Selected Problems Chapter 3 Linear Algebra Done Right, Sheldon Axler, 3rd Edition

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Problem Integration. Define $T \in \mathcal{L}(\mathcal{P}(\mathbb{R}), \mathbb{R})$ by

$$Tp = \int_0^1 p(x)dx.$$

Show that T is a linear map.

Proof.

Additivity

Given $p, q \in \mathcal{P}(\mathbb{R})$, we want the additivity propriety to hold for T. Applying T to the sum of p and q, we have

$$T(p+q) = \int_0^1 p(x) + q(x)dx$$

= $\int_0^1 p(x)dx + \int_0^1 q(x)dx$
= $T(p) + T(q)$,

since integration of a sum is equal to the sum of the integrated parts.

Homogeneity

Given $p \in \mathcal{P}(\mathbb{R})$ and $a \in F$, we want the homogeneity property to hold. Applying T to the scalar multiple of p, we have

$$T(a * p) = \int_0^1 a * p(x)dx$$
$$= a * \int_0^1 p(x)dx$$
$$= a * T(p),$$

since constants can be separated in integration.

Problem Theorem 3.5. Suppose v_1, \ldots, v_n is a basis of V and $w_1, \ldots, w_m \in W$. Show that there exists a unique linear map $T: V \to W$ such that

$$T(v_j) = w_j$$

for each $j = 1, \ldots, n$.

Proof. We must first show the existence of a linear map with the desired properties. Define $T: V \to W$ by

$$T(a_1v_1 + \dots + a_nv_n) = a_1w_1 + \dots + a_nw_n$$

, where a_1, \ldots, a_n are coefficients in F.

We must show that T is a linear map. Given $a_1v_1, \ldots, a_nv_n \in V$ and $b_1v_1, \ldots, bn_vn \in V$, we have

$$T'((a_1v_1 + \dots + a_nv_n) + ((b_1v_1 + \dots + b_nv_n))) = T((a_1 + b_1)v_1 + \dots + (a_n + b_n)v_n)$$

$$= (a_1 + b_1)w_1 + \dots + (a_n + b_n)w_n$$

$$= (a_1w_1 + \dots + a_nw_n) + (b_1w_1 + \dots + b_nw_n)$$

$$= T(a_1v_1 + \dots + a_nv_n) + T(b_1v_1 + \dots + b_nv_n).$$

Similarly, given $a_1v_1 + \cdots + a_nv_n \in V$ and $\lambda \in F$, we have

$$T(\lambda(a_1v_1 + \dots + a_nv_n)) = T((\lambda * a_1)v_1 + \dots + (\lambda * a_n)v_n$$

$$= (\lambda * a_1)w_1 + \dots + (\lambda * a_n)w_n$$

$$= \lambda(a_1w_1 + \dots + a_nw_n)$$

$$= \lambda * T(a_1v_1 + \dots + a_nv_n)$$

Thus, we have shown T to be a linear map.

Assume the existence of another linear map $T': V \to W$ with the property

$$T'(v_j) = w_j$$

for each j = 1, ..., n. To show uniqueness, we want that T(v) = T'(v) for all $v \in V$. Given $v \in V$, we can write $v = a_1v_1 + \cdots + a_nv_n$, since we have a basis for V. Then,

$$T(v) = T(a_1v_1 + \dots + a_nv_n)$$

$$= a_1T(v_1) + \dots + a_nT(v_n)$$

$$= a_1T'(v_1) + \dots + a_nT'(v_n)$$

$$= T'(a_1v_1 + \dots + a_nv_n)$$

$$= T'(v),$$

since $T(v_i) = w_i = T'(v_i)$ for each j = 1, ..., n.

Problem 3.A.11. Suppose V is finite-dimensional. Prove that every linear map on a subspace of V can be extended to a linear map on V. In other words, show that if U is a subspace of V and $S \in \mathcal{L}(U,W)$, then there exists $T \in \mathcal{L}(V,W)$ such that Tu = Su for all $u \in U$.

