Linear Algebra

Notes by Finley Cooper

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1 Vector Spaces

1.1 Definitions

For this lecture course, $\mathbb{F}$ will always be field.

Definition. (Vector Space) A $\mathbb{F}$-*vector space* (or a vector space over $\mathbb{F}$) is an abelian group $(V, +, \mathbf{0})$ equipped with a function

$$\begin{aligned} \mathbb{F} \times V &\to V \\ (\lambda, v) &\to v \end{aligned}$$

which we call scalar multiplication such that $\forall v, w \in V, \forall \lambda, \mu \in \mathbb{F}$

(i) $(\lambda + \mu)v = \lambda v + \mu v$
(ii) $\lambda(v + w) = \lambda v + \lambda w$
(iii) $\lambda(\mu v) = (\lambda\mu)v$
(iv) $1 \cdot v = v \cdot 1 = v$

Remember that $\mathbf{0}$ and 0 are not the same thing. 0 is an element in the field $\mathbb{F}$ and $\mathbf{0}$ is the additive identity in V.

For an example consider $\mathbb{F}^n$ n-dimensional column vectors with entries in $\mathbb{F}$. We also have the example of a vector space $\mathbb{C}^n$ which is a complex vector space, but also a real vector space (taking either $\mathbb{C}$ or $\mathbb{R}$ as the underlying scalar field).

We also can see that $M_{m \times n}(\mathbb{F})$ form a vector space with m rows and n columns.
For any non-empty set X, we denote $\mathbb{F}^X$ as the space of functions from X to $\mathbb{F}$ equipped with operations such that:

$$\begin{aligned} f + g \text{ is given by } (f + g)(x) &= f(x) + g(x) \\ \lambda f \text{ is given by } (\lambda f)(x) &= \lambda f(x) \end{aligned}$$

Proposition. For all $v \in V$ we have that $0 \cdot v = \mathbf{0}$ and $(-1) \cdot v = -v$ where $-v$ denotes the additive inverse of v.

Proof. Trivial.

Definition. (Subspace) A *subspace* of a $\mathbb{F}$-vector space V is a subset $U \subseteq V$ which is a $\mathbb{F}$-vector space itself under the same operations as V. Equivalently, $(U, +)$ is a subgroup of $(V, +)$ and $\forall \lambda \in \mathbb{F}$, $\forall u \in U$ we have that $\lambda u \in U$.

Remark. Axioms (i)-(iv) are always automatically inherited into all subspaces.

Proposition. (Subspace test) Let V be a $\mathbb{F}$-vector space and $U \subseteq V$ then U is a subspace of V if and only if,

(i) U is nonempty.
(ii) $\forall \lambda \in \mathbb{F}$ and $\forall u, w \in U$ we have that $u + \lambda w \in U$.

Proof. If U is a subspace then U satisfies (i) and (ii) since it contains 0 and is closed. Conversely suppose that $U \subseteq V$ satisfies (i) and (ii). Taking $\lambda = -1$ so $\forall u, w \in V$, $u - w \in U$ hence $(U, +)$ is a subgroup of $(V, +)$ by the subgroup test. Finally taking $u = \mathbf{0}$ so we have that $\forall w \in U, \forall \lambda \in \mathbb{F}$ we have that $\lambda w \in U$. So U is a subspace of V. $\square$

We notate U by $U \leq V$.

For some examples

(i)
$$\left\{ \begin{pmatrix} x \\ y \\ z \end{pmatrix} \in \mathbb{R}^3 : x + y + z = t \right\} \subseteq \mathbb{R}^3,$$
for fixed $t \in \mathbb{R}$ is a subspace of $\mathbb{R}^3$ iff $t = 0$.

(ii) Take $\mathbb{R}^{\mathbb{R}}$ as all the functions from $\mathbb{R}$ to $\mathbb{R}$ then the set of continuous functions is a subspace.

(iii) Also we have that $C^\infty(\mathbb{R})$, the set of infintely differentiable functions from $\mathbb{R}$ to $\mathbb{R}$ is a subspace of $\mathbb{R}^{\mathbb{R}}$ and the subspace of continuous functions.

