1 Absstractions upon Abstractions

see you guys in UG4 category theory!

Definition A: Rings and Fields

A **ring** (left) is a set with two operations $(\mathbb{R}, +, \cdot)$ that satisfies the following lemmas.
A **field** (right) is an extension of a ring where $(\cdot)$ is a group

1. $(R, +)$ is an abelian group with identity 0
2. $(R, \cdot)$ is a **monoid**, i.e. it is a set with **Associativity** and **Identity** (written as 1)
3. **Distributive law**: For all a, b, and c in F, we have
   $a \cdot (b + c) = (a \cdot b) + (a \cdot c))$
   $(a + b) \cdot c = (a \cdot c) + (b \cdot c)$

1. $(F, +)$ is an abelian group F^+, with identity 0_F
2. $(F \backslash \{0_F\}, \cdot)$ is an abelian group $F^\times$, with identity 1_F
3. **Distributive law**: For all a, b, and c in F, we have
   $$a(b + c) = ab + ac \in F$$

and they satisfy the following lemmas (for both):

1. $0a = 0 = a0$
2. The elements 0 and 1 are distinct (only ring case is zero ring)

Field Specific Lemmas:

1. $(\cdot)$ in F is associative, 1_F is an identity (it's an abelian group only in $(F \backslash \{0_F\}, \cdot)$)

Ring Specific Lemmas and Definitions:

1. The **null ring** or **zero ring** is defined as a ring where R is a single element - i.e. $\{0\}$ where $0 + 0 = 0$ and $0 \times 0 = 0$
2. A **commutative ring** is one where $a \cdot b = b \cdot a$ for all $a, b \in R$
   - $(-a)(b) = -(ab) = a(-b)$
   - $(-a)(-b) = ab$
   - $m(a + b) = ma + mb$
   - $(m + n)a = ma + na$
   - $m(na) = (mn)a$
   - $m(ab) = (ma)b = a(mb)$
   - $(ma)(nb) = (mn)(ab)$

Definition B: Modules and Vector Spaces

A **left module** M **over a ring** R (or an R**-module**) *(left)* is a pair consisting of an abelian group $M = (M, \dot{+})$ and a mapping
A **vector space** V **over a field** F *(right)* is an extension of a module but over a field instead, and using vectors - $V = (V, \dot{+})$

$R \times M \to M : (r, a) \mapsto ra$

s.t. $\forall r, s \in R$ and $a, b \in M$, the following axioms apply:

$F \times V \to V : (\lambda, \vec{v}) \mapsto \lambda\vec{v}$

s.t. $\forall \lambda, \mu \in F$ and $\vec{v}, \vec{w} \in v$, the following axioms apply:

$r(a \dot{+} b) = (ra) \dot{+} (rb)$	**Distributivity 1**	$\lambda(\vec{v} \dot{+} \vec{w}) = \lambda\vec{v} \dot{+} \lambda\vec{w}$
$(r + s)a = (ra) \dot{+} (sa)$	**Distributivity 2**	$(\lambda + \mu)\vec{v} = \lambda\vec{v} \dot{+} \mu\vec{v}$
$r(sa) = (rs)a$	**Associativity**	$\lambda(\mu\vec{v}) = (\lambda\mu)\vec{v}$
$1_R a = a$	**Identity**	$1\vec{v} = \vec{v}$

and they satisfy the following lemmas (for both):

1. $0_R a = 0_M$ for all $a \in M$ or $0\vec{v} = \vec{0}$ for all $\vec{v} \in V$
2. $r0_M = 0_M$ for all $r \in R$ or $\lambda\vec{0} = \vec{0}$ for all $\lambda \in F$
3. - $(-r)a = r(-a) = -(ra)$ for all $r \in R$, $a \in M$
   - $(-1)\vec{v} = -\vec{v}$ for all $\vec{v} \in V$

Definition C: Sub-things

A sub-thing is basically something that is a smaller but self-contained version of a thing

- **Vector Subspace** *(left)*: A subset U of a vector space V
- **Subring** *(centre)*: A subset R' of a ring R under the same operations of addition and multiplication defined in R
- **Submodule** *(right)*: A subset M' of a module M under the same operations of the R-module M **restricted** to M

Subspace Criteron
$\forall \vec{u}, \vec{v} \in U, \lambda \in F$

1. $\vec{0} \in U$
2. $\vec{u} + \vec{v} \in U$
3. $\lambda\vec{u} \in U$

Subring Criteron
$\forall a, b \in R'$

1. R' has a multiplicative identity
2. $a - b \in R'$
3. $a \cdot b \in R'$

Submod. Criteron
$\forall a, b \in M', r \in R$

1. $0_M \in M'$
2. $a - b \in M'$
3. $ra \in M'$

Definition D: Homo no homo

Everything has its own homomorphism and they are all the exact same thing

- **Linear Mapping** *(left)*: Homomorphism on a Vector Space
- **Ring Homomorphism** *(centre)*: Homomorphism on a ring
- R**-homomorphism** *(right)*: Homomorphism on a module

V. Space Criteron
$\forall \vec{u}, \vec{v} \in U, \lambda \in F$

- $f(\vec{v}_1 + \vec{v}_2) = f(\vec{v}_1) + f(\vec{v}_2)$
- $f(\lambda\vec{v}_1) = \lambda f(\vec{v}_1)$

Ring Criteron
$\forall x, y \in R'$

- $f(x + y) = f(x) + f(y)$
- $f(xy) = f(x)f(y)$

Module Criteron
$\forall a, b \in M', r \in R$

- $f(a + b) = f(a) + f(b)$
- $f(ra) = rf(a)$

- A bijective homomorphism is called a **isomorphism**
- Two objects with an iso. are called **isomorphic**, written $A \cong B$
- A homomorphism $V \to V$ is called an **endomorphism** of V
- An isomorphism $V \to V$ is called an **automorphism** of V

Image and Kernel
The image and kernel of a mapping $f : M \to N$ are as follows:

- **Image**: $\operatorname{im} f = \{f(a) : a \in M\} \subseteq N$
- **Kernel**: $\ker f = \{a \in M : f(a) = 0_N\} \subseteq M$

Theorem E: Universal Properties and First Iso Thm

Thm: Universal Properties
Let A be an object of type σ, and I be an ideal-ish σ object

- The mapping $\text{can} : A \to A/I$ sending a to $a + I$ for all $a \in A$ is a surjective σ-homomorphism with kernel I
- If $f : A \to B$ is an σ-homomorphism with $f(I) = \{0_B\}$, so that $I \subseteq \ker f$, then there is a unique σ-homomorphism $\overline{f} : A/I \to B$ such that $f = \overline{f} \circ \text{can}$

Thm: First Isomorphism Theorem
Every σ homomorphism $f : A \to B$ induces an σ-homomorphism

$$\overline{f} : A/\ker f \xrightarrow{\sim} \operatorname{im} f$$

This can be applied to pretty much everything!

- **Factor Rings**: σ are rings (so A is a ring), and I is an ideal
- **Factor Modules**: σ are R-modules, and I is a submodule
- **Groups**: σ are groups, and I is a normal subgroup

2 Rings and Modules

Example 3.1.4: Modulo Rings

Let $m \in \mathbb{Z}$. Then the set of **integers modulo** m is a ring, written

$$\mathbb{Z}/m\mathbb{Z}$$

The elements of $\mathbb{Z}/m\mathbb{Z}$ consist of **congruence classes** of integers modulo m, written $\overline{a}$, - i.e. "the subsets T of $\mathbb{Z}$ of the form $T = a + m\mathbb{Z}$ with $a \in \mathbb{Z}$", or "set of integers that have the same remainder when you divide them by m". $\overline{a} = \overline{b}$ is the same as $a - b \in m\mathbb{Z}$, and often I'll write

$$a \equiv b \mod m$$

Thm 3.1.11 - Prime Property for Fields: Let $m \in \mathbb{N}$. The commutative ring $\mathbb{Z}/m\mathbb{Z}$ is a field if and only if m is prime

Definition 3.2.3: Multiples of an abelian group

Let $m \in \mathbb{Z}$. The m**-th multiple** ma **of an element** $a$in an abelian group R is:

$$ma = \underbrace{a + a + \cdots + a}_{m \text{ terms}} \quad \text{if} m > 0$$

$0a = 0$ and negative multiples are defined by $(-m)a = -(ma)$

Definition 3.2: Units and Field Construction

Def 3.2.6: Let R be a ring. An element $a \in R$ is called a **unit** if it is invertible in R, i.e. there exists $r^{-1} \in R$ such that

$$aa^{-1} = 1 = a^{-1}a$$

Prop 3.2.9: The set of $R^\times$ units in a ring R forms a group under multiplication
Definition 3.1.8: A **field** is a non-zero commutative ring F in which every non-zero element $a \in F$ is a unit.

