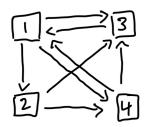
MATH 4310 Lecture Notes (Dylan Tom)

Introduction & Fields



Question: How do we determine the page order for a mini "google"?

- 1. (Simple Approach) Determine the importance by the number of back links (we expect page 3 should be the top*)
- 2. (Weighted Approach) Back links from "important" pages should weigh more. Let the "score" of a page be the sum of the scores of its back links.
- 3. Prevent undue influence by one page linking to too many other pages. If page j contains n_j links, one of which is page k, then boost the score of page k by $\frac{x_j}{n_j}$ where x_j is the score of page j

In our example,

$$x_{1} = \frac{1}{1}x_{3} + \frac{1}{2}x_{4}$$

$$x_{2} = \frac{1}{3}x_{1}$$

$$x_{3} = \frac{1}{3}x_{1} + \frac{1}{2}x_{2} + \frac{1}{2}x_{4}$$

$$x_{4} = \frac{1}{3}x_{1} + \frac{1}{2}x_{2}$$

Answer: $x_1 = \frac{12}{31}$ $x_2 = \frac{4}{31}$ $x_3 = \frac{9}{31}$ $x_4 = \frac{6}{31}$

*We have shown that page 1 should be ranked higher than 3, so our intuition wasn't correct.

Question: What are some properties of the set of real numbers with addition and multiplication?

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- 1. There is a $0 \in S$ such that 0 + a = a for all $a \in S$
- 2. There is a $1 \in S$ such that $1 \cdot a = a$ for all $a \in S$
- 3. commutativity, associativity, distributivity
- 4. There exists a $(-a) \in S$ such that a + (-a) = 0 for all $a \in S$

- 5. There exists a $a^{-1} \in S$ such that $aa^{-1} = 1$ for all $a \in S$
- 6. a b = a + (-b) and $\frac{a}{b} = a \cdot b^{-1}$

Question: What sets have these properties?

$$\mathbb{R}, \mathbb{Q}, \mathbb{C}, \mathbb{F}_p = \mathbb{Z}/p$$

Question: What sets do not satisfy these properties?

$$\mathbb{Z}, \mathbb{N}, \mathbb{M}_{2 \times 2}$$

Definition. A field, \mathbb{F} , is a set on which addition (+) and multiplication (·) are defined so that the following properties hold for all $a, b, c \in \mathbb{F}$.

- 1. a + b = b + a $a \cdot b = b \cdot a$ (commutativity)
- 2. (a+b)+c=a+(b+c) $(a\cdot b)\cdot c=a\cdot (b\cdot c)$ (associativity)
- 3. There exists distinct elements 0,1 such that 0+a=a and $1\cdot a=a$ (identity)
- 4. There exists $c, d \in \mathbb{F}$ such that a + c = 0 and bd = 1 where $d \neq 0$ (invertibility). Define c = -a and $d = b^{-1}$ (see uniqueness below)
- 5. $a \cdot (b+c) = (a \cdot b) + (a \cdot c)$ (distributivity)

Example: Some fields are $\mathbb{Q}, \mathbb{R}, \mathbb{C}, \mathbb{F} = \{a + b\sqrt{2} | a, b \in \mathbb{Q}\}, \mathbb{F}_2 = \{0, 1\}$

Example: Cancellation Laws

1. $a+b=a+c \Rightarrow b=c$

Proof. Let's assume a+b=a+c. By (4), there is some x such that x+a=0. Now x+(a+b)=x+(a+c). By (2), $(x+a)+b=(x+a)+c\Rightarrow 0+b=0+c$. By (3), b=c. \Box

2. $a \cdot b = a \cdot c$ and $a \neq 0 \Rightarrow b = c$

Proof. Let's assume $a \cdot b = a \cdot c$ and $a \neq 0$. By (4), there is some x such that ax = 1. Now x(ab) = x(ac). By (2), $(xa)b = (xa)c \Rightarrow 1b = 1c$. By (3), b = c.

Example: Uniqueness of 0, 1, additive inverse, and multiplicative inverse

Proof. (multiplicative inverse) Given $b \neq 0$, let d and d' satisfy $b \cdot d = 1$ and $b \cdot d' = 1$. Then, $b \cdot d = b \cdot d'$. So, d = d' (by cancellation). Similarly, for others.

Example: Some more properties of fields

1. $a \cdot 0 = 0$

Proof.
$$(a \cdot 0) + 0 = a \cdot 0 = a \cdot (0 + 0) = a \cdot 0 + a \cdot 0 \Rightarrow 0 = a \cdot 0$$

2. $(-a) \cdot b = a \cdot (-b) = -(a \cdot b)$

Proof.
$$[(-a) \cdot b] + [a \cdot b] = b \cdot (a + (-a)) = b \cdot 0 = 0$$

 $[a \cdot (-b)] + [a \cdot b] = a \cdot (b + (-b)) = a \cdot 0 = 0$

3. $(-a) \cdot (-b) = a \cdot b$

Proof.
$$(-a) \cdot (-b) = -[a \cdot (-b)] = -[-(a \cdot b)] = a \cdot b$$

Properties of Relations:

1. Reflexive: $\forall a \in S, a \sim a$

2. Symmetric: $\forall a, b \in S$, if $a \sim b$, then $b \sim a$

3. Transitive: $\forall a, b, c \in S$, if $a \sim b$ and $b \sim c$, then $a \sim c$

An equivalence relation satisfies all 3 of these properties

Example: Define $S = \{\text{all humans}\}$. $a \sim b$ if a and b share a parent. It is reflexive, symmetric, but not transitive.

Definition. The class of a is all elements related to a, denoted by [a]. There can be no intersection between two classes.

Example: Define $S = \mathbb{Z}$. $a \sim b$ if a - b is even. This is an equivalence relation. We can partition \mathbb{Z} into even and odd, [0] and [1]. We call this $\mathbb{Z}_2 = \mathbb{F}_2$.

