

MAT224 Notes

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Info.

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1 Lecture1 Jan.9 2018

1.1 Vector spaces

Definition A real¹ **vector space** is a set V together with two vector operations vector addition and scalar multiplication such that

1. **AC** Additive Closure: $\forall \vec{x}, \vec{y} \in V, \vec{x} + \vec{y} \in V$

¹A vector space is real if scalar which defines scalar multiplication is real.

2. **C** Commutative: $\forall \vec{v}, \vec{y} \in V, \vec{x} + \vec{y} = \vec{y} + \vec{x}$
3. **AA** Additive Associative: $\forall \vec{x}, \vec{y}, \vec{z} \in V, (\vec{x} + \vec{y}) + \vec{z} = \vec{x} + (\vec{y} + \vec{z})$
4. **Z** Zero Vector: $\exists \vec{0} \in V \text{ s.t. } \forall \vec{x} \in V, \vec{x} + \vec{0} = \vec{x}$
5. **AI** Additive Inverse: $\forall \vec{x} \in V, \exists -\vec{x} \in V \text{ s.t. } \vec{x} + (-\vec{x}) = \vec{0}$
6. **SC** Scalar Closure: $\forall \vec{x}, c \in \mathbb{R}, c\vec{x} \in V$
7. **DVA** Distributive Vector Additions: $\forall \vec{x}, \vec{y} \in V, c \in \mathbb{R}, c(\vec{x} + \vec{y}) = c\vec{x} + c\vec{y}$
8. **DSA** Distributive Scalar Additions: $\forall \vec{x} \in V, c, d \in \mathbb{R}, (c + d)\vec{x} = c\vec{x} + d\vec{x}$
9. **SMA** Scalar Multiplication Associative: $\forall \vec{x} \in V, c, d \in \mathbb{R}, (cd)\vec{x} = c(d\vec{x})$
10. **O** One: $\forall \vec{x} \in V, 1\vec{x} = \vec{x}$

Note For V to be a vector space, need to know or be given operations of vector additions multiplication and check all 10 properties hold.

1.2 Examples of vector spaces

Example 1 \mathbb{R}^n w.r.t. usual component-wise addition and scalar multiplication.

Example 2 $\mathbb{M}_{m \times n}(\mathbb{R})$ set of all $m \times n$ matrices with real entry. w.r.t. usual entry-wise addition and scalar multiplication.

Example 3 $\mathbb{P}_n(\mathbb{R})$ set of polynomials with real coefficients, of degree less or equal to n , w.r.t. usual degree-wise polynomial addition and scalar multiplication.

Note If define $\mathbb{P}_n^*(\mathbb{R})$ as set of all polynomials of degree exactly equal to n w.r.t. normal degree-wise multiplication and addition.

Then it is **NOT** a vector space.

Explanation: $(1+x^n), (1-x^n) \in \mathbb{P}_n^*(\mathbb{R})$ but $(1+x^n) + (1-x^n) = 2 \notin \mathbb{P}_n^*(\mathbb{R})$

Example 4 Something unusual, define V as

$$V = \{(x_1, x_2) | x_1, x_2 \in \mathbb{R}\}$$

with vector addition

$$(x_1, x_2) + (y_1, y_2) = (x_1 + y_1 + 1, x_2 + y_2 + 1)$$

and scalar multiplication

$$c(x_1, x_2) = (cx_1 + c - 1, cx_2 + c - 1)$$

This is a vector space.

1.3 Some properties of vector spaces

Suppose V is a vector space, then it has the following properties.

Property 1 The zero vector is unique.

proof.

Assume $\vec{0}, \vec{0}^*$ are two zero vectors in V

WTS: $\vec{0} = \vec{0}^*$

Since $\vec{0}$ is the zero vector, by Z $\vec{0}^* + \vec{0} = \vec{0}^*$

Similarly, $\vec{0} + \vec{0}^* = \vec{0}$

Also, $\vec{0} + \vec{0}^* = \vec{0}^* + \vec{0}$ by commutative vector addition.

