Linear Algebra Notes

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1 Chapter 1

1.1 § 1

1.1.1 Notes

A generic vector space V is not a field because there is no definition of v^{-1} for some $v \in V$, fulfilling not the definition of a field.

1. **Pg.** 4 **Proof** of (-1)v = v

$$(-1)v + v = (-1)v + 1 \cdot v$$

= $(-1+1)v$
= $v + (-v)$

Thus, (-1)v = -v.

2. Pg. 6 Proof of SP 3

$$(xA) \cdot B = \sum_{i=1}^{n} (xa_i)b_i$$

$$= \sum_{i=1}^{n} x(a_ib_i)$$

$$= x \sum_{i=1}^{n} a_ib_i$$

$$= x(A \cdot B)$$

$$A \cdot (xB) = \sum_{i=1}^{n} a_i(xb_i)$$

$$= \sum_{i=1}^{n} x(a_ib_i)$$

$$= x \sum_{i=1}^{n} a_ib_i$$

$$= x(A \cdot B)$$

3. **Pg.** 7

Upper one:

$$(A+B)^{2} = (A+B) \cdot (A+B)$$

$$= (A+B) \cdot A + (A+B) \cdot B \quad \text{Use SP 2}$$

$$= A^{2} + B \cdot A + A \cdot B + B^{2} \quad \text{Use SP 1}$$

Bottom one: Since K is a field, all **VS** s regarding summation or product of functions are actually closed on K. By applying field axioms, V is then a vector space over K.

4. **Pg.** 9

Let $a_1 = (u_1 + w_1), a_2 = (u_2 + w_2)$. Both of them $\in (U + W)$. Since U, W are subspaces of $V, U, W \in V$. Thus, $a_1, a_2 \in V$ as $u_1, w_1, u_2, w_2 \in V$, moreover, $(U + W) \subset V$. $a_1 + a_2 = (u_1 + u_2) + (w_1 + w_2) \in (U + W)$ $ca_1 = c(u_1 + w_1) = (cu_1) + (cw_1) \in (U + W)$ Since $O \in U$ and $O \in W$, $O = O + O \in (U + W)$. Thus, (U + W) is a subspace of V.

1.1.2 Exercises

- 1. **Exercise 1** Let $v \in V$, $c[v + (-v)] = cv + c(-v) = cv + (-c)v = v \cdot 0 = v \cdot (1-1) = v + (-v) = O$
- 2. Exercise 2 Since $c \neq 0$

$$O = cv + [-(cv)]$$

$$cv = cv + [-(cv)]$$

$$O = -(cv)$$

$$\frac{-1}{c} \cdot O = (-c)v \cdot \frac{-1}{c}$$

$$\frac{-1}{c} \cdot (v - v) = v$$

$$\frac{-1}{c} \cdot v + \frac{1}{c} \cdot v = v$$

$$v \cdot (1 - 1) = v$$

$$v - v = v$$

$$O = v$$

3. Exercise 3

$$\forall g \in V, (g+f)(x) = g(x) + f(x) = f(x) + g(x) = (f+g)(x) \Rightarrow g+f = f+g.$$

If $O + u = u$, $(O + u)(x) = O(x) + u(x) = u(x)$. Therefore, $O(x) = 0$.

4. Exercise 4

$$v + w = O$$
$$v + w = v + (-v)$$
$$w = -v$$

5. Exercise 5

$$v + w = v$$

$$v + (-v) + w = v + (-v)$$

$$O + w = O$$

Since $\forall u, O + u = u$, we have w = O.

6. Exercise 6

Let $W = \{B | B \cdot A_1 = O \text{ and } B \cdot A_2 = O\}$. Specifically, it is clear that $O \in W$ as $O \cdot A = \sum_{i=1}^n b_i a_i = \sum_{i=1}^n 0 \times a_i = 0$. Let $v_1, v_2 \in W$ such that $v_1 \cdot A_1 = 0$, $v_1 \cdot A_2 = 0$, $v_2 \cdot A_1 = 0$, $v_2 \cdot A_2 = 0$. Thus,

$$(v_1 + v_2) \cdot A_1 = v_1 \cdot A_1 + v_2 \cdot A_1$$

$$= O + O$$

$$= O$$

$$[c(v_1 + v_2)] \cdot A_1 = (cv_1 + cv_2) \cdot A_1$$

$$= (cv_1) \cdot A_1 + (cv_2) \cdot A_1$$

$$= c(v_1 \cdot A_1 + v_2 \cdot A_1)$$

$$= cO$$

$$= O$$

- . It is easy to show for A_2 then. Therefore, $(v_1 + v_2) \in W$.
- 7. Exercise 7 Same to apply as Exercise 6.
- 8. Exercise 8

Name the set as W.

(a) Proof

$$v_1 + v_2 = (x_1 + x_2, y_1 + y_2), x_1 + x_2 = y_1 + y_2 \Rightarrow (v_1 + v_2) \in W$$

 $cv = (cx, cy), cx = cy \Rightarrow cv \in W$
 $O = (0, 0) \in W$

- (b) Proof See Part (a).
- (c) Proof Same technique as in Part (a).
- 9. Exercise 9 See Exercise 8.
- 10. Exercise 10

For $U \cap W$, let $v_1, v_2 \in U \cap W$. Since $v_1, v_2 \in U$ and U is a subspace, $v_1 + v_2 \in U$. In same way, we can see that $v_1 + v_2 \in W$. Thus, $v_1 + v_2 \in U \cap W$.

Since $v_1 \in U$, $cv_1 \in U$. Also, it shows $cv_1 \in W$ in the same way. Thus, $cv_1 \in U \cap W$. Because U, W are subspaces, $O \in U$ and $O \in W$. Thus, $O \in U \cap W$. Therefore, $U \cap W$ is a subspace. Refer to the note part for proof for U + W.

