

Linear Algebra I

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Abstract

The lecture note of Linear Algebra I by professor 余正道.

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Chapter 1

Vector Space

Lecture 1

1.1 Introduction to vector and vector space

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In high school, our vectors are in \mathbb{R}^2 and \mathbb{R}^3 , and we have define the addition and scalar multiplication of vectors.

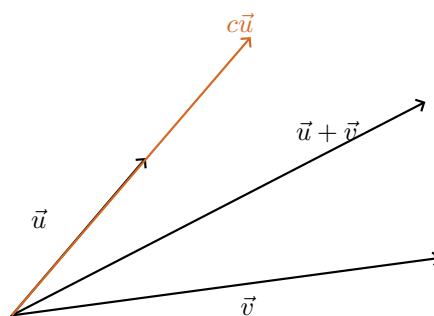


Figure 1.1: Vectors in \mathbb{R}^2

Example 1.1.1. $\mathbb{R}^n = \{(a_1, a_2, \dots, a_n \mid a_i \in \mathbb{R})\}$

With this type of space, we can define addition and multiplication as

$$(a_1, a_2, \dots, a_n) + (b_1, b_2, \dots, b_n) = \{a_1 + b_1, a_2 + b_2, \dots, a_n + b_n\}$$
$$\alpha \cdot (a_1, a_2, \dots, a_n) = (\alpha a_1, \alpha a_2, \dots, \alpha a_n)$$

Also, if we define a space:

Example 1.1.2. $V = \{\text{function } f : (a, b) \rightarrow \mathbb{R}\}$, where (a, b) is an open interval.

then this can also be a vector space after defining addition and multiplication.

Note 1.1.1. In a vector space, we have to make sure the existence of 0-element, which means $0(x) = 0$.

Now we give a more abstract example:

Example 1.1.3. Suppose S is any set, then define $V = \{\text{all functions from } S \text{ to } \mathbb{R}\}$

If we define $(f + g)(s) = f(s) + g(s)$ and $(\alpha \cdot f)(s) = \alpha \cdot f(s)$, and $0(s) = 0$, then this is also a vector space.

Put some linear conditions

Example 1.1.4. In \mathbb{R}^n , fix $\vec{a} = (a_1, a_2, \dots, a_n) \in \mathbb{R}^n$, if we define

$$W = \{(x_1, x_2, \dots, x_n) \in \mathbb{R}^n \mid a_1x_1 + a_2x_2 + \dots + a_nx_n = 0\},$$

then this is also a vector space.

However, if we have

$$W' = \{(x_1, \dots, x_n) \in \mathbb{R}^n \mid a_1x_1 + \dots + a_nx_n = 1\},$$

then this is not a vector space because it is not close.

Example 1.1.5. In $V = \{(a, b) \rightarrow \mathbb{R}\}$ or $W_1 = \{\text{polynomial defined on } (a, b)\}$, these are both vector space.

Remark 1.1.1. In the later course, we will learn that W_1 is a subspace of V .

Example 1.1.6. If we furtherly defined $W_1^{(k)} = \{\text{polynomial degree } \leq k\}$, then this is also a vector space.

Remark 1.1.2. $W_1^{(k)}$ is actually isomorphic to \mathbb{R}^{k+1} since

$$a_0 + a_1x + a_2x^2 + \dots + a_kx^k \leftrightarrow (a_0, a_1, a_2, \dots, a_n).$$

Example 1.1.7. $W_2 = \{\text{continuous function on } (a, b)\}$ and $W_3 = \{\text{differentiable functions}\}$ are also both vector spaces.

Example 1.1.8. $W_4 = \left\{\frac{d^2f}{dx^2} = 0\right\}$ and $W_5 = \left\{\frac{d^2f}{dx^2} = -f\right\}$ are both vector spaces.

Proof.

$$\begin{aligned} W_4 &= \{a_0 + a_1x\} \\ W_5 &= \{a_1 \cos x + a_2 \sin x\} \end{aligned}$$

⊛

1.2 Formal definition of vector spaces

1.2.1 Vector Spaces Over \mathbb{R}

Definition 1.2.1. Suppose V is a non-empty set equipped with

- addition: $V \times V \rightarrow V$, that is, given $u, v \in V$, defining $u + v \in V$
- scalare multiplication: $\mathbb{R} \times V \rightarrow V$, that is, given $\alpha \in \mathbb{R}$ and $v \in V$, we need to have $\alpha v \in V$

Also, we need some good properties or conditions

- For addition,
 - $u + v = v + u$
 - $(u + v) + w = u + (v + w)$
- There exists $0 \in V$ such that $u + 0 = u = 0 + u$

- Given $v \in V$, there exists $-v \in V$ such that $v + (-v) = 0 = (-v) + v$
- For scalar multiplication,
 - $1 \cdot v = v$ for all $v \in V$
 - $(\alpha\beta)v = \alpha \cdot (\beta v)$ for all $\alpha, \beta \in \mathbb{R}$ and $v \in V$.
- For addition and multiplication,
 - $\alpha(u + v) = \alpha u + \alpha v$
 - $(\alpha + \beta)u = \alpha u + \beta u$

Lecture 2

1.3 Vector Space over general field

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Now we introduce the concept of field.

