Chapter 3: Linear maps

 ${\it Linear~Algebra~Done~Right},$ by Sheldon Axler

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A: The vector space of linear maps

Problem S

uppose $b, c \in \mathbb{R}$. Define $T : \mathbb{R}^3 \to \mathbb{R}^2$ by

$$T(x, y, z) = (2x - 4y + 3z + b, 6x + cxyz).$$

Show that T is a linear map if and only if b = 0 and c = 0.

Proof. Consider T(1,1,1) = T(1,0,0) + T(0,1,1)

$$T(1,1,1) = (1+b,6+c) \tag{1}$$

$$T(1,0,0) = (2+b,6) \tag{2}$$

$$T(0,1,1) = (-1+b,0) \tag{3}$$

Therefore, b = 0, c = 0

B: Null space and Range

Problem 1

Give an example of a linear map T such that $\dim \operatorname{null} T = 3$ and $\dim \operatorname{range} T = 2$.

Proof. Consider $T: \mathcal{P}(4) \mapsto \mathcal{P}(1)$, $T(az^4 + bz^3 + cz^2 + dz + e) = (dz + e)$. Then dim null T = 3 and dim range T = 2.

Problem 3

Suppose v_1, \ldots, v_m is a list of vectors in V. Define $T \in \mathcal{L}(\mathbb{F}^m, V)$ by

$$T(z_1,\ldots,z_m)=z_1v_1+\cdots+z_mv_m.$$

- (a) What property of T corresponds to v_1, \ldots, v_m spanning V.
- (b) What property of T corresponds to v_1, \ldots, v_m being linearly independent.

Proof. (a) $\forall v \in V$, we have $T(z_1, \ldots, z_m) = v$, which means v_1, \ldots, v_m span V. This suggests that range T is equal to V. Hence, T is surjective.

(b) If v_1, \ldots, v_m are linearly independent, then $T(z_1, \ldots, z_m) = 0$ implies $z_1 = \cdots = z_m = 0$. This suggests that null $T = \{0\}$, hence T is injective.

Show that

$$T \in \mathcal{L}(\mathbb{R}^5, \mathbb{R}^4) : \dim \operatorname{null} T > 2$$

is not a subspace of $\mathcal{L}(\mathbb{R}^5, \mathbb{R}^4)$

Proof. Suppose dim null T > 2, by F.T. of linear maps,

$$\dim T = 5 = \dim \operatorname{null} T + \dim \operatorname{range} T \tag{4}$$

$$> 2 + \dim \operatorname{range} T$$
 (5)

$$\dim \operatorname{range} T < 3 \tag{6}$$

Hence, $T \notin \mathcal{L}(\mathbb{R}^5, \mathbb{R}^4)$, and thus not a subspace of $\mathcal{L}(R^5, R^4)$.

Problem 5

Give an example of a linear map $T: \mathbb{R}^4 \to \mathbb{R}^4$ such that

range
$$T = \text{null } T$$
.

Proof. Consider $T: \mathbb{R}^4 \to \mathbb{R}^4$, $T(x_1, x_2, x_3, x_4) = (x_3, x_4, 0, 0)$. Then range T = null T.

Problem 6

Prove that there does not exist a linear map $T: \mathbb{R}^5 \to \mathbb{R}^5$ such that range $T = \operatorname{null} T$.

Proof. Suppose there exists a linear map $T: \mathbb{R}^5 \to \mathbb{R}^5$ such that range T = null T. Then by F.T. of linear maps, we have dim range $T = \dim \text{null } T$, which implies $\dim \text{range } T = 5 - \dim \text{range } T$, or $\dim \text{range } T = 2.5$, which is not an integer. Hence, such a linear map does not exist.

Problem 7

Suppose V and W are finite-dimensional with $2 \leq \dim V \leq \dim W$. Show that $\{T \in \mathcal{L}(V, W) : T \text{ is not injective } \}$ is not a subspace of $\mathcal{L}(V, W)$.