Definition 3.2.11: zero-divisors of a ring

In a ring R, a non-zero element a is called a **zero-divisor** or **divisor of zero** if there exists a non-zero element b such that either $ab = 0$ or $ba = 0$.

Definition 3.2.12: Integral Domain

An **integral domain** is a non-zero commutative ring that has no zero-divisors. The following two laws hold:

1. $ab = 0 \implies a = 0$ or $b = 0$
2. $a \neq 0$ and $b \neq 0 \implies ab \neq 0$

Theorem 3.2: Integral Domain Properties

3.2.15 (Cancellation Law): Let R be an integral domain and let $a, b, c \in R$. If $ab = ac$ and $a \neq 0$ then $b = c$

3.2.16 Let m be a natural number. Then $\mathbb{Z}/m\mathbb{Z}$ is an integral domain if and only if m is prime.

3.2.17 Every **finite** integral domain is a field.

Definition 3.1.1: Polynomial

Let R be a ring. A **polynomial over** R is an expression of the form

$$P = a_0 + a_1X + a_2X^2 + \cdots + a_mX^m$$

for some non-negative $m \in \mathbb{Z}$ and elements $a_i \in R$ for $0 \leq i \leq m$.

- The set of all polynomials over R is denoted by $R[X]$.
- In the case where a_m is non-zero, the polynomial P has **degree** m, (written $\deg(P)$), and a_m is its **leading coefficient**
- When the leading coefficient is 1 the polynomial is a **monic polynomial**.
- A polynomial of degree one is called **linear**, degree two is called **quadractic**, and degree three is called **cubic**.

Thm 3.3.2: The set $R[X]$ becomes a ring called the **ring of polynomials with coefficients in** R**, or over** R. The zero and the identity of $R[X]$ are the zero and identity of R, respectively.

Theorem 3.3: Properties of a Polynomial Ring

3.3.3: If R is a ring with no zero-divisors, then $R[X]$ has no zero-divisors and $\deg(PQ) = \deg(P) + \deg(Q)$ for non-zero $P, Q \in R[X]$.

- If R is an integral domain, then so is $R[X]$

3.3.4: Let R be an integral domain and let $P, Q \in R[X]$ with Q monic. Then there exists unique $A, B \in R[X]$ such that $P = AQ + B$ and $\deg(B) < \deg(Q)$ or $B = 0$

Definition 3.3.6: Evaluating a Function

Let R be a commutative ring and $P \in R[X]$ a polynomial. P can be **evaluated** at $\lambda \in R$ to make $P(\lambda)$ by replacing the powers of X in P by the corresponding powers of λ. In this way we have a mapping

$$R[X] \to \text{Maps}(R, R)$$

This is the precise definition of thinking of a polynomial as a function. An element $\lambda \in R$ is a **root** of P if $P(\lambda) = 0$

Thm 3.3.9: Let R be a commutative ring, let $\lambda \in R$ and $P(X) \in R[X]$. Then λ is a root of $P(X)$ iff $(X - \lambda)$ divides $P(X)$

Theorem 3.3.10: Degrees of Polynomial Roots

Let R be a field, or more generally an integral domain. Then a non-zero polynomial $P \in R[X]\backslash\{0\}$ has at most $\deg(P)$ roots in R

Definition 3.3.11: Algebraically closed fields

A field F is **algebraically closed** if each non-constant polynomial $P \in F[X]\backslash F$ with coefficients in our field has a root in our field F

Thm 3.3.13 (Fundamental Thm of Algebra): The field of complex numbers $\mathbb{C}$ is algebraically closed.

Thm 3.3.14 (Linear factors of closed fields): If F is an algebraically closed field, then every non-zero polynomial $P \in F[X]\backslash\{0\}$ **decomposes into linear factors**

$$P = c(X - \lambda_1) \cdots (X - \lambda_n)$$

with $n \geq 0$, $c \in F^\times$ and $\lambda_1, \ldots, \lambda_n \in F$. This decomposition is unique up to reordering the factors

Theorem 3.4.5: Properties of Ring Homomorphisms

Let R and S be rings and $f : R \to S$ a ring homomorphism. Then for all $x, y \in R$ and $m \in \mathbb{Z}$ (where 0_R and 0_S are the zeros of R and S):

1. $f(0_R) = 0_S$
2. $f(-x) = -f(x)$
3. $f(x - y) = \text{f(x) - f(y)}$
4. $f(mx) = mf(x)$
5. $f(x^n) = (f(x))^n$ for all $x \in R$ and $n \in \mathbb{N}$

Definition 3.4: All about Ideals

Def 3.4.7: $I \subseteq R$ is an **ideal**, $I \trianglelefteq R$, if the following hold:

1. $I \neq \emptyset$
2. I is closed under subtraction
3. for all $i \in I$ and $r \in R$ we have $ri, ir \in I$

Def 3.4.11: R be a commutative ring and let $T \subset R$. Then the **ideal of** R **generated by** T is the set

$$_R\langle T\rangle = \{r_1t_1 + \cdots + r_mt_m : t_1, \ldots, t_m \in T,\ r_1, \ldots, r_m \in R\}$$

Thm 3.4.14: Let R be a commutative ring and let $T \subseteq R$. Then $_R\langle T\rangle$ is the smallest ideal of R that contains T

Def 3.4.15: Let R be a commutative ring. An ideal I of R is called a **principal ideal** if $I = \langle t\rangle$ for some $t \in R$

Theorem 3.4: Kernels as Ideals

3.4.18 Let R and S be rings and $f : R \to S$ a ring homomorphism. Then $\ker f$ is an ideal of R.

3.4.20 f is injective if and only if $\ker f = \{0\}$

3.4.21 The intersection of any collection of ideals of a ring R is an ideal of R

3.4.22 Let I and J be ideals of a ring R. Then

$$I + J = \{a + b : a \in I,\ b \in J\}$$

is an ideal of R

Definition 3.5.1: Equivalence Relations

A **relation** R on a set X is a subset $R \subseteq X \times X$. In the context of relations, it's written xRy instead of $(x, y) \in R$. R is an **equivalence relation on** X when for all elements $x, y, z \in X$ the following hold:

1. **Reflexivity**: xRx
2. **Symmetry**: $xRy \iff yRx$
3. **Transivity**: xRy and $yRz \implies xRz$

Suppose that is an equivalence relation on a set X.

- **Equivalence class of** x: $E(x) := z \in X : z \sim x$ for $x \in X$
- **Equivalence class for** $\sim$: $E \subseteq X$, if $\exists x \in X$ s.t. $E = E(x)$
- **Representative**: Element of an equivalence class
- **System of representatives for** $\sim$: A subset $Z \subseteq X$ containing precisely one element from each equivalence class

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Given an equivalence relation $\sim$ on the set X I will denote the **set of equivalence classes**, which is a subset of the power set $\mathcal{P}(X)$, by

$$(X/\sim) := \{E(x) : x \in X\}$$

There is a canonical mapping $\text{can} : X \to (X/\sim)$, $x \mapsto E(x)$ (surjection)

Definition 3.6.1: Coset

Let $I \trianglelefteq R$ be an ideal in a ring R. The set

$$x + I := \{x + i : i \in I\} \subseteq R$$

is a **coset of** I **in** R or the **coset of** x **w.r.t** I **in** R

Let R be a ring, $I \trianglelefteq R$ be an ideal, and $\sim$ the equivalence relation defined by $x \sim y \iff x - y \in I$. Then R/I, the **factor ring of** R **by** I or **the quotient of** R **by** I, is the set $(R/\sim)$ of cosets of I in R