Definition 1.3.1 (Field). A set F with $+$ and \cdot is called a **field** if

- $\alpha + \beta = \beta + \alpha$ and $(\alpha + \beta) + \gamma = \alpha + (\beta + \gamma)$.
- There exists $0 \in F$ such that $\alpha + 0 = 0 + \alpha = \alpha$.
- For $\alpha \in F$, there exists $-\alpha$ such that $\alpha + (-\alpha) = 0$.
- $\alpha\beta = \beta\alpha$ and $(\alpha\beta)\gamma = \alpha(\beta\gamma)$
- $\exists 1$ such that $1 \neq 0$ and $1 \cdot \alpha = \alpha$.
- For $\alpha \neq 0$, $\exists \alpha^{-1} \in F$ such that $\alpha\alpha^{-1} = 1$.
- $\alpha(\beta + \gamma) = \alpha\beta + \alpha\gamma$

Example 1.3.1. $\mathbb{Q} \subseteq \mathbb{R} \subseteq \mathbb{C}$ are all fields but \mathbb{Z} is not.

Example 1.3.2. $\{0, 1\}$ is also a field.

Now we know the concept of field, so we can make a vector space over a field.

Theorem 1.3.1 (Cancellation law). Suppose $v_1, v_2, w \in V$, a vector space, then if $v_1 + w = v_2 + w$, then $v_1 = v_2$.

Proof.

$$v_1 = v_1 + (w + (-w)) = (v_1 + w) + (-w) = (v_2 + w) + (-w) = v_2 + (w + (-w)) = v_2.$$

■

Theorem 1.3.2. The zero vector 0 is unique.

Proof. Suppose we have $0, 0'$ both zero vector, then for some $0 = 0 + 0' = 0'$.

■

Theorem 1.3.3. For any $v \in V$, $0 \cdot u = 0$.

Proof. $0 \cdot u = (0 + 0) \cdot u = 0 \cdot u + 0 \cdot u$, so $0 = 0 \cdot u$ by [cancellation law](#).

■

Theorem 1.3.4. $(-1) \cdot u = -u$.

Theorem 1.3.5. Given any $u \in V$ is unique, $-u$ is unique.

1.4 Subspaces

Definition 1.4.1 (subspace). Let V be a vector space. A non-empty subset $W \subseteq V$ is called a subspace of V if W is itself a vector space under $+$ and \cdot on V .

Example 1.4.1. $M_n(F) = \{n \times n \text{ matrix with entries in } F\}$ is a vector space, and

$$U_n(F) = \left\{ \begin{pmatrix} a_{11} & & & \\ 0 & a_{22} & & \\ \vdots & & \ddots & \\ 0 & \cdots & 0 & a_{nn} \end{pmatrix} \right\}$$

is a subspace of $M_n(F)$.

Proposition 1.4.1. Suppose V is a vector space, and $W \subseteq V$ is non-empty, then

W is a subspace \Leftrightarrow For $u, v \in W, \alpha \in F$, we have $u + v \in W$ and $\alpha \cdot u \in W$.

proof of \Rightarrow . Clear. ■

proof of \Leftarrow . First, we would want to check $0 \in W$, and we can pick any $u \in W$, and pick $\alpha = -1$, so we know $-u \in W$, and thus $0 = u + (-u) \in W$. ■

Corollary 1.4.1. If we want to check W is a subspace, we just need to check for $u, v \in W, \alpha \in F$, $u + \alpha v \in W$ or not.

1.5 Linear Combination

Definition 1.5.1 (Linear combination). Given $v_1, v_2, \dots, v_n \in V$, a linear combination of them is a vector of the form

$$\alpha_1 v_1 + \alpha_2 v_2 + \cdots + \alpha_n v_n.$$

Proposition 1.5.1. Given $v_1, v_2, \dots, v_n \in V$,

1. $W = \{\text{all linear combinations of } v_1, \dots, v_n\}$ is a subspace.
2. This subspace is the smallest subspace containing v_1, \dots, v_n . That is, if $W' \subseteq V$ is a subspace containing v_1, \dots, v_n , then $W \subseteq W'$.

Notation. $\text{span}\{v_1, v_2, \dots, v_n\} = \{\text{all linear combinations of } v_1, v_2, \dots, v_n\}$

1.6 Linearly independent

Definition. Now we talk about the linear dependence and linear independence.

Definition 1.6.1 (Linearly dependent). v_1, v_2, \dots, v_n are linearly dependent if

$$\alpha_1 v_1 + \alpha_2 v_2 + \dots + \alpha_n v_n = 0$$

for some $\alpha_1, \alpha_2, \dots, \alpha_n$ not all zeros.

Definition 1.6.2 (Linearly independent). v_1, v_2, \dots, v_n are called linearly independent if they are not linearly dependent.

Corollary 1.6.1. Say $\alpha_i \neq 0$, then $v_i \in \text{span}\{\hat{v}_1, \hat{v}_2, \dots, \hat{v}_k\}$ suppose the corresponding α_i of $\hat{v}_1, \dots, \hat{v}_k$ are not zeros.

Corollary 1.6.2. Linearly independent means if $\alpha_1 v_1 + \dots + \alpha_n v_n = 0$, then $\alpha_1 = \alpha_2 = \dots = \alpha_n = 0$.

Corollary 1.6.3. Linearly independent means if $\sum \alpha_i v_i = \sum \beta_i v_i$, then $\alpha_i = \beta_i$ for all i .

Example 1.6.1.

- $v \in V$ is linearly independent iff $v \neq 0$.
- $v, w \in V$ are linearly independent iff v is not a scalar of w and w is not a scalar of v .

Lemma 1.6.1. v_1, \dots, v_n are linearly independent iff $v_i \notin \text{span}\{v_1, \dots, v_{i-1}, v_{i+1}, \dots, v_n\}$.

1.7 Basis

Definition. We now talking about basis

Definition 1.7.1 (Basis). $B = \{v_1, v_2, \dots, v_n\}$ is called a basis of V if B spans V and B is linearly independent.

Definition 1.7.2 (Dimension). In this case, n is called the dimension of V , and denoted by $\dim V$.