Proof. T is not injective suggests that dim null V > 0. Then By the F.T. of linear maps, we have

$$\dim V = \dim \operatorname{null} V + \dim W \tag{7}$$

$$\geq 1 + \dim W \geq 1 + \dim V \tag{8}$$

Contradicts! Hence, $T \notin \mathcal{L}(V, W) \implies$ not a subspace.

Suppose $T \in \mathcal{L}(V, W)$ is injective and v_1, \ldots, v_n is linearly independent in V. Prove that Tv_1, \ldots, Tv_n is linearly independent in W.

Proof. T is injective \implies null $T = \{0\}$. Therefore, we have

$$T(\lambda_1 v_1 + \dots + \lambda_n v_n) \iff \lambda_i = 0$$

where $j \in \{1, ..., n\}$. Since $v_1, ..., v_n$ are linearly independent. It follows that $Tv_1, ..., Tv_n$ are linearly independent.

Problem 10

Suppose v_1, \ldots, v_n spans V and $T \in \mathcal{L}(V, W)$. Prove that the list Tv_1, \ldots, Tv_n spans range T.

Proof. Suppose v_1, \ldots, v_n spans V. Then $\forall v \in V$, we have $v = \lambda_1 v_1 + \cdots + \lambda_n v_n$. Then

$$T(v) = T(\lambda_1 v_1 + \dots + \lambda_n v_n) = \lambda_1 T v_1 + \dots + \lambda_n T v_n.$$

This suggests that range $(T) \subset \operatorname{span}(Tv_1, \dots, Tv_n)$. Also, $\operatorname{span}(Tv_1, \dots, Tv_n)$ is the smallest containing subspace of W implying that it is a subset of range W, hence range $T = \operatorname{span}(Tv_1, \dots, Tv_n)$.

Problem 11

Suppose S_1, \ldots, S_n are injective linear maps such that $S_1 S_2 \ldots S_n$ makes sense. Prove that $S_1 S_2 \ldots S_n$ is injective.

Proof. By F.T. of linear maps, we have

$$\dim S_1 = \dim \operatorname{null} S_1 + \dim \operatorname{range} S_1 \tag{9}$$

$$= 0 + \dim \operatorname{range} S_1 = \dim \operatorname{range} S_1 \tag{10}$$

It follows that

 $\dim S_1 = \dim \operatorname{range} S_1 = \dim S_2 = \cdots = \dim S_n = \dim \operatorname{range} S_n$

Hence, dim null $S_1 S_2 \dots S_n = 0 \iff S_1 S_2 \dots S_n$ is injective. \square

Problem 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 null T = U and $U \cap \text{range } T = \{0\}.$

Proof. Let u_1, \ldots, u_n be a basis for null T. Then $\mathrm{span}(u_1, \ldots, u_n)$ is a subspace of V. Since it is linear independent, it can be extended to a basis of V, say $u_1, \ldots, u_n, v_1, \ldots, v_m$. Then V is the direct sum of the spanning of u_1, \ldots, u_n and v_1, \ldots, v_m . Take $U = \mathrm{span}(v_1, \ldots, v_m)$

Suppose T is a linear map from \mathbb{F}^4 to \mathbb{F}^2 such that

$$\operatorname{null} T = \{(x_1, x_2, x_3, x_4) \in \mathbb{F}^4 : x_1 = 5x_2 \text{ and } x_3 = 7x_4\}$$

Prove that T is surjective.

Proof. A basis of $\operatorname{null} T$ is

$$\{(5,1,0,0),(0,0,7,1)\}$$

Then by F.T. of linear maps, we have

$$\dim \operatorname{range} T = 4 - \dim \operatorname{null} T = 4 - 2 = 2$$

Therefore, range $T = \mathbb{R}^2 \implies T$ is surjective.

