

ANGLES BETWEEN SUBSPACES IN N-DIMENSIONAL VECTOR SPACE

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ABSTRACT : In this paper, the concept of angles between two subspaces V and W in n -dimensional vector space R_n is introduced, and some properties of these angles are given to be used in the proof of one theorem which determines in R_n the number of subspaces w of different dimensions, inclining to a fixed subspace V at the same fixed angle α . It is of interest to note that this theorem remains valid in 3-dimensional vector space even for ordinary angles between vectors.

INTRODUCTION : It is clear that in 3-dimensional vector space there exist only 2 subspaces of different dimensions, which are inclined to a fixed subspace V at the same angle α , $0 \leq \alpha \leq 90^\circ$. Obviously, one of the two integers $(3 - \dim V)$ and $(4 - \dim V)$ equals 2, for $\dim V = 1$ if V is a straight line, and $\dim V = 2$ if V is a plane. Thus in 3-dimensional vector space the number of subspaces W of different dimensions, which are inclined to a fixed subspace V at the

same angle α is equal to one of the two integers $(3-\dim V)$ and $(4-\dim V)$. This fact is generalized in the present paper, where the concept of angles between subspaces in unitary n -dimensional vector space R_n is introduced and a theorem is proved to assure that if in R_n a subspace V of dimension m is fixed, and an angle γ is given in V , then the number of subspaces W of different dimensions, which are inclined to subspace V at the same angle γ equals one of the two integers $(n - m)$ and $(n + 1 - m)$.

BASIC LEMMAS : Let V and W be two subspaces in R_n , and let P_V and P_W be projection operators of R_n onto subspaces V and W respectively. If P_V^W is the restriction of P_V on W , and P_W^V is the restriction of P_W on V , then

$$\gamma = P_V^W P_W^V, \quad \vartheta = P_W^V P_V^W \quad (1)$$

are two linear operators in V and W respectively.

DEFINITION : Linear operators γ and ϑ determined by equalities (1) are called the angles between subspaces V and W . For angles γ and ϑ we can use the notations:

$$\gamma = \sphericalangle (V, W), \quad \vartheta = \sphericalangle (W, V).$$

(ii) $\alpha_0 = 0$. Here we have

$$m = \alpha_1 + \alpha_2 + \dots + \alpha_s + \alpha,$$

$$\dim W = m' = \alpha'_0 + m,$$

$$\alpha'_0 = \dim (W \cap V^\perp).$$

Since W is a proper subspace in R_n , α'_0 must satisfy the condition

$$0 \leq \alpha'_0 \leq n-m-1$$

and so in this case there are $(n-m)$ subspaces of dimensions $m, m+1, \dots, n-1$.

(iii) $m > \alpha_0 > 0$. In this case

$$m = \alpha_0 + \alpha_1 + \alpha_2 + \dots + \alpha_s + \alpha,$$

$$\dim W = m' = \alpha'_0 + m - \alpha_0,$$

where α'_0 must satisfy the condition

$$0 \leq \alpha'_0 \leq n-m$$

and so in this case there are $(n+1-m)$ subspaces W of dimensions $m - \alpha_0, m - \alpha_0 + 1, \dots, n - \alpha_0$, and the Theorem is proved.

REMARK 1 : In cases (ii) and (iii) it is easy to show how to construct any subspace W of given dimension m' to be inclined to V at the angle $\psi = \angle (V, W)$, where

$$m \leq m' \leq n-1 \quad \text{in case (ii)}$$

$$m - \alpha_0 \leq m' \leq n - \alpha_0 \quad \text{in case (iii)}$$

REMARK 2 : Examples show that two different subspaces W_1 and W_2 of the same dimension may satisfy the condition $\angle (V, W_1) = \angle (V, W_2)$. It is not difficult to prove that two subspaces W_1 and W_2 of the same dimension m are inclined to subspace V at the same angle $\psi = \angle (V, W_1) = \angle (V, W_2)$ if and only if there exists in R_n a unitary operator τ , which transforms W_1 into W_2 and induces in V a unit operator, i.e. τ is such that

$$\tau W_1 = W_2, \quad \tau v = v \quad \forall v \in V.$$

REMARK 3 : The concept of angles between subspaces in R_n is a rich concept which has important applications (see [2] and [3]).

