Chapter 3: Linear Maps

Linear Algebra Done Right, by Sheldon Axler

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3A: Vector Space of Linear Maps

Definition 1 (Linear Map). A linear map from V to W is a function $T: V \to W$ with the following properties:

- Additivity: T(u+v) = Tu + Tv for all $u, v \in V$.
- Homogeneity: $T(\lambda v) = \lambda T(v)$ for all $\lambda \in \mathbb{F}$ and $v \in V$.

Notation: $\mathcal{L}(V, W), \mathcal{L}(V)$

- The set of linear maps from V to W is denoted by $\mathcal{L}(V, W)$.
- The set of linear maps from V to V is denoted by $\mathcal{L}(V)$.

Lemma 2 (linear map basis lemma). Suppose v_1, \ldots, v_n is a basis of V and $w_1, \ldots, w_n \in W$. Then there exists a unique linear map $T: V \to W$ such that

$$Tv_k = w_k$$

for each $k = 1, \ldots, n$.

Definition 3 (additional and scalar multiplication on $\mathcal{L}(V,W)$). Suppose $S,T \in \mathcal{L}(V,W)$ and $\lambda \in \mathbb{F}$. The sum S+T and the product λT are the linear maps from V to W defined by

$$(S+T)(v) = Sv + Tv \text{ and } (\lambda T)(v) = \lambda (Tv)$$

for all $v \in V$.

Remark 4. $\mathcal{L}(V,W)$ is a vector space.

Definition 5 (product of linear maps). If $T \in \mathcal{L}(U, V)$ and $S \in \mathcal{L}(V, W)$, then the product $ST \in \mathcal{L}(U, W)$ is defined by

$$(ST)(u) = S(Tu)$$

for all $u \in U$.

Remark 6 (algebraic properties of product of linear maps). We have associativity, identity and distributive properties whenever such properties are defined.

Theorem 7 (linear maps take 0 to 0). Suppose T is a linear map from V to W. Then T(0) = 0.

Suppose $b, c \in \mathbb{R}$. Define $T : \mathbb{R}^3 \to \mathbb{R}^2$ by

$$T(x, y, z) = (2x - 4y + 3z + b, 6x + cxyz)$$

Show that T is linear if and only if b = c = 0.

Proof. T is linear $\Leftrightarrow T(x, y, z = 0) \Leftrightarrow b = 0$

In addition, let's only consider the second coordinate, then we have

$$T(x_1 + x_2, y_1 + y_2, z_1 + z_2)_2 = 6(x_1 + x_2) + c(x_1 + x_2)(y_1 + y_2)(z_1 + z_2)$$

which only equals $T(x_1, y_1, z_1) + T(x_2, y_2, z_2)$ if c = 0.

Problem 3

Suppose that $T \in \mathcal{L}(\mathbb{F}^n, \mathbb{F}^m)$. Show that there exist scalars $A_{j,k} \in \mathbb{F}$ for j = 1, ..., m and k = 1, ..., n such that

$$T(x_1, \dots, x_n) = (A_{1,1}x_1 + \dots + A_{1,n}x_n, \dots, A_{m,1}x_1 + \dots + A_{m,n}x_n)$$

for every $(x_1, \ldots, x_n) \in \mathbb{F}^n$.

Proof. Let $\{u_1,\ldots,u_n\}$ denote the standard basis of \mathbb{F}^n . We have that

$$Tu_i = (A_{1,i}, \dots, A_{m,i})$$

Take arbitrary $(x_1, \ldots, x_n) \in \mathbb{F}^n$, we have that

$$Tx_iu_i = x_i(A_{1,i}, \dots, A_{m,i})$$

thus we have that

$$T(x_1, \dots, x_n) = (A_{1,1}x_1 + \dots + A_{1,n}x_n, \dots, A_{m,1}x_1 + \dots + A_{m,n}x_n)$$

Problem 4

Suppose $T \in \mathcal{L}(V, W)$ and v_1, \ldots, v_m is a list of vectors in V such that Tv_1, \ldots, Tv_m is a linearly independent list in W. Prove that v_1, \ldots, v_m is linearly independent.

Proof. This means that the only solution to $\sum_{i=1}^{m} a_i T(v_i) = \sum_{i=1}^{m} T(a_i v_i) = 0$ is all $a_i = 0$. However, as we know T(0) = 0 so $a_i v_i = 0$ and thus we've proved the claim.

Show that every linear map from a one-dimensional vector space to itself is multiplication by some scalar. More precisely, prove that if dim V=1 and $T \in \mathcal{L}(V)$, then there exists $\lambda \in \mathbb{F}$ such that $Tv = \lambda v$ for all $v \in V$.

Proof. Since dim V=1, every $v \in V$ can be expressed as $\lambda v'$ for some other $v' \in V$. As $Tv \in V$, we have $Tv = \beta v$. Then $Tv = T\lambda v' = \beta \lambda v' = \beta v$

Problem 8

Give an example of a function $\phi \colon \mathbb{R}^2 \to \mathbb{R}$ such that

$$\phi(av) = a\phi(v)$$

for all $a \in \mathbb{R}$ and all $v \in \mathbb{R}^2$ but ϕ is not linear.

Proof. Consider $f(x_1, x_2) = x_1^2/x_2$ if $x_2 \neq 0$ o.w. 0, then $f(a(x_1, x_2)) = ax_1^2 = af(x_1, x_2)$. However, $f((x_1 + y_1, x_2 + y_2)) = (x_1 + y_1)^2/(x_2 + y_2) \neq f(x_1, x_2) + f(y_1, y_2)$.

Problem 11

Suppose V is finite-dimensional and $T \in \mathcal{L}(V)$. Prove that T is a scalar multiple of the identity if and only if ST = TS for all $S \in \mathcal{L}(V)$.

Proof. \Rightarrow We can express $T = \lambda I$. Then $S(\lambda I) = \lambda S = \lambda IS = TS$.

 \Leftarrow Let v_1, \ldots, v_m be a basis of V. Pick S_i such that $S_i(\sum_{i=1}^m a_i v_i) = a_i v_i$, which is clearly a linear operator. Then we have that

$$S_i T(v) = TS_i(v)$$

$$S_i \sum_{j=1}^m b_j v_j = T(a_i v_i)$$

$$b_i v_i = a_i T(v_i)$$

This shows that for all v_i , there exists λ_i such that $T(v_i) = \lambda_i v_i$. Next we show that such λ_i does not depend on i. Construct S_{ij} subtly such that $S_{ij} \sum_{k=1}^{n} a_k v_k = a_j v_i + a_i v_j$.

Then we have that

$$S_{ij}Tv = TS_{ij}v$$

$$S_{ij}(\sum_{k=1}^{n} \lambda_k a_k v_k) = T(a_j v_i + a_i v_j)$$

$$\lambda_j a_j v_i + \lambda_i a_i v_j = \lambda_i a_j v_i + \lambda_j a_i v_j$$

This shows that $\lambda_i = \lambda_j$ for all i, j and thus we've shown that $T = \lambda I$ for some λ .

Problem 12

Suppose U is a subspace of V with $U \neq V$. Suppose $S \in \mathcal{L}(U, W)$ and $S \neq 0$. Define $T: V \to W$ by

$$Tv = \begin{cases} Sv & \text{if } v \in U \\ 0 & \text{if } v \in V \text{ and } v \notin U \end{cases}$$

Prove that T is not a linear map on V.

Proof. Take $u \in U$ such that $u \notin \text{Null}(S)$. Take $v \in V \setminus U$, then $u + v \in V \setminus U$. This means that

$$T(u+v) = S(u+v) = 0 \neq T(u) + T(v) = Su$$

Problem 13

Suppose V is finite-dimensional. Prove that every linear map on a subspace of V can be extended to a linear map on V. In other words, show that if U is a subspace of V and $S \in \mathcal{L}(U,W)$, then there exists $T \in \mathcal{L}(V,W)$ such that Tu = Su for all $u \in U$.

Proof. Note that there exists subspace P s.t. $V = P \oplus U$. For all $v \in V$, v = p + u for some p, u. Then define T(v) = Su + p. Clearly we have that T(u) = Su for all $u \in U$. It now only suffices to prove T is a linear map. Homogeneity is trivial to show. For addivity, $T(v_1 + v_2) = T(u_1 + u_2 + p_1 + p_2) = S(u_1 + u_2) + p_1 + p_2 = (Su_1 + p_1) + (Su_2 + p_2) = Tv_1 + Tv_2$.

Problem 14

Suppose V is finite-dimensional with $\dim V > 0$, and suppose W is infinite-dimensional. Prove that $\mathcal{L}(V, W)$ is infinite-dimensional.

Proof. Recall the definition of infinite-dimension from ch2 P17:

V is infinite-dimensional if and only if there is a sequence v_1, v_2, \ldots of vectors in V such that v_1, \ldots, v_m is linearly independent for every positive integer m.

W being infinite-dimensional implies this. Denote the sequence by w_1, w_2, \ldots Let v_1, \ldots, v_m be the basis for V. Define a sequence of linear operators as follows: $T_k \in \mathcal{L}(V, W)$ such that $T_k(v) = v_k$. Then we have that for every positive integer m, the solution for the following equation is all $a_i = 0$.

$$a_1T_1(v) + \dots + a_mT_m(v) = a_1v_1 + \dots + a_mv_m = 0$$

This shows that $\mathcal{L}(V, W)$ is infinite-diemsnional.

Problem 15

Suppose v_1, \ldots, v_m is a linearly dependent list of vectors in V. Suppose also that $W \neq \{0\}$. Prove that there exist $w_1, \ldots, w_m \in W$ such that no $T \in \mathcal{L}(V, W)$ satisfies $Tv_k = w_k$ for each $k = 1, \ldots, m$.

Proof. Take w_1, \ldots, w_m to be linearly independent list of vectors in W. Then we have that

$$Ta_1v_1 + \cdots Ta_mv_m = a_1w_1 + \cdots + a_mw_m = 0$$

The only solution is that $a_i = 0$ for all i, but this contradicts that v_1, \ldots, v_m is linearly dependent.

Problem 16

Suppose V is finite-dimensional with dim V > 1. Prove that there exist $S, T \in \mathcal{L}(V)$ such that $ST \neq TS$.

Proof. Let v_1, \ldots, v_m be the basis of V. Define $S(v) = S(\sum_{i=1}^m a_i v_i) = \sum_{i=1}^m a_{m-i} v_i$ and $T(v) = a_1 v_1$. Then we have that

$$STv = Sa_1v_1 = a_1v_1$$

but

$$TSv = T\sum_{i=1}^{m} a_{m-i}v_i = a_m v_1$$

Problem 17

Suppose V is finite-dimensional. Show that the only two-sided ideas of $\mathcal{L}(V)$ are $\{0\}$ and $\mathcal{L}(V)$, where we define that a subspace \mathcal{E} of $\mathcal{L}(V)$ is called two-sided ideal if $TE \in \mathcal{E}$ and $ET \in \mathcal{E}$ for all $E \in \mathcal{E}$ and all $T \in \mathcal{L}(V)$.

Proof. It's easy to verify that $\{0\}$ and $\mathcal{L}(V)$ are two-sided ideal of $\mathcal{L}(V)$. Suppose for the sake of contradiction that such \mathcal{E} exists. Let e_1, \ldots, e_m be its basis and let $e_1, \ldots, e_m, e_{m+1}, \ldots, e_n$ be the basis for V. Define $T(v) = T(\sum_{i=1}^n a_i e_i) = \sum_{i=1}^n a_i e_{n-i}$ to be a linear map in V (ez to verify), and $E_j(u) = E_j(\sum_{k=1}^m b_k e_k) = b_j e_j$. We have reached the contradicting example such that $TE_j(v) = a_j e_{n-j} \in V \setminus \mathcal{E}$.

3B: Null Spaces and Ranges

Definition 8 (null space). For $T \in \mathcal{L}(V, W)$, the null space of T, denoted by null T, is the subset of V consisting of those vectors that T maps to θ :

$$null\ T = \{v \in V \colon Tv = 0\}$$

Corollary 9. Suppose $T \in \mathcal{L}(V, W)$, then null T is a subspace of V.

Definition 10 (injective). A function $T: V \to W$ is called **injective** if Tu = Tv implies u = v.

Theorem 11. Let $T \in \mathcal{L}(V, W)$. Then T is injective if and only if null $T = \{0\}$.

Definition 12 (range). For $T \in \mathcal{L}(V, W)$, the **range** of T is the subset of W consisting of those vectors that are equal to Tv for some $v \in V$:

$$\mathit{range} T = \{Tv \colon v \in V\}$$

Corollary 13. Suppose $T \in \mathcal{L}(V, W)$, then rangeT is a subspace of W.

Definition 14 (surjective). A function $T: V \to W$ is called **surjective** if its range equals W.

Theorem 15 (fundamental theorem of linear map). Suppose V is finite-dimensional and $T \in \mathcal{L}(V, W)$. Then range T is finite-dimensional and

$$\dim V = \dim null \ T + \dim range \ T$$

Proof. Let u_1, \ldots, u_m be a basis of null T and let $u_1, \ldots, u_m, v_1, \ldots, v_n$ be a basis of V. It now suffices to prove dim range T = n. Let $v \in T$, then

$$v = \sum_{i=1}^{m} a_i u_i + \sum_{j=1}^{n} b_j v_j$$

We apply T on both sides to get that

$$Tv = \sum_{j=1}^{n} b_j Tv_j$$

which shows that Tv_1, \ldots, Tv_n spans range T and thus it's finite-dimensional. To show they are linearly independent, we have

$$\sum_{j=1}^{n} b_j T v_j = T \sum_{j=1}^{n} b_j v_j = 0$$

The only solution is that all $b_i = 0$.

Corollary 16 (linear map to a lower-dimen space is not injective). Suppose V and W are finite-dimensional vector spaces such that $\dim V > \dim W$. Then no linear map from V to W is injective.

Corollary 17 (linear map to a higher-dimen space is not surjective). Suppose V and W are finite-dimensional vector spaces such that $\dim V < \dim W$. Then no linear map from V to W is surjective.

Application Consider the system of linear equation defined by the map $T: \mathbb{F}^n \to \mathbb{F}^m$:

$$T(x_1, \dots, x_n) = (\sum_{k=1}^n A_{1,k} x_k, \dots, \sum_{k=1}^n A_{m,k} x_k)$$

Corollary 18 (homogeneous systems of linear equations). A homogeneous system of linear equations with more variables than equations has nonzero solutions.

Corollary 19 (inhomogeneous system fo linear equations). An inhomogeneous system of linear equations with more equations than variables has no solution for some choice of the constant terms.

Problem 1

Give an example of a linear map T with dim null T=3 and dim range T=2.

Proof. Consider $T(x_1, x_2, x_3, x_4, x_5) = (0, 0, 0, x_4, x_5)$.

It's easy to verify that dim null T=3 and applying the theorem of linear map solves the problem.

Problem 2

Suppose $S,T\in\mathcal{L}(V)$ are such that range $S\subseteq \operatorname{null} T.$ Prove that $(ST)^2=0.$

Proof. This means that take $x \in V$, T(S(x)) = 0. We have $(ST)^2 = STST = 0$.