So, $\vec{0}^* = \vec{0}$

■

Property 2 $\forall \vec{x} \in V$, the additive inverse $-\vec{x}$ is unique.

proof.

Exercise.

Property 3 $\forall \vec{x} \in V, 0\vec{x} = \vec{0}$.

proof.

By property of number 0: $0\vec{x} = (0 + 0)\vec{x}$

By DSA: $0\vec{x} = 0\vec{x} + 0\vec{x}$

By AI, $\exists(-0\vec{x})$ s.t.

$0\vec{x} + (-0\vec{x}) = 0\vec{x} + 0\vec{x} + (-0\vec{x})$

By AA

$\implies 0\vec{x} = \vec{0}$

Property 4 $\forall c \in \mathbb{R}, c\vec{0} = \vec{0}$

proof.

Exercise.

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2.1 Some properties of vector spaces-Cont'd

Property 5 For a vector space V , $\forall \vec{x} \in V$, $(-1)\vec{x} = (-\vec{x})$. (we could use this property to find the additive inverse with scalar multiplication with (-1)).
proof.

$$\begin{aligned}
 (-\vec{x}) &= (-\vec{x}) + \vec{0} \quad \text{By property of zero vector} \\
 &= (-\vec{x}) + 0\vec{x} \quad \text{By property 3} \\
 &= (-\vec{x}) + (1 + (-1))\vec{x} \quad \text{By property of zero as real number} \\
 &= (-\vec{x}) + 1\vec{x} + (-1)\vec{x} \\
 &= \vec{0} + (-1)\vec{x} \\
 &= (-1)\vec{x}
 \end{aligned}$$

■

Property 6 For a vector space V , let $\vec{x} \in V$ and $c \in \mathbb{R}$, then,

$$c\vec{x} = \vec{0} \implies c = 0 \vee \vec{x} = \vec{0}$$

proof.

Exercise.

2.2 Subspaces

Loosely A subspace is a space contained within a vector space.

Definition Let V be a vector space and $W \subseteq V$, W is a **subspace** of V if W is itself a vector space w.r.t. operations of vector addition and scalar multiplication from V .

Theorem Let V be a vector space, and $W \subseteq V$, W has the same operations of vector addition and scalar multiplication as in V . Then, W is a subspace of V iff:

1. W is non-empty. $W \neq \emptyset$.
2. W is closed under addition. $\forall \vec{x}, \vec{y} \in W$, $\vec{x} + \vec{y} \in W$.
3. W is closed under scalar multiplication. $\forall \vec{x} \in W, c \in \mathbb{R}, c\vec{x} \in W$.

Proof.

Forward:

If W is a subspace

$$\implies \vec{0} \in W$$

$$\implies W \neq \emptyset$$

Also, additive and scalar multiplication closures $\implies (ii), (iii)$

Backward:

Let $W \neq \emptyset \wedge (ii) \wedge (iii)$

WTS. 10 axioms in definition of vector space hold

$(ii) \implies$ Additive Closure

$(iii) \implies$ Scalar Multiplication Closure

Because $W \subseteq V$, and V is a vector space, so properties hold $\forall \vec{w} \in W$.

Additive inverse: by property 5 and scalar multiplication closure,

$$\forall \vec{x} \in W, -\vec{x} = (-1)\vec{x} \in W.$$

Also, existence of additive identity: $(-\vec{x}) + \vec{x} = \vec{0} \in W$.

2.3 Examples of subspaces

Example 1 Let $V = \mathbb{M}_{n \times n}(\mathbb{R})$, V is a subspace.

Example 2 Define W as

$$W = \{A \in \mathbb{M}_{n \times n}(\mathbb{R}) \mid A \text{ is not symmetric}\}$$

Explanation: Let $A_1 = \begin{bmatrix} 0 & -2 \\ -1 & 0 \end{bmatrix}$ and $A_2 = \begin{bmatrix} 0 & 2 \\ 1 & 0 \end{bmatrix}$ $A_1, A_2 \in W$ but $A_1 + A_2 = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \notin W$.