In general, fix $d \geq 1$. Define $a \sim b$ if a - b is divisible by d. In \mathbb{Z}_d ,

1. $[a] + [b] = [(a+b) \mod d]$

2. $[a] \cdot [b] = [(a \cdot b) \mod d]$

Question: When is \mathbb{Z}_d a field? Only if d is prime.

Vector Spaces

Definition. Let \mathbb{F} be a field. A vector (linear) space, V over \mathbb{F} is a set with two operations, addition $(+): V \times V \to V$ and scalar multiplication $(\cdot): \mathbb{F} \times V \to V$. For all vectors, $\mathbf{x}, \mathbf{y}, \mathbf{z} \in V$ and $a, b \in \mathbb{F}$.

 $\bullet \ \mathbf{x} + \mathbf{y} = \mathbf{y} + \mathbf{x}$

• There is a 1 such that $1 \cdot \mathbf{x} = \mathbf{x}$

 $\bullet \mathbf{x} + (\mathbf{y} + \mathbf{z}) = (\mathbf{x} + \mathbf{y}) + \mathbf{z}$

• $(ab)\mathbf{x} = a(b\mathbf{x})$

• There is a 0 such that $0 + \mathbf{x} = \mathbf{x}$

• $a \cdot (\mathbf{x} + \mathbf{y}) = (a \cdot \mathbf{x}) + (a \cdot \mathbf{y})$

• There is a **y** such that $\mathbf{x} + \mathbf{y} = 0$

• $(a+b)\mathbf{x} + a\mathbf{x} + b\mathbf{x}$

Question: Are the following vector spaces?

- 1. $D(\mathbb{R}, \mathbb{R})$, the set of all differentiable functions, $f : \mathbb{R} \to \mathbb{R}$ Yes, we can show that this set is closed under addition and scalar multiplication.
- 2. S, the set of all polynomials of degree n with coefficients over the field, \mathbb{F} No, take $p(x) = x^n$ and $q(x) = -x^n$ so p(x) + q(x) = 0, which is not a polynomial of degree n. It is not closed under addition. **Be careful**, polynomials of degree less than or equal to n form a vector space.

Claim: The zero vector is unique.

Proof. Assume that
$$\mathbf{0}_1$$
 and $\mathbf{0}_2$ are two zero vectors. Then, $\mathbf{0}_1 = \mathbf{0}_1 + \mathbf{0}_2 = \mathbf{0}_2$.

Claim: Given $\mathbf{x} \in V$, there exists a unique $\mathbf{y} \in V$ such that $\mathbf{x} + \mathbf{y} = \mathbf{0}$

Proof. Let
$$\mathbf{y}_1$$
 and \mathbf{y}_2 be two such vectors. Then, $\mathbf{y}_1 = \mathbf{y}_1 + \mathbf{0} = \mathbf{y}_1 + (\mathbf{x} + \mathbf{y}_2) = (\mathbf{y}_1 + \mathbf{x}) + \mathbf{y}_2 = \mathbf{0} + \mathbf{y}_2 = \mathbf{y}_2$.

Bold face for vectors will be dropped unless it needs to be distinguished.

Claim: Let $u, v, w \in V$, if u + v = u + w, then v = w.

$$u + v = u + w$$

$$(-u) + (u + v) = (-u) + (u + w)$$

$$(-u + u) + v = (-u + u) + w$$

$$0 + v = 0 + w$$

$$v = w$$

Claim: $a \cdot \mathbf{0} = \mathbf{0}$

$$a \cdot \mathbf{0} = a \cdot (\mathbf{0} + \mathbf{0}) = a \cdot \mathbf{0} + a \cdot \mathbf{0}$$

 $a \cdot \mathbf{0} = a \cdot \mathbf{0} + \mathbf{0}$

By cancellation, $a \cdot \mathbf{0} = \mathbf{0}$

Claim: $0 \cdot a = \mathbf{0}$

$$0 \cdot a + 0 \cdot a = (0+0) \cdot a = 0 \cdot a = 0 \cdot a + 0$$

By cancellation, $0 \cdot a = \mathbf{0}$.

Claim: Define $-x = (-1) \cdot x$. Show that this is the additive inverse of x.

Proof.
$$(-1)x + x = (-1)x + 1x = (-1+1)x = 0x = \mathbf{0}$$

Example: Vector Spaces

- \mathbb{F}^n is the space of *n*-tuples $\mathcal{F}(S,\mathbb{F}) = \{f: S \to \mathbb{F}\}$
- $\mathbb{M}_{2\times 3}(\mathbb{F})$ space of 2×3 matrices $\mathcal{P}(\mathbb{F})$ is space of all polynomials

Aside: As a vector space over \mathbb{F} , \mathbb{F}^n is equivalent to $\mathbb{M}_{2\times 3}(\mathbb{F})$

Example: Non Vector Spaces

$$\bullet \ \{(x,y) \in \mathbb{R}^2 | x,y \ge 0\}$$

•
$$\mathbb{R}^2$$
; $(a_1, a_2) + (b_1, b_2) = (a_1 + b_1, a_2 - b_2)$

Definition. Let V be a vector space over \mathbb{F} . A subset $W \subset V$ is called a subspace if

- 1. $0 \in W$
- 2. If $x, y \in W$, then $x + y \in W$
- 3. If $x \in W$, then $cx \in W$ for all $c \in \mathbb{F}$

Example: Subspaces

•
$$V = \mathbb{F}^{n \times 1}$$
; $W = \{x \in \mathbb{F}^{n \times 1} : Ax = 0\}$

Proof. $0_{n\times 1}\in W$ because A0=0. W is closed under addition because $x,y\in W$,

$$Ax = 0, Ay = 0 \implies A(x + y) = Ax + Ay = 0 + 0 = 0$$

W is closed under scalar multiplication because $x \in W$, $c \in \mathbb{F}$,

$$A(cx) = c(Ax) = c0 = 0$$

• $V = \mathbb{M}_{m \times n}(\mathbb{F})$

$$- W = \{ A \in M_{m \times n}(\mathbb{F}) := AT = A \}$$

$$-W = \text{diagonal } m \times n \text{ matrices}$$

-W =space of all upper triangular matrices

$$-W = \{A \in M_n(\mathbb{F})|tr(A) = 0\}$$

Definition. Let V be a vector space over a field of scalars \mathbb{F} and let S be a nonempty subset of V. We say that $v \in V$ is in the span of S, if v is a linear combination of a finite number of elements in S.

