Linear Algebra 2 Notes

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An important note, these notes are absolutely **NOT** guaranteed to be correct, representative of the course, or rigorous. Any result of this is not the author's fault.

1 Groups, Rings, and Fields

1.1 Definition of a Group

A group is a set G combined with a group operation $\circ: G \times G \to G$ such that:

- For all g, h, j in G, g(hj) = (gh)j (associativity)
- There exists e in G such that eg = ge = g for all g in G
- For all g in G, there exists g^{-1} in G such that $gg^{-1} = g^{-1}g = e$ where e is the identity of G.

1.2 Definition of a Homomorphism

A homomorphism between two groups G, H is a function $f: G \to H$ such that f(gh) = f(g)f(h) for all g, h in G.

1.3 Properties of Homomorphisms

We can derive some properties of homomorphisms, for G, H groups, and $f: G \to H$ a homomorphism:

- The image of the identity in G is the identity in H
- \bullet The kernel of f is a subgroup of G
- The image of f is a subgroup of H
- Bijective homomorphisms are isomorphisms.

1.4 Definition of a Ring

A ring with unity is a set R along with an addition map +, and a multiplication map \circ where $+, \circ : R \times R \to R$ such that:

- (R, +) is an abelian group (of which the identity is called zero)
- The multiplication operation is associative
- The multiplication operation has a two-sided identity not equal to the zero identity (called one)
- For all a, b, c in R, a(b+c) = ab + ac and (a+b)c = ac + bc.

A ring is commutative if the multiplication operation is commutative.

1.5 Definition of a Subring

For the ring $R = (R', +, \circ)$ and S a set, S is a subring of R if $S \subseteq R'$ and $(S, +, \circ)$ is a ring.

1.6 Definition of a Ring Homomorphism

For rings with unity R and S, $f:R\to S$ is a ring homomorphism if for all a,b in R:

$$f(a+b) = f(a) + f(b)$$
$$f(ab) = f(a)f(b)$$
$$f(1_R) = 1_S$$

Essentially, this says that f is a homomorphism for the groups formed by R and S under addition and multiplication.

1.7 Definition of a Field

A field \mathbb{F} is a ring with unity with the following properties:

• $(\mathbb{F} \setminus \{0\}, \circ)$ is an abelian group.

1.8 Definition of the Field Characteristic

For a field \mathbb{F} , the field characteristic char(\mathbb{F}) is the smallest positive integer n such that:

$$\sum_{i=1}^{n} 1 = 1 + 1 + \ldots + 1 = 0,$$

or zero if no such value n exists.

1.9 Definition of the Algebraic Closure of Fields

A field \mathbb{F} is called algebraically closed if all non-constant polynomials with coefficients in \mathbb{F} also has a root in \mathbb{F} .

2 Vector Spaces

2.1 Definition of a Vector Space

A vector space over a field \mathbb{F} is a set V with an addition operation $+: V \times V \to V$ and a scalar multiplication operations $\circ: \mathbb{F} \times V \to V$ such that for all a, b in \mathbb{F} and v, w in V:

- (V, +) is an abelian group
- $1 \circ v = v$ where 1 is the multiplicative identity of \mathbb{F}
- $(ab) \circ v = a \circ (b \circ v)$
- $(a+b) \circ v = a \circ v + b \circ v$
- $a \circ (v + w) = a \circ v + a \circ w$.

2.2 Definition of a Subspace

For V a vector space over the field \mathbb{F} and W a set, W is a subspace of V if it is a subset of V and is a vector space with respect to the addition and scalar multiplication defined by V.

It is sufficient to verify that for any a in \mathbb{F} and v, w in W we have that a(v+w) is in W.

2.3 Definition of a Linear Combination

For a set V with addition operation +, a field \mathbb{F} and n in \mathbb{N} , a linear combination of v_1, \ldots, v_n in V is:

$$\sum_{i=1}^{n} a_i v_i,$$

for a_1, \ldots, a_n in \mathbb{F} .

2.4 Definition of the Span

For a set V with addition operation + and a field \mathbb{F} , the span of $W \subseteq V$ is the set of all the linear combinations of the values in W. Denoted by span(W).

2.5 Definition of Linear Independence

For a vector space V and $W \subseteq V$, we say W is linearly dependent if there exists a non-trivial linear combination of all the vectors in W equal to zero (and linearly independent otherwise).

