

A little more on Lie Groups, the complex case, and the polar form revisited. (1)

We saw before that every matrix A in $GL(n; \mathbb{R})$ could be written in polar form as

$$A = R S \leftarrow \begin{array}{l} \text{symmetric positive definite.} \\ \uparrow \\ \text{orthogonal} \end{array}$$

Of course, now that we know the matrix exponential, I can't resist telling you:

Theorem. (Gallier, DIFFG, 1.8)

The exponential map is a homeomorphism from symmetric matrices to symmetric, positive definite matrices.

so we have an even nicer ^{real}

Polar Form Theorem. For every ^{real} invertible matrix A \exists a unique orthogonal R and ~~symmetric~~ ~~pos. def.~~ symmetric S so that $A = R e^S$.

(2)

We now want to say something about the complex case. As before,

Proposition. The Lie algebra $u(n)$ consists of skew Hermitian ($A^* = -A$) matrices, while $su(n)$ consists of skew Hermitian matrices with trace zero.

The proof is as before, but remember that the trace of a skew Hermitian matrix is generally purely imaginary, not zero.

Exercise. Prove it for $su(n)$.

Note: $u(n)$ and $su(n)$ are not complex vector spaces (as multiplying by i makes a skew-Hermitian matrix into a Hermitian one!)

Theorem. $\exp: u(n) \rightarrow U(n)$ and $\exp: su(n) \rightarrow SU(n)$ are surjective.

Similarly, we get

Theorem. The exp map is a homeomorphism from Hermitian matrices to Hermitian pos. definite matrices.

and

Polar Form Theorem. For every invertible complex matrix A , we have a unique unitary U and Hermitian S so that $A = Ue^S$.

Now we can count some ~~complex~~^{real} dimensions for complex Grassmannians.

1) Dimension of Hermitian matrices

$$= \underbrace{2 \left(\frac{n(n-1)}{2} \right)}_{\text{complex off diagonal entries}} + \underbrace{n}_{\text{real diagonal entries}} = n^2$$

2) $GL(n, \mathbb{C}) \cong U(n) \times \mathbb{R}^{n^2}$

3) $\dim U(n) = 2n^2 - n^2 = n^2$

We have

$$V_k(\mathbb{C}^n) = U(n) / U(n-k)$$

so

$$\begin{aligned} \dim V_k(\mathbb{C}^n) &= n^2 - (n-k)^2 \\ &= n^2 - (n^2 - 2nk + k^2) \\ &= 2nk - k^2 = k(2n - k). \end{aligned}$$

and

$$\begin{aligned} \dim G_k(\mathbb{C}^n) &= U(n) / U(k) \times U(n-k) \\ &= n^2 - k^2 - (n-k)^2 \\ &= n^2 - k^2 - (n^2 + 2nk + k^2) \\ &= 2nk - 2k^2 = 2k(n-k). \end{aligned}$$

4) Note that this corrects our earlier computation to

$$GL(n; \mathbb{C}) \cong U(n) \times \mathbb{R}^{n^2}$$

(because I miscounted dimension for the complex Cholesky, where the entries on the diagonal must be real, too.)

⑤

We now understand how to take geodesics from the identity in $O(n)$ or $U(n)$. Luckily, it's not hard to work from any other point:

Theorem. ~~Let~~ Multiplication by a constant matrix, is an isometry of $O(n)$ or $U(n)$.
in $O(n), U(n)$

This means that the exponential map at Q can be defined as follows.

~~$\exp_Q: T_Q O(n) \rightarrow O(n)$~~

1) The tangent space to $O(n)$ at Q is the space of matrices $Q\Delta$ where Δ is skew-symmetric (Hermitian).

2) The map

$$\exp_{Q}: T_Q O(n) \rightarrow O(n)$$

is defined by

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$$Q\Delta \mapsto Qe^{\Delta}$$

Given this, we now ~~make~~ ^{recall} an important ~~observation~~: theorem:

Theorem. If $f: M \rightarrow N$ is a Riemannian submersion and $\gamma(t)$ is a geodesic on M so that $\gamma'(t) \in \text{Horiz}_{\gamma(t)}$ for all t , then $\pi(\gamma(t))$ is a geodesic on N .

We are almost able to compute geodesics on our manifolds!

Lemma. Given a family of matrices $A(t)$ parametrized by t ,

$$\frac{d}{dt} e^{A(t)} = A'(t) e^{A(t)}$$

Proof. Differentiate term-by-term.

Proposition. The geodesics ~~of~~ on $V_k(\mathbb{C}^n)$ and $V_k(\mathbb{R}^n)$ are ^{all} images of $U(n)$ and $O(n)$ geodesics under $\pi: \mathbb{C}^* U(n) \rightarrow V_k(\mathbb{C}^n)$ and $\pi: O(n) \rightarrow V_k(\mathbb{R}^n)$.

Proof. ~~We~~ Suppose we have a matrix $Q \in O(n)$, ~~and that $\pi(Q) =$~~ and a tangent vector $Q \begin{bmatrix} A & -B^T \\ B & 0 \end{bmatrix} \in \text{Horiz}_Q$.

The geodesic in this direction is then

$$\cancel{Q} \quad \cancel{exp} \quad Q(t) = Q e^{t \begin{bmatrix} A & -B^T \\ B & 0 \end{bmatrix}}$$

so we can see that

$$\begin{aligned} Q'(t) &= \left(Q e^{t \begin{bmatrix} A & -B^T \\ B & 0 \end{bmatrix}} \right) \begin{bmatrix} A & -B^T \\ B & 0 \end{bmatrix} \\ &= Q(t) \begin{bmatrix} A & -B^T \\ B & 0 \end{bmatrix}, \end{aligned}$$

and in particular, that $Q'(t) \in \text{Horiz}_{Q(t)}$. \square

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A version of this proof works just as well for the Grassmann manifolds.

Proposition. The geodesics on $G_k(\mathbb{R}^n)$ and $G_k(\mathbb{C}^n)$ are projections of $O(n)$ and $U(n)$ geodesics, and also projections of $V_k(\mathbb{R}^n)$ and $V_k(\mathbb{C}^n)$ geodesics.

Note: How did we know these are all the geodesics? Well, the horizontal space is isomorphic to the ~~base~~ tangent space of the target manifold in a submersion, so the geodesics in, say, $O(n)$ ~~are~~ with horizontal tangents project to the space of $V_k(\mathbb{R}^n)$ geodesics with all tangents.

Since any geodesic is uniquely determined by basepoint and tangent, these are all the geodesics on $V_k(\mathbb{R}^n)$.

Examples, on computer.