 $\mathrm{span}(S)$ is the set of all linear combinations of vectors in S

$$\mathrm{span}(\emptyset) = \{0\}$$

S generates V if span(S) = V

Definition. Let V be a vector space over \mathbb{F} . A subset $S \subset V$ is called linearly dependent if there is a finite number of distinct vectors $u_1, ..., u_n \in S$ and scalars $a_1, ..., a_n$, not all zero, such that

$$a_1u_1 + \dots + a_nu_n = 0$$

S is linearly independent if it is not linearly dependent.

A trivial linear combination for the vector 0 would be setting all the coefficients to 0

Claim: A subset S of V is linearly independent iff the only linear combination for 0 in span(S) is the trivial one.

Proof. Assume that S is linearly independent. Cannot form 0 vector using nonzero scalars for $u_1, ..., u_n \in S$. Since span(S) is the set of all linear combinations of vectors in S, it must be the trivial solution. To prove the opposite direction, use the contrapositive. If $S \subset V$ is linearly dependent, then there exists a nontrivial linear combination for 0 in span(S).

Ax = 0 has a unique solution iff the set is $\{u_1, ..., u_n\}$ (which forms A) is linearly independent.

Assume $S_1 \subseteq S_2$. If S_2 is linearly independent, then S_1 is linearly independent. If S_1 is linearly dependent, then S_2 is linearly dependent.

Definition. A basis for a vector space V is a linearly independent subset of V that generates V.

Observe:

- 1. $S = \emptyset$ is linearly independent. Then \emptyset is a basis for $v = \{0\}$
- 2. $S = \{u\}$ is linearly independent if and only if $u \neq 0$

Proof. Since S is linearly independent, we only have the trivial combination for 0. But if u=0, then $1 \cdot u=0$ would be a nontrivial combination for 0, so a contradiction. Assume that $u \neq 0$. Let $a \cdot u=0$ because $u \neq 0$. We have a=0, so no dependence exists. Therefore S is linearly independent.

- 3. $v = \mathcal{P}(\mathbb{R})$ $S = \{1, x, x^2, ...\}$. S is spanning and linearly independent because $a_0 + a_1x + a_2x^2 + ... + a_nx^n = 0$ if and only if $a_0 = a_1 = ... = a_n = 0$. So, there is no dependence relations in S.
- 4. $P(\mathbb{R}) = \mathbb{R}^{\bigoplus \mathbb{N}}$ is the set of sequences where the tail is all zeros
- 5. $V = \mathbb{F}^n$

This is the space of n-tuples with entries in \mathbb{F} .

$$B = \begin{cases} e_1 = (1, 0, ..., 0) \\ e_2 = (0, 1, ..., 0) \\ \vdots \\ e_n = (0, 0, ..., 1) \end{cases}$$

We say that B is the standard basis of \mathbb{F} . B is spanning because any $a = (a_1, a_2, ..., a_n) = a_1e_1 + a_2e_2 + ... + a_ne_n$. B is linearly independent because $a_1e_1 + ... + a_ne_n = (0, ..., 0)$ if and only if $(a_1, a_2, ..., a_n) = (0, 0, ..., 0)$.

6. $V = \mathbb{R}^2$ Let $B_1 = \{e_1, e_2\}$ and $B_2 = \{e_1 + e_2, e_1 - e_2\}$. Both are bases for V. *Proof.* B_2 is spanning. $v=(a,b)=x_1v_1+x_2v_2$ implies that $x_1=\frac{a+b}{2}$ and $x_2=\frac{a-b}{2}$. It is also linearly independent. $x_1v_1+x_2v_2=0$ if and only iff $(x_1,x_2)=(0,0)$.

- 7. If \mathbb{F} is an arbitrary field of scalars, then $\{e_1 + e_2, e_1 e_2\}$ is a basis for \mathbb{F}^2 if and only if $char(\mathbb{F}) \neq 2$.
- 8. $V = P_n(\mathbb{F})$ is the set of polynomials of degree less than or equal to n with coefficients in \mathbb{F}

Important: Let V be a vector space over \mathbb{F} and let $u_1, u_2, ..., u_n \in V$. $B = \{u_1, u_2, ..., u_n\}$ is a basis for V if and only if each $v \in V$ can be uniquely expressed as a combination of $u_1, u_2, ..., u_n$.

Proof. Assume B is a basis meaning V = span(B). So, for all $v \in V$ it can be expressed as a linear combination. Assume that v can be written in two ways. $v = c_1u_1 + ... + c_nu_n = d_1u_1 + ... + d_nu_n$. $0 = v - v = (c_1 - d_1)u_1 + ... + (c_n - d_n)u_n$. Since the basis is linearly independent, we must have $c_1 = d_1, ..., c_n = d_n$. Assume that B can be uniquely expressed. Then, the only combination for 0 is the trivial solution and the vectors span V. So, B is a basis for V.

Claim: If V is generated by a finite sets, then some subset of S is a basis for V.

Proof. If $S = \text{or } S = \{0\}$. Otherwise, take some nonzero vector $u_1 \in S$. Then $\{u_1\}$ is linearly independent. If possible, choose some vectors $s_2, ... \in S$ such that the set $\{u_1, u_2, ..., u_k\}$ is linearly independent for all $k \geq 1$. By finiteness of S, this process ends and we call the resulting linearly independent subset of S as $B = \{u_1, u_2, ..., u_n\}$. We claim that this B generates V. Note that either B = S so B is a basis or $B \subset S$. Then $S \subset B \implies span(S) \subset span(B) \implies V = span(B)$. Therefore, B is a basis.