2.6 Properties of Linear Independence

For a vector space V with $W \subseteq V$:

- $0 \in W \Rightarrow W$ is linearly independent
- W linearly independent \Rightarrow any $X \subseteq W$ is linearly independent
- If there's a linearly dependent subset of W, then W is linearly dependent.

2.7 Definition of a Basis

For a vector space V with $W \subseteq V$, if W is linearly independent and $\operatorname{span}(W) = V$, we say that W is a basis of V.

Saying W is a basis is equivalent to saying that each vector in V can be **uniquely** written as a linear combination of vectors in W.

Additionally, for finite vector spaces, we have that all bases have the same amount of elements.

2.8 Definition of Dimension

For non-infinite bases, we say that the value of the basis is the dimension of the vector space it is a member of. Vector spaces with such bases are called finite-dimensional and all other vector spaces are infinite-dimensional.

By convention, for a vector space V, $\dim(\{0_V\}) = 0$.

2.9 Isomorphisms from Dimension

For V, W finite-dimensional vector spaces over \mathbb{F} with $\dim(V) = \dim(W)$, then $V \cong W$.

If we set $n = \dim(V)$, we have that $V \cong \mathbb{F}^n$.

Such an isomorphism can be found by mapping a vector in terms of some chosen basis vectors ($v = a_1v_1 + a_2v_2 + \cdots + a_nv_n$) to the coefficients (a_1, a_2, \ldots, a_n) .

3 Linear Maps

3.1 Definition of a Linear Map

Let V, W be vector spaces over a field \mathbb{F} , we have that $f: V \to W$ is a linear map if for all a, b in \mathbb{F} and u, v in V:

$$f(au + bv) = af(u) + bf(v).$$

A bijective linear map is called an isomorphism. If $f: V \to W$ is an isomorphism, we say that V and W are isomorphic, denoted by $V \cong W$.

3.2 The Kernel of Linear Maps

Let V, W be vector spaces over a field \mathbb{F} , and $f: V \to W$ be a linear map. We define the kernel of f as:

$$Ker(f) = \{ v \in V : f(v) = 0_{\mathbb{F}} \}.$$

Saying Ker(f) is $\{0_{\mathbb{F}}\}$ is equivalent to saying f is injective.

3.3 The Image of Linear Maps

Let V, W be vector spaces over a field \mathbb{F} , and $f: V \to W$ be a linear map. We define the image of f as:

$$\operatorname{Im}(f) = \{ w \in W : \exists v \in V \text{ with } f(v) = w \}.$$

Saying Im(f) is W is equivalent to saying f is surjective.

3.4 The Inverse of Linear Maps

For a bijective linear map f, the inverse of f is also linear.

3.5 Properties of the Set of Linear Maps

For V, W vector spaces over a field \mathbb{F} , we define $\mathcal{L}(V, W)$ to be the set of all linear maps from V to W.

3.6 The Rank-Nullity Theorem

For V, W finite-dimensional vector spaces and $f: V \to W$ a linear map, we have that:

$$\dim(V) = \dim(\operatorname{Ker}(f)) + \dim(\operatorname{Im}(f)).$$

Thus, for a linear map $f:V\to V$, if f is injective or surjective then it's an isomorphism.

4 Matrices

4.1 Definition of a Matrix

For m, n in $\mathbb{Z}_{>0}$ and \mathbb{F} a field. An $m \times n$ matrix with entries in \mathbb{F} is a map M: $[m] \times [n] \to \mathbb{F}$, more commonly written as $M = (a_{ij})$ representing the rectangular array of values held by M.

The set of all $m \times n$ matrices over \mathbb{F} is denoted by $M_{m \times n}(\mathbb{F})$.

4.2 Types of Matrix

For m, n in $\mathbb{Z}_{>0}$ and \mathbb{F} a field, let M be in $M_{m\times n}(\mathbb{F})$. We have the following types of matrix:

• Square: where m = n

• Upper Triangular: if $a_{ij} = 0$ for i > j

• Lower Triangular: if $a_{ij} = 0$ for i < j

• **Diagonal**: if $a_{ij} = 0$ for $i \neq j$

• Symmetric: if $a_{ij} = a_{ji}$

• Anti-symmetric: if $a_{ij} = -a_{ji}$.

