

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,

$$\begin{aligned}x_1 &= \frac{1}{1}x_3 + \frac{1}{2}x_4 \\x_2 &= \frac{1}{3}x_1 \\x_3 &= \frac{1}{3}x_1 + \frac{1}{2}x_2 + \frac{1}{2}x_4 \\x_4 &= \frac{1}{3}x_1 + \frac{1}{2}x_2\end{aligned}$$

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?

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 (\cdot) 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), $b = c$. \square

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), $b = c$. \square

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. \square

Example: Some more properties of fields

1. $a \cdot 0 = 0$

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

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

$$\begin{aligned} \text{Proof. } [(-a) \cdot b] + [a \cdot b] &= b \cdot (a + (-a)) = b \cdot 0 = 0 \\ [a \cdot (-b)] + [a \cdot b] &= a \cdot (b + (-b)) = a \cdot 0 = 0 \end{aligned}$$

□

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

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

□

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

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 $(+): V \times V \rightarrow V$ and scalar multiplication $(\cdot): \mathbb{F} \times V \rightarrow V$. For all vectors, $\mathbf{x}, \mathbf{y}, \mathbf{z} \in V$ and $a, b \in \mathbb{F}$.

- | | |
|---|---|
| • $\mathbf{x} + \mathbf{y} = \mathbf{y} + \mathbf{x}$ | • There is a 1 such that $1 \cdot \mathbf{x} = \mathbf{x}$ |
| • $\mathbf{x} + (\mathbf{y} + \mathbf{z}) = (\mathbf{x} + \mathbf{y}) + \mathbf{z}$ | • $(ab)\mathbf{x} = a(b\mathbf{x})$ |
| • 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 \mathbf{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, $f : \mathbb{R} \rightarrow \mathbb{R}$
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 $v = w$.

$$\begin{aligned} u + v &= u + w \\ (-u) + (u + v) &= (-u) + (u + w) \\ (-u + u) + v &= (-u + u) + w \\ \mathbf{0} + v &= \mathbf{0} + w \\ v &= w \end{aligned}$$

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

$$\begin{aligned} a \cdot \mathbf{0} &= a \cdot (\mathbf{0} + \mathbf{0}) = a \cdot \mathbf{0} + a \cdot \mathbf{0} \\ a \cdot \mathbf{0} &= a \cdot \mathbf{0} + \mathbf{0} \end{aligned}$$

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

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

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

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

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
- $\mathcal{F}(S, \mathbb{F}) = \{f : S \rightarrow \mathbb{F}\}$
- $\mathbb{M}_{2 \times 3}(\mathbb{F})$ 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

- $\{(x, y) \in \mathbb{R}^2 | x, y \geq 0\}$
- $\mathbb{R}^2; (a_1, a_2) + (b_1, b_2) = (a_1 + b_1, a_2 - b_2)$
- $\mathbb{Q}(\sqrt{2}) = \{a + b\sqrt{2}\}$

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 $x \in W, c \in \mathbb{F}$,

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

□

- $V = M_{m \times n}(\mathbb{F})$
 - $W = \{A \in M_{m \times n}(\mathbb{F}) : AT = A\}$
 - $W =$ diagonal $m \times n$ matrices
 - $W =$ space of all upper triangular matrices
 - $W = \{A \in M_n(\mathbb{F}) | \text{tr}(A) = 0\}$

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 .

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

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

S generates V if $\text{span}(S) = V$

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 $u_1, \dots, u_n \in S$ and scalars a_1, \dots, a_n , not all zero, such that

$$a_1 u_1 + \dots + a_n u_n = 0$$

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 $\text{span}(S)$ is the trivial one.

Proof. Assume that S is linearly independent. Cannot form 0 vector using nonzero scalars for $u_1, \dots, u_n \in S$. Since $\text{span}(S)$ 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 $\text{span}(S)$. \square

$Ax = 0$ has a unique solution iff the set is $\{u_1, \dots, u_n\}$ (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. \square

3. $v = \mathcal{P}(\mathbb{R})$
 $S = \{1, x, x^2, \dots\}$. S is spanning and linearly independent because $a_0 + a_1x + a_2x^2 + \dots + a_nx^n = 0$ if and only if $a_0 = a_1 = \dots = a_n = 0$. So, there is no dependence relations in S .
4. $P(\mathbb{R}) = \mathbb{R} \oplus \mathbb{N}$ 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} .