11. **Exercise 11** Since L is a field, **VS1**, **VS3**, **VS4**, **VS8** are established under field axioms, and multiplication and addition are closed in L. For **VS5**, **VS6**, **VS7**, they are all valid as $K \subset L$. O is simply 0, and $1 \cdot u = u$ is established in L.

12. Exercise 12

For $x, y \in K$, we have

$$x + y = a_1 + b_1\sqrt{2} + a_2 + b_2\sqrt{2} = (a_1 + a_2) + (b_1 + b_2)\sqrt{2}$$
. Since $a_1, b_1, a_2, b_2 \in \mathbb{Q}$, $(a_1 + a_2), (b_1 + b_2) \in \mathbb{Q}$. Thus, $x + y \in K$.

$$xy = (a_1a_2 + 2b_1b_2) + (a_2b_1 + a_1b_2) \times \sqrt{2}$$
. Since $a_1, b_1, a_2, b_2 \in \mathbb{Q}$, $(a_1a_2 + 2b_1b_2), (a_2b_1 + a_1b_2) \in \mathbb{Q}$. Thus, $x + y \in K$.

$$-x = -a + -b\sqrt{2}$$
. Since $a, b \in \mathbb{Q}, -a, -b \in \mathbb{Q}$. Thus, $-x \in K$.

If
$$a+b\sqrt{2}\neq 0$$
, $a,b\neq 0$, and $a-b\sqrt{2}\neq 0$. Thus, $x^{-1}=\frac{1}{a+b\sqrt{2}}=\frac{a-b\sqrt{2}}{a^2-2b^2}=\frac{a}{a^2-2b^2}-\frac{b}{a^2-2b^2}\sqrt{2}$. It is easy to see that $\mathbf{new}\ a,b\in\mathbb{Q}$ as $a,b\in\mathbb{Q}$. Thus, $x^{-1}\in K$. Specifically, if $a=b=0,\,0\in\mathbb{Q}$. If $a=1,b=0,\,1\in\mathbb{Q}$. Thus, K is a field.

- 13. Exercise 13 Same technique as Exercise 12.
- 14. Exercise 14 Same technique as Exercise 12.
- 1.2 § 2

1.2.1 Notes

Another quite helpful equivalent of definition of linear independence is that (stated following without loss of generality)

$$\forall a_1 \neq 0, a_1 v_1 \neq \sum_{i=2}^n a_i$$

Here is the *proof* of equivalence between above statement and definition of linear independence. Since $a_1 \neq 0$,

$$v_1 \neq \sum_{i=2}^n \frac{a_i}{a_1} v_i$$

$$O \neq -v_1 + \sum_{i=2}^n \frac{a_i}{a_1} v_i$$

$$\lambda O \neq (-\lambda)v_1 + \sum_{i=2}^n \frac{\lambda a_i}{a_1} v_i \quad \lambda \in K \text{ and } \lambda \neq 0$$

$$O \neq (-\lambda)v_1 + \sum_{i=2}^n \frac{\lambda a_i}{a_1} v_i \quad \lambda \in K \text{ and } \lambda \neq 0$$

 λ and a_i could be arbitrary, thus from above we could conclude that $a_1'v_1 \neq \sum_{i=2}^n a_i'$ if and only if all a' = 0, which is the definition of linear independence.

Also, another point that worth paying attention to is that generators could be **linear dependent**. This is true because you could put arbitrary vectors at the end of a basis of a vector space and just set coefficients for these extraneous vectors when it is producing new linear combinations.

1.2.2 Exercises

- 1. Exercise 1 Using result from Exercise 4, easy to prove.
- 2. Exercise 2
 - (a) (1,-1)
 - (b) $(\frac{1}{2}, \frac{3}{2})$
 - (c) (1,1)
 - (d) (3,2)
- 3. Exercise 3
 - (a) $(\frac{1}{3}, -\frac{1}{3}, \frac{1}{3})$
 - (b) (1,0,1)
 - (c) $(\frac{1}{3}, -\frac{1}{3}, -\frac{2}{3})$
- 4. Exercise 4

Following set of equations is an equivalent of x(a, b) + y(c, d) = O,

$$ax + cy = 0$$
 (1)

$$bx + dy = 0 \quad (2)$$

$$(1) \times d - (2) \times c \Rightarrow (ad - cb)x + cdy - cdy = 0$$
$$(ad - cb)x = 0$$

For $ad - cb \neq 0$ part, clearly we shall see that x = 0 as (ad - cb)x = 0. Plugging x back to (1), we get y = 0. Thus, two vectors are linear independent.

For ad - cb = 0 part, we need to prove that x(a, b) + y(c, d) = 0 has solution other than x = y = 0.

First, suppose $a, b, c, d \neq 0$. Since ad - cb = 0, $x \in \mathbb{R}$. By applying technique, we could also show $y \in \mathbb{R}$. Thus, (a, b), (c, d) are linear independent.

If $a, b, c, d \neq 0$ does **NOT** hold. Without lose of generality (for all the possibilities, a, d and c.b are interchangeable), consider following scenarios in a xy-plane,

- (a) a = 0, c = 0
 - If a = c = 0, $x, y \in \mathbb{R}$ in (1). Because the (2) is a line in the plane, there must exist some $x, y \neq 0$.
- (b) a = 0, b = 0, c = 0

Same argument as above, despite the line represented by (2) is a little bit peculiar (it is y = 0).

(c) a = 0, d = 0, c = 0

Same argument as the first, despite the line represented by (2) is a little bit peculiar (it is x = 0).

- (d) a = 0, d = 0, b = 0, c = 0
 - Both (1), (2) represent the whole plane, thus, $x, y \in \mathbb{R}$.