(iv) A further subspace of all of those subspaces is the set of polynomial functions.

Lemma. For $U, W \leq V$ we have that $U \cap W \leq V$.

Proof. We'll use the subspace test. Both U, W are subspaces so they contain $\mathbf{0}$ hence $\mathbf{0} \in U \cap W$ so $U \cap W$ is nonempty. Secondly take $x, y \in U \cap W$ with $\lambda \in \mathbb{F}$. Then $U \leq V$ and $x, y \in U$ so $x + \lambda y \in U$. Similarly with W so $x + \lambda y \in W$ hence we have that $x + \lambda y \in U \cap W$ hence $U \cap W \leq V$ $\square$

Remark. This does not apply for subspaces, in fact from IA Groups, we know it doesn't even hold for the underlying abelian group.

Definition. (Subspace sum) For $U, W \leq V$, the *subspace sum* of U, W is
$$U + W = \{u + w : u \in U, w \in W\}.$$

Lemma. If $U, W \leq V$ then $U + W \leq V$.

Proof. Simple application of the subspace test.

Remark. $U + W$ is the smallest subgroup of U, W in terms of inclusion, i.e. if K is such that $U \subseteq K$ and $W \subseteq K$ then $U + W \subseteq K$.

1.2 Linear maps, isomorphisms, and quotients

Definition. (Linear map) For V, W $\mathbb{F}$-vector spaces. A *linear map* from V to W is a group homomorphism, φ, from $(V, +)$ to $(W, +)$ such that $\forall v \in V$
$$\varphi(\lambda v) = \lambda \varphi(v)$$

Equivalently to show any function $\alpha : V \to W$ is a linear map we just need to show that $\forall u, w \in V$, $\forall \lambda \in \mathbb{F}$ we have

$$\alpha(u + \lambda w) = \alpha(u) + \lambda\alpha(w).$$

For some examples of linear maps

(i) $V = \mathbb{F}^n, W = \mathbb{F}^m$ $A \in M_{m\times n}(\mathbb{F})$. Then let $\alpha : V \to W$ be given by $\alpha(v) = Av$. Then α is linear.

(ii) $\alpha : C^\infty(\mathbb{R}) \to C^\infty(\mathbb{R})$ defined by taking the derivative.

(iii) $\alpha : C(\mathbb{R}) \to \mathbb{R}$ defined by taking the integral from 0 to 1.

(iv) X any nonempty set, $x_0 \in X$,

$$\begin{aligned} \alpha : \mathbb{F}^X &\to \mathbb{F} \\ f &\to f(x_0) \end{aligned}$$

(v) For any V, W the identity mapping from V to V is linear and so is the zero map from V to W.

(vi) The composition of two linear maps is linear.

(vii) For a non-example squaring in $\mathbb{R}$ is not linear. Similiarly adding constants is not linear, since linear maps preserve the zero vector.

Definition. (Isomorphism) A linear map $\alpha : V \to W$ is an *isomorphism* if it is bijective. We say that V and W are isomorphic, if there exists an isomorphism from $V \to W$ and denote this by $V \cong W$.

An example is the vector space $V = \mathbb{F}^4$ and $W = M_{2\times 2}(\mathbb{F})$ we can define the map

$$\begin{aligned} \alpha &: V \to W \\ &\begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix} \to \begin{pmatrix} a & b \\ c & d \end{pmatrix} \end{aligned}$$

Then α is an isomorphism.

Proposition. If $\alpha : V \to W$ is an isomorphism then $\alpha^{-1} : W \to V$ is also an isomorphism.