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

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

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. $v = (a, b) = x_1 v_1 + x_2 v_2$ implies that $x_1 = \frac{a+b}{2}$ and $x_2 = \frac{a-b}{2}$. It is also linearly independent. $x_1 v_1 + x_2 v_2 = 0$ if and only iff $(x_1, x_2) = (0, 0)$. \square

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 $\text{char}(\mathbb{F}) \neq 2$.

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 $u_1, u_2, \dots, u_n \in V$. $B = \{u_1, u_2, \dots, u_n\}$ 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, \dots, u_n .

Proof. Assume B is a basis meaning $V = \text{span}(B)$. So, for all $v \in V$ it can be expressed as a linear combination. Assume that v can be written in two ways. $v = c_1 u_1 + \dots + c_n u_n = d_1 u_1 + \dots + d_n u_n$. $0 = v - v = (c_1 - d_1)u_1 + \dots + (c_n - d_n)u_n$. Since the basis is linearly independent, we must have $c_1 = d_1, \dots, c_n = d_n$. 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 . \square

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

Proof. If $S = \{0\}$. Otherwise, take some nonzero vector $u_1 \in S$. Then $\{u_1\}$ is linearly independent. If possible, choose some vectors $u_2, \dots \in S$ such that the set $\{u_1, u_2, \dots, u_k\}$ 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 $B = \{u_1, u_2, \dots, u_n\}$. We claim that this B generates V . Note that either $B = S$ so B is a basis or $B \subset S$. Then $S \subset B \implies \text{span}(S) \subset \text{span}(B) \implies V = \text{span}(B)$. Therefore, B is a basis. \square

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 $m \geq 0$. $\mathcal{L} = \{v_1, v_2, \dots, v_{m+1}\}$. Then, $\{v_1, v_2, \dots, v_m\}$ is linearly independent. By IH, we know $m \leq n$ and there is a subset $\{u_1, u_2, \dots, u_{n-m}\}$ of G such that $\{v_1, v_2, \dots, v_m\} \cup \{u_1, u_2, \dots, u_{n-m}\}$ generates V . Then, $v_{m+1} = a_1 v_1 + a_2 v_2 + \dots + a_m v_m + b_1 u_1 + \dots + b_{n-m} u_{n-m}$ for some $a_i, b_j \in \mathbb{F}$. We already know $n - m \geq 0$ but we claim $n - m \neq 0$ because otherwise L would not be linearly independent. So $n \geq m + 1$ and some $b_j \neq 0$. Without loss of generality, consider $b_1 \neq 0$.

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

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

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 $m \leq n$. Similarly, $n \leq m$ and $n = m$. \square

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 $T : V \rightarrow W$ 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 $x \in V$

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

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 $T(v_1) - T(v_2) = T(v_1 - v_2) = 0$. \square

Definition. Given V, W as vector spaces over \mathbb{F} and a linear $T : V \rightarrow W$. 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 $\dim N(T) = k$. $k \leq n$ because $N(T)$ is a subspace of V . Choose basis $\{v_1, \dots, v_k\}$ for the nullspace. Extend it to B for V , where $B = \{v_1, \dots, v_k, v_{k+1}, \dots, v_n\}$. We claim $\{T(v_{k+1}), \dots, T(v_n)\}$ is a basis for the range. T on the basis $\{v_1, \dots, v_k\}$ will be 0. \square

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

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

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 $S : V \rightarrow W$ satisfying the property. Then,

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

\square

Definition. Let V be a finite dimensional vector space over \mathbb{F} and let $B = \{v_1, \dots, v_n\}$ 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,

$$[x]_B = (a_1 \quad a_2 \quad \cdots \quad a_n)$$

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

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

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 $Id : V \rightarrow V$. If V is finite dimensional with basis β , then $[T]_\beta = [\delta_{ij}]_{n \times n} = I$
2. $T : V \rightarrow W$, 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 $\mathcal{L}(V, W) := \{ \text{linear transformations } V \rightarrow W \}$. $\mathcal{L}(V, W)$ 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

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

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

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 $T = TI_V = I_WT$
5. $a(UT) = (aU)T = U(aT)$
6. When $T \in \mathcal{L}(V)$, $T^0 = I_V, T^1 = T, T^2 = TT, T^3 = TTT, \dots$
7. Assume that $T : V \rightarrow W, U : W \rightarrow Z$, 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 $C_{ij} = A_{i1}B_{1j} + \dots + A_{ip}B_{pj}$.