Proof. Given a subspace U of V and a linear map $S \in \mathcal{L}(U, W)$, we want to extend S to be a linear map on V. Choose a basis of U to be u_1, \ldots, u_m . We can extend our chosen basis for U to be a basis of V as the list $u_1, \ldots, u_m, v_1, \ldots, v_n$. Let

$$w_i = Su_i$$

for j = 1, ..., m. Thus the linear map S can be explicitly written as

$$Su = S(a_1u_1 + \dots + a_mu_m)$$

= $a_1w_1 + \dots + a_mw_m$

, for all $u \in U$.

We are now in the position to define the extension linear map T. We define T by

$$Tv = T(a_1u_1 + \dots + a_mu_m + a_{m+1}v_1 + \dots + a_{m+n}v_n)$$

= $a_1w_1 + \dots + a_mw_m$

, for all $v \in V$. It is clear that Tu = Su for all $u \in U$ by the definition of T; T is also a linear map.

Problem 3.A.14. Suppose V is finite-dimensional with $\dim V \geq 2$. Prove that there exists $S, T \in \mathcal{L}(V, V)$ such that $ST \neq TS$.

Proof. Assume that $n \geq 2$. Choose a basis $v_1, \ldots, v_n \in V$. We will define both linear maps as follows:

$$Tv = T(a_1v_1 + \dots + a_nv_n)$$

= $a_nv_1 + a_1v_2 + \dots + a_{n-1}v_n$

, which shifts coefficients by 1 in a circle; Also,

$$Sv = S(a_1v_1 + \dots + a_nv_n)$$

= a_1v_1 .

We will now show that these linear maps do not commute. Let $v = v_1 + 2v_2$. We have

$$ST(v) = ST(v_1 + 2v_2)$$

= $S(2v_1 + v_2)$
= $2v_1$,

and

$$TS(v) = TS(v_1 + 2v_2)$$
$$= T(v_1)$$
$$= v_2.$$

Thus, $ST \neq TS$.

Problem 3.B.2. Suppose V is a vector space and $S, T \in \mathcal{L}(V, V)$ are such that $range(S) \subset null(T)$. Prove that $(ST)^2 = 0$.

Proof. Given $u \in V$, we must show that ((ST)(ST))u = 0. By the definition of the product of linear maps, we have

$$((ST)(ST))u = (ST)(STu)$$

Let w = (STu), which is in range(S). Because $w \in range(S)$, w is also in null(T) by our assumption. We have

$$((ST)(ST))u = (ST)(STu)$$

$$= (ST)w$$

$$= (STw)$$

$$= (S0)$$

$$= 0,$$

as desired.

Problem 3.B.12. Suppose that V is finite-dimensional and that $T \in \mathcal{L}(V, W)$. Prove that there exists a subspace U of V such that $U \cap null(T) = \{0\}$ and $range(T) = \{Tu \mid u \in U\}$.

Proof. Choose a subspace U of V such that $U \oplus null(T) = V$, which is guaranteed by Theorem 2.34. Since U and null(T) form a direct sum, we have

$$U \cap null(T) = \{0\}.$$

The next part is to show that $range(T) = \{Tu \mid u \in U\}$. The right to left inclusion is clear by the definition of range; we must show the left to right inclusion to finish the proof. Given $w \in range(T)$, choose $v \in V$ such that w = Tv. Since $U \oplus null(T) = V$, choose $u \in U$ and $n \in null(T)$ such that v = u + n. We have

$$w = Tv$$

= $T(u + n)$
= $T(u) + T(n)$
= $T(u) + 0$
= $T(u)$,

as desired.

Problem Fundamental Theorem of Linear Maps. Suppose V is finite-dimensional and $T \in \mathcal{L}(V, W)$. Then range(T) is finite-dimensional and

$$dim(V) = dim(null(T)) + dim(range(T))$$

Proof. By Theorem 2.34, we can choose a subspace U of V such that $U \oplus null(T) = V$. By Problem 3.B.12, $range(T) = \{Tu \mid u \in U\}$. Let $B_1 = \{u_1, \ldots, u_m\}$ of U, and let $B_2 = \{n_1, \ldots, n_k\}$ of null(T).

