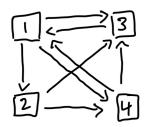
## MATH 4310 Lecture Notes (Dylan Tom)

### 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?

1

- 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  $2\times 3$  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  $x \in W$ ,  $c \in \mathbb{F}$ ,

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

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

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

$$-W = diagonal \ m \times n$$
 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  $\beta$ , 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.*  $\psi$  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  $\psi$  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,  $\psi$  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  $\Gamma$  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  $\Gamma$  is injective.

*Proof.* Assume that  $U_1 + ... + U_m$  is a direct sum and that  $\Gamma$  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  $\Gamma$  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  $\Gamma$  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  $\beta$  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  $\lambda$  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:** Let  $A \in M_{n \times n}(\mathbb{F})$ .  $\lambda$  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  $v_1, \ldots, v_p$  is an eigenvectors for  $\lambda$ , then  $c_1v_1 + \cdots + c_pv_p$  is also an eigenvector for  $\lambda$ 

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

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

16

*Proof.* k=1 is trivial. Assume this holds for  $k-1 \ge 1$ . 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, ..., k - 1 and  $j = 1, ..., n_i$ .  $\lambda_i$  and  $\lambda_k$  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  $a_1, ..., a_n \in \mathbb{F}$ .

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