

Course 424

Group Representations III

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EELT 3 Tuesday, 11 May 1999 14:00–16:00

Answer as many questions as you can; all carry the same number of marks.

In this exam, 'Lie algebra' means Lie algebra over \mathbb{R} , and 'representation' means finite-dimensional representation over \mathbb{C} .

1. Define the exponential e^X of a square matrix X.

Determine e^X in each of the following cases:

$$X = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}, \quad X = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \quad X = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix},$$
$$X = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}, \quad X = \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix}, \quad X = \begin{pmatrix} -1 & 1 \\ 0 & -1 \end{pmatrix}.$$

Which of these 6 matrices X are themselves expressible in the form $X = e^Y$, where Y is a real matrix? (Justify your answers in all cases.)

Answer: The exponential of a square matrix X is defined by

$$e^X = I + X + \frac{1}{2!}X^2 + \frac{1}{3!}X^3 + \cdots$$

This series converges for all $X \in \mathbf{Mat}(n,k)$ by comparison with the series for $e^{\|X\|}$, since $\|X^n\| \leq \|X\|^n$.

$$X = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$$

then

$$X^2 = 0$$

and so

$$e^X = I + X = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}.$$

(b) If

$$X = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$$

then

$$X^2 = I,$$

and so

$$e^X = \begin{pmatrix} \cosh 1 & \sinh 1 \\ \sinh 1 & \cosh 1 \end{pmatrix}$$

(c) If

$$X = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$$

then

$$X^2 = -I,$$

and so

$$e^X = \begin{pmatrix} \cos 1 & -\sin 1 \\ \sin 1 & \cos 1 \end{pmatrix}.$$

(d) If

$$X = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$$

then

$$X = \begin{pmatrix} e & 0 \\ 0 & e^{-1} \end{pmatrix}.$$

(e) If

$$X = \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix} = I + Y,$$

where

$$Y = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix},$$

then, since I, Y commute,

$$e^X = e^I e^Y = \begin{pmatrix} e\cos 1 & -e\sin 1 \\ e\sin 1 & e\cos 1 \end{pmatrix}.$$

(f) If

$$X = \begin{pmatrix} -1 & 1\\ 0 & -1 \end{pmatrix} = -I + Z,$$

where

$$Z = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$$

then, since -I, Z commute,

$$e^X = e^{-I}e^Z = \begin{pmatrix} e^{-1} & -e^{-1} \\ 0 & e^{-1} \end{pmatrix}.$$

- (a) e^Y is non-singular for all Y, since $e^Y e^{-Y} = I$. Since X is singular in this case, $X \neq e^Y$.
- (b) X has eigenvalues ± 1 . Suppose $X = e^Y$; and suppose Y has eigenvalues λ, μ . Then X has eigenvalues e^{λ}, e^{μ} . There are two possibilities. Either λ, μ are complex conjugates, in which case the same is true of e^{λ}, e^{μ} ; or else λ, μ are both real, in which case $e^{\lambda}, e^{\mu} > 0$. In neither case can we get ± 1 . Hence $X \neq e^Y$.
- (c) By the isomorphism between the complex numbers z = x + iy and the matrices

$$\mathbb{C}(z) = \begin{pmatrix} x & -y \\ y & x \end{pmatrix}$$

we see that

$$X = \mathbb{C}(i)$$
.

Since

$$i = e^{\pi i/2},$$

while

$$\mathbb{C}(e^z) = e^{\mathbb{C}(z)},$$

it follows that $X = e^Y$ with

$$Y = \begin{pmatrix} 0 & -\pi/2 \\ \pi/2 & 0 \end{pmatrix}.$$

(d) X has eigenvalues ± 1 . Thus by the argument in case (b) above, $X \neq e^{Y}$.

