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LINEARLY INDUCED MAPPINGS BETWEEN  
CONES OF QUADRATIC FORMS

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## LINEARLY INDUCED MAPPINGS BETWEEN CONES OF QUADRATIC FORMS

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### 1. INTRODUCTION

Mappings between linear cones have been studied in [NS77a], [NS77b], [Sch78], [Sch79b], [Sch81], and [Sch79a]. The purpose of the present paper is twofold. First, we give proofs of two theorems that were announced without proof in [NS77b] (where they were designated as Theorems 1 and 3). These theorems deal with linear cones consisting of quadratic forms over finite-dimensional real-linear spaces. The first of these, called Theorem 1 here, states that there is an inclusion-reversing one-to-one correspondence between the lattice of subspaces of a given space and the lattice of faces of the cone of quadratic forms on that space. The second, called Theorem 2 here, states that cone-isomorphisms between cones of quadratic forms are induced by linear isomorphisms between the underlying spaces (*i. e.*, the linear spaces which are the domains of the forms).

The second purpose of the paper is to show (Theorem 3 here) that a cone-linear mapping  $F$  from one cone of quadratic forms to another is induced by a linear mapping between the underlying spaces if and only if both  $F$  and its cone-transpose are face-preserving mappings.<sup>1</sup>

One of the reasons for studying the mappings described above is the possibility of generalizations to include the case when the cones of quadratic forms are replaced by

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<sup>1</sup>The proof of Thm. 2 presented here was found by R.A; it is different and more direct than the one W.N. had in mind when [NS77a] was published. Thm. 3 was discovered recently by R.A.

Hermitian forms over complex-linear spaces, which arise in the study of quantum mechanics (see [Art78]). These generalizations, as well generalizations which apply to forms over quaternionic-linear spaces, will be deferred to future papers.

The notation and terminology of [Nol87] is used in this paper. In particular,  $\mathbb{N}$  denotes the set of all natural numbers and  $\mathbb{IP}$  the set of all *positive* real numbers (both including zero). A superscript  $\times$  indicates the removal of zero; in particular  $\mathbb{IP}^\times$  denotes the set of all *strictly positive* real numbers. Given  $n \in \mathbb{N}^\times$ , we denote by  $n^{\downarrow}$  the set consisting of the first  $n$  non-zero natural numbers. The collection of all subsets of a given set  $\mathcal{S}$  is denoted by  $\text{Sub } \mathcal{S}$ . Given a mapping  $\phi$  and subsets  $\mathcal{A}$  of its *domain*  $\text{Dom } \phi$  and  $\mathcal{B}$  of its *codomain*  $\text{Cod } \phi$ , we denote the *image* of  $\mathcal{A}$  under  $\phi$  by  $\phi_{>}(\mathcal{A}) := \{\phi(x) \mid x \in \mathcal{A}\}$  and the *pre-image* of  $\mathcal{B}$  under  $\phi$  by  $\phi^{<}(\mathcal{B}) := \{x \in \text{Dom } \phi \mid \phi(x) \in \mathcal{B}\}$ . If  $\phi_{>}(\mathcal{A}) \subset \mathcal{B}$ , we define the *adjustment*  $\phi|_{\mathcal{A}}^{\mathcal{B}}: \mathcal{A} \rightarrow \mathcal{B}$  of  $\phi$  by

$$\phi|_{\mathcal{A}}^{\mathcal{B}}(x) := \phi(x) \quad \text{for all } x \in \mathcal{A}.$$

If  $\phi$  is bijective, we denote its *inverse* by  $\phi^{\leftarrow}: \text{Cod } \phi \rightarrow \text{Dom } \phi$ .

Let a set  $\mathcal{A}$  and  $\mathcal{S} \in \text{Sub } \mathcal{A}$  be given. We denote by  $\mathbf{1}_{\mathcal{S} \subset \mathcal{A}} \in \text{Map}(\mathcal{S}, \mathcal{A})$  the *inclusion mapping*, *i.e.*, the mapping which satisfies  $\mathbf{1}_{\mathcal{S} \subset \mathcal{A}}(x) = x$  for all  $x \in \mathcal{S}$ . We abbreviate  $\mathbf{1}_{\mathcal{A}} := \mathbf{1}_{\mathcal{A} \subset \mathcal{A}}$ , so  $\mathbf{1}_{\mathcal{A}}$  is the *identity* mapping on  $\mathcal{A}$ .

When we say “let a linear space be given” (or equivalent language), we mean “let a finite-dimensional real linear space be given”. When dealing with linear spaces, we extensively use the notation, terminology, and results of Chapters 1 and 2 of [Nol87]. In particular, when a linear space  $\mathcal{V}$  is given, we identify  $\mathcal{V}^{**} \cong \mathcal{V}$ .

Let a linear space  $\mathcal{V}$  and a subset  $\mathcal{S}$  of  $\mathcal{V}$  be given. We note that the *closure*<sup>2</sup> of  $\mathcal{S}$  remains unchanged if  $\mathcal{V}$  is replaced by a subspace of  $\mathcal{V}$  that includes  $\mathcal{S}$ . The *interior* of  $\mathcal{S}$ , however, depends not only on  $\mathcal{S}$  but also on the imbedding space  $\mathcal{V}$ ; we write  $\text{Int}_{\mathcal{V}} \mathcal{S}$  for the interior of  $\mathcal{S}$  to make this dependence on  $\mathcal{V}$  explicit (See [Nol87], Sect. 53).

The collection of all subspaces of  $\mathcal{V}$  is denoted by  $\text{Subsp } \mathcal{V}$ . For each  $\mathcal{U} \in \text{Subsp } \mathcal{V}$ , we denote by  $\Omega_{\mathcal{V}/\mathcal{U}} \in \text{Lin}(\mathcal{V}, \mathcal{V}/\mathcal{U})$  the *quotient mapping*; *i.e.*, the mapping which satisfies  $\Omega_{\mathcal{V}/\mathcal{U}}v := v + \mathcal{U}$  for all  $v \in \mathcal{V}$ .

Let a second linear space  $\mathcal{W}$  and a (not necessarily linear) mapping  $\phi: \mathcal{V} \rightarrow \mathcal{W}$  be given. We call  $\text{Null } \phi := \phi^{<}(\{0\})$  the **nullset** of  $\phi$ .<sup>3</sup> We record several elementary facts for later reference:

**Proposition 1.1.** *Let sets  $\mathcal{A}, \mathcal{B}, \mathcal{C}$  and a surjective mapping  $\alpha: \mathcal{C} \rightarrow \mathcal{A}$  be given. Then the mapping*

$$(1.1) \quad (\phi \mapsto \phi \circ \alpha): \text{Map}(\mathcal{A}, \mathcal{B}) \rightarrow \text{Map}(\mathcal{C}, \mathcal{B})$$

*is injective.*

**Proposition 1.2.** *Let  $\mathcal{U} \in \text{Subsp } \mathcal{V}$  be given. Then  $\mu \Omega_{\mathcal{V}/\mathcal{U}} \in \mathcal{U}^\perp$  for all  $\mu \in (\mathcal{V}/\mathcal{U})^*$  and*

$$(1.2) \quad (\mu \mapsto \mu \Omega_{\mathcal{V}/\mathcal{U}}): (\mathcal{V}/\mathcal{U})^* \rightarrow \mathcal{U}^\perp$$

<sup>2</sup>All topological terms are to be understood in the context of the usual topologies for finite-dimensional spaces; see Chapter 5 of [Nol87].

<sup>3</sup>In [Nol87], this notation was used only for the case in which  $\phi$  is a linear mapping; in that case  $\text{Null } \phi$  is a subspace and is called the *nullspace* of  $\phi$ .

is a linear isomorphism.

**Proposition 1.3.** *Let  $L$  be a linear mapping. Then there is exactly one linear isomorphism  $\tilde{L}: \text{Dom } L / \text{Null } L \rightarrow \text{Rng } L$  such that*

$$(1.3) \quad L = \Omega_{\text{Dom } L / \text{Null } L} \tilde{L} \mathbf{1}_{\text{Rng } L \subset \text{Cod } L}.$$

**Corollary 1.** *Let  $L$  and  $L'$  be surjective linear mappings such that  $\text{Dom } L = \text{Dom } L'$  and  $\text{Null } L = \text{Null } L'$ . Then there is exactly one linear isomorphism  $A: \text{Cod } L \rightarrow \text{Cod } L'$  such that  $L' = AL$ .*

**Corollary 2.** *Let  $L$  and  $L'$  be injective linear mappings such that  $\text{Rng } L = \text{Rng } L'$ . Then there is exactly one linear isomorphism  $A: \text{Dom } L \rightarrow \text{Dom } L'$  such that  $L = L'A$ .*

## 2. LINEAR CONES

Throughout this section, we assume that a linear space  $\mathcal{W}$  is given. A subset  $\mathcal{P}$  of  $\mathcal{W}$  is called a **linear cone** in  $\mathcal{W}$  if it is stable under addition and under scalar multiplication by *strictly positive* real numbers, i.e., if  $\mathcal{P} + \mathcal{P} \subset \mathcal{P}$  and  $\mathbb{P}^\times \mathcal{P} \subset \mathcal{P}$ . Linear cones are convex sets. The interior and the closure of a given linear cone are again linear cones. The intersection of a collection of linear cones is again a linear cone. Hence, for every subset  $\mathcal{S}$  of  $\mathcal{W}$ , there is exactly one smallest linear cone that includes  $\mathcal{S}$ ; we call this linear cone the **cone-span** of  $\mathcal{S}$  and denote it by  $\text{Csp } \mathcal{S}$  (see [Nol87], Sect. 03)

For the remainder of this section, we assume that a linear cone  $\mathcal{P} \in \mathcal{W}$  is given.

If  $\mathcal{P}$  is not empty, then its *linear span* is given by  $\text{Lsp } \mathcal{P} = \mathcal{P} - \mathcal{P}$ . Thus  $\mathcal{P}$  spans  $\mathcal{W}$  if and only if  $\mathcal{P} - \mathcal{P} = \mathcal{W}$ . The **dimension** of a linear cone  $\mathcal{P}$ , denoted by  $\dim \mathcal{P}$ , is defined to be the dimension  $\dim \text{Lsp } \mathcal{P}$  of its linear span.

A linear cone that is included in  $\mathcal{P}$  is called a **subcone** of  $\mathcal{P}$ . We say that a subcone  $\mathcal{F}$  of  $\mathcal{P}$  is a **face** of  $\mathcal{P}$  if it includes  $\mathcal{P} \cap \{0\}$ <sup>4</sup> and

$$(2.1) \quad u + v \in \mathcal{F} \implies u, v \in \mathcal{F} \quad \text{for all } u, v \in \mathcal{P}.$$

The intersection of a collection of faces of  $\mathcal{P}$  is again a face of  $\mathcal{P}$ . Hence, for a given subset  $\mathcal{S}$  of  $\mathcal{P}$ , there is exactly one smallest face of  $\mathcal{P}$  that includes  $\mathcal{S}$ ; we call this face the **facial span** of  $\mathcal{S}$ , and denote it by  $\text{Fcsp } \mathcal{S}$ . Of course,  $\mathcal{P}$  is a face of itself. A face of  $\mathcal{P}$  which is a proper subset of  $\mathcal{P}$  is called a **proper face** of  $\mathcal{P}$ . A one-dimensional face of  $\mathcal{P}$  is called an **extreme ray** of  $\mathcal{P}$ . The concepts of face, facial span, and extreme ray do not depend on the linear space in which  $\mathcal{P}$  is considered to be a linear cone.

**Proposition 2.1.** *Assume that  $\mathcal{P}$  is not empty. Then  $\mathcal{P}$  spans  $\mathcal{W}$  if and only if  $\text{Int}_{\mathcal{W}} \mathcal{P}$  is non-empty.*

*Proof.* Since  $\mathcal{P}$  is convex, this result is an immediate consequence of Prop. 6 of Sect. 54 of [Nol87].  $\square$

**Proposition 2.2.** *For every  $u \in \text{Int}_{\mathcal{W}} \mathcal{P}$ , we have  $\text{Fcsp } \{u\} = \mathcal{P}$ .*

<sup>4</sup>This definition is revised relative to the one presented in [NS77b]; the first condition has been added to insure that a face of a cone with zero contains the zero and is thus non-empty. This revision is necessary for Thm. 1 of [NS77b] (as well as Thm. 1 of this paper) to be correct as stated.

