# 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

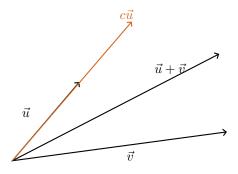


Figure 1.1: Vectors in  $\mathbb{R}^2$ 

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

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

$$W = \{(x_1, x_2, \dots, x_n) \in \mathbb{R}^n \mid a_1 x_1 + a_2 x_2 + \dots + a_n x_n = 0\},\,$$

then this is also a vector space.

However, if we have

$$W' = \{(x_1, \dots, x_n) \in \mathbb{R}^n \mid a_1 x_1 + \dots + a_n x_n = 1\},$$

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

**Example 1.1.5.** In  $V = \{(a, b) \to \mathbb{R}\}$  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

$$a_0 + a_1 x + a_2 x^2 + \dots + a_k x^k \leftrightarrow (a_0, a_1, a_2, \dots, a_n).$$

**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.**  $W_4 = \left\{ \frac{\mathrm{d}^2 f}{\mathrm{d}x^2} = 0 \right\}$  and  $W_5 = \left\{ \frac{\mathrm{d}^2 f}{\mathrm{d}x^2} = -f \right\}$  are both vector spaces.

Proof.

$$W_4 = \{a_0 + a_1 x\}$$
  
 
$$W_5 = \{a_1 \cos x + a_2 \sin x\}$$

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# 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:  $V \times V \to V$ , that is, given  $u, v \in V$ , defining  $u + v \in V$
- scalare multiplication:  $\mathbb{R} \times V \to V$ , that is, given  $\alpha \to \mathbb{R}$  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

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- 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

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 filed, 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  $v_1, v_2, \ldots, v_n \in V$ , a linear combination of them is a vector of the form

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

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

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

**Notation.** 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).  $v_1, v_2, \ldots, v_n$  are linearly dependent if

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

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

**Definition 1.6.2** (Linearly independent).  $v_1, v_2, \ldots, v_n$  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  $\alpha_i$  of  $\hat{v_1}, \dots, \hat{v_k}$  are not zeros.

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

**Corollary 1.6.3.** Linearly independent meeans 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.**  $v_1, \ldots, v_n$  are linearly independent iff  $v_i \notin \text{span}\{v_1, \ldots, v_{i-1}, v_{i+1}, \ldots, v_n\}$ .

## 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.** span  $\{v_1, v_2, ..., v_n\} = \langle v_1, v_2, ..., v_n \rangle$ 

Notation. 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  $\{v_1, v_2, \ldots, v_n\}$  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

$$e_1 = (1, 0, \dots, 0)$$
  
 $e_2 = (0, 1, \dots, 0)$   
 $\vdots$   
 $e_n = (0, 0, \dots, 1)$ 

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

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

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  $m \leq n$ . Furtheremore, one can make

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

after rearrangement of  $v_1, \ldots, v_n$ .

**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  $w_1, w_2, \ldots, w_{m+1}$  be linearly independent. In particular,  $w_1, w_2, \ldots, w_m$  is linearly independent.

#### Claim 1.7.1. $m+1 \le n$ .

**Proof.** Otherwise, if m+1>n, then since  $m \le n$ , so m=n. Hence, by induction hypothesis, we know  $\langle w_1, w_2, \ldots, w_m \rangle = V$ . 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  $v_{m+1}, \ldots, v_n$  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

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

\*

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  $\langle v_1, v_2, \ldots, v_m \rangle = V$ , then  $m \geq n$ . If  $\{w_1, w_2, \ldots, w_m\}$  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  $v_1, v_2, \ldots, v_n$  is linearly independent. If  $w \notin \langle v_1, v_2, \ldots, v_n \rangle$ , then

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

is linearly independent.

**Proof.** Suppose  $\sum_{i=1}^{n} \alpha_i v_i + \alpha_{i+1} w = 0$ , then if  $\alpha_{i+1} = 0$ , we know  $\alpha_1 = \alpha_2 = \cdots = \alpha_n = 0$  since  $\{v_i\}_{i=1}^n$  is linearly independent. If  $\alpha_{i+1} \neq 0$ , then  $w = \frac{1}{\alpha_{i+1}} \sum_{i=1}^n \alpha_i v_i \in \langle v_1, v_2, \dots, v_n \rangle$ , 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  $m \le n$  by Theorem 1.7.2.

Corollary 1.7.4. If  $v_1, v_2, \ldots, v_m$  is linearly independent, then  $\{v_1, v_2, \ldots, v_m\}$  forms a basis after adding some  $v_{m+1}, \ldots, v_n$  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  $\infty$ -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  $\langle \varnothing \rangle = \{0\}$ , which means  $\varnothing$  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,  $f: \mathbb{R} \to \mathbb{R}$  is called continuous if  $f(\lim_{x\to a} x) = \lim_{x\to a} f(x)$ .

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

$$T: V \to W$$
  
 $v \mapsto T(v)$ 

is called a linear transformation or a linear map if

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

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

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

then if we have  $T_A: F^n \to F^m$  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.

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

**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  $T_A : F^m \to F^n$  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  $T: V \to W$  is determined by  $T(v_i)$ , where  $\{v_1, \ldots, v_n\}$  is a basis of V.

**Proposition 1.8.2.** Suppose  $\{v_1, v_2, \ldots, v_n\}$  is a basis of V, then pick any  $w_1, \ldots, w_n \in W$ . Then there is a unique linear map  $T: V \to W$  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  $T: V \to W$ , 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  $c_1, c_2, \ldots, c_n \in F^m$ , 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  $T: V \to W$ , 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

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

Remark 1.8.4. Kernel and Image are subspaces.