(e) We have

$$X = \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix} = \mathbb{C}(1+i).$$

But

$$1 + i = \sqrt{2}e^{\pi i/4} = e^{\log 2/2 + \pi i/4}.$$

Thus $X = e^Y$ with

$$Y = X = \begin{pmatrix} \log 2/2 & -\pi/4 \\ \pi/4 & \log 2/2 \end{pmatrix}.$$

(f) X has eigenvalues -1, -1. Thus if $X = e^Y$ (with Y real) then Y must have eigenvalues $\pm (2n + 1)\pi i$ for some integer n. In particular, Y has distinct eigenvalues, and so is semisimple (diagonalisable over \mathbb{C}).

But in that case $X = e^Y$ would also be semisimple. That is impossible, since a diagonalisable matrix with eigenvalues -1, -1 is necessarily -I. Hence $X \neq e^Y$.

2. Define a linear group, and a Lie algebra; and define the Lie algebra $\mathscr{L}G$ of a linear group G, showing that it is indeed a Lie algebra.

Define the *dimension* of a linear group; and determine the dimensions of each of the following groups:

$$\mathbf{O}(n), \mathbf{SO}(n), \mathbf{U}(n), \mathbf{SU}(n), \mathbf{GL}(n, \mathbb{R}), \mathbf{SL}(n, \mathbb{R}), \mathbf{GL}(n, \mathbb{C}), \mathbf{SL}(n, \mathbb{C})$$
?

Answer: A linear group is a closed subgroup $G \subset \mathbf{GL}(n,\mathbb{R})$ for some n.

A Lie algebra is defined by giving

- (a) a vector space L;
- (b) a binary operation on L, ie a map

$$L \times L \to L : (X,Y) \mapsto [X,Y]$$

satisfying the conditions

- (a) The product [X,Y] is bilinear in X,Y;
- (b) The product is skew-symmetric:

$$[Y, X] = -[X, Y];$$

(c) Jacobi's identity is satisfied:

$$[[X,Y],Z] + [[Y,Z],X] + [[Z,X],Y] = 0$$

for all $X, Y, Z \in L$.

Suppose $G \subset \mathbf{GL}(n,\mathbb{R})$ is a linear group. Then its Lie algebra $L = \mathcal{L}G$ is defined to be

$$L = \{ X \in \mathbf{Mat}(n, \mathbb{R}) : e^{tX} \in G \forall t \in \mathbb{R} \}.$$

It follows at once from this definition that

$$X \in L, \ \lambda \in R \implies \lambda X \in L.$$

Thus to see that L is a vector subspace of $\mathbf{Mat}(n, \mathbb{R})$ we must show that

$$X, Y \in L \implies X + Y \in L.$$

Now

$$\left(e^{X/n}e^{Y/n}\right)^n \mapsto e^{X+Y}$$

as $n \mapsto \infty$. (This can be seen by taking the logarithms of each side.) It follows that

$$X, Y \in L \implies e^{X+Y} \in G.$$

On replacing X, Y by tX, tY we see that

$$X, Y \in L \implies e^{t(X+Y)} \in G$$

 $\implies X + Y \in L.$

Similarly

$$(e^{X/n}e^{Y/n}e^{-X/n}e^{-Y/n})^{n^2} \mapsto e^{[X,Y]},$$

as may be seen again on taking logarithms. It follows that

$$X, Y \in L \implies e^{[X,Y]} \in G.$$

Taking tX in place of X, this implies that

$$X, Y \in L \implies e^{t[X,Y]} \in G$$

 $\implies [X,Y] \in L.$

Thus L is a Lie algebra.

The dimension of a linear group G is the dimension of the real vector space $\mathcal{L}G$:

$$\dim G = \dim_{\mathbb{R}} \mathscr{L}G.$$

(a) We have

$$\mathbf{o}(n) = \{ X \in \mathbf{Mat}(n, \mathbb{R}) : X' + X = 0 \}$$

A skew symmetric matrix X is determined by giving the entries above the diagonal. This determines the entries below the diagonal; while those on the diagonal are 0. Thus

