MATRIX LIE GROUPS AND LIE GROUPS

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December 7, 2005

I. MATRIX LIE GROUPS

Definition: A matrix Lie group is a closed subgroup G_M of $GL(n, \mathbb{C})$

Thus if $\{A_m\}_{m=1}^{\infty}$ is any sequence of matrices in G_M , and $A_m \to A$ for some $A \in M_n(\mathbb{C})$, then either $A \in G_M$ or A is not invertible.

Example of a Group that is Not a Matrix Lie Group

Let $G^n_{\mathbb{Q}} = \{ \underset{\sim}{A} \in GL(n, \mathbb{C}) : \underset{\sim}{A} = [a_{ij}]^{n,n}_{i,j=1}, \text{ where } a_{ij} \in \mathbb{Q}, \forall i, j \}.$

Then there exists $\{A_m\}_{m=1}^{\infty} \subseteq G_{\mathbb{Q}}^n$ such that $A_m \to \pi \overset{\bullet}{\underset{\sim}{\sim}} \notin G_M$, but $\pi \overset{\bullet}{\underset{\sim}{\sim}}$ is invertible.

Thus $G^n_{\mathbb{Q}}$ is **not** a matrix Lie group.

Examples of Matrix Lie Groups

O(n), U(n), Sp(n), etc.

Another example is the **Heisenberg group** *H* described below:

Let
$$A = \left\{ \begin{bmatrix} 1 & a & b \\ 0 & 1 & c \\ 0 & 0 & 1 \end{bmatrix} : a, b, c \in \mathbb{R} \right\}$$

Note: If $B, C \in A$, then $BC \in A$

If
$$B = \begin{bmatrix} 1 & a & b \\ 0 & 1 & c \\ 0 & 0 & 1 \end{bmatrix}$$
, then $B^{-1} = \begin{bmatrix} 1 & -a & ac - b \\ 0 & 1 & -c \\ 0 & 0 & 1 \end{bmatrix} \in A$.

Then (A, \cdot) is a subgroup of $GL(3, \mathbb{R})$ and if $\{B_m\}_{m=1}^{\infty} \subseteq A$ with $B_m \to B$, then $B \in A$, so (A, \cdot) is a matrix Lie group, called the Heisenberg group H.

Facts about the Heisenberg group ${\cal H}$

1. $Z(H) = \left\{ \begin{bmatrix} 1 & 0 & b \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} : b \in \mathbb{R} \right\}$ [Exercise] 2. Let $\mathfrak{h} = \left\{ \begin{bmatrix} 0 & \alpha & \beta \\ 0 & 0 & \gamma \\ 0 & 0 & 0 \end{bmatrix} : \alpha, \beta, \gamma \in \mathbb{R} \right\}$. Then \mathfrak{h} is the Lie algebra of H. [Exercise] 3. Let $A = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$, $B = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$, $C = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}$.

Then $\{A, B, C\}$ is a basis for \mathfrak{h} .

4.
$$B^2 = 0 \text{ so } e^{tB} = \delta + tB = \begin{bmatrix} 1 & 0 & t \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Thus $Z(H) = \{ e^{tB} \approx : t \in \mathbb{R} \}.$

5.
$$[A, C] = B$$
 and $[A, B] = [C, B] = 0$ [Exercise]

II. LIE GROUPS

Definition: G_L is a (C^{∞}) – Lie group if $G_L = (X, \mathcal{T}, |\mathcal{A}|, \cdot)$ where

- 1. $(X, \mathcal{T}, |\mathcal{A}|)$ is a C^{∞} -manifold
- 2. (X, \cdot) is a group

3. $\cdot : X \times X \to X$ is a smooth function with respect to the smooth product structure on $X \times X$ and the smooth structure on X (determined by $|\mathcal{A}|$)

4. Letting inv : $X \to X$ be defined by inv $(x) = x^{-1}$, inv is a smooth function (with respect to $|\mathcal{A}|$)

The Lie Group G

 $\text{Let } X = \mathbb{R} \times \mathbb{R} \times S^1_{\mathbb{C}} = \big\{ (x, y, u) : x, y \in \mathbb{R} \text{ and } u \in S^1_{\mathbb{C}} = \{ z \in \mathbb{C} : |z| = 1 \} \big\}.$

Let $\mathcal{T}_{S^1_{\mathbb{C}}}$ be the subspace topology on $S^1_{\mathbb{C}}$ induced from \mathbb{C} .