### Lecture 5

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

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$$\ker T = T^{-1}(0)$$
 kernel/null space of  $T$   
 $\operatorname{Im} T = T(V)$  image/range of  $T$ ,

and  $\ker T$  is a subspace of V, and  $\operatorname{Im} T$  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 rank  $T = \dim \operatorname{Im} T$ .

**Example 1.8.5.** Suppose  $T: F^n \to F^m$ , 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  $A = (c_1, c_2, ..., c_n)$ , where  $c_i$  is the *i*-th column vector of A. Consider the standard basis  $\{e_1, e_2, ..., e_n\}$  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,

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

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,

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

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  $A = (c_1, \ldots, c_n)_{m \times n}$ , then the column rank is  $\dim \langle c_1, \ldots, c_m \rangle$ . If we rewrite  $A = (r_1, \ldots, r_m)^t$ , where  $r_i$  is the *i*-th row of A, then the row rank is  $\dim \langle r_1, r_2, \ldots, r_m \rangle$ . Since we can define  $S_A : F^m \to F^n$ , 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  $T: V \to W$  is a linear map, then

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

**Proof.** Since  $\ker T \subseteq V$ , so take a basis  $\{v_1, \ldots, v_{\nu}\}$  of  $\ker T$ , and  $\operatorname{Im} T \subseteq W$ , so take a basis  $\{w_1, \ldots, w_r\}$  of  $\operatorname{Im} T$ . 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  $\alpha_i$ 's, and we're done.

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

**Remark 1.8.6.** If dim  $V > \dim W$ , then  $\nu(T) > 0$ . Since, rank  $T \le \dim W$ , so if dim  $V > \dim W$ , then we have  $\nu(T) = \dim V - \operatorname{rank} T \ge \dim V - \dim W > 0$ .

As previously seen. A map  $f: X \to Y$  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  $f^{-1}: Y \to X$  with  $y \mapsto x$  if f(x) = y.

**Proposition 1.8.3.** Let  $T: V \to W$  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  $T: V \to W$  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  $v_1, v_2, \ldots, v_n$  is a basis of V and we want to show  $T(v_1), \ldots, T(v_n)$  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  $v_1, \ldots, v_n$  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  $T: V \to W$  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  $T: V \to W$  is linear and bijective, then there is the inverse map  $T^{-1}: W \to V$ , and  $T^{-1}$  is also linear. In this case,  $T: V \to W$  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  $T: V \to W$ , 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  $\{c_1, c_2, \ldots, c_n\}$  spans W. (which means  $n \geq m$ ).

## 1.9 Space of linear maps

Consider

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

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

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

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  $f: U \to V$  is a linear map, then if we define a map

$$R_f: \mathcal{L}(V, W) \to \mathcal{L}(U, W)$$
  
 $T \mapsto T \circ f,$ 

then this map is linear. Similarly,

$$L_f: \mathcal{L}(W, U) \to \mathcal{L}(W, V)$$
  
 $T \mapsto f \circ T,$ 

then this is also a linear map.

Note 1.9.1. We just need to check something like

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

Now if we consider

$$\mathcal{L}(V, W) \times \mathcal{L}(U, V) \to \mathcal{L}(U, W)$$
  
 $(T, S) \mapsto T \circ S,$ 

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

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

we know this is a linear map, and by Example 1.9.1, we know

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

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

$$V\cong F^n$$

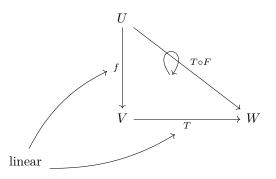
a basic isomorphisms if  $\dim V = n$ .

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



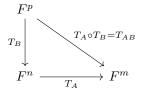


There is a special case,

$$\mathcal{L}(V,V)\coloneqq\mathcal{L}(V)=\left\{\text{linear }T:V\to V\right\},$$

which is the space of linear operators on V.

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



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,

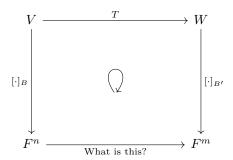
$$F^n \xrightarrow[T_O]{T_p} F^m$$

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

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

by Proposition 1.8.6.

## 1.10 Map/matrix correspondence



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

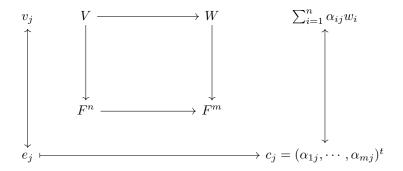
- $[T+S]_{B'}^B = [T]_{B'}^B + [S]_{B'}^B$ .
- It is bijective.

**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.

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



Special case:

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

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  $T: V \to W$ . 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  $p = \operatorname{rank}(T)$ .

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

**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  $T: V \to W$  and  $p(x) \mapsto \int_0^x p(t) \, \mathrm{d}t$ , 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  $B = \{1, x, x^j, \dots, x^k\}$ , and  $B' = \{1, y, y^2, \dots, y^k\}$  with y = x - 1. Then, if T is the identity transformation, note that

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

Hence, we have

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

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

**Answer.** Change of bases.

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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.

### Lecture 8

Lemma 1.10.1. Consider

$$V' \xrightarrow{\quad f \quad} V \xrightarrow{\quad T \quad} W \xrightarrow{\quad g \quad} W'$$

- Suppose g is injective, then  $\ker (g \circ T) = \ker T$ .
- Suppose f is surjective, then  $\text{Im}(T \circ f) = \text{Im} T$ .