Notation. $\text{span}\{v_1, v_2, \dots, v_n\} = \langle v_1, v_2, \dots, v_n \rangle$

Notation. $\text{span}(S) = \langle S \rangle$

Theorem 1.7.1. For any $v \in V$, it has a unique expression $v = \sum_{i=1}^n \alpha_i v_i$.

Lecture 3

As previously seen. A basis of a vector space V is a set $\{v_1, v_2, \dots, v_n\}$ that is linearly independent and simultaneously spans V . That is, suppose we have $\sum a_i v_i = 0$ for some scalars a_i , then $a_i = 0$ for all i . Also, we call the number n , the dimension of V .

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Example 1.7.1. Suppose we have $V = F^n = \{(\alpha_1, \alpha_2, \dots, \alpha_n) \mid \alpha_i \in F\}$, then we have a **standard basis**, which is

$$\begin{aligned} e_1 &= (1, 0, \dots, 0) \\ e_2 &= (0, 1, \dots, 0) \\ &\vdots \\ e_n &= (0, 0, \dots, 1) \end{aligned}$$

since $\{e_i\}_{i=1}^n$ is linearly independent and for every $\vec{a} = (a_1, \dots, a_n)$, we know

$$\vec{a} = \sum_{i=1}^n a_i e_i.$$

Example 1.7.2. Suppose

$$V = M_{n \times n}(F) = \left\{ \begin{pmatrix} \alpha_{11} & \alpha_{12} & \dots & \alpha_{1n} \\ \alpha_{21} & \ddots & & \alpha_{2n} \\ \vdots & & & \\ \alpha_{n1} & \dots & & \alpha_{nn} \end{pmatrix} \right\},$$

then we know

$$\{e_{ij}\}_{1 \leq i, j \leq n} = \begin{pmatrix} 0 & 0 & & \\ 0 & & & \\ & & 1 & \\ 0 & & & 0 \\ 0 & & & 0 \end{pmatrix},$$

where the 1 is in the i -th row and j -th column.

Theorem 1.7.2. Suppose V is a vector space, and $V = \langle v_1, v_2, \dots, v_n \rangle$ and $\{w_1, w_2, \dots, w_m\}$ is linearly independent, then $m \leq n$. Furthermore, one can make

$$\langle w_1, w_2, \dots, w_m, v_{m+1}, \dots, v_n \rangle = V$$

after rearrangement of v_1, \dots, v_n .

Proof. We can do induction on m . It is trivial that $m = 0$ is true. Suppose the statement holds for a fixed m with $m \leq n$. Let w_1, w_2, \dots, w_{m+1} be linearly independent. In particular, w_1, w_2, \dots, w_m is linearly independent.

Claim 1.7.1. $m + 1 \leq n$.

Proof. Otherwise, if $m + 1 > n$, then since $m \leq n$, so $m = n$. Hence, by induction hypothesis, we know $\langle w_1, w_2, \dots, w_m \rangle = V$. However, by [Lemma 1.7.1](#) and the note following it, we know

$$\{w_1, w_2, \dots, w_m\} \cup \{w_{m+1}\}$$

can not be linearly independent since $w_{m+1} \in V = \langle w_1, \dots, w_m \rangle$. ⊗

Now we know $m + 1 \leq n$. By induction hypothesis, we know

$$\langle w_1, w_2, \dots, w_m, v_{m+1}, \dots, v_n \rangle = V$$

Claim 1.7.2. One of v_{m+1}, \dots, v_n can be replaced by w_{m+1} .

Proof. Since

$$w_{m+1} = \sum_{i=1}^m \alpha_i w_i + \sum_{j=m+1}^n \beta_j v_j.$$

Trivially, one of $\beta_j \neq 0$, say $\beta_{m+1} \neq 0$. Check

$$\langle w_1, \dots, w_m, w_{m+1}, v_{m+2}, \dots, v_n \rangle = V.$$

⊛

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Corollary 1.7.1. If $\{v_1, v_2, \dots, v_n\}$ and $\{w_1, w_2, \dots, w_m\}$ are bases of V , then $n = m$.

Remark 1.7.1. Corollary 1.7.1 tells us $\dim V$ is well-defined, which means the size of the bases of a vector space is unique.

Corollary 1.7.2. Suppose $\dim V = n$, then if $\langle v_1, v_2, \dots, v_m \rangle = V$, then $m \geq n$. If $\{w_1, w_2, \dots, w_m\}$ is linearly independent, then $m \leq n$. Also, any $\{v_i\}_{i=1}^m$ with $m > n$ is linearly dependent.

Lemma 1.7.1. Suppose v_1, v_2, \dots, v_n is linearly independent. If $w \notin \langle v_1, v_2, \dots, v_n \rangle$, then

$$\{v_1, v_2, \dots, v_n, w\}$$

is linearly independent.

Proof. Suppose $\sum_{i=1}^n \alpha_i v_i + \alpha_{n+1} w = 0$, then if $\alpha_{n+1} = 0$, we know $\alpha_1 = \alpha_2 = \dots = \alpha_n = 0$ since $\{v_i\}_{i=1}^n$ is linearly independent. If $\alpha_{n+1} \neq 0$, then $w = \frac{1}{\alpha_{n+1}} \sum_{i=1}^n \alpha_i v_i \in \langle v_1, v_2, \dots, v_n \rangle$, which is a contradiction. ■

Note 1.7.1. The reverse of Lemma 1.7.1 is still correct and is trivial. That is, if $w \notin \{v_1, \dots, v_n\}$ and $\{v_1, v_2, \dots, v_n, w\}$ is linearly independent, then $\{v_1, \dots, v_n\}$ is linearly independent.