Let \mathcal{T}_X be the standard product topology on X induced from $\mathcal{T}_{\mathbb{R}}$, the standard metric topology, and $\mathcal{T}_{S^1_c}$.

Note: \mathcal{T}_X is second countable and Hausdorff

Let $U_1 = \{e^{i\theta} : \theta_1 \in (0, 2\pi)\}$ and $U_2 = \{e^{i\theta} : \theta_2 \in (-\pi, \pi)\}.$

Let $V_1 = (0, 2\pi)$ and $V_2 = (-\pi, \pi)$.

Let $\varphi_1 : U_1 \to V_1$ be defined by $z \mapsto \{\text{unique } \theta_1 \in (0, 2\pi) \text{ such that } z = e^{i\theta_1} \}.$

Let $\varphi_2: U_2 \to V_2$ be defined by $w \mapsto \{ \text{unique } \theta_2 \in (-\pi, \pi) \text{ such that } w = e^{i\theta_2} \}.$

Let $\mathcal{A}_{S^1_{\mathbb{C}}} = \{(U_1, V_1, \varphi_1), (U_2, V_2, \varphi_2)\}$

Then $(S^1_{\mathbb{C}}, \mathcal{T}_{S^1_{\mathbb{C}}}, |\mathcal{A}_{S^1_{\mathbb{C}}}|)$ is a C^{∞} -manifold. [Exercise]

Via the standard product construction, with product atlas \mathcal{A}_X , we have that $(X, \mathcal{T}_X, |\mathcal{A}_X|)$ is a C^{∞} -manifold. [Exercise]

Note: If $z \in X$, then in each coordinate chart, $z = (x, y, e^{i\theta})$ for an appropriate choice of θ .

Define: $\cdot : X \times X \to X$ locally (i.e. in each coordinate chart) as

$$(x_1, y_1, u_1) \cdot (x_2, y_2, u_2) = (x_1 + x_2, y_1 + y_2, e^{ix_1y_2}u_1u_2)$$

This is well-defined on $X \times X$ (independent of choice of coordinate chart) [Exercise]

Facts about ·

- 1. · is associative [Exercise]
- 2. (0, 0, 1) is the identity element

3. $(x, y, u)^{-1} = (-x, -y, e^{ixy}u^{-1})$

Thus (X, \cdot) is a group.

Now \cdot and inv are smooth in each coordinate chart (by inspection), so are smooth.

Hence $G = (X, \mathcal{T}_X, |\mathcal{A}_X|, \cdot)$ is a Lie group.

III. EVERY MATRIX LIE GROUP IS A LIE GROUP

Every matrix Lie group G_M is a smooth embedded submanifold of $M_n(\mathbb{C})$ and hence a Lie group.

Idea of Proof:

For each point in G_M , take "small enough" neighborhood on which \log is defined to map neighborhood to Lie algebra \mathfrak{g} , which is a vector subspace of $M_n(\mathbb{C}) \cong \mathbb{C}^{n^2} \cong \mathbb{R}^{2n^2}$.

To do this formally, we need some facts.

Definition:
$$||X||_2 = \left(\sum_{k=1}^n \sum_{l=1}^n |X_{kl}|^2\right)^{\frac{1}{2}}$$
 for $X \in M_n(\mathbb{C})$

Proposition 1: If $X \in M_n(\mathbb{C})$ with $||X|| < \ell_n 2$, then $\log(e^X)$ is defined and $\log(e^X) = X$.