5. Exercise 5,6

To correctly understand how could functions be elements(vectors) in vector space, we need to understand that function $f: S \to K$ is essentially a set of pairs $(s, k), \forall s \in S$. Functions have scalar multiplication and

addition defined.

f+g is defined as $\{(s,f(s)+g(s))|s\in S\}$, and $cf,c\in K$ is defined as $\{(s,c\cdot f(s))|s\in S\}$.

It is easy to verify that V of every $f: S \to K$ is a vector space over K. Particularly, O for V is $\{(s,0)|s \in S\}$. So like other vector spaces, linear dependence is **about**

$$f_{sum} = \sum_{i=1}^{n} a_i f_i = O$$

Since right-hand-side of the equation is $\{(s,0)|s\in S\}$, we can say that $\forall v\in V, f_sum(s)=0$. This is useful in solving problems in **Exercise 5** and **Exercise 6**.

For example, we need to show that f(s) = 1 and g(s) = t are linear independent. This means that we need to consider following equation,

$$af + bq = O$$

which is an equivalent of

$$\forall t, a + bt = 0$$

Above conversion is quite helpful since we could put in arbitrary t and the equation should hold. Thus, we could put in particular values of t to **construct** set of equations to show that a = b = 0. For example, here we plug in t = 0, then a = 0, and if we plug back a = 0 into original equation with t = 0 again, b = 0. This method could be used throughout **Exercise 5.6**.

- 6. Exercise 7 (3,5)
- 7. Exercise 8 Calculus involved, not doing now.
- 8. Exercise 9

$$\sum_{i=1}^{r} [a_i \cdot (A_i \cdot \sum_{j=i+1}^{r} A_j)] = O$$
 All vectors are mutually perpendicular
$$= \sum_{i=1}^{r} [(a_i \cdot A_i) \cdot \sum_{j=i+1}^{r} A_j]$$

Since $\forall A \in \{A_i\}, A \neq O$, it is only possible that every a is 0. Thus, A_i are linearly independent.

9. Exercise 10

Since v, w are linear dependent, for

$$nv + mw = O$$

at least one of $n, m \neq 0$. Consider following scenarios, we can see that there would be a = 0 or $a = -\frac{n}{m}$.

- (a) $n = 0, m \neq 0 \Rightarrow w = 0$
- (b) $n \neq 0, m = 0 \Rightarrow v = O$. This contradicts with $v \neq O$ in problem. Thus, this is impossible.
- (c) $n \neq 0, m \neq 0 \Rightarrow w = \frac{-n}{m}v$

1.3 § 3

1.3.1 Notes

This subsection comprises a lot of concise proofs. But in conclusion, we need to know that

Basis

Maximal linear independent vector set proof at Theorem3.1

Basis \Leftrightarrow Maximal linear independent vector set \Rightarrow Generators proof at **Theorem2.2**

Generators ⇒ Basis Generators are not always linear independent.

Thus, all possible bases of a vector space V are of one and only one possible number of elements, which is equal to the one of maximal independent vector set.

1.4 § 4

1.4.1 Notes

Proof for

$$\dim(U \times W) = \dim U + \dim W$$

Because $\forall u \in (U \times W), (O_u + O_w) + u = u + (O_u + O_w) = u$. Thus, by definition, $O = (O_u, O_w)$. Let $A = \{u_i\}$ be a basis of U and $B = \{w_i\}$ be a basis of W. Note the dimension of U, W as n, m respectively. Let

$$C = \{(u_i, 0) | u_i \in A\} \cup \{(0, w_i) | w_i \in B\}$$

Since there would be no intersection between two sets being union above, the number of elements in C is n + m. If we could show that C is a basis of $U \times W$, then we could show the original statement.

First we need to show that all elements in C is linear independent. This means $a_i \in K, c_i \in C$

$$\sum_{i=1}^{n+m} a_i c_i = O$$

if and only if all the $a_i = 0$.

Because multiplication by scalar and addition for $U \times W$ is defined componentwise, we shall see that (if we keep the "order" of elements in C as A and B are merged)

$$\sum_{i=1}^{n} a_i u_i = O_u$$

$$\sum_{i=n+1}^{n+m} a_i w_i = O_w$$

Since both A and B are basis of U and W respectively, all the a_i should be 0.

Now, we need to show that C generates $U \times W$. Since A and B are basis of U and W respectively,

$$\forall (a,b) \in (U \times W), \exists f_i, g_i \in K : \sum_{i=1}^n f_i u_i = a \text{ and } \sum_{i=1}^m g_i w_i = b$$

Thus, by setting set of scalar for "order"-kept C as $\{f_i\} \cup \{g_i\}$, it is easy to see that it generates $U \times W$. Therefore, we see that

$$\dim(U \times W) = \dim U + \dim W$$

and

$$\{(u_i,0)|u_i\in A\}\cup\{(0,w_i)|w_i\in B\}$$

is a basis for $U \times W$.

1.4.2 Exercises

1. Exercise 1

For the first part, we need to show that $\forall v \in V, \exists$ unique $u \in U, w \in W : v = u + w$. Since (2,1) and (0,1) are linear independent, they are a basis of $V = \mathbb{R}^2$. This means

$$\forall v \in V, \exists \text{ unique } a, b \in K : v = a \cdot (2, 1) + b \cdot (0, 1)$$

Thus, just set $u = a \cdot (2, 1)$ and $w = b \cdot (0, 1)$, and we have proved it. It is same for (2, 1) and (1, 1).

2. Exercise 2

Since (1,0,0),(1,1,0),(0,1,1) are linear independent, we obtain that

$$\forall v \in V, \exists \text{ unique } a, b, c \in K : v = a \cdot (1, 0, 0) + b \cdot (1, 1, 0) + c \cdot (0, 1, 1)$$

Set $u = a \cdot (1, 0, 0)$ and $w = b \cdot (1, 1, 0) + c \cdot (0, 1, 1)$, it would be proved.