Proof. Clearly α^{-1} is a bijection. We need to prove that α^{-1} is linear. Take $w_1, w_2 \in W$ and $\lambda \in \mathbb{F}$. So we can write $w_i = \alpha(v_i)$ for $i = 1, 2$. Then

$$\alpha^{-1}(w_1 + \lambda w_2) = \alpha^{-1}(\alpha(v_1) + \lambda\alpha(v_2)) = \alpha^{-1}(\alpha(v_1 + \lambda v_2)) = v_1 + \lambda v_2 = \alpha^{-1}(w_1) + \lambda\alpha^{-1}(w_2)$$

. Hence α^{-1} is linear, so α^{-1} is an isomorphism. □

Definition. (Kernal) Let V, W be $\mathbb{F}$-vector spaces. Then the *kernal* of the linear map $\alpha : V \to W$ is

$$\ker(\alpha) = \{v \in V : \alpha(v) = \mathbf{0}_W\} \subseteq V$$

Definition. (Image) Let V, W be $\mathbb{F}$-vector spaces. Then the *image* of a linear map $\alpha : V \to W$ is

$$\operatorname{im}(\alpha) = \{\alpha(v) : v \in V\} \subseteq W$$

Lemma. For a linear map $\alpha : V \to W$ the following hold.
(i) $\ker \alpha \leq V$ and $\operatorname{im} \alpha \leq W$
(ii) α is surjective if and only if $\operatorname{im} \alpha = W$
(iii) α is injective if and only if $\ker \alpha = \{\mathbf{0}_V\}$

Proof. $\mathbf{0}_V + \mathbf{0}_V = \mathbf{0}_V$, so applying α to both sides any using the fact that α is linear gives that $\alpha(\mathbf{0}_V) = \mathbf{0}_W$. So $\ker \alpha$ is nonempty. The rest of the proof is a simple application of the subspace test.
The second statement is immediate from the definition.
For the final statement suppose α injective. Suppose $v \in \ker \alpha$. Then $\alpha(v) = \mathbf{0}_W = \alpha(\mathbf{0}_w)$ so $v = \mathbf{0}_V$ by injectivity. Hence $\ker \alpha$ is trivial. Conversely suppose that $\ker \alpha = \{0_V\}$ Let $u, v \in V$ and suppose that $\alpha(u) = \alpha(v)$. The $\alpha(u - v) = \mathbf{0}_W$, so $u - v \in \ker \alpha$, so $u = v$. □

For V a $\mathbb{F}$-vector space, $W \leq V$ write

$$\frac{V}{W} = \{v + W : v \in V\}$$

as the left cosets of W in V. Recall that two cosets $v + V$ and $u + W$ are the same coset if and only if $v - u \in W$.

Proposition. V/W is an $\mathbb{F}$-vector space under operations

$$(u + W) + (v + W) = (u + v) + W$$
$$\lambda(v + W) = (\lambda v) + W$$

We call V/W the quotient space of V by W.

Proof. The proof is long and requires a lot of vector space axioms so we'll just sketch out the proof.
We check that operations are well-defined, so for $u, \overline{u}, v, \overline{v} \in V$ and $\lambda \in \mathbb{F}$ if

$$u + W = \overline{u} + W, \quad v + W = \overline{v} + W$$

then

$$(u + v) + W = (\overline{u} + \overline{w}) + W$$

and

$$(\lambda u) + W = (\lambda \overline{u}) + W$$

The vector space axioms are inherited from V. □

Proposition. (Quotient map) The function $\pi_W : V \to \frac{V}{W}$ called a *quotient map* is given by

$$\pi_W(v) = v + W$$

is a well-defined, surjective, linear map with $\ker \pi_W = W$.

Proof. Surjectivity is clear. For linearity let $u, v \in V$ and $\lambda \in \mathbb{F}$. Then

$$\begin{aligned}\pi_W(u + \lambda v) &= (u + \lambda v) + W \\ &= (u + W) + (\lambda v + W) \\ &= (u + W) + \lambda(v + W) \\ &= \pi_W(u) + \lambda \pi_W(v)\end{aligned}$$

For $v \in V$, we have that $v \in \ker \pi_W \iff \pi_W(v) = \mathbf{0}_{V/W}$. So $v + W = \mathbf{0}_V + W$ so finally $v = v - \mathbf{0}_V \in W$. $\square$

