Vector Spaces

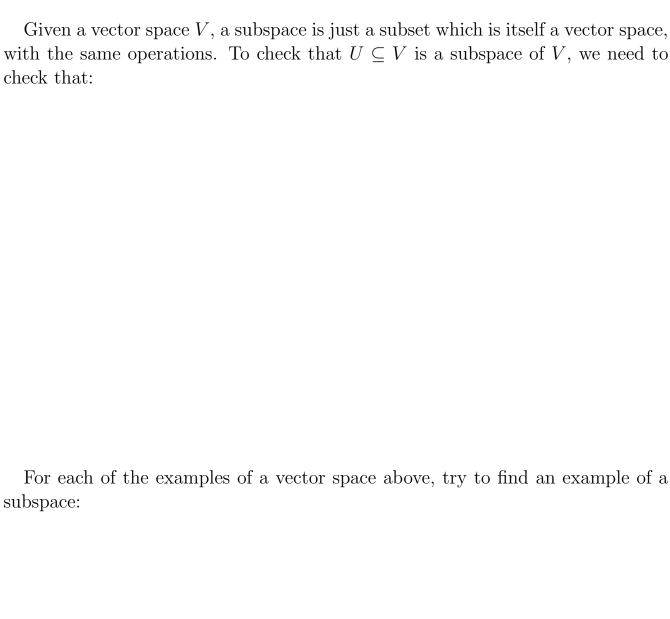
Vector Spaces:

A vector space is, roughly speaking, somewhere you can add things and multiply them by scalars. More precisely, a vector space is a set V with operations $+:V\times V\to V$ and $\times:\mathbb{R}\times V\to V$, and a special element $\underline{0}\in V$ such that for any $u,v,w\in V$ and $\lambda,\mu\in\mathbb{R}$:

Addition axioms:	Multiplication Axioms:
(u+v)+w=u+(v+w) (associativity)	$(\lambda \mu)v = \lambda(\mu v)$ (associativity)
u + v = v + u (commutativity)	$(\lambda + \mu)v = \lambda v + \mu v \text{ (distributivity)}$
$v + \underline{0} = v \text{ (identity)}$	$\lambda(u+v) = \lambda u + \lambda v \text{ (distributivity)}$
$\exists (-v) \in V : v + (-v) = \underline{0} \text{ (inverses)}$	1v = v (identity)

Examples of vector spaces include:

Subspaces:



Span:

Let V be a vector space and S a subset of V. Define $\langle S \rangle$ to be the intersection of all subspaces of V which contain S:

$$\langle S \rangle = \bigcap \{ U \subseteq V \mid U \text{ is a subspace of } V \text{ and } S \subseteq U \}.$$

Prove that $\langle S \rangle$ is a subspace of V and that for any subspace $U, S \subseteq U$ if and only if $\langle S \rangle \subseteq U$.

Let S be a finite set, $S = \{v_1, \ldots, v_n\}$. Prove that

$$\langle S \rangle = \left\{ \sum_{i=1}^{n} \lambda_i v_i \mid \lambda_1, \dots, \lambda_n \in \mathbb{R} \right\};$$

that is, prove that $\langle S \rangle$ consists of all linear combinations of v_1, \ldots, v_n . Hint: show that the set above is a subspace and contains S, then use the property of $\langle S \rangle$ we proved above.

For each of the examples of a subspace U given above, find a set which spans U.

