

# Linear indepedence

A system of vectors is linearly independent  $\Leftrightarrow$  (some linear combination of the vectors is equal to the zero vector only has trivial solutions

$$\sum_{i=1}^n a_i \alpha_i = \theta \Leftrightarrow \{\alpha\}_1^n = 0$$

## Basis

Basis :

- let  $v$  be a vector space over a field  $\mathbf{F}$
- A system of vectors is a basis of  $v$  if
  - it is linearly independent
  - the span of the vectors is  $v$  (that is every vector  $a$  from  $v$  can be written as a linear combination of those vectors<sup>1</sup>)

**Let  $S$  be a finite subset of  $V$  whcih spans the whole space. Then there is a basis of  $V$  contained in  $S$ .**

Proof

It suffice to choose a linearly independent system

$a = \{a_1 \dots a_n\} \subset S \wedge S \subset \langle a \rangle$   
Because if

$\langle a_1 \dots a_n \rangle = \langle S \rangle$

If  $\langle a_1 \rangle \in S$ , we are done

Otherwise we can pick  $a_3$  from  $S - \langle a_1 - a_2 \rangle \in a_3 | S$  we obtain the required system

- A vector space  $v$  is called finite dimensional if there is a finite subset of vectors in  $v$  which spans the whole of  $v$

<sup>1</sup>The coefficients called coordinates can be determined uniquely

- **corollory** every finite dimensional space vector space has a basis

**All bases of a finite vector space have the same number of vectors<sup>2</sup>**

**Main result**

**Theorem** All basis of a finite dimensional vector space have he same number of vectors.

**Proof**

Let  $A$  and  $B$  be two basis of  $V$ . We need to show that they have the same cardinality and since  $B$  is linearly independent and the span of  $b$  is the whole space (**2 systems lemma**)

$$|A| \geq |B| \wedge |B| \geq |A|$$

**2 systems lemma**

- Let  $A = \{a_1 \dots a_n\}$   $B = \{b_1 \dots b_m\}$  be 2 systems of vectors in a vector space
  - Suppose  $B$  is linearly independent and  $B \subset \langle A \rangle$
  - Then  $n$  is greater than or equal to  $m$

**Proof**

**Assume on the contrary that  $n < m$**

- Let  $A_1 = [b_1, A]$  be the system  $A$  and adding the vector  $b_1$  from the left
  - $A_1$  is linearly dependent ( $b_1 \in \langle A \rangle$ )
- Let  $C_1$  denote the system obtained by removing any vector which is a linear combination of the preceeding vectors.
- This vector cannot be  $b_1$  ( **$B$  is linearly independent**)
- $|C_1| = n$
- $\langle C_1 \rangle = \langle A \rangle$

<sup>2</sup>This is the main result about vector spaces

- Let  $A_2$  denote the system obtained from  $C1$  obtained by adding the vector  $b_2$  from the left.  $A_2$  is linearly dependent because  $b_2$  belongs to the span of  $A$  and consequently  $C1$
- Let  $C2$  denote the system obtained from  $A2$  by removing any vector which is a linear combination of the preceding vectors.
- This vector cannot be  $b_2$  nor  $b_1$  (**because  $B$  is linearly independent**)
- $|C2| = n = \text{Continue in this process}$
- In  $n$  steps we obtain the system  $C_n = \{b_1 \dots b_n\} =$
- Contradiction But then  $b_{n+1}$  belongs to the span of a contradiction ( **$B$  is linearly independent**)<sup>3</sup>

### Dimension of a vector space

- Let  $V$  be a finite dimensional vector space
- $\dim$  of  $V$  is the number of vectors in a basis of  $V$

### Examples

$\mathbb{F}^n$

Let  $E$  be a system/set<sup>4</sup> of vectors  $\{e_i\}_{i=1}^n$

#### Where

$e_i$  is a vector whose  $i$ th coordinate is 1 with all other coordinates 0

$E$  is a basis of  $\mathbb{F}^n$ .

#### Proof

- $E$  is linearly independent (**No scalar multiple or sum of 0's is 1**)
- $\langle E \rangle = \mathbb{F}^n$ 
  - $\forall x \in \mathbb{F}^n \ x = (x_1, \dots, x_n)$
  - $\Rightarrow (x_1 e_1, \dots, x_n e_n) = x$

<sup>3</sup>Shouldn't this be a proof by induction?

