#linear_algebra

DEFINITION

A **vector space** is a nonempty set V of objects, called *vectors*, on which are defined two operations, called *addition* and *multiplication by scalars* (real numbers), subject to the ten axioms (or rules) listed below. The axioms must hold for all vectors \mathbf{u} , \mathbf{v} , and \mathbf{w} in V and for all scalars c and d.

- 1. The sum of \mathbf{u} and \mathbf{v} , denoted by $\mathbf{u} + \mathbf{v}$, is in V.
- 2. u + v = v + u.
- 3. (u + v) + w = u + (v + w).
- **4.** There is a **zero** vector **0** in V such that $\mathbf{u} + \mathbf{0} = \mathbf{u}$.
- 5. For each **u** in V, there is a vector $-\mathbf{u}$ in V such that $\mathbf{u} + (-\mathbf{u}) = \mathbf{0}$.
- **6.** The scalar multiple of \mathbf{u} by c, denoted by $c\mathbf{u}$, is in V.
- 7. $c(\mathbf{u} + \mathbf{v}) = c\mathbf{u} + c\mathbf{v}$.
- 8. $(c+d)\mathbf{u} = c\mathbf{u} + d\mathbf{u}$.
- **9.** $c(d\mathbf{u}) = (cd)\mathbf{u}$.
- 10. 1u = u.

EXAMPLE 3 Let \mathbb{S} be the space of all doubly infinite sequences of numbers (usually written in a row rather than a column):

$$\{y_k\} = (\dots, y_{-2}, y_{-1}, y_0, y_1, y_2, \dots)$$

If $\{z_k\}$ is another element of \mathbb{S} , then the sum $\{y_k\} + \{z_k\}$ is the sequence $\{y_k + z_k\}$ formed by adding corresponding terms of $\{y_k\}$ and $\{z_k\}$. The scalar multiple $c\{y_k\}$ is the sequence $\{cy_k\}$. The vector space axioms are verified in the same way as for \mathbb{R}^n .

Elements of \mathbb{S} arise in engineering, for example, whenever a signal is measured (or sampled) at discrete times. A signal might be electrical, mechanical, optical, and so on. The major control systems for the space shuttle, mentioned in the chapter introduction, use discrete (or digital) signals. For convenience, we will call \mathbb{S} the space of (discrete-time) **signals**. A signal may be visualized by a graph as in Fig. 4.

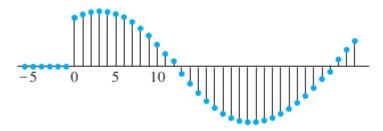


FIGURE 4 A discrete-time signal.

it is important to think of each function in the vector Space V as a single object, as just one "point" or vector in the vector space. The sum of two vectors F and G(functions in V, or elements of any vector space) can be visualized like in the fig... because this can help you carry over to a general vector space the geometric

intuition you have develpod.

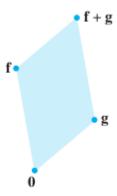


FIGURE 5

The sum of two vectors (functions).

Subspaces

DEFINITION

A **subspace** of a vector space V is a subset H of V that has three properties:

- a. The zero vector of V is in H.²
- b. H is closed under vector addition. That is, for each \mathbf{u} and \mathbf{v} in H, the sum $\mathbf{u} + \mathbf{v}$ is in H.
- c. H is closed under multiplication by scalars. That is, for each \mathbf{u} in H and each scalar c, the vector $c\mathbf{u}$ is in H.

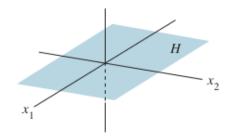


FIGURE 7

The x_1x_2 -plane as a subspace of \mathbb{R}^3 .

EXAMPLE 8 The vector space \mathbb{R}^2 is *not* a subspace of \mathbb{R}^3 because \mathbb{R}^2 is not even a subset of \mathbb{R}^3 . (The vectors in \mathbb{R}^3 all have three entries, whereas the vectors in \mathbb{R}^2 have only two.) The set

$$H = \left\{ \begin{bmatrix} s \\ t \\ 0 \end{bmatrix} : s \text{ and } t \text{ are real} \right\}$$

is a subset of \mathbb{R}^3 that "looks" and "acts" like \mathbb{R}^2 , although it is logically distinct from \mathbb{R}^2 . See Fig. 7. Show that H is a subspace of \mathbb{R}^3 .

SOLUTION The zero vector is in H, and H is closed under vector addition and scalar multiplication because these operations on vectors in H always produce vectors whose third entries are zero (and so belong to H). Thus H is a subspace of \mathbb{R}^3 .

• A plane in \mathbb{R}^3 not through the origin is not a subspace of \mathbb{R}^3 , because the plane doesn't contain the zero vector in \mathbb{R}^3 . Similarly, a line in \mathbb{R}^2 not through the origin... is not a subspace in \mathbb{R}^2

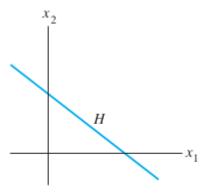


FIGURE 8

A line that is not a vector space.

Theorem 1:

If v1...vp are in a vector space V,then Span {v1....vp}is a subpace of V.

SOLUTION Write the vectors in H as column vectors. Then an arbitrary vector in H has the form

$$\begin{bmatrix} a - 3b \\ b - a \\ a \\ b \end{bmatrix} = a \begin{bmatrix} 1 \\ -1 \\ 1 \\ 0 \end{bmatrix} + b \begin{bmatrix} -3 \\ 1 \\ 0 \\ 1 \end{bmatrix}$$

This calculation shows that $H = \text{Span}\{\mathbf{v}_1, \mathbf{v}_2\}$, where \mathbf{v}_1 and \mathbf{v}_2 are the vectors indicated above. Thus H is a subspace of \mathbb{R}^4 by Theorem 1.