$$\dim O(n) = \dim o(n) = \frac{n(n-1)}{2}.$$

(b) We have

$$\mathbf{so}(n) = \{X \in \mathbf{Mat}(n, \mathbb{R}) : X' + X = 0, \operatorname{tr} X = 0\} = \mathbf{o}(n),$$

$$\operatorname{since} X' + X = 0 \implies \operatorname{tr} X = 0. \text{ Thus}$$

$$\dim SO(n) = \dim O(n) = \frac{n(n-1)}{2}.$$

(c) We have

$$\mathbf{u}(n) = \{ X \in \mathbf{Mat}(n, \mathbb{C}) : X^* + X = 0 \}$$

Again, the elements above the diagonal determine those below the diagonal; while those on the diagonal are purely imaginary. Thus

$$\dim \mathbf{U}(n) = 2\frac{n(n-1)}{2} + n$$
$$= n^2.$$

(d) We have

$$\mathbf{su}(n) = \{ X \in \mathbf{Mat}(n, \mathbb{C}) : X^* + X = 0, \text{ tr } X = 0 \}$$

This gives one linear condition on the (purely imaginary) diagonal elements. Thus

$$\dim \mathbf{SU}(n) = \dim \mathbf{U}(n) - 1 = n^2 - 1.$$

(e) We have

$$\mathbf{gl}(n,\mathbb{R}) = \mathbf{Mat}(n,\mathbb{R}).$$

Thus

$$\dim \mathbf{GL}(n,\mathbb{R}) = n^2.$$

(f) We have

$$\mathbf{sl}(n,\mathbb{R}) = \{X \in \mathbf{Mat}(n,\mathbb{R}) : \operatorname{tr} X = 0\}.$$

This imposes one linear condition on X. Thus

$$\dim \mathbf{SL}(n,\mathbb{R}) = \dim \mathbf{GL}(n,\mathbb{R}) - 1 = n^2 - 1.$$

(g) We have

$$\mathbf{gl}(n, \mathbb{C}) = \mathbf{Mat}(n, \mathbb{C}).$$

Each of the n^2 complex entries takes 2 real values. Thus

$$\dim \mathbf{GL}(n,\mathbb{C}) = 2n^2$$
.

(h) We have

$$\mathbf{sl}(n,\mathbb{C}) = \{X \in \mathbf{Mat}(n,\mathbb{C}) : \operatorname{tr} X = 0\}.$$

This imposes one complex linear condition on X, or 2 real linear conditions. Thus

$$\dim \mathbf{SL}(n,\mathbb{C}) = \dim \mathbf{GL}(n,\mathbb{C}) - 1 = 2n^2 - 2.$$

3. Determine the Lie algebras of SU(2) and SO(3), and show that they are isomomorphic.

Show that the 2 groups themselves are *not* isomorphic.

Answer: We have

$$\begin{aligned} \mathbf{u}(2) &= \{ X \in \mathbf{Mat}(2, \mathbb{C}) : \ e^{tX} \in \mathbf{U}(2) \forall t \in \mathbb{R} \} \\ &= \{ X : (e^{tX})^* e^{tX} = I \forall t \} \\ &= \{ X : e^{tX^*} = e^{-tX} = I \forall t \} \\ &= \{ X : X^* = -X \} \\ &= \{ X : X^* + X = 0 \}. \end{aligned}$$

Also

$$\mathbf{sl}(2,\mathbb{C}) = \{X \in \mathbf{Mat}(2,\mathbb{C}) : e^{tX} \in \mathbf{SL}(2,\mathbb{C}) \forall t \in \mathbb{R}\}$$

$$= \{X : \det e^{tX} = 1 \forall t\}$$

$$= \{X : e^{t \operatorname{tr} X} = 1 \forall t\}$$

$$= \{X : \operatorname{tr} X = 0\}.$$

Since

$$\mathbf{SU}(2) = \mathbf{U}(2) \cap \mathbf{SL}(2, \mathbb{C})$$

it follows that

$$\mathbf{su}(2) = \mathbf{u}(2) \cap \mathbf{sl}(2, \mathbb{C})$$

= $\{X : X^* + X = 0, \text{ tr } X = 0\}.$

The 3 matrices

$$e = \begin{pmatrix} i & 0 \\ 0 & -i \end{pmatrix}, \ f = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}, \ g = \begin{pmatrix} 0 & i \\ i & 0 \end{pmatrix}$$

form a basis for the vector space $\mathbf{su}(2)$.