Problem 14

Suppose U is a 3-dimensional subspace of \mathbb{R}^8 and that T is a linear map from \mathbb{R}^8 to \mathbb{R}^5 such that null T=U. Prove that T is surjective.

Proof. By F.T. of linear maps, we have

$$\dim \operatorname{range} T = 8 - \dim \operatorname{null} T = 8 - 3 = 5$$

This suggests that range $T = \mathbb{R}^5 \implies T$ is surjective.

Problem 15

Prove that there does not exist a linear map from \mathbb{F}^5 to \mathbb{F}^2 whose null space equals

$$\{(x_1, x_2, x_3, x_4, x_5) \in \mathbb{F}^5 : x_1 = 3x_2 \text{ and } x_3 = x_4 = x_5\}.$$

Proof. Suppose there exists such a linear map, then, by F.T. of linear maps, we have

$$\dim \operatorname{range} T = 5 - \dim \operatorname{null} T = 5 - 2 = 2$$

Contradicts!

Problem 16

Suppose there exists a linear map on V whose null space and range are both finite-dimensional. Prove that V is finite dimensional.

Proof. WLOG, let dim null T=m and dim range T=n. Then by F.T. of linear maps, we have

$$\dim V = \dim \operatorname{null} T + \dim \operatorname{range} T = m + n < \infty$$

Suppose V and W are both finite-dimensional. Prove that there exists an injective linear map from V to W if and only if $\dim V \leq \dim W$.

Proof. (\Longrightarrow) Suppose there is an injective linear map $T:V\mapsto W.$ By F.T. of linear maps, we have

$$\dim V = \dim \operatorname{null} T + \dim \operatorname{range} T \tag{11}$$

$$= 0 + \dim \operatorname{range} T = \dim \operatorname{range} T \tag{12}$$

(\iff) Suppose dim $V \le$ dim W. Then there exists a basis of V that can be extended to a basis of W. Let v_1, \ldots, v_n be a basis of V and w_1, \ldots, w_n be a basis of W. Define $T: V \mapsto W$ by $T(v_i) = w_i$. Then T is injective. \square

Problem 19

Suppose V and W are finite-dimensional and that U is a subspace of V. Prove that there exists

$$T \in \mathcal{L}(V, W)$$

such that null T = U if and only if $\dim U \ge \dim V - \dim W$.

Proof. (\Longrightarrow) Suppose there exists $T \in \mathcal{L}(V, W)$ such that $\operatorname{null} T = U$. Since range T is a subspace of W, we have $\dim Range \leq \dim W$. The rest of the proof follows by the F.T. of linear maps.

 (\Leftarrow) Suppose dim $U \ge \dim V - \dim W$, we have

$$\dim U + \dim W \ge \dim V = \dim \operatorname{null} T + \dim \operatorname{range} T \tag{13}$$

Of course we could find such a T.

Problem 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. (\Longrightarrow) T is injective \iff dim null T=0. Then there exists a basis of V that can be extended to a basis of W. Let v_1, \ldots, v_n be a basis of V and w_1, \ldots, w_n be a basis of W. Define $S: W \mapsto V$ by $S(w_i) = v_i$ and $T: V \mapsto W$ by $T(v_k) = w_k$ Then

$$ST(v) = ST(a_1v_1 + \dots + a_nv_n) \tag{14}$$

$$= S(a_1w_1 + \dots + a_nw_n) \tag{15}$$

$$= a_1 v_1 + \dots + a_n v_n \tag{16}$$

$$=v\tag{17}$$

 (\longleftarrow) Since v_k is a basis, null $T = \{0\}$. This suggests that T is injective. \square

C: Matrix

Problem 1

Suppose V and W are finite-dimensional and $T \in \mathcal{L}(V, W)$. Show that with respect to each choice of bases of V and W, the matrix of T has at least dim range T nonzero entries.