Claim: (Replacement Theorem) Let V be any vector space over \mathbb{F} generated by a set G containing exactly n vectors. If L is a linearly independent subset of V containing exactly m vectors, then $m \leq n$. Also there is a subset H of G containing exactly n-m vectors such that $L \cup H$ generates V.

Proof. (by induction) If m = 0, $L = \emptyset$, then H = G. Next assume the statement holds for $m \ge 0$. $\mathcal{L} = \{v_1, v_2, ..., v_{m+1}\}$. Then, $\{v_1, v_2, ..., v_m\}$ is linearly independent. By IH, we know $m \le n$ and there is a subset $\{u_1, u_2, ..., u_{n-m}\}$ of G such that $\{v_1, v_2, ..., v_m\} \cap \{u_1, u_2, ..., u_{n-m}\}$ generates V. Then, $v_{m+1} = a_1v_1 + a_2v_2 + ... + a_nv_m + b_1u_1 + ... + b_{n-m}u_{n-m}$ for some $a_i, b_j \in \mathbb{F}$. We already know $n - m \ge 0$ but we claim $n - m \ne 0$ because otherwise L would not be linearly independent. So $n \ge m + 1$ and some $b_i \ne 0$. Without loss of generality, consider $b_1 \ne 0$.

$$u_1 = \left(-\frac{a_1}{b_1}\right)v_1 + \ldots + \left(-\frac{a_n}{b_1}\right)v_m + \left(\frac{1}{b_1}\right)v_{m+1} + \left(-\frac{b_2}{b_1}\right)u_2 + \ldots + \left(-\frac{b_{n-m}}{b_1}\right)u_{n-m}$$

Let $H = \{u_2, u_3, ..., u_{n-m}\}$. Then $u_1 \in span(L \cup H)$. So, $V = span(L \cup H)$.

Claim: Let B have a finite basis. Then all bases for B are finite and all have the same number of vectors.

Proof. Let B be a basis with cardinality of V. |B| = n and let C be any other basis. If |C| > n, then choose a subset $S \in C$ with exactly n+1 vectors. But then I have n+1 linearly independent vectors in something that is spanned by n vectors, which is a contradiction so C is finite and $m \le n$. Similarly, $n \le m$ and n = m.

Definition. Let V be any vector space over \mathbb{F} . We call V finite dimensional if it has a finite basis. We then call the number of vectors in any basis the dimension of V. If V is not finite dimensional, we call it infinite dimensional.

Examples:

- 1. $V = \{0\}$; dim V = 0 because $\{\}$ is a basis
- 2. $F = \mathbb{C}, V = \mathbb{C}; \dim_{\mathbb{C}} \mathbb{C} = 1$ because $\{1\}$ is a basis
- 3. $F = \mathbb{R}, V = \mathbb{C}$; dim $\mathbb{R} \mathbb{C} = 2$ because $\{1, i\}$ is a basis
- 4. $V = P(\mathbb{F})$ is infinite dimensional

Important: A vector space always has a basis *Existence of Basis and Axiom of Choice*

Proof. Take nonempty set $A_{\alpha} \neq \emptyset$

Linear Transformations

Definition. Let V and W be vector spaces over \mathbb{F} . A transformation $T:V\to W$ is called linear if the following hold

- 1. T(x+y) = T(x) + T(y) for all $x, y \in V$
- 2. T(cx) = cT(x) for all $c \in \mathbb{F}$ and $x \in \mathbb{V}$

Observe that if T is linear then

- 1. $T(0_V) = 0_W$
- 2. T(x y) = T(x) T(y)
- 3. $T(\sum_i c_i x_i) = \sum_i c_i T(x_i)$

Definition. Given $V, W/\mathbb{F}$ and $T: V \to W$ linear, define null space (or kernel) of T:

$$N(T) = \{ x \in V : T(x) = 0 \}$$

and the range (or image) of T:

$$R(T) = \{T(x) : x \in V\}$$

Example

- 1. $T: V \to V \ (x \to x)$; Range is all of V, Null space is $\{0\}$
- 2. $T: V \to W \ (x \to 0)$

Theorem: Let $T \in \mathcal{L}(V, W)$, then R(T) is a subspace of W.

Theorem: Let $T \in \mathcal{L}(V, W)$, then N(T) is a subspace of V.

Theorem: Let $T \in \mathcal{L}(V, W)$, then T is injective if and only if $N(T) = \{0\}$.

Proof. Assume that T is injective. Assume $T(v) = 0_W$. By injectivity, $v = 0_V$. So, $N(T) = \{0\}$. Assume $N(T) = \{0\}$. Take any $v_1 \neq v_2 \in V$. Assume that $T(v_1) = T(v_2)$. Then $T(v_1) - T(v_2) = T(v_1 - v_2) = 0$.

Definition. Given V, W as vector spaces over \mathbb{F} and a linear $T: V \to W$. If N(T) and R(T) are finite dimensional, then define **nullity** of T as dim N(T) and **rank** of T as dim R(T).

Rank-Nullity Theorem: If V is finite dimensional, then $\dim V = \text{nullity of } T + \text{ rank of } T$.

Proof. Let dim V = n and dim N(T) = k. $k \le n$ because N(T) is a subspace of V. Choose basis $\{v_1, ..., v_k\}$ for the nullspace. Extend it to B for V, where $B = \{v_1, ..., v_k, v_{k+1}, ..., v_n\}$. We claim $\{T(v_{k+1}), ..., T(v_n)\}$ is a basis for the range. T on the basis $\{v_1, ..., v_k\}$ will be 0.

Example: If V and W are finite dimensional with equal dimension. For, $T:V\to W$, (a) T is injective, (b) T is surjective, and (c) rank $(T)=\dim V=\dim W$

Claim: Let V, B be vector spaces over \mathbb{F} . $\{v_1, ..., v_n\}$ is a basis for V. Let $w_1, ..., w_n \in W$. Then $\exists! T : V \to W$ such that $T(v_i) = w_i$ for all $1 \le i \le n$.