<sup>4</sup>order doesn't matter

### Second example

- The coordinate space  $F_n[x]$  polynomials with a degree not exceeding  $n$
- The standard basis is  $\{1, x^2 \dots x^n\}$  the dimensions of this vector space is  $n+1$

### Third example

The space of 2 by 2 matrixes Standard basis is ones and zeros

## Coordinates and isomorphisms

Coordinates :

A set of coefficients that when multiplied by a basis result in a specific vector  $x$

Isomorph :

Two vector spaces are isomorphic if there is a bijection between them which preserves some important properties. Scalar multiplication and addition.

### Finding isomorphism transformation

If  $V$  is a vector space over a field  $\mathbb{F}$  and  $S$  is a basis of  $V \ \{s_1, \dots, s_n\}$ .

Then the coordinates of  $v \ v_{[s]} = \{\alpha_i\}_{i=1}^n$  are the system of coefficients which multiplied by  $S$  are equal to  $v$ , and is called the coordinate vector.

- If we have a new basis  $S' = \{s'_1 \dots s'_n\}$ 
  - Then we have new coordinates  $[x]_{s'} = \{\beta_j\}_{j=1}^n$
- **To find the isomorphism transformation**
- $x = \sum_{j=1}^n \beta_j s'_j$
- $s'_j = \sum_{i=1}^n \gamma_{ji} s_i$ 
  - Express the vectors in the new basis in terms of the old basis
- $= \sum_{j=1}^n \beta_j \left( \sum_{i=1}^n \gamma_{ji} s_i \right)$
- $= \sum_{i=1}^n s_i \left( \sum_{j=1}^n \beta_j \gamma_{ji} \right)$

$$\begin{aligned}
& \bullet = \sum_{i=1}^n \begin{pmatrix} s_{1i} \\ \vdots \\ s_{ji} \end{pmatrix} \left( \sum_{j=1}^n \gamma_{ji} \beta_i \right) \\
& \bullet = \sum_{i=1}^n \begin{pmatrix} s_{1i} \left( \sum_{j=1}^n \gamma_{ji} \beta_i \right) \\ \vdots \\ s_{ji} \left( \sum_{j=1}^n \gamma_{ji} \beta_i \right) \end{pmatrix} \\
& \bullet = \sum_{i=1}^n \begin{pmatrix} s_{1i} (\gamma_{1i} \dots \gamma_{ji}) \\ \vdots \\ s_{ji} (\gamma_{1i} \dots \gamma_{ji}) \end{pmatrix} \beta \\
& \bullet = \begin{pmatrix} \sum_{i=1}^n s_{1i} \gamma_{1i} \dots \sum_{i=1}^n \gamma_{ji} \gamma_{ji} \\ \vdots \\ \sum_{i=1}^n s_{ji} \gamma_{1i} \dots \sum_{i=1}^n \gamma_{ji} \end{pmatrix} \beta \\
& \bullet = \Gamma S \beta
\end{aligned}$$

• **Possibly with a transformation Check**

- Write as the product of matrix gamma and vector beta
- the matrix to the power of minus one will do the opposite processes.

## Examples for computing the transition matrix

- 
- Let  $S$  be the standard basis of the plane  $\mathbb{R}^2$
- Let  $S'$  be the basis of  $\mathbb{R}^2$  obtained by rotating the plane counterclockwise about the origin through an angle  $\theta$
- Find The transition matrix from the old matrix to the new basis
- 
- Draw a diagram
- form Triangle to new basis vectors
- Write the new basis as some of the old basis
- $e_1' = \cos \theta e_1 + \sin \theta e_2$
- $e_2' = -\sin \theta e_1 + \cos \theta e_2$
- Form matrix by taking the transpose of

- Suppose we are in  $F_u[x]$   $S$  is old(standard) basis  $s'$  is new basis  $1, x+a, (x+a)^2$  Find the transformation vector Transition matrix will be upper triangles of with columns  $nC_0$  down to  $nC_n$
- Third examples
- Solve the matrix equation
- Write  $A | B$  and find reduced row echelon form The result on the  $B$  side is the elementary matrix. where  $A$  and  $b$  are old and new written with matrices as columns

## Proof method works

The justification of the elementary row operations method is based on the following simple fact.