Proof. Follows from the F.T. of linear maps, we have $\dim \operatorname{range} T = \dim W - \dim \operatorname{null} T$. Since $\operatorname{null} T$ becomes all the zero entries, therefore the matrix of T has at least $\dim \operatorname{range} T$ nonzero entries.

Problem 2

Suppose $D \in \mathcal{L}(\mathcal{P}_3(\mathbb{R}), \mathcal{P}_2(\mathbb{R}))$ is the differentiation map defined by Dp = p'. Find a basis of $\mathcal{P}_3(\mathbb{R})$ and a basis of $\mathcal{P}_2(\mathbb{R})$ such that the matrix of D with respect to these bases is

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

Proof. Easy to verify that $\frac{1}{3}x^3, \frac{1}{2}x^2, x, 1$ is a list of basis of $\mathcal{P}_3(\mathbb{R})$, and its derivative is $x^2, x, 1$ which is a basis of $\mathcal{P}_2(\mathbb{R})$.

Problem 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 $\mathcal{M}(T)$ are zero except for the entries in row j, column j, equal 1 for $1 \leq j \leq \dim \operatorname{range} T$.

Proof. Let v_1, \ldots, v_n be a basis of V such that $\forall i \in 1, \ldots, k, Tv_i = 1$, where $k = \dim \operatorname{range} T$. Of course, it is a basis of range T. Expressing this as a matrix gives the desired result.

Problem 4

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

Proof. Let v_1, \ldots, v_m be the trivial basis of V. Then Tv_1, \ldots, Tv_m spans range T. After finite steps of procedure, we can obtain a list, Tv_1, \ldots, Tv_m which is a basis of W, say w_1, \ldots, w_m . Then the first column of $\mathcal{M}(T)$ is the desired result. \square

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

Proof. We could always find a basis of V such that $\exists i \in \{1, \ldots, n\}, v_i = (1, \ldots, 0)$ For list v_1, \ldots, v_m , if $m \leq n$, we obtain the desired result. Otherwise, we could let the v_{m+1}, \ldots, v_n be the basis of null T.

Problem 6

Suppose V and W are finite-dimensional and $T \in \mathcal{L}(V, W)$. Prove that dim range T = 1 if and only if there exists a basis of V and a basis of W such that with respect to these bases, all entries of $\mathcal{M}(T)$ equal 1.

Proof. (\Longrightarrow) Suppose dim range T=1, then for v_1,\ldots,v_n , a basis of V, $Tv_1,\ldots,Tv_n\in \operatorname{range} T$ suggests that they are linearly dependent to each other. Hence, we could obtain the desire by letting $Tv_1,\ldots,Tv_n=(1,\ldots,1)$

(\Leftarrow) Suppose there exists a basis of V and a basis of W such that with respect to these bases, all entries of $\mathcal{M}(T)$ equal 1. Then, dim range T=1. \square

Problem 10

Suppose A is an m-by-n matrix and C is an n by p matrix. Prove that

$$(AC)_{i,\cdot} = A_{i,\cdot}C$$

for $1 \leq j \leq m$. In other words, show that row j of AC equals (row j of A) times C.

Proof.

$$(AC)_{j,i} = \sum_{k=1}^{n} A_{j,k} C_{k,i} = (A_{j,k} C)_{i}$$
(18)

D: Invertibility and Isomorphic Vector spaces

Problem 1

Suppose $T \in \mathcal{L}(U, V)$ and $S \in \mathcal{L}(V, W)$ are both invertible linear maps. Prove that ST is invertible and that $(ST)^{-1} = T^{-1}S^{-1}$.

Proof. The proof for the invertibility is trivial, since U, V, W are bijective to each other. Then we only have to prove the equation. It follows from the fact that $STT^{-1}S^{-1} = I = T^{-1}S^{-1}ST$

Problem 2

Suppose V is finite-dimensional and dim V > 1. Prove that the set of non-invertible operators on V is not a subspace of $\mathcal{L}(V)$.