Thm 3.6.4: Let R be a ring and $I \trianglelefteq R$ an ideal. Then R/I is a ring, where the operation of addition and multiplication is defined by

$$(x + I)\dot{+}(y + I) = (x + y) + I, \quad (x + I) \cdot (y + I) = xy + I \quad \forall x, y \in R$$

Theorem 3.7: Submodule lemmas

3.7.21 Let $f : M \to N$ be an R-homomorphism. Then $\ker f$ is a submodule of M and $\text{im } f$ is a submodule of N

2.7.22 Let R be a ring, M an R-homomorphism. Then f is injective if and only if $\ker f = \{0_M\}$

Definition 3.7.23: Generated Submodules

Let R be a ring, M an R-module and let $T \subseteq M$. Then the **submodule of** M **generated by** T is the set

$$_R\langle T\rangle = \{r_1t_1 + \cdots + r_mt_m : t_1, \ldots, t_m \in T, r_1, \ldots, r_m \in R\}$$

together with the zero element in the case $T = \emptyset$. If $T = \{t_1, .., t_n\}$, a finite set, we write $_R\langle t_1, \ldots, t_n\rangle$ instead of $_R\langle\{t_1, \ldots, t_n\}\rangle$. M is **finitely generated** if it's generated by a finite set $M = {}_R\langle t_1, .., t_n\rangle$. M is **cyclic** if it's generated by a singleton $M = {}_R\langle T\rangle$

3.7.28 Let $T \subseteq M$. Then $_R\langle T\rangle$ is the smallest submodule of M that contains T

3.7.29 The intersection of any collection of submodules of M is a submodule of M.

3.7.30 Let M_1 and M_2 be submodules of a M. Then

$$M_1 + M_2 = \{a + b : a \in M_1, b \in M_2\}$$

is a submodule of M

Definition 3.7.31: Submodule Cosets

Let R be a ring, M an R-module, and N a submodule of M. For each $a \in M$ the **coset of** a **with respect to** N **in** M is

$$a + N = \{a + b : b \in N\}$$

It is a coset of N in the abelian group M and so is an equivalence class for the equivalence relation $a \sim b \iff a - b \in N$.

Let M/N, the **factor of** N **by** N or the **quotient of** M **by** N to be the set $(M/\sim)$ of all cosets of N in M. This becomes an R-module by introducing the operations of addition and multiplication:

$$(a + N)\dot{+}(b + N) = (a + b) + N$$
$$r(a + N) = ra + N$$

for all $a, b \in M$, $r \in R$.

The zero of M/N is the coset $0_{M/N} = 0_M + N$. The negative of $a + N \in M/N$ is the coset $-(a + N) = (-a) + N$
The R-module M/N is the **factor module** of M by the submod. N

3 Linear algebra ew

Definition 1.4.9: Power sets

The set of all subsets $\mathcal{P}(X) = \{U : U \subseteq X\}$ of X is the **power set** of X, $\mathcal{P}(X)$ is referred to as a **system of subsets of** X. We can now define 2 new subsets - the **union** and **intersection**

$$\bigcup_{U \in \mathcal{U}} U = \{x \in X : \text{there is } U \in \mathcal{U} \text{ with } x \in U\}$$

$$\bigcap_{U \in \mathcal{U}} U = \{x \in X : x \in U \text{ for all } U \in \mathcal{U}\}$$

Definition 1.4.5: Spans and Linear Independence

Let $T \subset V$ for some vector space V over a field F. Then amongus all subspaces of V that include T there is a smallest subspace

$$\langle T \rangle = \langle T \rangle_F \subseteq V$$

"the set of all vectors $\alpha_1\vec{v}_1 + \cdots + \alpha_r\vec{v}_r$ with $\alpha_1, \ldots, \alpha_r \in F$ and $\vec{v}_1, \ldots, \vec{v}_r \in T$, together with the zero vector in the case $T = \emptyset$"

Terminology Dump

- An expression of the form $\alpha_1\vec{v}_1 + \cdots + \alpha_r\vec{v}_r$ is called a **linear combination** of vectors $\vec{v}_1, \ldots, \vec{v}_r$
- The smallest vector subspace $\langle T \rangle \subseteq V$ containing T is called the **vector subspace generated by** T or the vector subspace **spanned by** T or even the **span of** T
- If we allow the zero vector to be the "empty linear combination of $r = 0$ vectors", then the span of T is exactly the set of all linear combinations of vectors from T

1.4.7: A subset of a vector space that spans the entire space is called a **generating** or **spanning set**. A vector space that has a finite generating set is said to be **finitely generated**

A **basis of a vector space** V is a linearly independent generating set in V

Let A and I be sets. A mapping $I \to A$ is referred to as a **family of elements of** A **indexed by** I, using the notation $(a_i)_{i \in I}$

Theorem 1.5.11: Linear combination of basis elements

Let F be a field, V a vector space over F and $\vec{v}_1, \ldots, \vec{v}_r \in V$ vectors. The family $(\vec{v}_i)_{1 \leq i \leq r}$ is a basis of V if and only if the following "evaluation" mapping

$$\psi : F^r \to V$$

$$(\alpha_1, \ldots, a_r) \mapsto a_1\vec{v}_1 + \cdots + \alpha_r\vec{v}_r$$

is a bijection
If we label our ordered family by $\mathcal{A} = (\vec{v}_1, \ldots, \vec{v}_r)$, then we done the above mapping by

$$\psi = \psi_{\mathcal{A}} : F^r \to V$$

Theorem 1.5.12: Characterisations of Bases

The following are equivalent for a subset E of a vector space V:

1. E is a basis, i.e. a linearly independent generating set
2. E is minimal among all generating sets, meaning that $E \backslash \{\vec{v}\}$ does not generate V, for any $\vec{v} \in E$
3. E is maximal among all linearly independent subsets, meaning that $E \cup \{\vec{v}\}$ is linearly dependent for any $\vec{v} \in V$

Crl 1.5.13: Let V be a finitely generated vector space over a field F. Then V has a finite basis

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Thm 1.5.14: Basis Characterisation Variant

1. If $L \subset V$ is a linearly indep. subset and E is minimal over all generating sets of V where $L \subseteq E$, then E is a basis.
2. If $E \subseteq V$ is a generating set and if L is maximal amongst all linearly indep. sets of V where $L \subseteq E$, then L is a basis.

Definition 1.5.15: Free Vector Space

Let X be a set and F a field. The set $\text{Maps}(X, F)$ of all mappings $f : X \to F$ becomes an F-vector space with the operations of pointwise addition and multiplication by a scalar. The subset of all mappings which send almost all elements of X to zero is a vector subspace called the **free vector space on the set** X

$$F\langle X \rangle \subseteq \text{Maps}(X, F)$$

Theorem 1.5.16: Variant of Linear Combinations

Let F be a field, V be an F-vector space and $(\vec{v}_i)_{i \in I}$ a family of vectors from the vector space V. The following are equivalent:

1. The family $(\vec{v}_i)_{i \in I}$ is a basis for V
2. For each $\vec{v} \in V$ there is precisely one family $(a_i)_{i \in I}$ of elements of F, almost all which are zero and such that

$$\vec{v} = \sum_{i=I} a_i\vec{v}_i$$

Theorem 1.6.1: Fundamental Estimate of LinAlg

No linearly independent subset of a given vector has more elements than a generating set. Thus if V is a vector space, $L \subset V$ a linearly independent subset and $E \subseteq V$ a generating set, then

$$|L| \leq |E|$$

Theorem 1.6: Steinitz Exchange Theorem

1.6.2: Let V be a vector space, $L \subset V$ a finite linearly indep. subset and $E \subseteq V$ a generating set. Then there is an injection $\phi : L \hookrightarrow E$ such that $(E \backslash \phi(L)) \cup L$ is also a generating set for V

1.6.3: Let V be a vector space, $M \subseteq V$ a linearly indep. subset, and $E \subseteq V$ a generating subset, such that $M \subseteq E$. If $\vec{w} \in V \backslash M$ is a vector $\notin M$ such that $M \cup \{\vec{w}\}$ is linearly independent, then there exists $\vec{e} \in E \backslash M$ such that $(E \backslash \{\vec{e}\}) \cup \{\vec{w}\}$ is a generating set

Theorem 1.6.4: Cardinality of Bases

Let V be a finitely generated vector space. V has a finite basis, and any two bases of V also have the same number of elements

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Def 1.6.5: The cardinality of a basis of a finitely generated vector space V is called the **dimension** of V, written $\dim V$.