Theorem. (First isomorphism theorem) Let V, W be $\mathbb{F}$-vector spaces and $\alpha : V \to W$ linear. Then there is an isomorphism

$$\overline{\alpha} : \frac{V}{\ker \alpha} \to \operatorname{im} \alpha$$

given by $\overline{\alpha}(v + \ker \alpha) = \alpha(v)$

Proof. For $u, v \in V$,

$$u + K = v = K \iff u - v \in K \quad \iff \alpha(u - v) = \mathbf{0}_W \iff \alpha(u) = \alpha(v) \quad \iff \overline{\alpha}(u + \ker \alpha) = \overline{\alpha}(v + \ker \alpha)$$

The forward direction shows that $\overline{\alpha}$ is well-defined, and the converse shows that $\overline{\alpha}$ is injective. For surjectivity given $w \in \operatorname{im} \alpha$, there exists some $v \in V$ s.t. $w = \alpha(v)$. Then $w = \overline{\alpha}(v + \ker \alpha)$. Finally for linearity given $u, v \in V$, $\lambda \in \mathbb{F}$,

$$\begin{aligned}\overline{\alpha}((u + \ker \alpha) + \lambda(v + \ker \alpha)) &= \overline{\alpha}((u + \lambda v) + \ker \alpha) \\ &= \alpha(u + \lambda v) \\ &= \alpha(u) + \lambda \alpha(v) \\ &= \overline{\alpha}(u + \ker \alpha) + \lambda \overline{\alpha}(v + \ker \alpha)\end{aligned}$$

So $\overline{\alpha}$ is linear hence is an isomorphism $\square$

1.3 Basis

Definition. (Span) Let V be a $\mathbb{F}$-vector space. Then the *span* of some subset $S \subseteq V$ is

$$\langle S \rangle = \left\{ \sum_{s \in S} \lambda_s \cdot s : \lambda_s \in \mathbb{F} \right\}$$

where $\sum$ denotes finite sums. An expression the form above is called a *linear combination* of S.

We say that S *spans* V if $\langle S \rangle = V$

Definition. (Finite-dimensional) For a vector space V we say that it is *finite-dimensional* if there exists a finite spanning set.

We'll give some simple remarks without proof.

(i) $\langle S \rangle \leq V$ and conversely if $W \leq V$ and $S \subseteq W$ then $\langle S \rangle \leq W$.

(ii) If $S, T \subseteq W$ and S spans V and $S \subseteq \langle V \rangle$ then T spans V.

(iii) By convention $\langle \emptyset \rangle = \{\mathbf{0}_V\}$.

(iv) $\langle S \cup T \rangle = \langle S \rangle + \langle T \rangle$

For an example consider $V = \mathbb{R}^3$ and consider the sets

$$S = \left\{ \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 2 \end{pmatrix} \right\}$$

$$T = \left\{ \begin{pmatrix} 2 \\ 1 \\ 2 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 2 \end{pmatrix}, \begin{pmatrix} -1 \\ 2 \\ 4 \end{pmatrix} \right\}$$

Then $\langle S \rangle = \langle T \rangle = \left\{ \begin{pmatrix} x \\ y \\ 2y \end{pmatrix} : x, y \in \mathbb{R} \right\} \leq \mathbb{R}^3$.

For a second example consider $V = \mathbb{R}^{\mathbb{N}}$ and set $T = \{\delta_n : n \in \mathbb{N}\}$. This is not a spanning set, since we require infinitely many elements from T to make an element in V. In fact we can write that

$$\langle T \rangle = \{f \in \mathbb{R}^{\mathbb{N}} : f(n) = 0 \text{ for all but finitely many terms}\}.$$

Definition. (Linear Independence) A subset $S \subseteq V$ is called *linearly independent* if, for all finite linear combinations

$$\sum_{s \in S} \lambda_s s \quad \text{of S}$$

if the sum is the zero vector in V the $\lambda_s = 0$ for all $s \in S$.

If S is not linearly indepedent we say that S is linearly dependent.

We'll make some more remarks

(i) If $\mathbf{0} \in S$ then S is not linearly independent.

(ii) If we have a finite set, then to show linearly independent, we only need to consider the linear combination of all elements, not all finite lienar combinations.

(iii) However is S is infinite, then we have to consider every possible finite subset of S and show it's linearly independent.