Proof. Suppose T, S are non-invertible operators on V. Then null $T \neq \{0\}$ and null $S \neq \{0\}$. Then null $T + \text{null } S \neq \{0\}$, which suggests that T + S is not invertible.

Problem 3

Suppose V is finite-dimensional, U is a subspace of V, and $S \in \mathcal{L}(U, V)$. Prove there exists an invertible operator $T \in \mathcal{L}(V)$ such that Tu = Su for ever $u \in U$ if and only if S is injective.

Proof. (\Longrightarrow) This is obvious since T is bijective.

(\Leftarrow) Suppose S is injective. Then we could extend u_1, \ldots, u_n to a basis of V. Then we could define T by $Tu_i = Su_i$ for $i = 1, \ldots, n$.

Problem 4

Suppose W is finite-dimensional and $T_1, T_2 \in \mathcal{L}(V, W)$. Prove that null $T_1 = \text{null } T_2$ if and only if there exists an invertible operator $S \in \mathcal{L}(W)$ such that $T_1 = ST_2$

Proof. (\Longrightarrow) Suppose $\operatorname{null} T_1 = \operatorname{null} T_2$, this implies that range $T_1 = \operatorname{range} T_2$. Let $w_1, \ldots w_m$ be a basis of range T_1 and range T_2 . Then we could define S by $Sw_i = T_1v_i$ for $i = 1, \ldots, m$.

(\iff) Suppose there exists an invertible operator $S \in \mathcal{L}(W)$ such that $T_1 = ST_2$. Since S is invertible, this suggests that it has to be injective such that null $S = \{0\}$. Then null $T_1 = \text{null } T_2$.

Suppose V is finite-dimensional and $T_1, T_2 \in \mathcal{L}(V, W)$. Prove that range $T_1 = \operatorname{range} T_2$ if and only if there exists an invertible operator $S \in \mathcal{L}(V)$ such that $T_1 = T_2S$

Proof. (\Longrightarrow) Suppose range $T_1 = \operatorname{range} T_2$. This suggests that there exists a basis w_1, \ldots, w_n of range T_1 and range T_2 . For such a basis, we could always find a corresponding list v_1, \ldots, v_m with which T_2 maps onto w_1, \ldots, w_n we could define S by $Su_i = v_i$ for $i = 1, \ldots, m$.

(\Leftarrow) Suppose there exists an invertible operator $S \in \mathcal{L}(V)$ such that $T_1 = T_2 S$. Since S is bijective, this implies that range $T_1 = \operatorname{range} T_2$.

Problem 6

Suppose V and W are finite-dimensional and $T_1, T_2 \in \mathcal{L}(V, W)$. Prove that there exist invertible operators $R \in \mathcal{L}(V)$ and $S \in \mathcal{L}(W)$ such that $T_1 = ST_2R$ if and only if dim null $T_1 = \dim \text{null } T_2$.

Proof. The same with question 4.

Problem 7

Suppose V and W are finite-dimensional. Let $v \in V$. Let

$$E = \{ T \in \mathcal{L}(V, W) : Tv = 0 \}.$$

- (a) Show that E is a subspace of $\mathcal{L}(V, W)$.
- (b) Suppose $v \neq 0$. What is dim E

Proof. (a) $0(v) \in E$ therefore E is not empty, and $T_1v = T_2v = 0$ implies $(T_1 + T_2)v = 0$. Tv = 0 implies $\lambda Tv = 0$ for all $\lambda \in \mathbb{F}$. Hence, E is a subspace of $\mathcal{L}(V, W)$.

(b) Suppose $v \neq 0$. Then there is a basis v_1, \ldots, v_n of V extended from v, and we can choose a basis w_1, \ldots, w_m of W. Since $\mathcal{L}(V, W)$ is isomorphic to $\mathbb{F}^{m,n}$ and Tv = 0 implies that the first column of $\mathcal{M}(T)$ is zero. Hence, dim E = m(n-1).