Problem 3

Suppose v_1, \ldots, v_m is a list of vectors in V. Define $T \in \mathcal{L}(\mathbb{F}^m, V)$ by

$$T(z_1, \dots, z_m) = z_1 v_1 + \dots + z_m v_m$$

- (a) what property of T corresponds to v_1, \ldots, v_m spanning V?
- (b) what property of T corresponds to v_1, \ldots, v_m being linearly independent?

Proof. (a) surjective (range = V)

(b) injective (z_1, \ldots, z_m) is identically zero if and only if $z_1v_1 + \cdots + z_mv_m = 0$

Problem 4

Show that $\{T \in \mathcal{L}(\mathbb{R}^5, \mathbb{R}^4) \colon \dim \text{null } T > 2\}$ is not a subspace of $\mathcal{L}(\mathbb{R}^5, \mathbb{R}^4)$.

Proof. Try to come up with a counterexample. Consider $f(e_1, e_2, e_3, e_4, e_5) = (e_1, 0, 0, e_4)$ and $g(e_1, e_2, e_3, e_4, e_5) = (0, e_2, e_3, 0)$. Then we have that null $f = \{0, e_2, e_3, 0, e_5\}$ and null $g = \{e_1, 0, 0, e_4, e_5\}$ so both in $\{T \in \mathcal{L}(\mathbb{R}^5, \mathbb{R}^4) : \dim \text{null } T > 2\}$. However, $f + g(e_1, e_2, e_3, e_4, e_5) = \{(e_1, e_2, e_3, e_4)\}$ and this means their dim null $g = \{e_1, e_2, e_3, e_4, e_5\}$ and this means their dim null $g = \{e_1, e_2, e_3, e_4, e_5\}$ and this means their dim null $g = \{e_1, e_2, e_3, e_4, e_5\}$ and this means their dim null $g = \{e_1, e_2, e_3, e_4, e_5\}$ and $g = \{e_1, e_2, e_3, e_4, e_5\}$ and this means their dim null $g = \{e_1, e_2, e_3, e_4, e_5\}$ and $g = \{e_1, e_2, e_3, e_4, e_5\}$ and $g = \{e_1, e_2, e_3, e_4, e_5\}$ and this means their dim null $g = \{e_1, e_2, e_3, e_4, e_5\}$ and $g = \{e_1, e_2, e_3, e_4, e_5\}$ and

Problem 7

Suppose V and W are finite-dimensional and $2 \leq \dim V \leq \dim W$. Show that $\{T \in \mathcal{L}(V, W) : T \text{ is not injective}\}$ is not a subspace of $\mathcal{L}(V, W)$.

Proof. T is not injective means that $\dim V > \dim W$, which contradicts the assumption in the question.

Problem 9

Suppose $T \in \mathcal{L}(V, W)$ is injective and v_1, \ldots, v_n is linearly independent in V. Prove that Tv_1, \ldots, Tv_n is linearly independent in W.

Proof.

$$\sum_{i=1}^{n} z_i v_i = 0 \Leftrightarrow \sum_{i=1}^{n} z_i T(v_i) = 0$$

Problem 10

Suppose v_1, \ldots, v_n spans V and $T \in \mathcal{L}(V, W)$. Show that Tv_1, \ldots, Tv_n spans range T.

Proof. Take v in V, then we know $v = \sum_{i=1}^n a_i v_i$. Take win range T. Then we know there exists $v \in V$ such that w = T(v) and thus $w = T(\sum_{i=1}^n a_i v_i) = \sum_{i=1}^n a_i T(v_i)$.

Suppose that V is finite-dimensional and that $T \in \mathcal{L}(V, W)$. Prove that there exists a subspace \mathcal{U} of V such that

$$\mathcal{U} \cap \text{null } T = \{0\} \text{ and range } T = \{Tu \colon u \in \mathcal{U}\}\$$

Proof. Since we know null T is a subspace of V, then there exists \mathcal{U} such that $\mathcal{U} \oplus \text{null } T = V$. We can define \mathcal{U} to be such case. To finish the proof, let $v = u + t, u \in \mathcal{U}, t \in null T$, then $rangeT = \{T(u + t) = Tu : u \in \mathcal{U}\}$.

Problem 16

Suppose V and W are both finite-dimensional. Prove that there exists an injective linear map from V to W if and only if $\dim V \leq \dim W$.

 $Proof. \Rightarrow T \in \mathcal{L}(V, W)$ is injective. Then this means that $\dim V = \dim \operatorname{range} T \leq \dim W$.

 \Leftarrow By assumption, we can define a linear map T such that $Tv_i = w_i$ where v_i, w_i are the respective basis of V and W. Then we have that

$$\sum_{i=1}^{n} a_i T v_i = \sum_{i=1}^{n} a_i w_i = 0 \Leftrightarrow a_i \text{ are identically zero}$$

This means that null T is $\{0\}$ and thus it is injective.

Problem 17

Suppose V and W are both finite-dimensional. Prove that there exists a surjective linear map from V onto W if and only if dim $V \ge \dim W$.

Proof. \Rightarrow dim $V \ge \text{range } T = \dim W$.

 \Leftarrow By assumption we can define a linear map T such that $Tv_i = w_i$ for $1 \le i \le \dim W$ and $Tv_i = 0$ for $\dim W \le i \dim V$. This mean that take $w \in W$, then $w = \sum_{i=1}^{\dim W} a_i w_i$. At the same time, we know that for all w_i , there exists v_i s.t. $Tv_i = w_i$, therefore we have $w = \sum_{i=1}^{\dim W} a_i Tv_i$ and thus T is surjective. \square

Problem 18

Suppose V and W are finite-dimensional and that \mathcal{U} is a subspace of V. Prove that there exists $T \in \mathcal{L}(V, W)$ such that null $T = \mathcal{U}$ if and only if $\dim \mathcal{U} \geq \dim V - \dim W$.

Proof. We know dim V= null T+ range T and range $T\leq$ dim W. Therefore, dim $\mathcal{U}=$ dim null $T\geq$ dim V- dim W.

Suppose W is finite-dimensional and $T \in \mathcal{L}(V, W)$. Prove that T is injective if and only if there exists $S \in \mathcal{L}(W, V)$ such that ST is the identity operator on V.

Proof. T is injective \Leftrightarrow T(v) is unique for $v \in V$. \Leftrightarrow We can define $S \colon STv = v$

Problem 21

Suppose V is finite-dimensional, $T \in \mathcal{L}(V, W)$, and \mathcal{U} is a subspace of W. Prove that $\mathcal{T} = \{v \in V : Tv \in \mathcal{U}\}$ is a subspace of V and

 $\dim \mathcal{T} = \dim \operatorname{null} T + \dim(\mathcal{U} \cap \operatorname{range} T)$

Proof. To prove subspace, we can simply follow by definition. We can define $S \in \mathcal{L}(\mathcal{T}, \mathcal{U})$ such that Sv = Tv for all $v \in \mathcal{T}$. Then we have that range(S) $\in \mathcal{U} \cap \text{range}(T)$ and that null T = null S. Hence we have proved the claim.

Problem 22

Suppose \mathcal{U} and V are finite-dimensional vector spaces and $S \in \mathcal{L}(V, W)$ and $T \in \mathcal{L}(\mathcal{U}, V)$. Prove that

 $\dim \operatorname{null} \, ST \leq \dim \operatorname{null} \, S + \dim \operatorname{null} \, T$

Proof. We can write that

$$\text{null } ST = \{ u \in \mathcal{U} \colon T(u) \in \text{null } (S) \}$$

By the previous question we know that

 $\dim \operatorname{null} ST = \dim \operatorname{null} T + \dim \operatorname{null} S \cap \operatorname{range} T \leq \dim \operatorname{null} T + \dim \operatorname{null} S$

Problem 23

Suppose \mathcal{U} and V are finite-dimensional vector spaces and $S \in \mathcal{L}(V, W)$ and $T \in \mathcal{L}(\mathcal{U}, V)$. Prove that

 $\dim \operatorname{range} ST \leq \min \{\dim \operatorname{range} S, \dim \operatorname{range} T\}$

.

Proof. First note that dim range $ST \leq \dim \operatorname{range} S$. This because range $ST \subseteq \operatorname{range} S$.

To prove dim range $ST \leq \dim \operatorname{range} T$. We have that $\dim \mathcal{U} = \dim \operatorname{null} T + \dim \operatorname{range} T = \dim \operatorname{null} ST + \dim \operatorname{range} ST$. Since we know dim null $T \geq \dim \operatorname{null} ST$, dim range $ST \leq \dim \operatorname{range} T$.

Problem 24

- (a) Suppose dim V=5 and $S,T\in\mathcal{L}(V)$ are such that ST=0. Prove that dim range $TS\leq 2$.
- (b) Give an example of $S, T \in \mathcal{L}(\mathbb{F}^5)$ with ST = 0 and dim range TS = 2.

Proof. (a) dim null $ST = 5 \le \dim \text{null } T + \dim \text{null } S$

We also know that $5 = \dim \operatorname{null} T + \dim \operatorname{range} T = \dim \operatorname{range} S + \dim \operatorname{null} S$ and thus we have that $\dim \operatorname{range} T + \dim \operatorname{range} S \leq 5$. This implies that $\min \{\dim \operatorname{range} T, \dim \operatorname{range} S\} \leq 2$. Hence by applying P23 we finish the proof.

(b) Consider $T(x_1, x_2, x_3, x_4, x_5) = (x_3, x_4, 0, 0, 0), S(x_1, x_2, x_3, x_4, x_5) = (0, 0, x_3, x_4, x_5)$. Then we have that $ST(x_1, x_2, x_3, x_4, x_5) = S(x_3, x_4, 0, 0, 0) = (0, 0, 0, 0, 0)$ while $TS(x_1, x_2, x_3, x_4, x_5) = T(0, 0, x_3, x_4, x_5) = (x_3, x_4, 0, 0, 0)$.

Problem 25

Suppose that W is finite-dimensional and $S, T \in \mathcal{L}(V, W)$. Prove that null $S \subseteq \text{null } T$ if and only if there exists $E \in \mathcal{L}(W)$ such that T = ES.

Proof. null $S \subseteq \text{null } T \Rightarrow \text{dim range } T \leq \text{dim range } S \Rightarrow \text{let } s_1, \ldots, s_n \text{ be basis of range } S \text{ and } t_1, \ldots, t_m \text{ be basis of range } T \text{ where } m \leq n.$ We can always define $E \in \mathcal{L}(W)$ such that $E(s_i) = t_i$ for all $1 \leq i \leq m$ and 0 otherwise.

The other direction is trivial.

Problem 26

Suppose that V is finite-dimensional and $S, T \in \mathcal{L}(V, W)$. Prove that range $S \subseteq \text{range } T$ if and only if there exists $E \in \mathcal{L}(V)$ such that S = TE.

Proof. range $S \subseteq \text{range } T \Rightarrow \text{Take } v_1, \ldots, v_m$ to be the basis of V, define the linear map $Sv_i = s_i$ for $s_i \in \text{range } S \subseteq \text{range } T$. Then there exists u_1, \ldots, u_m such that $Tu_i = s_i$ for all i. Then we can define the linear map $Ev_i = u_i$ for all i such that S = TE.

The other direction is trivial.

Problem 27

Suppose $P \in \mathcal{L}(V)$ and $P^2 = P$. Prove that $V = \text{null } P \oplus \text{range } P$.

Proof. Take $v \in \text{null }(P) \cap \text{range }(P)$. Then this means that P(v) = 0 and there exists u s.t. v = P(u). At the same time, P(v) = P(P(u)) = P(u) = 0 = v. So we have that null $P \cap \text{range } P = \{0\}$. Since P is defined on $\mathcal{L}(P)$, we have that $V = \text{null } P \oplus \text{range } P$.

3C: Matrices

Definition 20 (matrix, $\mathbf{A}_{j,k}$). Suppose m and n are nonnegative integers. An m-by-n matrix \mathbf{A} is a rectangular array of elements of \mathbb{F} with m rows and n columns:

$$\mathbf{A} = egin{pmatrix} \mathbf{A}_{1,1} & \cdots & \mathbf{A}_{1,n} \\ dots & & dots \\ \mathbf{A}_{m,1} & \cdots & \mathbf{A}_{m,n} \end{pmatrix}$$

where the notation $\mathbf{A}_{j,k}$ denotes the entry in row j and column k.

Definition 21 (matrix of a linear map, $\mathcal{M}(T)$). Suppose $T \in \mathcal{L}(V, W)$ and v_1, \ldots, v_n is a basis of V and w_1, \ldots, w_m is a basis of W. The matrix of T with respect to these bases is the m-by-n matrix $\mathcal{M}(T)$ whose entries $\mathbf{A}_{j,k}$ are defined by

$$Tv_k = \mathbf{A}_{1,k}w_1 + \dots + \mathbf{A}_{m,k}w_m$$

If the bases v_1, \ldots, v_n and w_1, \ldots, w_m are not clear from the context, then the notation $\mathcal{M}(T, (v_1, \ldots, v_n), (w_1, \ldots, w_m))$ is used.

Remark 22. The k-th column of $\mathcal{M}(T)$ consists of the scalars needed to write Tv_k as a linear combination of w_1, \ldots, w_m :

$$Tv_k = \sum_{j=1}^m \mathbf{A}_{j,k} w_j$$

Remark 23. If T is a linear map from n-dimensional vector space to an m-dimensional vector space, then $\mathcal{M}(T)$ is an m-by-n matrix.

Corollary 24 (Matrix addition and scalar multiplication). Suppose $S, T \in \mathcal{L}(V, W)$ and $\lambda \in \mathbb{F}$. Then $\mathcal{M}(\lambda S + T) = \lambda \mathcal{M}(S) + \mathcal{M}(T)$.

For m and n positive integers, the set of all m-by-n matrices with entries in F is denoted by $\mathbb{F}^{m,n}$.

Theorem 25. Suppose m and n are positive integers. $\mathbb{F}^{m,n}$ is a vector space of dimension mn.

Definition 26 (matrix multiplication). Suppose **A** is an m-by-n matrix and **B** is an n-by-p matrix. Then AB is defined to be the m-by-p matrix whose entry in row j, column k, is given by the equation

$$(\mathbf{AB})_{j,k} = \sum_{r=1}^{n} \mathbf{A}_{j,r} \mathbf{B}_{r,k}$$

In words, the entry in row j, column k of AB is computed by taking row j of A and column k of B.

Motivations. Let v_1, \ldots, v_n to be the basis of V, w_1, \ldots, w_m to be the basis of W, and u_1, \ldots, u_p to be the basis of U. Consider linear maps $T \colon U \to V$ and $S \colon V \to W$. Suppose $\mathcal{M}(T) = \mathbf{A}$ and $\mathcal{M}(S) = \mathbf{B}$. For $1 \le k \le p$, we have

$$(ST)u_k = S(\sum_{r=1}^n \mathbf{B}_{r,k}v_r)$$

$$= \sum_{r=1}^n \mathbf{B}_{r,k}(Sv_r)$$

$$= \sum_{r=1}^n \mathbf{B}_{r,k} \sum_{j=1}^m \mathbf{A}_{j,r}w_j$$

$$= \sum_{i=1}^m (\sum_{r=1}^n \mathbf{A}_{j,r}\mathbf{B}_{r,k})w_j$$

Theorem 27 (matrix of product of linear maps). If $T \in \mathcal{L}(U, V)$ and $S \in \mathcal{L}(V, W)$, then $\mathcal{M}(ST) = \mathcal{M}(S)\mathcal{M}(T)$.