[Exercise: See Theorem 2.7 in "Lie Groups, Lie Algebras, and Representations", by Brian Hall]

Definition: Let $\varepsilon \in (0, \ell_n 2)$. Then let $U_{\varepsilon} = \{X \in M_n(\mathbb{C}) : ||X|| < \varepsilon\}$ and $V_{\varepsilon} = exp(U_{\varepsilon})$

Note: By Proposition 1, V_{ε} is open in $M_n(\mathbb{C})$

Proposition 2: Suppose $G_M \subseteq GL(n, \mathbb{C})$ is a matrix Lie group with Lie algebra \mathfrak{g} . Then there exists $\varepsilon \in (0, \ell_n 2)$ such that for all $A \in V_{\varepsilon}$, we have $A \in G_M \Leftrightarrow \ell_{\mathfrak{S}} A \in \mathfrak{g}$.

[Exercise: See Theorem 2.27 in "Lie Groups, Lie Algebras, and Representations", by Brian Hall]

Proposition 3: Every matrix Lie group G_M is a smooth embedded submanifold of $M_n(\mathbb{C})$ and hence a Lie group

Proof:

Let $\varepsilon \in (0, \ln 2)$.

Let \mathcal{T}_{G_M} be the subspace topology on G_M .

Let $A_0 \in G_M$. Let C = 0. $\mathrm{Then} \underset{\sim}{A_0} = \underset{\sim}{A_0} \underset{\sim}{\delta} = \underset{\sim}{A_0} \underset{\sim}{\exp(C)} \in \underset{\sim}{A_0} \underset{\sim}{\exp(U_\varepsilon)} = \underset{\sim}{A_0} V_\varepsilon.$

Since V_{ε} is open in $M_n(\mathbb{C})$ and multiplication by A_0 is a homeomorphism onto A_0V_{ε} , A_0V_{ε} is open in $M_n(\mathbb{C})$.

Thus $A_0 V_{\varepsilon}$ is an open neighborhood of A_0 .

Note: $X \in A_0 V_{\varepsilon} \Leftrightarrow A_0^{-1} X \in V_{\varepsilon}$, and by Proposition 2, $A_0^{-1} X \in V_{\varepsilon} \Leftrightarrow \log(A_0^{-1} X) \in \mathfrak{g}$ Then define $\varphi_{A_0} : A_0 V_{\varepsilon} \to \mathfrak{g}$ by $\varphi_{A_0}(X) = \log(A_0^{-1}X).$

Then, by Proposition 2, φ is a well-defined homeomorphism. [Exercise]

Now $\mathfrak{g} \subseteq M_n(\mathbb{C})$, and \mathfrak{g} is a vector space, so \mathfrak{g} is a vector subspace of $M_n(\mathbb{C})$.

Let $\{v_1, \ldots v_k\}$ be a basis for \mathfrak{g} .

Extend $\{v_1, \ldots, v_k\}$ to a basis $\{v_1, \ldots, v_{n^2}\}$ for $M_n(\mathbb{C})$.

Let $\eta: M_n(\mathbb{C}) \to \mathbb{R}^{2n^2}$ be defined by

$$\eta\left(\sum_{i=1}^{n^2} a_i v_i\right) = (\operatorname{Re} a_1, \operatorname{Im} a_1, \operatorname{Re} a_2, \operatorname{Im} a_2, \dots, \operatorname{Re} a_n, \operatorname{Im} a_n)$$

Furthermore, $\eta|_{\mathfrak{g}}^{\eta(\mathfrak{g})}: \mathfrak{g} \to \mathbb{R}^{2k} \times \{0\}^{2n^2-2k}$ is a linear isomorphism.

Then η is a linear isomorphism.

[Exercise]

[Exercise]

Let $\Phi_{A_0} = \eta |_{\mathfrak{g}}^{\eta(\mathfrak{g})} \circ \varphi_{A_0}.$

Then $\Phi_{A_0}(A_0 V_{\varepsilon}) = \mathbb{R}^{2k} \times \{0\}^{2n^2 - 2k} \subseteq \mathbb{R}^{2n^2}$, so is a smooth embedded submanifold of $M_n(\mathbb{C})$.

Then $(A_0 V_{\varepsilon}, \mathbb{R}^{2k}, \pi_{2k} \circ \Phi_{A_0})$ is a chart for A_0 .