**Definition 1.10.1** (Matrix Equivalence). Let  $A, B \in M_{m \times n}(\mathbb{F})$ . We say that A and B are equivalent if there exist invertible matrices  $P \in GL_m(\mathbb{F})$  and  $Q \in GL_n(\mathbb{F})$  such that

$$B = PAQ$$
.

**Remark 1.10.1.** Matrix equivalence means that one can obtain B from A by a sequence of invertible row and column operations.

Equivalently, if A represents a linear map  $T: \mathbb{F}^n \to \mathbb{F}^m$ , then B represents the same linear map with respect to different bases of the domain and codomain.

**Theorem 1.10.4** (Row Rank Equals Column Rank). Let  $A \in M_{m \times n}(\mathbb{F})$  be any matrix over a field  $\mathbb{F}$ . Then

$$row rank(A) = column rank(A)$$
.

**Proof.** We prove this using invertible row and column operations.

#### Step 1: Reduce A to canonical form.

It is a standard fact that any matrix  $A \in M_{m \times n}(\mathbb{F})$  can be transformed into a block matrix of the form

$$C = \begin{bmatrix} I_r & 0 \\ 0 & 0 \end{bmatrix}_{m \times n},$$

by multiplying on the left and right by invertible matrices  $P \in GL_m(\mathbb{F})$  and  $Q \in GL_n(\mathbb{F})$ :

$$C = PAQ$$
.

Here r = rank(A) and  $I_r$  is the  $r \times r$  identity matrix. This uses Gaussian elimination (invertible row operations) and invertible column operations.

#### Step 2: Row and column ranks of C.

- The first r rows of C are linearly independent, and the remaining m-r rows are zero. So

$$row rank(C) = r$$
.

- The first r columns of C are linearly independent, and the remaining n-r columns are zero. So

$$\operatorname{column\ rank}(C) = r.$$

#### Step 3: Equivalence preserves row and column ranks.

We have C = PAQ.

1. Left multiplication by P (row operations): Multiplying A on the left by invertible P corresponds to invertible row operations. Row operations do not change the linear independence of the rows. Hence

$$row rank(PA) = row rank(A).$$

2. Right multiplication by Q (column operations): Each row of AQ is obtained by multiplying the corresponding row of A by Q:

$$row_i(AQ) = row_i(A) \cdot Q.$$

Since Q is invertible, this is an invertible linear transformation on  $\mathbb{F}^n$ , which preserves linear independence of the rows. Therefore

$$row rank(AQ) = row rank(A)$$
.

#### Note 1.10.1.

$$\sum_{i \in I} \alpha_i \operatorname{row}_i(A) \cdot Q = 0 \Leftrightarrow \sum_{i \in I} \alpha_i \operatorname{row}_i(A) = 0$$

since Q is invertible.

Combining the above, for C = PAQ we get

$$row rank(C) = row rank(A) = r$$
,

and similarly

$$\operatorname{column\ rank}(C) = \operatorname{column\ rank}(A) = r.$$

## Step 4: Conclusion.

From Step 2 and Step 3, we have

$$\operatorname{row} \operatorname{rank}(A) = \operatorname{row} \operatorname{rank}(C) = r = \operatorname{column} \operatorname{rank}(C) = \operatorname{column} \operatorname{rank}(A).$$

Hence, the row rank of A equals the column rank of A.

**Theorem 1.10.5.** Two matrices A and B of same sizes are equivalent if and only if rank(A) = rank(B).

**Proof.** Suppose A, B equivalent, then A = PBQ for some invertible P, Q. By Lemma 1.10.1, we know Im(BQ) = Im B, which gives rank(BQ) = rank B. Also, since ker(P(BQ)) = ker(BQ), so rank(P(BQ)) = rank(BQ) by rank and nullity theorem. Hence, we have rank A = rank(PBQ) = rank(BQ) = rank B.

Now if rank  $A = \operatorname{rank} B$ , then we know

$$PAQ = \begin{pmatrix} I_r & 0 \\ 0 & 0 \end{pmatrix} = P'BQ',$$

so  $A = P^{-1}P'BQ'Q^{-1}$ , which means A, B are equivalent.

**Theorem 1.10.6.** Let  $T:V\to W$  be a linear transformation between finite-dimensional vector spaces over a field  $\mathbb{F}$ . Let  $B=\{v_1,\ldots,v_n\}$  be a basis for V and  $C=\{w_1,\ldots,w_m\}$  be a basis for W. Let

$$A = [T]_{B,C} \in M_{m \times n}(\mathbb{F})$$

be the matrix of T with respect to the bases B and C. Then

$$rank(A) = dim(Im(T)).$$

## **Proof.** Step 1: Express the image of T in terms of the basis.

The matrix A is given by

$$A = [T(v_1)]_C [T(v_2)]_C \dots [T(v_n)]_C,$$

where  $[T(v_j)]_C$  denotes the coordinate vector of  $T(v_j)$  with respect to C.

Since B is a basis for V, any vector  $v \in V$  can be written as

$$v = c_1 v_1 + c_2 v_2 + \dots + c_n v_n$$

for some scalars  $c_1, \ldots, c_n \in \mathbb{F}$ . By linearity of T,

$$T(v) = c_1 T(v_1) + c_2 T(v_2) + \dots + c_n T(v_n).$$

Thus, every vector in Im(T) is a linear combination of

$$\{T(v_1), T(v_2), \dots, T(v_n)\},\$$

and hence

$$Im(T) = span\{T(v_1), T(v_2), \dots, T(v_n)\}.$$

### Step 2: Relate Im(T) to the column space of A.

The column space of A, denoted Col(A), is

$$Col(A) = span\{[T(v_1)]_C, [T(v_2)]_C, \dots, [T(v_n)]_C\}.$$

The coordinate mapping  $[\cdot]_C:W\to\mathbb{F}^m$  is a linear isomorphism. In particular, it preserves linear independence and spanning sets. Therefore, the map

$$T(v_i) \longmapsto [T(v_i)]_C$$

establishes a linear isomorphism between Im(T) and Col(A):

$$\operatorname{Im}(T) \cong \operatorname{Col}(A)$$
.