Example 3 Let $V = \mathbb{P}_2(\mathbb{R})$, is W defined as following,

$$W = \{p(x) \in V \mid p(1) = 0\}$$

a subspace of V ?

proof.

WTS: (i)

$$\text{Let } z(x) = 0 \text{ or } z(x) = x^2 - 1, \forall x \in \mathbb{R}$$

$$\implies W \neq \emptyset$$

WTS: (ii)

$$\text{Let } p_1, p_2 \in W, \text{ which means } p_1(1) = p_2(1) = 0$$

$$(p_1 + p_2)(1) = p_1(1) + p_2(1) = 0 + 0 = 0$$

$$\implies p_1 + p_2 \in W$$

$\implies W$ is closed under addition.

WTS: (iii) Let $p \in W$ and $c \in \mathbb{R}$

$$\implies p(1) = 0$$

Since $(c * p)(x) = c * p(x)$, we have $(c * p)(1) = c * p(1) = c * 0 = 0$

$$\implies cp \in W.$$

So W is a subspace of V .

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2.4 Recall from MAT223

Let $A \in \mathbb{M}_{m \times n}(\mathbb{R})$, then $Nul(A)$ is a subspace of \mathbb{R}^n and $Col(A)$ is a subspace of \mathbb{R}^m .

3 Lecture3 Jan.16 2018

3.1 Linear Combination

Definition Let V be a vector space, $\vec{v}_1, \dots, \vec{v}_n \in V$, $a_1, \dots, a_n \in \mathbb{R}$ the expression

$$c_1 \vec{v}_1 + \dots + c_n \vec{v}_n$$

is called a **linear combination** of $\vec{v}_1, \dots, \vec{v}_n$.

Theorem Let V be a vector space, W is a subspace of V , $\forall \vec{w}_1, \dots, \vec{w}_k \in W$, $c_1, \dots, c_k \in \mathbb{R}$, we have

$$c_1 \vec{w}_1 + \dots + c_k \vec{w}_k \in W$$

Subspaces are closed under linear combinations, since subspaces are closed under scalar multiplication and vector addition.

Theorem Let V be a vector space, let $\vec{v}_1, \dots, \vec{v}_k \in V$ then the set of all linear combination of $\vec{v}_1, \dots, \vec{v}_k$

$$W = \left\{ \sum_{i=1}^k c_i \vec{v}_i \mid c_i \in \mathbb{R} \forall i \right\}$$

is a subspace of V .

proof.

Consider $\vec{0} \in W$

So, $W \neq \emptyset$

Let $c \in \mathbb{R}$, Let $\vec{x} \in W \wedge \vec{y} \in W$

By definition of span, we have,

$$\vec{x} = \sum_{i=1}^k a_i \vec{v}_i, \quad \vec{y} = \sum_{i=1}^k b_i \vec{v}_i$$

Consider, $\vec{x} + c\vec{y}$

$$\vec{x} + c\vec{y} = \sum_{i=1}^k a_i \vec{v}_i + c \sum_{i=1}^k b_i \vec{v}_i = \sum_{i=1}^k (a_i + cb_i) \vec{v}_i \in W$$

■

Definition Let V be a vector space, $\vec{v}_1, \dots, \vec{v}_k \in V$, **span** of the set of vectors $\{\vec{v}_i\}_{i=1}^k$ is defined as the collection of all possible linear combinations of $\{\vec{v}_i\}_{i=1}^k$. By pervious theorem, span is a subspace.