Corollary 1.7.3. If $W \subseteq V$ is a subspace of V , then $\dim W \leq \dim V$.

Proof. If $\dim V = n$, and $\{w_i\}_{i=1}^m$ is a basis of W , then this basis is linearly independent in V , which means $m \leq n$ by Theorem 1.7.2. ■

Corollary 1.7.4. If v_1, v_2, \dots, v_m is linearly independent, then $\{v_1, v_2, \dots, v_m\}$ forms a basis after adding some v_{m+1}, \dots, v_n to it.

Theorem 1.7.3 (Dual version). If $\langle v_1, v_2, \dots, v_n \rangle = V$, then $\{v_1, v_2, \dots, v_m\}$ forms a basis after rearrangement, where $m \leq n$.

Remark 1.7.2. Most of the time, we consider finite-dimensional vector spaces.

Remark 1.7.3 (Examples of ∞ -dim vector space).

•

$$V = \{\text{all polynomials over } F\} = F[x] = \{a_0 + a_1x + \dots + a_nx^n \text{ for some } n \text{ where } a_i \in F\}.$$

•

$$W = \{(a_0, a_1, \dots) \mid a_i \in \mathbb{R}\}.$$

Notice that

$$W' = \{\text{convergent sequence}\} \subseteq W.$$

and

$$W'' = l^2 = \left\{ (a_i) \mid \sum_{i=0}^{\infty} a_i^2 \text{ finite} \right\} \subseteq W'$$

Remark 1.7.4. We define $\dim \{0\} = 0$, which is the only vector space with dimension 0, and we define $\langle \emptyset \rangle = \{0\}$, which means \emptyset is the basis of $\{0\}$.

Note 1.7.2. We call a subspace $W \subsetneq V$ is proper.

1.8 More on subspaces

Theorem 1.8.1. If W_1 and W_2 are subspace of V , then $W_1 \cap W_2$ is a subspace.

Theorem 1.8.2. If W_1, W_2 are subspaces of V , then $W_1 + W_2$ is still a subspace of V .

Remark 1.8.1. If W_1, W_2 are subspaces of V , then $W_1 \cup W_2$ may not be a subspace. (See HW1).

Remark 1.8.2. In fact, $W_1 \cap W_2$ is the largest subspaces contained in W_1 and W_2 .

Remark 1.8.3. In fact, $W_1 + W_2$ is the smallest subspace containing both W_1 and W_2 .

Corollary 1.8.1. Suppose S is the index set, and for all $i \in S$, W_i is a subspace of V , then

$$\bigcap_{i \in S} W_i = \{v \in V \mid v \in W_i \forall i\}$$

is also a subspace of V .

Corollary 1.8.2. Suppose S is the index set, and for all $i \in S$, W_i is a subspace of V , then

$$\sum_{i \in S} W_i = \{w_{i_1} + w_{i_2} + \dots + w_{i_n} \text{ for some } i_j \in S\}$$

is also a subspace of V .

Proposition 1.8.1 (Dimension theorem). Suppose $W_1, W_2 \subseteq V$ are subspaces of V , then

$$\dim(W_1 + W_2) = \dim W_1 + \dim W_2 - \dim(W_1 \cap W_2).$$

Lecture 4

In calculus, $f : \mathbb{R} \rightarrow \mathbb{R}$ is called continuous if $f(\lim_{x \rightarrow a} x) = \lim_{x \rightarrow a} f(x)$.

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Definition 1.8.1 (Linear transformation). Suppose V, W are vector spaces over F . A function

$$\begin{aligned} T : V &\rightarrow W \\ v &\mapsto T(v) \end{aligned}$$

is called a linear transformation or a linear map if

$$T(u + v) = T(u) + T(v) \quad T(\alpha v) = \alpha T(v),$$

or equivalently,

$$T(\alpha u + v) = \alpha T(u) + T(v).$$

Corollary 1.8.3. Suppose T is a linear transformation, then

$$T\left(\sum_{i=1}^n \alpha_i u_i\right) = \sum_{i=1}^n \alpha_i T(u_i).$$

Example 1.8.1. Suppose $V = \{\text{functions from } (-1, 1) \text{ to } \mathbb{R}\}$, and define $T_a(f) = f(a)$, then T_a is a linear transformation.

Example 1.8.2. Consider the space of column vectors,

$$F^n = \left\{ \begin{pmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_n \end{pmatrix} \mid \alpha_i \in F \right\},$$

and define $A = (a_{ij}) \in M_{n \times n}(F)$ by

$$A = \begin{pmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & & \vdots \\ a_{m1} & \cdots & a_{mn} \end{pmatrix},$$

then if we have $T_A : F^n \rightarrow F^n$ where

$$\begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} \mapsto A \cdot \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix},$$

then T_A is a linear map.

Note 1.8.1.

$$\begin{pmatrix} \vdots \\ \alpha_{i1} & \cdots & \alpha_{in} \\ \vdots \end{pmatrix} \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} \vdots \\ \sum_{j=1}^n \alpha_{ij} x_j \\ \vdots \end{pmatrix}$$

Example 1.8.3. Consider row of vector space,

$$F^m = \{(\alpha_1, \dots, \alpha_m) \mid \alpha_i \in F\},$$

and $A \in M_{m \times n}(F)$, then if $T_A : F^m \rightarrow F^n$ where

$$T_A : u = (u_1, \dots, u_m) \mapsto (u_1, \dots, u_m) \cdot A$$

is a linear map.

Observe that a linear map $T : V \rightarrow W$ is determined by $T(v_i)$, where $\{v_1, \dots, v_n\}$ is a basis of V .