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. $A(B + C) = (AB) + (AC) \quad (D + E)A = (DA) + (EA)$
2. $a(AB) = (aA)B = (A)(aB)$ for all $a \in \mathbb{F}$
3. $I_m A = A = A = A I_n$
4. $AB = AC \not\Rightarrow B = C$ even if $A \neq 0$

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

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

7. Fix $A_{m \times n}$, define $L_A : \mathbb{F}^n \rightarrow \mathbb{F}^m$ 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) $[LA]_{\mathcal{B}}^{\mathcal{C}} = A$
 - (b) $L_A = L_B \iff A = B$
 - (c) $L_{A+B} = L_A + L_B$
 - (d) For $T : \mathbb{F}^n \rightarrow \mathbb{F}^m$, 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 multiplication 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, $T : V \rightarrow W$ is invertible if T has an inverse. There exists a function $U : W \rightarrow V$ 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, $U(T(v_1)) = U(T(v_2)) \rightarrow (UT)(v_1) = (UT)(v_2) \rightarrow I_V(v_1) = I_V(v_2) \rightarrow v_1 = v_2$. 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, $T(U(w)) = T([U(w)]') \rightarrow U(w) = [U(w)]'$. 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 , $U_1 = U_1 I_W = U_1 (TU_2) = (U_1 T)(U_2) = I_V U_2 = U_2$. □

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 $T : V \rightarrow W$ is invertible if and only if $\text{rank}(T) = \dim W$.

Proof. content...

□

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

Proof. content...

□

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 $T : V \rightarrow W$ is linear, then T is invertible if and only if $[T]_{\mathcal{B}^c}$ is invertible. In this case, $([T]_{\mathcal{B}^c})^{-1} = [T^{-1}]_{\mathcal{C}}^{\mathcal{B}}$.

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 $T : V \rightarrow W$. 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 $\mathcal{B} = \{v_1, \dots, v_n\}$ for V and $\mathcal{C} = \{w_1, \dots, w_n\}$ for W . There exists a $T : V \rightarrow W$ 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 $\Phi_{\mathcal{B}}^{\mathcal{C}} : \mathcal{L}(V, W) \rightarrow M_{n \times n}(\mathbb{F})$.
4. Let V be a finite dimensional vector space over \mathbb{F} with ordered basis \mathcal{B} . Then $\Phi_{\mathcal{B}} : V \rightarrow \mathbb{F}^n$ 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^* or 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 $[0, 2\pi] \rightarrow \mathbb{R}$. 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 n th Fourier coefficients a_n ,

2. $V = M_{n \times n}(\mathbb{F})$
Define $f : V \rightarrow \mathbb{F}$. If $A \in V$, then we output $tr(A) = \sum_i A_{ii}$. 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 $\mathcal{B} = \{x_1, x_2, \dots, x_n\}$ of V . Define $f_i \in V^*$ via $f_i(x) = a_i$ where $[x]_{\mathcal{B}} = [a_1 \ a_2 \ \dots \ a_n]$. Then, $\mathcal{B}^* = \{f_1, f_2, \dots, f_n\}$ 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.