3. Exercise 3 According to argument provided here, $\forall c \in K, cA \neq B$ means that A, B are linear independent. Also, according to **Theorem 3.4**, they are a basis of \mathbb{R}^2 .

Based on the similar argument in **Exercise 1**, second part could be proved.

4. Exercise 4 See notes

Chapter 2 2

§ 1 2.1

2.1.1Exercises

- 1. Exercise 1 Skip
- 2. Exercise 2 Skip
- 3. Exercise 3 Skip
- 4. Exercise 4 Skip
- 5. Exercise 5 Let $C = {}^{t}(A + B) = (c_{ij})$. Then, $c_{ij} = (a_{ij} + b_{ij})' = a_{ji} + b_{ji}$. Thus, $C = {}^{t}A + {}^{t}B$.
- 6. **Exercise 6** Let $B = {}^{t}(cA)$. Then, $b_{ij} = ca_{ji}$. Since ${}^{t}A = (a'_{ij}) = (a_{ji}) = A$, $B = c^{t}A$.
- 7. Exercise 7 No difference.
- 8. Exercise 8 Skip
- 9. Exercise 9 Skip
- 10. **Exercise 10** Let $B = A + {}^{t}A = (b_{ij}) = (a_{ij} + a_{ji})$. Since, $b_{ij} = a_{ij} + a_{ji} = a_{ji} + b_{ij} = b_{ji}$, B is symmetric.
- 11. Exercise 11 Skip
- 12. Exercise 12 Skip
- 13. Exercise 13

For followings, we mean ones in Exercises on Dimension section.

Followings are linear independent.

$$U_1 = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$$

$$U_2 = \begin{pmatrix} 0 & 1 \\ 0 & 1 \end{pmatrix}$$

$$U_2 = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$$

$$U_3 = \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}$$

$$U_4 = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$$

Apply $a \cdot U_1 + b \cdot U_2 + c \cdot U_3 + d \cdot U_4 = O$ to verify it. Because it generates the matrix vector space $Mat_{2\times 2}K$ over K (For every $v \in Mat_{2\times 2}K$, simply let a, b, c, d be v's components) and $\{U_i\}$ are linear independent, $\{U_i\}$ is a basis of $Mat_{2\times 2}K$.

Because the number of elements in a basis is the dimension of the vector space, we see that the dimension of it is 4.

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- 14. Exercise 14 Similar argument to Exercise 13. Dimension of it is mn.
- 15. Exercise 15 Dimension of it is n. Simply build up a basis to see.
- 16. **Exercise 16** Similarly, dimension of it is $\frac{(n+1)n}{2}$.
- 17. Exercise 17

Basis is a set comprises

$$U_1 = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$$
$$U_2 = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$$
$$U_3 = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$$

Then, it is easy to see that dimension is 3.

- 18. **Exercise 18** Basis similar to the one in **Exercise 17** is linear independent and generates space. And, indeed, the number of elements in the basis is the same as one in **Exercise 16**. Thus, dimension of it is $\frac{n(n+1)}{2}$.
- 19. Exercise 19 Same as Exercise 15.
- 20. Exercise 20

Let U be the subspace of V. There would be a maximal number m of linear independent vectors (**Theorem 3.1** in chapter 1). Suppose the number $m > \dim V$. Then it would contradicts **Theorem 3.1** in chapter 1 as any number of vectors more than $\dim V$ would be linear dependent, which means the basis of U would be linear dependent (remember U is a subspace of V). Thus, $m \le \dim V$. Dimension could be 0, 1, 2.

21. Exercise 21

According to the lemma we proved in **Exercise 20**, dimension of subspace of \mathbb{R}^3 could be 0, 1, 2, 3.

2.2 § **2**

2.2.1 Notes

Lemma Let A be a set of linear dependent vectors that generates V. Then, for all $v \in V$, there exists infinite linear combinations of A that form v.

Proof Say that number of vectors in A is n. Since A generates V, $\forall v \in V, \exists \{a_i\} : v = \sum_{i=1}^n a_i A_i$. Let L be a set of linear combinations that form v (here L is a set of sets). We have

$$v = \sum_{i=1}^{n} a_i A_i + O$$

$$= \sum_{i=1}^{n} a_i A_i + \sum_{i=1}^{n} b_i A_i$$

$$= \sum_{i=1}^{n} (a_i + b_i) A_i$$

Since A is linear dependent, there exists $\{b_i\}$ where not every element is 0. Therefore, $\{a_i + b_i\} \in L$ and $\{a_i + b_i\} \neq \{a_i\}$ for some $\{b_i\}$.

This means that $\forall \ell \in L$, we can always form a new $\ell' \in L$. And since for all $v \in V$ we always have one linear combination, we can do it infinitely, which means number of elements in L is infinite. Therefore, we have shown what was to be shown.

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Here we discuss the number of solutions for general linear equations. (A is a $m \times n$ matrix. X is a $n \times 1$ column matrix. B is a $m \times 1$ column matrix).

$$AX = B$$

If n > m, according to **Theorem 3.1 in chapter 1**, they must be linear dependent, resulting in infinite number of solutions because of **Lemma** above.

If n = m and they are linear independent (it is then a basis because they are maximal independent vectors), there would only be one solution as **Theorem 2.1** in chapter 1 stated. If they are linear dependent and B is in the subspace generated by column vectors of A, there would be infinite number of solutions (**Lemma**), else the equations are not solvable (there exists no linear combination to represent B).

If n < m and they are independent and B is in the subspace generated by column vectors of A, there would be only one solution. If they are linear independent but B is not in subspace, then it is unsolvable. If they are linear dependent and B is in subspace, infinite solutions occur. If they are linear dependent but B is not in subspace, equations are not solvable.

In general,

- 1. If B is in the vector space generated by column vectors of A and they are linear independent, there exists one unique solution.
- 2. If B is in the vector space generated by column vectors of A and they are linear dependent, there exists infinite solutions.
- 3. If B is not in the vector space generated by column vectors of A, there would be no solution.