 $We\ have$

$$[e, f] = ef - fe = -2g,$$

 $[e, g] = eg - ge = 2f,$
 $[f, g] = fg - gf = -2e$

Thus

$$\mathbf{su}(2) = \langle e, f, g : [e, f] = -2g, [e, g] = 2f, [f, g] = -2e \rangle.$$

We have

$$\mathbf{o}(3) = \{X \in \mathbf{Mat}(3, \mathbb{R}) : e^{tX} \in \mathbf{O}(3) \forall t \in \mathbb{R}\}$$

$$= \{X : (e^{tX})' e^{tX} = I \forall t\}$$

$$= \{X : e^{tX'} = e^{-tX} = I \forall t\}$$

$$= \{X : X' = -X\}$$

$$= \{X : X' + X = 0\}.$$

Also

$$\mathbf{sl}(3,\mathbb{R}) = \{X \in \mathbf{Mat}(3,\mathbb{R}) : e^{tX} \in \mathbf{SL}(3,\mathbb{R}) \forall t \in \mathbb{R}\}$$

$$= \{X : \det e^{tX} = 1 \forall t\}$$

$$= \{X : e^{t \operatorname{tr} X} = 1 \forall t\}$$

$$= \{X : \operatorname{tr} X = 0\}.$$

Since

$$SO(3) = O(3) \cap SL(3, \mathbb{R})$$

it follows that

$$\mathbf{so}(3) = \mathbf{o}(3) \cap \mathbf{sl}(3, \mathbb{R})$$

= $\{X : X' + X = 0, \text{ tr } X = 0\}$
= $\{X : X' + X = 0\}$

since a skew-symmetric matrix necessarily has trace 0.

The 3 matrices

$$U = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{pmatrix}, \ V = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ -1 & 0 & 0 \end{pmatrix}, \ W = \begin{pmatrix} 0 & -1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

form a basis for the vector space so(3).

We have

$$[V, W] = U;$$

and so by cyclic permutation of indices (or coordinates)

$$[W, U] = V, [U, V] = W.$$

Thus

$$so(3) = \langle U, V, W : [U, V] = W, [U, W] = -V, [V, W] = U \rangle.$$

Finally, su(2) and so(3) are isomorphic under the correspondence

$$e \leftrightarrow -2U, \ f \leftrightarrow -2V, \ q \leftrightarrow -2W.$$

However, the groups SU(2), SO(3) are not isomorphic, since

$$ZSU(2) = \{\pm I\} \text{ while } ZSO(3) = \{I\}.$$

4. Define a representation of a Lie algebra; and show how each representation α of a linear group G gives rise to a representation $\mathcal{L}\alpha$ of $\mathcal{L}G$.

Determine the Lie algebra of $SL(2,\mathbb{R})$; and show that this Lie algebra $sl(2,\mathbb{R})$ has just 1 simple representation of each dimension $1,2,3,\ldots$

Answer: Suppose L is a real Lie algebra. A representation of L in the complex vector space V is defined by giving a map

$$L \times V \to V : (X, v) \mapsto Xv$$

which is bilinear over \mathbb{R} and which satisfies the condition

$$[X, Y]v = X(Yv) - Y(Xv)$$

for all $X, Y \in L, v \in V$.

A representation of L in V is thus the same as a representation of the complexification $L_{\mathbb{C}}$ of L in V.