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PROOF : Here also the proof is given only for \mathcal{V} . Let $\mathcal{V}(x) = \lambda x$. Since the length of any vector cannot be increased by projection, therefore

$$\|x\| \geq \|P_W(x)\| \geq \|P_V P_W(x)\| = \|\mathcal{V}(x)\| = \lambda \|x\|$$

Corollary 1 and relation $\|x\| \geq \lambda \|x\|$ imply that $0 \leq \lambda \leq 1$. To find the multiplicity of eigenvalue 1 for operator \mathcal{V} let, on one hand, $x \in (V \cap W)$; therefore

$$\mathcal{V}(x) = P_V P_W(x) = P_V(x) = x.$$

On the other hand, if $\mathcal{V}(x) = x$, then

$$\|x\| \geq \|P_W(x)\| \geq \|\mathcal{V}(x)\| = \|x\|$$

i.e. $\|x\| = \|P_W(x)\|$, which can be valid only when $P_W(x) = x$, and consequently $x \in (V \cap W)$. Actually we obtained that $\mathcal{V}(x) = x$ if and only if $x \in (V \cap W)$, and the Lemma is proved.

LEMMA 3 : Operators \mathcal{V} and \mathcal{P} have the same eigenvalues, different from zero. Moreover, each of these eigenvalues has the same multiplicity for \mathcal{V} and \mathcal{P} .

PROOF : Let $\psi(x) = \lambda x$, where $x \in V$, $\lambda \neq 0$. Then we obtain

$$\begin{aligned} \phi(P_W(x)) &= P_W P_V (P_W(x)) \\ &= P_W (P_V P_W(x)) \\ &= P_W (\psi(x)) \\ &= P_W (\lambda x) \\ &= \lambda (P_W(x)) \end{aligned}$$

i.e. λ is also an eigenvalue for operator ϕ , where corresponding eigenvector is $P_W(x)$.

Analogically, if $\phi(y) = \mu y$, $y \in W$, $\mu \neq 0$, then we obtain $\psi(P_V(y)) = \mu (P_V(y))$. Thus we proved that ψ and ϕ have the same eigenvalues, different from zero. Now, suppose that $\lambda \neq 0$ is an eigenvalue for ψ and β with multiplicities β and γ respectively. Let x_1, x_2, \dots, x_β be complete orthonormal system of eigenvectors for operator ψ , which corresponds to eigenvalue λ . From equality (2) we obtain

$$(P_W(x_i) \cdot P_W(x_j)) = (\psi(x_i) \cdot x_j)$$

$$\begin{aligned}
 &= \lambda (x_i \cdot x_j) \\
 &= \lambda \delta_{ij}
 \end{aligned}$$

where δ_{ij} is the Kronecker symbol, i.e. $\delta_{ij} = 1$ if $i = j$, $\delta_{ij} = 0$ if $i \neq j$; $i, j = 1, 2, \dots, \beta$. Consequently, $P_w(x_1), \dots, P_w(x_\beta)$ is an orthogonal system of eigenvectors for operator ϕ , corresponding to eigenvalue λ . Actually we proved that $\beta \leq \gamma$. Analogically we can prove that $\gamma \leq \beta$ and consequently $\beta = \gamma$. Proof is accomplished

From lemmas 1-3 we deduce that if $0, \lambda_1, \lambda_2, \dots, \lambda_s, 1$, ($0 < \lambda_1 < \lambda_2 < \dots < \lambda_s < 1$), are the eigenvalues of the operator ψ with multiplicities $\alpha_0, \alpha_1, \alpha_2, \dots, \alpha_s, \alpha$ respectively, then $0, \lambda_1, \lambda_2, \dots, \lambda_s, 1$ are also the eigenvalues of the operator ϕ with multiplicities $\alpha'_0, \alpha'_1, \alpha'_2, \dots, \alpha'_s, \alpha$ where

$$\alpha_0 = \dim (V \cap W^\perp), \quad \alpha'_0 = \dim (W \cap V^\perp), \quad \alpha = \dim (V \cap W).$$

It is also clear that

$$\dim V = m = \alpha_0 + \alpha_1 + \alpha_2 + \dots + \alpha_s + \alpha,$$

$$\dim W = m' = \alpha'_0 + \alpha'_1 + \alpha'_2 + \dots + \alpha'_s + \alpha.$$

and, consequently, $m = m'$ if and only if $\alpha_0 = \alpha'_0$.