Theorem 1.6: Dimension Theorems

1.6.7: Cardinality Criterion for Bases

1. Each linearly independent subset $L \subset V$ has at most $\dim V$ elements, and if $|L| = \dim V$ then L is a basis
2. Each generating set $E \subseteq V$ has at least $\dim V$ elements, and if $|E| = \dim V$ then E is a basis

1.6.8 (Dimension Estimate for Vector Subspaces): A proper vector subspace of a finite dimensional vector space has itself a strictly smaller dimension

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1.6.9: If $U \subseteq V$ is a subspace of an arbitrary vector space, then we have $\dim U \leq \dim V$, and if $\dim U = \dim V < \infty$ then $U = V$

1.6.10 (The Dimension Theorem): Let V be a vector space containing vector subspaces $U, W \subseteq V$. Then

$$\dim(U + W) + \dim(U \cap W) = \dim U + \dim W$$

Definition 1.7.1: Linear Mappings

1.7.6: Two vector subspaces V_1, V_2 of a vector space V are called **complementary** if addition defines a bijection

$$V_1 \times V_2 \xrightarrow{\sim} V$$

something about direct sums

Theorem 1.7.7: Classifying VecSpaces by Dimension

Let n be a natural number. Then a vector space over a field F is isomorphic to F^n iff it has dimension n

Theorem 1.7.8: Linear Mapping and Bases

Let V, W be vector spaces over a field F. The set of all homomorphisms from V to W is denoted by

$$\mathrm{Hom}_F(V, W) = \mathrm{Hom}(V, W) \subseteq \mathrm{Maps}(V, W)$$

Let $B \subset V$ be a basis. Then restriction of a mapping gives a bijection

$$\mathrm{Hom}_F(V, W) \xrightarrow{\sim} \mathrm{Maps}(B, W)$$
$$f \mapsto f|_B$$

Theorem 1.7.9: Inverse Mappings

1. Every injective linear mapping $f : V \hookrightarrow W$ has a **left inverse**, or a linear mapping $g : W \to V$ s.t. $g \circ f = \mathrm{id}_V$
2. Every surjective linear mapping $f : V \twoheadrightarrow W$ has a **right inverse**, or a linear mapping $G : W \to V$ s.t. $f \circ g = \mathrm{id}_W$

Definition 1.8.1: Image and Kernel of a map

Lemma 1.8.2: A linear mapping is injective iff its kernel is zero

Theorem 1.8.4: Rank-Nullity / Dimension Theorem

Let $f : V \to W$ be a linear mapping between vector spaces. Then:

$$\dim V = \dim(\ker f) + \dim(\mathrm{im}\, f)$$

Dimension of im f= **rank** of f, dimension of $\ker f$ = **nullity** of f

Theorem 2.1.1: Linear Maps $F^m \to F^n$ and Matrices

Let F be a field and let $m, n \in \mathbb{N}$. There is a bijection between the space of linear mappings $F^m \to F^n$ and the set of matrices with n rows, m columns, and entries in F:

$$M : \mathrm{Hom}_F(F^m, F^n) \xrightarrow{\sim} \mathrm{Mat}(n \times m; F)$$
$$f \mapsto [f]$$

This attaches to each linear mapping f its **representing matrix** $M(f) := [f]$. The columns of this matrix are the images under f of the standard basis elements of F^m

$$[f] := (f(\vec{e}_1)|f(\vec{e}_2)|\,|\cdots|\,f(\vec{e}_m))$$

Theorem 2.1.8: Composition of maps to products

Let $g : F^\ell \to F^m$ and $f : F^m \to F^n$ be linear mappings. The representing matrix of their composition is the product of their representing matrices:

$$[f \circ g] = [f] \circ [g]$$

Definition 2.2: Big def-thm pairs

Thm 2.2.3: Every square matrix with entries in a field can be written as a product of elementary matrices

---

Def 2.2.4: Any matrix whose only non-zero entries lie on the diagonal, and which has first 1's along the diagonal and then 0's, is said to be in **Smith Normal Form**

Thm 2.2.5: For each matrix $A \in \mathrm{Mat}(n \times m; F)$ there exist invertible matrices P and Q such that PAQ is a matrix in Smith Normal Form

---

Thm 2.4.5: Let $f : V \to W$ be a linear map between finite dim. F-vector spaces. There exists two ordered bases $\mathcal{A}$ of V, and $\mathcal{B}$ of W s.t. the representing matrix ${}_{\mathcal{B}}[f]_{\mathcal{A}}$ is in Smith Normal Form

---

Def 2.2.9: The **rank** of a matrix $A \in \mathrm{Mat}(n \times m; F)$, written $\mathrm{rk}\, A$, is the dim. of the subspace of F^n generated by the columns of A, or same with the row. The row/column rank are the same. If the rank is equal to the no. of rows/columns, then the matrix has **full rank**

Def 2.4.6: The **trace** of a square matrix is defined to be the sum of its diagonal entries, denoted by $\mathrm{tr}(A)$

Theorem 2.3.1: Representing Matrices

Let F be a field, V and W vector spaces over F with ordered bases $\mathcal{A} = (\vec{v}_1, \ldots, \vec{v}_m)$ and $\mathcal{B} = (\vec{w}_1, \ldots, \vec{w}_n)$. Then to each linear mapping $f : V \to W$ we associate a **representing matrix** ${}_{\mathcal{B}}[f]\mathcal{A}$ whose entries a_{ij} are defined by the identity

$$f(\vec{v}_j) = a_{1j}\vec{w}_1 + \cdots + a_{nj}\vec{w}_n \in W$$

This makes a bijection, which is an isomorphism of vector spaces:

$$M_{\mathcal{B}}^{\mathcal{A}} : \mathrm{Hom}_F(V, W) \xrightarrow{\sim} \mathrm{Mat}(n \times m; F)$$
$$f \mapsto {}_{\mathcal{B}}[f]_{\mathcal{A}}$$

Theorem 2.3.2: Repr. Mat of Compositions

Let F be a field and U, V, W finite dimensional vector spaces over kF with ordered bases $\mathcal{A}, \mathcal{B}, \mathcal{C}$. If $f : U \to V$ and $g : V \to W$ are linear mappings, then the representing matrix of the composition $g \circ f : U \to W$ is the matrix product of the representing matrices of f and g:

$${}_{\mathcal{C}}[g \circ f]_{\mathcal{A}} = {}_{\mathcal{C}}[g]_{\mathcal{B}} \circ {}_{\mathcal{B}}[f]_{\mathcal{A}}$$

Definition 2.3.4: Representation of a vector image

Let V be a finite dimensional vector space with an ordered basis $\mathcal{A} = (\vec{v}_1, \ldots, \vec{v}_m)$. We'll denote the inverse to the bijection in 3 "$\Phi_{\mathcal{A}} : F^m \xrightarrow{\sim} V, (\alpha_1, \ldots, \alpha_m)^T \mapsto \alpha_1\vec{v}_1 + \cdots + \alpha_m\vec{v}_m$" by

$$\vec{v} \mapsto {}_{\mathcal{A}}[\vec{v}]$$

The column vector ${}_{\mathcal{A}}[\vec{v}]$ is called the **representation of the vector $\vec{v}$ with respect to the basis $\mathcal{A}$**

Thm: Representation of the Image of a Vector: Let V, W be finite dim. vector spaces over F with ordered bases $\mathcal{A}, \mathcal{B}$ and let $f : V \to W$ be a linear mapping. The following holds for $\vec{v} \in V$:

$${}_{\mathcal{B}}[f(\vec{v})] = {}_{\mathcal{B}}[f]_{\mathcal{A}} \circ {}_{\mathcal{A}}[\vec{v}]$$

