

① For $G = \text{GL}_n(\mathbb{C})$ or \mathbb{R} I will describe various theorems which are valid also for other connected Lie groups

① Polar decomposition

$$G \stackrel{\approx}{\text{diffes}} K \times P$$

K - maximal compact $U(n)$ ($O(n)$)

P = eigenspace for Cartan involution $\lambda = 1$
symmetric matrices

② KAN , Iwasawa decomposition
(Gram-Schmidt process)

③ Maximal compact subgroups

④ Bruhat decomposition
(Gauss Method)

⑤ Maximal tori in compact groups
(presentation of an isometry in a canonical form)

Ad 2 Given a basis of \mathbb{R}^n

$$d_1, d_2, d_3 \dots d_n$$

We define

$$\beta_1 = \frac{d_1}{\|d_1\|} = d_{11} d_1$$

$$\beta_2 = \frac{\beta_2 - \langle \beta_2, \beta_1 \rangle \cdot \beta_1}{\| \quad \|} = \lambda_{12} d_1 + \lambda_{22} d_2$$

$$\beta_3 = \lambda_{13} d_1 + \lambda_{23} d_2 + \lambda_{33} d_3$$

⋮ get orthonormal basis

② In the matrix notation:

X = matrix with α_i as columns

U = --- with β_i as columns

U is unitary $U \in O(n)$ (or $U(n)$)
in the complex case

$$X \cdot \begin{bmatrix} \lambda_{ij} \\ \text{---} \\ 0 \end{bmatrix} = U$$

let $b = \begin{bmatrix} \lambda_{ij} \\ \text{---} \\ 0 \end{bmatrix}^{-1} \in B$ = group of upper triangular matrices.

We have proved that any matrix $X \in GL_n(\mathbb{R})$ can be presented as $X = ub$

B is called Borel subgroup. For any ^{connected} G it is defined as a maximal solvable ^{connected} subgroup of G .

Solvable means that in the sequence $B_0 > B_1 > B_2 \dots$, where $B_{i+1} = [B_i, B_i]$ is equal $B_i = \{1\}$ for large i .

For upper triangular matrices:

$$B_i = \begin{bmatrix} \lambda_{11} & * & \\ 0 & \lambda_{22} & * \\ & & \ddots \\ 0 & & & \lambda_{nn} \end{bmatrix}$$

A finer decomposition we get decomposing

3

$b = a \cdot m$, where

$$a = \begin{pmatrix} \lambda_{11}^{-1} & & 0 \\ & \ddots & \\ 0 & & \lambda_{nn}^{-1} \end{pmatrix} \quad m = \begin{pmatrix} 1 & & * \\ & 1 & \\ 0 & & 1 \\ & & & 1 \end{pmatrix}$$

Note that the diagonal entries λ_{ii}^{-1} (are real) and > 0 .

The presentation

$$X = u \cdot a \cdot m$$

where $u \in O(n)$ (or $U(n)$), $a \in \mathbb{R}_{>0}^n = A$
 and m is strictly upper triangular
 "nilpotent group" N

We have proved that

$$GL_n(\mathbb{R}) = K A N \quad \text{where}$$

$K = O(n)$ or $U(n)$ is the maximal compact subgroup.

This is the Iwasawa decomposition

it is valid for an arbitrary group with finite many components

k - maximal compact subgroup

a - abelian $[x, y] = 0$

n - nilpotent $n^0 = n$ $n^{i+1} = [n, n^i]$ $n^i = 0$ for $i \gg 0$

Moreover $\exp: \mathfrak{a} \rightarrow A$ and $\exp: \mathfrak{n} \rightarrow N$ are isomorphisms. Hence $G \cong_{\text{diff}} K \times \mathfrak{a} \times \mathfrak{n}$.

9) Ad 3 Maximal compact subgroups

Let K be a compact subgroup of $GL_n(\mathbb{C})$

There exists (always for locally compact groups) an invariant measure (Haar measure) on K .
Invariant means

$$\int_G f(g) d\mu(g) = \int_G f(g^h) d\mu(g) = \int_G f(hg) d\mu(g)$$

For compact groups can assume that $\mu(K) = 1$.

Using this measure we average a scalar/unitary product in \mathbb{R}^n (or \mathbb{C}^n)

$$\langle v, w \rangle_K = \int_K \langle gv, gw \rangle d\mu(g)$$

This new scalar product is K -invariant

$$\langle hv, hw \rangle_K = \int_K \langle ghv, ghw \rangle d\mu(g) = \int_K \langle gv, gw \rangle d\mu(g) = \langle v, w \rangle_K$$

Let d_1, \dots, d_n be an orthonormal basis of $\mathbb{R}^n / \mathbb{C}^n$ with respect to $\langle \cdot, \cdot \rangle_K$, and C be the matrix of the change of the basis $C = [d_1 \dots d_n]$.