*Proof.* Let  $\mathbf{u} \in \text{Int}_{\mathcal{W}} \mathcal{P}$  be given and put  $\mathcal{F} := \text{Fcsp} \{\mathbf{u}\}$ . Let  $\mathbf{v} \in \mathcal{P}$  be given. Since  $\mathbf{u} \in \text{Int}_{\mathcal{W}} \mathcal{P}$ , we may and do choose  $\epsilon \in \mathbb{P}^{\times}$  such that  $\mathbf{w} := -\epsilon\mathbf{v} \in \mathcal{P}$  and hence  $\mathbf{w} + \epsilon\mathbf{v} = \mathbf{u}$ . Since  $\mathbf{u} \in \mathcal{F}$  and since  $\mathcal{F}$  is a face, it follows from (2.1) that  $\epsilon\mathbf{v} \in \mathcal{F}$ . Hence, since  $\mathcal{F}$  is a linear cone, we have  $\mathbf{v} = \frac{1}{\epsilon}(\epsilon\mathbf{v}) \in \mathcal{F}$ . Since  $\mathbf{v} \in \mathcal{P}$  was arbitrary, it follows that  $\mathcal{F} = \mathcal{P}$ .  $\square$

**Proposition 2.3.** *Every non-empty face of  $\mathcal{P}$  is the facial span of a singleton.*

*Proof.* Let a non-empty face  $\mathcal{F}$  of  $\mathcal{P}$  be given and put  $\mathcal{U} := \text{Lsp} \mathcal{F}$ . Then  $\mathcal{F}$  is a linear cone that spans  $\mathcal{U}$ . Hence, by Prop. 2.1, the interior  $\text{Int}_{\mathcal{U}} \mathcal{F}$  of  $\mathcal{F}$  relative to  $\mathcal{U}$  is not empty. Choose  $\mathbf{u} \in \text{Int}_{\mathcal{U}} \mathcal{F}$ . By Prop. 2.2 we have  $\text{Fcsp} \{\mathbf{u}\} = \mathcal{F}$ .  $\square$

We say that a family  $(\mathcal{F}_i \mid i \in I)$  of faces of  $\mathcal{P}$  is **facially independent** if the facial span of its union properly includes the facial span of the union of each of its proper subfamilies, *i.e.*, if

$$(2.2) \quad \text{Fcsp} \left( \bigcup_{j \in J} \mathcal{F}_j \right) = \text{Fcsp} \left( \bigcup_{i \in I} \mathcal{F}_i \right) \implies J = I \quad \text{for all } J \in \text{Sub } I.$$

A facially-independent family of faces of  $\mathcal{P}$  is called a **facial decomposition** of  $\mathcal{P}$  if the facial span of its union is  $\mathcal{P}$ . We note that a family  $(\mathcal{F}_i \mid i \in I)$  of faces of  $\mathcal{P}$  is a facial decomposition of  $\mathcal{P}$  if and only if

$$(2.3) \quad \text{Fcsp} \left( \bigcup_{j \in J} \mathcal{F}_j \right) = \mathcal{P} \iff J = I \quad \text{for all } J \in \text{Sub } I.$$

The **dual** of the linear cone  $\mathcal{P}$  is defined by

$$(2.4) \quad \mathcal{P}^{\star} := \{\boldsymbol{\lambda} \in \mathcal{W}^* \mid \boldsymbol{\lambda}_{>}(\mathcal{P}) \subset \mathbb{P}\}.$$

It is easily seen that  $\mathcal{P}^{\star}$  is a closed linear cone in  $\mathcal{W}^*$ .

Now let, in addition to  $\mathcal{W}$  and  $\mathcal{P}$ , a linear space  $\mathcal{W}'$  and a linear cone  $\mathcal{P}'$  be given. Also, let a linear mapping  $Q: \mathcal{W} \rightarrow \mathcal{W}'$  be given. We say that  $Q$  is **cone-compatible** (relative to  $\mathcal{P}$  and  $\mathcal{P}'$ ) if  $Q_{>}(\mathcal{P}) \subset \mathcal{P}'$  and **cone-preserving** if  $Q_{>}(\mathcal{P}) = \mathcal{P}'$ . Now let a mapping  $P: \mathcal{P} \rightarrow \mathcal{P}'$  be given. We say that  $P$  is **cone-linear** if it preserves addition and scalar multiplication by strictly positive numbers. If  $P$  is also invertible, then its inverse is also cone-linear and  $P$  is called a **cone-isomorphism**. When dealing with cone-linear mappings, we adopt the same “multiplicative” notation used in [Nol87] for linear mappings. In particular, if  $P$  is cone linear, then, given  $x \in \mathcal{P}$ , we abbreviate  $Px := P(x)$ ; if  $P$  is also invertible we denote its inverse by  $P^{-1} := P^{\leftarrow}$ . We denote by  $\text{Lin}(\mathcal{P}, \mathcal{P}')$  the set of all cone-linear mappings from  $\mathcal{P}$  to  $\mathcal{P}'$ .<sup>5</sup> If  $Q: \mathcal{W} \rightarrow \mathcal{W}'$  is a cone-compatible linear mapping, then  $Q|_{\mathcal{P}}^{\mathcal{P}'}: \mathcal{P} \rightarrow \mathcal{P}'$  is cone-linear. Conversely, if  $P: \mathcal{P} \rightarrow \mathcal{P}'$  is cone-linear, then there is a cone-compatible linear mapping  $Q: \mathcal{W} \rightarrow \mathcal{W}'$  such that  $P = Q|_{\mathcal{P}}^{\mathcal{P}'}$ ; moreover, if  $\mathcal{P}$  spans  $\mathcal{W}$  then  $Q$  is uniquely determined by  $P$ ; also, if  $\mathcal{P}$  and  $\mathcal{P}'$  span  $\mathcal{W}$  and  $\mathcal{W}'$  respectively, and  $P$  is a cone-isomorphism, then  $Q$  is a cone-preserving linear isomorphism.

Suppose that  $\mathcal{P}$  spans  $\mathcal{W}$  and that  $P$  is cone-linear, and denote the (cone-compatible) linear extension of  $P$  by  $Q: \mathcal{W} \rightarrow \mathcal{W}'$ . It is easy to see that  $Q^{\text{T}}: \mathcal{W}'^* \rightarrow \mathcal{W}^*$  is cone-compatible relative to the dual cones  $\mathcal{P}'^{\star}$  and  $\mathcal{P}^{\star}$  (defined by (2.4)).

<sup>5</sup>We note that if  $\mathcal{P}$  and  $\mathcal{P}'$  equal their linear spans, then the set of cone-linear mappings from  $\mathcal{P}$  to  $\mathcal{P}'$  and the set of linear mappings from  $\mathcal{P}$  to  $\mathcal{P}'$  are one and the same. Thus  $\text{Lin}(\mathcal{P}, \mathcal{P}')$  is not ambiguous.

Thus we may and do define the **cone-transpose** of  $P$  by  $P^\top := Q^\top|_{\mathcal{P}'^\star}$ . Clearly,  $P^\top : \mathcal{P}'^\star \rightarrow \mathcal{P}^\star$  is cone-linear.

Again, suppose that  $P$  is cone-linear. It is not hard to show that the pre-image under  $P$  of each face of  $\mathcal{P}'$  is a face of  $\mathcal{P}$ . We say that  $P$  is **face-preserving** if the *image* under  $P$  of each face of  $\mathcal{P}$  is a face of  $\mathcal{P}'$ . Of course, every cone-isomorphism is face-preserving and the range of every face-preserving cone-linear mapping is a face. An injective cone-linear mapping is face-preserving if and only if its range is a face. We note that the transpose of a face-preserving cone-linear mapping need not be face-preserving. (See Sect. 6.)

### 3. SPACES AND CONES OF QUADRATIC FORMS

Throughout this section, we assume that a linear space  $\mathcal{V}$  is given.

Our treatment of quadratic forms is based on Sect. 27 of [Nol87]. In particular, we define the space  $\text{Qu } \mathcal{V}$  of **quadratic forms** on  $\mathcal{V}$  as the range of the injective linear mapping

$$(3.1) \quad S \mapsto S \circ (\mathbf{1}_\mathcal{V}, \mathbf{1}_\mathcal{V}) : \text{Sym}_2(\mathcal{V}^2, \mathbb{R}) \rightarrow \text{Map}(\mathcal{V}, \mathbb{R}),$$

and we shall make use of the natural isomorphism<sup>6</sup>

$$(3.2) \quad \phi \mapsto \phi^\cup : \text{Qu } \mathcal{V} \rightarrow \text{Sym}_2(\mathcal{V}^2, \mathbb{R}) \cong \text{Sym}(\mathcal{V}, \mathcal{V}^*)$$

characterized by

$$(3.3) \quad \phi^\cup(\mathbf{v}, \mathbf{v}) = \phi(\mathbf{v}) \quad \text{for all } \mathbf{v} \in \mathcal{V}.$$

Let  $\lambda, \mu \in \mathcal{V}^*$  be given. The *tensor product*  $\lambda \otimes \mu \in \text{Lin}(\mathcal{V}, \mathcal{V}^*)$  is defined in Sect. 25 of [Nol87] by  $(\lambda \otimes \mu)\mathbf{v} := (\lambda\mathbf{v})\mu$  for all  $\mathbf{v} \in \mathcal{V}$ ; it follows from Prop. 1 of the same section that the *symmetric tensor product*  $\frac{1}{2}(\lambda \otimes \mu + \mu \otimes \lambda)$  is a member of  $\text{Sym}(\mathcal{V}, \mathcal{V}^*)$ . In this paper, we find it convenient to use the *value-wise product*  $\lambda\mu : \mathcal{V} \rightarrow \mathbb{R}$  defined by

$$(\lambda\mu)(\mathbf{v}) := (\lambda\mathbf{v})(\mu\mathbf{v}) \quad \text{for all } \mathbf{v} \in \mathcal{V}.$$

This function is the quadratic form on  $\mathcal{V}$  which corresponds under the isomorphism (3.2) to the symmetric tensor product of  $\lambda$  and  $\mu$ , *i.e.*,

$$(3.4) \quad \lambda\mu \in \text{Qu } \mathcal{V} \quad \text{and} \quad (\lambda\mu)^\cup = \frac{1}{2}(\lambda \otimes \mu + \mu \otimes \lambda).$$

In particular, we have  $(\lambda^2)^\cup = \lambda \otimes \lambda$  when  $\lambda^2$  denotes the value-wise square of  $\lambda$ . It is not hard to show that

$$(3.5) \quad \text{Qu } \mathcal{V} = \text{Lsp}\{\lambda\mu \mid \lambda, \mu \in \mathcal{V}^*\} = \text{Lsp}\{\lambda^2 \mid \lambda \in \mathcal{V}^*\},$$

where the symbol  $\text{Lsp}$  denotes linear span in the space  $\text{Map}(\mathcal{V}, \mathbb{R})$  (see Problem 8, Chapter 2 of [Nol87]).

We denote by<sup>7</sup>

$$(3.6) \quad \text{Pqu } \mathcal{V} := \{\phi \in \text{Qu } \mathcal{V} \mid \text{Rng } \phi \subset \mathbb{P}\}$$

<sup>6</sup>Clearly, (3.2) is the inverse of the linear isomorphism obtained by adjusting the codomain of (3.1).