Now we are ready to prove the following theorem which is the main aim of the present paper.

THEOREM : Let in R_n a proper subspace V of dimension m is fixed, and let ψ be a given angle in V . Then the number of proper subspaces W of different dimensions, which are inclined to V at the same angle $\psi = \angle(V, W)$ is equal to $(n+1-m)$ or $(n-m)$ according as α_0 satisfies or does not satisfy the condition $m > \alpha_0 > 0$ respectively.

PROOF : Let the eigenvalues of operator ψ be $0, \lambda_1, \lambda_2, \dots, \lambda_s, 1$, ($0 < \lambda_1 < \lambda_2 < \dots < \lambda_s < 1$), with multiplicities $\alpha_0, \alpha_1, \alpha_2, \dots, \alpha_s, \alpha$ respectively. Here α_0 plays the leading part. There are three possible cases.

(i) $\alpha_0 = m$. In this case V and W are mutually orthogonal, and so W coincides with any subspace in V^\perp . Since $\dim V^\perp = n-m$, we can construct in V^\perp subspaces W of dimensions $1, 2, \dots, n-m$, where subspace W with dimension $(n-m)$ coincides with V^\perp .

LEMMA 1 : Ψ and Φ are positive-semidefinite operators in V and W respectively. Moreover, Ψ and Φ will be positive-definite if and only if $(V \cap W^\perp) = 0$ and $(W \cap V^\perp) = 0$ respectively.

PROOF : We prove the lemma only for the operator Ψ . For any two vectors x and y from V we obtain

$$\begin{aligned}(\Psi(x).y) &= (P_V^W \cdot P_W^V (x).y) \\ &= (P_V \cdot P_W (x).y) \\ &= ((I - P_V^\perp) P_W (x).y) \\ &= (P_W (x).y) \\ &= (P_W(x).(P_W + P_W^\perp)(y))\end{aligned}$$

$$\begin{aligned}\therefore (\Psi(x).y) &= (P_W(x).P_W(y)) \quad (2) \\ &= ((I - P_W^\perp)(x).P_W(y)) \\ &= (x.P_W(y)) \\ &= (x.(P_V + P_V^\perp) P_W(y)) \\ &= (x.P_V P_W(y)) \\ &= (x.P_V^W P_W^V(y))\end{aligned}$$

$$\therefore (\mathcal{A}(x), y) = (x, \mathcal{A}(y)) \quad (3)$$

Equality (3) proves that \mathcal{A} is hermitian operator in V .

From (2) we obtain for every vector $x \in V$

$$(\mathcal{A}(x), x) = (P_W(x), P_W(x)) = \|P_W(x)\|^2 \geq 0$$

i.e. \mathcal{A} is positive-semidefinite operator in V . It is clear that \mathcal{A} will be positive-definite if and only if $P_W(x) \neq 0 \forall x \in V$, i.e. if and only if $(V \cap W^\perp) = 0$, and the proof is finished.

COROLLARY 1 : All eigenvalues of operators \mathcal{A} and \mathcal{B} are non-negative (see [1], P. 274).

COROLLARY 2: Zero is an eigenvalue for \mathcal{A} and \mathcal{B} with multiplicities α_0 and α'_0 respectively, where

$$\alpha_0 = \dim(V \cap W^\perp), \quad \alpha'_0 = \dim(W \cap V^\perp).$$

LEMMA 2 : All eigenvalues of operators \mathcal{A} and \mathcal{B} are included between 0 and 1, moreover, eigenvalue 1 has the same multiplicity α for \mathcal{A} and \mathcal{B} , where $\alpha = \dim(V \cap W)$.

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