Then CKC^{-1} preserves the standard scalar product. Hence $CKC^{-1} \in O(n)$

⑤ We have shown that each compact subgroup up to a conjugation is contained in the maximal compact subgroup $O(n)$ (or $U(n)$). It follows that any two ^{maximal} compact subgroups are conjugate.

This is true in general for any connected Lie group.

Let \mathcal{K} be the space of all maximal compact subgroups.

Theorem $\mathcal{K} \cong \mathbb{R}^d$ for some d .

(This is also true for any connected Lie group.)

Pf $GL_n(\mathbb{C})$ acts on \mathcal{K} transitively (via conjugation).

Therefore $\mathcal{K} = GL_n(\mathbb{C}) \cdot [U(n)]$ (orbit of $U(n)$), so $\mathcal{K} = GL_n(\mathbb{C}) / \text{normalizer of } U(n)$. What is $N(U(n))$?

The adjoint representation stabilizes the Lie algebra $\mathfrak{u}(n)$. Let $X \in \mathfrak{u}(n)$ (i.e. $X^* = -X$). Then

$$(g X g^{-1})^* = -g X g^{-1} \text{ for } g \in N(U(n))$$

$$\text{Hence } g^{*-1} X^* g^* = -g^{*-1} X g^* = -g X g^{-1}.$$

Therefore $\text{Ad } g^* g(X) = X$. But $\mathfrak{u}(n) + i\mathfrak{u}(n) = \mathfrak{gl}_n(\mathbb{C})$.

so $\text{Ad } g^* g = I$. Therefore $g \in U(n) = Z(GL_n(\mathbb{C}))$

$$\mathcal{K} = \frac{GL_n(\mathbb{C})}{U(n) \cdot Z(GL_n(\mathbb{C}))} = \frac{A \cdot N}{\mathbb{R}^*_{>0}} = \mathbb{R}^d$$

$$d = (n-1) + n(n-1) = n^2 - 1$$

⑥ Reduced echelon form - Gauss process (without transpositions)

Operations on columns:

- multiplication of a column by a scalar
- subtracting a column which is on the left

$$\left(\begin{array}{c} \curvearrowright \\ | \\ \end{array} \right)$$

Get a unique "reduced echelon form"

$$W = \begin{pmatrix} * & 1 & 0 & 0 \\ * & 0 & * & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{pmatrix}$$

- each column ends with 1
- the entries to the right of 1 is 0.

(algorithm: • Take first column, find the lowest nonzero entry and normalize to get 1.
• Kill all the entries to the right of 1.
• Take the second column and find the lowest nonzero entry - - - -)

All the 1's define a permutation

here $\Pi = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{pmatrix} \quad \begin{pmatrix} 1 & 2 & 3 & 4 \\ 3 & 1 & 4 & 2 \end{pmatrix}$

⑦

Permuting columns get $n = \begin{pmatrix} 1 & 0 & * & 0 \\ 0 & 1 & * & * \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$.

In matrix notation $w = n \cdot \pi$

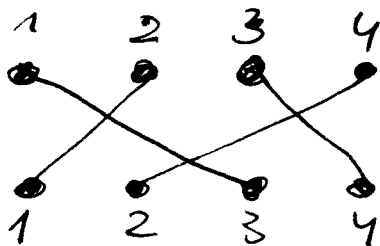
Theorem Any element of $g \in GL_n(\mathbb{C})$ can be factorised $g = n \pi b$, where $n \in N$, π is a permutation matrix $b \in B$. $GL_n = \bigsqcup_{\pi \in \Sigma_n} B \pi B$. π and b are unique.

n can be made unique if we assume that $n \in N \cap \pi N \pi^{-1}$ where N_- is the group of lower triangular matrices.

The homogeneous Space

$$GL_n/B = \bigsqcup_{\pi} B \pi B/B = \bigsqcup_{\pi} \underbrace{N \cap \pi N \pi^{-1}}_{\mathbb{C}^{l_n(\pi)}}$$

where $l_n(\pi) =$ length of free permutation



$$l(\pi) = 3$$

We show that $GL_n(\mathbb{C})/B = U(n)/T$

where $T = B \cap U(n) =$ maximal compact abelian connected = maximal torus

$$T = \left\{ \begin{bmatrix} e^{i\theta_1} & & & 0 \\ & \ddots & & \\ & & \ddots & \\ 0 & & & e^{i\theta_n} \end{bmatrix} \mid \theta_i \in [0, 2\pi) \right\} = (S^1)^n$$

(8) The natural map:

$$U(n)/T \longrightarrow GL_n(\mathbb{C})/B$$

(1) is surjective

(any basis can be transformed to orthonormal via Gram-Schmidt $GL_n(\mathbb{C}) = U(n)B$)

(2) To check injectivity: for $g_1, g_2 \in U(n)$

$$g_1 \cdot B = g_2 \cdot B \iff g_1^{-1}g_2 \in B \stackrel{?}{\implies} g_1^{-1}g_2 \in T$$

i.e. $B \cap U(n) = T$. ok.