<sup>7</sup>In [NS77b], the symbol  $\overline{\text{Qu}}(\mathcal{V})$  was used for our  $\text{Pqu } \mathcal{V}$ .



the set of all **positive** quadratic forms on  $\mathcal{V}$ . It is clear that  $\text{Pqu } \mathcal{V}$  is a closed linear cone in  $\text{Qu } \mathcal{V}$ . Since  $\lambda^2 \in \text{Pqu } \mathcal{V}$  for every  $\lambda \in \mathcal{V}^*$ , it is clear from (3.5) that  $\text{Pqu } \mathcal{V}$  spans  $\text{Qu } \mathcal{V}$ . Also, we have

$$(3.7) \quad \text{Pqu } \mathcal{V} = \text{Csp}\{\lambda^2 \mid \lambda \in \mathcal{V}^*\}.$$

(This fact can easily be inferred from [Nol87], Prop. 2 of Sect. 85 by introducing a genuine inner product in  $\mathcal{V}$ , using the resulting natural isomorphism from  $\text{Pqu } \mathcal{V}$  to  $\text{Pos } \mathcal{V}$ , and then using the Spectral Theorem.) The interior of  $\text{Pqu } \mathcal{V}$  is the (open) linear cone<sup>8</sup>

$$\begin{aligned} \text{Pqu}^+ \mathcal{V} &:= \{\phi \in \text{Qu } \mathcal{V} \mid \phi_{>}(\mathcal{V}^\times) \subset \mathbb{P}^\times\} \\ &= \{\phi \in \text{Pqu } \mathcal{V} \mid \text{Null } \phi = \{0\}\} \end{aligned}$$

of all **strictly positive** quadratic forms on  $\mathcal{V}$ . (This fact can easily be inferred from the first statement in the Theorem on the Smoothness of the Strict Lineonic Square Root in Sect. 85 of [Nol87].) In view of Prop. 2.3, we have

$$\text{Fcsp } \{\phi\} = \text{Pqu } \mathcal{V} \quad \text{for all } \phi \in \text{Pqu}^+ \mathcal{V}.$$

In view of [Nol87], Prop. 1 of Sect. 27, we have

$$(3.8) \quad \dim \text{Qu } \mathcal{V} = \dim \text{Pqu } \mathcal{V} = \dim \text{Pqu}^+ \mathcal{V} = \frac{\dim \mathcal{V}(1 + \dim \mathcal{V})}{2}.$$

**Proposition 3.1.** *For all  $\phi \in \text{Pqu } \mathcal{V}$ , we have<sup>9</sup>*

$$(3.9) \quad |\phi^{\text{U}}(\mathbf{u}, \mathbf{v})|^2 \leq \phi(\mathbf{u})\phi(\mathbf{v}) \quad \text{for all } \mathbf{u}, \mathbf{v} \in \mathcal{V}.$$

*Proof.* Let  $\phi \in \text{Qu } \mathcal{V}$  and  $\mathbf{u}, \mathbf{v} \in \mathcal{V}$  be given. Since  $\text{Rng } \phi \subset \mathbb{P}$ , we have

$$(3.10) \quad 0 \leq \phi(\alpha\mathbf{u} - \beta\mathbf{v}) = \alpha^2\phi(\mathbf{u}) + \beta^2\phi(\mathbf{v}) - 2\alpha\beta\phi^{\text{U}}(\mathbf{u}, \mathbf{v})$$

for all  $\alpha, \beta \in \mathbb{R}$ .

Suppose that  $\phi(\mathbf{u}) = \phi(\mathbf{v}) = 0$ . Then using (3.10) with  $\alpha := \frac{1}{2}, \beta := -1$  yields  $0 \leq \phi^{\text{U}}(\mathbf{u}, \mathbf{v})$ . Using (3.10) with  $\alpha := \frac{1}{2}, \beta := 1$  yields  $0 \leq -\phi^{\text{U}}(\mathbf{u}, \mathbf{v})$ , and we conclude that  $\phi^{\text{U}}(\mathbf{u}, \mathbf{v}) = 0$ , so that (3.9) holds because both sides are zero.

Suppose that one of  $\phi(\mathbf{u})$  and  $\phi(\mathbf{v})$ , say  $\phi(\mathbf{u})$ , is not zero. Using (3.10) with  $\alpha := \phi(\mathbf{v})^2$  and  $\beta := \phi^{\text{U}}(\mathbf{u}, \mathbf{v})$  yields

$$0 \leq \phi(\mathbf{v}) (\phi(\mathbf{u})\phi(\mathbf{v}) - \phi^{\text{U}}(\mathbf{u}, \mathbf{v})^2).$$

Since  $\phi(\mathbf{v}) > 0$ , it follows that (3.9) holds.  $\square$

For each  $\mathbf{u} \in \mathcal{V}$ , we define  $\mathbf{u}+ : \mathcal{V} \rightarrow \mathcal{V}$  by

$$(\mathbf{u}+)(\mathbf{v}) := \mathbf{u} + \mathbf{v} \quad \text{for all } \mathbf{v} \in \mathcal{V}.$$

<sup>8</sup>In [NS77b], the symbol  $\text{Qu}^+(\mathcal{V})$  was used for our  $\text{Pqu}^+ \mathcal{V}$ .

<sup>9</sup>In the special case when  $\phi$  is strictly positive, it can be used to make  $\mathcal{V}$  an inner-product space and (3.9) reduces to the Inner-Product Inequality (see Sect. 42 of [Nol87]).

**Proposition 3.2.** *For all  $\phi \in \text{Pqu } \mathcal{V}$ , we have<sup>10</sup>*

$$(3.11) \quad \text{Null } \phi = \text{Null } \phi^{\mathcal{U}} = \{\mathbf{u} \in \mathcal{V} \mid \phi \circ (\mathbf{u}+) = \phi\}$$

when  $\phi^{\mathcal{U}}$  is regarded as an element of  $\text{Sym}(\mathcal{V}, \mathcal{V}^*)$ .

*Proof.* Let  $\phi \in \text{Pqu } \mathcal{V}$  and  $\mathbf{u} \in \mathcal{V}$  be given.

On the one hand, suppose that  $\mathbf{u} \in \text{Null } \phi$ , so that that  $\phi(\mathbf{u}) = 0$ . By Prop. 3.1 we then have  $(\phi^{\mathcal{U}}\mathbf{u})\mathbf{v} = \phi^{\mathcal{U}}(\mathbf{u}, \mathbf{v}) = 0$  for all  $\mathbf{v} \in \mathcal{V}$  and hence  $\phi^{\mathcal{U}} = \mathbf{0}$ , showing that  $\mathbf{u} \in \text{Null } \phi^{\mathcal{U}}$ . Since  $\mathbf{u} \in \text{Null } \phi$  was arbitrary, it follows that  $\text{Null } \phi \subset \text{Null } \phi^{\mathcal{U}}$ . On the other hand, suppose that  $\mathbf{u} \in \text{Null } \phi^{\mathcal{U}}$ ; then  $0 = (\phi^{\mathcal{U}}\mathbf{u})\mathbf{u} = \phi(\mathbf{u})$  and hence  $\mathbf{u} \in \text{Null } \phi$ . It follows that  $\text{Null } \phi^{\mathcal{U}} \subset \text{Null } \phi$ . It also follows that

$$\phi(\mathbf{w} + \mathbf{u}) = \phi(\mathbf{w}) + \phi(\mathbf{u}) + 2\phi^{\mathcal{U}}(\mathbf{u})\mathbf{w} = \phi(\mathbf{w}) \quad \text{for all } \mathbf{w} \in \mathcal{V},$$

so that

$$\text{Null } \phi \subset \{\mathbf{u} \in \mathcal{V} \mid \phi \circ (\mathbf{u}+) = \phi\}.$$

Finally, suppose, instead, that  $\phi \circ (\mathbf{u}+) = \phi$ . Then  $\phi(\mathbf{u}) = \phi(\mathbf{u} + \mathbf{u}) = 4\phi(\mathbf{u})$  and hence  $\phi(\mathbf{u}) = 0$ , so  $\mathbf{u} \in \text{Null } \phi$ . It follows that

$$\text{Null } \phi \supset \{\mathbf{u} \in \mathcal{V} \mid \phi \circ (\mathbf{u}+) = \phi\}. \quad \square$$

As an immediate consequence of Prop. 3.2, the nullset  $\text{Null } \phi$  is a subspace for all  $\phi \in \text{Pqu } \mathcal{V}$ .<sup>11</sup>

For every  $\mathcal{U} \in \text{Subsp } \mathcal{V}$ , the set

$$(3.12) \quad \Phi_{\mathcal{V}}(\mathcal{U}) := \{\phi \in \text{Pqu } \mathcal{V} \mid \phi|_{\mathcal{U}} = 0\} = \{\phi \in \text{Pqu } \mathcal{V} \mid \mathcal{U} \subset \text{Null } \phi\}$$

is clearly a subcone of  $\text{Pqu } \mathcal{V}$ .

**Proposition 3.3.** *For every  $\mathcal{U} \in \text{Subsp } \mathcal{V}$ , the subcone  $\Phi_{\mathcal{V}}(\mathcal{U})$  of  $\text{Pqu } \mathcal{V}$  defined by (3.12) is actually a face of  $\text{Pqu } \mathcal{V}$ .*

*Proof.* Let  $\mathcal{U} \in \text{Subsp } \mathcal{V}$  and  $\phi_1, \phi_2 \in \text{Pqu } \mathcal{V}$  be given such that

$$\phi := \phi_1 + \phi_2 \in \Phi_{\mathcal{V}}(\mathcal{U}).$$

By (3.12) this means that  $\phi_1(\mathbf{u}) + \phi_2(\mathbf{u}) = 0$  for all  $\mathbf{u} \in \mathcal{U}$ . Since  $\text{Rng } \phi_1 \subset \mathbb{IP}$  and  $\text{Rng } \phi_2 \subset \mathbb{IP}$  by (3.6), we conclude that  $\phi_1(\mathbf{u}) = 0 = \phi_2(\mathbf{u})$  for all  $\mathbf{u}$  in  $\mathcal{U}$ , i.e., that  $\phi_1, \phi_2 \in \Phi_{\mathcal{V}}(\mathcal{U})$ .  $\square$

In view of Prop. 3.3, we may consider (3.12) to be the definition of a mapping

$$(3.13) \quad \Phi_{\mathcal{V}} : \text{Subsp } \mathcal{V} \rightarrow \text{Face}(\text{Pqu } \mathcal{V})$$

from  $\text{Subsp } \mathcal{V}$  to the lattice  $\text{Face}(\text{Pqu } \mathcal{V})$  of all faces of  $\text{Pqu } (\mathcal{V})$ .

**Proposition 3.4.** *Let  $\mathcal{U} \in \text{Subsp } \mathcal{V}$  be given. Then  $\rho \circ \Omega_{\mathcal{V}/\mathcal{U}} \in \Phi_{\mathcal{V}}(\mathcal{U})$  for all  $\rho$  in  $\text{Pqu } (\mathcal{V}/\mathcal{U})$  and the mapping*

$$(3.14) \quad \rho \mapsto \rho \circ \Omega_{\mathcal{V}/\mathcal{U}} : \text{Pqu } (\mathcal{V}/\mathcal{U}) \rightarrow \Phi_{\mathcal{V}}(\mathcal{U})$$

*is a cone-isomorphism.*

<sup>10</sup>The second equality in (3.11) holds for all  $\phi$  in  $\text{Qu } \mathcal{V}$ ; the first fails when  $\phi \in \text{Qu } \mathcal{V}$  is double-signed, i.e., when neither  $\phi$  nor  $-\phi$  is positive.

<sup>11</sup>If  $\phi \in \text{Qu } \mathcal{V}$  is double-signed, then  $\text{Null } \phi$  is not a subspace.

*Proof.* Let  $\rho \in \text{Pqu}(\mathcal{V}/\mathcal{U})$  be given. Since the composite of a linear mapping with a positive quadratic form is again a positive quadratic form, it is clear that  $\rho \circ \Omega_{\mathcal{V}/\mathcal{U}} \in \text{Pqu} \mathcal{V}$ . Also, since  $\mathcal{U}$  is the zero-element of  $\mathcal{V}/\mathcal{U}$  and since  $\Omega_{\mathcal{V}/\mathcal{U}} \mathbf{u} = \mathcal{U}$  for all  $\mathbf{u}$  in  $\mathcal{U}$ , it is clear that  $(\rho \circ \Omega_{\mathcal{V}/\mathcal{U}}) |_{\mathcal{U}} = \mathbf{0}$ , so that  $\rho \circ \Omega_{\mathcal{V}/\mathcal{U}} \in \Phi_{\mathcal{V}}(\mathcal{U})$  in view of (3.12).