#### Step 3: Compare dimensions.

Since isomorphic vector spaces have the same dimension,

$$\dim(\operatorname{Im}(T)) = \dim(\operatorname{Col}(A)).$$

By definition, the rank of A is the dimension of its column space:

$$rank(A) = dim(Col(A)).$$

Combining these equalities, we obtain

$$rank(A) = \dim(Im(T)),$$

as desired.

This shows that the rank of a matrix representing a linear transformation is independent of the choice of bases B and C, since  $\dim(\operatorname{Im}(T))$  depends only on T itself.

## Lecture 9

Consider the system

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$$\begin{cases} a_{11}x_1 + \dots + a_{1n}x_n = y_1 \\ \vdots \\ a_{m1}x_1 + \dots + a_{mn}x_n = y_m. \end{cases}$$

We want to solve X s.t. AX = Y, where  $A = (a_{ij})_{m \times n}$  and  $Y = (y_i)_{i=1}^m$ . Suppose  $P \in M_{m \times m}(F)$  invertible, then if B = PA, we have BX = Z, which means doing row operations on the system. In this case, we call two systems are equivalent. We also call A, B are row equivalent.

Now we talk about the types of elementary row operations:

- (i) Replace *i*-th row with  $c \cdot r_i$  for some  $c \neq 0$ .
- (ii) Replace  $r_i$  with  $r_i + cr_j$  for some  $j \neq i$ .
- (iii) Interchange  $r_i$  and  $r_j$  for some  $i \neq j$ .

One can use (i) and (ii) in finite steps, making A into row reduced form (REF) of A, which means

- first entry of a non-zero row is 1, we called it leading 1
- entries below and above leading 1 are 0.

If allowing (iii), we can make A into RREF(row reduced echelon form), which means REF and all zero rows are at the bottom.

Note that AX = Y gives PAX = PY, so we can write  $P(A \mid Y) = (PA \mid PY)$ . Hence, we can do row operations on  $(X \mid Y)$  so that the X part becomes REF or RREF to solve the system. The system will be like

$$x_{k_1} + \dots + 0 + \dots = z_1$$
$$x_{k_2} + \dots + 0 = z_2$$
$$\vdots$$

Suppose for the first n rows, there are r non-zero rows. If there is some  $z_i \neq 0$  for i > r, the system has no solution. If not, there is at least one solution, and there are n - r free variables.

**Note 1.10.2.** If n - r = 0, then the system has unique solution, and if n - r > 0, then it has infinitely many solutions.

In the homogeneous case (i.e.  $y_1 = y_2 = \cdots = y_m = 0$ ), we find  $\nu(A) = n - r$ . In this case, if n > m, then  $n - r > m - r \ge 0$ , so there are non-zero solutions to AX = 0.

#### Some consequences:

- If  $A \in M_n(F)$ , then TFAE
  - The system AX = 0 has only trivial solution (injective).
  - For any Y, AX = Y has a (unique) solution (surjective).
  - A is invertible.

If P, Q are invertible, then  $(PQ)^{-1} = Q^{-1}P^{-1}$ . Also, by above mentioned things, we know every invertible matrix is a product of many elementary matrix, that is,  $A = (E_1)^{-1}(E_2)^{-1} \dots (E_m)^{-1}$  since we know

$$(E_m \dots E_2 E_1) A = I_m.$$

**Note 1.10.3.** If A is invertible, then AX = 0 has only trivial solution, then its RREF is I, and thus A can be recovered to I by some row operations.

As previously seen. If  $\{v_1, \ldots, v_n\}$  is linearly independent and  $\{w_1, \ldots, w_m\}$  spans V, then  $n \leq m$ .

Suppose  $x_1v_1 + \cdots + x_nv_n = 0$ , where

$$v_i = a_{1i}w_1 + a_{2i}w_2 + \dots + a_{mi}w_m,$$

then we have

$$a_{i1}x_1 + \dots + a_{im}x_n = 0$$

for all  $1 \le i \le m$ . If n > m, then there exists a non-zero solution to this system, which contradicts to the fact that  $x_1 = x_2 = \cdots = x_n = 0$ .

**Corollary 1.10.6.** For  $A \in M_{m \times n}(F)$ , we know there exists invertible P, Q s.t.

$$PAQ = \begin{bmatrix} I_r & 0 \\ 0 & 0 \end{bmatrix}.$$

Corollary 1.10.7. row rank is equal to col rank.

Question. How to show A invertible?

**Answer.** Check RREF of A is  $I_n$  or not.

\*

Question. How to find  $A^{-1}$ ?

**Answer.** Calculate  $(A \mid I_n)$ .

\*

# Chapter 2

# Dual space

Consider a vector space V, and V is over a field F, then we call

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

**Definition 2.0.1.** Suppose V is a vector space over F (with basis  $\{1\}$ ), then

- A linear functional f is a linear map  $f: V \to F$ .
- $V^* = \mathcal{L}(V, F)$  is called the dual space of V.