2.2.2 Exercises

1. Exercise 1 See notes and refer to the definition of linear independence.

2. Exercise 2

Let u be one set of solution and w be another.

We want to show that $u + w \in X$.

$$\sum_{i=1}^{n} (u_i + w_i) \cdot A^i = \sum_{i=1}^{n} u_i \cdot A^i + \sum_{i=1}^{n} w_i \cdot A^i = O + O = O$$

Thus, $u + w \in X$. Also, we need to show $cu \in X$ where $c \in K$.

$$c\sum_{i=1}^{n} u_i \cdot A^i = cO = O$$

Other \mathbf{VS} s are easy to follow as we define the addition of vectors in X componentwise, O as a vector whose components are all zero, 1 as a vector whose components are all one.

3. Exercise 3 We want to show following

$$\sum_{i=1}^{n} (a_i + b_i \mathbf{i}) A^i = O_{\mathbb{C}}$$

$$\sum_{i=1}^{n} a_i A^i + \sum_{i=1}^{n} b_i \mathbf{i} \cdot A^i = O_{\mathbb{C}}$$

$$O_{\mathbb{C}} + \sum_{i=1}^{n} b_i \mathbf{i} \cdot A^i = O_{\mathbb{C}}$$

$$\sum_{i=1}^{n} b_i \cdot A^i = O_{\mathbb{C}}$$

This means that $\{A^i\}$ should be linear independent over \mathbb{R} $(\sum_{i=1}^n b_i \cdot A^i = O_{\mathbb{C}}$ is equal to $\sum_{i=1}^n b_i \cdot A^i = O_{\mathbb{R}}$ as there is no imaginary part). Since it is known to us that $\{A^i\}$ is linear independent over \mathbb{R} , it has been proved as we do it reversely.

4. Exercise 4 We know that

$$\sum_{i=1}^{n} (a_i + b_i i) A^i = O_{\mathbb{C}}$$

which means that $\sum_{i=1}^{n} a_i A^i = O_{\mathbb{C}}$ and/or $\sum_{i=1}^{n} b_i A^i = O_{\mathbb{C}}$. For either cases, we have shown it is linear dependent over \mathbb{R} $(a_i, b_i \in \mathbb{R})$.

2.3 § 3

2.3.1 Exercises

- 1. Exercise 1 AI = IA = A
- 2. Exercise 2 AO = O

3. Exercise 3

For every A and B, (AB)C = A(BC).

$$\begin{pmatrix} 3 & 2 \\ 4 & 1 \end{pmatrix}$$

(b) Case 2

$$\binom{10}{14}$$

(c) Case 3

$$\begin{pmatrix} 33 & 37 \\ 11 & -18 \end{pmatrix}$$

- 4. Exercise 4 This one could be proved as it is proved here.
- 5. Exercise 5

$$AB = \begin{pmatrix} 4 & 2 \\ 5 & -1 \end{pmatrix}$$

$$BA = \begin{pmatrix} 2 & 4 \\ 4 & 1 \end{pmatrix}$$

6. Exercise 6

$$CA = AC = \begin{pmatrix} 7 & 14 \\ 21 & -7 \end{pmatrix}$$

$$CB = BC = \begin{pmatrix} 14 & 0 \\ 7 & 7 \end{pmatrix}$$

General rule is that for symmetric one, we may have AB = BA? (I am not sure here).

7. Exercise 7

$$XA = \begin{pmatrix} 3 & 1 & 5 \end{pmatrix}$$

8. Exercise 8

$$X_1 A = A_2$$

$$X_2A = A_3$$

Let X_i be a unit vector with only i -th component equal to 1. $X_iA = A_i$

9. Exercise 9

Skip the steps involving verifications. ${}^{t}(AB) = {}^{t}B{}^{t}A$ has already been proved in §2. Thus, ${}^{t}[(AB)C] = {}^{t}C \cdot {}^{t}(AB) = {}^{t}C \cdot {}^{t}B \cdot {}^{t}A$.

10. Exercise 10

Firstly, we know A is of $1 \times n$, M is of $n \times n$ and B is of $1 \times n$. This means that $\dim(\langle A, B \rangle) = 1$. Also, it implies that $t(\langle A, B \rangle) = \langle A, B \rangle$. Thus, we have

$$\langle A, B \rangle =^{t} (\langle A, B \rangle)$$

$$=^{t} (AM^{t}B)$$

$$=^{t} (^{t}B) \cdot ^{t} M \cdot ^{t} A \quad \text{Exercise 9}$$

$$= BM^{t}A$$

$$= \langle B, A \rangle$$

which is **SP 1**. Also, let

$$N = {}^t (B + C)$$

Then, $n_{ij} = n'_{ji} = b_{ji} + c_{ji}$. This implies also $N = {}^t A + {}^t B$. Therefore,

$$\langle A, B + C \rangle = AM^t(B + C) = AM(^tB + ^tC) = \langle A, B \rangle + \langle A, C \rangle$$

which is **SP 2**. Finally

$$\langle cA, B \rangle = cAM^tB = c\langle A, B \rangle$$

which is \mathbf{SP} 3.

11. Exercise 11

For part (a), see Exercise 35.

