a_{i,j}] e_1^* \wedge \dots \wedge e_n^*$$

where

$$(1.8.8) \quad \det[a_{i,j}] = \sum (-1)^\sigma a_{1,\sigma(1)} \cdots a_{n,\sigma(n)}$$

summed over $\sigma \in S_n$. The sum on the right is (as most of you know) the *determinant* of $[a_{i,j}]$.

Notice that if $V = W$ and $e_i = f_i$, $i = 1, \dots, n$, then $\omega = e_1^* \wedge \dots \wedge e_n^* = f_1^* \wedge \dots \wedge f_n^*$, hence by (1.8.5) and (1.8.7),

$$(1.8.9) \quad \det(A) = \det[a_{i,j}].$$

Exercises.

1. Verify the three assertions of Proposition 1.8.2.
2. Deduce from Proposition 1.8.5 a well-known fact about determinants of $n \times n$ matrices: If two columns are equal, the determinant is zero.
3. Deduce from Proposition 1.8.3 another well-known fact about determinants of $n \times n$ matrices: If one interchanges two columns, then one changes the sign of the determinant.

Hint: Let e_1, \dots, e_n be a basis of V and let $B : V \rightarrow V$ be the linear mapping: $Be_i = e_j$, $Be_j = e_i$ and $Be_\ell = e_\ell$, $\ell \neq i, j$. What is $B^*(e_1^* \wedge \dots \wedge e_n^*)$?

4. Deduce from Propositions 1.8.3 and 1.8.4 another well-known fact about determinants of $n \times n$ matrix. If $[b_{i,j}]$ is the inverse of $[a_{i,j}]$, its determinant is the inverse of the determinant of $[a_{i,j}]$.

5. Extract from (1.8.8) a well-known formula for determinants of 2×2 matrices:

$$\det \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} = a_{11}a_{22} - a_{12}a_{21}.$$

6. Show that if $A = [a_{i,j}]$ is an $n \times n$ matrix and $A^t = [a_{j,i}]$ is its transpose $\det A = \det A^t$. *Hint:* You are required to show that the sums

$$\sum (-1)^\sigma a_{1,\sigma(1)} \cdots a_{n,\sigma(n)} \quad \sigma \in S_n$$

and

$$\sum (-1)^\sigma a_{\sigma(1),1} \cdots a_{\sigma(n),n} \quad \sigma \in S_n$$

are the same. Show that the second sum is identical with

$$\sum (-1)^\tau a_{\tau(1),1} \cdots a_{\tau(n),n}$$

summed over $\tau = \sigma^{-1} \in S_n$.

7. Let A be an $n \times n$ matrix of the form

$$A = \begin{bmatrix} B & * \\ 0 & C \end{bmatrix}$$

where B is a $k \times k$ matrix and C the $\ell \times \ell$ matrix and the bottom $\ell \times k$ block is zero. Show that

$$\det A = \det B \det C.$$

Hint: Show that in (1.8.8) every non-zero term is of the form

$$(-1)^{\sigma\tau} b_{1,\sigma(1)} \cdots b_{k,\sigma(k)} c_{1,\tau(1)} \cdots c_{\ell,\tau(\ell)}$$

where $\sigma \in S_k$ and $\tau \in S_\ell$.

8. Let V and W be vector spaces and let $A : V \rightarrow W$ be a linear map. Show that if $Av = w$ then for $\omega \in \Lambda^p(W^*)$,

$$A^* \iota(w)\omega = \iota(v)A^* \omega.$$

(*Hint:* By (1.7.10) and proposition 1.8.2 it suffices to prove this for $\omega \in \Lambda^1(W^*)$, i.e., for $\omega \in W^*$.)

1.9 Orientations

We recall from freshman calculus that if $\ell \subseteq \mathbb{R}^2$ is a line through the origin, then $\ell - \{0\}$ has two connected components and an *orientation* of ℓ is a choice of one of these components (as in the figure below).



More generally, if \mathbb{L} is a one-dimensional vector space then $\mathbb{L} - \{0\}$ consists of two components: namely if v is an element of $\mathbb{L} - \{0\}$, then these two components are

$$\mathbb{L}_1 = \{\lambda v \mid \lambda > 0\}$$

and

$$\mathbb{L}_2 = \{\lambda v, \lambda < 0\}.$$

An *orientation* of \mathbb{L} is a choice of one of these components. Usually the component chosen is denoted \mathbb{L}_+ , and called the *positive* component of $\mathbb{L} - \{0\}$ and the other component, \mathbb{L}_- , the *negative* component of $\mathbb{L} - \{0\}$.