The space $U(n)/T = GL_n(\mathbb{C})/B$ is a compact topological space. It has a structure of a complex manifold (as a quotient of a complex group by a complex group). It can be identified with the flag variety $FL(\mathbb{C}^n)$

$FL(\mathbb{C}^n) = \{ V_1 \subset V_2 \subset V_3 \subset \dots \subset V_n = \mathbb{C}^n \mid V_i \text{ is a linear vector space of dimension } i \}$

$$FL(\mathbb{C}^n) \subseteq \prod_{i=1}^n Grass_i(\mathbb{C}^n) \text{ (Grassmannians)}$$

Proof $GL_n(\mathbb{C})$ acts on $FL(\mathbb{C}^n)$.

- the action is transitive

(every flag can be translated to any other)

- stabilizer of the standard flag

$$\mathbb{C}^1 \subset \mathbb{C}^2 \subset \dots \subset \mathbb{C}^n$$

is equal to B . Hence $FL(\mathbb{C}^n) \cong GL_n(\mathbb{C})/B$.
(no problem with topology, since the spaces are compact)

⑨ General case. G reductive

— B - maximal ^{connected} solvable group
(in general it is)

— T maximal abelian connected group in K .

$T \cong (S^1)^n$, therefore it is called the maximal torus.

— $N(T)$ normalizer of T is $\{g \in K : gTg^{-1} = T\}$

Then the space

$$G/B = K/T$$

is called the generalized flag manifold. It is a compact complex manifold. Consider the action of B .

$(b, gB) \rightarrow bgB$.
Theorem (Bruhat decomposition)

$$G/B = \bigsqcup_{\pi \in W} B\pi B/B$$

the decomposition into B -orbits
the indexing set $W = N(T)/T$ is
the Weyl group of K .

Each orbit

$$B\pi B/B = B/\pi^{-1}B\pi/B \text{ is homeo } \mathbb{C}^{l(\pi)}$$

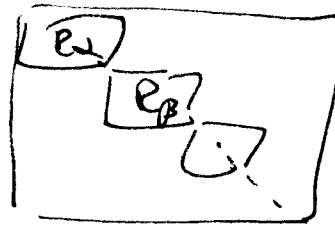
Remark Weyl group can be computed
using the complex torus $W = UT(\mathbb{C})/T(\mathbb{C})$

(10) Where $T(\mathbb{C})$ is the maximal connected abelian reductive subgroup of G ,

$$T(\mathbb{C}) = (\mathbb{C}^*)^n$$

It is a complexification of $T(\mathbb{R})$.

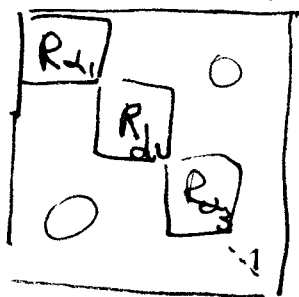
Exercises: For $G = \mathrm{GL}_n(\mathbb{C})$

- Show that indeed the group of diagonal matrices is the maximal connected abelian subgroup of $\mathrm{U}(n)$,
- blocks of rotations  is a maximal connected abelian subgroup in $\mathrm{SO}(n)$
- compute normalizers, show that for $\mathrm{U}(n)$ $W = NT/T = \Sigma_n$ group of permutations.
- What is $W = NT/T$ for $\mathrm{SO}(n)$?
- compute $T, NT, W = NT/T$ for $\mathrm{Sp}(n)$.
- Show that in general NT/T is finite

(11) Ad 5: Maximal tori in compact groups

Let $g \in SO(n)$.

Theorem GAL: there exists an orthonormal basis of \mathbb{R}^n such that in that basis g has a block form



where R_{d_i} is a rotation

Interpretation: choice of a basis \iff conjugation.

Theorem 1 Every element of $SO(n)$ belongs to a maximal torus hTh^{-1} .

Even more is true: A -connected commutative subgroup. Then there is an orthonormal basis which is good for each $g \in A$.

Conclusion: All maximal tori are conjugate.

Complex version: Every isometry is diagonalizable.

General theorem for compact groups: Every element belongs to some maximal torus. All tori are conjugate.