Part (b)

$$A^{2} = \begin{pmatrix} 1 & 2 & 3 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{pmatrix}$$
$$A^{3} = \begin{pmatrix} 1 & 3 & 6 \\ 0 & 1 & 3 \\ 0 & 0 & 1 \end{pmatrix}$$
$$A^{4} = \begin{pmatrix} 1 & 4 & 10 \\ 0 & 1 & 4 \\ 0 & 0 & 1 \end{pmatrix}$$

12. Exercise 12

$$(AX)_a = \begin{pmatrix} 4\\7\\5 \end{pmatrix} (AX)_b = \begin{pmatrix} 3\\1 \end{pmatrix}$$

$$(AX)_c = \begin{pmatrix} x_2 \\ 0 \end{pmatrix} (AX)_d = \begin{pmatrix} 0 \\ x_1 \end{pmatrix}$$

13. Exercise 13

$$(AX)_a = \begin{pmatrix} 2\\4 \end{pmatrix}$$

$$(AX)_b = \begin{pmatrix} 4\\6 \end{pmatrix}$$

$$(AX)_c = \begin{pmatrix} 3\\5 \end{pmatrix}$$

14. Exercise 14

$$(AX)_a = \begin{pmatrix} 3\\1\\2 \end{pmatrix}$$
$$(AX)_b = \begin{pmatrix} 12\\3\\9 \end{pmatrix}$$

$$(AX)_c = \begin{pmatrix} 5\\4\\8 \end{pmatrix}$$

15. Exercise 15 $AX = A^2$ (second column of A).

16. **Exercise 16** $AX = A^{i}$

17. Exercise 17

Let U_i be a unit column vector which only has 1 on its i -th component. The proposed form of C^k could be written in the following way.

$$C^{k} = \sum_{i=1}^{n} b_{ik} A^{i}$$

$$= \sum_{i=1}^{n} b_{ik} [\sum_{j=1}^{m} (a_{ji} \cdot U_{j})]$$

$$= \sum_{i=1}^{n} [\sum_{j=1}^{m} a_{ji} b_{ik} \cdot U_{j}]$$

$$C^{k} = \sum_{j=1}^{m} A_{j} \cdot B^{k} \cdot U_{j}$$

$$= \sum_{i=1}^{m} [\sum_{j=1}^{n} a_{ji} b_{ik} \cdot U_{j}]$$

Two forms are essentially the same if you expand them and compare. Thus, we have proved that the proposed formula is an equivalence of the original definition.

18. Exercise 18

(a)
$$A^{-1} = (I + A) \Rightarrow A \cdot A^{-1} = I^2 - A^2 = I$$

(b)
$$A^{-1} = (I^2 + IA + A^2) \Rightarrow A \cdot A^{-1} = I^3 - A^3 = I$$

(c) For real number I and A, we see that $I^n - A^n$ can be factored into I - A and another polynomial, because according to remainder theorem, plugging in I = A results in $I^n - A^n = 0$. Thus, we could follow the same pattern to construct always a A^{-1} .

(d) Set
$$A^{-1} = (-A - 2I)$$

(e) Set
$$A^{-1} = (-A^2 - A)$$

19. Exercise 19

$$AB = \begin{pmatrix} 1 & ab \\ 0 & 1 \end{pmatrix}$$

$$A^2 = \begin{pmatrix} 1 & 2a \\ 0 & 1 \end{pmatrix}$$

13

Inductive step:

$$A^{n+1} = A^n \cdot A$$

$$= \begin{pmatrix} 1 & na \\ 0 & 1 \end{pmatrix} \cdot A$$

$$= \begin{pmatrix} 1 & (n+1)a \\ 0 & 1 \end{pmatrix}$$

Thus, we have proved it.

20. Exercise **20**

$$A^{-1} = \begin{pmatrix} 1 & -a \\ 0 & 1 \end{pmatrix}$$

21. **Exercise 21** We now show that $B^{-1}A^{-1}$ would be an inverse of AB.

$$(AB)(B^{-1}A^{-1}) = A(B \cdot B^{-1})A^{-1} = A \cdot A^{-1} = I$$

And for the reverse, it is easy to verify either.

22. Exercise 22 See the solution manual

23. Exercise 23

$$A^{2} = A \cdot A$$

$$= \begin{pmatrix} \cos 2\theta & -\sin 2\theta \\ \sin 2\theta & \cos 2\theta \end{pmatrix}$$

Inductive step:

$$\begin{split} A^{n+1} &= \begin{pmatrix} \cos n\theta & -\sin n\theta \\ \sin n\theta & \cos n\theta \end{pmatrix} \cdot A \\ &= \begin{pmatrix} \cos n\theta \cos \theta - \sin n\theta \sin \theta & -(\sin n\theta \cos \theta + \sin \theta \cos n\theta) \\ \sin n\theta \cos \theta + \sin \theta \cos n\theta & -\sin n\theta + \cos n\theta \cos \theta \end{pmatrix} \\ &= \begin{pmatrix} \cos(n+1)\theta & -\sin(n+1)\theta \\ \sin(n+1)\theta & \cos(n+1)\theta \end{pmatrix} \end{split}$$

Thus, we have determined A^n

24. Exercise 24

$$A = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$$

25. Exercise 25

- (a) tr(A) = 2
- (b) tr(A) = 4
- (c) tr(A) = 8

26. Exercise 26 See Exercise 27.

27. Exercise 27

$$tr(AB) = \sum_{i=1}^{n} [\sum_{j=1}^{n} a_{ij}b_{ji}]$$

$$= \sum_{i=1}^{n} [\sum_{j=1}^{n} b_{ji}a_{ij}]$$

$$= \sum_{i=1}^{n} [\sum_{j=1}^{n} b_{ij}a_{ji}]$$
 They are the same if you expand
$$= tr(BA)$$

- 28. Exercise 28 As diagonal line keeps same after transpose, trace of the matrix would not change as well.
- 29. Exercise 29 $A^n = ((a_{ij})^n)$
- 30. Exercise 30

$$A^{2} = \begin{pmatrix} a_{1}^{2} & 0 & \cdots & 0 \\ 0 & a_{2}^{2} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & a_{n}^{2} \end{pmatrix}$$