It is evident that the mapping (3.14) is cone-linear. Since  $\Omega_{\mathcal{V}/\mathcal{U}}$  is surjective, the mapping

$$\phi \mapsto \phi \circ \Omega_{\mathcal{V}/\mathcal{U}}: \text{Map}(\mathcal{V}/\mathcal{U}, \mathbb{R}) \rightarrow \text{Map}(\mathcal{V}, \mathbb{R})$$

is injective by Prop. 1.1; it follows that (3.14) is injective.

Now let  $\phi$  in  $\Phi_{\mathcal{V}}(\mathcal{U})$  be given, so that  $\mathcal{U} \subset \text{Null } \phi$  by (3.12). It follows by Prop. 3.2 that

$$\phi_{>}(\mathbf{v} + \mathcal{U}) = \phi_{>}(\{\mathbf{v}\}) = \{\phi(\mathbf{v})\} \quad \text{for all } \mathbf{v} \in \mathcal{V}.$$

Thus we can determine  $\rho: \mathcal{V}/\mathcal{U} \rightarrow \mathbb{R}$  by the condition  $\rho(\mathcal{G}) \in \phi_{>}(\mathcal{G})$  for all  $\mathcal{G}$  in  $\mathcal{V}/\mathcal{U}$ ; it is clear that  $\phi = \rho \circ \Omega_{\mathcal{V}/\mathcal{U}}$ . Choosing a right inverse  $L \in \text{Lin}(\mathcal{V}/\mathcal{U}, \mathcal{V})$  for  $\Omega_{\mathcal{V}/\mathcal{U}}$ , we note that  $\phi \circ L = \rho \circ \Omega_{\mathcal{V}/\mathcal{U}} \circ L = \rho$ . It follows that  $\rho \in \text{Pqu}(\mathcal{V}/\mathcal{U})$ . Since  $\phi \in \Phi_{\mathcal{V}}(\mathcal{U})$  was arbitrary, it follows that (3.14) is surjective.  $\square$

**Proposition 3.5.** *For all  $\phi \in \text{Pqu} \mathcal{V}$ , the facial span of the singleton  $\{\phi\}$  is given by*

$$(3.15) \quad \text{Fcsp } \{\phi\} = \Phi_{\mathcal{V}}(\text{Null } \phi).$$

*Proof.* We noted after proving Prop. 3.2 that  $\text{Null } \phi \in \text{Subsp } \mathcal{V}$  for all  $\phi \in \text{Pqu} \mathcal{V}$ . Let  $\phi \in \text{Pqu} \mathcal{V}$  be given and put  $\mathcal{U} := \text{Null } \phi$ . It is clear from (3.12) and Prop. 3.3 that  $\Phi_{\mathcal{V}}(\mathcal{U})$  is a face of  $\text{Pqu} \mathcal{V}$  that contains  $\phi$  and hence that  $\text{Fcsp } \{\phi\} \subset \Phi_{\mathcal{V}}(\mathcal{U})$ . In view of Prop. 3.4, we may determine  $\rho$  in  $\text{Pqu}(\mathcal{V}/\mathcal{U})$  such that  $\rho \circ \Omega_{\mathcal{V}/\mathcal{U}} = \phi$ , so  $\rho(\mathbf{v} + \mathcal{U}) = \phi(\mathbf{v})$  for all  $\mathbf{v} \in \mathcal{V}$ . Since  $\mathcal{U} = \text{Null } \phi$ , it follows that

$$\text{Null } \rho = \{\mathbf{v} + \mathcal{U} \mid \mathbf{v} \in \text{Null } \phi\} = \{\mathcal{U}\}.$$

Thus, since  $\mathcal{U}$  is the zero-element of  $\mathcal{V}/\mathcal{U}$ , and since clearly  $\rho \in \text{Pqu} \mathcal{V}$ , we have  $\rho \in \text{Pqu}^+(\mathcal{V}/\mathcal{U})$ . Since  $\text{Pqu}^+(\mathcal{V}/\mathcal{U})$  is the interior of  $\text{Pqu}(\mathcal{V}/\mathcal{U})$ , it follows by Prop. 2.2 that  $\text{Pqu}(\mathcal{V}/\mathcal{U}) = \text{Fcsp } \{\rho\}$ . Hence, by Prop. 3.4, we have  $\Phi_{\mathcal{V}}(\mathcal{U}) = \text{Fcsp } \{\phi\}$ .  $\square$

It follows from Proposition 3.4 and (3.8) that

$$(3.16) \quad \dim \Phi_{\mathcal{V}}(\mathcal{U}) = \dim \text{Pqu}(\mathcal{V}/\mathcal{U}) = \frac{(\dim \mathcal{V} - \dim \mathcal{U})(1 + \dim \mathcal{V} - \dim \mathcal{U})}{2} \quad \text{for all } \mathcal{U} \in \text{Subsp } \mathcal{V}.$$

**Theorem 1.** *The mapping  $\Phi_{\mathcal{V}}$  of (3.13), defined by (3.12), is an inclusion-reversing bijection.*

*Proof.* It is easily seen from (3.12) and (3.8) that  $\Phi_{\mathcal{V}}$  is strictly inclusion-reversing in the sense that

$$(3.17) \quad \mathcal{U} \subsetneq \mathcal{U}' \quad \implies \quad \Phi_{\mathcal{V}}(\mathcal{U}) \supsetneq \Phi_{\mathcal{V}}(\mathcal{U}')$$

for all  $\mathcal{U}, \mathcal{U}' \in \text{Subsp } \mathcal{V}$ . Hence  $\Phi_{\mathcal{V}}$  is injective. To show that  $\Phi_{\mathcal{V}}$  is surjective, let a face  $\mathcal{F}$  of the cone  $\text{Pqu} \mathcal{V}$  be given. By Prop. 2.3, we may choose  $\phi \in \text{Pqu} \mathcal{V}$  such that  $\mathcal{F} = \text{Fcsp } \{\phi\}$ . By Prop. 3.5 above, we have  $\mathcal{F} = \Phi_{\mathcal{V}}(\text{Null } \phi)$  and hence  $\mathcal{F} \in \text{Rng } \Phi_{\mathcal{V}}$ . Since the face  $\mathcal{F}$  was arbitrary, it follows that  $\Phi_{\mathcal{V}}$  is surjective.  $\square$

It follows from Theorem 1 that for every family  $(\mathcal{U}_i \mid i \in I)$  of subspaces of  $\mathcal{V}$ , we have

$$(3.18) \quad \Phi_{\mathcal{V}} \left( \bigcap_{i \in I} \mathcal{U}_i \right) = \text{Fcsp} \left( \bigcup_{i \in I} \Phi_{\mathcal{V}}(\mathcal{U}_i) \right),$$

$$(3.19) \quad \Phi_{\mathcal{V}} \left( \text{Lsp} \left( \bigcup_{i \in I} \mathcal{U}_i \right) \right) = \bigcap_{i \in I} \Phi_{\mathcal{V}}(\mathcal{U}_i);$$

these formulas relate greatest lower bounds in the lattice  $\text{Subsp } \mathcal{V}$  to least upper bounds in the lattice  $\text{Face}(\text{Pqu } \mathcal{V})$  and *vice versa*.

#### 4. DUALITY

Throughout this section, we assume that linear spaces  $\mathcal{V}$  and  $\mathcal{V}'$  are given. We note the identification  $\mathcal{V}^{**} \cong \mathcal{V}$  which states that every vector  $v \in \mathcal{V}$  may be regarded as linear form on  $\mathcal{V}^*$ . Hence we consider the value-wise square  $v^2$  of a given  $v \in \mathcal{V}$  as a quadratic form on  $\mathcal{V}^*$ , so that  $v^2 \in \text{Qu } \mathcal{V}^*$ .

**Proposition 4.1.** *There is exactly one bilinear mapping*

$$(4.1) \quad \Gamma: \text{Qu } \mathcal{V} \times \text{Qu } \mathcal{V}^* \rightarrow \mathbb{R}$$

such that

$$(4.2) \quad \Gamma(\lambda^2, v^2) = (\lambda v)^2 \quad \text{for all } \lambda \text{ in } \mathcal{V}^*, v \in \mathcal{V}.$$

This mapping satisfies

$$(4.3) \quad \Gamma(\phi, v^2) = \phi(v) \quad \text{for all } \phi \in \text{Qu } \mathcal{V}, v \text{ in } \mathcal{V},$$

$$(4.4) \quad \Gamma(\lambda^2, f) = f(\lambda) \quad \text{for all } \lambda \in \mathcal{V}^*, f \text{ in } \text{Qu } \mathcal{V}^*,$$

and the mappings

$$(4.5) \quad \phi \mapsto \Gamma(\phi, \cdot): \text{Qu } \mathcal{V} \rightarrow (\text{Qu } \mathcal{V}^*)^*,$$

$$(4.6) \quad f \mapsto \Gamma(\cdot, f): \text{Qu } \mathcal{V}^* \rightarrow (\text{Qu } \mathcal{V})^*$$

are cone-preserving linear isomorphisms relative to the cones  $\text{Pqu } \mathcal{V}$ ,  $(\text{Pqu } \mathcal{V}^*)^*$  and  $\text{Pqu } \mathcal{V}^*$ ,  $(\text{Pqu } \mathcal{V})^*$ , respectively.

*Proof.* Using [Nol87], Prop. 6 of Chap. 2, with the choices  $\mathcal{V}_1 := \mathcal{V}_2 := \mathcal{V}^*$ ,  $\mathcal{W} := \mathbb{R}$ , and using the identifications  $\mathcal{V}^{**} \cong \mathcal{V}$  and  $\text{Lin}(\mathcal{V}, \mathcal{V}^*) \cong \text{Lin}_2(\mathcal{V}^2, \mathbb{R})$ , we see that there is exactly one linear isomorphism

$$\Lambda: \text{Lin}_2(\mathcal{V}^{*2}, \mathbb{R}) \rightarrow (\text{Lin}_2(\mathcal{V}^2, \mathbb{R}))^*$$

such that  $B(\lambda_1, \lambda_2) = \Lambda(B)(\lambda_1 \otimes \lambda_2)$  for all  $B \in \text{Lin}_2(\mathcal{V}^{*2}, \mathbb{R})$ , and all  $\lambda_1, \lambda_2 \in \mathcal{V}$ .

Define

$$\bar{\Gamma}: \text{Sym}_2(\mathcal{V}^{*2}, \mathbb{R}) \rightarrow (\text{Sym}_2(\mathcal{V}^2, \mathbb{R}))^*$$

by

$$\bar{\Gamma}(S) := \Lambda(S)|_{\text{Sym}_2(\mathcal{V}^2, \mathbb{R})} \quad \text{for all } S \in \text{Sym}_2(\mathcal{V}^{*2}, \mathbb{R}).$$

Then  $\bar{\Gamma}$  is easily seen to be the only linear isomorphism from  $\text{Sym}_2(\mathcal{V}^{*2}, \mathbb{R})$  to  $(\text{Sym}_2(\mathcal{V}^2, \mathbb{R}))^*$  which satisfies  $S(\lambda, \lambda) = \bar{\Gamma}(S)(\lambda \otimes \lambda)$  for all  $S \in \text{Sym}_2(\mathcal{V}^{*2}, \mathbb{R})$  and all  $\lambda \in \mathcal{V}^*$ . Replacing the spaces  $\text{Sym}_2(\mathcal{V}^2, \mathbb{R})$  and  $\text{Sym}_2(\mathcal{V}^{*2}, \mathbb{R})$  of bilinear

mappings by the corresponding spaces  $\text{Qu } \mathcal{V}$  and  $\text{Qu } \mathcal{V}^*$  of quadratic forms yields the first statement of the proposition.

In view of (3.5) and the linearity of  $\Gamma$  in its first argument, (4.3) follows directly from (4.2); statement (4.4) is established similarly.