We want $B_1 \cup B_2$ to be a basis for V. Since $U \oplus null(T) = V$, $B_1 \cup B_2$ spans V. We need to show that $B_1 \cup B_2$ is also linearly independent. It suffices to show that the zero-vector can be represented uniquely. Assume that the zero-vector can be written as

$$0 = \sum_{i=1}^{m} \lambda_i u_i + \sum_{i=m+1}^{m+k} \lambda_i n_i$$

and

$$0 = \sum_{i=1}^{m} \alpha_i u_i + \sum_{i=m+1}^{m+k} \alpha_i n_i.$$

Since U and null(T) form a direct sum, any vector in V can be written uniquely as a vector from U and a vector from null(T); Thus, we have

$$\sum_{i=1}^{m} \lambda_i u_i = \sum_{i=1}^{m} \alpha_i u_i$$

and

$$\sum_{i=m+1}^{m+k} \lambda_i n_i = \sum_{i=m+1}^{m+k} \alpha_i n_i.$$

It follows from the fact that B_1 and B_2 are basis lists that $\lambda_i = \alpha_i$ for all i. Thus, $B_1 \cup B_2$ forms a basis for V.

We know that dim(V) = m + k from $B_1 \cup B_2$ being a basis. We also know that dim(null(T)) = k from B_2 being a basis of null(T). It suffices to show that dim(range(T)) = m. We must show that $R = \{Tu_1, \ldots, Tu_m\}$ is a basis for range(T). By Problem 3.B.12, R spans range(T). For a contradiction, suppose that R is linearly dependent. We can choose Tu_j in $span(Tu_1, \ldots, Tu_{j-1})$ by the Linear Dependence Lemma. We have

$$T(u_j) = \lambda_1 T(u_1) + \dots + \lambda_{j_1} T(u_{j-1}),$$

SO

$$T(u_{j}) = T(\lambda_{1}u_{1} + \dots + \lambda_{j_{1}}u_{j-1})$$

$$0 = T(\lambda_{1}u_{1} + \dots + \lambda_{j_{1}}u_{j-1} - u_{j})$$

Thus, $\lambda_1 u_1 + \cdots + \lambda_{j_1} u_{j-1} - u_j \in null(T)$, with not all the constants being zero, but we know that $U \cap Null(T) = \{0\}$, which is a contradiction.

Problem A map to a smaller dimensional space is not injective. Suppose V and W are finite-dimensional vector spaces and dim(V) > dim(W). Then no linear map from V to W is injective.

The intuition is that v is being transferred into a smaller space, so there is no way that points in W receive a unique member in V, since there are simply too many elements in V.

Proof. We are given a linear map $T \in \mathcal{L}(V, W)$. Since $range(T) \subseteq W$, $dim(range(T)) \leq dim(W)$. By the Fundamental Theorem of Linear Maps, we have

$$\begin{aligned} dim(null(T)) &= dim(V) - dim(range(T)) \\ &\geq dim(V) - dim(W) \\ &\geq 1 \end{aligned}$$

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Thus, for any basis of null(T), there is at least one non-zero element which is mapped to the zero-vector in W. The zero-vector in V is also mapped to the zero-vector in W. T is not injective as desired.

Problem A map to a larger dimensional space is not surjective. Suppose V and W are finite-dimensional vector spaces and dim(V) < dim(W). Then no linear map from V to W is surjective.

Proof. We are given a linear map $T \in \mathcal{L}(V, W)$. By the Fundamental Theorem of Linear Maps, we have

$$\begin{aligned} dim(range(T)) &= dim(V) - dim(null(T)) \\ &\leq dim(V) \\ &< dim(W). \end{aligned}$$

Thus, for any basis of range(T), we can extend it to a basis of W, revealing a vector not in range(T); thus, $T: V \to W$ is not surjective.