Proof. Existence: Define $T(\sum_{i=1}^n c_i v_i) := \sum_{i=1}^n c_i w_i$. This T defines a linear transformation $T(v_i) = w_i$.

Uniqueness: Assume there exists another $S: V \to W$ satisfying the property. Then,

$$S(v) = S\left(\sum c_i v_i\right) = \sum c_i S(v_i) = \sum c_i w_i = T\left(\sum c_i v_i\right) = T(v)$$

Definition. Let V be a finite dimensional vector space over \mathbb{F} and let $B = \{v_1, ..., v_n\}$ be an ordered basis for V. For any $x \in V$, write $x = \sum_{i=1}^n a_i v_i$. We define the coordinate vector of x relative to B as the following,

$$[x]_B = \begin{pmatrix} a_1 & a_2 & \cdots & a_n \end{pmatrix}$$

Definition. Let V be a finite dimensional vector space over \mathbb{F} with an ordered basis $B = \{v_1, ..., v_n\}$ and let W be a finite dimensional vector space over \mathbb{F} with an ordered basis $C = \{w_1, ..., w_m\}$. Then, the matrix of a linear transformation $T: V \to W$ is

$$A = [T]_B^C := [a_{ij}]_{m \times n} = ([T(v_1)]_C \cdots [T(v_n)]_C)$$

If V = W and B = C, then we write $[T]_B$.

The Kronecker-Delta function is

$$\delta_{ij} = \begin{cases} 1 & \text{if } i = j \\ 0 & \text{if } i \neq j \end{cases}$$

Examples:

- 1. The identity transformation $Id: V \to V$. If V is finite dimensional with basis β , then $[T]_{\beta} = [\delta_{ij}]_{n \times n} = I$
- 2. $T: V \to W$, where every $v \in V$ is mapped to $0 \in W$, then $[T] = [0]_{m \times n}$
- 3. Isomorphism: Let V and W be vector spaces over \mathbb{F} . Set $\mathcal{L}(V,W) := \{ \text{ linear transformations } V \to W \}$. $\mathcal{L}(V,W)$ is a vector space over \mathbb{F} . If V=W, we write $\mathcal{L}(V) := \mathcal{L}(V,V)$. When $\dim V = n < \infty$ and $\dim W = m < \infty$, then there is a bijection between $\mathcal{L}(V,W)$ and $M_{m \times n}(\mathbb{F})$. This is an isomorphism because

$$[T+U]^{\mathcal{C}}_{\beta} = [T]^{\mathcal{C}}_{\beta} + [U]^{\mathcal{C}}_{\beta} \quad [aT]^{\mathcal{C}}_{\beta} = a[T]^{\mathcal{C}}_{\beta}$$

Let V, W, Z be vector spaces over \mathbb{F} . Let $T: V \to W$ and $U: W \to Z$. Then, $UT = U \circ T = V \to Z$.

Observe:

1. $T \in \mathcal{L}(V, W)$ and $U \in \mathcal{L}(W, Z)$ implies $UT \in \mathcal{L}(V, Z)$

$$(UT)(x+y) = U(T(x+y)) = U(T(x) + T(y)) = U(T(x)) + U(T(y)) = (UT)(x) + (UT)(y)$$
$$(UT)(ax) = U(T(ax)) = U(aT(x)) = aU(T(x)) = a(UT)(x)$$

- 2. If $T_1, T_2 \in \mathcal{L}(V, W)$ and $U_1, U_2 \in \mathcal{L}(W, Z)$, then $U_1(T_1 + T_2) = (U_1T_1) + (U_1T_2)$ and $(U_1 + U_2)(T_1) = (U_1T_1) + (U_2T_1)$.
- 3. Composition is associative
- 4. $T \in \mathcal{L}(V, W)$ implies $T = TI_V = I_W T$
- 5. a(UT) = (aU)T = U(aT)
- 6. When $T \in \mathcal{L}(V)$, $T^0 = I_V$, $T^1 = T$, $T^2 = TT$, $T^3 = TTT$
- 7. Assume that $T: V \to W$, $U: W \to Z$, V has basis \mathcal{B} , W has basis \mathcal{C} , and Z has basis \mathcal{D} . Also, $\dim V = n$, $\dim W = m$, $\dim Z = p$. So, $[T]_{\mathcal{B}}^{\mathcal{C}} = B_{m \times n}$ and $[U]_{\mathcal{B}}^{\mathcal{D}} = A_{p \times m}$. Then, $[UT]_{\mathcal{B}}^{\mathcal{D}} = C_{p \times n}$. This leads to the definition of matrix multiplication.

$$(UT)(v_j) = U(T(v_j)) = U\left(\sum_k B_{kj} w_k\right) = \sum_k B_{kj} U(w_k) = \sum_k B_{kj} \left(\sum_i A_{ik} z_i\right) = \sum_i C_{ij} z_i$$

So,
$$C = AB$$
 with $C_{ij} = A_{i1}B_{1j} + ... + A_{ip}B_{pj}$.

Examples: Properties of Matrix Multiplication: For $A_{m \times n}$, $B_{n \times p}$, $C_{n \times p}$, $D_{q \times m}$, $E_{q \times m}$ matrices,