Span and Matrices:

Consider \mathbb{R}^3 and the vectors $v_1 = (3, -4, 7)$ and $v_2 = (-1, 2, 6)$. What is the span of these vectors?

$$\langle v_1, v_2 \rangle = \{ \alpha v_1 + \beta v_2 \mid \alpha, \beta \in \mathbb{R} \}$$

$$= \{ (3\alpha - \beta, -4\alpha + 2\beta, 7\alpha + 6\beta) \mid \alpha, \beta \in \mathbb{R} \}$$

$$= \left\{ (\alpha, \beta) \begin{pmatrix} 3 & -4 & 7 \\ -1 & 2 & 6 \end{pmatrix} \mid \alpha, \beta \in \mathbb{R} \right\}$$

$$= \left\{ v \begin{pmatrix} 3 & -4 & 7 \\ -1 & 2 & 6 \end{pmatrix} \mid v \in \mathbb{R}^2 \right\}.$$

In general, if v_1, \ldots, v_n are vectors in \mathbb{R}^m , then we can form an $n \times m$ matrix A with rows v_1, \ldots, v_n ; then

$$\langle v_1, \dots, v_n \rangle = \{ uA \mid u \in \mathbb{R}^n \}.$$

Looking at this the other way around, if A is any $n \times m$ matrix, then $\{uA \mid u \in \mathbb{R}^n\}$ is a subspace of \mathbb{R}^m spanned by the rows of A. Can you see why?

Given an $n \times m$ matrix A, there is a function $f_A : \mathbb{R}^n \to \mathbb{R}^m$ defined by $f_A(u) = uA$. Then the subspace $\{uA \mid u \in \mathbb{R}^n\}$ of \mathbb{R}^m is exactly the image of this function f_A . When you see linear maps, you will see that this is actually true for any vector space V! Any subspace of V is the image of a linear map from some other vector space, and the image of any linear map is a subspace. So the idea here is that a subspace is the image of another vector space within V; in the case of \mathbb{R}^m , a subspace is the image of \mathbb{R}^n in \mathbb{R}^m under the linear map defined by a matrix.

Let A be an $n \times m$ matrix and let $f_A : \mathbb{R}^n \to \mathbb{R}^m$ be the function $f_A(u) = uA$. Let e_i be the i^{th} standard basis vector of \mathbb{R}^n (so e_i has a 1 in the i^{th} coordinate and 0 everywhere else). Show that $f_A(e_i)$ is the i^{th} row of A.

The upshot of all this is that the map f_A is surjective if and only if the rows of A span \mathbb{R}^m .

Linear Independence:

What does it mean to say that vectors v_1, \ldots, v_n are linearly independent?

Prove that v_1, \ldots, v_n are linearly independent if and only if no proper subset of v_1, \ldots, v_n spans $\langle v_1, \ldots, v_n \rangle$. In other words, if we remove any v_i , the span becomes strictly smaller. Hint: prove that if they are linearly independent and we remove v_i , then the span of the remaining vectors does not include v_i ; then prove that if they are linearly dependent, then there is some i such that v_i is the in the span of the remaining vectors.

Is $\{1+x,1-x,2+2x+x^2\}$ linearly independent in the vector space of polynomials?

Linear Independence and Matrices:

We have seen that the span of some vectors in \mathbb{R}^m is the image of the matrix whose rows are those vectors. Now we show a similar result for linear independence. Let v_1, \ldots, v_n be vectors in \mathbb{R}^m and let A be the $n \times m$ matrix whose i^{th} row is v_i . Show that v_1, \ldots, v_n are linearly independent if and only if the matrix equation uA = 0 (for $u \in \mathbb{R}^n$) has the unique solution u = 0.

Let $f_A : \mathbb{R}^n \to \mathbb{R}^m$ be the function $f_A(u) = uA$. Show that f_A is injective if and only if the rows of A are linearly independent. Hint: first show that $f_A(u) = f_A(v)$ if and only if $f_A(u-v) = 0$.

So we have seen that the rows of A span \mathbb{R}^m if and only if f_A is surjective, and the rows are linearly independent if and only if f_A is injective.

Bases:

Define a basis of a vector space V.

Show that v_1, \ldots, v_n in \mathbb{R}^m are a basis if and only if the map $f_A : \mathbb{R}^n \to \mathbb{R}^m$ is bijective, where A is the $n \times m$ matrix whose i^{th} row is v_i and f_A is defined by $f_A(u) = uA$.