Suppose α is a representation of the linear group G, ie a homomorphism

$$\alpha: G \to \mathbf{GL}(n, \mathbb{C}).$$

Under the Lie correspondence this gives rise to a Lie algebra homomorphism

$$A = \mathcal{L}\alpha : L = \mathcal{L}G \to \mathbf{gl}(n, \mathbb{C}).$$

But now L acts on $V = C^n$ by

$$Xv = A(X)v.$$

This defines a representation of L in V since

$$[X,Y]v = A([X,Y])v$$

$$= [AX, AY]v$$

$$= ((AX)(AY) - (AY)(AX))v$$

$$= X(Yv) - Y(Xv).$$

We have

$$\mathbf{sl}(2,\mathbb{R}) = \{X \in \mathbf{Mat}(2,\mathbb{R}) : e^{tX} \in \mathbf{SL}(2,\mathbb{R}) \forall t \in \mathbb{R}\}$$

$$= \{X : \det e^{tX} = 1 \forall t\}$$

$$= \{X : e^{t \operatorname{tr} X} = 1 \forall t\}$$

$$= \{X : \operatorname{tr} X = 0\}.$$

The 3 matrices

$$H = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}, E = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}, F = \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}$$

form a basis for the vector space $\mathbf{sl}(2,\mathbb{R})$.

We have

$$[H, E] = 2E, [H, F] = -2F, [E, F] = H.$$

Thus

$$sl(2,\mathbb{R}) = \langle H, E, F : [H, E] = 2E, [H, F] = -2F, [V, W] = H \rangle.$$

Now suppose we have a simple representation of $\mathbf{sl}(2,\mathbb{R})$ on V. Suppose v is an eigenvector of H with eigenvalue λ :

$$Hv = \lambda v$$
.

Now

$$[H, E]v = 2Ev,$$

that is,

$$HEv - EHv = 2Ev.$$

In other words, since $Hv = \lambda v$,

$$H(Ev) = (\lambda + 2)Ev,$$

ie Ev is an eigenvector of H with eigenvalue $\lambda + 2$.

By the same argument E^2v, E^3v, \ldots are all eigenvectors of H with eigenvalues $\lambda + 4, \lambda + 6, \ldots$, at least until they vanish.

This must happen at some point, since V is finite-dimensional; say

$$E^{r+1}v = 0, E^rv \neq 0.$$

Similarly we find that

$$Fv, F^2v, \dots$$

are also eigenvectors of H (until they vanish) with eigenvalues $\lambda-2, \lambda-4, \ldots$. Again we must have

$$F^{s+1}v = 0, F^sv \neq 0$$

for some s.

Now let us write e_0 for $F^s v$, so that

$$Fe_0 = 0;$$

and let us set

$$e^i = E^i e_0$$

Then the e_i are all eigenvectors of H. Let us set $e_i = 0$ for i outside the range [0, n-1]. Suppose e_0 is a μ -eigenvector. Then e_i is a $(\mu + 2i)$ -egenvector. Let us suppose that there are n eigenvectors in the sequence, ie

$$e_{n-1} \neq 0, Ee_{n-1} = 0.$$

Now we show by induction that

$$Fe_i = \rho_i e_{i-1}$$

for each i. The result holds for i = 0 with $\rho_0 = 0$. Suppose it holds for i = 1, 2, ..., m. Then

$$Fe_{m+1} = FEe_m$$

$$= (EF - [E, F])e_m$$

$$= \rho_m Ee_{m-1} - He_m$$

$$= (\rho_m - \mu - 2m)e_m.$$

This proves the result, and also shows that

$$\rho_{i+1} = \rho_i - \mu - 2i$$

for each i. It follows that

$$\rho_i = -i\mu - i(i-1).$$

We must have $\rho_n = 0$. Hence

$$\mu = n - 1$$
.

We conclude that the subspace

$$\langle e_0, \ldots, e_{n-1} \rangle$$

is stable under $sl(2,\mathbb{R})$, and so must be the whole of V.

Thus we have shown that there is at most 1 simple representation of each dimension n, and we have determined this explicitly, if it exists. In fact it is a straightforward matter to verify that the above actions of H, E, F on $\langle e_0, \ldots, e_{n-1} \rangle$ do indeed define a representation of $\operatorname{sl}(2, \mathbb{R})$; so that this Lie algebra has exactly 1 simple representation of each dimension.

