

LINEAR ALGEBRA



REFERENCE BOOKS

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4.1 Vector Space, Linear independence of vectors, basis, dimension

VECTOR SPACE

Definition: Let V be a non-empty set of objects whose elements will be called as 'vectors' and let \mathbb{R} be the set of real numbers whose elements will be called as 'scalars'. V is called as '*vector space*' over real field \mathbb{R} if and only if the following conditions/axioms are satisfied

A1) Closure under vector addition :

$$u + v \in V \quad \forall u, v \in V$$

i.e. to every pair of elements u and v in V there corresponds a unique $u + v$ in V

A2) Associativity Property of vector addition:

$$u + (v + w) = (u + v) + w \quad \forall u, v, w \in V$$

A3) Existence of additive identity element w.r.t. vector addition:

There exist a vector called as 'the zero vector' denoted by ' 0 ' in V st

$$u + 0 = u = 0 + u \quad \forall u \in V$$

VECTOR SPACE

A4) Existence of inverse element w.r.t. vector addition:

Given any u in V there exist a vector denoted by ' $-u$ ' in V such that

$$u + (-u) = 0 = (-u) + u \quad \forall u \in V$$

A5) Commutativity property of vector addition :

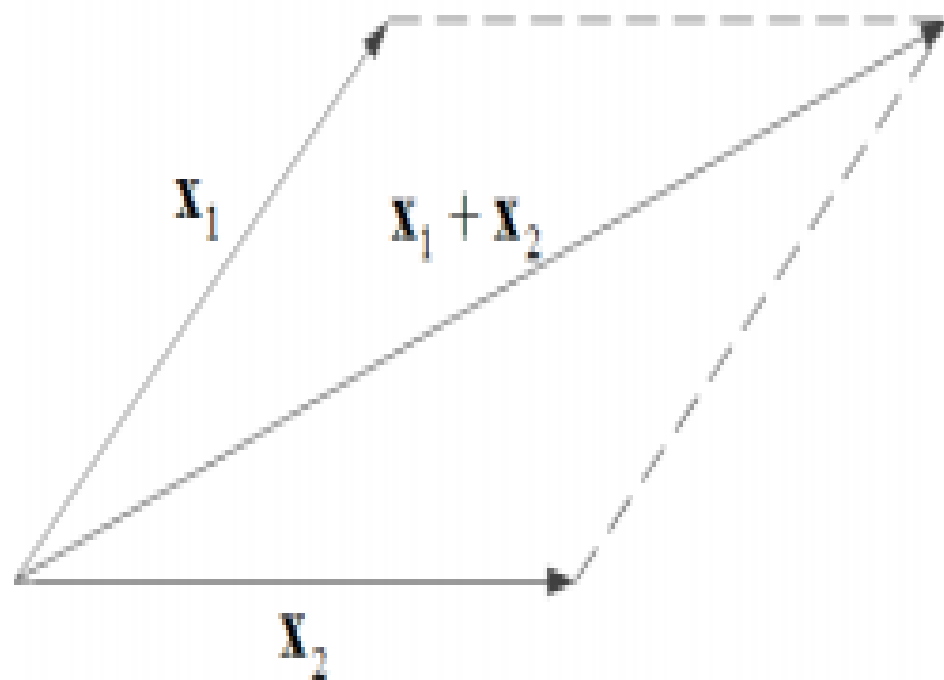
$$u + v = v + u \quad \forall u, v \in V$$

A6) Closure under scalar multiplication :

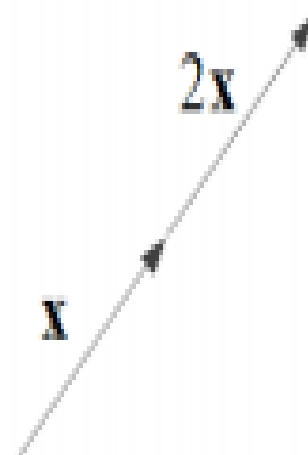
$$\alpha u \in V \quad \forall u \in V \text{ and } \forall \alpha \in \mathbb{R}$$

i.e. for any scalar α in \mathbb{R} and u in V there corresponds a unique vector ' αu ' in V , this operation is known as 'scalar multiplication'