It follows from (4.3) that

$$\phi = 0 \iff \Gamma(\phi, \cdot) = 0 \quad \text{for all } \phi \in \text{Qu } \mathcal{V},$$

so that (4.5) is injective and hence a linear isomorphism. In view of (3.7) and the linearity of  $\Gamma$  in its first argument, it also follows from (4.3) that

$$\phi \in \text{Pqu } \mathcal{V} \iff \Gamma(\phi, \cdot) \in (\text{Pqu } \mathcal{V}^*)^\star \quad \text{for all } \phi \in \text{Qu } \mathcal{V};$$

thus (4.5) is cone-preserving. The assertions that (4.6) is a linear isomorphism and cone-preserving are established similarly.  $\square$

The mappings (4.5) and (4.6) establish natural linear isomorphisms between  $\text{Qu } \mathcal{V}$  and  $(\text{Qu } \mathcal{V}^*)^\star$  and between  $\text{Qu } \mathcal{V}^*$  and  $(\text{Qu } \mathcal{V})^\star$  which are compatible with the identification  $(\text{Qu } \mathcal{V})^{\star\star} \cong \text{Qu } \mathcal{V}$ . They also establish cone-isomorphisms between  $\text{Pqu } \mathcal{V}$  and  $(\text{Pqu } \mathcal{V}^*)^\star$  and between  $\text{Pqu } \mathcal{V}^*$  and  $(\text{Pqu } \mathcal{V})^\star$ . We do not treat these natural isomorphisms as identifications *per se*<sup>12</sup>, but we re-interpret some notation and terminology (insofar as it applies to cones and spaces of quadratic forms) in order to let the four spaces and cones on the left-hand sides of these isomorphisms conveniently “stand in” for those on the right. In particular,

- (1) we consider *annihilators* of subsets of  $\text{Qu } \mathcal{V}$  and  $\text{Qu } \mathcal{V}^*$  to be subsets of  $\text{Qu } \mathcal{V}^*$  and  $\text{Qu } \mathcal{V}$ , respectively; thus

$$(4.7) \quad \mathcal{A}^\perp = \{f \in \text{Qu } \mathcal{V}^* \mid \Gamma(\phi, f) = 0 \text{ for all } \phi \in \mathcal{A}\} \\ \text{for all } \mathcal{A} \in \text{Sub}(\text{Qu } \mathcal{V}),$$

$$(4.8) \quad B^\perp = \{\phi \in \text{Qu } \mathcal{V} \mid \Gamma(\phi, f) = 0 \text{ for all } f \text{ in } B\} \\ \text{for all } B \text{ in } \text{Sub}(\text{Qu } \mathcal{V}^*);$$

- (2) we consider the *transposes* of linear mappings  $\text{Qu } \mathcal{V} \rightarrow \text{Qu } \mathcal{V}'$  to be linear mappings  $\text{Qu } \mathcal{V}'^* \rightarrow \text{Qu } \mathcal{V}^*$ , and transposes of cone-linear mappings  $\text{Pqu } \mathcal{V} \rightarrow \text{Pqu } \mathcal{V}'$  to be cone-linear mappings  $\text{Pqu } \mathcal{V}'^* \rightarrow \text{Pqu } \mathcal{V}^*$ ; thus, for all  $Q \in \text{Lin}(\text{Qu } \mathcal{V}, \text{Qu } \mathcal{V}')$  and all  $P \in \text{Lin}(\text{Pqu } \mathcal{V}, \text{Pqu } \mathcal{V}')$ , the transpose  $Q^T$  and the cone-transpose  $P^T$  are determined by the properties<sup>13</sup>

$$(4.9) \quad \Gamma(Q\phi, f) = \Gamma(\phi, Q^T f) \quad \text{for all } \phi \in \text{Qu } \mathcal{V}, f \text{ in } \text{Qu } \mathcal{V}'^*,$$

$$(4.10) \quad \Gamma(P\phi, f) = \Gamma(\phi, P^T f) \quad \text{for all } \phi \in \text{Pqu } \mathcal{V}, f \text{ in } \text{Pqu } \mathcal{V}'^*;$$

- (3) given a linear space  $\mathcal{W}$ ,  $w \in \mathcal{W}$ ,  $\phi \in \text{Qu } \mathcal{V}$  and  $f \in \text{Qu } \mathcal{V}^*$ , we interpret the *tensor products*  $w \otimes \phi$  and  $w \otimes f$  as members of  $\text{Lin}(\text{Qu } \mathcal{V}^*, \mathcal{W})$  and  $\text{Lin}(\text{Qu } \mathcal{V}, \mathcal{W})$ , respectively.

<sup>12</sup>To do so would lead to awkward ambiguities, *e.g.*, identifying  $\phi \in \text{Qu } \mathcal{V}$  with  $\Gamma(\phi, \cdot) \in (\text{Qu } \mathcal{V}^*)^\star$  would make “Rng  $\phi$ ” ambiguous.

<sup>13</sup>We note that the symbol  $\Gamma$  on the right side of the equalities denotes the bilinear mapping (4.1) with domain  $\text{Qu } \mathcal{V} \times \text{Qu } \mathcal{V}^*$ , while the same symbol  $\Gamma$  on the left side denotes the corresponding bilinear mapping with domain  $\text{Qu } \mathcal{V}' \times \text{Qu } \mathcal{V}'^*$ .

In addition, we feel free to speak of the spaces  $\text{Qu } \mathcal{V}$  and  $\text{Qu } \mathcal{V}^*$  (and of the cones  $\text{Pqu } \mathcal{V}$  and  $\text{Pqu } \mathcal{V}^*$ ) as being *dual* to each other.

**Proposition 4.2.** *Let a subspace  $\mathcal{U}$  of  $\mathcal{V}$  be given. Then we have*

$$(4.11) \quad \Phi_{\mathcal{V}}(\mathcal{U}) = \text{Csp}\{\lambda^2 \mid \lambda \in \mathcal{U}^{\perp}\}$$

and

$$(4.12) \quad (\Phi_{\mathcal{V}}(\mathcal{U}))^{\perp} = \{f \in \text{Qu } \mathcal{V}^* \mid f|_{\mathcal{U}^{\perp}} = 0\},$$

where  $\Phi_{\mathcal{V}}(\mathcal{U})$  is defined by (3.12).

*Proof.* Since

$$(4.13) \quad \mu^2 \circ \Omega_{\mathcal{V}/\mathcal{U}} = (\mu \Omega_{\mathcal{V}/\mathcal{U}})^2 \quad \text{for all } \mu \in (\mathcal{V}/\mathcal{U})^*,$$

it follows from Prop. 1.2 that

$$\begin{aligned} \text{Csp}\{\mu^2 \circ \Omega_{\mathcal{V}/\mathcal{U}} \mid \mu \in (\mathcal{V}/\mathcal{U})^*\} &= \text{Csp}\{(\mu \Omega_{\mathcal{V}/\mathcal{U}})^2 \mid \mu \in (\mathcal{V}/\mathcal{U})^*\} = \\ &= \text{Csp}\{\lambda^2 \mid \lambda \in \mathcal{U}^{\perp}\}. \end{aligned}$$

Since

$$\text{Csp}\{\mu^2 \mid \mu \in (\mathcal{V}/\mathcal{U})^*\} = \text{Pqu } (\mathcal{V}/\mathcal{U})$$

by (3.7), the assertion (4.11) follows by Prop. 3.4.

It follows from (4.4) that  $f|_{\mathcal{U}^{\perp}} = 0$  if and only if  $\Gamma(f, \lambda^2) = 0$  for all  $\lambda \in \mathcal{U}^{\perp}$ . By (4.11), this is the case if and only if  $\Gamma(f)\phi = 0$  for all  $\phi \in \Phi_{\mathcal{V}}(\mathcal{U})$ , i.e., in view of (4.7), if and only if  $f \in (\Phi_{\mathcal{V}}(\mathcal{U}))^{\perp}$ . Since  $f$  in  $\text{Qu } \mathcal{V}^*$  was arbitrary, (4.12) follows.  $\square$

**Proposition 4.3.** *For each  $\phi \in (\text{Pqu } \mathcal{V})^{\times}$ ,  $\phi$  belongs to an extreme ray of  $\text{Qu } \mathcal{V}$  if and only if  $\phi = \lambda^2$  for some  $\lambda$  in  $(\mathcal{V}^*)^{\times}$ .*

*Proof.* Saying that  $\phi$  belongs to an extreme ray means that  $\text{Fcsp } \{\phi\} = \mathbb{P}\phi$ . By Prop. 3.9, this is the case if and only if  $\Phi_{\mathcal{V}}(\text{Null } \phi) = \mathbb{P}\phi$ . By Prop. 4.2, (4.11), this is the case if and only if  $\mathbb{R}\phi = \mathbb{R}\mu^2$  for some  $\mu \in \mathcal{V}^*$  and hence  $\phi = \lambda^2$  for some  $\lambda \in \mathcal{V}^*$ .  $\square$

Let  $n \in \mathbb{N}$  be given. We denote the set of all isotone pairs in  $(n^{\downarrow})^2$  by  $\text{Ip}(n)$ , i.e.,

$$(4.14) \quad \text{Ip}(n) := \{(i, k) \in (n^{\downarrow})^2 \mid i \leq k\}.$$

Given any list  $\beta := (\beta_i \mid i \in n^{\downarrow})$  in  $(\mathcal{V}^*)^n$ , we define the family  $\beta \square \beta \in (\text{Qu } \mathcal{V})^{\text{Ip}(n)}$  by

$$(4.15) \quad (\beta \square \beta)_{(i, k)} := \beta_i \beta_k \quad \text{for all } (i, k) \in \text{Ip}(n).$$

**Proposition 4.4.** *Let  $n \in \mathbb{N}$ , a linear space  $\mathcal{W}$ , and  $\gamma \in (\mathcal{W}^*)^n$  be given. Then the following are equivalent:*

- (i)  $\gamma$  is a basis of  $\mathcal{W}^*$ ;
- (ii)  $\gamma \square \gamma$  is a basis of  $\text{Qu } \mathcal{W}$ ;
- (iii)  $(\mathbb{P}\gamma_i^2 \mid i \in n^{\downarrow})$  is a facial decomposition of  $\text{Pqu } \mathcal{W}$ .

*Proof.* We first prove the equivalence of (i) and (ii). On the one hand assume (i). Then

$$\left(\frac{1}{2}(\gamma_i \otimes \gamma_j + \gamma_j \otimes \gamma_i) \mid (i, j) \in \text{Ip}(n)\right)$$

is a basis for  $\text{Sym}_2(\mathcal{W}^2, \mathbb{R})$  by an argument very similar to the one used to prove Prop. 1 of Sect. 27 of [Nol87]. In view of (3.4) and the fact that (3.2) is a linear isomorphism, we have (ii).

On the other hand, assume (ii). Let a list  $t := (t_i \mid i \in n^{\downarrow})$  be given such that

$$(4.16) \quad \sum_{i \in n^{\downarrow}} t_i \gamma_i = \mathbf{0}.$$

Then we have

$$\mathbf{0} = \gamma_1 \sum_{i \in n^{\downarrow}} t_i \gamma_i = \sum_{i \in n^{\downarrow}} t_i (\gamma_1 \gamma_i).$$

Since  $(\gamma_1 \gamma_i \mid i \in n^{\downarrow})$  is a subfamily of the basis  $\gamma \square \gamma$  of  $\text{Qu } \mathcal{W}$ , it is linearly independent. It follows that  $t = \mathbf{0}$ .

Since  $t$  was arbitrary, subject to (4.16),  $\gamma$  is linearly independent, and hence a basis.