Definition 28 $(\mathbf{A}_{j,\cdot}, \mathbf{A}_{\cdot,k})$. Suppose **A** is an m-by-n matrix

- If $1 \le j \le m$, then $\mathbf{A}_{j,\cdot}$ denotes the 1-by-n matrix consisting of row j of \mathbf{A} .
- If $1 \le k \le n$, then $\mathbf{A}_{\cdot,k}$ denotes the m-by-1 matrix consisting of column k of \mathbf{A}_{\cdot} .

Corollary 29 (entry of matrix product equals row times column). Suppose A is an m-by-n matrix and B is an n-by-p matrix. Then

$$(\mathbf{AB})_{i,k} = \mathbf{A}_{i,\cdot} \mathbf{B}_{\cdot,k}$$

if $1 \le j \le m$ and $1 \le k \le p$. In other words, the entry in row j, column k, of **AB** equals (row j of **A**) times (column k of **B**).

Corollary 30 (column of matrix product equals matrix times column). Suppose A is an m-by-n matrix and B is an n-by-p matrix. Then

$$(\mathbf{AB})_{\cdot,k} = \mathbf{AB}_{\cdot,k}$$

if $1 \le k \le p$. In other words, column k of **AB** equals **A** times column k of **B**.

Corollary 31 (linear combination of columns). Suppose A is an m-by-n matrix

and
$$\mathbf{b} = \begin{pmatrix} b_1 \\ \vdots \\ b_n \end{pmatrix}$$
 is an n-by-1 matrix. Then

$$\mathbf{A}\mathbf{b} = \mathbf{b}_1 \mathbf{A}_{\cdot,1} + \dots + \mathbf{b}_n \mathbf{A}_{\cdot,n}.$$

In other words, \mathbf{Ab} is a linear combination of the columns of \mathbf{A} , with the scalars that multiply the columns coming from \mathbf{b} .

Theorem 32 (matrix multiplication as linear combination of columns). Suppose C is an m-by-c matrix and R is a c-by-n matrix.

- If $k \in \{1, ..., n\}$, then column k of CR is a linear combination of the columns of C, with the coefficients of this linear combination coming from columns k of R.
- If $j \in \{1, ..., m\}$, then row j of CR is a linear combination of the rows of R, with the coefficients of this linear combination coming from row j of C.

Definition 33 (column rank, row rank). Suppose **A** is an m-by-n matrix with entries in \mathbb{F} .

- The column rank of **A** is the dimension of the span of the columns of **A** in $\mathbb{F}^{m,1}$.
- The row rank of **A** is the dimension of the span of the rows of **A** in $\mathbb{F}^{1,n}$.

Definition 34 (transpose, \mathbf{A}^{\top}). The transpose of a matrix \mathbf{A} , denoted by \mathbf{A}^{\top} , is the matrix obtained from \mathbf{A} by interchanging rows and columns. Specificially, if \mathbf{A} is an m-by-n matrix, then \mathbf{A}^{\top} is the n-by-m matrix whose entries are given by the equation

$$(\mathbf{A}^{\top})_{k,j} = \mathbf{A}_{j,k}$$

Lemma 35 (column-row factorization). Suppose **A** is an m-by-n matrix with entries in \mathbb{F} and column rank $c \geq 1$. Then there exists an m-by-c matrix **C** and a c-by-n matrix **R**, both with entries in \mathbb{F} , such that $\mathbf{A} = \mathbf{CR}$.

Proof. Each column of **A** is an m-by-1 matrix. The list $\mathbf{A}_{.,1},\ldots,\mathbf{A}_{.,n}$ of columns of **A** can be reduced to a basis of the span of the columns of **A**. This basis has length c. The c columns in this basis can be put together to form an m-by-c matrix **C**.

If $k \in \{1, ..., n\}$, then column k of \mathbf{A} is a linear combination of the columns of \mathbf{C} . Make the coefficients of this linear combination into column k of a c-by-n matrix that we call \mathbf{R} . Then $\mathbf{A} = \mathbf{C}\mathbf{R}$.

Theorem 36 (column rank equals row rank). Suppose $\mathbf{A} \in \mathbb{F}^{m,n}$. Then the column rank of \mathbf{A} equals the row rank of \mathbf{A} .

Proof. Let c denote the column rank of c. Let c0 be the column-row factorization of c0 given by the proof before, where c0 is m-by-c and c0 is c-by-n. Then the column-row factorization lemma tells us that every row of c0 is a linear combination of the rows of c0. Because c0 has c1 rows, this implies that the row of c0 is less than or equal to the column rank c0 of c0.

To prove the other direction, we can do the same thing to \mathbf{A}^{\top} and then we can get that column rank of \mathbf{A} = row rank of \mathbf{A}^{\top} ≤ column rank of \mathbf{A}^{\top} = row rank of \mathbf{A} which we proved above.

Suppose $T \in \mathcal{L}(V, W)$. Show that with respect to each choice of bases of V and W, the matrix of T has at least dim range T nonzero entries.

Proof. Let v_1, \ldots, v_n be the basis of V and w_1, \ldots, w_m be the basis of W. Suppose there exists a matrix $\mathbf{A} = \mathcal{M}(T)$ of T has less than dim range T nonzero entries. This means that \mathbf{A} has at most dim range T-1 nonzero columns so this implies that dim range $T < \dim \operatorname{range} T = 1$ which forms a contradiction. \square

Problem 2

Suppose V and W are finite-dimensional and $T \in \mathcal{L}(V, W)$. Prove that dim range T = 1 if and only if there exists a basis of V and a basis of W such that with respect to these bases, all entries of $\mathcal{M}(T)$ equal 1.

Proof. \Rightarrow We solve this problem through careful construction of the basis. That is, we will construct basis v_1, \ldots, v_n of V and w_1, \ldots, w_m of W such that $Tv_i = w_1 + \cdots + w_m$ for all i. We can achieve this again mainly because dim range T = 1. let u_1, \ldots, u_m be a set of arbitrary basis of W. Take $w \in \text{range } T$ so we have $w = \sum_{i=1}^m a_i u_i$. We consider all the coefficients a_i as follows: take an index set I such that for all $i \in I, a_i \neq 0$ and we have |I| = c. Take arbitrary $j \in I$ and we construct the basis as follows: let $w_j = (a_j - (m-r))u_j, w_k = a_k u_k$ for all $k \in I, k \neq j$, and $w_k = u_k + u_j$ for all $k \notin I$. Then we have that $w = \sum_{l=1}^m w_l$. Since we know $w \in \text{range } T$, then there exists $v_1 \in V$ s.t. $T(v_1) = w$. Let v_2, \ldots, v_n be the basis of null T. Since we know dim V = null T + 1 so v_1, v_2, \ldots, v_n consistutes a basis of V. In this way, we successfully constructs the basis such that all entries of $\mathcal{M}(T)$ equal 1.

 \Leftarrow There exists basis v_1, \ldots, v_n of V and w_1, \ldots, w_m of W such that all entries of $\mathcal{M}(T)$ equal 1. This means that $Tv_1 = \cdots = Tv_n = w_1 + \cdots + w_m$. So we first have that dim range $T \neq 0$. To prove dim range T = 1, take arbitrary $u_1, u_2 \in \text{range } T$. Then we know that $u_1 = T(\sum_{i=1}^n a_i v_i) = \sum_{i=1}^n a_i (w_1 + \cdots + w_n)$ and similarly $u_2 = \sum_{i=1}^n b_i (w_1 + \cdots + w_n)$. Here we have that

$$u_1 = (\sum_{i=1}^{n} a_i) / (\sum_{i=1}^{n} b_i) u_2$$

and thus dim range T has to be 1-dimensional since every two arbitrary vector is simply a scalar multiple of each other.

Problem 3

Suppose v_1, \ldots, v_n is a basis of V and w_1, \ldots, w_m is a basis of W. Show that if $S, T \in \mathcal{L}(V, W)$ and $\lambda \in \mathbb{F}$, then $\mathcal{M}(\lambda S + T) = \lambda \mathcal{M}(S) + \mathcal{M}(T)$. Proof.

$$(\lambda S + T)v_k = \lambda S(v_k) + T(v_k)$$
$$= \lambda \sum_{i=1}^m \mathbf{A}_{i,k} w_i + \sum_{i=1}^m \mathbf{B}_{i,k} w_i$$

Problem 5

Suppose V and W are finite-dimensional and $T \in \mathcal{L}(V, W)$. Prove that there exists a basis of V and a basis of W such that with respect to these bases, all entries of $\mathcal{M}(T)$ are 0 except that the entries in row k, column k equal 1 if $1 \le k \le \dim \operatorname{range} T$.

Proof. Let dim V = n, dim W = m, dim range T = k. The main idea of the proof is to construct basis v_1, \ldots, v_n and w_1, \ldots, w_m such that $Tv_i = w_i$ for all $1 \le i \le k$ and zero otherwise. (So the constructed T satisfies the requirement).

We proceed with obtaining the basis w_1, \ldots, w_k of range T and extend this $w_1, \ldots, w_k, \ldots, w_m$ to the basis of W. We know for all $1 \le i \le k$, there exists $v_i \in V$ s.t. $Tv_i = w_i$. We claim that v_1, \ldots, v_k are linearly independent. To prove this, see $\sum_{j=1}^k a_j v_j = 0 \Rightarrow \sum_{j=1}^k a_j T(v_j) = \sum_{j=1}^k a_j w_j = 0$. Similar to the proof in the fundamental theorem of linear map, we extend the basis to V through considering the null space. We further claim that (let $K = \text{span } (v_1, \ldots, v_k)$) $V = K \oplus \text{null } T$ (which is easy to prove). Hence, extending the basis from K with the basis from null T completes the proof.

Problem 6

Suppose v_1, \ldots, v_m is a basis of V and W is finite-dimensional. Suppose $T \in \mathcal{L}(V, W)$. Prove that there exists a basis w_1, \ldots, w_n of W such that all entries in the first column of $\mathcal{M}(T)$ [with respect to these bases] are 0 except for possibly a 1 in the first row, first column.

Proof. Let $w_1 = Tv_1$ and extend w_1 to basis of W. Then we automatically obtains T that gets the desired property.

Problem 7

Suppose w_1, \ldots, w_n is a basis of W and V is finite-dimensional. Suppose $T \in \mathcal{L}(V, W)$. Prove that there exists a basis v_1, \ldots, v_m of V such that all entries in the first of $\mathcal{M}(T)$ [wrt. these bases] are 0 except for possibly a 1 in the first row, first column.

Proof. Take arbitrary $u_1 \in V$ and we have that $Tu_1 = \sum_{i=1}^n a_{i,1}w_i$. Take $v_1 = u_1/a_{1,1}$, then $Tv_1 = w_1 + \sum_{j=2}^n b_{j,1}w_j$. We can extend v_1, u_2, \ldots, u_m to be

the basis of V. Then consider

$$Tu_j = \sum_{k=1}^n b_{k,j} w_k$$

Consider to let $b_{1,j} = 0$ for all $2 \le j \le n$. To do this, let $v_j = u_j - b_{1,j}v_1$, then we have that $T(v_j) = T(u_j - b_{1,j}v_1) = \sum_{k=2}^n c_{k,j}w_k$. It now left to verify that v_1, v_2, \ldots, v_m is the basis.

$$q_1v_1 + \dots + q_mv_m = 0$$

$$q_1v_1 + q_2(u_2 - b_{1,2}v_1) + \dots + q_m(u_m - b_{1,m}v_1) = 0$$

$$(q_1 - (q_2b_{1,2} + \dots + q_mb_{1,m}))v_1 + q_2u_2 + \dots + q_mu_m = 0$$

The only solution is that $q_1 - (q_2b_{1,2} + \cdots + q_mb_{1,m}) = q_2 = \cdots = q_m = 0$ and thus we have completed the proof.

Problem 8

Suppose A is an m-by-n matrix and B is an n-by-p matrix. Prove that

$$(\mathbf{AB})_{i,\cdot} = \mathbf{A}_{i,\cdot}\mathbf{B}$$

for each $1 \leq j \leq m$. In other words, show that row j of \mathbf{AB} equals (row j of \mathbf{A}) times \mathbf{B} .

Proof. We know that

$$(\mathbf{AB})_{j,k} = \sum_{i=1}^{n} \mathbf{A}_{j,i} \mathbf{B}_{i,k}$$

For instance $(\mathbf{AB})_{j,1} = \sum_{i=1}^{n} \mathbf{A}_{j,i} \mathbf{B}_{i,1} = \mathbf{A}_{j,\cdot} \mathbf{B}_{\cdot,1}$. Similarly, $(\mathbf{AB})_{j,k} = \mathbf{A}_{j,\cdot} \mathbf{B}_{\cdot,k}$ and thus by treating this we have

$$(\mathbf{AB})_{i,\cdot} = \mathbf{A}_{i,\cdot}\mathbf{B}$$

Problem 9

Suppose $\mathbf{a}=(a_1,\cdots,a_n)$ is a 1-by-n matrix and \mathbf{B} is an n-by-p matrix. Prove that

$$\mathbf{aB} = a_1 \mathbf{B}_{1,\cdot} + \dots + a_n \mathbf{B}_{n,\cdot}$$

In other words, show that \mathbf{aB} is a linear combination of the rows of \mathbf{B} , with the scalars that multiply the rows coming from \mathbf{a} .

Proof. By definiion of matrix multiplicaion, the entry in the column k of the l.h.s. equals

$$(\mathbf{aB})_{1.k} = a_1 \mathbf{B}_{1.k} + \dots + a_n \mathbf{B}_{n.k}$$

which equals the right side.

