

MAT 185 Lecture Notes

Hei Shing Cheung

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MAT 185

The up-to-date version of this document can be found at <https://github.com/HaysonC/skulenotes>

1 Vector Space

1.1 Fundamental Properties

Definiton 1.1.1 (Vector Space in \mathbb{R}). This course concerns with real vector spaces. A vectors space, V , over \mathbb{R} is a collection of **object** $\mathbf{v} \in V$ s.t. the follow axioms are followed

1. Addition Axioms

- (a) **Closure Under Addition:**
 $\mathbf{x}, \mathbf{y} \in V \implies \mathbf{x} + \mathbf{y} \in V$
- (b) **Associativity of Addition:**
 $\mathbf{x}, \mathbf{y}, \mathbf{z} \in V \implies (\mathbf{x} + \mathbf{y}) + \mathbf{z} = \mathbf{x} + (\mathbf{y} + \mathbf{z})$
- (c) **Existence of Additive Identity:**
 $\exists \mathbf{0} \in V$ such that $\mathbf{x} \in V \implies \mathbf{x} + \mathbf{0} = \mathbf{x}$
- (d) **Existence of Additive Inverse:**
 $\forall \mathbf{x} \in V, \exists -\mathbf{x} \in V$ such that $\mathbf{x} + -\mathbf{x} = \mathbf{0}$

2. Scalar Multiplication Axioms

- (a) **Closure Under Scalar Multiplication:**
 $\forall \mathbf{x} \in V$ and $\forall \alpha \in \mathbb{R}, \alpha \mathbf{x} \in V$
- (b) **Associativity of Scalar Multiplication:**
 $\forall \mathbf{x} \in V$ and $\forall \alpha, \beta \in \mathbb{R}, (\alpha\beta)\mathbf{x} = \alpha(\beta\mathbf{x})$
- (c) **Distributive Property of Scalar Multiplication:**
 $\forall \mathbf{x} \in V$ and $\forall \alpha, \beta \in \mathbb{R}, (\alpha + \beta)\mathbf{x} = \alpha\mathbf{x} + \beta\mathbf{x}$
- (d) **Existence of Multiplicative Identity:**
 $\forall \mathbf{x} \in V, 1\mathbf{x} = \mathbf{x}$

Note It could be shown that the axiom imply the commutativity of in addition, namely $\forall \mathbf{x} \implies \mathbf{y} \in \mathbb{R}, \mathbf{x} + \mathbf{y} = \mathbf{y} + \mathbf{x}$

Example \mathbb{R}^n is a vector space over \mathbb{R} , where $\mathbf{x} = (x_1, x_2, \dots, x_n)$ and $\mathbf{y} = (y_1, y_2, \dots, y_n)$, then $\mathbf{x} + \mathbf{y} = (x_1 + y_1, x_2 + y_2, \dots, x_n + y_n)$ and $\alpha \mathbf{x} = (\alpha x_1, \alpha x_2, \dots, \alpha x_n)$

Theorem 1.1.2 (Cancellation, Part 1). Let V be a vector space and $\mathbf{x}, \mathbf{y}, \mathbf{z} \in V$, then:

$$\begin{aligned}\mathbf{x} + \mathbf{z} &= \mathbf{y} + \mathbf{z} \\ \mathbf{x} &= \mathbf{y}\end{aligned}$$

Proof.

$$\mathbf{x} + \mathbf{z} = \mathbf{y} + \mathbf{z}$$

From additive inverse we know that $-\mathbf{z}$ exists

$$(\mathbf{x} + \mathbf{z}) + (-\mathbf{z}) = (\mathbf{y} + \mathbf{z}) + (-\mathbf{z})$$

By order of addition we have:

$$\begin{aligned}\mathbf{x} + (\mathbf{z} + (-\mathbf{z})) &= \mathbf{y} + (\mathbf{z} + (-\mathbf{z})) \\ \mathbf{x} + \mathbf{0} &= \mathbf{y} + \mathbf{0}\end{aligned}$$