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

□

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, $f(u) = 0$ 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 $T : V \rightarrow W$ linear, define transpose of T , $T^t : W^* \rightarrow V^*$ 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 $\mathcal{B} = \{x_1, \dots, x_n\}$ for V and $\mathcal{C} = \{y_1, \dots, y_m\}$ for W . Also write $\mathcal{B}^* = \{f_1, \dots, f_n\}$ for V^* and $\mathcal{C}^* = \{g_1, \dots, g_m\}$ 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 $T^t(g_j)(x_i)$. $B_{ij} = (g_jT)(x_i) = g_j(T(x_i)) = g_j\left(\sum_{k=1}^m A_{ki} y_k\right) = \sum_{k=1}^m A_{ki} g_j(y_k) = \sum_{k=1}^m A_{ki} \delta_{jk} = A_{ji}$. Thus, $B = A^t$. □

3. Double Dual - Let V be a finite dimensional vector space over \mathbb{F} . Then $\psi : V \rightarrow V^{**}$ 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, $f(x) = 0 \rightarrow x = 0 \rightarrow N(\psi) = \{0\}$. Therefore, ψ is an isomorphism. \square

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

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

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

$$\Gamma : U_1 \times \dots \times U_m \rightarrow U_1 + \dots + U_m \quad (u_1, \dots, u_m) \mapsto u_1 + \dots + u_m$$

Show that Γ is surjective.

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

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

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

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

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

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

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

\square

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

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

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 $L_A : \mathbb{F}^n \rightarrow \mathbb{F}^n$ is diagonalizable where $L_A : x \mapsto Ax$. It is diagonalizable if and only if there exists 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 $\beta = \{v_1, \dots, v_n\}$ is such an ordered basis, then with $Q = [v_1 \ v_2 \ \dots \ v_n]$, 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: Let $A \in M_{n \times n}(\mathbb{F})$. λ is an eigenvalue for A if we can find nonzero v such that $Av = \lambda v$ if and only if $(A - \lambda I)v = 0$ if and only if $\det(A - \lambda I) = 0$.

If v_1, \dots, v_p is an eigenvectors for λ , then $c_1 v_1 + \dots + c_p v_p$ is also an eigenvector for λ

Definition. If λ is an eigenvalue of A , then the eigenspace of λ is defined as $N(L_{A-\lambda I})$

Let V be a vector space over \mathbb{F} of $\dim V = n$. Let $\lambda_1, \dots, \lambda_k$ be distinct eigenvalues of T and let S_i be a finite set of linearly independent eigenvectors of T for the eigenvalue λ_i . Then, $S_1 \cup S_2 \cup \dots \cup S_k$ is linearly independent.

Proof. $k = 1$ is trivial. Assume this holds for $k-1 \geq 1$. Prove it for k . Write $S_i = \{v_{i1}, v_{i2}, \dots, v_{in_i}\}$. Assume

$$\sum_{i=1}^k \sum_{j=1}^{n_i} a_{ij} v_{ij} = 0$$

Apply $T - \lambda_k I$.

$$\sum_{i=1}^k \sum_{j=1}^{n_i} a_{ij} (T - \lambda_k I) v_{ij} = 0 = \sum_{i=1}^k \sum_{j=1}^{n_i} a_{ij} (T(v_{ij}) - \lambda_k v_{ij}) = \sum_{i=1}^k \sum_{j=1}^{n_i} a_{ij} (\lambda_i v_{ij} - \lambda_k v_{ij})$$

By inductive hypothesis, we know that $a_{ij}(\lambda_i - \lambda_k) = 0$ for $i = 1, \dots, k-1$ and $j = 1, \dots, n_i$. λ_i and λ_k are distinct, so $a_{ij} = 0$. We know

$$\sum_{j=1}^{n_k} a_{kj} v_{kj} = 0$$

But S_k is also linearly independent, so, $a_{kj} = 0$ for all j . □

Special Case: If T has n distinct eigenvalues, then T is diagonalizable. Each S_i is a singleton.

Definition. A polynomial $f(t)$ in $\mathcal{P}(\mathbb{F})$ is said to split over \mathbb{F} if

$$f(t) = c(t - a_1)(t - a_2) \dots (t - a_n)$$

for some $c \in \mathbb{F}$ and not necessarily distinct $a_1, \dots, a_n \in \mathbb{F}$.

Let V be a finite dimensional vector space over \mathbb{F} . If $T \in \mathcal{L}(V)$ is diagonalizable, then the characteristic polynomial of T splits over \mathbb{F} .