1.
$$A(B+C) = (AB) + (AC)$$
 $(D+E)A = (DA) + (EA)$

2.
$$a(AB) = (aA)B = (A)(aB)$$
 for all $a \in \mathbb{F}$

3.
$$I_m A = A = A = A I_n$$

4.
$$AB = AC \iff B = C$$
 even if $A \neq 0$

- 5. Given $B = \begin{bmatrix} v_1 & v_2 & \cdots & v_p \end{bmatrix}$, $AB = \begin{bmatrix} Av_1 & Av_2 & \cdots & Av_p \end{bmatrix}$
- 6. Let V and W be finite dimensional vector space over \mathbb{F} with bases \mathcal{B} and \mathcal{C} . Let $T:V\to W$ be a linear transformation. Then,

$$[T(u)]_{\mathcal{C}} = [T]_{\mathcal{B}}^{\mathcal{C}}[u]_{\mathcal{B}}$$

- 7. Fix $A_{m\times n}$, define $L_A: \mathbb{F}^n \to \mathbb{F}^m$ via $L_A(x) = Ax$ (left multiplication). Consider \mathcal{B} and \mathcal{C} standard bases of \mathbb{F}^n and \mathbb{F}^m respectively. Then,
 - (a) $[LA]^{\mathcal{C}}_{\mathcal{B}} = A$
 - (b) $L_A = L_B \iff A = B$
 - (c) $L_{A+B} = L_A + L_B$
 - (d) For $T: \mathbb{F}^n \to \mathbb{F}^m$, there exists a unique C such that $T = L_C$
 - (e) Given E, we have $L_{AE} = L_A L_E$
 - (f) When m = n, we have $L_{I_n} = I_{\mathbb{F}^n}$
 - (g) Left mulitplication transformations from \mathbb{F}^n to \mathbb{F}^m is an isomorphism to $m \times n$ matrices
 - (h) Matrix multiplication is associative

Definition. Let V and W be vector spaces over \mathbb{F} . A linear transformation, $T:V\to W$ is invertible if T has an inverse. There exists a function $U:W\to V$ such that (a) $TU=I_W$ and (b) $UT=I_V$.

Claim: A linear map is invertible if and only if it is injective and bijective.

Proof. Suppose T is invertible. Suppose $T(v_1) = T(v_2)$. Because T is invertible, there exists a U such that $UT = I_V$. Then, $U(T(v_1)) = U(T(v_2)) \to (UT)(v_1) = (UT)(v_2) \to I_v(v_1) = I_v(v_2) \to v_1 = v_2$. So, T is injective. [Not complete]

Suppose T is injective and surjective. Define U(w) to be the unique element in V such that T(U(w)) = w. Take any $w \in W$. Since T is surjective, $\exists U(w) \in V$ such that T(U(w)) = w. Suppose there exists another [U(w)]' satisfying T([U(w)]') = w. By injectivity, $T(U(w)) = T([U(w)]') \to U(w) = [U(w)]'$. So, U(w) is unique. We want to show that U is linear. Consider $x, y \in W$ and $a \in \mathbb{F}$. Then T(S(ax + y)) =

Proof to be completed later

Observe:

1. If an inverse exists, then it must be unique. Denote the inverse of a linear transformation as T^{-1} .

Proof. If U_1 and U_2 are both inverses to T, $U_1 = U_1I_W = U_1(TU_2) = (U_1T)(U_2) = I_VU_2 = U_2$.

2. If T, U are invertible, then TU is invertible and $(TU)^{-1} = U^{-1}T^{-1}$.

Proof.

$$(TU)(U^{-1}T^{-1}) = T(UU^{-1})T^{-1} = TT^{-1} = I \quad (U^{-1}T^{-1})(TU) = U^{-1}(T^{-1}T)U = U^{-1}U = I$$

- 3. T is invertible if and only if $(T^{-1})^{-1} = T$
- 4. If V, W are finite dimensional with dim $V = \dim W$, then $T : V \to W$ is invertible if and only if $\operatorname{rank}(T) = \dim W$.

Proof. content...
$$\Box$$

5. Let T be an invertible linear transformation. Then V is finite dimensional if and only if W is finite dimensional.

Proof. content...
$$\Box$$

Definition. A matrix $A_{n\times n}$ is **invertible** if there exists a $B_{n\times n}$ such that $AB=BA=I_n$.

- 1. If A is invertible, the inverse is unique denoted by A^{-1} .
- 2. If V and W are finite dimensional with ordered bases and $T: V \to W$ is linear, then T is invertible if and only if $[T]_{\mathcal{B}^{\mathcal{C}}}$ is invertible. In this case, $([T]_{\mathcal{B}^{\mathcal{C}}})^{-1} = [T^{-1}]_{\mathcal{C}}^{\mathcal{B}}$.

$$Proof.$$
 content...

- 3. Let V be finite dimensional. Let $T \in \mathcal{L}(V)$. Then T is invertible if and only if $(T)_{\mathcal{B}}$ is invertible.
- 4. $A_{n\times n}$ is invertible if and only if $L_A \in \mathcal{L}(\mathbb{F}^n)$ is invertible. Special Case: $V = \mathbb{F}^n$, standard basis, and $T = L_A$.

Definition. Let V, W be vector spaces over \mathbb{F} . V is **isomorphic** to W if there exists an invertible linear transformation $T: V \to W$. Such a T is called an isomorphism from V to W.

Observe that T is not unique and "is an isomorphism to" is an equivalence relation.

1. If V, W are finite dimensional over \mathbb{F} , V is isomorphic to W if and only if $\dim V = \dim W$.

Proof. Let T be invertible. Then, $\dim V = \dim W$. Now assume $\dim V = \dim W = n$. Choose a basis $\mathcal{B} = \{v_1, ..., v_n\}$ for V and $\mathcal{C} = \{w_1, ..., w_n\}$ for W. There exists a $T: V \to W$ such that $T(v_i) = w_i$ for all i. Now, R(T) = W so T is surjective. By dimension theory, T is one-to-one so $V \sim W$.

2. Every *n*-dim vector space over \mathbb{F} is isomorphic to \mathbb{F}^n .

- 3. If V is finite dimensional, with dimension n, then $\Phi_{\mathcal{B}}^{\mathcal{C}}: \mathcal{L}(V,W) \to M_{n \times n}(\mathbb{F})$.
- 4. Let V be a finite dimensional vector space over \mathbb{F} with ordered basis \mathcal{B} . Then $\Phi_{\mathcal{B}}: V \to \mathbb{F}^n$ is an isomorphism.

Question: How does the coordinate vector $[x]_{\mathcal{B}}$ change if \mathcal{B} changes?