Let
$$\mathcal{A} = \{ (\underset{\sim}{B}V_{\varepsilon}, \mathbb{R}^{2k}, \pi_{2k} \circ \Phi_{\underline{B}}) : \underset{\sim}{B} \in G_M \}.$$

Then $(G_M, \mathcal{T}_{G_M}, |\mathcal{A}|, \cdot)$, where \cdot is standard matrix multiplication, is a Lie group.

IV. NOT EVERY LIE GROUP IS A MATRIX LIE GROUP

In fact, we will show even more.

Namely, not every Lie group is algebraically isomorphic to a matrix Lie group!

Nilpotent Matrix Lemma

Definition: A matrix $\underset{\sim}{X} \in M_n(\mathbb{R})$ is called **nilpotent** if there exists $k \in \mathbb{N}$ such that $\underset{\sim}{X}^k = 0$.

Lemma: If $X \in M_n(\mathbb{R})$ is a nonzero nilpotent matrix, then for all nonzero real numbers $t, e^{tX} \neq \delta$.

Proof:

Let $X \neq 0$ be a nilpotent matrix, and suppose, by way of contradiction, there exists $t_0 \in \mathbb{R}$ such that $t_0 \neq 0$ and $e^{t_0 X} = \delta$.

Since $\underset{\sim}{X}$ is nilpotent, there exists $k \in \mathbb{N}$ such that $\underset{\sim}{X}^k = 0$.

Let $t \in \mathbb{R}$.

Then

$$e^{tX} = \delta + tX + \frac{(tX)^2}{2!} + \dots + \frac{(tX)^k}{k!} + \frac{(tX)^{k+1}}{(k+1)!} + \dots$$
$$= \delta + tX + \frac{t^2X^2}{2!} + \dots + \frac{t^{k-1}X^{k-1}}{(k-1)!}$$

Let c_{ij}^l be the ijth entry of $\underset{\sim}{X}^l$.

Then
$$(e^{tX}_{\sim})_{ij} = \delta_{ij} + c^1_{ij}t + \frac{c^2_{ij}}{2!}t^2 + \dots + \frac{c^{k-1}_{ij}}{(k-1)!}t^{k-1}.$$

Hence there exists polynomials $r_{ij}(t)$ such that $(e^{tX}_{~~})_{ij} = r_{ij}(t)$. (1)

Now let $m \in \mathbb{N}$.

Then
$$(e^{t_0 X})^m = \delta^m$$
, so $e^{m t_0 X} = \delta^\infty$.

Then
$$(e^{mt_0X})_{ij} = \rho_{ij}(mt_0)$$
, so $\rho_{ij}(mt_0) = \delta_{ij}$.

Let $\tilde{\rho_{ij}}(t) = \rho_{ij}(t) - \delta_{ij}$.

Now, if by way of contradiction, $p_{ij}(t)$ is nonconstant, then $\tilde{p_{ij}}(t)$ is nonconstant and has roots mt_0 , for all $m \in \mathbb{N}$.

Thus $\tilde{r_{ij}}(t)$ has infinitely many roots, violating the Fundamental "N-th root" Theorem of Algebra.

Thus $p_{ij}(t)$ is constant, i.e. there exists $c_{ij} \in \mathbb{R}$ such that $p_{ij}(t) = c_{ij}$.

Thus, by (1), for all $t \in \mathbb{R}$, $(e^{tX})_{ij} = c_{ij}$.

Letting $\underset{\sim}{C} = [c_{ij}]_{i,j=1,1}^{n,n}$, we have $e^{tX} = \underset{\sim}{C}$.

Then $\frac{d}{dt}(e^{tX}) = 0$, so $e^{tX} \stackrel{X}{\sim} = 0$.

Since this holds for all $t \in \mathbb{R}$, it holds for t = 0, so $e^{\overset{0}{\sim}} X = \overset{0}{\sim}$.

Thus $\underset{\sim}{\delta} X = \underset{\sim}{0}$, so $\underset{\sim}{X} = \underset{\sim}{0}$, a contradiction.