By additive identity we have:

$$\mathbf{x} = \mathbf{y}$$

□

Theorem 1.1.3 (Cancellation, Part 2). Let V be a vector space and $\mathbf{x}, \mathbf{y}, \mathbf{z} \in V$, then:

$$\begin{aligned}\mathbf{z} + \mathbf{x} &= \mathbf{z} + \mathbf{y} \\ \mathbf{x} &= \mathbf{y}\end{aligned}$$

To proof that, it would require the following proposition:

Lemma 1.1.4. Let V be a vector space and $\mathbf{z} \in V$, then $-\mathbf{z} + \mathbf{z} = \mathbf{0}$

Proof.

We know:

$$\begin{aligned}-\mathbf{z} + \mathbf{z} &= (-\mathbf{z} + \mathbf{z}) + \mathbf{0} \\ &= (-\mathbf{z} + \mathbf{z}) + (-\mathbf{z} + -(-\mathbf{z}))\end{aligned}$$

By the order of addition,

$$= -\mathbf{z} + (\mathbf{z} + (-\mathbf{z} + -(-\mathbf{z})))$$

Again, by the order of addition,

$$\begin{aligned}&= -\mathbf{z} + ((\mathbf{z} + (-\mathbf{z})) + -(-\mathbf{z})) \\ &= -\mathbf{z} + -(-\mathbf{z}) \\ &= \mathbf{0}\end{aligned}$$

□

1.1 Fundamental Properties

Now, to prove the part 2 of the Cancellation Theorem:

Proof.

$$\mathbf{z} + \mathbf{x} = \mathbf{z} + \mathbf{y}$$

From additive inverse we know that $-\mathbf{z}$ exists

$$-\mathbf{z} + (\mathbf{z} + \mathbf{x}) = -\mathbf{z} + (\mathbf{z} + \mathbf{y})$$

$$(-\mathbf{z} + \mathbf{z}) + \mathbf{x} = (-\mathbf{z} + \mathbf{z}) + \mathbf{y}$$

From above, we have $-\mathbf{z} + \mathbf{z} = 0$

$$0 + \mathbf{x} = 0 + \mathbf{y}$$

$$\mathbf{x} = \mathbf{y}$$

□

Lemma 1.1.5 (Inverse of an inverse). Let V be a vector space and $\mathbf{x} \in V$, then:

$$-(-\mathbf{x}) = \mathbf{x}$$

Proof. Assume $0, 0^*$ are the additive identity of V and $-\mathbf{x}, -\mathbf{x}^*$ are the additive inverse of \mathbf{x} . We have:

$$u + 0 = u + 0^*$$

By Cancellation Theorem, we have $0 = 0^*$. Thus, the additive identity is unique. Now, we have:

$$\mathbf{x} + -\mathbf{x} = 0$$

$$\mathbf{x} + -\mathbf{x}^* = 0$$

Thus, by the uniqueness of the additive inverse, we have:

$$\mathbf{x} + -\mathbf{x} = \mathbf{x} + -\mathbf{x}^*$$

By the Cancellation Theorem, we have:

$$-\mathbf{x} = -\mathbf{x}^*$$

Now, we have that the additive inverse is unique. Thus, $-(-\mathbf{x})$ must be unique and necessarily \mathbf{x} . □

Additional Results from Above

1. The additive identity is unique
2. The additive inverse is unique

Definiton 1.1.6 (Subtraction). Let V be a vector space and $\mathbf{x}, \mathbf{y} \in V$, then:

$$\mathbf{x} - \mathbf{y} \stackrel{\text{def}}{=} \mathbf{x} + -\mathbf{y}$$

Theorem 1.1.7 (Addition is Commutative). Let V be a vector space and $\mathbf{x}, \mathbf{y} \in V$, then:

$$\mathbf{x} + \mathbf{y} = \mathbf{y} + \mathbf{x}$$

Proof.

$$\mathbf{x} + \mathbf{y} =$$

□

1.2 Vector Subspace

Definiton 1.2.1 (Vector Subspace). Let V be a vector space and $W \subseteq V$, then W is a vector subspace of V if W is a vector space.