### lemma

let  $A$  be an  $m \times n$  matrix and let  $b$  be the matrix obtained from  $A$  from an elementary row operation. Then  $B$  is  $F \cdot A$  where  $F$  is the matrix obtained from the identity matrix of the identity matrix of order  $m$  by the same elementary row operation.

**Proof**  $F = I$   $F_1$  can be obtained by one elementary operation on  $F$   $F A$  the matrix  $a$  obtained by the same elementary row operation

Suppose we have  $n$  by  $2n$  matrix  $(A|B)$  and we apply operations  $\tau_1$  to  $\tau_n$  we claim that  $C A^{-1} = B$  let  $F_1$  to  $F_k$  be the matrices obtained from the elementary matrix obtained by the elementary row operations. then by the elementary row operations

lemma  $F_k$  to  $F_1 \dots F_1 A = E$

- $F_k \dots F_1 B = C$
- $F_k \rightarrow F_1 = A^{-1}$
- $C = A^{-1} B$

Non Standard Exercise not in exam suppose we are given a rectangular matrix whose entries are integers and we are allowed to multiply any row or any column by  $-1$ . Prove by using finitely many such operations we can reduce our matrix to a matrix such that whenever

we take a row or a column the sum of elements will be nonnegative. Produce an algorithm to do this.

- $0 \leq W \leq \dim V$
- pick a basis of  $W$  and extend it to a basis of  $V$

## Subspaces and direct sums

Let  $V$  be a vector space over field  $F$ .

$W$  is a subspace of  $V$  if

- $W$  is closed under vector addition.
- $W$  is closed under scalar multiplication
- every subspace is a vector space

Every vector space has at least 2 trivial subspaces and the whole space  $V$ . All other subspaces are called non trivial or proper

Examples

- $\mathbb{R}^3$
- Lines and planes through the origin
- The space of polynomials of degree not exceeding  $n$  is a subspace of all polynomials
- The set  $C[0, 1]$  of all continuous real valued functions defined on the unit interval is a subspace of all functions on the unit interval  $\{f: [0, 1] \rightarrow \mathbb{R}\}$  is the smallest subspace containing  $S$
- A  $m \times n$  matrix over a field  $F$  and consider  $Ax = 0$ 
  - the solutions of this equation form a subspace of  $F^n$

## Exercises

- Prove that for any subspace  $W_i \in V_i \in I$  the intersection of subspaces is always a subspace.
  - let  $x$  and  $y$  be any vectors from that intersection
  - each  $W_i$  is a subspace then for each  $i$   $x + y$  belongs to  $W_i$
  - Assuming that  $V$  is finite dimensional prove that for all subspaces  $W \subset V$  the dimension of  $W \geq 0$  and is less than or equal to the dimension of  $V$ . Furthermore the dimension of  $W$  is zero if and only if  $W$  is the zero vector

## Direct Sum

There are two operations which are direct sums and are analogous. The Cartesian cross with a new  $F$  and the addition of a vector not in the existing basis.

- Prove that  $\forall W_i \subset V \exists W_1 + \dots + W_n = x_1 + \dots + x_n | x_i \in W_i \forall i$
- $x, y = W_1 + W_n$  with  $x_i + x_n, y = y_1 + y_n, y_i \in W_i$
- then  $x + y = (x_i + y_i) + \dots \Leftrightarrow x + y \in W$
- The direct sum  $V_1$  plus in circle  $V_n$  is a space of  $f$  consisting of all  $n$ -tuples  $x_1$  to  $x_n$  where each  $x_i$  is from  $V_i$  and the operations are coordinate wise)
  - $x_1$  to  $x_n + (y_1$  to  $y_n) = x_1 + y_1 + \dots + x_n + y_n$
  - Let  $V$  be a vector space over a field  $F$  and let  $W_1$  to  $W_n$  be subspaces of  $V$ 
    - suppose that every vector  $x$  from  $V$  can be uniquely written as  $x = x_1 + \dots + x_n$  where each  $x_i$  is from  $W_i$
    - Then  $V$  is isomorphic to the direct sum of  $W_1$  circle plus  $W_n$
    - **Proof** An isomorphism is a bijection which preserves operations
    - define a mapping  $\phi$  from  $V$  to the direct sum by  $\phi(x)$  is a sum of  $n$  tuple  $x_1$  to  $x_n$  where  $x$  is  $x_1$  to  $x_n$  with  $x_i$  an element from  $W_i$
    - The image is this  $n$ -tuple
    - it is easy to check that  $\phi$  is one to one and a bijection and preserves operations and  $\phi(ax + by) = a\phi(x) + b\phi(y)$
    - What does this strong condition
    - +Prove that the following statements are equivalent.
      - 1) every vector  $x$  from  $V$  can be uniquely written as  $x = x_1 + \dots + x_n$  where each  $x_i$  is from  $W_i$  and
      - 2)  $V$  is the sum of all those subspaces the intersection of each  $W_i$  with the sum of the