4.3 Properties of the Space of Matrices

For m, n in $\mathbb{Z}_{>0}$ and \mathbb{F} a field, we have that $M_{m \times n}(\mathbb{F})$ is a vector space over \mathbb{F} where matrices are added and multiplied by scalars component-wise. So, for $M_1 = (a_{ij}), M_2 = (b_{ij})$ in $M_{m \times n}$ and c in \mathbb{F} we have:

$$cM_1 = (ca_{ij})$$

 $M_1 + M_2 = (a_{ij} + b_{ij}).$

Additionally, the zero vector is $M_0 = (0)$ and the vector space has a basis consisting of M_{ij} where all entries are zero except the $(i, j)^{\text{th}}$ entry. This leads to the conclusion that the dimension is mn and thus that $M_{m \times n} \cong \mathbb{F}^{mn}$.

4.4 Matrix Multiplication

For a, b, c in $\mathbb{Z}_{>0}$ and a field \mathbb{F} , we can define the multiplication of the two matrices $X = (x_{ij})$ in $M_{a \times b}$ and $Y = (y_{ij})$ in $M_{b \times c}$ as follows:

$$XY = (\sum_{k=1}^{b} x_{ik} y_{kj}).$$

This operation is not commutative in general but is associative.

For A, B in M_n , we have that AB is also in M_n . This, along with matrix addition, makes M_n a ring with unity with multiplicative identity $I_n = (\delta_{ij})$. However, there exists A, B in M_n such that AB = 0 so, M_n is not a field.

4.5 Matrices of Linear Maps

For V, W vector spaces over a field \mathbb{F} , for some m, n in $\mathbb{Z}_{>0}$ we have $A = \{v_1, \ldots, v_n\}$, $B = \{w_1, \ldots, w_n\}$ bases for V and W respectively. Given f in $\mathcal{L}(V, W)$, the matrix associated to f (with respect to the bases A and B) is the $m \times n$ matrix:

$$M_{BA}(f) = (a_{ij}),$$

where we define a_{ij} by:

$$f(v_j) = \sum_{i=1}^m a_{ij} w_i,$$

for each j in [n].

4.6 Matrices of Composed Linear Maps

For U, V, W vector spaces over a field \mathbb{F} , for some l, m, n in $\mathbb{Z}_{>0}$ we have $A = \{u_1, \ldots, u_n\}$, $B = \{v_1, \ldots, v_n\}$, $C = \{w_1, \ldots, w_n\}$ bases for U, V, W respectively. Given g, f in $\mathcal{L}(V, W)$, we have:

$$M_{CA}(g \circ f) = M_{CB}(g)M_{BA}(f).$$

4.7 Transition Matrices

For a finite-dimensional vector space V, with an identity I and bases A, A', we call $M_{A'A}(I) = C_{A'A}$ a transition matrix.

We have that $C_{A'A}$ is invertible and $C_{A'A}^{-1} = C_{AA'}$.

Essentially, the transition matrix transforms between bases.

4.8 Matrix Transitions

For a finite-dimensional vector space V, with $f:V\to V$ a linear operator, and bases A,B:

$$M_{BB}(f) = C_{AB}^{-1} M_{AA}(f) C_{AB}$$
$$= C_{BA} M_{AA}(f) C_{AB}.$$

4.9 Similar Matrices

For matrices A', A, we say that A' and A are similar if there exists an invertible matrix C such that:

$$A' = C^{-1}AC.$$

This is denoted by $A' \sim A$. Similarity forms an equivalence relation on the space of square matrices.

If we have $A \sim A'$ and A represents some linear operator f for some basis B, then we have that for some basis B', f has matrix A'.

5 Eigenvectors and Eigenvalues

5.1 Definition of an Eigenvectors and Eigenvalues

For a vector space V over \mathbb{F} with $f: V \to V$ a linear operator, a non-zero vector v in V is an eigenvector if $f(v) = \lambda v$ for some λ in \mathbb{F} which is called the eigenvalue corresponding to v.

5.2 Definition of an Eigenspace

For a vector space V over \mathbb{F} with $f:V\to V$ a linear operator and some eigenvalue λ , we define the eigenspace of λ as the set of eigenvectors with eigenvalue λ .