Relate the Heisenberg matrix Lie group H to the Lie group G

Define $\Phi: H \to G$ by $\begin{bmatrix} 1 & a & b \\ 0 & 1 & c \\ 0 & 0 & 1 \end{bmatrix} \mapsto (a, c, e^{ib})$

Then Φ is a surjective homomorphism. [Exercise]

Then
$$\&_{e\pi} \Phi = \left\{ \begin{bmatrix} 1 & 0 & 2\pi n \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} : n \in \mathbb{Z} \right\} = \{ e^{2\pi n B} : n \in \mathbb{Z} \}$$
 [Exercise]

Let $N = \ker \Phi$.

By the 1st Isomorphism Theorem, $\frac{H}{N} \cong G$.

Definition: Φ is said to be a **Lie group homomorphism** from Lie group $G_L = (X_1, \mathcal{T}_1, |\mathcal{A}_1|, \cdot_1)$ to Lie group $H_L = (X_2, \mathcal{T}_2, |\mathcal{A}_2|, \cdot_2)$ if the following two conditions are met:

- 1. $\Phi: (X_1, \mathcal{T}_1, |\mathcal{A}_1|) \to (X_2, \mathcal{T}_2, |\mathcal{A}_2|)$ is smooth
- 2. $\Phi: (X_1, \cdot_1) \to (X_2, \cdot_2)$ is a homomorphism.

Then we write $\Phi: G_L \to H_L$.

Definition: Let G_L be a Lie group. Let \mathfrak{g} be any (unrelated) Lie algebra. Then a **finite-dimensional** complex representation of G_L (resp. \mathfrak{g}) is a Lie group homomorphism $\Pi : G \to GL(n, \mathbb{C})$ (resp. Lie algebra homomorphism $\pi : \mathfrak{g} \to \mathfrak{gl}(n, \mathbb{C}) = M_n(\mathbb{C})$).

If Π (resp. π) is injective, then we say that Π (resp. π) is **faithful**.

Theorem: Let Σ be any finite dimensional representation of H. If $N \subseteq \ker \Sigma$, then $Z(H) \subseteq \ker \Sigma$

Proof:

Let Σ be any finite dimensional representation of H.

Let
$$\sigma : \mathfrak{h} \to \mathfrak{gl}(n, \mathbb{R})$$
 be defined by $\sigma(\underline{X}) = \frac{\mathrm{d}}{\mathrm{d}t} \left[\Sigma(e^{t\underline{X}}) \right] \Big|_{t=0}$.

Then σ is a finite dimensional representation of \mathfrak{h} , and $\Sigma(e^{X}) = e^{\sigma(X)}$. [Exercise]

Since σ is Lie algebra homomorphism,

$$[\sigma(\underset{\sim}{A}), \sigma(\underset{\sim}{C})] = \sigma(\underset{\sim}{B}) \text{ and } [\sigma(\underset{\sim}{A}), \sigma(\underset{\sim}{B})] = [\sigma(\underset{\sim}{C}), \sigma(\underset{\sim}{B})] = \underset{\sim}{0}.$$

Let $F = \sigma(B)$.

Let $\{\lambda_1, \ldots, \lambda_n\}$ be the eigenvalues for F_{\sim} and F the associated linear operator.

Let $V_{\lambda_i} = \{ \underbrace{v \in \mathbb{C}^n : (F - \lambda_i \underbrace{\delta})^k \underbrace{v}_{i=0} \text{ for some } k \}$ (generalized eigenspace). Let $\underbrace{v \in V_{\lambda_i}}_{i=0}$ for some $i \in \{1, \dots, n\}$.

Then
$$(\underset{\sim}{F} - \lambda_i \underset{\sim}{\delta})^k \underset{\sim}{F} v = \underset{\sim}{F} (F - \lambda_i \underset{\sim}{\delta})^k v = \underset{\sim}{F} \cdot \underset{\sim}{0} = \underset{\sim}{0}$$
, so $\underset{\sim}{F} v \in V_{\lambda_i}$.

Hence V_{λ_i} is invariant under *F*.

Let $F_{\lambda_i} = F|_{V_{\lambda_i}}$.

Note: $F_{\lambda_i} - \lambda_i \underbrace{\delta}_{\sim}$ is nilpotent.

Now let λ be an eigenvalue of $\underset{\sim}{F} = \sigma(\underset{\sim}{B})$.