rest of the subspaces =  $\{0\}$  for each  $i$  from 1 to  $n$

- 3) and  $w_{-1}$  intersection  $w_2$  is =  $[0]$  **Proof**  
 1 implies 2 The sum part is obvious and follows from the fact that every vector  $x$  from  $v$  can be written the sum form. Now to see that the second part of 2 holds let  $x \in w_i \cap \sum_{j \neq i} w_j$  write  $x = \sum_{j \neq i} x_j$  where  $x_j \in w_j$  for  $j \neq i$ . Define  $x_i$  from  $w_i$  by  $x_i = -x$ . Then the sum  $\sum_{i=1}^n x_i$  for  $i$  from 1 to  $n$  is the zero vector which is minus  $x$ .  $\sum_{i=1}^n x_i = -x \rightarrow nx = 0 = \theta$   $n$  times and so  $x = -x = \theta$ .  
**2 implies 1** That  $x$  can be written in this form follows from the fact that  $v$  is the sum of  $w_i$ .  
**Uniqueness**  $y_1 + x_1 z_n x_1 - y_1 = \theta$  show that  $z_i =$  is the sum minus  $z_j$  for all  $j \neq i$ . So  $z_i$  is a vector from  $w_i$  and  $w_i$  is in the sum of  $w_i$ .

it suffices to show that the row rank does not exceed the column rank of  $A$  (trivial taking the transpose) since the columns of  $C$  are linearly independent so there are only trivial solutions. Consequently row echelon form of  $C$  has  $k$  non-zero rows. Therefore we must have  $k$  linearly independent rows otherwise we would have a nontrivial solution. Pick  $k$  linearly independent rows of  $C$ . Then the columns  $c_{j1}$  to  $c_{jk}$  corresponding to  $b_{j1}$  to  $b_{jk}$  are linearly independent. Hence the column rank of  $A$  is greater than or equal to  $K$  since the row and column rank is equal they are called the rank of the matrix.

Prove that a system of linear equations  $Ax = b$  has a solution iff rank of the extended matrix  $A|b = \text{rank } A$ .

**Proof**  $ax = b$  has a solution iff  $b$  belongs to column space of  $A$  iff rank of  $ab$  is rank of  $A$ .

Find a basis of the solution space of a system of homogeneous equations

## Rank of a matrix

Let  $A$  be an  $m$  by  $n$  matrix in the field  $F$

Where the rows are vectors of  $F^n$  which is a subspace of  $F^n$  and the columns are vectors from  $F^m$  which is a subspace of  $F^m$ .

The dimension of the space is the row rank or column rank of the matrix.

Equivalently the row rank of  $A$  is the number of the vectors in the maximal linearly independent subsystem of vectors  $a_1$  to  $a_m$ . The column rank is identical.

It can be easily checked that elementary row operations do change the row rank. Elementary column operations do not change the column rank.

The reduced row echelon form of  $A$  produced by Gauss elimination, and  $A$  have the same row rank. The row rank of  $A$  is the number of non-zero rows in a row echelon form of  $A$ .

The row rank and the column rank are equal? This is the main result and this is the rank of the matrix.

## Linear Transformations

- Let  $V$  and  $W$  be vector spaces over the same field  $F$ .
- A mapping  $A : V \rightarrow W$  is a linear transformation if the following two axioms are satisfied
  - $A(x+y) = A(x) + A(y)$  for all  $x, y$  in  $V$
  - and scalar multiplication is preserved
- $A : V \rightarrow V$  is a linear operator
- $V \rightarrow F$  is a linear functional
- It follows from the axioms of a vector space that
  - $A(\theta) = \theta$ 
    - Proof
      - $A(\theta + \theta) = A(\theta) + A(\theta)$
      - $a + a = a$
      - $-a + a + a = -a + a$
      - $a = \theta$
- ii
  - $A(-x) = -A(x)$
  - $A(x) + (-A(x)) = 0$
  - $A(\theta) = \theta$
  - $A(-x) = -A(x)$