Proposition 1.8.2. Suppose $\{v_1, v_2, \dots, v_n\}$ is a basis of V , then pick any $w_1, \dots, w_n \in W$. Then there is a unique linear map $T : V \rightarrow W$ satisfying $T(v_i) = w_i$.

Proof. Since any $v \in V$ has a unique representation $v = \sum_{i=1}^n \alpha_i v_i$. Hence, for a linear map $T : V \rightarrow W$, and for any $v \in V$, we know

$$T(v) = T\left(\sum_{i=1}^n \alpha_i v_i\right) = \sum_{i=1}^n \alpha_i T(v_i) = \sum_{i=1}^n \alpha_i w_i.$$

Hence, if such map exists, then it must be unique. Now we have to show the existence of this map. Now if we define a map

$$T\left(\sum_{i=1}^n \alpha_i v_i\right) = \sum_{i=1}^n \alpha_i w_i,$$

then we can check this is a linear map. ■

Example 1.8.4. Suppose F^n is the span of column vectors, and $A \in M_{m \times n}(F)$, and define $T_A(v) = Av$, then we can check $T_A(e_i) = c_i$, where c_i is the i -th column of A . This is the linear map that sends e_i to $c_i \in F^m$. If we pick $c_1, c_2, \dots, c_n \in F^m$, then there is a unique map sending e_i to c_i . In fact, this map is

$$T_A : v \mapsto Av$$

, where the i -th column of A is c_i .

Definition. Given $T : V \rightarrow W$, where T is linear.

Definition 1.8.2 (Kernel). The kernel/nullspace of T is defined as

$$\ker(T) = \{v \in V \mid T(v) = 0\} \subseteq V.$$

Definition 1.8.3 (Image). The image/range of T is defined as

$$\text{Im}(T) = \{T(v) \mid v \in V\} \subseteq W.$$

Remark 1.8.4. Kernel and Image are subspaces.

Lecture 5

As previously seen. Given such a linear map $T : V \rightarrow W$, we define

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$$\ker T = T^{-1}(0) \quad \text{kernel/null space of } T$$

$$\text{Im } T = T(V) \quad \text{image/range of } T,$$

and $\ker T$ is a subspace of V , and $\text{Im } T$ is a subspace of W .

Definition. Now we define the nullity and rank of a linear map.

Definition 1.8.4 (nullity). The nullity of T is the number

$$\nu(T) = \dim \ker T.$$

Definition 1.8.5 (rank). The rank of T is the number $\text{rank } T = \dim \text{Im } T$.

Example 1.8.5. Suppose $T : F^n \rightarrow F^m$, where F^n is the column space of dimension n , then $T = T_A$ for a matrix $A \in M_{m \times n}(F)$ and $T_A(v) = Av$.

Proof. Suppose $A = (c_1, c_2, \dots, c_n)$, where c_i is the i -th column vector of A . Consider the standard basis $\{e_1, e_2, \dots, e_n\}$ of F^n , where e_i is the column vector with i -th position 1 and the other entries are all 0's. Then, $T_A(e_i) = c_i \in F^m$. Explicitly,

$$T_A \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = (c_1 \quad \dots \quad c_n) \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = x_1 c_1 + \dots + x_n c_n$$

since we know

$$\begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = \sum_i x_i e_i.$$

and $T_A(e_i) = c_i$. In this case,

$$\begin{aligned} \ker T_A &= \text{all linear relations among } c_1, \dots, c_n \subseteq F^n \\ \text{Im } T_A &= \text{span } \{c_1, \dots, c_n\} \subseteq F^m. \end{aligned}$$

If we want to solve $\ker T_A$, then we need to solve

$$0 = x_1 \begin{pmatrix} a_{11} \\ a_{21} \\ \vdots \\ a_{m1} \end{pmatrix} + x_2 \begin{pmatrix} a_{12} \\ a_{22} \\ \vdots \\ a_{m2} \end{pmatrix} + \dots + x_n \begin{pmatrix} a_{1n} \\ a_{2n} \\ \vdots \\ a_{mn} \end{pmatrix}.$$

Hence, we have to solve

$$\begin{cases} a_{11}x_1 + \dots + a_{1n}x_n = 0 \\ a_{21}x_1 + \dots + a_{2n}x_n = 0 \\ \vdots \\ a_{m1}x_1 + \dots + a_{mn}x_n = 0. \end{cases}$$

Given $A = (c_1, \dots, c_n)_{m \times n}$, then the column rank is $\dim \langle c_1, \dots, c_n \rangle$. If we rewrite $A = (r_1, \dots, r_m)^t$, where r_i is the i -th row of A , then the row rank is $\dim \langle r_1, r_2, \dots, r_m \rangle$. Since we can define $S_A : F^m \rightarrow F^n$, where

$$v = (x_1, \dots, x_m) \mapsto vA.$$

Remark 1.8.5. In fact, column rank is equal to row rank in a matrix, and we will prove it later.

⊛

Theorem 1.8.3 (rank and nullity theorem). Suppose $T : V \rightarrow W$ is a linear map, then

$$\nu(T) + \text{rank } T = \dim V.$$

Proof. Since $\ker T \subseteq V$, so take a basis $\{v_1, \dots, v_\nu\}$ of $\ker T$, and $\text{Im } T \subseteq W$, so take a basis $\{w_1, \dots, w_r\}$ of $\text{Im } T$. Take u_j s.t. $T(u_j) = w_j$.

Claim 1.8.1. $S = \{v_1, \dots, v_\nu, u_1, \dots, u_r\}$ forms a basis of V .