**Example 2.0.1.** Suppose  $V = F^n$ , then  $V^* = M_{1 \times n}(F)$ .

Note that Suppose  $f \in V^*$  corresponds to  $(a_1, a_2, \ldots, a_n)$ , then  $f(e_i) = a_i$ .

**Example 2.0.2.** Suppose  $V = M_{n \times n}(F)$ , then the tract map

$$\operatorname{tr}: M_{n \times n}(F) \to F \quad (a_{ij}) \mapsto \sum_{i=1}^{n} a_{ii}$$

is in  $V^*$ .

**Example 2.0.3.** We can define  $E_{pq}^* \in V^*$  by

$$E_{pq}^*((a_{ij})) = a_{pq},$$

then  $\{E_{ij}^*\}$  is a basis of  $V^*$ .

## **Example 2.0.4.** Suppose

 $V = \left\{ \text{continuous function } f: [p,q] \to \mathbb{R} \right\},$ 

then we can define  $ev_s$ , the evaluation at s, by

$$ev_s(f) = f(s),$$

and we can define  $I:V\to\mathbb{R}$  with

$$I(f) = \int_{p}^{q} f(x) \, \mathrm{d}x,$$

then  $ev_s$  and I are both elements of  $V^*$ .

## Lecture 10

**Definition 2.0.2.**  $A, B \in M_n(F)$  are called similar or  $A \sim B$  iff  $B = P^{-1}AP$ .

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**Notation.** We call  $\mathcal{L}(V, F)$ 

$$V^*$$
 or  $V^{\vee}$  or  $V^t$ .

Theorem 2.0.1.

$$\dim V = \dim V^*.$$

**Matrix relation proof.** Since  $V^* \simeq M_{1 \times n}(F)$ , where  $n = \dim V$ , so

$$\dim V^* = \dim M_{1 \times n}(F) = n = \dim V.$$

**Proof.** Suppose  $B = \{v_1, v_2, \dots, v_n\}$  is a basis of V, and define  $B^* = \{v_1^*, v_2^*, \dots, v_n^*\}$  as

$$v_i^*(v_i) = \delta_{ii}$$
.

Note that  $v_i^* \in \mathcal{L}(V, F)$  for all i. Note that for all  $v = \sum_{i=1}^n \alpha_i v_i$ , we have

$$v_i^*(v) = \alpha_i$$
.

Check  $B^*$  is linearly independent: Suppose  $f = \sum \alpha_i v_i^* = 0$ , then we know  $f(v_j) = \alpha_j = 0$  for all j. Also, note that  $B^*$  spans  $V^*$ .

Remark 2.0.1.

$$[v]_B = \begin{pmatrix} v_1^*(v) \\ \vdots \\ v_n^*(v) \end{pmatrix}$$

**Example 2.0.5.** Suppose  $V = F^2$  and  $B = \{e_1, e_2\}$ , then  $V^*$  is identified with

$$\mathcal{L}\left(F^2, F\right) = M_{1\times 2}(F),$$

where  $B^* = \{e_1^*, e_2^*\}$  with

$$e_1^* = (1,0) \quad e_2^* = (0,1).$$

Now if we know  $T:V\to W$  is a linear map, then we can define  $T^*:W^*\to V^*$  by

$$T^*: f \mapsto f \circ T,$$

and we called it the transpose of T. We will show that if  $[T]_C^B = M$ , then  $[T^*]_{B^*}^{C^*} = N = M^t$ , which means if  $M = (m_{ij})_{m \times n}$  and  $N = (n_{ij})_{n \times m}$ , then  $n_{ij} = m_{ji}$  for all i, j with  $1 \le i \le n$  and  $1 \le j \le m$ .

**Proof.** Suppose  $T^*\left(w_j^*\right) = \sum_{p=1}^n n_{pj}v_p^*$ , then since

$$w_j^* (T(v_j)) = w_j^* \left( \sum_{q=1}^m m_{qi} w_q \right) = m_{ji},$$

so  $n_{ij} = m_{ji}$ . (See Remark 2.0.1) Note that the below one is the evaluation of the above equation at  $v_i$ .

### Lecture 11

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**Definition 2.0.3** (Annihilator). Let  $S \subseteq V$  be a subset, then the annihilator  $S^0 \subseteq V^*$  is the subset defined by

$$\{f \in V^* \mid f(x) = 0 \quad \forall x \in S\}.$$

**Proposition 2.0.1.** For all  $S \subseteq V$ ,  $S^0$  is a subspace of  $V^*$ .

**Proof.** For all  $f, g \in S^0$ , we know

$$(cf+g)(x) = cf(x) + g(x) = 0 \quad \forall x \in S,$$

so  $cf + g \in S^0$ .

**Example 2.0.6.**  $\{0\}^0 = V^* \text{ and } V^0 = \{0\}.$ 

**Proposition 2.0.2.** If  $S_1 \subseteq S_2$ , then  $S_2^0 \subseteq S_1^0$ .

**Proof.** If  $f \in S_2^0$ , then f(x) = 0 for all  $x \in S_2$ , so f(x) = 0 for all  $x \in S_1$ , and thus  $f \in S_1^0$ , which means  $S_2^0 \subseteq S_1^0$ .

**Proposition 2.0.3.** If  $W = \langle S \rangle$ , then  $W^0 = S^0$ .

**Proof.** Since  $S \subseteq W$ , so we know  $W^0 \subseteq S^0$  by Proposition 2.0.2. Also, for all  $f \in S^0$ , we know for all  $x \in \langle S \rangle$ ,  $x = \sum \alpha_i x_i$  where  $x_i$ 's are elements of S, so

$$f(x) = f\left(\sum \alpha_i x_i\right) = \sum \alpha_i f(x_i) = 0,$$

which means  $S^0 \subseteq W^0$ .