Definition 2.4.1: Change of Basis Matrix

Let $\mathcal{A} = (\vec{v}_1, \ldots, \vec{v}_n)$ and $\mathcal{B} = (\vec{w}_1, \ldots, \vec{w}_n)$ be ordered basies of the same F-vector space V. Then the matrix representing the identity mapping w.r.t. these bases

$${}_{\mathcal{B}}[\mathrm{id}_V]_{\mathcal{A}}$$

is called a **change of basis matrix**. By definition, its entries are given by the equalities $\vec{v}_j = \sum_{i=1}^{n} a_{ij}\vec{w}_i$

Theorem 2.4.3: Change of Basis

Let V and W be finite dimensional vector spaces over F and let $f : V \to W$ be a linear mapping. Suppose that $\mathcal{A}, \mathcal{A}'$ are ordered bases of V and $\mathcal{B}, \mathcal{B}'$ are ordered bases of W. Then

$${}_{\mathcal{B}'}[f]_{\mathcal{A}'} = {}_{\mathcal{B}'}[\mathrm{id}_W]_{\mathcal{B}} \circ {}_{\mathcal{B}}[f]_{\mathcal{A}} \circ {}_{\mathcal{A}}[\mathrm{id}_V]_{\mathcal{A}'}$$

Crl 2.4.4: Let V be a finite dimensional vector space and let $f : V \to V$ be an endomorphim of V. Suppose that $\mathcal{A}, \mathcal{A}'$ are ordered bases of V. Then

$${}_{\mathcal{A}'}[f]_{\mathcal{A}'} = {}_{\mathcal{A}}[\mathrm{id}_V]_{\mathcal{A}'}^{-1} \circ {}_{\mathcal{A}}[f]_{\mathcal{A}} \circ {}_{\mathcal{A}}[\mathrm{id}_V]_{\mathcal{A}'}$$

Definition 4.1.1: Symmetric Groups

The group of all permutations of the set $\{1, 2, \ldots, n\}$, also known as bijections from $\{1, 2, \ldots, n\}$ to itself is denoted by $\mathfrak{S}_n$ (but i will just write S_n because icba) and called the **n-th symmetric group**. It is a group under composition and has $n!$ elements.

A **tranposition** is a permutation that swaps two elements of the set and leaves all the others unchanged.

Definition 4.1.2: Inversions of a permutation

An **inversion** of a permutation $\sigma \in S_n$ is a pair (i, j) such that $1 \leq i < j \leq n$ and $\sigma(i) > \sigma(j)$. The number of inversions of the permutation σ is called the **length of** σ and written $\ell(\sigma)$. In formulas:

$$\ell(\sigma) = |\{(i,j) : i < j \text{ but } \sigma(i) > \sigma(j)\}|$$

The **sign of** σ is defined to be the parity of the number of inversions of σ. In formulas:

$$\operatorname{sgn}(\sigma) = (-1)^{\ell(\sigma)}$$

Theorem 4.1.5: Multiplicativity of the sign

For each $n \in \mathbb{N}$ the sign of a permutation produces a group homomorphism $\operatorname{sgn} : S_n \to \{+1, -1\}$ from the symmetric group to the two-element group of signs. In formulas:

$$\operatorname{sgn}(\sigma\tau) = \operatorname{sgn}(\sigma)\operatorname{sgn}(\tau) \quad \forall \sigma, \tau \in S_n$$

Definition 4.1.6: Alternating Group of a Permutation

For $n \in \mathbb{N}$, the set of even permutations in S_n forms a subgroup of S_n because it is the kernel of the group homomorphism $\operatorname{sgn} : S_n \to \{+1, -1\}$. This group is the **alternating group** and is denoted A_n

Definition 4.3.1: Bilinear Forms

Let U, V, W be F-vector spaces. A **bilinear form on** $U \times V$ **with values in** W is a mapping $H : U \times V \to W$ which is a linear mapping in both of its entries. This means that it must satisfy the following properties for all $u_1, u_2 \in U$ and $v_1, v_2 \in V$ and all $\lambda \in F$:

$$H(u_1 + u_2, v_2) = H(u_1, v_1) + H(u_2, v_1)$$
$$H(\lambda u_1, v_1) = \lambda H(u_1, v_1)$$
$$H(u_1, v_2 + u_2) = H(u_1, v_1) + H(u_2, v_1)$$
$$H(u_1, \lambda v_1) = \lambda H(u_1, v_1)$$

A bilinear form H is **symmetric** is $U = V$ and

$$H(u, v) = H(v, u) \quad \text{for all } u, v \in U$$

while it is **antisymmetric** or **alternating** if $U = V$ and

$$H(u, u) = 0 \quad \text{for all } u \in U$$

- antisymmetric $\implies H(u, v) = -H(v, u)$
- $H(u, v) = -H(v, u) \implies$ antisymmetric iff $1_F + 1_F \neq 0_F$

Definition 4.3.3: Multilinear Forms

Let $V_1, \ldots, V_n, W$ be F-vector spaces. A mapping $H : V_1 \times V_2 \times \cdots \times V_n \to W$ is a **multilinear form** or just **multilinear** if for each j, the mapping $V_j \to W$ defined by $v_j \mapsto H(v_1, \ldots, v_j, \ldots, v_n)$, with the $v_i \in V_i$ arbitrary fixed vectors of V_i for $i \neq j$ is linear.

Let V and W be F-vector spaces. A multilinear form $H : V \times \cdots \times V \to W$ is **alternating** if it vanishes on every n-tuple of elements of V that has at least two entries equal, in other words if:

$$(\exists i \neq j \text{ with } v_i = v_j) \to H(v_1, \ldots, v_i, \ldots, v_j, \ldots, v_n) = 0$$

Theorem 4.3.6: Characterisation of the Determinant

Let F be a field. The mapping

$$\det : \operatorname{Mat}(n; F) \to F$$

is the unique alternating multilinear form on n-tuples of column vectors with values in F that takes the value 1_F on the identity matrix

Theorem 4.4: Determinant Theorem Bank

4.4.1: Let R be a commutative ring, $A, B \in \operatorname{Mat}(n; R)$. Then

$$\det(AB) = \det(A)\det(B)$$

4.4.2: The determinant of a square matrix with entries in a field F is non-zero if and only if the matrix is invertible

4.4.3:
- If A is invertible then $\det(A^{-1}) = \det(A)^{-1}$
- If B is a square matrix then $\det(A^{-1}BA) = \det(B)$

4.4.4: For all $A \in \operatorname{Mat}(n; R)$ with R a commutative ring,

$$\det(A^T) = \det(A)$$

Definition 4.4.6: Cofactors of a Matrix

Let $A \in \operatorname{Mat}(n; R)$ for some commutative ring R and $n \in \mathbb{N}$. Let $i, j \in \mathbb{Z}$ between 1 and n. Then the (i, j) **cofactor of** A is $C_{ij} = (-1)^{i+j} \det(A\langle i, j\rangle)$ where $A\langle i, j\rangle$ is the matrix obtained from A by deleting the i-th row and j-th column.

$$C_{23} = (-1)^{2+3} \det \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix} = -a_{11}a_{32} + a_{31}a_{12}$$

Theorem 4.4.7: Laplace's Expansion

Let $A = (a_{ij})$ be an $(n \times n)$-matrix with entries from a commutative ring R. For a fixed i, the i**-th row expansion of the determinant** is

$$\det(A) = \sum_{j=1}^{n} a_{ij} C_{ij}$$

and for a fixed j, the j**-th column expansion of the determinant** is

$$\det(A) = \sum_{i=1}^{n} a_{ij} C_{ij}$$

Definition 4.4.8: Adjugate Matrix

Let A be a $(n \times n)$-matrix with entries in a commutative ring R. The **adjugate matrix** $\operatorname{adj}(A)$ is the $(n \times n)$-matrix whose entries are $adj(A)_{ij} = C_{ji}$ where C_{ji} is the (j, i)-cofactor

Theorem 4.4.9: Cramer's Rule

Let A be a $(n \times n)$-matrix with entries in a commutative ring R. Then

$$A \cdot \operatorname{adj}(A) = (\det A) I_n$$

Theorem 4.4.11: Invertibility of Matrices

A square matrix with entries in a commutative ring R is invertible if and only if its determinant is a unit in R. That is, $A \in \operatorname{Mat}(n; R)$ is invertible if and only if $\det(A) \in R^\times$