- $A(\sum \alpha_i x_i) = \sum \alpha_i A(x_i)$

Examples of linear transformations

- The rotation of the plane about the origin through by some angle  $\phi$  counterclockwise
- Proof is geometric
- 
- Projection of the plane onto any line through the origin
- Reflection
- Any vector  $x$
- Also the reflection of the plane by a line through the origin are linear operators
- Translation is not a linear operator
- Let  $A$  be any  $m$  by  $n$  matrix over a field  $F$  and define  $A$  from  $F^n$  to  $F^m$  by  $A$  of  $x$  is  $A(x)$
- then  $A$  is a linear transformation.
- In fact any Matrix multiplication is a linear transformation

**Differentiation of polynomials is a linear operation:**  $DF[x]f(x) \rightarrow f'(x) \in F[x]$

- where  $(\alpha_0 \alpha_2 x) = \alpha_1 + 2\alpha_2 x$
- Integration
- $C[a, b]f(x) \rightarrow \int_a^b f(x)dx \in \mathbb{R}$
- There are many antiderivatives of a given function (arbitrary constants)

## Linear operators II

- For every linear transformation  $A$  from  $V$  to  $W$
- The kernel is the set of vectors mapping to  $\theta$
- The image of  $A$  is the set of  $y$ s mapped to
- Both the kernel and the image are subspaces of  $V$  and the image of  $A$  is a subspace of  $W$  To see for example that the kernel is a subspace

- $x, y \in \ker A \implies A(x) = \theta, A(y) = \theta$

## Theorem

Assume that  $V$  is finite dimensional

Then the dimension of the kernel of  $A$  + the dimension of the image of  $A$  is the dimension of  $V$  Proof Pick a basis  $a_1, \dots, a_n$  in the kernel and extend it to a basis  $a_1, \dots, a_n, b_1, \dots, b_k \in V$  And so we claim that  $A(b_1) \rightarrow \dots, A(b_k)$  is a basis of the image of  $A$ .

- To see that the span of  $\langle A(b_1) \dots A(b_k) \rangle = \text{image } A$
- Then  $x \in V$  s.t.  $A(x) = y$
- Write  $x$  as  $\alpha_1 a_1 + \dots + \alpha_n a_n + \beta_1 b_1 + \dots + \beta_k b_k$
- Then  $y = A(x) = A(\alpha_1 a_1 + \dots + \alpha_n a_n + \beta_1 b_1 + \dots + \beta_k b_k)$
- $= 0 + \beta_1 A(b_1) + \dots + \beta_k A(b_k)$
- To see that  $A(b_1) \dots A(b_k)$  are linearly independent
- Consider an arbitrary linear combination of the  $A$ s
- As  $A$  is a linear combination take  $A$  of an arbitrary linear combination of  $b$
- All  $b$ s are members of the kernel of  $A$
- So the linear combination of  $b$ s can be expressed in the basis of  $\ker A$  which are  $a$ s
- so  $\alpha_1 a_1 + \dots + \alpha_n a_n = \theta$
- implies all  $\alpha$ s and  $\beta$ s must be zeros
- The  $\alpha$ s form an image of the kernel and the  $b$ s form an image of the kernel together they form a basis of the system
- Then the dimension of its solution space is  $n - \text{rank}(A)$  so

Proof Define  $A$  from  $F^n \rightarrow F^m$   $A(x) = Ax$  Then the kernel of this linear transformation is the solution space of our system And the image of  $A$  is the column space of our matrix Which is the rank of the matrix Then apply the theorem Suppose that the rank is  $r$

## Test The chapter vector spaces not including linear transformations

- Typical exercises
  - Suppose you have some vectors in a vector space check if the some vectors form a basis of that space and find the coordinates of that vector
  - Perform gauss elimination and if you get the identity matrix it is a basis and the coordinates of another vector is
  - **The transition matrix is from  $S$  to  $S'$**   
!!!!!!!
    - \*  $S|S'$  and perform gauss elimination to get  $E|T$
    - \* The coordinate of  $x$  is the new basis  $[x]_{S'}$   
 $= T\{x\}_S$
  - Prove simpler statement not two system lemma