We next prove the equivalence of (i) and (iii). In view of (2.3), (3.18), and the fact that  $\text{Pqu } \mathcal{W} = \Phi_{\mathcal{W}}(\{\mathbf{0}\})$ , (iii) holds if and only if

$$\Phi_{\mathcal{W}} \left( \bigcap_{i \in J} \Phi_{\mathcal{W}}^{\leftarrow}(\mathbb{P} \gamma_i^2) \right) = \Phi_{\mathcal{W}}(\{\mathbf{0}\}) \iff J = n^{\downarrow} \quad \text{for all } J \in \text{Sub } n^{\downarrow}.$$

Since, in view (3.15), we have

$$\mathbb{P} \gamma_i^2 = \Phi_{\mathcal{W}}(\text{Null } \gamma_i^2) = \Phi_{\mathcal{W}}(\text{Null } \gamma_i) \quad \text{for all } i \in n^{\downarrow},$$

it follows that (iii) holds if and only if

$$\bigcap_{i \in J} \text{Null } \gamma_i = \{\mathbf{0}\} \iff J = n^{\downarrow} \quad \text{for all } J \in \text{Sub } n^{\downarrow}.$$

Since

$$\bigcap_{i \in J} \text{Null } \gamma_i = \left( \sum_{i \in J} \mathbb{R} \gamma_i \right)^{\perp} = (\text{Lsp}\{\gamma_i \mid i \in J\})^{\perp} \quad \text{for all } J \in \text{Sub } n^{\downarrow}$$

by [Nol87], Prop. 5 of Sect. 21, it follows that (iii) holds if and only if

$$\text{Lsp}\{\gamma_i \mid i \in J\} = \mathcal{V} \iff J = n^{\downarrow} \quad \text{for all } J \in \text{Sub } n^{\downarrow},$$

which is equivalent to (i) because bases can be characterised as minimal spanning families.  $\square$

**Corollary 1.** *Let  $n \in \mathbb{N}$ ,  $\mathcal{U} \in \text{Subsp } \mathcal{V}$ , and  $\beta \in (\mathcal{V}^*)^n$  be given. Then the following are equivalent:*

- (i)  $\beta$  is a basis of  $\mathcal{U}^{\perp}$ ;
- (ii)  $\beta \square \beta$  is a basis of  $\text{Lsp } \Phi_{\mathcal{V}}(\mathcal{U})$ ;
- (iii)  $(\mathbb{P} \beta_i^2 \mid i \in n^{\downarrow})$  is a facial decomposition of  $\Phi_{\mathcal{V}}(\mathcal{U})$ .

*Proof.* If  $\text{Rng } \beta \not\subset \mathcal{U}^\perp$ , then none of (i), (ii), and (iii) are valid. Assume  $\text{Rng } \beta \subset \mathcal{U}^\perp$ . In view of Prop. 1.2 we may determine  $\gamma \in ((\mathcal{V}/\mathcal{U})^*)^n$  such that  $\beta_i = \gamma_i \Omega_{\mathcal{V}} \mu$  for all  $i \in n^1$ . We note that the conclusion of Prop. 4.4 holds for  $\mathcal{W} := \mathcal{V}/\mathcal{U}$  and  $\gamma$  as just chosen. The equivalence of (i), (ii), and (iii) (of the present proposition) follows by appeal to the isomorphisms (1.2) and (3.14).  $\square$

## 5. CONE-ISOMORPHISMS

Throughout this section, we assume that non-zero linear spaces  $\mathcal{V}$  and  $\mathcal{V}'$  are given. It is clear that if  $L: \mathcal{V}' \rightarrow \mathcal{V}$  is a linear isomorphism, then the mapping  $P: \text{Pqu } \mathcal{V} \rightarrow \text{Pqu } \mathcal{V}'$  defined by

$$(5.1) \quad P(\phi) := \phi \circ L \quad \text{for all } \phi \text{ in } \text{Pqu } \mathcal{V}$$

is a cone-isomorphism. (Indeed, its inverse is given by  $P^{-1}(\psi) = \psi \circ L^{-1}$  for all  $\psi$  in  $\text{Pqu } \mathcal{V}'$ .)

**Theorem 2.** *For every cone-isomorphism  $P: \text{Pqu } \mathcal{V} \rightarrow \text{Pqu } \mathcal{V}'$  there are exactly two linear isomorphisms  $L: \mathcal{V}' \rightarrow \mathcal{V}$  such that (5.1) holds. If  $L$  is one of them, then  $-L$  is the other.*

*Proof.* Let a cone-isomorphism  $P: \text{Pqu } \mathcal{V} \rightarrow \text{Pqu } \mathcal{V}'$  be given and let  $\bar{P}: \text{Qu } \mathcal{V} \rightarrow \text{Qu } \mathcal{V}'$  be the linear isomorphism that extends  $P$ .

**Lemma 5.1.** *Suppose that  $\lambda, \mu \in \mathcal{V}^*$  and  $\lambda', \mu' \in \mathcal{V}'^*$  satisfy*

$$(5.2) \quad P(\lambda^2) = \lambda'^2 \quad \text{and} \quad P(\mu^2) = \mu'^2.$$

*Then*

$$(5.3) \quad \bar{P}(\lambda\mu) = \lambda'\mu' \quad \text{or} \quad \bar{P}(\lambda\mu) = -\lambda'\mu'$$

*Proof (Lemma 5.1).* The assertion is easily seen to be valid if one of  $\lambda$  and  $\mu$  is a scalar multiple of the other. We may assume, therefore, that  $(\lambda, \mu)$  is linearly independent. Put  $\mathcal{U} := \{\lambda, \mu\}^\perp$ ,  $\mathcal{U}' := \{\lambda', \mu'\}^\perp$ . It is clear that  $(\lambda, \mu)$  and  $(\mu', \lambda')$  are bases of  $\mathcal{U}$  and  $(\mathcal{U}')^\perp$ , respectively. It follows by Cor. 1 of Prop. 4.4 that  $\text{Fcsp } \{\lambda^2, \mu^2\} = \Phi_{\mathcal{V}}(\mathcal{U})$  and  $\text{Fcsp } \{\lambda'^2, \mu'^2\} = \Phi_{\mathcal{V}'}(\mathcal{U}')$ . Since  $P$  is a cone-isomorphism, the images under  $P$  of facial spans in  $\text{Pqu } \mathcal{V}$  are corresponding facial spans in  $\text{Pqu } \mathcal{V}'$ . In particular, we have  $P_{>}(\text{Fcsp } \{\lambda^2, \mu^2\}) = \text{Fcsp } \{\lambda'^2, \mu'^2\}$ , i.e.,

$$(5.4) \quad P_{>}(\Phi_{\mathcal{V}}(\mathcal{U})) = \Phi_{\mathcal{V}'}(\mathcal{U}').$$

Hence, since  $\bar{P}$  is linear

$$(5.5) \quad \bar{P}_{>}(\text{Lsp } \Phi_{\mathcal{V}}(\mathcal{U})) = \text{Lsp } P_{>}(\Phi_{\mathcal{V}}(\mathcal{U})) = \text{Lsp } \Phi_{\mathcal{V}'}(\mathcal{U}').$$

It follows from item (ii) of Cor. 1 of Prop. 4.4 that  $\bar{P}(\lambda\mu) \in \text{Lsp } \Phi_{\mathcal{V}'}(\mathcal{U}')$  and that  $(\lambda'^2, \lambda'\mu', \mu'^2)$  is a basis of  $\text{Lsp } \Phi_{\mathcal{V}'}(\mathcal{U}')$ . Hence we can determine  $a, b, c \in \mathbb{R}$  such that

$$(5.6) \quad \bar{P}(\lambda\mu) = a\lambda'^2 + b\lambda'\mu' + c\mu'^2$$



Now let  $t \in \mathbb{R}$  be given and put  $\gamma := \lambda + t\mu$ . On the one hand, since  $P$  is linear, it follows from (5.2) and (5.6) that

$$(5.7) \quad \begin{aligned} P(\gamma^2) &= \lambda'^2 + 2t\bar{P}(\lambda\mu) + t^2\mu'^2 \\ &= (1 + 2ta)\lambda'^2 + 2tb\lambda'\mu' + (t^2 + 2tc)\mu'^2. \end{aligned}$$

On the other hand, since  $\gamma^2$  belongs, by Prop. 4.3, to an extreme ray of  $\text{Pqu } \mathcal{V}$ , its image  $P(\gamma^2)$  must belong to an extreme ray of  $\text{Pqu } \mathcal{V}'$ , and hence we may choose  $\gamma' \in \mathcal{V}'^*$  such that

$$(5.8) \quad P(\gamma^2) = \gamma'^2.$$

Since  $\gamma^2 \in \Phi_{\mathcal{V}}(\mathcal{U})$ , it follows from (5.4) that  $\gamma'^2 \in \Phi_{\mathcal{V}'}(\mathcal{U}')$  and hence, by (4.11), that  $\gamma' \in \mathcal{U}'^{\perp} = \text{Lsp}\{\lambda', \mu'\}$ . Thus we may determine  $s$  and  $r \in \mathbb{R}$  such that  $\gamma' = s\lambda' + r\mu'$ ; it follows by (5.8) that

$$(5.9) \quad P(\gamma^2) = s^2\lambda'^2 + 2sr\lambda'\mu' + r^2\mu'^2.$$

Since  $(\lambda'^2, \mu'^2, \lambda'\mu')$  is linearly independent, we conclude from (5.7) and (5.9) that

$$s^2 = (1 + 2ta), \quad sr = tb, \quad r^2 = (t^2 + 2tc),$$

and hence that

$$t^2b^2 = s^2r^2 = (1 + 2ta)(t^2 + 2tc) = 2t^3a + (1 + 4ac)t^2 + 2tc.$$

Since this equality must be valid for all  $t \in \mathbb{R}$ , it follows that  $a = c = 0$  and  $b^2 = 1$ . Hence we must have  $b = 1$  or  $b = -1$  and (5.6) reduces to (5.7).  $\square$

We now put  $n := \dim \mathcal{V} = \dim \mathcal{V}^*$  and choose a list-basis  $\beta$  of  $\mathcal{V}^*$ . We note that the conclusions of Prop. 4.4 apply. Hence  $(\mathbb{P}\beta_i^2 \mid i \in n^{\downarrow})$  is a facial decomposition for  $\text{Pqu } \mathcal{V}$ . Since  $P$  preserves extreme rays, it follows from Prop. 4.3 and Prop. 4.4 that we may choose a list-basis  $\beta'$  of  $\mathcal{V}'^*$  such that

$$(5.10) \quad P(\beta_i^2) = \beta_i'^2 \quad \text{for all } i \text{ in } n^{\downarrow}.$$

Let  $i \in n^{\downarrow}$  be given. By Lemma 5.1 applied to  $\lambda := \beta_1$  and  $\mu := \beta_i$ , we see that we may choose  $s_i \in \{1, -1\}$  such that

$$(5.11) \quad \bar{P}(\beta_1\beta_i) = s_i\beta_1'\beta_i'.$$

Hence we obtain a list  $(s_i \mid i \in n^{\downarrow}) \in \{1, -1\}^n$  with  $s_1 = 1$ .

**Lemma 5.2.** *We have*

$$(5.12) \quad \bar{P}(\beta_i\beta_k) = s_i s_k \beta_i' \beta_k' \quad \text{for all } i, k \in n^{\downarrow}.$$

*Proof (Lemma 5.2).* Since  $s_1 = 1$ , it is clear from (5.10) and (5.11) that (5.12) holds when  $i = 1$  or  $k = 1$  or  $i = k$ . Suppose, then, that  $i$  and  $k \in n^{\downarrow}$  are given such that  $i \neq 1$ ,  $k \neq 1$ , and  $i \neq k$ . Then the triple  $(\beta_1, \beta_i, \beta_k)$  is linearly independent and we may apply Cor. 1 of Prop. 4.4 to it. Using an argument similar to the one used in the proof of Lemma 5.1, we determine  $a, b$ , and  $c \in \mathbb{R}$  such that

$$P((\beta_1 + \beta_i + \beta_k)^2) = (a\beta_1' + b\beta_i' + c\beta_k')^2.$$

Using the linearity of  $\overline{P}$  and (5.10) and (5.11), we find that

$$\begin{aligned} \beta_1'^2 + \beta_i'^2 + \beta_k'^2 + 2s_i\beta_1'\beta_i' + 2s_k\beta_1'\beta_k' + 2\overline{P}(\beta_i\beta_k) \\ = a^2\beta_1'^2 + b^2\beta_i'^2 + c^2\beta_k'^2 + 2ab\beta_1'\beta_i' + 2ac\beta_1'\beta_k' + 2bc\beta_i'\beta_k'. \end{aligned}$$

Since  $\overline{P}(\beta_i\beta_k) \in \mathbb{R}\beta_i'\beta_k'$  by Lemma 5.1 and since the sextuple

$$(\beta_1'^2, \beta_i'^2, \beta_k'^2, \beta_1'\beta_i', \beta_1'\beta_k', \beta_i'\beta_k')$$

is linearly independent, we conclude that  $a^2 = b^2 = c^2 = 1$ ,  $ab = s_i$ ,  $ac = s_k$ , and  $\overline{P}(\beta_i\beta_k) = bc\beta_i'\beta_k'$ . Hence  $s_i s_k = (ab)(ac) = a^2 bc = bc$  and  $\overline{P}(\beta_i\beta_k) = s_i s_k \beta_i'\beta_k'$ .  $\square$

Since  $\beta$  is a basis of  $\mathcal{V}^*$  and  $(s_i\beta_i' \mid i \in n^{\downarrow})$  is a basis of  $\mathcal{V}'^*$ , we can determine a linear transformation  $L: \mathcal{V}' \rightarrow \mathcal{V}$  whose transpose  $L^T: \mathcal{V}^* \rightarrow \mathcal{V}'^*$  satisfies

$$L^T\beta_i = s_i\beta_i' \quad \text{for all } i \text{ in } n^{\downarrow}.$$

By Lemma 5.2 we have

$$\overline{P}(\beta_i\beta_k) = (L^T\beta_i)(L^T\beta_k) = (\beta_i\beta_k) \circ L \quad \text{for all } i, k \in n^{\downarrow}.$$

Since  $\beta \square \beta := (\beta_i\beta_k \mid (i, k) \in \text{Ip}(n))$  is a basis of  $\text{Qu } \mathcal{V}$ , we conclude that (5.1) holds. It is easy to see that (5.1) also holds when  $L$  is replaced by  $-L$ .