Proof. We first show that S is linearly independent. Suppose $\sum \alpha_i v_i + \sum \beta_j u_j = 0$. Apply T on it, we get

$$0 = \sum \alpha_i T(v_i) + \sum \beta_j T(u_j) = \sum \alpha_i T(v_i) + \sum \beta_j w_j = \sum \beta_j w_j.$$

However, $\{w_j\}$ is linearly independent, so $\beta_j = 0$ for all j . Now we know $\sum \alpha_i v_i = 0$, which means $\alpha_i = 0$ for all i , so S is linearly independent. Now we want to show $\langle S \rangle = V$. Given $v \in V$, we know $T(v) \in \text{Im } T$, and thus we can represent it as $T(v) = \sum \beta_j w_j$. We want to show

$$v = \sum \alpha_i v_i + \sum \beta_j u_j.$$

Thus, we want to show $v - \sum \beta_j u_j \in \ker T$, but note that

$$T\left(v - \sum \beta_j u_j\right) = T(v) - \sum \beta_j w_j = \sum \beta_j w_j - \sum \beta_j w_j = 0,$$

so we're done, and thus we have

$$v - \sum \beta_j u_j = \sum \alpha_i v_i$$

for some α_i 's, and we're done. ⊗

Hence, $\dim V = |S| = \nu T + \text{rank } T$. ■

Remark 1.8.6. If $\dim V > \dim W$, then $\nu(T) > 0$. Since, $\text{rank } T \leq \dim W$, so if $\dim V > \dim W$, then we have $\nu(T) = \dim V - \text{rank } T \geq \dim V - \dim W > 0$.

As previously seen. A map $f : X \rightarrow Y$ is called one-to-one or 1-1 or injective if $f(x_1) = f(x_2)$ implies $x_1 = x_2$. f is called onto, surjective if $f(X) = Y$. f is called bijective if it is both 1-1 and onto. In this case, there is the inverse map $f^{-1} : Y \rightarrow X$ with $y \mapsto x$ if $f(x) = y$.

Proposition 1.8.3. Let $T : V \rightarrow W$ be linear, then T is injective iff $\ker T = \{0\}$.

Proof.

(\Rightarrow) If $v \in \ker T$, then since $T(0) = 0$, so $v = 0$.

(\Leftarrow) If $T(v_1) = T(v_2)$, then $T(v_1 - v_2) = 0$, which means $v_1 - v_2 \in \ker T = \{0\}$, so $v_1 = v_2$, which means T is linear. ■

Proposition 1.8.4. If $T : V \rightarrow W$ is a linear map, and if b is a basis of V , then T is injective if and only if $T(b)$ is linearly independent.

Proof.

(\Rightarrow) Suppose v_1, v_2, \dots, v_n is a basis of V and we want to show $T(v_1), \dots, T(v_n)$ is linearly inde-

pendent. Suppose $\sum \alpha_i T(v_i) = 0$, then $T(\sum \alpha_i v_i) = 0$, so $\sum \alpha_i v_i = 0$, and thus $\alpha_i = 0$ for all i .

(\Leftarrow) T sends one particular basis v_1, \dots, v_n to a linearly independent set. We want to show $\ker T = \{0\}$. Suppose $v \in \ker T$, then if $v = \sum \alpha_i v_i$, we have

$$0 = T\left(\sum \alpha_i v_i\right) = \sum \alpha_i T(v_i),$$

but since $\{T(v_i)\}$ is linearly independent, so $\alpha_i = 0$ for all i , which means $v = 0$. ■

Proposition 1.8.5. If $T : V \rightarrow W$ is a linear map, then TFAE

- (a) T is surjective
- (b) T sends any basis to a generating set.
- (c) T sends one basis to a generating set.

Theorem 1.8.4 (isomorphism). Suppose $T : V \rightarrow W$ is linear and bijective, then there is the inverse map $T^{-1} : W \rightarrow V$, and T^{-1} is also linear. In this case, $T : V \rightarrow W$ is called an isomorphism.

Definition 1.8.6. If T is both injective and surjective, then T is an isomorphism.

Remark 1.8.7. If there is an isomorphism from V to W , we say V is isomorphic to W , or V and W are isomorphic.

Example 1.8.6 (Coordinates). If $\dim V = n$, then V is isomorphic to F^n , we write $V \simeq F^n$.

Proof. In fact, given an order basis $B = \{v_1, \dots, v_n\}$ of V , then we know $v = \sum_{i=1}^n \alpha_i v_i$, where

$$v = \sum_{i=1}^n \alpha_i v_i \mapsto [v]_B = \begin{pmatrix} \alpha_1 \\ \vdots \\ \alpha_n \end{pmatrix},$$

and this is a bijection. Note that this map is well-defined since any v has unique coordinate under B . Hence, we have $v_i \mapsto [v_i]_B = e_i$. ⊗

Hence, if $T : V \rightarrow W$, and we know $V \simeq F^n$ and $W \simeq F^m$, and we know there is a matrix sends F^n to F^m , called $[T]_{B'}^B$, and we can use it to represent the transformation from V to W , which is T .

Exercise 1.8.1. $T^{-1}(w_1 + w_2) = T^{-1}(w_1) + T^{-1}(w_2)$.

Proof. Suppose $T(v_3) = w_1 + w_2$, we want to show $v_3 = v_1 + v_2$. Hence, we need to check

$$w_1 + w_2 = T(T^{-1}(w_1) + T^{-1}(w_2)) = T(T^{-1}(w_1)) + T(T^{-1}(w_2)) = w_1 + w_2,$$

which is true. ■

Lecture 6

As previously seen. T is called an isomorphism if T is both injective and surjective.