**Example 2.0.7.** Suppose  $W_1 \subseteq W_2 \subseteq V$ , then  $W_1^0 \supseteq W_2^0 \supseteq V^0$ .

**Proposition 2.0.4.** Suppose V is finite dimensional and  $W \subseteq V$ , then  $\dim W + \dim W^0 = \dim V = \dim V^*$ .

**Proof.** Let dim W=m and dim V=n, and take  $B=\{w_1,\ldots,w_m\}$  a basis of W and  $C=\{w_1,\ldots,w_m,v_{m+1},\ldots,v_n\}$  as a basis of V. If we take dual of C, suppose

$$C^* = \left\{ w_1^*, w_2^*, \dots, w_m^*, v_{m+1}^*, \dots, v_n^* \right\},\,$$

and now we claim  $\{v_{m+1}^*,\ldots,v_n^*\}$  is a basis of  $W^0$ . For all  $f\in V^*$ , we know  $f=\sum_{i=1}^m\alpha_iw_i^*+\sum_{j=m+1}^n\beta_jv_j^*$ . Now if  $f\in W^0$ , then we know f(w)=0 for all  $w\in W$ , so  $f(w_i)=0$  for all  $w_i$ 's, and thus

$$f(w_i) = \sum_{i=1}^{m} \alpha_i w_i^*(w_i) + \sum_{i=m+1}^{n} \beta_j v_j^*(w_i) = \alpha_i = 0,$$

so we know  $f = \sum_{j=m+1}^n \beta_j v_j^*$ , which means  $f \in \langle v_{m+1}^*, \dots, v_n^* \rangle$ . Thus,  $W^0 \subseteq \langle v_{m+1}^*, \dots, v_n^* \rangle$  Also,  $v_i^*(w) = 0$  for all  $w \in W$ , so we know  $\langle v_{m+1}^*, \dots, v_n^* \rangle \subseteq W^0$ , and we're done.

**Corollary 2.0.1.** If dim V, dim  $W < \infty$  and  $T : V \to W$  is linear, and we define  $T^* : W^* \to V^*$  as T's transpose, then rank  $T = \operatorname{rank} T^*$ .

**Proof.** First we show that  $\ker T^* = (\operatorname{Im} T)^0$ . Suppose  $f \in \ker T^*$ , then

$$0 = T^*(f) = fT$$
,

so fT(v) = 0 for all  $v \in V$ , so f(w) = 0 for all  $w \in \operatorname{Im} T$ , so  $f \in (\operatorname{Im} T)^0$ . Conversely, we can similarly show that  $(\operatorname{Im} T)^0 \subseteq \ker T^*$ , and we're done. Note that

$$\dim W^* - \operatorname{rank} T^* = \nu(T^*) = \dim \left( \operatorname{Im}(T)^0 \right) = \dim W - \dim(\operatorname{Im} T) = \dim W - \operatorname{rank} T,$$

and since  $\dim W = \dim W^*$ , so we know rank  $T = \operatorname{rank} T^*$ .

**Corollary 2.0.2.** Suppose A is a matrix, then its row rank and column rank are same.

**Proof.** By regarding A as a linear map T's corresponding matrix, then  $T^*$ 's corresponding matrix is  $A^t$ , and since we have shown that rank  $T = \operatorname{rank} T^*$ , so A's row rank is equal to  $A^t$ 's row rank, which is A's column rank.

## 2.1 Dual of Dual space/Evaluation

We first define that  $V^{**} = (V^*)^*$ , and we can define a linear map

$$\operatorname{ev}: V \to V^{**}, \quad x \mapsto \widetilde{x},$$

where  $\widetilde{x}$  is the functional

$$\widetilde{x}: V^* \to F \quad f \mapsto f(x).$$

**Theorem 2.1.1.** ev is an isomorphism between V and  $V^{**}$ .

**Proof.** We can check  $\widetilde{x}$ , ev are linear easily.

**Lemma 2.1.1.** If  $v \in V$  is not zero, then there exists  $f \in V^*$  s.t.  $f(v) \neq 0$ .

**Proof.** Take  $B = \{v_1 = v, v_2, \dots, v_n\}$  as a basis of V and take dual  $B^*$ , then  $v_1^*(v) = 1$ .

Claim 2.1.1. ev :  $V \to V^{**}$  is injective.

**Proof.** Suppose  $v \in \ker \text{ ev}$ , then  $\widetilde{v} = 0$ , which means f(v) = 0 for all  $f \in V^*$ , so v = 0 by Lemma 2.1.1, and thus ev is injective.

Since  $\dim V = \dim V^* = \dim (V^*)^* = \dim V^{**}$ , so injectivity implies bijectivity.

**Corollary 2.1.1.** If  $T: V \to W$  is a linear map with inverse  $S: W \to V$ , then  $T^*: W^* \to V^*$ 's inverse is  $S^*: V^* \to W^*$ , where  $S^*$  is the transpose of S.

**Corollary 2.1.2** (Matrix ver). Suppose  $A \in M_n(F)$  is invertible, then  $A^t$  is invertible, and

$$(A^t)^{-1} = (A^{-1})^t$$
.