5. Show that a compact connected abelian linear group of dimension n is necessarily isomorphic to the torus \mathbb{T}^n .

Answer: If G is a abelian linear group then $\mathcal{L}G$ is trivial, ie [X,Y] = 0 for all $X,Y \in \mathcal{L}G$. For $e^{tX}, e^{tY} \in G$ commute for all t. If t is sufficiently small we can take logs, and deduce that $tX = \log(e^{tX}), tY = \log(e^{tY})$ commute. Hence X,Y commute.

The map

$$\Theta: \mathscr{L}G \to G$$

under which

$$X \mapsto e^X$$

is a homomorphism, since

$$X + Y \mapsto e^{X+Y} = e^X e^Y$$
.

For any linear group G, there exist open subsets $U \ni 0$ in $\mathcal{L}G$, $V \ni I$ in G such that $X \mapsto e^X$ defines a homeomorphism $U \to V$.

It follows that im $\Theta \subset \mathcal{L}G$ is an open subgroup of G. Since G is connected, im $\Theta = G$. Thus

$$G \cong \mathcal{L}G/\ker\Theta$$
.

Moreover, $\ker \Theta$ is discrete, since $U \cap \ker \Theta = \{0\}$. Thus

$$G \cong \mathbb{R}^n/K$$
,

where K is a discrete subgroup, and $n = \dim G$.

Lemma: A discrete subgroup $K \subset \mathbb{R}^n$ is necessarily $\cong \mathbb{Z}^d$ for some $d \leq n$, ie we can find a \mathbb{Z} -basis k_1, \ldots, k_d for K such that

$$K = \{n_1k_1 + \dots + n_dk_d : n_1, \dots, n_d \in \mathbb{Z}\}.$$

Proof: Let k_1 be one of the closest points to 0 in $K \setminus \{0\}$. Then let k_2 be one of the closest points to the subspace $\langle k_1 \rangle$ in $K \setminus \langle k_1 \rangle$, let k_3 be one of the closest points to the subspace $\langle k_1, k_2 \rangle$ in $K \setminus \langle k_1, k_2 \rangle$, and so on.

Then k_1, k_2, \ldots are linearly independent. So the process must end after $d \leq n$ steps:

$$K = \langle k_1, \dots, k_d \rangle.$$

Now suppose $k \in K$, say

$$k = \lambda_1 k_1 + \dots + \lambda_d k_d.$$

We show that $\lambda_1, \ldots, \lambda_d \in \mathbb{Z}$. Let

$$\lambda_d = r + \epsilon$$
,

where $r \in \mathbb{Z}$ and $|\epsilon| \leq 1/2$. Then

$$k - rk_d = \lambda_1 k_1 + \dots + \lambda_{d-1} k_{d-1} + \epsilon k_d$$

is closer to $\langle k_1, \ldots, k_{d-1} \rangle$ than is k_d . Hence $\epsilon = 0$, ie $\lambda_d \in \mathbb{Z}$.

Applying the same argument to

$$k - \lambda_d k_d = \lambda_1 k_1 + \dots + \lambda_{d-1} k_{d-1},$$

we deduce that $\lambda_{d-1} \in \mathbb{Z}$; and so successively $\lambda_{d-2}, \ldots, \lambda_1 \in \mathbb{Z}$

Thus k_1, \ldots, k_d is a Z-basis for K. Extend k_1, \ldots, k_d to a basis $k_1, \ldots, k_d, e_1, \ldots, e_{n-d}$ of \mathbb{R}^n . Then

$$G \cong \mathbb{R}^n/K \cong \mathbb{R}/\mathbb{Z} \oplus \cdots \oplus \mathbb{R}/\mathbb{Z}$$

 $\cong \mathbb{T}^d \oplus \mathbb{R}^{n-d}$.

Since G is compact, n - d = 0, ie

$$G \cong \mathbb{T}^n$$
.