Problem 8

Suppose V is finite-dimensional and $T:V\to W$ is a surjective linear map of V onto W. Prove that there is a subspace U of V such that $T|_U$ is an isomorphism of U onto W.

Proof. Since T is surjective, any $w \in W$ we could find a $v \in V$ such that Tv = w. Define $x_1 \sim x_2 : \iff T(x_1) = T(x_2)$. We could define $U = \{[v] : \forall v \in V\}$. As such $T|_U$ is bijective, henceforth an isomorphism.

Problem 9

Suppose V is finite-dimensional and $S,T\in\mathcal{L}(V)$. Prove that ST is invertible if and only if both S and T are invertible.

Proof. (\Longrightarrow) Suppose ST is invertible. Then $(ST)^{-1}=T^{-1}S^{-1}$, this suggests that S and T are invertible.

(\iff) Suppose S and T are invertible. Then $S^{-1}T^{-1}=(ST)^{-1}$, this suggests that ST is invertible.

Problem 10

Suppose V is finite-dimensional and $S,T\in\mathcal{L}(V)$. Prove that ST=I if and only if TS=I

Proof. Directly from the definition of inverse.

Problem 11

Suppose V is finite-dimensional and $S, T, U \in \mathcal{L}(V)$ and STU = I. Show that T is invertible and that $T^{-1} = US$.

Proof. The associativity implies that both S and U are invertible. Then $T = S^{-1}IU^{-1} = S^{-1}U^{-1}$. Hence, $T^{-1} = US$.

Problem 12

Show that the result in the previous exercise can fail without the hypothesis that V is finite-dimensional.

Proof. Pending.

Problem 13

Suppose V is a finite-dimensional vector space and $R, S, T \in \mathcal{L}(V)$ are such that RST is surjective. Prove that S is injective.

Proof. Since RST is surjective, this suggests that R is surjective. Then R is injective, hence S is injective.

Suppose v_1, \ldots, v_n is a basis of V. Prove that the map $T: V \to \mathbb{F}^{n,1}$ defined by

$$Tv = \mathcal{M}(V)$$

is an isomorphism of V onto $\mathbb{F}^{n,1}$; here $\mathcal{M}(v)$ is the matrix of $v \in V$ with respect to the basis v_1, \ldots, v_n .

Proof. T is injective: $\forall v_i \in V, Tv = 0 \iff v = 0 \iff v = (0, \dots, 0)$ T is surjective: $\forall (w_1, \dots, w_n) \in \mathbb{F}^{n,1}, T(a_1v_1 + \dots + a_nv_n) = (a_1, \dots, a_n)$ since v_1, \dots, v_n is a basis of V. Henceforth, T is an isomorphism.

Problem 15

Prove that every linear map from $\mathbb{F}^{n,1}$ to $\mathbb{F}^{m,1}$ is given by a matrix multiplication. In other words, prove that if $T \in \mathcal{L}(\mathbb{F}^{n,1},\mathbb{F}^{m,1})$, then there exists an m-by-n matrix A such that Tx = Ax for every $x \in \mathbb{F}^{n,1}$

Proof. Let e_1, \ldots, e_n be the standard basis of $\mathbb{F}^{n,1}$ and w_1, \ldots, w_m be the standard basis of $\mathbb{F}^{m,1}$. Then $T(e_i) = a_{1i}w_1 + \ldots + a_{mi}w_m$. Then T(x) = Ax. \square

Problem 16

Suppose V is finite-dimensional and \mathcal{E} is a subspace of $\mathcal{L}(V)$ such that $ST \in \mathcal{E}$ for all $S \in \mathcal{L}(V)$ and all $T \in \mathcal{E}$. Prove that $\mathcal{E} = \{0\}$ or $\mathcal{E} = \mathcal{L}(V)$

Proof. \Box