

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 $\circ : G \times G \rightarrow G$ 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 $f : G \rightarrow H$ 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 $f : G \rightarrow H$ a homomorphism:

- The image of the identity in G is the identity in H
- 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 $+, \circ : R \times R \rightarrow R$ 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 , $f : R \rightarrow S$ is a ring homomorphism if for all a, b in R :

$$\begin{aligned}f(a + b) &= f(a) + f(b) \\f(ab) &= f(a)f(b) \\f(1_R) &= 1_S\end{aligned}$$

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 $\text{char}(\mathbb{F})$ is the smallest positive integer n such that:

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

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 $+: V \times V \rightarrow V$ and a scalar multiplication operations $\circ: \mathbb{F} \times V \rightarrow V$ 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, \dots, v_n in V is:

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

for a_1, \dots, 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 $\text{span}(W)$.

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 dependent
- 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 $\text{span}(W) = V$, 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, \dots, 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 $f : V \rightarrow W$ 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 $f : V \rightarrow W$ 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 $f : V \rightarrow W$ be a linear map. We define the kernel of f as:

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

Saying $\text{Ker}(f)$ 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 $f : V \rightarrow W$ be a linear map. We define the image of f as:

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

Saying $\text{Im}(f)$ 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 $f : V \rightarrow W$ a linear map, we have that:

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

Thus, for a linear map $f : V \rightarrow V$, 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 $M : [m] \times [n] \rightarrow \mathbb{F}$, 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:

$$\begin{aligned} cM_1 &= (ca_{ij}) \\ M_1 + M_2 &= (a_{ij} + b_{ij}). \end{aligned}$$

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:

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

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 $A = \{v_1, \dots, v_n\}$, $B = \{w_1, \dots, w_n\}$ 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 $A = \{u_1, \dots, u_n\}$, $B = \{v_1, \dots, v_m\}$, $C = \{w_1, \dots, w_l\}$ 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 $f : V \rightarrow V$ a linear operator, and bases A, B :

$$\begin{aligned} M_{BB}(f) &= C_{AB}^{-1} M_{AA}(f) C_{AB} \\ &= C_{BA} M_{AA}(f) C_{AB}. \end{aligned}$$

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 $f : V \rightarrow V$ 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 $f : V \rightarrow V$ 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:

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

6.3 The Addition Map for Direct Sums

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

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

we have that:

- 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 $P_{V,W} : U \rightarrow U$ 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 $f : U \rightarrow U$ 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 W respectively. If we have a linear operator $f : V \rightarrow V$ 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:

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

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:

$$\begin{aligned}(v_1 + W) + (v_2 + W) &= (v_1 + v_2) + W \\ a(v_1 + W) &= av_1 + W.\end{aligned}$$

7.2 Linear Map to the Quotient Space

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

7.3 Isomorphisms formed by Linear Maps

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

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 $f : V \rightarrow V$, there exists a well-defined operator $\bar{f} : V/W \rightarrow V/W$ if and only if W is 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 $f : V \rightarrow V$ 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:

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

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

8 Dual Spaces

8.1 Definition of a Dual Space

For V a vector space over \mathbb{F} , we have that the dual space V^* is $\mathcal{L}(V, \mathbb{F})$, the set of linear maps from V to \mathbb{F} . We have that addition and scalar multiplication are defined for some v in V , f, g in V^* , and a in \mathbb{F} :

$$\begin{aligned} (f + g)(v) &= f(v) + g(v), \\ (af)(v) &= af(v). \end{aligned}$$

8.2 Definition of a Dual Basis

For V a finite-dimensional vector space over \mathbb{F} , with $\dim(V) = n$ and a basis $B = \{v_1, \dots, v_n\}$. We define the dual basis $B^* = \{v_1^*, \dots, v_n^*\}$ by defining $v_i^* : V \rightarrow \mathbb{F}$ as the unique linear map such that:

$$v_i^*(v_j) = \begin{cases} 0 & \text{if } i \neq j \\ 1 & \text{if } i = j. \end{cases}$$

Equivalently, for v in V , we have that there's unique (a_1, \dots, a_n) in \mathbb{F} such that:

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

so we let v_i be such that:

$$v_i^*(v) = v_i^* \left(\sum_{j=1}^n a_j v_j \right) = \sum_{j=1}^n a_j v_i^*(v_j).$$

We have that B^* is a basis for V^* . Additionally, we have that V and V^* are isomorphic by the isomorphism mapping v_i to v_i^* .

8.3 Definition of the Annihilator

For V a vector space over \mathbb{F} with $S \subseteq V$, the annihilator of S is the subspace S^0 of V^* where for f in S^0 , $S \subseteq \text{Ker}(f)$ (or rather, for all s in S , $f(s) = 0$).