(iv) Every subset of a linearly independent set is itself linearly indepedent.

Definition. (Basis) A subset $S \subseteq V$ is a *basis* for V if S is linearly independent and a spanning set.

For an example consider $e_i \in \mathbb{F}^n$ be given by

$$e_i = \begin{pmatrix} 0 \\ \vdots \\ 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix} \quad \text{with the 1 in the } i\text{th entry}$$

then the set $\{e_i : 1 \leq i \leq n\}$ is the standard basis for $\mathbb{F}^n$.

For $P(\mathbb{R})$ the set of real polynomial functions and let $p_n \in P(\mathbb{R})$ be given by $p_n(x) = x^n$, then $\{p_n : n \in \mathbb{Z}_{\geq 0}\}$ is a basis for $P(\mathbb{R})$.

Proposition. If $S \subseteq V$ is a finite spanning set, then there exists a subset $S' \subseteq S$ such that S' is a basis.

Proof. If S is linearly independent then we're done. Otherwise write $S = \{v_1, \ldots, v_n\}$. Then there exists $\lambda_1, \ldots, \lambda_n$ such that $\lambda_1 v_1 + \cdots \lambda_n v_n = \mathbf{0}$ wlog suppose that λ_n is nonzero. Then

$$v_n = -\frac{1}{\lambda_n} \sum_{i=1}^{n-1} \lambda_i v_i$$

so v_n is in the span of the other vectors. Hence $S \setminus \{v_n\}$ is still a spanning set. Repeat which the set is linearly independent, must terminate since the set is finite and the empty set is not a spanning set. $\square$

Corollary. Every finite-dimensional vector space has a finite basis.

Proof. Trivial application of the proposition $\square$

Theorem. (Steinitz Exchange Lemma) Let $S, T \subseteq V$ finite with S linearly independent and T a spanning set of V. Then

(i) $|S| \leq |T|$,

(ii) and there exists $T' \subseteq T$ which has size $|T'| = |T| - |S|$ and $S \cup T'$ spans V.

Proof. To come later...

Let's look at some consequences of the lemma first.

Corollary. For a finite-dimensional vector space V,

(i) Every basis for V is finite.

(ii) All finite basis have the same size.

Proof. V has a finite basis B, suppose we have some other basis B' infinite. Let $B'' \subseteq B'$ with $|B''| = |B| + 1$ then $|B''|$ is linearly independent, so applying (i) of the Steinitz exchange lemma with $S = B''$ and $T = B$ we get a contradiction.

For the second part, let B_1, B_2 be finite basis for V then apply Steinitz symmetrically since both are spanning set and linearly independent, so we get that $|B_1| \geq |B_2|$ and $|B_1| \geq |B_2|$ so $|B_1| = |B_2|$. $\square$

Definition. (Dimension) For a vector space V the *dimension* of V is the size of any basis. We write this as $\dim V$.

This definition is well-defined by the previous corollary.

For an example $\dim \mathbb{F}^n = n$ since we've shown the standard basis has size n. As a complex vector space $\mathbb{C}$ is one-dimensional as a complex vector space and two-dimension as a real vector space, with basis $\{1\}$ and $\{1, i\}$ repectively.

Corollary. For a vector space V let $S, T \subseteq V$ finite, with S linearly independent and T a spanning set, then

$$|S| \leq \dim V \leq |T|$$

with equality if and only if S spans or V is linearly independent respectively.

Proof. The inequalities are immediate from Steinitz. If S is a basis then $|S| = \dim V$ from the previous corollary. Conversely if $|S| = \dim V$ and let B be a basis for V so we have that $|B| = |S|$ so B is a spanning set. So we can apply Steinitz (ii) to B so there exists $B' \subseteq B$ with $|B'| = |B| - |S| = 0$ and $S \cup B' = S \cup \emptyset$ spans V. So S is a basis. Similiar we have a very similiar proof for equality in V.

We will not prove that every vector space has a basis, however some non-finitely dimensional vector spaces have an infinite basis, for example $P(\mathbb{R})$.