Theorem 4.4.14: Jacobi's Formula

Let $A = (a_{ij})$ where the coefficients $a_{ij} = a_{ij}(t)$ are functions of t. Then

$$\frac{d}{dt} \det A = \operatorname{Tr}\operatorname{Adj} A \frac{dA}{dt}$$

Theorem 4.5.4: Existence of Eigenvalues

Each endomorphism of a non-zero finite dimensional vector space over an algebraically closed field has an eigenvalue

Definition 4.5.6: Characteristic Polynomial

Let R be a commutative ring and let $A \in \operatorname{Mat}(n; R)$ be a square matrix with entries in R. The polynomial $\det(xI_n - A) \in R[x]$ is called the **characteristic polynomial of the matrix** A. It is denoted by

$$\chi_A(x) := \det(xI_n - A)$$

Thm: 4.5.8: Let F be a field and $A \in \operatorname{Mat}(n; F)$ a square matrix with entries in F. The eigenvalues of the linear mapping $A : F^n \to F^n$ are exactly the roots of the characteristic polynomial χ_A

Theorem 4.5.9: Eigenvalue Remarks

- Square matrices $A, B \in \operatorname{Mat}(n; R)$ of same size are **conjugate** if
  $$B = P^{-1}AP \in \operatorname{Mat}(n; R)$$
  for an invertible $P \in GL(n; R)$
- Conjugacy is an equivalence relation on $\operatorname{Mat}(n; R)$
- The char. polynomials for two conjugate matrices are the same
- We can define the char. polynomials of an endomorphism $f : V \to V$ of an n-dim vector space over a field F to be
  $$\chi_f(x) = \chi_{\mathcal{A}}(x) \in F[x]$$
  with $A = {}_{\mathcal{A}}[f]_{\mathcal{A}} \in \operatorname{Mat}(n; R)$ the matrix of f w.r.t *any* basis $\mathcal{A}$ for V. The E.V.s of f are exactly the roots of χ_f

Theorem 4.5.10: Extending Bases

Let $f : V \to V$ be an endomorphism of an n-dimensional vector space V over a field F. Suppose given an m-dimensional subspace $W \subseteq V$ such that $f(W) \subseteq W$, so that there are defined endomorphisms of the subspace and the quotient space:

$$g : W \to W;\ \vec{w} \mapsto f(\vec{w})$$
$$h : V/W \to V/W;\ W + \vec{v} \mapsto W + f(\vec{v})$$

The char. poly. of f is the product of the char. poly.s of g and h

Definition 4.6.1: Triangularisability

Let $f : V \to V$ be an endomorphism of a finite dimensional F-vector space V. f is **triangularisable** if the vector space V has an ordered basis $\mathcal{B} = (\vec{v}_1, \vec{v}_2, \ldots, \vec{v}_n)$ such that

$$\begin{aligned} f(\vec{v}_1) &= a_{11}\vec{v}_1, \\ f(\vec{v}_2) &= a_{12}\vec{v}_1 + a_{22}\vec{v}_2, \\ &\vdots \\ f(\vec{v}_n) &= a_{1n}\vec{v}_1 + a_{2n}\vec{v}_2 + \cdots + a_{nn}\vec{v}_n \in V \end{aligned}$$

(so that the first basis vector $\vec{v}_1$ is an eigenvector, with eigenvalue a_{11}) or equivalently such that the $n \times n$ matrix ${}_{\mathcal{B}}[f]_{\mathcal{B}} = (a_{ij})$ representing f with respect to $\mathcal{B}$ is upper triangular (or any other triangular)

Theorem 4.6.1 - 4.6.3

Let $f : V \to V$ be an endomorphism of a finite dimensional F-vector space V. Then f is triangularisable iff the characteristic polynomial χ_f decomposes into linear factors in $F[x]$

Finding ordered bases - Choose from the following subspaces

1. $W = \{\mu\vec{v}_1 \mid \mu \in F\} \subseteq V$
2. $W' = \ker(f - \lambda 1_V)$. This has a basis of E.Vs $\{\vec{v}_1, \ldots, \vec{v}_r\}$
3. $W'' = \mathrm{im}(\lambda 1_V - f)$

Then extend the basis to another ordered basis $\mathcal{B}$ for V(the full space) where $\mathrm{can}(\vec{v}_j) = \vec{u}_j$ forms a basis for V/W. ${}_{\mathcal{B}}[f]_{\mathcal{B}}$ is upper triangular.

An endomorphism $A : F^n \to F^n$ is triangularisable iff $A = (a_{ij})$ is conjugate to $B = (b_{ij})(b_{ij} = 0 \text{ for } i > j)$, an upper triangular matrix, with $P^{-1}AP = B$ for an invertible matrix P

Definition 4.6.6: Diagonalisability

An endomorphism $f : V \to V$ of an F-vector space V is **diagonalisable** iff there exists a basis of V consisting of eigenvectors of f. If V is finite dimensional then this is the same as saying that there exists an ordered basis $\mathcal{B} = \{\vec{v}_1, \ldots, \vec{v}_n\}$ where ${}_{\mathcal{B}}[f]_{\mathcal{B}} = \mathrm{diag}(\lambda_1, \ldots, \lambda_n)$. In this case, of course, $f(\vec{v}_i) = \lambda_i\vec{v}_i$.

A square matrix $A \in \mathrm{Mat}(n; F)$ is **diagonalisable** iff A is conjugate to a diagonal matrix, i.e. there exists $P \in \mathrm{GL}(n; F)$ such that $P^{-1}AP = \mathrm{diag}(\lambda_1, \ldots, \lambda_n)$. In this case the columns P are the vectors of a basis of F^n consisting of eigenvectors of A with eigenvalues $\lambda_1, \ldots, \lambda_n$

Theorem 4.6.9: Linear Independence of Eigenvectors

Let $f : V \to V$ be an endomorphism of a vector space V and let $\vec{v}_1, \ldots, \vec{v}_n$ be eigenvectors of f with pairwise different eigenvalues $\lambda_1, \ldots, \lambda_n$. Then the vectors $\vec{v}_1, \ldots, \vec{v}_n$ are linearly independent

Theorem 4.6.10: Cayley-Hamilton Theorem

Let $A \in \mathrm{Mat}(n; R)$ be a square matrix with entries in a commutative ring R. Then evaluating its characteristic polynomial $\chi_A(x) \in R[x]$ at the matrix A gives zero.

Definition 4.7.5: Markov Matrix

A matrix M whose entires are non-negative and s.t. the sum of the entries of each column equals 1 is a **Markov matrix** or a **stochastic matrix**

4.7.6: Suppose $M \in \mathrm{Mat}(n; \mathbb{R})$ is a M.M. Then $\lambda = 1$ is an e.v.

Theorem 4.7.10: Perron-Frobenius Theorem

If $M \in \mathrm{Mat}(n; \mathbb{R})$ is a Markov matrix with positive values, then the eigenspace $E(1, M)$ is one-dimensional. There exists a unique basis vector $\vec{v} \in E(1, M)$ with positive real entries s.t. the sum of its entries is 1

4 Inner Product Spaces

Definition 5.1.1: Inner Product

Let V be a vector space over $\mathbb{R}$. An **inner product** on V is a mapping

$$(-,-) : V \times V \to \mathbb{R}$$

that satisfies the following for all $\vec{x}, \vec{y}, \vec{z} \in V$ and $\lambda, \mu \in \mathbb{R}$:

1. $\lambda\vec{x} + \mu\vec{y}, z = \lambda(\vec{x}, \vec{z} + \mu(\vec{y}, \vec{z}))$
2. $(\vec{x}, \vec{y}) = (\vec{y}, \vec{x})$
3. $(\vec{x}, \vec{x}) \geq 0$, with equality iff $\vec{x} = \vec{0}$

A **real inner product space** is a real vector space equipped with an inner product. **Note**: basically a generalisation of dot prod.