Now let a linear transformation  $M: \mathcal{V} \rightarrow \mathcal{V}'$  be given such that

$$(5.13) \quad \phi \circ L = P(\phi) = \phi \circ M \quad \text{for all } \phi \in \text{Pqu } \mathcal{V}.$$

Using (5.13) with  $\phi := \beta_1^2$ , we find that  $(M^T\beta_1)^2 = (L^T\beta_1)^2$ . Hence we may choose  $\epsilon \in \{1, -1\}$  such that  $M^T\beta_1 = \epsilon L^T\beta_1$ . Now let  $k \in n^{\downarrow}$  be given. Using (5.13) with  $\phi := \beta_k\beta_1$  we find that

$$(L^T\beta_k)(L^T\beta_1) = (M^T\beta_k)(M^T\beta_1) = (\epsilon M^T\beta_k)(L^T\beta_1).$$

Since  $L^T\beta_1 \neq 0$  and since  $k \in n^{\downarrow}$  was arbitrary, it follows that

$$L^T\beta_k = \epsilon M^T\beta_k \quad \text{for all } k \in n^{\downarrow}.$$

Since  $\beta$  is a basis of  $\mathcal{V}^*$ , we conclude that  $L^T = \epsilon M^T$  and hence  $M = \epsilon L$ .  $\square$

## 6. LINEARLY INDUCED MAPPINGS

Throughout this section,  $\mathcal{V}$ ,  $\mathcal{V}'$ , and  $\mathcal{V}''$  are given linear spaces. For a given  $L \in \text{Lin}(\mathcal{V}', \mathcal{V})$ , we define  $\text{qu}(L)$  in  $\text{Lin}(\text{Qu } \mathcal{V}, \text{Qu } \mathcal{V}')$  and  $\text{pqu}(L) \in \text{Lin}(\text{Pqu } \mathcal{V}, \text{Pqu } \mathcal{V}')$  by

$$(6.1) \quad \text{qu}(L)\phi := \phi \circ L \quad \text{for all } \phi \in \text{Qu } \mathcal{V};$$

$$(6.2) \quad \text{pqu}(L)\phi := \phi \circ L \quad \text{for all } \phi \text{ in } \text{Pqu } \mathcal{V}.$$

It is clear that

$$(6.3) \quad \text{pqu}(L) = \text{qu}(L)|_{\text{Pqu } \mathcal{V}}^{\text{Pqu } \mathcal{V}'} \quad \text{for all } L \in \text{Lin}(\mathcal{V}', \mathcal{V}).$$

If a given  $Q \in \text{Lin}(\text{Qu } \mathcal{V}, \text{Qu } \mathcal{V}')$  equals  $\text{qu}(L)$  for some  $L$  in  $\text{Lin}(\mathcal{V}', \mathcal{V})$ , we say that  $Q$  is **linearly induced** (by  $L$ ); similarly, if a given  $P \in \text{Lin}(\text{Pqu } \mathcal{V}, \text{Pqu } \mathcal{V}')$  equals  $\text{pqu}(L)$  for some  $L \in \text{Lin}(\mathcal{V}', \mathcal{V})$ , we say that  $P$  is **linearly induced** (by  $L$ ).

The following two results are immediate.

**Proposition 6.1.** *Let  $L \in \text{Lin}(\mathcal{V}', \mathcal{V})$  and  $Q \in \text{Lin}(\text{Qu } \mathcal{V}, \text{Qu } \mathcal{V}')$  be given. Then  $Q = \text{qu}(L)$  if and only if  $Q$  is cone-compatible and  $Q|_{\text{Pqu } \mathcal{V}'}^{\text{Pqu } \mathcal{V}'} = \text{pqu}(L)$ .*

**Proposition 6.2.** *A composite of linearly induced mappings is itself linearly induced. Indeed, let  $L_1 \in \text{Lin}(\mathcal{V}'', \mathcal{V}')$  and  $L_2 \in \text{Lin}(\mathcal{V}', \mathcal{V})$  be given; then*

$$(6.4) \quad \text{qu}(L_1) \text{qu}(L_2) = \text{qu}(L_2 L_1), \quad \text{pqu}(L_1) \text{pqu}(L_2) = \text{pqu}(L_2 L_1).$$

**Proposition 6.3.** *The transpose of a linearly induced linear mapping and the cone-transpose of a linearly induced cone-linear mapping are both linearly induced. Indeed, let  $L \in \text{Lin}(\mathcal{V}', \mathcal{V})$  be given; then*

$$(6.5) \quad (\text{qu}(L))^T = \text{qu}(L^T), \quad (\text{pqu}(L))^T = \text{pqu}(L^T)$$

*Proof.* It is clear that  $\text{qu}(L^T)w^2 = (wL^T)^2 = (Lw)^2$  for all  $w \in \mathcal{V}'$ ; it follows by (4.2) that

$$\begin{aligned} \Gamma(\mu^2, \text{qu}(L^T)w^2) &= \Gamma(\mu^2, (Lw)^2) = (\mu Lw)^2 = \\ &= \Gamma((\mu L)^2, w^2) = \Gamma(\text{qu}(L)\mu^2, w^2) \text{ for all } \mu \in \mathcal{V}^*, w \in \mathcal{V}'. \end{aligned}$$

In view of (3.5) and the bilinearity of  $\Gamma$ , it follows that

$$\Gamma(\text{qu}(L)\phi, g) = \Gamma(\phi, \text{qu}(L^T)g) \quad \text{for all } \phi \in \text{Qu } \mathcal{V}, g \in \text{Qu } \mathcal{V}'^*.$$

In view of the determining conditions (4.9) and (4.10) for the transposes, we have the first equality in (6.5). In view of (6.3), the second follows by adjustment.  $\square$

**Proposition 6.4.** *Let  $L \in \text{Lin}(\mathcal{V}', \mathcal{V})$  be given. If  $L$  is surjective, then  $\text{qu}(L)$  and  $\text{pqu}(L)$  are injective. If  $L$  is injective, then  $\text{qu}(L)$  and  $\text{pqu}(L)$  are surjective.*

*Proof.* First, suppose that  $L$  is surjective. Then  $\text{qu}(L)$  and  $\text{pqu}(L)$  are injective by Prop. 1.1.

Next, suppose that  $L$  is injective, so  $L^T$  is surjective. Then, we have

$$\begin{aligned} \text{Rng } \text{pqu}(L) \supset \text{Csp}\{\text{pqu}(L)(\lambda^2) \mid \lambda \in \mathcal{V}^*\} = \\ \text{Csp}\{(L^T \lambda)^2 \mid \lambda \in \mathcal{V}^*\} = \text{Csp}\{\mu^2 \mid \mu \in \mathcal{V}'^*\}. \end{aligned}$$

It follows by (3.7) that  $\text{Rng } \text{pqu}(L) = \text{Pqu } \mathcal{V}'$ , so that  $\text{pqu}(L)$  is surjective. Of course  $\text{Rng } \text{qu}(L) = \text{Lsp}(\text{Rng } \text{pqu}(L))$ , so  $\text{qu}(L)$  is also surjective.  $\square$

**Proposition 6.5.** *Let  $L \in \text{Lin}(\mathcal{V}', \mathcal{V})$  and  $\mathcal{U} \in \text{Subsp } \mathcal{V}$  be given. Then*

$$(6.6) \quad \text{pqu}(L)_>(\Phi_{\mathcal{V}}(\mathcal{U})) = \text{qu}(L)_>(\Phi_{\mathcal{V}}(\mathcal{U})) = \Phi_{\mathcal{V}'}(L^<(\mathcal{U})).$$

*Proof.* Let  $\phi \in \Phi_{\mathcal{V}}(\mathcal{U})$  be given. By (3.12),  $\phi|_{\mathcal{U}} = 0$ . It follows immediately that  $(\phi \circ L)|_{L^<(\mathcal{U})} = 0$ . Of course  $\phi \circ L$  is positive, so it follows by (3.12) that  $\text{qu}(L)\phi = \phi \circ L \in \Phi_{\mathcal{V}'}(L^<(\mathcal{U}))$ . Since  $\phi \in \Phi_{\mathcal{V}}(\mathcal{U})$  was arbitrary, it follows that

$$\text{qu}(L)_>(\Phi_{\mathcal{V}}(\mathcal{U})) \subset \Phi_{\mathcal{V}'}(L^<(\mathcal{U})).$$

We note that, by the Theorem on Annihilators and Transposes ([Nol87], Sect. 21) and by (6.5) and (4.12), we have

$$(6.7) \quad (\text{qu}(L)_> (\Phi_{\mathcal{V}}(\mathcal{U})))^{\perp} = \text{qu}(L^{\text{T}})^{<} \left( (\Phi_{\mathcal{V}}(\mathcal{U}))^{\perp} \right) = \\ (\text{qu}(L^{\text{T}}))^{<} (\{g \in \text{Qu } \mathcal{V}^* \mid g|_{\mathcal{U}^{\perp}} = 0\}) = \{f \in \text{Qu } \mathcal{V} \mid (f \circ L^{\text{T}})|_{\mathcal{U}^{\perp}} = 0\}.$$

Now let  $f \in (\text{qu}(L)_> (\Phi_{\mathcal{V}}(\mathcal{U})))^{\perp}$  be given. It follows by (6.7) that  $(f \circ L^{\text{T}})|_{\mathcal{U}^{\perp}} = 0$ . Using the Theorem on Annihilators and Transposes again, we obtain

$$\{0\} = (f \circ L^{\text{T}})_> (\mathcal{U}^{\perp}) = f_> (L^{\text{T}}_> (\mathcal{U}^{\perp})) = f_> \left( (L^{<}(\mathcal{U}))^{\perp} \right),$$

so  $f|_{(L^{<}(\mathcal{U}))^{\perp}} = 0$ . In view of (4.12) again, it follows that  $f \in (\Phi_{\mathcal{V}'}(L^{<}(\mathcal{U})))^{\perp}$ . Since  $f \in (\text{qu}(L)_> (\Phi_{\mathcal{V}}(\mathcal{U})))^{\perp}$  was arbitrary, it follows that

$$(\text{qu}(L)_> (\Phi_{\mathcal{V}}(\mathcal{U})))^{\perp} \subset (\Phi_{\mathcal{V}'}(L^{<}(\mathcal{U})))^{\perp}$$

and hence

$$(\text{qu}(L)_> (\Phi_{\mathcal{V}}(\mathcal{U}))) \supset (\Phi_{\mathcal{V}'}(L^{<}(\mathcal{U}))).$$

This establishes the second equality in (6.6); the first follows by Prop. 6.1.  $\square$

**Theorem 3.** *Let  $P \in \text{Lin}(\text{Pqu } \mathcal{V}, \text{Pqu } \mathcal{V}')$  be given. Then  $P$  is linearly induced if and only if both  $P$  and  $P^{\text{T}}$  are face-preserving.*

Before proving this theorem, we note that the cone-transpose of a face-preserving cone-linear mapping need not be face-preserving. Indeed, suppose that  $\dim \mathcal{V} \geq 2$  and that  $\dim \mathcal{V}' \geq 1$ , and choose  $f \in \text{Pqu}^+ \mathcal{V}^*$  and  $\mu \in (\mathcal{V}'^*)^{\times}$ . Then the mapping  $(\mu^2 \otimes f)|_{\text{Pqu } \mathcal{V}}^{\text{Pqu } \mathcal{V}'}$  is face-preserving because the image of every non-zero face of  $\text{Pqu } \mathcal{V}$  under this mapping is the extreme ray  $\mathbb{P} \mu^2$  of  $\text{Pqu } \mathcal{V}'$ . However, the range of the cone-transpose  $(f \otimes \mu^2)|_{\text{Pqu } \mathcal{V}'}^{\text{Pqu } \mathcal{V}^*}$  of the mapping above is  $\mathbb{P} f$ , which is not a face.