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Proposition 1.8.6. Suppose $\dim V = \dim W = n$, then TFAE

- (i) T is an isomorphism.
- (ii) T is injective.
- (iii) T is surjective.
- (iv) T sends any basis of V to a basis of W .
- (v) T sends one basis to a basis.

Example 1.8.7. Suppose $A \in M_{m \times n}(F)$, say $A = (c_1, c_2, \dots, c_n)$, then T_A is injective if and only if $\{c_1, \dots, c_n\}$ is linearly independent. (which means $n \leq m$).

Proof. Since $T_A(e_i) = c_i$ and $\{e_i\}_{i=1}^n$ forms a basis. *

Example 1.8.8. Following the last example, T_A is surjective if and only if $\{c_1, c_2, \dots, c_n\}$ spans W . (which means $n \geq m$).

1.9 Space of linear maps

Consider

$$\{f : V \rightarrow W\},$$

and then we can define addition and multiplication by

$$(f + g)(v) = f(v) + g(v) \quad (\alpha \cdot f)(v) = \alpha f(v).$$

Hence, we know it is a vector space. Now if we collect all linear maps, say

$$\mathcal{L}(V, W) = \{\text{linear } T : V \rightarrow W\}.$$

Observe that $\mathcal{L}(V, W)$ is a vector space since we can similarly define the addition and multiplication.

Now if we have U, V, W , three vector spaces, and $f : U \rightarrow V$ is a linear map, then if we define a map

$$\begin{aligned} R_f : \mathcal{L}(V, W) &\rightarrow \mathcal{L}(U, W) \\ T &\mapsto T \circ f, \end{aligned}$$

then this map is linear. Similarly,

$$\begin{aligned} L_f : \mathcal{L}(W, U) &\rightarrow \mathcal{L}(W, V) \\ T &\mapsto f \circ T, \end{aligned}$$

then this is also a linear map.

Note 1.9.1. We just need to check something like

$$R_f(T + S) = R_f(T) + R_f(S) \quad R_f(\alpha T) = \alpha R_f(T).$$

Now if we consider

$$\begin{aligned} \mathcal{L}(V, W) \times \mathcal{L}(U, V) &\rightarrow \mathcal{L}(U, W) \\ (T, S) &\mapsto T \circ S, \end{aligned}$$

then this is also a linear map.

Example 1.9.1. $\mathcal{L}(F^n, F^m) = M_{m \times n}(F)$.

Proof. Check that

$$T_A + T_B = T_{A+B}.$$

Note 1.9.2. More precisely, they are isomorphic, that is, $\mathcal{L}(F^n, F^m) \cong M_{m \times n}(F)$.

⊛

Example 1.9.2. Consider

$$\mathcal{L}(F^n, F^m) \times \mathcal{L}(F^p, F^n) \rightarrow \mathcal{L}(F^p, F^m),$$

we know this is a linear map, and by [Example 1.9.1](#), we know

$$M_{m \times n}(F) \times M_{n \times p}(F) \rightarrow M_{m \times p}(F)$$

is a linear map.

Proof. Check

$$(T_A \circ T_B)(v) = T_{AB}(v) \Leftrightarrow A(Bv) = (AB)(v).$$

⊛

Definition 1.9.1. We call

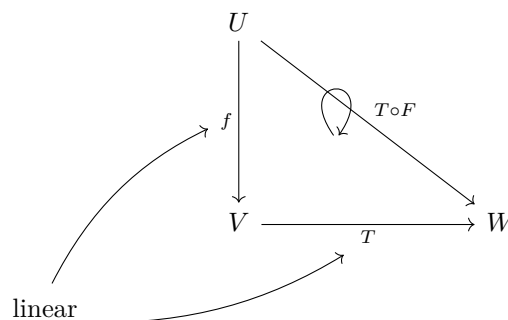
$$V \cong F^n$$

a basic isomorphisms if $\dim V = n$.

Corollary 1.9.1. $\mathcal{L}(F^n, F^m) \cong M_{m \times n}(F)$.

Remark 1.9.1. If you change F^n to V and F^m to W , then this is also correct since $F^n \cong V$ and $F^m \cong W$. (We suppose $\dim V = n$ and $\dim W = m$.)

Lecture 7



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There is a special case,

$$\mathcal{L}(V, V) := \mathcal{L}(V) = \{\text{linear } T : V \rightarrow V\},$$

which is the space of linear operators on V .

Now consider linear $T_A : F^n \rightarrow F^m, T_B : F^p \rightarrow F^m$, then we can define a map $T_{AB} = T_A \circ T_B$, and it will be a linear map.

$$\begin{array}{ccc}
 F^p & & \\
 \downarrow T_B & \searrow T_A \circ T_B = T_{AB} & \\
 F^n & \xrightarrow{T_A} & F^m
 \end{array}$$

Also, note that T_A, T_B corresponds to two matrices A, B , respectively, and it turns out that T_{AB} corresponds to the matrix AB . (Check)

Hence, $\mathcal{L}(F^n) = M_n(F)$.

A matrix P is called invertible if T_P is bijective. In this case,

$$\begin{array}{ccc}
 F^n & \xrightarrow{T_P} & F^m \\
 & \xleftarrow{T_Q} &
 \end{array}$$

Hence, there exists $Q \in M_n(F)$ s.t. $QP = PQ = I_n$ since we know $T_P \circ T_Q = T_Q \circ T_P = I$.

Thus, we have

$$P = (c_1, c_2, \dots, c_n) \text{ invertible} \Leftrightarrow \{c_1, \dots, c_n\} \text{ is a basis.}$$

by [Proposition 1.8.6](#).