3.2 Combination of subspaces

Definition Let W_1, W_2 be two sets, then the **union** of W_1, W_2 is defined as:

$$W_1 \cup W_2 = \{\vec{w} \mid \vec{w} \in W_1 \wedge \vec{w} \in W_2\}$$

the **intersection** of W_1, W_2 is defined as:

$$W_1 \cap W_2 = \{\vec{w} \mid \vec{w} \in W_1 \vee \vec{w} \in W_2\}$$

Now consider W_1, W_2 to be two subspaces of vector space V , then we have,

1. $W_1 \cup W_2$ is **not** a subspace.
2. $W_1 \cap W_2$ is a subspace.

proof.

Falsify the statement by providing counter-example:

Consider,

$$W_1 = \{(x_1, x_2) \mid x_1 \in \mathbb{R}, x_2 = 0\}$$

$$W_2 = \{(x_1, x_2) \mid x_2 \in \mathbb{R}, x_1 = 0\}$$

$$\begin{pmatrix} 0 \\ 1 \end{pmatrix} \in W_1 \cup W_2 \quad \begin{pmatrix} 1 \\ 0 \end{pmatrix} \in W_1 \cup W_2$$

$$\text{But, } \begin{pmatrix} 0 \\ 1 \end{pmatrix} + \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \notin W_1 \cup W_2$$

■

proof.

Because W_1 and W_2 are both subspaces, so

$$\vec{0} \in W_1 \cap W_2 \implies W_1 \cap W_2 \neq \emptyset$$

$$\text{Let } \vec{x}, \vec{y} \in W_1 \cap W_2, c \in \mathbb{R}$$

$$\text{Consider, } \vec{x} + c\vec{y}$$

Sine W_1, W_2 are subspaces,

$$\vec{x} + c\vec{y} \in W_1 \wedge \vec{x} + c\vec{y} \in W_2$$

$$\implies \vec{x} + c\vec{y} \in W_1 \cap W_2$$

So, $W_1 \cap W_2$ is a subspace.

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Definition Let W_1, W_2 be subspaces of vector space V , define the **sum** of two subspaces as:

$$W_1 + W_2 = \{\vec{x} + \vec{y} \mid \vec{x} \in W_1 \wedge \vec{y} \in W_2\}$$

Note Let $\vec{x} = \vec{0} \in W_1, \forall \vec{y} \in W_2, \vec{y} \in W_1 + W_2$ so that, $W_2 \subseteq W_1 + W_2$. Similarly, let $\vec{y} = \vec{0} \in W_2, \forall \vec{x} \in W_1, \vec{x} \in W_1 + W_2$. so that, $W_1 \subseteq W_1 + W_2$. So we have $\forall \vec{v} \in W_1 \cap W_2, \vec{v} \in W_1 + W_2$. So that,

$$W_1 \cap W_2 \subseteq W_1 + W_2$$

Note $W_1 + W_2$ is a subspace of V .

proof.

Let $\vec{x}_1, \vec{x}_2 \in W_1, \vec{y}_1, \vec{y}_2 \in W_2$

By properties of subspaces,

$\forall c \in \mathbb{R}, c\vec{x}_1 \in W_1 \wedge c\vec{y}_2 \in W_2$

Consider, $\vec{x}_1 + \vec{y}_1 \in W_1 + W_2, \vec{x}_2 + \vec{y}_2 \in W_1 + W_2$

$$\begin{aligned} & (\vec{x}_1 + \vec{y}_1) + c(\vec{x}_2 + \vec{y}_2) \\ &= (\vec{x}_1 + c\vec{x}_2) + (\vec{y}_1 + c\vec{y}_2) \in W_1 + W_2 \end{aligned}$$

■

Definition Let W_1, W_2 be subspaces of vector space V , say V is **direct sum** of W_1 and W_2 , written as $V = W_1 \oplus W_2$, if every $\vec{x} \in V$ can be written uniquely as $\vec{x} = \vec{w}_1 + \vec{w}_2$ where $\vec{w}_1 \in W_1$ and $\vec{w}_2 \in W_2$.

Equivalently Let W_1 and W_2 be subspaces of V , $V = W_1 \oplus W_2 \iff V = W_1 + W_2 \wedge W_1 \cap W_2 = \{\vec{0}\}$.