*Proof (Thm. 3).* On the one hand, suppose that  $P$  is linearly induced and choose  $L \in \text{Lin}(\mathcal{V}', \mathcal{V})$  such that  $P = \text{qu}(L)$ . Let a  $\mathcal{F} \in \text{Face}(\text{Pqu } \mathcal{V})$  be given. In view of Thm. 1, we may determine  $\mathcal{U} \in \text{Subsp } \mathcal{V}$  such that  $\mathcal{F} = \Phi_{\mathcal{V}}(\mathcal{U})$ . Then  $P_>(\mathcal{F}) = \Phi_{\mathcal{V}'}(L^{<}(\mathcal{U}))$  by Prop. 6.5, so  $P_>(\mathcal{F})$  was a face of  $\text{Qu } \mathcal{V}'$  by Prop. 3.3. Since  $\mathcal{F} \in \text{Face}(\text{Pqu } \mathcal{V})$  was arbitrary, it follows that the  $P$  is face-preserving. Indeed, since  $P$  was an arbitrary linearly induced cone-linear mapping, every linearly induced cone-linear mapping is face-preserving. In particular, in view of Prop. 6.3,  $P^{\text{T}}$  is face-preserving.

On the other hand, suppose that  $P$  and  $P^{\text{T}}$  preserve faces. Then their ranges are faces of  $\text{Pqu } \mathcal{V}'$  and  $\text{Pqu } \mathcal{V}^*$ , respectively. It follows by Thm. 1 that subspaces  $\mathcal{U}$  and  $\mathcal{U}'$  of  $\mathcal{V}$  and  $\mathcal{V}'$ , respectively, can be determined such that

$$(6.8) \quad \text{Rng } P = \Phi_{\mathcal{V}'}(\mathcal{U}');$$

$$(6.9) \quad \text{Rng } P^{\text{T}} = \Phi_{\mathcal{V}^*}(\mathcal{U}^{\perp}).$$

Denote by  $Q \in \text{Lin}(\text{Qu } \mathcal{V}, \text{Qu } \mathcal{V}')$  the linear mapping determined by  $P$ , so that  $Q|_{\text{Pqu } \mathcal{V}}^{\text{Pqu } \mathcal{V}'} = P$ . It follows from (6.8) that

$$(6.10) \quad \text{Rng } Q = \text{Lsp Rng } P = \text{Lsp } \Phi_{\mathcal{V}'}(\mathcal{U}'),$$

and from the Theorem on Annihilators and Transposes ([Nol87], Sect. 21), (6.9), and (4.12) that

$$(6.11) \quad \text{Null } Q = (\text{Rng } Q^T)^\perp = (\text{Rng } P^T)^\perp = (\Phi_{\mathcal{V}} \cdot (U^\perp))^\perp = \{\phi \in \text{Qu } \mathcal{V} \mid \phi|_U = 0\}.$$

We will now describe and establish the validity of the following commutative diagram:

$$\begin{array}{ccccccc} \text{Dom } Q & \xrightarrow{\Omega_{\text{Dom } Q / \text{Null } Q}} & \text{Dom } Q / \text{Null } Q & \xrightarrow{\tilde{Q}} & \text{Rng } Q & \xrightarrow{\mathbf{1}_{\text{Rng } Q \subset \text{Cod } Q}} & \text{Cod } Q \\ \parallel & & \updownarrow & & \updownarrow & & \parallel \\ \text{Qu } \mathcal{V} & \xrightarrow{\text{qu}(\mathbf{1}_{U \subset \mathcal{V}})} & \text{Qu } U & \xrightarrow{\tilde{\tilde{Q}}} & \text{Qu } (\mathcal{V}' / U') & \xrightarrow{\text{qu}(\Omega_{\mathcal{V}' / U'})} & \text{Qu } \mathcal{V}' \end{array}$$

The upper line in the diagram represents  $Q$  as the composite of three linear mappings as described in Prop. 1.3. Two linear isomorphism-pairs, represented in the diagram by two-headed vertical arrows, will be determined below. Then, in turn, a linear isomorphism  $\tilde{\tilde{Q}} \in \text{Lin}(\text{Qu } \mathcal{V}, \text{Qu } (\mathcal{V}' / U'))$  will be determined such that

$$(6.12) \quad Q = \text{qu}(\Omega_{\mathcal{V}' / U'}) \tilde{\tilde{Q}} \text{qu}(\mathbf{1}_{U \subset \mathcal{V}}).$$

It will be shown that  $\tilde{\tilde{Q}}$  is linearly induced, and hence that the lower line in the diagram represents  $Q$  as a composite of three linearly induced mappings.

The linear mappings  $\Omega_{\text{Dom } Q / \text{Null } Q}$  and  $\text{qu}(\mathbf{1}_{U \subset \mathcal{V}})$  on the left side of the diagram are both surjective: the first because it is a quotient mapping and the second, since  $\mathbf{1}_{U \subset \mathcal{V}}$  is injective, by Prop. 6.4. Of course  $\text{Null } \Omega_{\text{Dom } Q / \text{Null } Q} = \text{Null } Q$ , and, in view of (6.11),

$$\text{Null } \text{qu}(\mathbf{1}_{U \subset \mathcal{V}}) = \{\phi \in \text{Qu } \mathcal{V} \mid \phi|_U = 0\} = \text{Null } Q.$$

Thus  $\Omega_{\text{Dom } Q / \text{Null } Q}$  and  $\text{qu}(\mathbf{1}_{U \subset \mathcal{V}})$  are linear surjections with common domain and nullspace. It follows by Cor. 1 of Prop. 1.3 that the leftmost square in the commutative diagram determines a linear isomorphism-pair  $\text{Dom } Q / \text{Null } Q \leftrightarrow \text{Qu } \mathcal{V}$  as indicated.

Similarly, the linear mappings  $\mathbf{1}_{\text{Rng } Q \subset \text{Cod } Q}$  and  $\text{qu}(\Omega_{\mathcal{V}' / U'})$  on the right side of the diagram are both injective: the first because it is an inclusion mapping and the second, since  $\Omega_{\mathcal{V}' / U'}$  is surjective, by Prop. 6.4. Of course  $\text{Rng } \mathbf{1}_{\text{Rng } Q \subset \text{Cod } Q} = \text{Rng } Q$  and, in view of Prop. 3.4 and (6.10),

$$\text{Rng } \text{qu}(\Omega_{\mathcal{V}' / U'}) = \text{Lsp } \Phi_{\mathcal{V}'}(U') = \text{Rng } Q.$$

Thus  $\mathbf{1}_{\text{Rng } Q \subset \text{Cod } Q}$  and  $\text{qu}(\Omega_{\mathcal{V}' / U'})$  are linear injections with common range. It follows by Cor. 2 of Prop. 1.3 that the rightmost square in the commutative diagram determines a linear isomorphism-pair  $\text{Rng } Q \leftrightarrow \text{Qu } (\mathcal{V}' / U')$  as indicated.

Since the double-headed vertical arrows in the diagram indeed represent linear isomorphism-pairs, and since  $\tilde{Q}$  is a linear isomorphism by Prop. 1.3, the center square in the diagram determines a linear isomorphism  $\tilde{\tilde{Q}}$  as indicated.

We shall next show that  $\tilde{\tilde{Q}}$  is cone-preserving relative to the cones  $\text{Pqu } \mathcal{V}$  and  $\text{Pqu } \mathcal{V}'$ .

In view of (6.12) and (6.8), we have

$$(6.13) \quad \left( \text{qu}(\Omega_{\mathcal{V}'/\mathcal{U}'} \tilde{Q}) \text{qu}(\mathbf{1}_{U \subset V}) \right)_> (\text{Pqu } \mathcal{V}) = Q_> (\text{Pqu } \mathcal{V}) = \Phi_{\mathcal{V}'}(\mathcal{U}').$$

Since  $\text{qu}(\Omega_{\mathcal{V}'/\mathcal{U}'})$  is injective, it follows immediately that

$$(6.14) \quad \tilde{Q}_> (\text{qu}(\mathbf{1}_{U \subset V}))_> (\text{Pqu } \mathcal{V}) = \text{qu}(\Omega_{\mathcal{V}'/\mathcal{U}'})^< (\Phi_{\mathcal{V}'}(\mathcal{U}')).$$

Since  $\text{pqu}(\mathbf{1}_{U \subset V})$  is linearly induced, it preserves faces (as shown in the first part of this proof). It follows that the image under  $\text{qu}(\mathbf{1}_{U \subset V})$  of the cone  $\text{Pqu } \mathcal{V}$ , which is spanning in  $\text{Qu } \mathcal{V}$ , is a face of  $\text{Pqu } \mathcal{U}$  which is spanning in  $\text{Rng } P = \text{Qu } \mathcal{U}$ ; hence

$$(6.15) \quad \text{qu}(\mathbf{1}_{U \subset V})_> (\text{Pqu } \mathcal{V}) = \text{Pqu } \mathcal{U}.$$

By Prop. 3.4 we have

$$(6.16) \quad \text{qu}(\Omega_{\mathcal{V}'/\mathcal{U}'})^< (\Phi_{\mathcal{V}'}(\mathcal{U}')) = \text{Pqu}(\mathcal{V}'/\mathcal{U}').$$

Substitution of (6.15) and (6.16) into (6.14) yields

$$\tilde{Q}_> (\text{Pqu } \mathcal{U}) = \text{Pqu}(\mathcal{V}'/\mathcal{U}');$$

so the linear isomorphism  $\tilde{Q}$  is cone-preserving. It follows that  $\tilde{Q}|_{\text{Pqu } \mathcal{V}}^{\text{Pqu } \mathcal{V}'}$  is a cone-isomorphism; hence, in view of Thm. 2, there is a linear isomorphism, say  $\tilde{L}: \mathcal{V}'/\mathcal{U}' \rightarrow \mathcal{U}$ , which induces  $\tilde{Q}|_{\text{Pqu } \mathcal{V}}^{\text{Pqu } \mathcal{V}'}$  and hence  $\tilde{Q}$  as well. Thus  $\tilde{Q} = \text{qu}(\tilde{L})$ . Putting  $L := \mathbf{1}_{U \subset V} \tilde{L} \Omega_{\mathcal{V}'/\mathcal{U}'} \in \text{Lin}(\mathcal{V}', \mathcal{V})$ , it follows, in view of (6.12) and Prop. 6.2, that  $Q = \text{qu}(L)$  and hence, in view of Prop. 6.1, that  $P = \text{pqu}(L)$ .  $\square$

**Proposition 6.6.** *Let  $L, M \in \text{Lin}(\mathcal{V}', \mathcal{V})$  be given. Then  $\text{pqu}(L) = \text{pqu}(M)$  (equivalently,  $\text{qu}(L) = \text{qu}(M)$ ) if and only if  $M = L$  or  $M = -L$ .*

*Proof.* It is easy to see that  $\text{pqu}(L) = \text{pqu}(-L)$ . It is also clear that the result holds if  $L = \mathbf{0}$ . Assume that  $L \neq \mathbf{0}$ , put  $n := \dim \mathcal{V}$ , and choose a basis  $\beta = (\beta_i \mid i \in n]$  of  $\mathcal{V}'$  such that  $\beta_1 L \neq \mathbf{0}$ . By the same argument used in the last part of the proof of Thm. 2, we may determine  $\epsilon \in \{1, -1\}$  such that  $L^T \beta_k = M^T \beta_k$  for all  $k \in n]$ . It follows that  $L = \epsilon M$ .  $\square$

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