Theorem 1.2.2 (Subspace Test, I). Let V be a vector space over \mathbb{R} and $W \subseteq V$ with the usual addition and scalar multiplication, then W is a subspace of V iff for all $\mathbf{x}, \mathbf{y} \in W$ and $\alpha \in \mathbb{R}$:

1. **Closure Under Addition:**

$$\mathbf{x} + \mathbf{y} \in W$$

2. **Closure Under Scalar Multiplication:**

$$\alpha \mathbf{x} \in W$$

3. **Additive Identity:**

$$\mathbf{0} \in W$$

Proof. (\Rightarrow) Assume W is a subspace of V , then W is a vector space. Thus, the axioms of vector space are satisfied.

(\Leftarrow) Assume the three conditions are satisfied, then W is a vector space. Thus, W is a subspace of V . □

Definiton 1.2.3 (Null Space). Let V be a vector space and $A \in {}^m\mathbb{R}^{n1}$, then:

$$\text{null}(A) = \{\mathbf{x} \in {}^n\mathbb{R} \mid A\mathbf{x} = \mathbf{0}\} \quad (1)$$

is the null space of A , otherwise known as the **kernel** of A or the solution space of $A\mathbf{x} = \mathbf{0}$

We can use the Subspace Test I to show that the null space of a matrix is a subspace of ${}^n\mathbb{R}$.

1. **Existence of Additive Identity:**

The zero vector is in the null space of A as the trivial solution to the equation $A\mathbf{x} = \mathbf{0}$

2. **Closure Under Addition:**

Let $\mathbf{x}, \mathbf{y} \in \text{null}(A)$, then $A(\mathbf{x} + \mathbf{y}) = A\mathbf{x} + A\mathbf{y} = \mathbf{0} + \mathbf{0} = \mathbf{0}$. Thus, $\mathbf{x} + \mathbf{y} \in \text{null}(A)$. This holds since ${}^n\mathbb{R}$ is a vector space.

¹Same as $\mathbb{R}^{m \times n}$, The set of all $m \times n$ matrices with real entries

3. Closure Under Scalar Multiplication:

Let $\mathbf{x} \in \text{null}(A)$ and $\alpha \in \mathbb{R}$, then $A(\alpha\mathbf{x}) = \alpha A\mathbf{x} = \alpha\mathbf{0} = \mathbf{0}$. Thus, $\alpha\mathbf{x} \in \text{null}(A)$. This holds since ${}^n\mathbb{R}^m$ is a vector space under usual addition and scalar multiplication.

Theorem 1.2.4 (Subspace Test, II). Let V be a vector space over \mathbb{R} and $W \subseteq V$ with the usual addition and scalar multiplication, then W is a subspace of V iff for all $\mathbf{x}, \mathbf{y} \in W$ and $\alpha, \beta \in \mathbb{R}$:

1. $\alpha\mathbf{x} + \beta\mathbf{y} \in W$

Proof. (\Rightarrow) Assume W is a subspace of V , then W is a vector space. Thus, the axioms of vector space are satisfied.

(\Leftarrow) Assume the condition is satisfied, then W is a vector space. Thus, W is a subspace of V . \square

Definiton 1.2.5 (Intersection of Sets). Let A and B be sets, then:

$$A \cap B = \{x \mid x \in A \text{ and } x \in B\} \quad (2)$$

Definiton 1.2.6 (Union of Sets). Let A and B be sets, then:

$$A \cup B = \{x \mid x \in A \text{ or } x \in B\} \quad (3)$$

2 Linear combinations

Definiton 2.0.1 (Linear Combination). Let V be a vector space and $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n \in V$ and $\alpha_1, \alpha_2, \dots, \alpha_n \in \mathbb{R}$, then:

$$\alpha_1\mathbf{v}_1 + \alpha_2\mathbf{v}_2 + \dots + \alpha_n\mathbf{v}_n$$

is a linear combination of $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$

