

# Linear Alegbra

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# Preface



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# Chapter 1

## Polynomials

### 1.1 Degree

#### 1.1.1 Proposition

#### 1.1.2 Corollary

#### 1.1.3 Corollary

#### 1.1.4 Division Algorithm

### 1.2 Complex Coefficients

#### 1.2.1 Fundamental Theorem of Algebra

#### 1.2.2 Corollary

### 1.3 Real Coefficients

#### 1.3.1 Properties

#### 1.3.2 Proposition

#### 1.3.3 Proposition

#### 1.3.4 Theorem



# Chapter 2

## Matrix Algebra

2.1 Basic Operations

2.2 Row Reduction

2.3 Determinants

2.4 Permutation Matrices

2.5 Cramer's Rule

2.6 Gram–Schmidt process



# Chapter 3

## Vector Spaces

### 3.1 Fields

A field  $\mathcal{F}$  is an abstract algebraic object. Throughout these notes  $\mathcal{F}$  stands for either  $\mathbb{R}$  or  $\mathbb{C}$ .<sup>1</sup>

### 3.2 Complex Numbers

A complex number is an order pair  $z \in \mathbb{C}$  where  $a, b \in \mathbb{R}$  where we can denote it as  $z = a + ib$  where  $i = \sqrt{-1}$

#### 3.2.1 Addition

$$z_1 = a_1 + ib_1, \quad z_2 = a_2 + ib_2$$

$$z_1 + z_2 = (a_1 + a_2) + i(b_1 + b_2)$$

#### 3.2.2 Multiplication

$$z_1 = a_1 + ib_1, \quad z_2 = a_2 + ib_2$$

$$z_1 z_2 = (a_1 + ib_1)(a_2 + ib_2) = (a_1 a_2 - b_1 b_2) + i(a_1 b_2 + a_2 b_1)$$

#### 3.2.3 Properties

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<sup>1</sup>Many of theorems and definitions work even if replace  $\mathcal{F}$  with an arbitrary field.

<sup>2</sup> $\mathcal{W}, \mathcal{Z}, \lambda \in \mathbb{C}$

**3.2.3.1 Commutativity**

$$\mathcal{W} + \mathcal{Z} = \mathcal{Z} + \mathcal{W}$$

$$\mathcal{W}\mathcal{Z} = \mathcal{Z}\mathcal{W}$$

**3.2.3.2 Associativity**

$$(\mathcal{Z}_1 + \mathcal{Z}_2) + \mathcal{Z}_3 = \mathcal{Z}_1 + (\mathcal{Z}_2 + \mathcal{Z}_3)$$

$$(\mathcal{Z}_1\mathcal{Z}_2)\mathcal{Z}_3 = \mathcal{Z}_1(\mathcal{Z}_2\mathcal{Z}_3)$$

**3.2.3.3 Identities**

$$\mathcal{Z} + 0 = \mathcal{Z}$$

$$\mathcal{Z}1 = \mathcal{Z}$$

**3.2.3.4 Additive Inverse**

$$\forall \mathcal{Z} \exists \mathcal{Z}^{-1} \mid \mathcal{Z} + \mathcal{Z}^{-1} = 0$$

**3.2.3.5 Multiplicative Inverse**

$$\forall \mathcal{Z} \neq 0 \exists \mathcal{W} \mid \mathcal{Z}\mathcal{W} = 1$$

**3.2.3.6 Distributive Property**

$$\lambda(\mathcal{W} + \mathcal{Z}) = \lambda\mathcal{W} + \lambda\mathcal{Z}$$

**3.3 Notation**

*n-tuple* refers to an ordered set of  $n$  numbers over a field  $\mathcal{F}$ .

**3.4 Definition of a Vector Space**

A vector space  $\mathbb{V}$  is a set along with the regular multiplication and addition operations over a field  $\mathcal{F}$ , such that the following axioms hold: <sup>3</sup>

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<sup>3</sup>Here,  $\alpha, \beta \in \mathcal{F}$  and  $\mathcal{U}, \mathcal{V}$  and  $\mathcal{W} \in \mathbb{V}$

**3.4.1 Commutativity**

$$\mathcal{U} + \mathcal{V} = \mathcal{V} + \mathcal{U}$$

**3.4.2 Associativity**

$$(\mathcal{U} + \mathcal{V}) + \mathcal{W} = \mathcal{V} + (\mathcal{U} + \mathcal{W})$$

$$(\alpha\beta)\mathcal{V} = \alpha(\beta\mathcal{V})$$

**3.4.3 Additive Identity**

$$\exists 0 \in \mathbb{V} \mid \mathcal{V} + 0 = 0 + \mathcal{V} = \mathcal{V}$$