Definition 1.9.1. A vector, $v \in \mathbb{L}$, is *positively oriented* if v is in \mathbb{L}_+ .

More generally still let V be an n -dimensional vector space. Then $\mathbb{L} = \Lambda^n(V^*)$ is one-dimensional, and we define an *orientation* of V to be an orientation of \mathbb{L} . One important way of assigning an orientation to V is to choose a basis, e_1, \dots, e_n of V . Then, if e_1^*, \dots, e_n^* is the dual basis, we can orient $\Lambda^n(V^*)$ by requiring that $e_1^* \wedge \dots \wedge e_n^*$ be in the positive component of $\Lambda^n(V^*)$. If V has already been assigned an orientation we will say that the basis, e_1, \dots, e_n , is *positively oriented* if the orientation we just described coincides with the given orientation.

Suppose that e_1, \dots, e_n and f_1, \dots, f_n are bases of V and that

$$(1.9.1) \quad e_j = \sum a_{i,j} f_i.$$

Then by (1.7.7)

$$f_1^* \wedge \cdots \wedge f_n^* = \det[a_{i,j}]e_1^* \wedge \cdots \wedge e_n^*$$

so we conclude:

Proposition 1.9.2. *If e_1, \dots, e_n is positively oriented, then f_1, \dots, f_n is positively oriented if and only if $\det[a_{i,j}]$ is positive.*

Corollary 1.9.3. *If e_1, \dots, e_n is a positively oriented basis of V , the basis: $e_1, \dots, e_{i-1}, -e_i, e_{i+1}, \dots, e_n$ is negatively oriented.*

Now let V be a vector space of dimension $n > 1$ and W a subspace of dimension $k < n$. We will use the result above to prove the following important theorem.

Theorem 1.9.4. *Given orientations on V and V/W , one gets from these orientations a natural orientation on W .*

Remark What we mean by “natural” will be explained in the course of the proof.

Proof. Let $r = n - k$ and let π be the projection of V onto V/W . By exercises 1 and 2 of §2 we can choose a basis e_1, \dots, e_n of V such that e_{r+1}, \dots, e_n is a basis of W and $\pi(e_1), \dots, \pi(e_r)$ a basis of V/W . Moreover, replacing e_1 by $-e_1$ if necessary we can assume by Corollary 1.9.3 that $\pi(e_1), \dots, \pi(e_r)$ is a positively oriented basis of V/W and replacing e_n by $-e_n$ if necessary we can assume that e_1, \dots, e_n is a positively oriented basis of V . Now assign to W the orientation associated with the basis e_{r+1}, \dots, e_n .

Let’s show that this assignment is “natural” (i.e., doesn’t depend on our choice of e_1, \dots, e_n). To see this let f_1, \dots, f_n be another basis of V with the properties above and let $A = [a_{i,j}]$ be the matrix (1.9.1) expressing the vectors e_1, \dots, e_n as linear combinations of the vectors f_1, \dots, f_n . This matrix has to have the form

$$(1.9.2) \quad A = \begin{bmatrix} B & C \\ 0 & D \end{bmatrix}$$

where B is the $r \times r$ matrix expressing the basis vectors $\pi(e_1), \dots, \pi(e_r)$ of V/W as linear combinations of $\pi(f_1), \dots, \pi(f_r)$ and D the $k \times k$ matrix expressing the basis vectors e_{r+1}, \dots, e_n of W as linear combinations of f_{r+1}, \dots, f_n . Thus

$$\det(A) = \det(B) \det(D).$$

However, by Proposition 1.9.2, $\det A$ and $\det B$ are positive, so $\det D$ is positive, and hence if e_{r+1}, \dots, e_n is a positively oriented basis of W so is f_{r+1}, \dots, f_n . \square

As a special case of this theorem suppose $\dim W = n - 1$. Then the choice of a vector $v \in V - W$ gives one a basis vector, $\pi(v)$, for the one-dimensional space V/W and hence if V is oriented, the choice of v gives one a natural orientation on W .

Next let $V_i, i = 1, 2$ be oriented n -dimensional vector spaces and $A : V_1 \rightarrow V_2$ a bijective linear map. A is *orientation-preserving* if, for $\omega \in \Lambda^n(V_2^*)_+$, $A^*\omega$ is in $\Lambda^n(V_1^*)_+$. For example if $V_1 = V_2$ then $A^*\omega = \det(A)\omega$ so A is orientation preserving if and only if $\det(A) > 0$. The following proposition we'll leave as an exercise.

Proposition 1.9.5. *Let $V_i, i = 1, 2, 3$ be oriented n -dimensional vector spaces and $A_i : V_i \rightarrow V_{i+1}, i = 1, 2$ bijective linear maps. Then if A_1 and A_2 are orientation preserving, so is $A_2 \circ A_1$.*

Exercises.