Problem A map to a larger dimensional space is not surjective. Suppose V and W are finite-dimensional vector spaces and dim(V) < dim(W). Then no linear map from V to W is surjective.

Proof. We are given a linear map $T \in \mathcal{L}(V, W)$. By the Fundamental Theorem of Linear Maps, we have

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Problem 3.B.20. Suppose W is finite-dimensional and $T \in \mathcal{L}(V, W)$. Prove that T is injective if and only if there exists $S \in \mathcal{L}(W, V)$ such that ST is the identity map on V.

Proof. We will first prove the forward direction. Assume that T is injective. Define S: $range(T) \rightarrow V$ by

$$Sw = v$$

where v is the unique element in V such that Tv = w. We must show that ST is the identity map on V. Choose $v \in V$. Then

$$(ST)v = S(Tv)$$
$$= v,$$

by the definition of S.

We will prove the backward direction. Choose $S \in \mathcal{L}(W, V)$ such that ST is the identity map on V. Assume that Tu = Tw for some $u, w \in V$. Using (ST), we have

$$u = (ST)u$$

$$= S(Tu)$$

$$= S(Tw)$$

$$= (ST)w$$

$$= w,$$

meaning T is injective.

Problem Edited 3.B.29 (V is assumed to be finite-dimensional). Suppose $T \in \mathcal{L}(V, F)$. Suppose $u \in V$ is not in null(T). Prove that

$$V = null(T) \oplus \{au \mid a \in F\}$$

Proof. We will first construct a certain basis for V. Choose $u \in V$ such that u is not in null(T). Let $\{n_1, \ldots, n_m\}$ be a basis for null(T). We want

$$B = \{n_1, \dots, n_m, u\}$$

to be a basis for V.

For a contradiction, suppose that B is not a basis for V. Thus, we can extend B to a basis of V:

$$B_e = \{n_1, \dots, n_m, u, e_1, \dots, e_n\}.$$

We consider the complex numbers to be a vector space over itself, so dim(F) = 1. We want a contradiction with $dim(range(T)) \le dim(F)$. We will do this by showing that $R = \{Tu, Te_1, \ldots, Te_n\}$ is a basis for range(T). Given $r \in range(T)$, choose $a_1, \ldots, a_{m+n+1} \in F$ such that

$$r = T((a_1n_1 + \dots + a_mn_m) + a_{m+1}u + (a_{m+2}e_1 + \dots + a_{m+n+1}e_n))$$

= $a_{m+1}T(u_1) + a_{m+2}T(e_1) + \dots + a_{n+1}T(e_n)$

, so R spans range(T). Next, we need to show that R is linearly independent. Choose $a_1, \ldots, a_{n+1} \in F$ such that

$$0 = a_1 T(u_1) + a_2 T(e_1) + \dots + a_{n+1} T(e_m)$$

= $T(a_1 u_1 + a_2 e_1 + \dots + a_{n+1} e_m),$

so
$$a_1u_1 + a_2e_1 + \dots + a_{n+1}e_m \in span(n_1, \dots, n_m)$$
. For some $b_1, \dots, b_m \in F$, we have
$$0 = (a_1u_1 + a_2e_1 + \dots + a_{n+1}e_m) - (b_1n_1 + \dots b_mn_m)$$

which means that all the scalars must be 0 because the vectors form a basis for V. Thus, R is a basis for range(T).

Now, for the contradiction.

$$dim(range(T)) = 1 + n$$

$$> 1$$

$$= dim(F),$$

which is not possible because dim(F) = 1. So B is a basis for V.

We've established that B is a basis for V. All that is left is to show that $V = null(T) + \{au \mid a \in F\}$ and $null(T) \cap \{au \mid a \in F\} = \{0\}$. Because B span V, it is clear that $V = null(T) + \{au \mid a \in F\}$. We assumed that $u \notin null(T)$, so the $null(T) \cap \{au \mid a \in F\} = \{0\}$.