Let $\mathcal{B}_1, \mathcal{B}_2$ be two ordered bases for a finite dimensional vector space V, and let $Q = [I_V]_{\mathcal{B}_1}^{\mathcal{B}_2}$. Then Q is invertible, and for all $v \in V$, $[v]_{\mathcal{B}_2} = Q[v]_{\mathcal{B}_1}$. "change of coordinates from \mathcal{B}_1 to \mathcal{B}_2 "

Proof. The identity matrix is invertible, so Q must also be invertible.

If $T \in \mathcal{L}(V)$, then $[T]_{\mathcal{B}_1} = Q^{-1}[T]_{\mathcal{B}_2}Q$.

Proof.

Definition. Let $A, B \in M_{n \times n}(\mathbb{F})$. A is similar to B if there exists an invertible matrix Q such that $B = Q^{-1}AQ$. Note that $A \sim B$ is an equivalence relation.

Note: We can classify all $n \times n$ matrices up to similarity (also called conjugation)

Definition. Given a vector space V over \mathbb{F} , we define the **dual space** of V as $V^* := \mathcal{L}(V, \mathbb{F})$.

Observe:

1. If V is finite dimensional, then V^* is also finite dimensional and

$$\dim V^* = \dim \mathcal{L}(V, \mathbb{F}) = \dim V \cdot \dim \mathbb{F} = \dim V$$

2. The double dual, V^{**} . If V is finite dimensional, then dim $V^{**} = \dim V^* = \dim V$. All 3 vector spaces are isomorphic. However, there is no natural isomorphism from V to V^{**} . There is a natural isomorphism from V to V^{**} .

Examples:

1. $V = C[0, 2\pi]$ is the space of continuous functions from $[0, 2\pi] \to \mathbb{R}$ Fix $g \in V$. Define $h(x) = \frac{1}{2\pi} \int_0^{2\pi} x(t)g(t)dt$ for all $x \in V$. Then, $h \in V^*$.

Take $g(t) = \sin(nt)$ for any $n \in \mathbb{Z}$. h(x) gives the nth Fourier coefficients a_n ,

2. $V = M_{n \times n}(\mathbb{F})$ Define $f: V \to \mathbb{F}$. If $A \in V$, then we output $tr(A) = \sum_i A_i i$. Then $f = tr \in V^*$

We showed that if $v \neq 0 \in V$, then there exists a $f \in V^*$ such that f(v) = 1. This helps us extend this to a basis.

Definition. Let V be a finite dimensional vector space over \mathbb{F} of dimension n with an ordered basis $\mathcal{B} = \{x_1, x_2, ..., x_n\}$ of V. Define $f_i \in V^*$ via $f_i(x) = a_i$ where $[x]_{\mathcal{B}} = [a_1 \ a_2 \ ... \ a_n]$. Then, $\mathcal{B}^* = \{f_1, f_2, ..., f_n\}$ is an ordered basis for V^* called the **dual basis** and

$$f = \sum_{i=1}^{n} f(x_i) f_i \quad \forall f \in V^*$$

Proof. To show \mathcal{B}^* is a basis for V^* it is enough to check linear independence. First, observe $f_i(x_j) = \delta_{ij}$. Let $\sum_{i=1}^n \lambda_i f_i = 0$ in V^* . Apply both sides to x_j , then

$$\sum_{i=1}^{n} \lambda_i f_i(x_j) = \lambda_j = 0 \quad \forall j$$

In other words, \mathcal{B}^* is linearly independent. To show $\sum_{i=1}^n f(x_i) f_i = f$, it is enough to apply them to each x_j and get the same scalar.

$$\left(\sum f(x_i)f_i\right)(x_j) = \sum_{i=1}^n$$

Claim: Assume that $U \subseteq W$. Show $W^0 \subseteq U^0$.

Proof. Given $f \in W^0$. We know that $f(w) = 0 \forall w \in W$. Since $U \subseteq W$, for all $u \in U, u \in W$. So, f(u) = 9 for all $u \in U$. Therefore, $f \in U^0$.

Observe

- 1. $S = \{0\}$, then $S^0 = V^*$
- 2. $S = \{e_1\}$ and $V = \mathbb{R}^3$, then $S^0 = \text{span}\{f_2 = e_2^*, f_3 = e_3^*\}$
- 3. $S = \{e_1, e_2\}$, then $S^0 = \text{span}\{f_3 = e_3^*\}$

Definition. Let V and W be finite dimensional vector spaces over \mathbb{F} with ordered bases \mathcal{B} and \mathcal{C} . For $T:V\to W$ linear, define transpose of $T,\,T^t:W^*\to V^*$ via $T^t(g)=gT$ for $g\in W^*$

Observe

1. T^t is a linear transformation

Proof.
$$T^t$$
 is the composition of two linear maps. Concretely, $T^t(ag_1 + g_2) = (ag_1 + g_2)T = (ag_1)T + g_2T = a(g_1T) + g_2T = aT^t(g_1) + T^t(g_2)$. So, $T^t \in \mathcal{L}(W^*, V^*)$

2. $[T^t]_{\mathcal{C}^*}^{\mathcal{B}^*} = ([T]_{\mathcal{B}}^{\mathcal{C}})^t$

Proof. To write the matrix of T^t , write $\mathcal{B} = \{x_1, ..., x_n\}$ for V and $\mathcal{C} = \{y_1, ..., y_m\}$ for W. Also write $\mathcal{B}^* = \{f_1, ..., f_n\}$ for V^* and $\mathcal{C}^* = \{g_1, ..., g_m\}$ for W^* . Then, $A = [T]_{\mathcal{B}}^{\mathcal{C}}$ and $B = [T^t]_{\mathcal{C}^*}^{\mathcal{B}^*}$. Now the (i, j)th entry of B is obtained by $T^t(g_j)(x_i)$. $B_{ij} = (g_j T)(x_i) = g_j(T(x_i)) = g_j\left(\sum_{k=1}^{A_{ki}} y_k\right) = \sum_{k=1}^m A_{ki}g_j(y_k) = \sum_{k=1}^m A_{ki}\delta_{jk} = A_{ji}$. Thus, $B = A^t$.