A **complex inner product space** is a complex vector space equipped with an inner product. This is the exact same, but condition 2 uses $(\vec{x}, \vec{y}) = \overline{(\vec{y}, \vec{x})}$ where $\overline{z}$ is the complex conjugate

Definition 5.1.5: Norm

In a real or complex inner product space, the **length** or **inner product norm** or **norm** $\|\vec{v}\| \in \mathbb{R}$ of a vector $\vec{v}$ is defined as the non-negative square root

$$\|\vec{v}\| = \sqrt{(\vec{v}, \vec{v})}$$

Vectors whose length are 1 are called **units**. Two vectors $\vec{v}, \vec{w}$ are **orthogonal**, written $\vec{v} \perp \vec{w}$, iff $(\vec{v}, \vec{w}) = 0$

The norm $\|\cdot\|$ on an inner product spacse V satisfies, for any $\vec{v}, \vec{w} \in V$ and scalar λ:

1. $\|\vec{v}\| \geq 0$ with equality iff $\vec{v} = \vec{0}$
2. $\|\lambda\vec{v}\| = |\lambda|\|\vec{v}\|$
3. $|\vec{v} + \vec{w}| \leq \|\vec{v}\| + \|\vec{w}\|$ (triangle inequality)

Definition 5.1.7: Orthonormal Family

A family $(\vec{v}_i)_{i \in I}$ for vectors from an inner product space is an **orthonormal family** if all the vectors $\vec{v}_i$ have length 1 and if they are pairwise orthogonal to each other, which, if $\delta_{i,j}$ is the **Kronecker delta** defined by

$$\delta_{i,j} = \begin{cases} 1 & i = j \\ 0 & \text{otherwise} \end{cases}$$

means that $(\vec{v}_i, \vec{v}_j) = \delta_{ij}$.
An orthonormal family that has a basis is an **orthonormal basis**

Thm 5.1.10: Every finite dimensional inner product space has an orthonormal basis

Definition 5.2.1: Orthogonals to a Subset

Let V be an inner product space and let $T \subseteq V$ be an arbitrary subset. Define

$$T^{\perp} = \{\vec{v} \in V : \vec{v} \perp \vec{t} \forall \vec{t} \in T\}$$

calling this set the **orthogonal** to T

Theorem 5.2.2: Complementary Othorgonals

Let V be an inner product space and let U be a finite dimensional subspace of V. Then U and $U^{\perp}$ are complementary in the sense of 3. i.e. $V = U \oplus U^{\perp}$

Definition 5.2.3: Orthogonal Projection

Let U be a finite dimensional subspace of an inner product space V. The space $U^{\perp}$ is the **orthogonal complement to** U. The **orthogonal projection from** V **onto** U is the map

$$\pi_U : V \to V$$

that sends $\vec{v} = \vec{p} + \vec{r}$ to $\vec{p}$

Prop 5.2.4: Let U be a finite dimensional subspace of an inner product space V and let π_U be the orthogonal projection from V onto U

1. π_U is a linear mapping with $\mathrm{im}(\pi_U) = U$ and $\ker(\pi_U) = U^{\perp}$
2. If $\{\vec{v}_1, \ldots, \vec{v}_n\}$ is an orthonormal basis of U, then π_U is given by the following formula for all $\vec{v} \in V$

$$\pi_U(\vec{v}) = \sum_{i=1}^{n} (\vec{v}, \vec{v}_i)\vec{v}_i$$

3. $\pi_U^2 = \pi_U$, that is, π_U is an idempotent

Theorem 5.2.5: Cauchy-Shwarz Inequality

Let $\vec{v}, \vec{w}$ be vectors in an inner product space. Then

$$|(\vec{v}, \vec{w})| \leq \|\vec{v}\|\|\vec{w}\|$$

with equality if and only if $\vec{v}$ and $\vec{w}$ are linearly dependent

Theorem 5.2.7: Gram-Shmidt Process

Let $\vec{v}_1, \ldots, \vec{v}_k$ be linearly independent vectors in an inner product space V. Then there exists an orthonormal family $\vec{w}_1, \ldots, \vec{w}_k$ with the property that for all $1 \leq i \leq k$,

$$\vec{w}_i \in \mathbb{R}_{>0}\vec{v}_i + \langle \vec{v}_{i-1}, \ldots, \vec{v}_1 \rangle$$

TODO: write how to actually do the gram-shmidt process

Definition 5.3.1: Adjoints

Let V be an inner product space. Then two endomorphisms $T, S : V \to V$ are called **adjoint** to one another if the following holds for all $\vec{v}, \vec{w} \in V$:

$$(T\vec{v}, \vec{w}) = (\vec{v}, S\vec{w})$$

In this case I will write $S = T^*$ and call S the **adjoint** of T

Remark 5.3.2: Any endomorphism has at most one adjoint.

Theorem 5.3.4

Let V be a finite dimensional inner product space. Let $T : V \to V$ be an endomorphism. Then T^* exists. That is, there is a unique linear mapping $T^* : V \to V$ such that for all $\vec{v}, \vec{w} \in V$:

$$(T\vec{v}, \vec{w}) = (\vec{v}, T^*\vec{w})$$

Definition 5.3.5: Self Adjoints

An endomorphism of an inner product space $T : V \to V$ is **self-adjoint** if it equals its own adjoint, i.e. if $T^* = T$

Theorem 5.3.7: Self-Adjoint Theorem bank

Let $T : V \to V$ be a self-adjoint linear mapping on an inner product space V

1. Every eigenvalue of T is real
2. If λ and μ are distinct eigenvalues of T with corresponding eigenvectors $\vec{v}$ and $\vec{w}$, then $(\vec{v}, \vec{w}) = 0$
3. T has an eigenvalue

Definition 5.3.11: Orthogonal Matrices

An **Orthogonal matrix** is an $(n \times n)$-matrix P with real entries such that $P^T P = I_n$, or in other words such that $P^{-1} = P^T$

Definition 5.3.14: Complex Matrices

A **hermitian matrix** is one that is self-adjoint in $\mathbb{C}$, or in other words one where $A = \overline{A}^T$ holds
An **unitary matrix** is an $(n \times n)$-matrix P with complex entries such that $\overline{P}^T P = I_n$, or such that $P^{-1} = \overline{P}^T$

Theorem 5.3.9: Spectral Theorems

5.3.9: The Spectral Theorem for Self-Adjoint Endomorphisms
Let V be a finite dimensional inner product space and let $T : V \to V$ be a self-adjoint linear mapping. Then V has an orthonormal basis consisting of eigenvalues of T.

5.3.11: The Spectral Theorem for Real Symmetric Matrices
Let A be a real $(n \times n)$-symmetric matrix. Then there is an $(n \times n)$-orthogonal matrix P such that

$$P^T AP = P^{-1}AP = \text{diag}(\lambda_1, \ldots, \lambda_n)$$

where $\lambda_1, \ldots, \lambda_n$ are the (necessarily real) eigenvalues of A, repeated according to their multiplicity as roots of χ_A

5.3.15: The Spectral Theorem for Hermitian Matrices
Let A be a $(n \times n)$-hermitian matrix. Then there is an $(n \times n)$-unitary matrix P such that

$$\overline{P}^T AP = P^{-1}AP = \text{diag}(\lambda_1, \ldots, \lambda_n)$$

where $\lambda_1, \ldots, \lambda_n$ are the (necessarily real) eigenvalues of A, repeated according to their multiplicity as roots of χ_A

5 Jordan Normal Form

Definition 6.2.1: Jordan Blocks

Given an integer $r \geq 1$ define an $(r \times r)$-matrix $J(r)$ called the **nilpotent Jordan block of size** r, by the rule $J(r)_{ij} = 1$ for $j = i + 1$ AND $J(r)_{ij} = 0$ otherwise
In particular, $J(1)$ is a (1×1)-matrix whose only entry is zero.