Inductive step

$$A^{k+1} = \begin{pmatrix} a_1^k & 0 & \cdots & 0 \\ 0 & a_2^k & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & a_n^k \end{pmatrix} \cdot A = \begin{pmatrix} a_1^{k+1} & 0 & \cdots & 0 \\ 0 & a_2^{k+1} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & a_n^{k+1} \end{pmatrix}$$

- 31. Exercise 31 See Exercise 35
- 32. Exercise 32 We want to show

$${}^{t}(A^{-1}) = ({}^{t}A)^{-1}$$
$${}^{t}(A^{-1}) \cdot {}^{t}(A) = ({}^{t}A)^{-1} \cdot ({}^{t}A)$$
$${}^{t}(A^{-1}) \cdot {}^{t}(A) = I_{n}$$

Let $C = {}^{t} (A^{-1}) \cdot {}^{t} (A)$. We then know

$$c_{ij} = \sum_{k=1}^{n} a'_{ik}^{-1} a'_{kj}$$
$$= \sum_{k=1}^{n} a_{jk} a_{ki}^{-1}$$
$$= A_i \cdot A^{-1 i}$$

Thus,

$$C = {t \choose A \cdot A^{-1}}$$
$$= {t \choose I_n} = I_n$$

If we do it in the reverse way, then we can prove it.

- 33. Exercise 33 Let $B = {}^{t}(\bar{A})$, then $b_{ij} = \bar{a}_{ji}$. Let $C = \overline{{}^{t}A}$, then $c_{ij} = \bar{a}'_{ij} = \bar{a}_{ji}$. Thus, B = C.
- 34. Exercise 34 Its inverse is

$$\begin{pmatrix} \frac{1}{a_1} & 0 & \cdots & 0\\ 0 & \frac{1}{a_2} & \cdots & 0\\ \vdots & \vdots & \ddots & \vdots\\ 0 & 0 & \cdots & \frac{1}{a_n} \end{pmatrix}$$

- 35. **Exercise 35** See solution manual. Here I would not like to introduce complex formal reasoning to simulate computation result.
- 36. Exercise 36

By result of **Exercise 35** we see that $N^{n+1} = O$ as $N = A - I_n$ is of the form being described in **Exercise 35**.

For inverse part, see Exercise 18.

37. Exercise 37

$$(I-N)(I+N+\cdot+N^r) = I^{r+1}-N^{r+1} = I^{r+1} = I$$

- 38. Exercise 38 See solution manual for detail computation.
- 39. **Exercise 39** Since we know AB = BA or A, B fulfills **SP 1**, we may say

$$(AB)^r = A^r B^r = O$$

For (A+B), we discuss $(A+B)^{2r}$ where r is the larger r for A and B.

$$(A+B)^{2r} = \sum_{k=0}^{2r} {2r \choose k} A^{2r-k} B^k$$

If $1 \ge k \le r$, then $2r - k \ge r$ and $A^{2r - k} = O$. If $r < k \le 2r$, then $B^k = O$. Thus, essentially, $(A + B)^{2r} = O$.

3 Chapter 3

3.1 § **1**

3.1.1 Notes

If we want to say that S is the image of A under F, we are essentially trying to say followings:

$$\forall z \in S, \exists x : F(x) = z. \Rightarrow S \subset F(A)$$

 $\forall a \in A, F(a) \in S. \Rightarrow F(A) \subset S$

Above are exactly what **Example 6** on Pg. 45 are saying.

Also, we shall work on the equality of two linear mappings. Two linear mappings $F: S_1 \to T_1, G: S_2 \to T_2$ are said to be equal if and only if followings are fulfilled:

$$S_1 = S_2$$

$$T_1 = T_2$$

$$\forall z \in S_1, F(z) = G(z)$$

Proofs left to readers on Pg. 49.

If u_1, u_2 are elements of V, then $T_{u_1+u_2} = T_{u_1} \circ T_{u_2}$.

$$\forall v \in V, T_{u_1+u_2} = (u_1 + u_2) + v$$

$$= u_1 + (u_2 + v)$$

$$= T_{u_1}(u_2 + v)$$

$$= T_{u_1}(T_{u_2}(v))$$

$$= T_{u_1} \circ T_{u_2}(v)$$

Which means that $T_{u_1+u_2} = T_{u_1} \circ T_{u_2}$ according to our definition of linear mapping equality.

If u is an element of V, then $T_u: V \to V$ has an inverse mapping which is nothing but the translation T_{-u} . First, it is easy to verify that T_{-u} is an inverse of T_u . Then, we say that there is an inverse T_u^{-1} . According to the definition of inverse of a linear mapping, we have, for every $v \in V$ that

$$T_u^{-1}(T_u(v)) = I_V(v) = v$$

$$T_u^{-1}(v+u) = v$$

$$T_u^{-1}(x) = x - u \qquad \text{Let } x = v + u$$

which attests $T_u^{-1} = T_{-u}$.

Here comes words on bijectivity, inverse and function composition:

1. For two mappings $F: S_1 \to T_1$ and $F: S_2 \to T_2$, $F \circ G$ is only defined if $T_1 = S_2$.

2. A more clear proof for If $F: S \to V$ has an inverse $G: V \to S$, then F is bijective. Proof. If F(x) = F(y) given $x, y \in S$, then G(F(x)) = G(F(y)). Also, since F, G are inverse of each other, we have

$$\forall s \in S, (G \circ F)(s) = G(F(s)) = I_s(s) = s$$
$$\forall v \in V, (F \circ G)(v) = F(G(v)) = I_v(v) = v$$

which means x = G(F(x)) = G(F(y)) = y. Also, we contend that $\forall v \in V, \exists x : F(x) = v$. Since we know $\forall v \in V, (F \circ G)(v) = F(G(v)) = I_v(v) = v$, we can simply let x = G(v) so that F(x) = v. This proves the theorem.