**3.4.4 Additive Inverse**

$$\forall \mathcal{V} \exists \mathcal{V}^{-1} \mid \mathcal{V} + \mathcal{V}^{-1} = 0$$

**3.4.5 Multiplicative identity**

$$\exists 1 \in \mathbb{V} \mid 1\mathcal{V} = \mathcal{V}$$

**3.4.6 Distributive properties**

$$\alpha(\mathcal{U} + \mathcal{V}) = \alpha\mathcal{U} + \alpha\mathcal{V}$$

$$(\alpha + \beta)\mathcal{U} = \alpha\mathcal{U} + \beta\mathcal{U}$$

**3.5 Properties of a Vector Space****3.5.1 A vector space has a unique additive identity**

Suppose there exist two additive identities  $0$  and  $0'$  for the vector space  $\mathbb{V}$ , we can say that

$$0 = 0 + 0' = 0'$$

Thus,

$$0 = 0' \tag{3.1}$$

### 3.5.2 Every element in a vector space has a unique additive inverse

Suppose where  $\mathcal{W}$  and  $\mathcal{W}'$  are the additive inverses of  $\mathcal{V}$ , then

$$\mathcal{W} = \mathcal{W}' \quad (3.2)$$

### 3.5.3 $0\mathcal{V} = 0 \forall \mathcal{V} \in \mathbb{V}$

$\forall \mathcal{V} \in \mathbb{V}$ ,

$$0\mathcal{V} = (0 + 0)\mathcal{V} = 0\mathcal{V} + 0\mathcal{V}$$

$$0\mathcal{V} - 0\mathcal{V} = 0 = 0\mathcal{V}$$

Thus,

$$0 = 0\mathcal{V} \quad (3.3)$$

### 3.5.4 $0\alpha = 0 \forall \alpha \in \mathcal{F}$

$\forall \alpha \in \mathbb{F}$ ,

$$0\alpha = (0 + 0)\alpha = 0\alpha + 0\alpha$$

$$0\alpha - 0\alpha = 0 = 0\alpha$$

Thus,

$$0\alpha = 0 \quad (3.4)$$

### 3.5.5 $(-1)\mathcal{V} = -\mathcal{V} \forall \mathcal{V} \in \mathcal{F}$

$\forall \mathcal{V} \in \mathbb{V}$ ,

$$0\mathcal{V} = (0 + 0)\mathcal{V} = 0\mathcal{V} + 0\mathcal{V}$$

$$0\mathcal{V} - 0\mathcal{V} = 0 = 0\mathcal{V}$$

Thus,

$$0 = 0\mathcal{V} \quad (3.5)$$



## 3.6 Subspaces

### 3.6.1 Definition

A  $\mathbb{U} \subset \mathbb{V}$  is called a **subspace** of  $\mathbb{V}$  if  $\mathbb{U}$  is also a vector space as defined in Sec 1.3

### 3.6.2 Properties

If  $\mathbb{U} \subset \mathbb{V}$  then to check whether  $\mathbb{U}$  is a subspace of  $\mathbb{V}$ , we simply need to check for the following properties

#### 3.6.2.1 Additive identity

$$0 \in \mathbb{U}$$

#### 3.6.2.2 Closed under addition

$$\mathcal{U}, \mathcal{V} \in \mathbb{U} \implies \mathcal{U} + \mathcal{V} \in \mathbb{U}$$

#### 3.6.2.3 Closed under scalar multiplication

$$\forall \alpha \in \mathcal{F} \text{ and } \mathcal{U} \in \mathbb{U} \implies \alpha\mathcal{U} \in \mathbb{U}$$

## 3.7 Sums

The sum of  $\mathcal{U}$  and  $\mathcal{V}$  which are subspaces of  $\mathbb{V}$  is defined to be the set of all possible sums of the elements is denoted in the RHS as,

$$\mathcal{U} + \mathcal{V} = \{u + v : u \in \mathcal{U}, v \in \mathcal{V}\}$$

## 3.8 Direct Sums

A direct sum of sub-spaces is a special type of sum in which

### 3.8.1 Proposition 1

Suppose  $\mathbb{U}_1, \mathbb{U}_2$  are subspaces of  $\mathbb{V}$ . Then  $\mathbb{V} = \mathbb{U}_1 \oplus \mathbb{U}_2$  if and only if both the following conditions hold:

- $\mathbb{V} = \mathbb{U}_1 + \mathbb{U}_2$

- the only way to write  $v$  as a sum  $u_1 + u_2$ , where each  $u_j \in U_j$ , is by taking all the  $u_j = 0$

### 3.8.1.1 Proof

First suppose that  $V = U_1 \oplus U_2$ . Clearly the first condition holds because of how sum and direct sum are defined. To prove the latter suppose  $u_1 \in U_1, u_2 \in U_2$  and

$$0 = u_1 + u_2$$

Then each  $u_i$  must be, as this follows from the uniqueness part of the definition of direct sum because  $0 = 0 + 0$  and  $0 \in U_1, 0 \in U_2$ . Now suppose that both the conditions hold. Let  $v \in V$ . By the first condition we can write:

$$v = u_1 + u_2$$

for some  $u_1 \in U_1$  and  $u_2 \in U_2$ . To show that this representation is unique, suppose we also have:

$$v = v_1 + v_2$$

where  $v_1 \in U_1$  and  $v_2 \in U_2$ . Subtracting these two equations we have

$$0 = (u_1 - v_1) + (u_2 - v_2)$$

Clearly  $u_i - v_i \in U_i$ , so the equation above and the second condition imply that each  $u_i - v_i = 0$ . Thus,  $u_i = v_i$  as desired.

## 3.8.2 Proposition 2

Suppose that  $U$  and  $W$  are subspaces of  $V$ . Then  $V = U + W$  i.f.f.  $V = U \oplus W$  and  $U \cap W = \{0\}$ .

### 3.8.2.1 Proof

First suppose that  $V = U \oplus W$ . Then  $V = U + W$ , by the definition of a direct sum. Also, if  $v \in U \cap W$ , then  $0 = v + (-v)$ , where  $v \in U$  and  $-v \in W$ . By the unique representation of  $v$  as the sum of a vector in  $U$  and a vector in  $W$ , we must have  $v = 0$ . Thus,  $U \cap W = \{0\}$ . This is one way to prove it.

To prove the other way, now suppose that  $V = U + W$  and  $U \cap W = \{0\}$ . To prove that  $V = U \oplus W$ , suppose that

$$0 = u + v$$

where  $\mathcal{U} \in \mathbb{U}$  and  $\mathcal{W} \in \mathbb{W}$ . To complete the proof, we only need to show that  $\mathcal{U} = \mathcal{W} = 0$ . The equation above implies that  $\mathcal{U} = -\mathcal{W} \in \mathbb{W}$ . from axiom 4. Thus,  $\mathcal{U} \in \mathbb{U} \cap \mathbb{W}$ , and hence  $\mathcal{U} = 0$

### 3.9 Note

- Sums of subspaces are analogous to unions of subsets
- Similarly, direct sums of subspaces are analogous to disjoint unions of subset i.e. they have no element in common
- No two subspaces of a vector space can be disjoint because both must contain 0 as per the axioms stated in
- Thus, disjointness is replaced, at least in the case of two subspaces, with the requirement that the intersection equals 0



# Chapter 4

## Finite Dimensional Vector Spaces

### 4.1 Span and Linear Independence

**Linear Combination:** Is a vector formed from a list  $(\mathcal{V}_1, \dots, \mathcal{V}_i)$  of vectors with the structure

$$\sum_i^n a_i \mathcal{V}_i \quad (4.1)$$

$$\forall a_i \in \mathcal{F}$$

#### 4.1.1 Span

The **Span** of is the set of all linear combinations denoted as

$$span(\mathcal{V}_1, \dots, \mathcal{V}_i) = \left\{ \sum_i^n a_i \mathcal{V}_i : a_i \in \mathcal{F} \right\} \quad (4.2)$$

The span of any list of vectors in  $\mathbb{V}$  is a subspace of  $\mathbb{V}$  until and unless we consider an empty list, in that case  $span() = \{\}$

If  $span(\mathcal{V}_1, \dots, \mathcal{V}_i) = \mathbb{V}$ , then we say that  $span(\mathcal{V}_1, \dots, \mathcal{V}_i)$  **spans**  $\mathbb{V}$ .

A vector space is said to be finite dimensional if it spanned by a list of vectors in it. This follows from the definition that a list must be finite. A vector space that is not finite dimensional is said to be infinite dimensional, a good example of are the elements of Polynomials over a field i.e.  $\mathbb{P}(\mathcal{F})$

## 4.2 Bases

## 4.3 Dimension

## Chapter 5

# Infinite Dimensional Vector Spaces