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# Chapter 3

# Eigenvalue and Eigenvector

## Lecture 12

Question. If V is a vector space and dim  $V < \infty$ , if  $T : V \to V$  is a linear map, then is there a basis of V,

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$$B = \{v_1, v_2, \dots, v_n\}$$

s.t.  $T(v_i) = \lambda_i v_i$  for some  $\lambda_i \in F$  i.e.

$$[T]_B = \begin{pmatrix} \lambda_1 & 0 & \cdots & 0 \\ 0 & \lambda_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \lambda_n \end{pmatrix}.$$

Note that this question is equivalent to find some linearly independent  $\{v_i\}_{i=1}^n$  s.t.

$$A\underbrace{\begin{pmatrix} v_1 & v_2 & \cdots & v_n \end{pmatrix}}_P = \begin{pmatrix} \lambda_1 v_1 & \lambda_2 v_2 & \cdots & \lambda_n v_n \end{pmatrix} = \underbrace{\begin{pmatrix} v_1 & v_2 & \cdots & v_n \end{pmatrix}}_P \begin{pmatrix} \lambda_1 & 0 & \cdots & 0 \\ 0 & \lambda_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \lambda_n \end{pmatrix},$$

which means is there invertible P s.t.  $P^{-1}AP$ ?

Question. Why we want to diagonalize a matrix?

**Answer.** If we have  $A = PBP^{-1}$ , then  $A^k = PB^kP^{-1}$ , and if B is diagonal, say

$$B = \begin{pmatrix} \lambda_1 & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & \lambda_n \end{pmatrix},$$

then

$$B^k = \begin{pmatrix} \lambda_1^k & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & \lambda_n^k \end{pmatrix},$$

and it is easy to compute.

One of the applications of diagonalization is about recurrence relation. If we have a sequence  $\{a_i\}_{i=0}^{\infty}$ , where

$$a_{k+2} = \alpha a_{k+1} + \beta a_k,$$

then suppose  $v_k = (a_k, a_{k+1})^t$ , then

$$v_k = \begin{pmatrix} 0 & 1 \\ \alpha & \beta \end{pmatrix} \begin{pmatrix} a_{k-1} \\ a_k \end{pmatrix} = Av_{k-1},$$

so we have  $v_k = A^k v_0$ , and thus if we know diagonalization, then we can compute  $A^k$  quickly.

Now we talk about how to find  $\lambda, v$  s.t.  $T(v) = \lambda v$ . If v = 0, then it is trivial, so we suppose  $v \neq 0$ , and thus it is equivalent to find  $\lambda, v$  s.t.

$$(T - \lambda I)(v) = 0.$$

**Definition 3.0.1** (Singular). A matrix or linear operator is singular if it is not invertible.

Thus, we want to find  $\lambda$  s.t.  $T - \lambda I$  is singular since if  $T - \lambda I$  is invertible, then v = 0.

**Definition 3.0.2** (Adjoint of a matrix). If  $A \in M_n(F)$ , then we define the adjoint of A to be  $\mathrm{adj}(A) \in M_n(F)$  where

$$(\operatorname{adj}(A))_{ij} = (-1)^{i+j} \det (A(j \mid i)),$$

where  $A(j \mid i)$  is A deleting its j-th row and i-th column.

**Note 3.0.1.** If we look at  $M_2(F)$  and  $M_3(F)$ , we can find that

$$A \cdot \operatorname{adj}(A) = \det(A)I.$$

In fact, this is true for square matrices of all sizes.

**Remark 3.0.1.** A is invertible iff  $det(A) \neq 0$ .

**Proof.** We will later show the proof.

We first introduce some good properties:

- (1) Multilinear.
- (2) Alternating.
- (3)  $\det(I_n) = 1$ .

**Definition 3.0.3** (Multilinear). Consider a function D of n row vectors in  $F^n$  as its input, and the output is  $D(v_1, v_2, \ldots, v_n) \in F$ , then D is called multilinear or n-linear if

$$D(u + \alpha w, v_2, \dots, v_n) = D(u, v_2, \dots, v_n) + \alpha D(w, v_2, \dots, v_n)$$

$$\vdots$$

$$D(v_1, v_2, \dots, u + \alpha w) = D(v_1, v_2, \dots, u) + \alpha D(v_1, v_2, \dots, w).$$

**Example 3.0.1.** If we suppose  $A \in M_n(F)$ , and  $r_i$  is the *i*-th row of A, where  $r_i = (a_{i1}, a_{i2}, \ldots, a_{in})$ , then If we define  $D(A) = a_{ak_1}a_{2k_2}\ldots a_{nk_n}$ , then in fact D is multilinear if we regard D as a function which takes n row vectors as its input.

**Lemma 3.0.1.** If  $D_1, D_2$  are *n*-linear, then  $D_1 + \alpha D_2$  is also *n*-linear. If D is *n*-linear, then D is determined by  $D(v_1, \ldots, v_n)$  with  $v_i \in \{e_i\}_{i=1}^n$ .

**Note 3.0.2.** D is a function determined by  $n^n$  values since each  $v_i$  has n choices.

**Definition 3.0.4** (Alternating). Suppose D is n-linear, then D is alternating if

$$D(v_1,\ldots,v_n)=0$$

if  $v_i = v_j$  for some  $i \neq j$ .