Problem Theorem 3.36 matrix of sum of linear maps. Suppose $S, T \in \mathcal{L}(V, W)$. Then M(S+T) = M(S) + M(T).

Proof. Let $v_1, \ldots v_n$ be our chosen basis for V and w_1, \ldots, w_m be our chosen basis for W. The sum of S and T applied to v_j is

$$(S+T)v_{j} = S(v_{j}) + T(v_{j})$$

$$= \sum_{i=1}^{m} a_{i,j}w_{i} + \sum_{i=1}^{m} b_{i,j}w_{i}$$

$$= \sum_{i=1}^{m} (a_{i,j} + b_{i,j})w_{j}$$

Thus, M(S+T) is defined as

$$M(S+T) = \begin{pmatrix} a_{1,1} + b_{1,1} & \cdots & a_{1,n} + b_{1,n} \\ \vdots & \ddots & \vdots \\ a_{m,1} + b_{m,1} & \cdots & a_{m,n} + b_{m,n} \end{pmatrix}.$$

From our decomposition of $(S+T)v_j$, for each j, above, we have

$$M(S) = \begin{pmatrix} a_{1,1} & \cdots & a_{1,n} \\ \vdots & \ddots & \vdots \\ a_{m,1} & \cdots & a_{m,n} \end{pmatrix},$$

, and

$$M(T) = \begin{pmatrix} b_{1,1} & \cdots & b_{1,n} \\ \vdots & \ddots & \vdots \\ b_{m,1} & \cdots & b_{m,n} \end{pmatrix}.$$

It is clear that M(S+T)=M(S)+M(T) follows from the definition of matrix addition.

Problem 3.C.3. Suppose V and W are finite-dimensional and $T \in \mathcal{L}(V, W)$. Prove that there exists a basis of V and a basis of W such that with respect to these bases, all entries of M(T) are 0 except that the entries in row j, column j, equal 1 for $1 \le j \le dim(range(T))$.

Proof. Let n_1, \ldots, n_m be a basis for null(T). We can extend this list to a basis for V:

$$B_v = \{v_1, \dots, v_n, n_1, \dots, n_m\}.$$

It is clear that Tv_1, \ldots, Tv_n is a basis for Range(T). We can extend this to a basis of W:

$$B_w = \{Tv_1, \dots, Tv_n, w_1, \dots, w_k\}.$$

Now that we have a basis for V and W, we must show that M(T) is in the desired form. The column associated with each v_j has a single 1 in $M(T)_{j,j}$ and 0 everywhere else. The column associated with each n_k is filled with only 0, since $n_k \in null(T)$. We are done.

Problem 3.C.4. Suppose v_1, \ldots, v_m is a basis for V and W is finite-dimensional. Suppose $T \in \mathcal{L}(V, W)$. Prove there exists a basis w_1, \ldots, w_n of W such that all the entries in the first column of M(T) (with respect to the bases) are 0 except for possibly a 1 in the first row, first column.

Proof. Case 1. v_1 is in null(T). Let w_1, \ldots, w_n be any basis for W. We can write Tv_1 as

$$Tv_1 = 0w_1 + 0w_2 + \dots + 0w_n$$

meaning that the first column of M(T) contains all zeros.

Case 2. v_1 is not in null(T). Let $w_1 = Tv_1$. We can extend the list containing only w_1 to a basis of $W: w_1, \ldots, w_n$. Then, Tv_1 is written as

$$Tv_1 = 1w_1 + 0w_2 + \dots + 0w_n,$$

, so the first column of M(T) starts with a 1 and the rest of the entries are 0. We are done.

Problem Theorem Unique Inverse. An invertible linear map has a unique inverse.

Proof. Let $T \in \mathcal{L}(V, W)$, and let $R, S \in \mathcal{L}(W, V)$ be inverses of T. We have

$$R = RI$$

$$= R(TS)$$

$$= (RT)S$$

$$= IS$$

$$= S$$

as desired.