3. Double Dual - Let V be a finite dimensional vector space over \mathbb{F} . Then $\psi V \to V^{**}$ via $\psi(x) = \hat{x}$ where $\hat{x}(f) = f(x)$ is an isomorphism.

Proof. ψ is linear. For $x, y \in V$, $c \in \mathbb{F}$ and for all $f \in V^*$, we have

$$\psi(cx+y)(f) = (cx + y)(f) = f(cx + y) = cf(x) + f(y) = c\hat{x}(f) + \hat{y}(f) = (c\psi(x) + \psi(y))(f)$$

To show ψ is an isomorphism, it suffices to show that it is one-to-one. Say $\psi(x)=0$. Then, $\psi(x)(f)=0$ for all $f\in V^*$. So, $f(x)=0\to x=0\to N(\psi)=\{0\}$. Therefore, ψ is an isomorphism.

4. Finite dimensional assumption is crucial. In infinite dimensional case, V, V^*, V^{**} need not be isomorphic.

Definition. Let $V_1, V_2, ..., V_m$ be vector spaces over \mathbb{F} . The product $V_1 \times V_2 \times ... \times V_m = \{(v_1, v_2, ..., v_m) : v_1 \in V_1, ..., v_m \in V_m\}.$

Suppose that $U_1, ..., U_m$ are subspaces of a finite dimensional vector space V. Define a linear map,

$$\Gamma: U_1 \times ... \times U_m \to U_1 + ... + U_m \quad (u_1, ..., u_m) \mapsto u_1 + ... + u_m$$

Show that Γ is surjective.

Proof. Let $u \in U_1 + ... + U_m$. Then, there exists a unique combination in the product space of $U_1 \times ... \times U_m$ specifically $u_1 \in U_1, ..., u_m \in U_m$ such that $u = u_1 + u_2 + ... + u_m$.

 $U_1 + ... + U_m$ is a direct sum if and only if Γ is injective.

Proof. Assume that $U_1 + ... + U_m$ is a direct sum and that Γ is not injective, then there exists $a \neq b \in U_1 \times ... \times U_m$ such that $\Gamma(a) = \Gamma(b)$. Then there are two ways to express $v = \Gamma(a) = \Gamma(b) \in U_1 + ... + U_m$ as a direct sum, a contradiction.

Suppose that $v = a_1 + ... + a_m = b_1 + ... b_m$. So, $\Gamma(a) = \Gamma(b)$. Therefore, because Γ is injective, a = b, so it is a direct sum.

 $U_1 + ... + U_m$ is a direct sum if and only if $\dim(U_1 + ... + U_m) = \dim U_1 + ... + \dim U_m$

Proof. From (a) and (b), $U_1 + ... U_m$ is a direct sum if and only if Γ is bijective.

$$\dim(U_1 \times ... \times U_m) = \dim(U_1 + ... + U_m) \iff \dim(U_1) + ... \dim(U_m)$$

Definition. Let V be vector spaces over \mathbb{F} . Take a subspace U and $v \in V$. An affine subset of V is $v + U := \{v + u : u \in U\}$. It is also called parallel to U.

Definition. Suppose U is a subspace of V, the quotient space $V \setminus U$ is the set of all affine subsets of V parallel to U

$$V \setminus U = \{v + U : v \in V\}$$

Observe:

1. $V \setminus U$ becomes a vector space over \mathbb{F} under the following operations

$$\lambda(v+U) := \lambda v + U \quad (v_1+U) + (v_2+U) := (v_1+v_2) + U$$

Determinants

Diagonalization

Given a linear operator $T \in \mathcal{L}(V)$ where V is finite dimensional. Is there a basis β of V such that $[T]_{\beta}$ is diagonal?

Let $\beta = \{v_1, v_2, ..., v_n\}$. Then,

$$[T]_B = D = \begin{bmatrix} \lambda_1 & 0 & \dots & 0 \\ 0 & \lambda_2 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & \lambda_n \end{bmatrix}$$

if and only if $T(v_j) = \lambda_j v_j$ for all j. If such an ordered basis exists, then we say T is diagonalizable. We say $A \in M_{n \times n}(\mathbb{F})$ is diagonalizable if $L_A : \mathbb{F}^n \to \mathbb{F}^n$ is diagonalizable where $L_A : x \mapsto Ax$. It is diagonalizable if and only if there exits an ordered basis of \mathbb{F}^n such that $[L_A]_\beta = D$ if and only if $Q^{-1}AQ = D$.

Definition. Let V be a vector space over \mathbb{F} and $T \in \mathcal{L}(V)$. A nonzero vector $v \in V$ is an eigenvector of T if $\exists \lambda \in \mathbb{F}$ such that $T(v) = \lambda v$. The scalar λ is called an eigenvalue corresponding to v.

- 1. T diagonalizable if and only if there exists an ordered basis of eigenvectors of T
- 2. A diagonalizable if and only if there exists an ordered basis of eigenvectors of A. If $\beta = \{v_1, ..., v_n\}$ is such an ordered basis, then with $Q = \begin{bmatrix} v_1 & v_2 & ... & v_n \end{bmatrix}$, we have $Q^{-1}AQ = D$

Example:

Let $V = \mathbb{R}^3$ and $\mathbb{F} = \mathbb{R}$.

$$A = \begin{bmatrix} 5 & 8 & 16 \\ 4 & 1 & 8 \\ -4 & -4 & -11 \end{bmatrix}$$

Note

$$A \begin{bmatrix} -2 \\ -1 \\ 1 \end{bmatrix} = \begin{bmatrix} -2 \\ -1 \\ 1 \end{bmatrix} \quad A \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} = -3 \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} \quad A \begin{bmatrix} -2 \\ 0 \\ 1 \end{bmatrix} = -3 \begin{bmatrix} -2 \\ 0 \\ 1 \end{bmatrix}$$

Diagonalization: Find nonzero v such that $Av = \lambda v$ if and only if $(A - \lambda I)v = 0$ if and only if $\det(A - \lambda I) = 0$.