Given an integer $r \geq 1$ and a scalar $\lambda \in F$, define an $(r \times r)$-matrix $J(r, \lambda)$ called the **Jordan block of size** r **and eigenvalue** λ by the rule

$$J(r, \lambda) = \lambda I_r + J(r) = D + N$$

with $\lambda I_r = \text{diag}(\lambda, \lambda, \ldots, \lambda) = D$ diagonal and $J(r) = N$ nilpotent such that $DN = ND$

Theorem 6.2.2: Jordan Normal Form

Let F be an algebraically closed field. Let V be a finite dimensional vector space and let $\phi : V \to V$ be an endomorphism of V with characteristic polynomial

$$\chi_\phi(x) = (x - \lambda_1)^{a_1}(x - \lambda_2)^{a_2}..(x - \lambda_s)^{a_s} \in F[x], a_i \geq 1, \sum_{i=1}^{s} a_i = n$$

For distinct $\lambda_1, \lambda_2, \ldots, \lambda_s \in F$. Then there exists an ordered basis $\mathcal{B}$ of V such that the matrix of ϕ with respect to the block $\mathcal{B}$ is block diagonal with Jordan blocks on the diagonal, ${}_{\mathcal{B}}[\phi]_{\mathcal{B}}$

$$= \text{diag}(J(r_{11}, \lambda_1), \ldots, J(r_{1m_1}, \lambda_1), J(r_{21}, \lambda_2), \ldots, J(r_{sm_s}, \lambda_s))$$

with $r_{11}, \ldots, r_{1m_1}, r_{21,\ldots,r_{sm_s}} \geq 1$ such that

$$a_i = r_{i_1} + r_{i_2} + \cdots + r_{im_i} \quad (1 \leq i \leq s)$$

Theorem 6.3.1: Bézout's identity for polynomials

For a characteristic polynomial

$$\chi_\phi(x) = \prod_{i=1}^{s}(x - \lambda_i)^{a_i} \in F[x]$$

where each a_i is a positive integer, $\lambda_i \neq \lambda_j$ for $i \neq j$, and λ_i are e.v.s of ϕ. For each $1 \leq j \leq s$ define

$$P_j(x) = \prod_{\substack{i=1 \\ i \neq j}}^{s}(x - \lambda_i)^{a_i}$$

There exists polynomials $Q_j(x) \in F[x]$ such that

$$\sum_{j=1}^{s} P_j(x)Q_j(x) = 1$$

Definition 6.3.2: Generalised Eigenspace

The **generalised eigenspace** of ϕ with eigenvalue λ_i, $E^{\text{gen}}(\lambda_i, \phi)$ is the following subspace of V:

$$E^{\text{gen}}(\lambda_i, \phi) = \{\vec{v} \in V \mid (\phi - \lambda_i \,\text{id}_V)^{a_i}(\vec{v}) = \vec{0}\}$$

The dimension of $E^{\text{gen}}(\lambda_i, \phi)$ is called the **algebraic multiplicity of** ϕ **with eigenvalue** λ_i while the dimension of the eigenspace $E(\lambda_i, \phi)$ is called the **geometric multiplicity of** ϕ **with eigenvalue** λ

Remark 6.3.4: The actual eigenspace is defined by

$$E(\lambda_i, \phi) = \{\vec{v} \in V \mid (\phi - \lambda_i \,\text{id}_V)(\vec{v}) = \vec{0}\}$$

$E^{\text{gen}}(\lambda_i, \phi) \subseteq E^{\text{gen}}(\lambda_i, \phi)$, or the algebraic multiplicity of any e.v. must be greater or equal to the corresponding geometric multiplicity

Definition 6.3.4: Stable subsets

Let $f : X \to X$ be a mapping from a set X to itself. A subset $Y \subseteq X$ is **stable under** f precisely when $f(Y) \subseteq Y$, that is if $y \in Y$ then $f(y) \in Y$.

Theorem 6.3.5: Direct Sum Composition

For each $1 \leq i \leq s$, let

$$\mathcal{B}_i = \{\vec{v}_{ij} \in V \mid 1 \leq j \leq a_i\}$$

be a basis of $E^{\text{gen}}(\lambda_i, \phi)$, where a_i is the algebraic multiplicity of ϕ with eigenvalue λ_i s.t. $\sum_{i=1}^{s} a_i = n$ is the dimension of V.

1. Each $E^{\text{gen}}(\lambda_i, \phi)$ is stable under ϕ
2. For each $\vec{v} \in V$ there exist unique $\vec{v}_i \in E^{\text{gen}}(\lambda_i, \phi)$ such that $\vec{v} = \sum_{i=1}^{s} \vec{v}_i$. In other words, there is a direct sum decomposition

$$V = \bigoplus_{i=1}^{s} E^{\text{gen}}(\lambda_i, \phi)$$

with ϕ restricting to endomorphisms of the summands

$$\phi_i = \phi| : E^{\text{gen}}(\lambda_i, \phi) \to E^{\text{gen}}(\lambda_i, \phi)$$

3. Then

$$\mathcal{B} = \mathcal{B}_1 \cup \mathcal{B}_2 \cup \cdots \cup \mathcal{B}_s = \{\vec{v}_{ij} \mid 1 \leq i \leq s, 1 \leq j \leq a_i\}$$

is a basis of V. The matrix of the endomorphism ϕ w.r.t. this basis is given by the block diagonal matrix

$${}_{\mathcal{B}}[\phi]_{\mathcal{B}} = \left(\begin{array}{c|c|c|c} B_1 & 0 & 0 & 0 \\ \hline 0 & B_2 & 0 & 0 \\ \hline & & \ddots & \\ \hline 0 & 0 & & 0 \\ \hline 0 & 0 & 0 & B_s \end{array}\right) \in \text{Mat}(n; F)$$

with $B_i = {}_{\mathcal{B}_i}[\phi_i]_{\mathcal{B}_i} \in \text{Mat}(a_i; F)$

Theorem 6.3: JNF Theorem Bank

6.3.6: For each i, define a linear mapping

$$\psi_i : \frac{W_i}{W_{i-1}} \to \frac{W_{i-1}}{W_{i-2}}$$

by $\psi_i(\vec{w} + W_{i-1}) = \psi(\vec{w}) + W_{i-2}$ for $\vec{w} \in W_i$. Then ψ_i is well-defined and injective

6.3.7: Let $f : X \to Y$ be an injective linear mapping between the F-vector spaces X and Y. If $\{\vec{x}_1, \ldots, \vec{x}_t\}$ is a linearly independent set in X, then $\{f(\vec{x}_1, \ldots, \vec{x}_t)\}$ is a linearly independent set in Y

6.3.8: The set of elements $\{\vec{v}_{j,k} : 1 \leq j \leq m, 1 \leq k \leq d_j\}$ constructed in the next algorithm is a basis for W

6.3.9: Let $\mathcal{B}$ be the ordered basis of W - $\{\vec{v}_{j,k} : 1 \leq j \leq m, 1 \leq k \leq d_j\}$. Then ${}_{\mathcal{B}}[\psi]_{\mathcal{B}} =$

$$\text{diag}\underbrace{J(m), .., J(m)}_{d_m \text{ times}}, \underbrace{J(m-1), .., J(m-1)}_{d_{m-1} - d_m \text{ times}}, .., \underbrace{J(1), .., J(1)}_{d_1 - d_2 \text{ times}}$$

where $J(r)$ denotes the nilpotent Jordan block of size r

Theorem 6.3: JNF Basis Algorithm

Algorithm to construct a basis for each W_i/W_{i-1}:

- Choose an arbitrary basis for W_m/W_{m-1}, say

$$\{v_{m,1} + W_{m-1}, \vec{v}_{m,2} + W_{m-1}, \ldots, \vec{v}_m, d_m + W_{m-1}\}$$

- Since $\psi_m : W_m/W_{m-1} \to W_{m-1}/W_{m-2}$ is injective by 6.3.6, 6.3.7 proves that

$$\{\psi(\vec{v}_{m,1}) + W_{m-2}, \psi(\vec{v}_m, 2) + W_{m-2}, .., \psi(\vec{v}_m, d_m + W_{m-2})\}$$

is a linearly independent set in W_{m-1}/W_{m-2}. Set $\vec{v}_{m-1,i} = \psi(\vec{v}_{m,i})$ for $1 \leq i \leq d_m$

- Choose vectors $\{\vec{v}_{m-1,i} : d_m + 1 \leq i \leq d_{m-1}\}$ so that $\{\vec{v}_{m-1,i} + W_{m-i-1} : 1 \leq k \leq d_{m-i}\}$ is a basis of W_{m-1}/W_{m-2}

- Repeat!

5.1 PageRank, again

Theorem 6.5.1

If $M \in \text{Mat}(n; \mathbb{R})$ is a Markov matrix with all positive entries, consider M as a complex matrix whose entries just happen to be real. If $\lambda \in \mathbb{C}$ is an eigenvalue of M then either $\lambda = 1$ or $|\lambda| < 1$

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