Vector sum:



Multiplication
by a scalar:



VECTOR SPACE

A7) Distributivity property :

$$\alpha(u + v) = \alpha u + \alpha v \quad \forall u, v \in V \text{ and } \alpha \in \mathbb{R}$$

$$\text{and } (\alpha + \beta)u = \alpha u + \beta u \quad \forall u \in V \text{ and } \alpha, \beta \in \mathbb{R}$$

A8) $\alpha(\beta u) = (\alpha\beta)u \quad \forall u \in V \text{ and } \alpha, \beta \in \mathbb{R}$

A9) For any u in V , $1u = u$, where 1 is the unity of field \mathbb{R}

Let n be fixed positive integer and

$\mathbb{R}^n = \{ (x_1, x_2, \dots, x_n) / x_i \in \mathbb{R}, 1 \leq i \leq n \}$, \mathbb{R}^n is set of all n -tuples of real numbers.

Let $u = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n$ and

$v = (y_1, y_2, \dots, y_n) \in \mathbb{R}^n$, define vector addition as

$u + v = (x_1 + y_1, x_2 + y_2, \dots, x_n + y_n)$ and for any scalar

$\alpha \in \mathbb{R}$ define scalar multiplication as

$\alpha u = (\alpha x_1, \alpha x_2, \dots, \alpha x_n)$. Prove that \mathbb{R}^n is vector space over \mathbb{R} under these operations.

PROBLEMS

Let $M_{m \times n}(\mathbb{R})$ denote the set of all $m \times n$ matrices with real entries. Define for $A = (a_{ij}), B = (b_{ij})$,

$$A + B = (a_{ij} + b_{ij}) \quad \text{and} \quad \alpha A = (\alpha a_{ij}) \quad \text{where } \alpha \in \mathbb{R}.$$

Determine whether $M_{m \times n}(\mathbb{R})$ is a vector space under the above operations. Ans: yes

Let P_2 denote the set of all polynomials of degree less than or equal to 2, with real coefficients. Define Addition and Scalar multiplication in the usual way: If

$p(x) = a_0 + a_1x + a_2x^2$ and $q(x) = b_0 + b_1x + b_2x^2$, then

$$p(x) + q(x) = (a_0 + b_0) + (a_1 + b_1)x + (a_2 + b_2)x^2 \quad \text{and}$$

for any $\alpha \in \mathbb{R}$, $\alpha f(x) = \alpha a_0 + \alpha a_1x + \alpha a_2x^2$.

Show that P_2 is a vector space over \mathbb{R} .

PROBLEMS

Let F be set of all real valued functions
i.e. $F = \{ f : \mathbb{R} \rightarrow \mathbb{R} \mid f \text{ is a function} \}$.

Define $(f + g)(x) = f(x) + g(x)$ and

$(\alpha f)(x) = \alpha f(x)$, then prove that F is a vector space
over \mathbb{R} .

Prove that set of all real valued differentiable functions on
 (a, b) is a vector space over \mathbb{R} .

Vector Subspaces

Definition: Let V be a vector space over field R . A non-empty subset W of V is subspace of V iff

- i) Closure under vector addition :for any $u, v \in W$, $u + v \in W$
- ii) Closure under scalar multiplication : for any $a \in R$ and $u \in W$, $au \in W$

Alternatively ,

Subset W of vector space V is called as subspace iff $au + bv \in W \quad \forall u, v \in W \text{ \& } a, b \in R$

Note that for a subset to become a subspace, it is necessary that it must contain the zero vector.

e.g. The set C of complex numbers is a vector space over R and as $R \subset C$ and R itself is vector space over R , R is a subspace of C over R

Let $W = \{ (x, y) \in \mathbb{R}^2 / ax + by = 0 \}$ Show that W is subspace of \mathbb{R}^2 .i.e. Show that every line passing through the origin is a subspace of \mathbb{R}^2 .

Let $W = \{ (x, y, z) \in \mathbb{R}^3 / ax + by + cz = 0 \}$ Show that W is subspace of \mathbb{R}^3 . i.e. Show that every plane passing through the origin is a subspace of \mathbb{R}^3 .