Prove that the distributive property holds for matrix addition and multiplication. In other words, suppose $\mathbf{A}, \mathbf{B}, \mathbf{C}, \mathbf{D}, \mathbf{E}, \mathbf{F}$ aare matrices whose sizes are such that $\mathbf{A}(\mathbf{B}+\mathbf{C})$ and $(\mathbf{D}+\mathbf{E})\mathbf{F}$ make sense. Explain this and prove that

$$A(B+C) = AB + AC$$
 $(D+E)F = DF + EF$

Proof. We let **A**, **D**, **E** to be m-by-n matrix and **B**, **C**, **F** to be n-by-p matrix. Then all the matrix multiplication make sense. We proceed to prove the equality:

$$(\mathbf{A}(\mathbf{B} + \mathbf{C}))_{j,k} = \sum_{i=1}^{n} \mathbf{A}_{j,i} (\mathbf{B} + \mathbf{C})_{i,k}$$

$$= \sum_{i=1}^{n} \mathbf{A}_{j,i} (\mathbf{B}_{i,k} + \mathbf{C}_{i,k})$$

$$= \sum_{i=1}^{n} (\mathbf{A}_{j,i} \mathbf{B}_{i,k}) + (\mathbf{A}_{j,i} \mathbf{C}_{i,k})$$

$$= \mathbf{A}\mathbf{B} + \mathbf{A}\mathbf{C}$$

For the other one, we have that

$$((\mathbf{D} + \mathbf{E})\mathbf{F})_{j,k} = \sum_{i=1}^{n} (\mathbf{D} + \mathbf{E})_{j,i} \mathbf{F}_{i,k}$$
$$= \sum_{i}^{n} (\mathbf{D}_{j,i} \mathbf{F}_{i,k}) + (\mathbf{E}_{j,i} \mathbf{F}_{i,k})$$
$$= \mathbf{D}\mathbf{F} + \mathbf{E}\mathbf{F}$$

Problem 13

Suppose **A** is an n-by-n matrix and $1 \le j, k \le n$. Show that the entry in row j, column k of \mathbf{A}^3 (which is defined to mean $\mathbf{A}\mathbf{A}\mathbf{A}$) is

$$\sum_{p=1}^{n} \sum_{r=1}^{n} \mathbf{A}_{j,p} \mathbf{A}_{p,r} \mathbf{A}_{r,k}$$

Proof.

$$(\mathbf{A}(\mathbf{A}\mathbf{A}))_{j,k} = \sum_{p}^{n} \mathbf{A}_{j,p} (\mathbf{A}\mathbf{A})_{p,k}$$
$$= \sum_{p}^{n} \mathbf{A}_{j,p} \sum_{r=1}^{n} \mathbf{A}_{p,r} \mathbf{A}_{r,k}$$
$$= \sum_{p}^{n} \sum_{r}^{n} \mathbf{A}_{j,p} \mathbf{A}_{p,r} \mathbf{A}_{r,k}$$

Problem 14

Suppose m and n are postiive integers. Prove that the function $\mathbf{A} \mapsto \mathbf{A}^{\top}$ is a linear map from $\mathbf{F}^{m,n}$ to $\mathbf{F}^{n,m}$.

Proof. Let T denote the linear map such that $T(\mathbf{A}) = \mathbf{A}^{\top}$. Then we have that

$$T(\lambda \mathbf{A} + \mathbf{B}) = (\lambda \mathbf{A} + \mathbf{B})^{\top} = \lambda \mathbf{A}^{\top} + \mathbf{B}^{\top} = \lambda T(\mathbf{A}) + T(\mathbf{B})$$

Problem 15

Prove that if A is an m-by-n matrix and C is an n-by-p matrix, then

$$(\mathbf{AC})^\top = \mathbf{C}^\top \mathbf{A}^\top$$

Proof.

$$((\mathbf{AC})^{\top})_{j,k} = (\mathbf{AC})_{k,j}$$

= $\sum_{i=1}^{n} \mathbf{A}_{k,i} \mathbf{C}_{i,j}$

On the other hand,

$$(\mathbf{C}^{\top}\mathbf{A}^{\top})_{j,k} = \sum_{i=1}^{n} \mathbf{C}_{j,i}^{\top} \mathbf{A}_{i,k}^{\top}$$

$$= \sum_{i=1}^{n} \mathbf{A}_{k,i} \mathbf{C}_{i,j}$$

Suppose **A** is an m-by-n matrix with $\mathbf{A} \neq 0$. Prove that the rank of **A** is 1 if and only if there exist $(c_1, \ldots, c_m) \in \mathbb{F}^m$ and $(d_1, \ldots, d_n) \in \mathbb{F}^n$ such that $\mathbf{A}_{j,k} = c_j d_k$ for every $j = 1, \ldots, m$ and every $k = 1, \ldots, n$.

 $Proof. \Rightarrow \text{If rank of } \mathbf{A} \text{ is } 1, \text{ then this means that the span of the columns of } \mathbf{A} \text{ is 1-dimensional, take } \mathbf{A}_{.,1} \in \mathbb{F}^m \text{ from the span. (Note that here we assume } \mathbf{A}_{.,1} \neq 0 \text{ ow. take the first nonzero one)} \text{ Then we can let } (c_1, \ldots, c_m) = \text{vec}(\mathbf{A}_{.,1}).$ and let For every other columns, they are the scalar multiple of the the first one, so there exists d_2, \ldots, d_n s.t. $\mathbf{A}_{j,k} = c_j d_k$ (we take $d_1 = 1$).

 \Leftarrow If we denote $\mathbf{c} = (c_1, \dots, c_m)$, then

$$\mathbf{A} = \begin{pmatrix} d_1 \mathbf{c} & \cdots & d_n \mathbf{c} \end{pmatrix}$$

so each column is a scalar multiple of the other and thus **A** has rank 1.

Problem 17

Suppose $T \in \mathcal{L}(V)$, and u_1, \ldots, u_n and v_1, \ldots, v_n are bases of V. Prove that the following are equivalent:

- (a) T is injective.
- (b) The column of $\mathcal{M}(T)$ are linearly independent in $\mathbb{F}^{n,1}$
- (c) The columns of $\mathcal{M}(T)$ span $\mathbb{F}^{n,1}$.
- (d) The rows of $\mathcal{M}(T)$ span $\mathbb{F}^{1,n}$.
- (e) The rows of $\mathcal{M}(T)$ are linearly independent in $\mathbb{F}^{1,n}$.

Here $\mathcal{M}(T)$ means $\mathcal{M}(T,(u_1,\ldots,u_n),(v_1,\ldots,v_n))$.

Proof. Let **A** represents the matrix of $\mathcal{M}(T)$.

 $(a) \Rightarrow (b)$: $a_1 \mathbf{A}_{\cdot,1} + \cdots + a_n \mathbf{A}_{\cdot,n} = 0$. We also know that $Tv_i = \sum_{j=1}^n \mathbf{A}_{j,i} u_j$. Then we have that

$$T(a_1v_1 + \dots + a_nv_n) = \sum_{i=1}^n a_i T(v_i) = \sum_{i=1}^n a_i \sum_{j=1}^n \mathbf{A}_{j,i} u_j = \sum_{j=1}^n (\sum_{i=1}^n a_i \mathbf{A}_{j,i}) u_j = 0$$

To prove all a_i is zero we note that $a_1v_1 + \cdots + a_nv_n \in \text{null } T$ and since T is injective, the only possible case is that all $a_i = 0$ and thus wee prove the claim.

- $(b) \Rightarrow (c)$ The columns of $\mathcal{M}(T)$ forms a basis and thus span the space.
- $(c) \Rightarrow (d)$ Column rank of $\mathcal{M}(T)$ is n and thus row rank is also n and thus the rows span $\mathbb{F}^{1,n}$.
 - $(d) \Rightarrow (e)$ Same as above.
- $(e) \Rightarrow (a)$ The only solution to $a_1 \mathbf{A}_{1,\cdot} + \cdots + a_n \mathbf{A}_{n,\cdot} = 0$ is all $a_i = 0$. Suppose for the sake of contradiction that T is not injective so there exists nonzero $v \in \text{null } T$. We know that $v = \sum_{i=1}^n a_i v_i$ and that $Tv_i = \sum_{j=1}^n \mathbf{A}_{j,i} u_j$. Then

$$Tv = \sum_{i=1}^{n} a_i T(v_i) = \sum_{i=1}^{n} a_i \sum_{j=1}^{n} \mathbf{A}_{j,i} u_j = \sum_{i=1}^{n} (\sum_{j=1}^{n} a_i \mathbf{A}_{j,i}) u_j = 0$$

and thus $\sum_{j=1}^{n} a_i \mathbf{A}_{j,i} = 0$ for all j. We know not all $a_i = 0$ since v is non-trivial and thus the solution contradicts that the rows are all linearly independent. Proof completed.

3D: Invertibility and Isomorphisms

Definition 37 (invertible, inverse). • A linear map $T \in \mathcal{L}(V, W)$ is called invertible if there exists a linear map $S \in \mathcal{L}(W, V)$ such that ST equals the identity operator on V and TS equals the identity operator on W.

• A linear map $S \in \mathcal{L}(W,V)$ satisfying ST = I and TS = I is called an inverse of T.

Theorem 38. An invertible linear map has a unique inverse.

If T is invertible, then its inverse is denoted by T^{-1} .

Theorem 39. A linear map is invertible if and only if it is injective and surjective.

Proof. \Rightarrow We have an invertible linear map T that Tu = Tv. Then we have

$$u = T^{-1}Tu = T^{-1}Tv = v$$

To show T is surjective, we have that for any $w \in W, w = T(T^{-1}w)$.

 \Leftarrow Define S such that for each $w \in W$, S(w) is the unique element s.t. T(S(w)) = w. (we can do this due to injectivity and surjectivity). Then we have that T(ST)v = (TS)Tv = Tv and thus STv = v and thus ST = I. So we suffices the identity operator condition. It's easy to show that S is a linear map.

Theorem 40. Suppose that V and W are finite-dimensional vector spaces, $\dim V = \dim W$, and $T \in \mathcal{L}(V, W)$. Then

T is invertible $\Leftrightarrow T$ is injective $\Leftrightarrow T$ is surjective.

Corollary 41. Suppose V and W are finite-dimensional vector spaces of the same dimension, $S \in \mathcal{L}(W,V)$, and $T \in \mathcal{L}(V,W)$. Then ST = I if and only if TS = I.

Definition 42 (Isomorphism). An **Isomorphism** is an invertible linear map. Two vector spaces are called **isomorphic** if there is an isomorphism from one vector space onto the other one.

Theorem 43 (dimension shows whether vector spaces are isomorphic). Two finite-dimensional vector spaces over \mathbb{F} are isomorphic if and only if they have the same dimension.

Theorem 44. Suppose v_1, \ldots, v_n is a basis of V and w_1, \ldots, w_m is abasis of W. Then \mathcal{M} is an isomorphism between $\mathcal{L}(V, W)$ and $\mathbb{F}^{m,n}$.

Corollary 45. Suppose V and W are finite-dimensional. Then $\mathcal{L}(V,W)$ is finite-dimensional and

$$\dim \mathcal{L}(V, W) = (\dim V)(\dim W)$$

Definition 46 (matrix of a vector, $\mathcal{M}(v)$). Suppose $v \in V$ and v_1, \ldots, v_n is a basis of V. Then **matrix of** v with respect to the basis is the v-by-1 matrix

$$\mathcal{M}(v) = \begin{pmatrix} b_1 \\ \vdots \\ b_n \end{pmatrix},$$

where b_1, \ldots, b_n are the scalars such that

$$v = b_1 v_1 + \dots + b_n v_n$$

Remark 47. The matrix $\mathcal{M}(v)$ of a vector $v \in V$ depends on the basis v_1, \ldots, v_n and v. We can think of elements of V as relabeled to be n-by-1 matrices, i.e. $V \mapsto \mathbb{F}^{n,1}$.

Corollary 48. Suppose $T \in \mathcal{L}(V, W)$ and v_1, \ldots, v_n is a basis of V and w_1, \ldots, w_m is a basis of W. Let $1 \leq k \leq n$. Then kth column of $\mathcal{M}(T)$, which is denoted by $\mathcal{M}(T)_{..k}$, equals $\mathcal{M}(Tv_k)$

Theorem 49 (linear maps act like matrix multiplication). Suppose $T \in \mathcal{L}(V, W)$ and $v \in V$. Suppose v_1, \ldots, v_n is a basis of V and w_1, \ldots, w_m is a basis of W. Then

$$\mathcal{M}(Tv) = \mathcal{M}(T)\mathcal{M}(v)$$

Proof.

$$\mathcal{M}(Tv) = b_1 \mathcal{M}(Tv_1) + \dots + b_n \mathcal{M}(Tv_n)$$

= $b_1 \mathcal{M}(T)_{.,1} + \dots + b_n \mathcal{M}(T)_{.,n}$
= $\mathcal{M}(T) \mathcal{M}(v)$

Remark 50. Each m-by-n matrix **A** induces a linear map from $\mathbb{F}^{n,1}$ to $\mathbb{F}^{m,1}$, namely the matrix multiplication function that takes $x \in \mathbb{F}^{n,1}$ to $\mathbf{A}x \in \mathbb{F}^{m,1}$. We can think of every linear map (from a finite vector space to another) as a matrix multiplication map after suitable relabeling via the isomorphisms given by \mathcal{M} . Specifically, if $T \in \mathcal{L}(V, W)$ and we identify $v \in V$ with $\mathcal{M}(v) \in \mathbb{F}^{n,1}$, then the result above says that we can identify Tv with $\mathcal{M}(T)\mathcal{M}(v)$.

Theorem 51 (dimension of range T equals column rank of $\mathcal{M}(T)$). Suppose V and W are finite-dimensional and $T \in \mathcal{L}(V,W)$. Then dim range T equals the column rank of $\mathcal{M}(T)$.

Theorem 52 (change-of-basis-formula). Suppose $T \in \mathcal{L}(V)$. Suppose u_1, \ldots, u_n and v_1, \ldots, v_n are bases of V. Let

$$\mathbf{A} = \mathcal{M}(T, (u_1, \dots, u_n))$$
 and $\mathbf{B} = \mathcal{M}(T, (v_1, \dots, v_n))$

and $\mathbf{C} = \mathcal{M}(I, (u_1, \dots, u_n), (v_1, \dots, v_n))$. Then

$$A = C^{-1}BC$$
.

Proof.

Problem 1

Suppose $T \in \mathcal{L}(V, W)$ is invertible. Show that T^{-1} is invertible and

$$(T^{-1})^{-1} = T.$$

Proof. T^{-1} is invertible because there exists T such that $TT^{-1} = T^{-1}T = I$.

$$T^{-1}T = TT^{-1} = I$$

so $(T^{-1})^{-1} = T$.

Problem 2

Suppose $T \in \mathcal{L}(U, V)$ and $S \in \mathcal{L}(V, W)$ are both invertible linear maps. Prove that $ST \in \mathcal{L}(U, W)$ is invertible and that $(ST)^{-1} = T^{-1}S^{-1}$.

Proof. $(ST)(T^{-1}S^{-1}) = S(TT^{-1})S^{-1} = I = T^{-1}S^{-1}ST$.

Problem 3

Suppose V is finite-dimensional and $T \in \mathcal{L}(V)$. Prove that the following are equivalent.

- (a) T is invertible.
- (b) Tv_1, \ldots, Tv_n is a basis of V for every basis v_1, \ldots, v_n of V.
- (c) Tv_1, \ldots, Tv_n is a basis of V for some basis v_1, \ldots, v_n of V.

Proof. $(a) \Rightarrow (b)$ It only suffice to prove linear independence. We can show this

$$a_1Tv_1 + \cdots + a_nTv_n = 0 \iff a_1v_1 + \cdots + a_nv_n = 0$$

since T is injective and thus the only solution is all a_i are identically zero.