This is denoted by $E(\lambda)$ and $E(\lambda) \cup \{0_V\}$ forms a subspace of V. The dimension of $E(\lambda)$ is the geometric multiplicity of λ .

6 Direct Sums and Projections

6.1 Definition of a Direct Sum

For V, W vector spaces, we define the direct product of V and W as:

$$V \oplus W = \{(v, w) : v \in V, w \in W\},\$$

with addition and scalar multiplication defined coordinate-wise and zero vector $(0_V, 0_W)$.

6.2 The Equivalence of Direct Sums

For $V, W \subseteq U$, we have that the following are equivalent:

- $U = V \oplus W$
- ullet Each element in U can be written uniquely as the sum of elements in V and W
- The map $f: V \oplus W \to U$; $(v, w) \mapsto v + w$ is isomorphism.

6.3 The Addition Map for Direct Sums

For V, W subspaces of a vector space U, and $f: V \oplus W \to U$ defined by:

$$f((v, w)) = v + w,$$

we have that:

- \bullet f is linear
- f is injective if and only if $V \cap W = \{0\}$
- f is surjective if and only if $V \cup W$ spans U.

6.4 Projections

For V, W subspaces of U with $U = V \oplus W$, the projection **onto** V along W is the linear operator $P_{V,W}: U \to U$ where:

$$P_{V,W}(u) = v,$$

where u = v + w for some unique v in V and w in W.

We have that for a linear operator P, P is a projection if and only if $P \circ P = P$.

6.5 f-invariance

For a vector space V with $U \subseteq V$ a subspace and $f: U \to U$ a linear operator, we have that U is f-invariant if for all u in U we have f(u) in U.

The eigenspaces of f are examples of f-invariant spaces.

6.6 Matrices of Linear Maps (using f-invariance)

For $U, W \subseteq V$ subspaces of the vector space V such that $V = U \oplus W$, let B_U, B_W be finite bases of U and V respectively. If we have a linear operator $f: V \to V$ such that U and W are f-invariant, we have that the matrix with respect to the basis $B = B_U \cup B_W$ of f has the following block form:

$$M_{BB}(f) = \begin{pmatrix} M_{B_V B_V}(f) & 0\\ 0 & M_{B_W B_W}(f) \end{pmatrix}.$$

7 Quotient Spaces

7.1 Definition of a Quotient Space

For a vector space V with $W \subseteq V$ a subspace. We define an equivalence relation on V by declaring:

$$v_1 \sim v_2 \text{ if } v_1 - v_2 \in W.$$

The set of equivalence classes is called the quotient of V by W and is denoted by V/W. For some v in V, we denote the class containing v by v+W (similarly to cosets in Introduction to Group Theory). So, we have:

$$V/W = \{v + W : v \in V\},\$$

with addition and multiplication defined for v_1, v_2 in V and a in the field:

$$(v_1 + W) + (v_2 + W) = (v_1 + v_2) + W$$

 $a(v_1 + W) = av_1 + W.$

7.2 Linear Map to the Quotient Space

For a vector space V with $W \subseteq V$ a subspace, we can define $\pi : V \to V/W$ for some v in V by f(v) = v + W. We have that π is linear and its kernel is W.

7.3 Isomorphisms formed by Linear Maps

For V,W vector spaces and $f:V\to W$ a linear map, we have an isomorphism $\mathrm{Im}(f)\cong V/\mathrm{Ker}(f).$

7.4 Existence of a Linear Operator on the Quotient Space

For a vector space V with $W \subseteq V$ a subspace and a linear operator $f: V \to V$, there exists a well-defined operator $\bar{f}: V/W \to V/W$ if and only if W if f-invariant. We call this the induced operator on V/W.

7.5 Matrices formed using Quotient Spaces

Consider a finite-dimension vector space V and $f: V \to V$ a linear operator with W an f-invariant subspace of V. If we have B_W a basis for W, that we extend to a basis B of V and set A:

$$A = \{ v + W : v \in B \setminus B_W \},\$$

a basis of V/W and we can form a matrix in block form:

$$M_{BB}(f) = \begin{pmatrix} M_{B_WB_W}(f) & * \\ 0 & M_{AA}(\bar{f}) \end{pmatrix},$$

where \bar{f} is the induced operator on V/W and * marks the area of the matrix which we cannot determine.