1. Prove Corollary 1.9.3.
2. Show that the argument in the proof of Theorem 1.9.4 can be modified to prove that if V and W are oriented then these orientations induce a natural orientation on V/W .
3. Similarly show that if W and V/W are oriented these orientations induce a natural orientation on V .
4. Let V be an n -dimensional vector space and $W \subset V$ a k -dimensional subspace. Let $U = V/W$ and let $\iota : W \rightarrow V$ and $\pi : V \rightarrow U$ be the inclusion and projection maps. Suppose V and U are oriented. Let μ be in $\Lambda^{n-k}(U^*)_+$ and let ω be in $\Lambda^n(V^*)_+$. Show that there exists a ν in $\Lambda^k(W^*)_+$ such that $\pi^*\mu \wedge \nu = \omega$. Moreover show that $\iota^*\nu$ is *intrinsically* defined (i.e., doesn't depend on how we choose ν) and sits in the positive part, $\Lambda^k(W^*)_+$, of $\Lambda^k(W)$.
5. Let e_1, \dots, e_n be the standard basis vectors of \mathbb{R}^n . The *standard* orientation of \mathbb{R}^n is, by definition, the orientation associated with this basis. Show that if W is the subspace of \mathbb{R}^n defined by the

equation, $x_1 = 0$, and $v = e_1 \notin W$ then the natural orientation of W associated with v and the standard orientation of \mathbb{R}^n coincide with the orientation given by the basis vectors, e_2, \dots, e_n of W .

6. Let V be an oriented n -dimensional vector space and W an $n - 1$ -dimensional subspace. Show that if v and v' are in $V - W$ then $v' = \lambda v + w$, where w is in W and $\lambda \in \mathbb{R} - \{0\}$. Show that v and v' give rise to the same orientation of W if and only if λ is positive.

7. Prove Proposition 1.9.5.

8. A key step in the proof of Theorem 1.9.4 was the assertion that the matrix A expressing the vectors, e_i , as linear combinations of the vectors, f_i , had to have the form (1.9.2). Why is this the case?

9. (a) Let V be a vector space, W a subspace of V and $A : V \rightarrow V$ a bijective linear map which maps W onto W . Show that one gets from A a bijective linear map

$$B : V/W \rightarrow V/W$$

with property

$$\pi A = B\pi,$$

π being the projection of V onto V/W .

(b) Assume that V , W and V/W are compatibly oriented. Show that if A is orientation-preserving and its restriction to W is orientation preserving then B is orientation preserving.

10. Let V be an oriented n -dimensional vector space, W an $(n - 1)$ -dimensional subspace of V and $i : W \rightarrow V$ the inclusion map. Given $\omega \in \Lambda^b(V)_+$ and $v \in V - W$ show that for the orientation of W described in exercise 5, $i^*(\iota_v \omega) \in \Lambda^{n-1}(W)_+$.

11. Let V be an n -dimensional vector space, $B : V \times V \rightarrow \mathbb{R}$ an inner product and e_1, \dots, e_n a basis of V which is positively oriented and orthonormal. Show that the “volume element”

$$\text{vol} = e_1^* \wedge \dots \wedge e_n^* \in \Lambda^n(V^*)$$

is intrinsically defined, independent of the choice of this basis. *Hint:* (1.2.13) and (1.8.7).

12. (a) Let V be an oriented n -dimensional vector space and B an inner product on V . Fix an oriented orthonormal basis, e_1, \dots, e_n , of V and let $A : V \rightarrow V$ be a linear map. Show that if

$$Ae_i = v_i = \sum a_{j,i} e_j$$

and $b_{i,j} = B(v_i, v_j)$, the matrices $\mathcal{A} = [a_{i,j}]$ and $\mathcal{B} = [b_{i,j}]$ are related by: $\mathcal{B} = \mathcal{A}^+ \mathcal{A}$.

(b) Show that if ν is the volume form, $e_1^* \wedge \dots \wedge e_n^*$, and A is orientation preserving

$$A^* \nu = (\det \mathcal{B})^{\frac{1}{2}} \nu.$$

(c) By Theorem 1.5.6 one has a bijective map

$$\Lambda^n(V^*) \cong A^n(V).$$

Show that the element, Ω , of $A^n(V)$ corresponding to the form, ν , has the property

$$|\Omega(v_1, \dots, v_n)|^2 = \det([b_{i,j}])$$

where v_1, \dots, v_n are any n -tuple of vectors in V and $b_{i,j} = B(v_i, v_j)$.