- $(b) \Rightarrow (c)$ Trivial.
- $(c) \Rightarrow (a)$ By the linear map lemma, there exists $S \in \mathcal{L}(V)$ such that $S(Tv_i) = v_i$ for all i. Such S is the inverse of T (one can verify) and thus T is invertible.

Problem 5

Suppose V is finite-dimensional, U is a subspace of V, and $S \in \mathcal{L}(U, V)$. Prove that there exists an invertible linear map T from V to itself such that Tu = Su for every $u \in U$ if and only if S is injective.

Proof. \Rightarrow Since T is invertible, we can define T^{-1} restricted to U, where $S^{-1}u = T^{-1}u$ for all $u \in U$. Then S has an inverse and thus is injective.

 \Leftarrow Let $v_1, \ldots v_m$ be the basis of U and $v_1, \ldots, v_m, x_1, \ldots, v_n$ be the extended basis of V. Define $Tv_i = Sv_i$ and $Tx_i = x_i$. Then T is injective and thus invertible.

Problem 6

Suppose that W is finite-dimensional and $S, T \in \mathcal{L}(V, W)$. Prove that null S = null T if and only if there exists an invertible $E \in \mathcal{L}(W)$ such that S = ET.

Proof. ⇒ Suppose V is finite-dimensional for simplicity (one can do more work for relaxing this assumption). Let $V = \text{null } S \oplus C = \text{null } T \oplus C$ for some C. Then we know that $T|_C \colon C \to \text{range } (T(C))$ and $S|_C \colon C \to \text{range } (S(C))$ is invertible. Then there exists an invertible map $\hat{E} \colon \text{range } (T(C)) \to \text{range } (S(C))$ as dim range T(C) = range (S(C)) = dim V. Extending this map to W solves the problem (take bases from range T(C) and extend to W with "identity" map).

 \Leftarrow Take $v \in \text{null } T$, then S(v) = E(Tv) = E(0) = 0 and thus $v \in \text{null } S$. Conversely, take $v \in \text{null } S$, then $T(v) = E^{-1}S(v) = 0$ so $v \in \text{null } T$. Thus null S = null T.

Problem 7

Suppose that V is finite-dimensional and $S, T \in \mathcal{L}(V, W)$. Prove that range S = range T if and only if there exists an invertible $E \in \mathcal{L}(V)$ such that S = TE.

Proof. ⇒ By 3B P26, we know that there exists $\tilde{E} \in \mathcal{L}(V)$ s.t. $S = T\tilde{E}$ as range $S \subseteq \text{range } T$. range S = range T implies that dim null S = dim range T. Then we can define an invertible map \bar{E} from null S to null T. We can define the map E as follows: Denote $V = \text{null } S \oplus P$, then $E(v) = \tilde{E}(v_1) + \bar{E}(v_2)$ for $v = v_1 + v_2$, where $v_1 \in P$, $v_2 \in \text{null } S$ and now $\tilde{E} = \tilde{E}|_P$. Then we have that $TE(v) = T(\tilde{E}(v_1) + \bar{E}(v_2)) = S(v_1) + S(v_2) = S(v)$. Now it left to verify that our proposed E is invertible.

To show this, we mainly aim at proving range $\tilde{E} \cap \text{range } \bar{E} = \{0\}$, as if we have this, we know that $E(v) = \tilde{E}(v_1) + \bar{E}(v_2) = 0 \Rightarrow \tilde{E}(v_1) = \bar{E}(v_2) = 0$. We know \bar{E} is invertible so $v_2 = 0$. To see \tilde{E} is injective, we can see that for any $v_1 \in \text{null } \tilde{E}$, we have $Sv_1 = T\tilde{E}v_1 = T0 = 0$ and thus $v_1 \in \text{null } S \cap P = 0$, so $v_1 = 0$ and thus $nul(E) = \{0\}$, E is injective and therefore invertible.

To complete the proof, let $u \in \text{range } \bar{E} \cap \text{range } \bar{E}$, then we know there exists $v_1 \in P, v_2 \in \text{null } S$ s.t. $u = \tilde{E}(v_1) = \bar{E}(v_2)$. We also know that $u \in \text{null } T$ as range $\bar{E} = \text{null } T$. Now we have that $S(v_1) = T\tilde{E}(v_1) = T\bar{E}(v_2) = 0$ and thus $v_1 \in \text{null } S$. So $v_1 \in P \cap \text{null } S = \{0\}$ and thus we have that $u = \{0\}$, finishing the proof.

 \Leftarrow Take any $s \in \text{range } S$, then there exists E(s) s.t. T(E(s)) = s. Conversely, take any $t \in \text{range } T$, then there exists $v \in V$ s.t. $t = Tu = TEE^{-1}v = S(E^{-1}v)$.

Thus range S = range T.

Problem 8

Suppose V and W are finite-dimensional and $S, T \in \mathcal{L}(V, W)$. Prove that there exist invertible $E_1 \in \mathcal{L}(V)$ and $E_2 \in \mathcal{L}(W)$ such that $S = E_2 T E_1$ if and only if dim null $S = \dim \operatorname{null} T$.

 $Proof. \Rightarrow$ We know from 3B exercises that dim range $ST \leq \min(\dim \operatorname{range} S, \dim \operatorname{range} T)$. Applying here gets that dim range $S \leq \dim \operatorname{range} T$. Consider that $T = E_2^{-1}SE_1^{-1}$, then we can also derive dim range $T \leq \dim \operatorname{range} S$ and thus dim range $S = \dim \operatorname{range} T$. By the fundamental theorem of linear map, we can get that dim null $S = \dim \operatorname{null} T$.

 \Leftarrow We know dim null $S=\dim \operatorname{null} T$, so there exists an isomorphism $\tilde{E}_1\colon \operatorname{null} S\mapsto \operatorname{null} T$. Extending $\tilde{E}_1\colon \operatorname{null} S\mapsto V$ stil preserves its injectivity. Therefore by P5 we have an invertible $E_1\colon V\mapsto V$ such that $E_1u=\tilde{E}_1u$ for all $u\in \operatorname{null} S$. Now we intend to show that $\operatorname{null} S=\operatorname{null} TE_1$, as proving so would imply there exists an invertible $E_2\in \mathcal{L}(W)$ such that $S=E_2TE_1$ by P6. To see this, take $s\in \operatorname{null} S$, then $TE_1(s)=T(\tilde{E}_1s)=0$ and thus $s\in \operatorname{null} TE_1$. To see the other direction, take $t\in \operatorname{null} TE_1$, then we know $E_1t\in \operatorname{null} T=\operatorname{range} \tilde{E}_1$. Thus there exists $v\in \operatorname{null} S$ s.t. $E_1t=\tilde{E}_1v=E_1v$. As E_1 is invertible, $t=v\in \operatorname{null} S$ and thus we have shown $\operatorname{null} S=\operatorname{null} TE_1$, completing the proof.

Problem 9

Suppose V is finite-dimensional and $T: V \to W$ is a surjective linear map of V onto W. Prove that there is a subspace U of V such that $T|_U$ is an isomorphism of U onto W.

Proof. T being surjective means that $\dim V \ge \dim W$. Take any subspace of V that has $\dim W$, then there is an isomorphism between this subspace and W.

Problem 10

Suppose V and W are finite-dimensional and U is a subspace of V. Let

$$\mathcal{E} = \{ T \in \mathcal{L}(V, W) \colon U \subseteq \text{null } T \}.$$

- (a) Show that \mathcal{E} is a subspace of $\mathcal{L}(V, W)$.
- (b) Find a formula for $\dim \mathcal{E}$ in terms of $\dim V$, $\dim W$, and $\dim U$.

Proof. (a) Take $T_1, T_2 \in \mathcal{E}$ and $\lambda \in \mathbb{F}$, then consider null $(\lambda T_1 + T_2)$. Let $u \in U$, then $\lambda T_1 + T_2(u) = \lambda T_1(u) + T_2(u) = 0 + 0 = 0$ and thus we have $\lambda T_1 + T_2 \in \mathcal{E}$ and thus \mathcal{E} is a subspace of $\mathcal{L}(V, W)$.

(b) Following the hint, define $\Phi \colon \mathcal{L}(V,W) \to \mathcal{L}(U,W)$ by $\Phi(T) = T|_U$. Then $\Phi \in \mathcal{L}(\mathcal{L}(V,W),\mathcal{L}(U,W))$. We try to show the range and null space of Φ .

We first claim null $\Phi = \mathcal{E}$. To see this, take $T \in \text{null } \Phi$, then we know $\Phi(T) = T|_U = 0 \in \mathcal{L}(U, W)$, meaning that U is the subset of null T, so null $\Phi \subseteq \mathcal{E}$. Conversely, take $T \in \mathcal{E}$, then we have that for all $u \in U$, Tu = 0, then we have that $T|_U = 0$. This shows that $\mathcal{E} \subseteq \text{null } \Phi$.

Next we claim range $\Phi = \mathcal{L}(U, W)$. Take any $S \in \mathcal{L}(U, W)$, then we can naturally always extend S to $T \in \mathcal{L}(V, W)$ by setting Tu = Su for all $u \in U$. The converse direction is trivial.

Thus we have that $\dim \mathcal{E} = \dim \operatorname{null} \Phi$ and $\dim \operatorname{range} \Phi = \dim \mathcal{L}(U, W) = \dim U \dim W$ and $\dim \mathcal{L}(V, W) = \dim V \dim W = \dim \operatorname{null} \Phi + \dim \operatorname{range} \Phi$, thus we derive that

 $\dim V \dim W = \dim \mathcal{E} + \dim U \dim W.$

Problem 14

Prove or give a counterexample: If V is finite-dimensional and $R, S, T \in \mathcal{L}(V)$ are such that RST is surjective, then S is injective.

Proof. We know that

 $\dim \operatorname{range} RST = \dim \operatorname{range} V \leq \min \{\dim \operatorname{range} R, \dim \operatorname{range} S, \dim \operatorname{range} T\}$

This means that dim $RST \leq$ dim range S. If dim null S > 0, then dim range S < dim V and thus contradicts the assumption that RST is surjective. \square

Problem 15

Suppose $T \in \mathcal{L}(V)$ and v_1, \ldots, v_m is a list in V such that Tv_1, \ldots, Tv_m spans V. Prove that v_1, \ldots, v_m spans V.

Proof. We can reduce the list to basis and use previous conclusions. Since Tv_1, \ldots, Tv_m spans V, we can reduce the list to Tv_1, \ldots, Tv_n such that the list is the basis of V. By previous results, v_1, \ldots, v_n is also linearly independent and its dimension equals the dim V and thus is the basis of V. It thus spans V. Extending the list to v_1, \ldots, v_m also spans V.

Problem 16

Prove that every linear map from $\mathbb{F}^{n,1}$ to $\mathbb{F}^{m,1}$ is given by a matrix multiplication. In other words, prove that if $T \in \mathcal{L}(\mathbb{F}^{n,1},\mathbb{F}^{m,1})$, then there exists an m-by-n matrix **A** such that $Tx = \mathbf{A}x$ for every $x \in \mathbb{F}^{n,1}$.

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Proof. We can simply consider the standard basis of $\mathbb{F}^{n,1}$ and $\mathbb{F}^{m,1}$. Then Let **A** be the matrix of T wrt these bases. Then we have that by definition,

$$Tx = \mathcal{M}(Tx) = \mathcal{M}(T)\mathcal{M}(x) = \mathbf{A}x$$

Problem 17

Suppose V is finite-dimensional and $S \in \mathcal{L}(V)$. Define $\mathcal{A} \in \mathcal{L}(\mathcal{L}(V))$ by

$$A(T) = ST$$

for $T \in \mathcal{L}(V)$.

- (a) Show that dim null $A = \dim V \dim \text{null } S$.
- (b) Show that dim range $A = \dim V \dim \operatorname{range} S$.

Proof. (a) We prove this by showing null $\mathcal{A} = \mathcal{L}(V, \text{null } S)$. Take $A \in \text{null } \mathcal{A}$, then we know that $\mathcal{A}(A) = SA = 0$ and thus $Av \in \text{null } S$ for all $v \in V$. For the other direction, take $A \in \mathcal{L}(V, \text{null } S)$, then $SA(v) = \mathcal{A}(v) = 0$ and thus $A \in \text{null } \mathcal{A}$.

(b) We know $\dim(\mathcal{L}(V)) = \dim \text{null } \mathcal{A} + \dim \text{range } \mathcal{A}$. Hence

 $\dim \operatorname{range} A = \dim V(\dim V - \dim \operatorname{null} S) = \dim V \dim \operatorname{range} S.$

Problem 18

Show that V and $\mathcal{L}(\mathbb{F}, V)$ are isomorphic vector spaces.

Proof. For simplicity, assume V is finite-dimensional, then $\dim V = \dim \mathbb{F} \dim V = \dim \mathcal{L}(\mathbb{F}, V)$ and thus they are isomorpic. One might do a more careful construction for infinite-dimensional V.

Problem 19

Suppose V is finite-dimensional and $T \in \mathcal{L}(V)$. Prove that T has the same matrix with respect to every basis of V if and only if T is a scalar multiple of the identity operator.

Proof. \Rightarrow We know $Tv_k = \sum_{j=1}^n A_{j,k}v_k = \sum_{j=1}^n 2A_{j,k}v_k = T(2v_k)$. This means that $A_{j,k} = 0$ for $j \neq k$. When j = k, we have that $Tv_k = A_{k,k}v_i$ for some arbitrary ordering of the same basis. Then this means that $A_{i,i} = A_{j,j}$ for all i, j. Thus, T is a scalar multiple of the identity operator.

← This follows by the definition of the identity operator.

3E: Products and Quotients of Vector Spaces

Definition 53 (product of vector spaces). Suppose V_1, \ldots, V_m are vector spaces over \mathbb{F} .

• The **product** $V_1 \times \cdots \times V_m$ is defined by

$$V_1 \times \cdots \times V_m = \{(v_1, \dots, v_m) : v_1 \in V_1, \dots, v_m \in V_m\}.$$

• Addition on $V_1 \times \cdots \times V_m$ is defined by

$$(u_1, \ldots, u_m) + (v_1, \ldots, v_m) = (u_1 + v_1, \ldots, u_m + v_m).$$

• Scalar multiplication on $V_1 \times \cdots \times V_m$ is defined by

$$\lambda(v_1,\ldots,v_m)=(\lambda v_1,\ldots,\lambda v_m).$$

Theorem 54 (product of vector spaces is a vector space). Suppose V_1, \ldots, V_m are vector spaces over \mathbb{F} . Then $V_1 \times \cdots \times V_m$ is a vector space over \mathbb{F} .

Theorem 55 (dimension of a product is the sum of dimensions). Suppose V_1, \ldots, V_m are finite-dimensional vector spaces. Then $V_1 \times \cdots \times V_m$ is finite-dimensional and

$$\dim(V_1 \times \cdots \times V_m) = \dim V_1 + \cdots + \dim V_m.$$

Lemma 56 (products and direct sums). Suppose that V_1, \ldots, V_m are subspaces of V. Define a linear map $\Gamma \colon V_1 \times \cdots \times V_m \to V_1 + \cdots + V_m$ by

$$\Gamma(v_1,\ldots,v_m)=v_1+\cdots+v_m.$$

Then $V_1 + \cdots + V_m$ is a direct sum if and only if Γ is injective.

