

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} .¹

3.2 Complex Numbers

A complex number is an order pair $\in \mathbb{C}$ 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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¹Many of theorems and definitions work even if replace \mathcal{F} with an arbitrary field.

² $\mathcal{W}, \mathcal{Z}, \lambda \in \mathbb{C}$

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: ³

³Here, $\alpha, \beta \in \mathcal{F}$ 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 \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

4.2 Bases

4.3 Dimension

Chapter 5

Infinite Dimensional Vector Spaces