#### **Lemma 3.0.2.** If D is alternating, then

(1)

$$D(\ldots, \underbrace{v_i + \alpha v_j}^{i\text{-th position}}, \ldots) = D(\ldots, \underbrace{v_i}^{i\text{-th position}}, \ldots).$$

- (2) If  $\{v_1, v_2, \dots, v_n\}$  is linearly dependent, then  $D(v_1, v_2, \dots, v_n) = 0$ .
- (3)

$$D(v_1, \ldots, v_i, \ldots, v_i, \ldots, v_n) = -D(v_1, \ldots, v_i, \ldots, v_i, \ldots, v_n).$$

**proof of (2).** WLOG, say  $v_i = \sum_{j \neq i} \alpha_j v_j$ , then

$$D(v_1, \dots, v_n) = D\left(v_1, \dots, \sum_{j \neq i} \alpha_j v_j, \dots, v_n\right) = \sum_{j \neq i} \alpha_j D(v_1, \dots, v_n) = 0$$

since D is alternating.

proof of (3). Since

 $0 = D(..., v_i + v_j, ..., v_i + v_j, ...)$ =  $D(..., v_i, ..., v_i, ...) + D(..., v_i, ..., v_j, ...) + D(..., v_j, ..., v_i, ...) + D(..., v_j, ..., v_j, ...)$ =  $D(..., v_i, ..., v_j, ...) + D(..., v_j, ..., v_i, ...),$ 

so this is true.

**Proposition 3.0.1.** If D is n-linear and alternating, then it is determined by

$$D\left(e_{\sigma(1)},e_{\sigma(2)},\ldots,e_{\sigma(n)}\right),$$

where  $\sigma: \{1, 2, \dots, n\} \to \{1, 2, \dots, n\}$  is any permutation on [n].

**Remark 3.0.2.** In this case, there is at most one *n*-linear alternating D satisfying  $D(e_1, \ldots, e_n) = 1$ .

**Proof.** Since D is alternating, so swaping  $e_i$  and  $e_j$  just turn the original value to negative. Thus, if  $D(e_1, \ldots, e_n) = 1$ , then we know

$$D\left(e_{\sigma(1)}, e_{\sigma(2)}, \dots, e_{\sigma(n)}\right)$$

is uniquely defined for all permutation  $\sigma$ . Now since D is determined by  $D\left(e_{\sigma(1)},e_{\sigma(2)},\ldots,e_{\sigma(n)}\right)$ , so D is uniquely defined.

#### Another approach/inductive construction

**Theorem 3.0.1.** There exists a function

$$\det_n: M_n(F) \to F$$
,

s.t.  $\det_n$  is *n*-linear(on rows) and alternating(on rows) and  $\det(I_n) = 1$ .

We can just define

$$\begin{cases} \det_1(a) = a \\ \det_n(A) = \sum_{i=1}^n (-1)^{i+j} a_{ij} \det \left( A \left( i \mid j \right) \right) \end{cases},$$

where  $A(i \mid j)$  is A deleting i-th row and j-th column.

**Note 3.0.3.** The definition given above is the expansion along j-th column.

## Lecture 13

Actually determinant can be defined on ring (we defined it on field before).

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**Theorem 3.0.2.** There is the determinant function

$$\det: M_n(R) \to R.$$

Now we talk more about expansion. We do expansion along a column. Suppose we have

$$\delta: M_{n-1}(R) \to R,$$

which is (n-1)-linear and alternating and  $\delta(I_{n-1}) = 1$ , then if we define  $D_j = D : M_n(R) \to R$ , which is the expansion along the j-th column, and it has

$$D(A = (a_{ij})) = \sum_{i=1}^{n} (-1)^{i+j} a_{ij} \delta(A(i \mid j)).$$

Note 3.0.4.  $C_{ij} = (-1)^{i+j} \delta\left(A(i\mid j)\right)$  is called the (i,j)-cofactor.

**Theorem 3.0.3.** D is n-linear and alternating, and  $D(I_n) = 1$ .

Proof.

DIY

Note 3.0.5. In the proof of alternating, we may need to use Lemma 3.0.2.

**Note 3.0.6.** We still regard D as a function taking n row vectors as its input.

As previously seen. If  $D: M_n(R) \to R$  is n-linear, alternating, then

$$D((a_{ij})) = \sum_{\sigma} \prod_{i} a_{1\sigma(i)} D \begin{pmatrix} e_{\sigma(1)} \\ \vdots \\ e_{\sigma(n)} \end{pmatrix}$$

Now we put things together:

#### Theorem 3.0.4.

- (i) There is a function det:  $M_n(R) \to R$  satisfying n-linear, alternating, and  $\det(I_n) = 1$ .
- (ii) If  $D: M_n(R) \to R$  is n-linear, alternating, then  $D(A) = D(I) \cdot \det(A)$ .
- (iii) For a permutation  $\sigma$ , if  $\sigma = t_1 t_2 \dots t_n = t'_1 t'_2 \dots t'_m$ , where  $t_i, t'_i$ 's are transpositions, then  $(-1)^n = (-1)^m$ .

Remark 3.0.3. (ii) needs the fact that

$$D(e_{\sigma(1)}, e_{\sigma(2)}, \dots, e_{\sigma(n)}) = (-1)^m D(e_1, e_2, \dots, e_n)$$

if  $\sigma$  is the composition of m traspositions.

**Remark 3.0.4.** (i) and (ii) hold for any R.

Now we introduce two formulas:

(1) 
$$\det(A) = \sum_{i=1}^{n} (-1)^{i+j} a_{ij} \det(A(i \mid j)).$$

(2) 
$${\rm sgn}: \{{\rm permutation}\} \to \{\pm 1\}\,, \quad \sigma \mapsto (-1)^m$$
 if  $\sigma=t_1t_2\dots t_m$  if  $t_i$ 's are transpositions.

Thus, we know

$$\det(A) = \sum_{\sigma} \operatorname{sgn}(\sigma) a_{1\sigma(1)} a_{2\sigma(2)} \dots a_{n\sigma(n)}.$$

# Appendix