Since $\sigma(\underline{A})$ and $\sigma(\underline{C})$ commute with $\sigma(\underline{B})$, they also leave V_{λ} invariant. [Exercise] Now $t_{\tau}(\sigma(\underline{B})|_{V_{\lambda}}) = t_{\tau}([\sigma(\underline{A})|_{V_{\lambda}}, \sigma(\underline{C})|_{V_{\lambda}}]) = 0$, since the trace of a commutator is zero.

However, $\operatorname{tr}(\sigma(B)|_{V_{\lambda}}) = \operatorname{tr}(\lambda \delta|_{V_{\lambda}}) = \lambda \operatorname{tr}(\delta|_{V_{\lambda}}) = \lambda \dim(V_{\lambda}).$

Thus $\lambda \dim(V_{\lambda}) = 0.$

Now $\dim(V_{\lambda}) \neq 0$, since λ is an eigenvalue, so $\lambda = 0$.

Hence, for all $i, F_{\lambda_i} - \lambda_i \underbrace{\delta}_{\sim} = F_{\lambda_i}$.

Thus F_{λ_i} is nilpotent for each *i*.

Fact: $\mathbb{C}^n = V_{\lambda_1} \oplus \cdots \oplus V_{\lambda_n}$ [Exercise]

Thus $\underset{\sim}{F} = \sigma(\underset{\sim}{B})$ is nilpotent.

Now $N = \{e^{2\pi nB} : n \in \mathbb{Z}\} \subseteq \ker \Sigma$ (hypothesis), so for all $n \in \mathbb{Z}, \Sigma(e^{2\pi nB}) = \delta$.

Hence, $e^{2\pi n \sigma(B)} = \delta$ for all $n \in \mathbb{Z}$. (1)

If, by way of contradiction, $\sigma(B) \neq 0$, then $\sigma(B)$ is a nonzero nilpotent matrix, so by the Nilpotent Matrix Lemma, $e^{t\sigma(B)} \neq \delta$ for all $t \in \mathbb{R}$ with $t \neq 0$, which contradicts (1).

Thus $\sigma(\underline{B}) = \underset{\sim}{0}$.

Now let $X \in Z(H)$.

Then there exists $t \in \mathbb{R}$ such that $X = e^{tB} \sim$.

Then $\Sigma(X) = \Sigma(e^{tB}) = e^{t\sigma(B)} = e^{t\cdot 0} = \delta$.

Thus $X \in \ker \Sigma$, so $Z(H) \subseteq \ker \Sigma$.

Proposition: The Lie group G has no faithful finite dimensional representations.

Proof

Suppose $\Psi : G \to GL(n, \mathbb{C})$ is a finite dimensional representation of G.

Then let $\Sigma = \Psi \circ \Phi : H \to GL(n, \mathbb{C}).$

Then Σ is a finite dimensional representation of H.

Let $X \in N = \ker \Phi$. Then $\Phi(X) = \delta$.

Then $\Sigma(X) = \Psi(\Phi(X)) = \Psi(\delta) = \delta$, so $X \in \ker \Sigma$.

Thus $N \subseteq \ker \Sigma$.

Then, by the above Theorem, $Z(H) \subseteq \ker \Sigma$.

Since Z(H) is nontrivial, $k_{e\pi} \Sigma$ is nontrivial, so Σ is not injective.

Thus G has no faithful finite dimensional representation.

Now we show that G is not isomorphic to any matrix Lie group:

Assume, by way of contradiction, that there exists an isomorphism $\eta : G \to G_M$ for some matrix Lie group G_M . Then $inc : G_M \to GL(n, \mathbb{C})$ is an injective Lie group homomorphism.

Hence $inc \circ \eta : G \to GL(n, \mathbb{C})$ is an injective Lie group homomorphism, so $inc \circ \eta$ is a faithful finite dimensional representation, which is a contradiction to the above proposition.

Thus G is not isomorphic to any matrix Lie group.

Note: Since $G \cong \frac{H}{N}$ and since H is a matrix Lie group, we see that matrix Lie groups are not preserved by taking quotients.