Theorem 57 (a sum is a direct sum if and only if dimensions add up). Suppose V is finite-dimensional and V_1, \ldots, V_m are subspaces of V. Then $V_1 + \cdots + V_m$ is a direct sum if and only if

$$\dim(V_1 + \dots + V_m) = \dim V_1 + \dots + \dim V_m.$$

Definition 58 (v + U, translation). Suppose $v \in V$ and $U \subset V$. Then v + U is the subset of V defined by

$$v+U=\{v+u\colon u\in U\}.$$

The set v + U is said to be a **translate** of U.

Definition 59 (quotient space, V/U). Suppose U is a subspace of V. Then the quotient space V/U is the set of all translates of U. Thus

$$V/U = \{v + U \colon v \in V\}.$$

Remark 60. If $U = \{(x, 2x) \in \mathbb{R}^2 : x \in R\}$, then \mathbb{R}^2/U is the set of all lines in \mathbb{R}^2 that have slope 2.

Lemma 61 (two translates of a subspace are equal or disjoint). Suppose U is a subspace of V and $v, w \in V$. Then

$$v - w \in U \Leftrightarrow v + U = w + U \Leftrightarrow (v + U) \cap (w + U) = \emptyset$$

Definition 62 (addition and scalar multiplication on V/U). Suppose U is a subspace of V. Then addition and scalar multiplication are defined on V/U by

$$(v+U) + (w+U) = (v+w) + U$$
$$\lambda(v+U) = (\lambda v) + U$$

for all $v, w \in V$ and all $\lambda \in \mathbb{F}$.

Theorem 63 (quotient space is a vector space). Suppose U is a subspace of V. Then V/U, with the operations of addition and scalar multiplication as defined above, is a vector space.

Definition 64 (quotient map). Suppose U is a subspace of V. The **quotient** $map \ \pi \colon V \to V/U$ is the linear map defined by

$$\pi(v) = v + U$$

for each $v \in V$.

Theorem 65 (dimension of quotient space). Suppose V is finite-dimensional and U is a subspace of V. Then

$$\dim V/U = \dim V - \dim U$$

Definition 66. Suppose $T \in \mathcal{L}(V, W)$. Define $\tilde{T}: V/(null\ T) \to W$ by

$$\tilde{T}(v + null T) = Tv.$$

Another interpretation of quotient space is on **congruence of subspaces**. The definition goes as follows:

If Y is a subspace of X, then two vectors $x_1, x_2 \in X$ are **congrugent** modulo Y, denoted $x_1 \cong x_2 \pmod{Y}$ if $x_1 - x_2 \in Y$.

The quotient space X/Y denotes the set of equivalence classes in X, modulo Y by defining that

$$\{x\} + \{z\} \coloneqq \{x+z\} \quad a\{x\} \coloneqq \{ax\}$$

So here one can think of the zero vector of v + U defined as the equivalence class that contains that zero vector $0 \in V$:

$$0 + U = \{0 + u \colon u \in U\} = U.$$

This means that the zero element in the quotient space V/U is simply the subspace U, and this equivalence class contains all vectors differ from 0 by an element of U, meaning it is precisely U itself, so $\pi(v) = 0$ if and only if $v \in U$.

Remark 67. The output of $\pi(v)$ is the equivalence class v + U, which is the set of all vectors in V that are equivalent to v under the subspace U.

For \tilde{T} , the input to it is an equivalent class v+null (T) in the quotient space V/null T. It represents all vectors in V that differ from v by a vector in null T. Its output is Tv, which is an element in W.

The null space is

$$\operatorname{null}(\tilde{T}) = \{v + \operatorname{null}(T) : \tilde{T}(v + \operatorname{null}(T)) = 0\}.$$

Since we know that $\tilde{T}(v + \text{null } T) = Tv$, we have that

$$\tilde{T}(v + \text{null } T) = 0 \iff Tv = 0.$$

so $v \in \text{null } T$ and thus null $\tilde{T} = \{\text{null } T\}$. We have that range $\tilde{T} = \text{range } T$.

Theorem 68. Suppose $T \in \mathcal{L}(V, W)$. Then

- (a) $\tilde{T} \circ \pi = T$, where π is the quotient map of V onto V/null T;
- (b) \tilde{T} is injective;
- (c) range $\tilde{T} = range T$;
- (d) V/null T and range T are isomorphic vector spaces.

Remark 69. One might think of the domain of \tilde{T} as the non-trivial domain of T and the range as the normal image of T.

Suppose T is function from V to W. The graph of T is the subset of $V \times W$ defined by

graph of
$$T = \{(v, Tv) \in V \times W \colon v \in V\}.$$

Prove that T is a linear map if and only if the graph of T is a subspace of $V \times W$.

Proof. The two properties closely relate to each other:

$$(v_1, Tv_1) + (v_2, Tv_2) \in V \times W : v \in V \Leftrightarrow Tv_1 + Tv_2 = T(v_1 + v_2)$$

and

$$(\lambda v, T\lambda v) \in V \times W \colon v \in V \Leftrightarrow T\lambda v = \lambda Tv$$

Problem 2

Suppose that V_1, \ldots, V_m are vector spaces such that $V_1 \times \cdots \times V_m$ is finite-dimensional. Prove that V_k is finite-dimensional for each $k = 1, \ldots, m$.

Proof. Recall the definition of infinite-dimension from ch2 P17:

V is infinite-dimensional if and only if there is a sequence v_1, v_2, \ldots of vectors in V such that v_1, \ldots, v_m is linearly independent for every positive integer m.

Suppose for the sake of contradiction that there exists V_k to be infinite-dimensional. Then this means that there is a sequence $v_{k,1}, v_{k,2}, \ldots$ of vectors in V_k such that $v_{k,1}, \ldots, v_{k,m}$ is linearly independent for every positive integer m. We can build such sequence for the product space as well. More specifically, consider the sequence $0, \ldots, v_{k,j}, \ldots, 0$ where we fill 0 for each of other V_j 's and only leave the sequence from V_k . In this case, we can see that the product space is infinite-dimensional, contradicting the claim.

Problem 3

Suppose V_1, \ldots, V_m are vector spaces. Prove that $\mathcal{L}(V_1 \times \cdots \times V_m, W)$ and $\mathcal{L}(V_1, W) \times \cdots \times \mathcal{L}(V_m, W)$ are isomorphic vector spaces.

Proof. We define a permutation invariant set function $S: \mathcal{L}(V_1, W) \times \cdots \times \mathcal{L}(V_m, W) \to \mathcal{L}(V_1 \times \cdots \times V_m, W)$ such that

$$S(T_1,\ldots,T_m)=T_1+\cdots+T_m$$

We will show that S is an isomorphism (it's linear). For injectivity, null S means that for any arbitrary input $T_1 + \cdots + T_m = 0$, which implies that $T_i = 0$ for all i. For surjectivity, take $\phi \in \mathcal{L}(V_1 \times \cdots \times V_m, W)$, we can define

 $T_i(v_i) = \phi((0, \dots, v_i, \dots, 0))$ where i means for the space V_i . Then we can naturally get that $\phi((v_1, \dots, v_m)) = \phi(\sum_{i=1}^m e_i^\top v_i) = \sum_{i=1}^m T_i(v_i)$ and thus we finish the proof.

Problem 4

Suppose W_1, \ldots, W_m are vector spaces. Prove that $\mathcal{L}(V, W_1 \times \cdots \times W_m)$ and $\mathcal{L}(V, W_1) \times \cdots \times \mathcal{L}(V, W_m)$ are isomorphic vector spaces.

We can simply define a concatenate operator $S: \mathcal{L}(V, W_1) \times \cdots \times \mathcal{L}(V, W_m) \to \mathcal{L}(V, W_1 \times \cdots \times W_m)$ such that

$$S(T_1,\ldots,T_m)=(T_1,\ldots,T_m)$$

We prove this linear map is an isomorphism. The injective property can be proved using the same logic as above. For surjectivity, take $\phi \in Lc(V, W_1 \times \cdots \times W_m)$, then we can naturally obtain $T_k = \pi_k \phi$ where π_k means projecting the k-th component of the input. Note that $T_k \in \mathcal{L}(V, W_k)$ and therefore we finish the proof.

Problem 5

For m a positive integer, define V^m by

$$V^m = \underbrace{V \times \cdots \times V}_{m \text{ times}}.$$

Prove that V^m and $\mathcal{L}(\mathbb{F}^m, V)$ are isomorphic vector spaces.

Proof.

$$\dim(V^m) = m \dim V = \dim(\mathcal{L}(\mathbb{F}^m, V)).$$

Problem 6

Suppose that v, x are vectors in V and that U, W are subspaces of V such that v + U = x + W. Prove that U = W.

Proof. Note that v=x+w for some $w\in W$ if we take $u=0\in U$ and similarly x=v+u for some $u\in U$. Hence $v-x\in W$ and $x-v\in U$. Then we have that take $u\in U, u=(x+w)-v=(x-v)+w\in W$. Similarly, take $w\in W, w=(v+u)-x=(v-x)+u\in U$. Hence W=U.

Problem 9

Prove that a nonempty subset A of V is a translate of some subspace of V if and only if $\lambda v + (1 - \lambda)w \in A$ for all $v, w \in A$ and all $\lambda \in \mathbb{F}$.

Proof. \Rightarrow Suppose A=x+U for some subspace $U\subseteq V$. Then take $a_1=x+u_1\in A$ and $a_2=x+u_2\in A$. We have that

$$\lambda a_1 + (1 - \lambda)a_2 = \lambda x + \lambda u_1 + (1 - \lambda)x + (1 - \lambda)u_2 = x + (\lambda u_1 + (1 - \lambda)u_2) \in A$$

 \Leftarrow take any $x \in A$ and define the subspace such that

$$U := (-x) + A$$

first $0 = -x + x \in U$. Next, take $v_1 - x$ and $v_2 - x \in U$. We have that $v_1 - x + v_2 - x = (-x) + (2v_1 - x)/2 + (2v_2 - x)/2 \in A$ as $2v_i - x \in A$ by taking $\lambda = 2$. Finally, $\lambda(-x + v) = (-x) + (\lambda v + (1 - \lambda)x) \in A$.

Problem 10

Suppose $A_1 = v + U_1$ and $A_2 = w + U_2$ for some $v, w \in V$ and some subspaces U_1, U_2 of V. Prove that the intersection $A_1 \cap A_2$ is either a translate of some subspace of V or is the empty set.

Proof. If $A_1 \cap A_2$ is not empty, then $S = A_1 \cap A_2$ is a subspace such that $v + U_1|_S = w + U_2|_S$, so we know that $U_1|_S = U_2|_S$ by Problem 6. Hence it is a translate of some subspace of V. Otherwise, it is the empty set.

Problem 11

Suppose $U = \{(x_1, x_2, \ldots) \in \mathbb{F}^{\infty} : x_k \neq 0 \text{ for only finitely many } k\}..$

- (a) Show that U is a subspace of \mathbb{F}^{∞} .
- (b) Prove that \mathbb{F}^{∞}/U is infinite-dimensional.

Proof. (a) all zero, where $x_k \neq 0$ for zero k's (finitely many) is an element of U. Next, take (x_1, x_2, \ldots) and $(y_1, y_2, \ldots) \in U$. Then $(x_1 + y_1, x_2 + y_2, \ldots)$ will have finitely many nonzero since each of them has only finitely many nonzero entries. Same holds for $\lambda(x_1, x_2, \ldots)$.

(b) Let's consider a "standard basis" $\{v_i\}_{i=1}^{\infty}$ that only has 0 on *i*-th spot and all 1 otherwise. We can see that for all m, v_1, \ldots, v_m is linearly independent. And so does $v_1 + U, \ldots, v_m + U$ since each $v_i \notin U$,

Problem 12

Suppose $v_1, \ldots, v_m \in V$. Let

$$A = \{\lambda_1 v_1 + \dots + \lambda_m v_m \colon \lambda_1, \dots, \lambda_m \in F \text{ and } \lambda_1 + \dots + \lambda_m = 1\}.$$

- (a) Prove that A is a translate of some subspace of V.
- (b) Prove that if B is a translate of some subspace of V and $\{v_1, \ldots, v_m\} \subseteq B$, then $A \subseteq B$.
- (c) Prove that A is a translate of some subspace of V of dimension less than m.

Proof. (a) We try to show this through using the conclusion from Problem 9. Let $a_1 = \sum_{i=1}^m \alpha_i v_i$ and $a_2 = \sum_{i=1}^m \gamma_i v_i$ s.t. $\sum_{i=1}^m \alpha_i = \sum_{i=1}^m \gamma_i = 1$. We have that

$$\lambda a_1 + (1 - \lambda)a_2 = \sum_{i=1}^{m} (\lambda \alpha_i + (1 - \lambda)\gamma_i)v_i$$

We can show that

$$\sum_{i=1}^{m} (\lambda \alpha_i + (1-\lambda)\gamma_i) = \lambda \sum_{i=1}^{m} \alpha_i + (1-\lambda) \sum_{i=1}^{m} \gamma_i = 1$$

Thus $\lambda a_1 + (1 - \lambda)a_2 \in A$ and thus A is a translate of some subspace of V. (b) Let B = w + Y for some subspace $Y \subseteq V$. Then we have that $v_k = w + y_k$. Take $x \in A$, then we know that

$$x = \sum_{i=1}^{m} \lambda_i v_i = \sum_{i=1}^{m} \lambda_i (w + y_i) = w + \sum_{i=1}^{m} \lambda_i y_i \in B$$

(c) Write A=w+U. Denote $B=\operatorname{span}\{v_1,\ldots,v_m\}$. Then by (b) we know that $A\subseteq B$. We will show that $\dim U< m$. The statement is trivial if v_1,\ldots,v_m is not linearly independent. Let's consider the case that it's indeed linearly independent. Here we claim that $w\notin U$ and thus $\dim U< m$. To see this, the only way to write $\sum_{i=1}^m \lambda_i v_i=0$ is to let all $\lambda_i=0$, but in this case the vectors will not be in A, so $0\notin A$. Suppose for the sake of contradiction that $w\in U$. This implies that $0=w+(-w)\in w+U=A$, forming a contradiction. Hence we finish the proof.

Problem 13

Suppose U is a subspace of V such that V/U is finite-dimensional. Prove that V is isomorphic to $U \times (V/U)$.

Proof.

$$\dim V = \dim U + (\dim V - \dim U) = \dim U + \dim(V/U).$$

Problem 14

Suppose U and W are two subspaces of V and $V = U \oplus W$. Suppose w_1, \ldots, w_m is a basis of W. Prove that $w_1 + U, \ldots, w_m + U$ is a basis of V/U.

Proof. First we show that the list is linearly independent. We consider the following system:

$$0 + U = \lambda_1(w_1 + U) + \dots + \lambda_m(w_m + U) = (\lambda_1 w_1 + \dots + \lambda_m w_m) + U$$

This means that $\lambda_1 w_1 + \cdots + \lambda_m w_m \in U$ and since we know that $w_1, \dots, w_m \notin U$, we have that the only solution is $\lambda_i = 0$ for all i.