3.1.2 Exercises

- 1. Exercise 1 Calculus involved, not doing now.
- 2. Exercise 2 Proved in notes.
- 3. Exercise 3
 - (a) L(X) = 11
 - (b) L(X) = 13
 - (c) L(X) = 6
- 4. Exercise 4

$$F(1) = (e, 1), F(0) = (1, 0), F(-1) = (e^{-1}, -1)$$

5. Exercise 5

$$(F+G)(1) = (e+1,3), (F+G)(2) = (e^2+2,6), (F+G)(0) = (1,0)$$

6. Exercise 6

$$(2F)(0) = (2,0), (\pi F)(1) = (\pi e, \pi)$$

- 7. **Exercise 7** For (a), it is 1. For (b), it is 11.
- 8. Exercise 8

The image is a ellipse of the equation

$$\frac{u^2}{4} + \frac{w^2}{9} = 1$$

Proof is omitted.

9. Exercise 9

The image is a straight line

$$y = \frac{1}{2}x$$

Proof. $A = \{(2,y)|y \in \mathbb{R}\}, S = \{(2x,x)|x \in \mathbb{R}\}.$ We contend that $\forall a \in A, F(a) \in S.$

$$\forall y \in \mathbb{R}, F(2, y) = (2y, y) \in S$$

Conversely, $\forall s = (x, \frac{1}{2}x) \in S$, let $a = (2, \frac{1}{2}x) \in A$, so that F(a) = s, which means $S \subset F(A)$.

- 10. Exercise 10 It is a circle of center (0,0) and radius e^c . Proof is omitted.
- 11. Exercise 11

It is a cylinder of radius 1 and center (0,0). Proof is omitted.

12. Exercise 12 $x^2 + y^2 = 1$. Proof is omitted.

3.2 § **2**

3.2.1 Notes

Here we have an important Lemma

Let $F: V \to W$ is a linear mapping. If for some $v_i \in V$, we have $F(v_i)$ are linear independent, then v_i are linear independent.

Proof. If $\sum_{i=1}^{n} t_i v_i = O$, then we have

$$\sum_{i=1}^{n} t_i v_i = O$$

 $F(\sum_{i=1}^{n} t_i v_i) = F(O) = O$ (This is ensured as "output" of a mapping is unique for same "input")

$$\sum_{i=1}^{n} t_i F(v_i) = O$$

which means if $\sum_{i=1}^{n} t_i v_i = O$, we must have $\sum_{i=1}^{n} t_i F(v_i) = O$. Since $F(v_i)$ are linear independent, we obtain that t_i is always equal to 0, which is another word for v_i are linear independent.

It is noteworthy that reversal of this **Lemma** is **NOT** always true as F(v) = O doesn't ensure that v = O. In fact, in later subsections, we shall see that F is injective if and only if Ker F = O.

3.2.2 Exercises

- 1. Exercise 1 Only (a), (b), (d), (e), (f), (h) are linear mappings. For (h), it involves *Calculus*.
- 2. Exercise 2 T(O) = T[v + (-v)] = T(v) + T(-v) = T(v) T(v) = O
- 3. Exercise 3 T(u+v) = T(u) + T(v) = w + O = w
- 4. Exercise 4

Let the set of elements $v \in V$ satisfying T(v) = w be S. We contend that $\forall v \in S, \exists u \in U : v = u + v_0$. Proof. let $u = v - v_0$. $F(u) = F(v - v_0) = F(v) - F(v_0) = O$. Thus, $v \in U$. This means $S \subset (v_0 + U)$. Conversely, we contend that $\forall u \in U$, we have $(v_0 + u) \in S$. Proof. $T(v_0 + u) = T(v_0) + T(u) = w + O = w$. This means $(v_0 + U) \subset S$.

Proof. $T(v_0 + u) = T(v_0) + T(u) = w + O = w$. This means $(v_0 + U) \subset S$. Thus, $S = (v_0 + U)$.

- 5. Exercise 5 As Exercise 2 said, $T(O) = T(v v) = T(v) + T(-v) = O \Rightarrow T(-v) = -T(v)$.
- 6. Exercise 6

Firstly, $F(v_1 + v_2) = (f(v_1) + f(v_2), g(v_1) + g(v_2)) = (f(v_1), g(v_1)) + (f(v_2), g(v_2)) = F(v_1) + F(v_2)$ Secondly, F(cv) = (cf(v), cg(v)) = c(f(v), g(v)) = cF(v)

- 7. Exercise 7
 - (a) Prove $(u_1 + u_2) \in U$. We have $F(u_1 + u_2) = F(u_1) + F(u_2) = O + O = O$.
 - (b) Prove $cu \in U$. We have F(cu) = cF(u) = O.
- 8. Exercise 8 Mapping 8 is linear, others are not.
- 9. Exercise 9

By definition later introduced in §5, it is line segment between F(v) and F(v+w). If $F(w) \neq O$, then it is a line segment. If F(w) = O, then it is a point.

10. Exercise 10 By definition, it is a parallelogram.

- 11. **Exercise 11** Note that E_1, E_2 are standard generators. Since S is a set of points that can be written in the form $t_1E_1 + t_2E_2$ where $0 \le t_1 \le 1$ and $0 \le t_2 \le 1$. Thus, $F(t_1E_1 + t_2E_2) = t_1F(E_1) + t_2F(E_2)$ where $0 \le t_1 \le 1$ and $0 \le t_2 \le 1$. Hence, prove the statement.
- 12. **Exercise 12** We know $3E_1$ and E_2 are also linear independent. So are $3F(E_1)$ and $F(E_2)$. Thus, adopting similar reasoning in **Exercise 11**, we prove statement.
- 13. Exercise 13 It is a parallelogram generated by 5A and 2B.
- 14. Exercise 14 $T_u(v_1 + v_2) = v_1 + v_2 + u = T_u(v_1) + T_u(v_2) = v_1 + v_2 + 2u$. Thus, we have 2u = u and u = O.