2.1 Linear Independence, Span, and Basis

Definiton 2.1.1 (Linear independence). Let V be a vector space and $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n \in V$ and $\alpha_1, \alpha_2, \dots, \alpha_n \in \mathbb{R}$. If and only if the equation:

$$\alpha_1\mathbf{v}_1 + \alpha_2\mathbf{v}_2 + \dots + \alpha_n\mathbf{v}_n = \mathbf{0}$$

has **only** the trivial solution $\alpha_1 = \alpha_2 = \dots = \alpha_n = 0$.

Then, $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ are said to be linearly independent; otherwise, they are linearly dependent.

Definiton 2.1.2 (Span). Let V be a vector space and $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n \in V$, then:

$$\text{Span}(\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n) = \{\alpha_1\mathbf{v}_1 + \alpha_2\mathbf{v}_2 + \dots + \alpha_n\mathbf{v}_n \mid \alpha_1, \alpha_2, \dots, \alpha_n \in \mathbb{R}\} \quad (4)$$

is the set of all linear combinations of $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$

2.2 Fundamental Theorem of Linear Algebra

Theorem 2.1.3 (Unique Representation). Let V be a vector space and $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n \in V$ and $\alpha_1, \alpha_2, \dots, \alpha_n \in \mathbb{R}/0$, and that they span V . For any $\mathbf{v}_{n+1} \in V$, if $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ are linearly independent, then the equation:

$$\alpha_1 \mathbf{v}_1 + \alpha_2 \mathbf{v}_2 + \dots + \alpha_n \mathbf{v}_n = \mathbf{v}_{n+1}$$

is the only way to express \mathbf{v}_{n+1} as a linear combination of $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$.

We can prove by contrapositive:

Proof. Assume that there exists another way to express \mathbf{v}_{n+1} as a linear combination of $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$, then:

$$\alpha_1 \mathbf{v}_1 + \alpha_2 \mathbf{v}_2 + \dots + \alpha_n \mathbf{v}_n = \beta_1 \mathbf{v}_1 + \beta_2 \mathbf{v}_2 + \dots + \beta_n \mathbf{v}_n$$

Rearranging the equation, we have:

$$(\alpha_1 - \beta_1) \mathbf{v}_1 + (\alpha_2 - \beta_2) \mathbf{v}_2 + \dots + (\alpha_n - \beta_n) \mathbf{v}_n = \mathbf{0}$$

Since $(\alpha_i - \beta_i)$ for $i = 1, 2, \dots, n$ are not all zero, then $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ are linearly dependent. Thus, the contrapositive is true. \square

Theorem 2.1.4 (Growing and Pruning). The following are the two theorems describe the relationship between linear independence and the span:

Growing Let V be a vector space and $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n \in V$ be linearly independent. If $\mathbf{v}_{n+1} \in V$ and $\mathbf{v}_{n+1} \notin \text{Span}(\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n)$, then $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n, \mathbf{v}_{n+1}$ are linearly independent.

Pruning Let V be a vector space and $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n \in V$. If $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ are linearly dependent, then there exists a \mathbf{v}_i such that $\mathbf{v}_i \in \text{Span}(\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_{i-1}, \mathbf{v}_{i+1}, \dots, \mathbf{v}_n)$.

Definiton 2.1.5 (Basis). Let V be a vector space and $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n \in V$. If $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ are linearly independent and $\text{Span}(\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n) = V$, then $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ is a basis of V .

2.2 Fundamental Theorem of Linear Algebra

Theorem 2.2.1 (Fundamental Theorem of Linear Algebra). Let V be a vector space and $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n \in V$. If $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ are linearly independent and $\text{Span}(\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n) = V$, then:

1. Any basis of V has the same number of elements.
2. Any linearly independent set of V has at most n elements.
3. Any spanning set of V has at least n elements.