Next we show that the list spans V/U. Take arbitrary $v+U \in V/U$, then we have that v=u+w for some $w=\sum_{i=1}^m \lambda_i w_i$. Then we have that

$$v + U = \sum_{i=1}^{m} \lambda_i w_i + U = \sum_{i=1}^{m} \lambda_i (w_i + U).$$

Thus the list spans the quotient space.

Problem 15

Suppose U is a subspace of V and $v_1 + U, \ldots, v_m + U$ is a basis of V/U and u_1, \ldots, u_n is a basis of U. Prove that $v_1, \ldots, v_m, u_1, \ldots, u_n$ is a basis of V.

Proof. We first know that

$$\dim V = \dim V/U + \dim U.$$

So it only suffices to prove the list either spans V or is linearly independent. Take any $v \in V$. Then we have that

$$v + U = \lambda_1 v_1 + \dots + \lambda_m v_m + U.$$

Thus $v - \sum_{i=1}^{m} \lambda_i v_i \in U$. So

$$v = \sum_{i=1}^{m} \lambda_i v_i + \sum_{j=1}^{n} \alpha_j u_i.$$

Hence we finish the proof.

Problem 16

Suppose $\varphi \in \mathcal{L}(V, \mathbb{F})$ and $\varphi \neq 0$. Prove that dim $V/(\text{null } \varphi) = 1$.

Proof. We know that dim range $\varphi = 1$ and thus

 $\dim V/\text{null }\varphi=\dim V-\dim \text{null }\varphi=\dim \text{range }\varphi=1.$

Problem 17

Suppose that U is a subspace of V such that $\dim V/U=1$. Prove that there exists $\varphi\in\mathcal{L}(V,\mathbb{F})$ such that null $\varphi=U$.

Proof. We make construction as follows: (1) there exists a natural isomorphism $T: V/U \to \mathbb{F}$. We further define $S: V \to V/U$ by S(v) = v + U. Then we show the map

$$\varphi = TS$$

satisfies the requirement.

First take $u \in U$. Then we have that

$$\varphi(u) = TS(u) = T(u + U) = T(0) = 0$$

and thus $u \in \text{null } \varphi$.

Conversely take $u \in \text{null } \varphi$, then

$$0 = \varphi(u) = T(S(u)) = T^{-1}T(S(u)) = S(u).$$

Thus $u \in \text{null } S = U$. We've finished the proof.

Problem 18

Suppose U is a subspace of V such that V/U is finite-dimensional.

- (a) Show that if W is a finite-dimensional subspace of V and V = U + W, then dim $W \ge \dim V/U$.
- (b) Prove that there exists a finite-dimensional subspace W of V such that $\dim W = \dim V/U$ and $V = U \oplus W$.

Proof. (a) We know that

$$\dim W = \dim V + \dim(U \cap V) - \dim U \ge \dim V - \dim U = \dim V/U.$$

(b) We will construct the space W through some manipulation with the basis. Since we are given V/U, we start with the basis $w_1 + U, \ldots, w_m + U$ of that. Note that $\{w_1, \ldots, w_m\}$ is linearly independent as the only solution is all-zero. We can now define

$$W = \operatorname{span}\{w_1, \dots, w_m\}.$$

Then we have that $\dim W = \dim V/U$ and now it suffices to verify $V = U \oplus W$. To see this, one only needs to show $W \cap U = \{0\}$ as we've proved that V = W + U in previous questions (of similar construction). Take arbitrary $v \in W \cap U$. Then we have that

$$v = \sum_{i=1}^{m} \lambda_i w_i$$

and that

$$v + U = \sum_{i=1}^{m} \lambda_i w_i + U = 0 + U$$

The only solution is all $\lambda_i = 0$.

Suppose $T \in \mathcal{L}(V,W)$ and U is a subspace of V. Let π denote the quotient map from V onto V/U. Prove that there exists $S \in \mathcal{L}(V/U,W)$ such that $T = S \circ \pi$ if and only if $U \subseteq \text{null } T$.

Proof. \Rightarrow Take $u \in U$, then we have that

$$T(u) = S\pi(u) = S(u+U) = S(0) = 0$$

and thus $u \in \text{null } T$.

 \Leftarrow We define $S: V/U \to W$ by

$$S(v+U) = T(v)$$

It now only suffices to show that this map is valid for the equivalence mapping. Take $v_1 + U = v_2 + U$. Then we have that $v_1 - v_2 \in U \subseteq \text{null } T$ and thus $T(v_1 - v_2) = 0 = Tv_1 - Tv_2$ and thus $S(v_1 + U) = Tv_1 = Tv_2 = S(v_2 + U)$. This map is clearly linear and thus we have $T = S \circ \pi$.

3F: Duality

Definition 70 (linear functional). A linear functional on V is a linear map from V to \mathbb{F} . In other words, a linear functional is an element of $\mathcal{L}(V, \mathbb{F})$.

Definition 71 (dual space, V'). The **dual space** of V, denoted by V', is the vector space of all linear functionals on V. In other words, $V' = \mathcal{L}(V, \mathbb{F})$.

Lemma 72. Suppose V is finite-dimensional. Then V' is also finite-dimensional and

$$\dim V' = \dim V.$$

Definition 73 (dual basis). If v_1, \ldots, v_n is a basis of V, then the **dual basis** of v_1, \ldots, v_n is the list $\varphi_1, \ldots, \varphi_n$ of elements of V', where each φ_j is the linear functional on V such that

$$\varphi_j(v_k) = \begin{cases} 1 & \text{if } k = j, \\ 0 & \text{if } k \neq j. \end{cases}$$

Theorem 74 (dual basis gives coefficients for linear combination). Suppose v_1, \ldots, v_n is a basis of V and $\varphi_1, \ldots, \varphi_n$ is the dual basis. Then

$$v = \varphi_1(v)v_1 + \dots + \varphi_n(v)v_n$$

for each $v \in V$.

Theorem 75 (dual basis is a basis of the dual space). Suppose V is finite-dimensional. Then the dual basis of a basis of V is a basis of V'.

Definition 76 (dual map, T'). Suppose $T \in \mathcal{L}(V, W)$. The **dual map** of T is the linear map $T' \in \mathcal{L}(W', V')$ defined for each $\varphi \in W'$ by

$$T'(\varphi) = \varphi \circ T.$$

Corollary 77 (algebraic properties of dual map). Suppose $T \in \mathcal{L}(V, W)$. Then (a) (S+T)' = S' + T' for all $S \in \mathcal{L}(V, W)$;

- (b) $(\lambda T)' = \lambda T'$ for all $\lambda \in \mathbb{F}$;
- (c) (ST)' = T'S' for all $S \in \mathcal{L}(W, U)$.

The goal of this section is to describe null T' and range T' in terms of range T and null T.

Definition 78 (annihilator, U^0). For $U \subseteq V$, the **annihilator** of U, denoted by U^0 , is defined by

$$U^0 = \{ \varphi \in V' \colon \varphi(u) = 0 \text{ for all } u \in U \}.$$

Remark 79. U^0 is a subspace of V'.

Theorem 80 (dimension of the annihilator). Suppose V is finite-dimensional and U is a subspace of V. Then

$$\dim U^0 = \dim V - \dim U.$$

Lemma 81. Suppose V is finite-dimensional and U is a subspace of V. Then (a) $U^0 = 0 \Leftrightarrow U = V$;

(b)
$$U^0 = V' \Leftrightarrow U = \{0\}.$$

Lemma 82 (the null space of T'). Suppose V and W are finite-dimensional and $T \in \mathcal{L}(V, W)$. Then

- (a) $null\ T' = (range\ T)^0;$
- (b) $\dim null T' = \dim null T + \dim W \dim V$.

Theorem 83 (T surjective is equivalent to T' injective). Suppose V and W are finite-dimensional and $T \in \mathcal{L}(V, W)$. Then

T is surjective $\Leftrightarrow T'$ is injective.

Lemma 84 (the range of T'). Suppose V and W are finite-dimensional and $T \in \mathcal{L}(V, W)$. Then

- (a) $\dim range T' = \dim range T;$
- (b) range $T' = (null\ T)^0$.

Theorem 85 (T surjective is equivalent to T' injective). Suppose V and W are finite-dimensional and $T \in \mathcal{L}(V, W)$. Then

T is surjective $\Leftrightarrow T'$ is injective.

Theorem 86 (matrix of T' is transpose of matrix of T). Suppose V and W are finite-dimensional and $T \in \mathcal{L}(V, W)$. Then

$$\mathcal{M}(T') = (\mathcal{M}(T))^{\top}$$

Proof. Let v_1, \ldots, v_n be basis of V and w_1, \ldots, w_m be basis of W. Let $\varphi_1, \ldots, \varphi_n$ be the dual basis of V' and ψ_1, \ldots, ψ_m be the dual basis of W'.

Let $A = \mathcal{M}(T)$ and $C = \mathcal{M}(T')$. Suppose $1 \leq j \leq m$ and $1 \leq k \leq n$. From the definition of $\mathcal{M}(T')$ we have

$$T'(\psi_j) = \sum_{r=1}^n C_{r,j} \varphi_r$$

Then applying both sides of the equation above to v_k gives that

$$(\psi_j \circ T)(v_k) = \sum_{r=1}^n C_{r,j} \varphi_r(v_k)$$
$$= C_{k,j}$$

At the same time, we have that

$$(\psi_j \circ T)(v_k) = \psi_j(Tv_k)$$

$$= \psi_j(\sum_{r=1}^m A_{r,k}w_r)$$

$$= \sum_{r=1}^m A_{r,k}\psi_j(w_r)$$

$$= A_{j,k}$$

Here we have that $C_{k,j} = A_{j,k}$ and thus $C = A^{\top}$. Hence, $\mathcal{M}(T') = (\mathcal{M}(T))^{\top}$, as desired.

We can use duality to provide an alternative proof for the rank of matrix:

Theorem 87 (column rank equals row rank). Suppose $\mathbf{A} \in \mathbb{F}^{m,n}$. Then the column rank of \mathbf{A} equals the row rank of \mathbf{A} .

Suppose V is finite-dimensional and $v \in V$ with $v \neq 0$. Prove that there exists $\varphi \in V'$ such that $\varphi(v) = 1$.

Proof. The main requirement is to ensure that the constructed φ is valid. Note that there exists subspace $W \subseteq V$ such that $V = W \oplus \operatorname{span}\{v\}$. Thus we can define $\varphi(u) = i$ where u = w + iv for $u \in V, w \in W, i \in \mathbb{F}$. Here φ is a valid linear map and $\varphi(v) = 1$.

Problem 6

Suppose $\varphi, \beta \in V'$. Prove that null $\varphi \subseteq \text{null } \beta$ if and only if there exists $c \in \mathbb{F}$ such that $\beta = c\varphi$.

Proof. \Rightarrow If $\varphi = 0$, then it trivially holds. If $\varphi \neq 0$, then we can first take $v_0 \in V$ s.t. $\psi(v_0) \neq 0$, then define $c = \beta(v_0)/\varphi(v_0)$, then we have that $\beta(v) = \beta(v_0 + u) = \beta(v_0) = c\varphi(v_0)$ for some $u \in \text{null } \beta$.

 \Leftarrow Take $v \in \text{null } \varphi$, then $\beta(v) = c\varphi(v) = 0$. Thus null $\varphi \subseteq \text{null } \beta$.

Problem 8

Suppose v_1, \ldots, v_n is a basis of V and $\varphi_1, \ldots, \varphi_n$ is the dual basis of V'. Define $\Gamma \colon V \to \mathbb{F}^n$ and $\Lambda \colon \mathbb{F}^n \to V$ by

$$\Gamma(v) = (\varphi_1(v), \dots, \varphi_n(v))$$
 and $\Lambda(a_1, \dots, a_n) = a_1v_1 + \dots + a_nv_n$.

Explain why Γ and Λ are inverses of each other.

Proof. Take $a_1, \ldots, a_n \in \mathbb{F}^n$, then

$$\Gamma(\Lambda(a_1, \dots, a_n)) = \Gamma(a_1v_1 + \dots + a_nv_n)$$

$$= (\varphi_1(a_1v_1), \dots, \varphi_n(a_nv_n))$$

$$= (a_1, \dots, a_n)$$

Similarly, take $v = a_1v_1 + \cdots + a_nv_n$, we can get that

$$\Lambda(\Gamma(v)) = v$$

Problem 9

Suppose m is a positive integer. Show that the dual basis of the basis $1, x, \ldots, x^m$ of $\mathcal{P}_m(\mathbb{R})$ is $\varphi_0, \varphi_1, \ldots, \varphi_m$, where

$$\varphi_k(p) = \frac{p^{(k)}(0)}{k!}.$$

Proof. We consider different cases. If j = k, then

$$\varphi_k(x^j) = \frac{(x^j)^{(k)}}{k!} = \frac{k!}{k!} = 1$$

If j < k, then

$$\varphi_k(x^j) = \frac{(x^j)^{(k)}}{k!} = \frac{0^{j-k}j!/(j-k)!}{k!} = 0$$

If j > k, then

$$\varphi_k(x^j) = \frac{(x^j)^{(k)}}{k!} = \frac{0}{k!} = 0$$

Hence, we have that

$$\varphi_k(x_j) = \begin{cases} 1 & \text{if } j = k \\ 0 & \text{o.w.} \end{cases}$$

Problem 11

Suppose v_1, \ldots, v_n is a basis of V and $\varphi_1, \ldots, \varphi_n$ is the corresponding dual basis of V'. Prove that

$$\psi = \psi(v_1)\varphi_1 + \dots + \psi(v_n)\varphi_n.$$

Proof. By property of dual basis, we have that

$$\psi = a_1 \varphi_1 + \dots + a_n \varphi_n$$

Apply v_k on both sides give that

$$\psi(v_k) = a_1 \varphi_1(v_k) + \dots + a_n \varphi_n(v_k)$$
$$= a_k$$

Substitue this back gives the desired equality.

Problem 13

Show that the dual map of the identity operator on V is the identity operator on V'.

Proof. Take arbitrary $f \in V'$, then we have that

$$I'(f)(v) = f \circ I(v) = f(v)$$

for all $v \in V$.

Suppose W is finite-dimensional and $T \in \mathcal{L}(V, W)$. Prove that

$$T' = 0 \Leftrightarrow T = 0.$$

Proof. This is obvious from dim range $T' = \dim \operatorname{range} T$.

Problem 19

Suppose $U \subseteq V$. Explain why

$$U^0 = \{ \varphi \in V' \colon U \subseteq \text{null } \varphi \}$$

Proof. This follows from definition.

Problem 20

Suppose V is finite-dimensional and U is a subspace of V. Show that

$$U = \{ v \in V : \varphi(v) = 0 \text{ for every } \varphi \in U^0 \}.$$

Proof. Denote $K = \{v \in V : \varphi(v) = 0 \text{ for every } \varphi \in U^0\}.$

Take $u \in U$ and $\varphi \in U^0$, then by definition $\varphi(u) = 0$, and thus $u \in K$.