Proof. $\dim V = n$. $\beta = \{v_1, \dots, v_n\}$. Then, $[T]_\beta = D$, which implies $f(t) = \det(D - tI) = (-1)^n (t - \lambda_1) \dots (t - \lambda_n)$. □

Inner Product Spaces

Definition. Assume that \mathbb{F} is \mathbb{R} or \mathbb{C} . Let V be a vector space over \mathbb{F} . An inner product on V is a function, $\langle \cdot, \cdot \rangle : V \times V \rightarrow \mathbb{F}$ such that

1. $\langle x + z, y \rangle = \langle x, y \rangle + \langle z, y \rangle$
2. $\langle cx, cy \rangle = c \langle x, y \rangle$
3. $\langle x, y \rangle = \overline{\langle y, x \rangle}$ (the complex conjugate)
4. $\langle x, x \rangle \in \mathbb{R}^{\geq 0}$ for $x \neq 0$

Example: Let $V = \mathbb{F}^n$.

$$\langle (a_1, \dots, a_n), (b_1, \dots, b_n) \rangle := \sum_{i=1}^n a_i \bar{b}_i$$

Note that $\langle x, y \rangle = y^* x$ where x, y are considered as column vectors. $y^* = (\bar{y})^T$

Example: Let $V = M_{n \times n}(\mathbb{F})$. Then, $\langle A, B \rangle := \text{tr}(B^* A)$ is an inner product. This is called the Frobenius inner product.

Cauchy-Schwartz Inequality: $|\langle x, y \rangle| \leq \|x\| \cdot \|y\|$

Proof. If $y = 0$, $0 = 0$. If $y \neq 0$, then for any $c \in \mathbb{F}$, set $c = \frac{\langle x, y \rangle}{\langle y, y \rangle}$. Then,

$$0 \leq \langle x - cy, x - cy \rangle = \langle x, x \rangle - c\langle y, x \rangle - \bar{c}\langle x, y \rangle + c\bar{c}\langle y, y \rangle = \|x\|^2 - \frac{|\langle x, y \rangle|^2}{\|y\|^2}$$

Finally, $\|x\|^2 \|y\|^2 \geq |\langle x, y \rangle|^2$ implies that $\|x\| \cdot \|y\| \geq |\langle x, y \rangle|$. □

Triangle Inequality: $\|x + y\| \leq \|x\| + \|y\|$

Definition. Let V be an inner product space. For $\bar{x} \in V$, the norm or length of \bar{x} is

$$\|\bar{x}\| = \sqrt{\langle x, x \rangle}$$

A vector is called **unit** if $\|\bar{x}\| = 1$

Two vectors $x, y \in V$ are called orthogonal or perpendicular if $\langle x, y \rangle = 0$

The angle θ between x and y is

$$\cos \theta = \frac{\langle x, y \rangle}{\|x\| \cdot \|y\|}$$

A subset $S \subset V$ is called an orthogonal set if x is perpendicular to y for all $x, y \in S$ where $x \neq y$

S is called orthonormal if it is orthogonal and $\|x\| = 1$ for all $x \in S$.

Gram-Schmidt Process: Let V be an inner product space and let $S = \{w_1, \dots, w_n\}$ be a linearly independent subset of V . Let $S' = \{v_1, \dots, v_n\}$ where $v_1 = w_1$ and for $k = 2, \dots, n$

$$v_k = w_k - \sum_{j=1}^{k-1} \frac{\langle w_k, v_j \rangle}{\langle v_j, v_j \rangle} v_j$$

Then S' is an orthogonal set such that $\text{span}(S') = \text{span}(S)$. Let $S'' = \{\frac{v_1}{\|v_1\|}, \dots, \frac{v_n}{\|v_n\|}\}$. Then S'' is an orthonormal set.

Adjoint, Self-Adjoint, and Normal Operators

Let V be a finite dimensional inner product space, and let $T \in \mathcal{L}(V)$. Then there exists a unique function $T^* : V \rightarrow V$ such that $\langle T(x), y \rangle = \langle x, T^*(y) \rangle$ for all $x, y \in V$. Moreover, T^* is linear and is the adjoint of T .