8.4 Properties of the Annihilator

For V a vector space with $U, W \subseteq V$ subspaces, we have that:

- $(U + W)^0 = U^0 \cap W^0$
- $U \subseteq W \Rightarrow W^0 \subseteq U^0$,

and for V finite-dimensional,

- $(U \cap W)^0 = W^0 + U^0$
- $\dim(W) + \dim(W^0) = \dim(V)$.

8.5 Isomorphism to the Double Dual Space

For V a finite-dimensional vector space over \mathbb{F} , we have $F : V \rightarrow V^{**}$. That is:

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

so for some v in V we have:

$$F(v) : V^* \rightarrow \mathbb{F}.$$

We define F for some f in V^* as follows:

$$F(v)(f) = f(v).$$

We have that F is an isomorphism.

8.6 Definition of the Transpose

For V, W vector spaces with $f : V \rightarrow W$ a linear map. We define the transpose as $f^t : W^* \rightarrow V^*$ where for g in W^* , v in V :

$$f^t(g) = (g \circ f).$$

So, for some v in V :

$$f^t(g)(v) = (g \circ f)(v) = g(f(v)).$$

8.7 The Transpose and Matrices

If we have V, W finite-dimensional vector spaces over \mathbb{F} with bases $A = \{v_1, \dots, v_n\}$, $B = \{w_1, \dots, w_m\}$ and corresponding dual bases $A^* = \{v_1^*, \dots, v_n^*\}$, $B^* = \{w_1^*, \dots, w_m^*\}$ respectively, we have that for some linear map $f : V \rightarrow W$, and $f^t : W^* \rightarrow V^*$ the transpose map:

$$M_{BA}(f) = (M_{A^*B^*}(f^t))^t.$$

That is, for a given map, the matrix of transpose map is itself the matrix transpose of the matrix of the map.

9 Rank and Determinants

9.1 Elementary Row Operations

For a field \mathbb{F} , take A in $M_{m,n}(\mathbb{F})$. The elementary row operations are:

- Swapping
- Multiplying by scalars in $\mathbb{F} \setminus \{0_{\mathbb{F}}\}$
- Adding a multiple of a row to another

9.2 Elementary Matrices

The $n \times n$ elementary matrices are:

- $E_1(i, j)$: obtained by swapping the i^{th} and j^{th} rows of the identity
- $E_2(c, i)$: obtained by scaling the i^{th} row of the identity by c non-zero
- $E_3(c, i, j)$: obtained by adding c times row i to row j where $i \neq j$.

We have that any elementary row operation can be realised as left-multiplication by a corresponding elementary matrix. As a consequence of the definition, we have that elementary matrices are invertible and have elementary inverses.

9.3 Echelon Form

A matrix A is in echelon form if each row has the form:

$$(0, \dots, 0, 1, *, \dots, *),$$

where each row has more leading zeroes than the one above and the first row has any amount of leading zeroes. Every matrix can be put in this form via Gaussian elimination.

9.4 Decomposition via Elementary Matrices

For an $n \times n$ matrix A , there exists elementary matrices E_1, \dots, E_k such that $E_1 \cdots E_k A = B$ where:

$$B = \begin{cases} \text{the identity} & \text{if } A \text{ is invertible} \\ \text{a matrix with a final row consisting of all zeroes} & \text{otherwise.} \end{cases}$$

9.5 Rank

For $A = (a_{ij})$ a matrix in $M_{m,n}(\mathbb{F})$, we denote its rows by $A_{(1)}, \dots, A_{(m)}$ and columns by $A^{(1)}, \dots, A^{(n)}$. We say:

- The row rank of A is the dimension of the subspace of spanned by $A_{(1)}^t, \dots, A_{(m)}^t$ in \mathbb{F}^m
- The column rank of A is the dimension of the subspace of spanned by $A^{(1)}, \dots, A^{(n)}$ in \mathbb{F}^n .

We have these are equal, so can generally refer to the rank of a matrix.

If E_1, \dots, E_k are elementary matrices, we have that the rank of A is equal to the rank of $E_1 \cdots E_k A$. Similarly, similar matrices have the same rank.

9.6 Rank of Matrices from Linear Maps

For A an $m \times n$ matrix on \mathbb{F} , we can define a map $f : \mathbb{F}^n \rightarrow \mathbb{F}^m$ by $v \mapsto Av$. We have that the rank of A is the dimension of the image of f . Thus, invertible $n \times n$ matrices have rank n .

9.7 Permutations

9.7.1 Definition of a Permutation

Let $[n]$ be $\{1, 2, \dots, n\}$. A permutation of $[n]$ is a bijection $\sigma : [n] \rightarrow [n]$. We define the set of all permutations on $[n]$ as S_n .

9.7.2 Decomposition of Permutations

All permutations can be written as a product of disjoint cycles. Thus, all permutations can be written as a product of transpositions.