1.10 Map/matrix correspondence

$$\begin{array}{ccc}
 V & \xrightarrow{T} & W \\
 \downarrow [\cdot]_B & \circlearrowleft & \downarrow [\cdot]_{B'} \\
 F^n & \xrightarrow{\text{What is this?}} & F^m
 \end{array}$$

Take an ordered basis $B = \{v_1, v_2, \dots, v_n\}$ and $B' = \{w_1, \dots, w_m\}$, and says

$$T(v_j) = \sum_{i=1}^m \alpha_{ij} w_i \mapsto \begin{pmatrix} \alpha_{1j} \\ \vdots \\ \alpha_{mj} \end{pmatrix}.$$

Now consider the matrix

$$A = (\alpha_{ij}) = ([T(v_1)]_{B'}, [T(v_2)]_{B'}, \dots),$$

and then we called A the matrix of T relative to B and B' . (matrix representative of T), and we denote this by $[T]_{B'}^B$.

Theorem 1.10.1.

$$[T(v)]_{B'} = [T]_{B'}^B [v]_B.$$

Theorem 1.10.2. We have $[\cdot]_{B'}^B : \mathcal{L}(V, W) \rightarrow M_{m \times n}(F)$, and this matrix representative $[\cdot]_{B'}^B$ is an isomorphism, which means

- $[T + S]_{B'}^B = [T]_{B'}^B + [S]_{B'}^B$.
- It is bijective.

Corollary 1.10.1. if $\dim V = n$ and $\dim W = m$, then

$$\dim(\mathcal{L}(V, W)) = \dim V \cdot \dim W.$$

Theorem 1.10.3.

$$[T]_{B'}^B [S]_B^{B''} = [T \circ S]_{B'}^{B''}.$$

$$\begin{array}{ccccc}
 & & V & \xrightarrow{\quad} & W \\
 & & \downarrow & & \downarrow \\
 v_j & & F^n & \xrightarrow{\quad} & F^m \\
 \uparrow & & & & \\
 e_j & \xrightarrow{\quad} & c_j = (\alpha_{1j}, \dots, \alpha_{mj})^t & & \sum_{i=1}^n \alpha_{ij} w_i
 \end{array}$$

Special case:

$$\mathcal{L}(V) \rightarrow M_n(F).$$

Take an ordered basis $B = \{v_1, \dots, v_n\}$. If $T \in \mathcal{L}(V)$, then we can define $[T]_B = [T]_B^B$.

Corollary 1.10.2. Given $T : V \rightarrow W$. There are $B = \{v_1, \dots, v_n\}$ and $B' = \{w_1, \dots, w_m\}$ where B is a basis of V and B' is a basis of W and

$$[T]_{B'}^B = \begin{pmatrix} I_p & 0 \\ 0 & 0 \end{pmatrix},$$

where $p = \text{rank}(T)$.

Proof. We can let $B = \{v_1, \dots, v_r, v_{r+1}, \dots, v_n\}$, where $\{v_{r+1}, \dots, v_n\}$ is a basis of $\ker T$ and $T(v_1), \dots, T(v_r)$ is a basis of $\text{Im}(T)$, (Recall the proof in [Theorem 1.8.3](#)), then we can let $B' = \{T(v_1), \dots, T(v_r), \dots\}$. ■

Example 1.10.1. Suppose $V = \{\text{polynomials with degree} \leq k\}$ and W is the space of polynomials with degree $\leq k+1$, then if $T : V \rightarrow W$ and $p(x) \mapsto \int_0^x p(t) dt$, then we know an ordered basis $B = \{1, x, x^2, \dots, x^k\}$ and $B' = \{1, x, x^2, \dots, x^{k+1}\}$, and then

$$[T]_{B'}^B = \begin{pmatrix} 0 & 0 & & & \\ 1 & 0 & & & \\ 0 & \frac{1}{2} & & & \\ \vdots & 0 & \ddots & & 0 \\ 0 & 0 & & \frac{1}{k+1} & \end{pmatrix}.$$

Example 1.10.2. Suppose V is the space of polynomials of degree $\leq k$, and $B = \{1, x, x^2, \dots, x^k\}$, and $B' = \{1, y, y^2, \dots, y^k\}$ with $y = x - 1$. Then, if T is the identity transformation, note that

$$x^j = (y+1)^j = 1 + j \cdot y + \binom{j}{2} y^2 + \dots + \binom{j}{j} y^j.$$

Hence, we have

$$[T]_{B'}^B = \begin{pmatrix} \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} & \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} & \begin{pmatrix} 2 \\ 2 \\ 2 \end{pmatrix} & \dots \\ 0 & 0 & 0 & \dots \\ \vdots & \vdots & \vdots & \ddots \\ 0 & 0 & 0 & \dots \end{pmatrix}$$

Question. Given V , and B, B' are ordered basis, then what is the relation between $[v]_B$ and $[v]_{B'}$?

Answer. Change of bases.

⊛

Corollary 1.10.3.

$$[id]_{B'}^B [v]_B = [v]_{B'}.$$

Corollary 1.10.4.

$$[id]_{B'}^B [id]_B^{B'} = [id]_{B'}^{B'}.$$

Corollary 1.10.5. Given any $A \in M_{m \times n}(F)$. There are invertible matrices $P \in M_m(F)$ and $Q \in M_n(F)$ s.t.

$$PAQ = \begin{pmatrix} I_p & 0 \\ 0 & 0 \end{pmatrix},$$

where p is the row rank of A .

Proof. Suppose $A = [T]_B^{B'}$, and by [Corollary 1.10.2](#), we know there exists b, b' s.t. $[T]_b^{b'}$ is the matrix we want, then we can let $Q = [id]_{b'}^{B'}$ and $P = [id]_B^b$, and we're done. ■

Appendix