Conversely, take $\varphi \in U^0$. Suppose for the sake of contradiction that there exist $v \notin U$ but $v \in K$, then $\varphi(v) \neq 0$, contradicting that $v \in K$, thus completing the proof.

Problem 21

Suppose V is finite-dimensional and U and W are subspaces of V.

- (a) Prove that $W^0 \subseteq U^0$ if and only if $U \subseteq W$.
- (b) Prove that $W^0 = U^0$ if and only if U = W.

Proof. (a) \Rightarrow We know that there exists $\psi \in V'$ such that null $\psi = W$. Then $\psi \in W^0$ and thus $\psi \in U^0$. This means that $U \subseteq W = \text{null } \psi$.

 \Leftarrow Take $\psi \in W^0$. So we know $\psi(w) = 0$ for all $w \in W$. Suppose for the sake of contradiction that $\psi \notin U^0$, then there exists $u \in U$ s.t. $\psi(u) \neq 0$. However, as $u \in W$, we have reached a contradiction.

(b) $W^0 = U^0 \Leftrightarrow W_0 \subseteq U_0$ and $U_0 \subseteq W_0 \Leftrightarrow U \subseteq W$ and $W \subseteq W \Leftrightarrow U = W$.

Problem 22

Suppose V is finite-dimensional and U and W are subspaces of V.

- (a) Show that $(U + W)^0 = U^0 \cap W^0$.
- (b) Show that $(U \cap W)^0 = U^0 + W^0$.

Proof. Note that we have

$$(U+W)^0 = \{ \varphi \in V' \colon \varphi(v) = 0 \text{ for every } v \in U+W \}$$
$$(U\cap W)^0 = \{ \varphi \in V' \colon \varphi(v) = 0 \text{ for every } v \in U\cap W \}$$

- (a) Take $\varphi \in (U+W)^0$, then we know that $\varphi(u)=0$ and $\varphi(w)=0$ for all $u \in U, w \in W$. Thus $(U+W)^0 \subseteq U^0 \cap W^0$. Conversely, take $\varphi \in U^0 \cap W^0$, then we know that for every $v=u+w, \varphi(v)=\varphi(u)+\varphi(w)=0$, therefore $U^0 \cap W^0 \subseteq (U+W)^0$.
- (b) Take $\varphi_1 \in U^0$, $\varphi_2 \in W^0$, then we have that $\varphi_1 + \varphi_2(v) = \varphi_1(v) + \varphi_2(v) = 0$ for $v \in U \cap W$, therefore $U^0 + W^0 \subseteq (U \cap W)^0$. It suffices now to show that the dimension equal each other.

$$\dim((U \cap W)^0) = \dim(V) - \dim(U \cap W)$$

Note that

$$\dim(U^{0} + W^{0}) = \dim(U^{0}) + \dim(W^{0}) - \dim(U^{0} \cap W^{0})$$

$$= (\dim(V) - \dim(U)) + (\dim(V) - \dim(W)) - \dim((U + W)^{0})$$

$$= 2\dim(V) - (\dim(U) + \dim(W)) - (\dim(V) - \dim(U + W))$$

$$= \dim(V) - (\dim(U) + \dim(W) - \dim(U + W))$$

$$= \dim(V) - \dim(U \cap W)$$

Thus we have completed the proof.

Problem 23

Suppose V is finite-dimensional and $\varphi_1, \ldots, \varphi_m \in V'$. Prove that the following three sets are equal to each other.

- (a) span($\varphi_1, \ldots, \varphi_m$).
- (b) $((\text{null }\varphi_1) \cap \cdots \cap (\text{null }\varphi_m))^0 := A$
- (c) $\{\varphi \in V' : (\text{null } \varphi_1) \cap \cdots \cap (\text{null } \varphi_m) \subseteq \text{null } \varphi\} := B$

Proof. $(a) \Rightarrow (b)$ take $\varphi = \sum_{i=1}^{m} a_i \varphi_i \in \text{span}(\varphi_1, \dots, \varphi_m)$. Then we know that for every $v \in (\text{null } \varphi_1) \cap \dots \cap (\text{null } \varphi_m)$, $\varphi(v) = \sum_{i=1}^{m} a_i \varphi_i(v) = 0$.

- $(b) \Rightarrow (c)$ Take $\varphi \in A$, then by P19 this holds.
- $(c) \Rightarrow (a)$ Take $\varphi \in B$, then we know by P3 there exists $c \in \mathbb{F}$ such that $\varphi = c\varphi_i$ for all $1 \leq i \leq m$. This means that $\varphi \in \operatorname{span}(\varphi_1, \dots, \varphi_m)$.

Problem 24

Suppose V is finite-dimensional and $v_1, \ldots, v_m \in V$. Define a linear map $\Gamma \colon V' \to \mathbb{F}^m$ by $\Gamma(\varphi) = (\varphi(v_1), \ldots, \varphi(v_m))$.

- (a) Prove that v_1, \ldots, v_m spans V if and only if Γ is injective.
- (b) Prove that v_1, \ldots, v_m is linearly independent if and only if Γ is surjective.

Proof. (a) \Rightarrow Take $v = \sum_{i=1}^{m} a_i v_i$ and $\varphi \in \text{null } \Gamma$. We aim to prove that $\varphi = 0$. We have that $\Gamma(\varphi) = (\varphi(v_1), \dots, \varphi(v_m)) = 0$ so $\varphi(v_1) = \dots = \varphi(v_m) = 0$. So for all $v \in V$, $\varphi(v) = \sum_{i=1}^{m} a_i \varphi(v_i) = 0$. Thus φ is the zero map and thus Γ is injective.

 \Leftarrow Suppose for the sake of contradiction that v_1,\ldots,v_m does not span V, then this means there exists some subspace W such that span $(v_1,\ldots,v_m)\oplus W=V$. Then there exists nonzero $\varphi\in V'$ such that $\varphi(v_k)=0$ for all k (one can set the basis in W to be nonzero mapping). Then this means that $\varphi\in$ null $\Gamma\neq 0$, contradicting that Γ is injective.

(b) \Rightarrow Let K be the subspace spanned by the linearly independent list of vectors v_1, \ldots, v_m . Then by the linear map lemma, for all $(a_1, \ldots, a_m) \in \mathbb{F}^m$, there exists a unique mapping $T' : K \to \mathbb{F}$ such that $T'v_i = a_i$. Extending T' to V ensures that Γ is surjective.

 \Leftarrow Suppose for the sake of contradiction that v_1, \ldots, v_m are not linearly independent, then we know there exists nonzero $a_i's$ such that $a_1v_1+\cdots+a_mv_m=0$. Applying any linear function $\varphi\in V'$ to this linear combination yields that

$$\varphi(\sum_{i=1}^{m} a_i v_i) = \varphi(0) = 0$$

This equals that

$$\sum_{i=1}^{m} a_i \varphi(v_i) = \sum_{i=1}^{m} a_i \Gamma(\varphi)_i = 0$$

Since there is nonzero a_i 's, this means that the image of Γ is a strict subspace of \mathbb{F}^m , therefore contradicting the hypothesis that it's surjective.

Problem 25

Suppose V is finite-dimensional and $\varphi_1, \ldots, \varphi_m \in V'$. Define a linear map $\Gamma \colon V \to \mathbb{F}^m$ by $\Gamma(v) = (\varphi_1(v), \ldots, \varphi_m(v))$.

- (a) Prove that $\varphi_1, \ldots, \varphi_m$ spans V' if and only if Γ is injective.
- (b) Prove that $\varphi_1, \ldots, \varphi_m$ is linearly independent if and only if Γ is surjective.

Proof. (a) \Rightarrow Take any $\varphi \in V'$, then $\varphi = \sum_{i=1}^m a_i \varphi_i$. Take any $v \in V$ and let $\Gamma(v) = 0$. Then this means that

$$\Gamma(v) = (\varphi_1(v), \dots, \varphi_m(v)) = 0$$

So we have that $\varphi_i(v) = 0$ for all i. By the spanning assumption, we have that for any $\varphi \in V', \varphi(v) = \sum_{i=1}^m a_i \varphi_i(v) = 0$. Thus v = 0 and then null $(\Gamma) = \{0\}$.

 \Leftarrow Suppose $\varphi_1, \ldots, \varphi_m$ does not span V', then this means there exists some subspace W such that $\operatorname{span}(\varphi_1, \ldots, \varphi_m) \oplus W = V'$. Let $\varphi_1, \ldots, \varphi_n$ be the basis of $\operatorname{span}(\varphi_1, \ldots, \varphi_m), \varphi_{n+1}, \ldots, \varphi_l$ to be the basis of W. Let $v_1, \ldots, v_n, v_{n+1}, \ldots, v_l$ be the corresponding basis for V. Then there exists nonzero $v \in V$ such that

 $\varphi_k(v) = 0$ for all k as $v = \sum_{i=1}^n \varphi_i(v)v_i + \sum_{j=n+1}^l \varphi_j(v)v_j$, where one can obtain nonzero $\varphi_j(v)$ for some $n+1 \leq j \leq l$ but zero $\varphi_i(v)$ for all $1 \leq i \leq n$. Such $v \in \text{null } \Gamma$, contradicting the hypothesis that Γ is injective.

(b) \Rightarrow Let K be the subspace spanned by the linearly independent list of vectors $\varphi_1, \ldots, \varphi_m$. Then for all $(a_1, \ldots, a_m) \in \mathbb{F}^m$, take $v = \sum_{i=1}^m a_i v_i$ for the corresponding basis v_1, \ldots, v_m . Then we have that $\varphi_i(v) = a_i$ so Γ is surjective.

 \Leftarrow Suppose for the sake of contradiction that $\varphi_1, \ldots, \varphi_m$ are not linearly independent, then we know there exists nonzero $a_i's$ such that $a_1\varphi_1+\cdots+a_m\varphi_m=0$. Applying any vector $v \in V$ to this linear functional yields that

$$\sum_{i=1}^{m} a_i \varphi_i(v) = 0(v) = 0$$

This equals that

$$\sum_{i=1}^{m} a_i \varphi_i(v) = \sum_{i=1}^{m} a_i \Gamma(v)_i = 0$$

Since there is nonzero a_i 's, this means that the image of Γ is a strict subspace of \mathbb{F}^m , therefore contradicting the hypothesis that it's surjective.

Problem 26

Suppose V is finite-dimensional and Ω is a subspace of V'. Prove that

$$\Omega = \{ v \in V \colon \varphi(v) = 0 \text{ for every } \varphi \in \Omega \}^0$$

Proof. Denote $U = \{v \in V : \varphi(v) = 0 \text{ for every } \varphi \in \Omega\}$. So we have that

$$U^0 = \{ \psi \in V' \colon \psi(v) = 0 \text{ for every } v \in U \}$$

 \Rightarrow Take $\varphi \in \Omega$ and $v \in U$, then by definition $\varphi(v) = 0$ and thus $\varphi \in U^0$.

 \Leftarrow Take $\psi \in U^0$, suppose $\psi \notin \Omega$. Take $v \in U$, then we know that for every $\varphi \in \Omega$, $\varphi(v) = 0$. Since $\psi \notin \Omega$, there exists v, s.t. $\psi(v) \neq 0$. However, this contradicts that $\psi(v) = 0$ for all $v \in U$, the proof is completed.

Problem 28

Suppose V is finite-dimensional and $\varphi_1, \ldots, \varphi_m$ is a linearly independent list in V'. Prove that

$$\dim((\text{null }\varphi_i)\cap\cdots\cap(\text{null }\varphi_m))=(\dim V)-m$$

Proof. Note that $(\bigcap_{i=1}^m \operatorname{null} \varphi_i)^0 = \operatorname{span}(\varphi_1, \dots, \varphi_m)$ by P23. Then we have that $\dim \bigcap_{i=1}^m \operatorname{null} \varphi_i = \dim V - \operatorname{span}(\varphi_1, \dots, \varphi_m) = \dim V - m$.

Suppose V is finite-dimensional and $\varphi_1, \ldots, \varphi_n$ is a basis of V'. Show that there exists a basis of V whose dual basis is $\varphi_1, \ldots, \varphi_n$.

Proof. We know that dim V' = n and that dim null $\varphi_i + 1$ (dim range $\varphi_i) = n$. Thus we can construct that $V = \text{null } \varphi_i \oplus U_i$ for all $1 \leq i \leq n$. Here dim $U_i = 1$. Here we extract all $v_i's$ from those U_i . By linear map lemma, there exists $v_i \in U_i$ such that $\varphi_i(v_i) = 1$. We claim that v_1, \ldots, v_n is the corresponding basis of V.

We first verify that it is the "corresponding basis". Consider $\varphi_j(v_i)$ for $j \neq i$. Suppose for contradiction that there exists nonzero $w \in U_i \cap U_k$. Since we know all U_i are 1-d, $U_i = U_k$. Here we have that null $\varphi_i = \text{null } \varphi_k$, then this means that $\varphi_i = c\varphi_k$ for some $c \in \mathbb{F}$, but this contradicts the assumption that $\varphi_1, \ldots, \varphi_n$ is the basis of V'.

Next we verify it is basis. It only suffices to verify that the list is linearly independent. To see this, $0 = \sum_{i=1}^{m} a_i v_i$. Apply φ_i on both side yield that $0 = \varphi_i(0) = \varphi(\sum_{i=1}^{m} a_i v_i) = a_i$. Thus all coefficients are zero.

Problem 32

The double dual space of V, denoted by V'', is defined to be the dual space of V'. In other words, V'' = (V')'. Define $\Lambda : V \to V''$ by

$$(\Lambda v)(\varphi) = \varphi(v)$$

for each $v \in V$ and $\varphi \in V'$.

- (a) Show that Λ is a linear map from V to V''.
- (b) Show that if $T \in \mathcal{L}(V)$, then $T'' \circ \Lambda = \Lambda \circ T$, where T'' = (T')'.
- (c) Show that if V is finite-dimensional, then Λ is an isomorphism from V onto V''.

Proof. (a) First, $\Lambda(0)(\varphi) = \varphi(0) = 0$. Next, take $v_1, v_2 \in V$, then $\Lambda(\lambda v_1 + v_2)(\varphi) = \lambda \varphi(v_1) + \varphi(v_2) = \lambda \Lambda(v_1) + \Lambda(v_2)$.

(b) By definition, the double dual map $T'': V'' \to W''$ is defined as $T''(\psi) = \psi(T'(\varphi))$ for $\psi \in V''$ and for all $\varphi \in W'$. This further equals that $T''(\psi) = \psi \varphi \circ T(v)$ for $v \in V$.

$$T'' \circ (\Lambda v)(\varphi) = (\Lambda v) \circ T'(\varphi)$$
$$= (\Lambda v)\varphi \circ T$$
$$= \Lambda \circ T$$

(c) First we have that $\dim V = \dim V' = \dim V''$. Note that if we take $v \in \text{null } \Lambda$, then this means for all linear functional $\varphi \in V'$, we have that $\Lambda v(\varphi) = \varphi(v) = 0$. So v = 0 and thus Λ is injective and therefore an isomorphism. \square