Let $S = \{ (x, y, z) \in \mathbb{R}^3 / ax = by = cz \}$ Show that S is subspace of \mathbb{R}^3 .i.e. Show that every line passing through the origin is a subspace of \mathbb{R}^3 .

Solve the system of equations: $\begin{matrix} 3x + 4y + z = 0 \\ x + y + z = 0 \end{matrix}$. Let V

denote the set of all solutions to the above system.

Show that V is a vector subspace of \mathbb{R}^3 .

LINEAR SPAN OF A SET

Definition: Let $S = \{u_1, u_2, \dots, u_n\}$ be a non-empty subset of a vector space V . The linear span of S is denoted by $L(S)$ and it is defined as

$$L(S) = \{a_1 u_1 + a_2 u_2 + \dots + a_n u_n / a_1, a_2, \dots, a_n \in \mathbb{R}, u_1, u_2, \dots, u_n \in S, n \in \mathbb{N}\}$$

Definition: Let S be a non-empty subset of a vector space V . We say that S spans the vector space V iff

$$L(S) = V$$

i.e. if every vector in V can be expressed as linear combinations of elements of S

Linear dependence and independence of sets

Definition : Let $S = \{u_1, u_2, \dots, u_n\}$ be a subset of vector space V . S is said to be **linearly dependent** if there exists a **non-trivial (non-zero) solution** to the homogeneous system

$$a_1 u_1 + a_2 u_2 + \dots + a_n u_n = 0,$$

where $a_1, a_2, \dots, a_n \in \mathbb{R}$

If the linear system has **unique (zero) solution** then the set S is known as **linearly independent set of vectors**.

PROBLEMS

Examine whether the vectors $(4,9,5)$ $(1,1,0)$ $(1,3,2)$ in \mathbb{R}^3 are linearly dependent.

In the vector space P_2 , determine whether the vectors $3 - 2x + 4x^2$, $4 - x + 6x^2$ and $7 - 8x + 8x^2$ are linearly dependent. Ans: L.D.

Basis and dimension of vector space

Let V be a vector space. A finite subset S of V is called a **basis** of V iff

i) S is linearly independent set

and ii) S spans V i.e. $L(S) = V$

The number of elements in basis set (i.e. cardinality of basis set) of vector space V is known as **dimension** of vector space V .

PROBLEMS

- # Show that the set $S = \{ (1, 0), (0, 1) \}$ is a basis of vector space \mathbb{R}^2 [Infact it is the standard/Euclidean basis of \mathbb{R}^2]
- # Show that the set $S = \{ (1, 0, 0), (0, 1, 0), (0, 0, 1) \}$ is a basis of vector space \mathbb{R}^3 [Infact it is the standard/Euclidean basis of \mathbb{R}^3]

Show that the set $S = \{1, x, x^2\}$ is basis of vector space

P_2 [Infact it is the standard basis of P_2]

Show that $S = \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\}$ is basis of

$M_{2 \times 2}(\mathbb{R})$

PROBLEMS

Show that the set

$S = \{-4 + x + 3x^2, 6 + 5x + 2x^2, 8 + 4x + x^2\}$ is a basis of P_2 .

Determine a basis and dimension of the solution space of following homogeneous systems

$$x_1 + 3x_2 + x_3 + x_4 = 0$$

$$2x_1 - 2x_2 + x_3 + 2x_4 = 0$$

$$x_1 + 11x_2 + 2x_3 + x_4 = 0$$

4.2 Linear transformations (maps)

LINEAR TRANSFORMATION

A Linear Transformation from a vector space V to vector space W is a mapping $T:V \rightarrow W$ such that, for all v_1 and v_2 in V and for all scalars c ($c \in \mathbb{R}$),

$$T(v_1 + v_2) = T(v_1) + T(v_2)$$

&

$$T(cv_1) = cT(v_1)$$

PROBLEMS



Show that the following mappings are linear transformations:

1. $T : \mathbb{R} \rightarrow \mathbb{R}, T(x) = 4x.$

2. $T : \mathbb{R}^2 \rightarrow \mathbb{R}, T(x, y) = 2x + 3y.$

3. $T : \mathbb{R}^3 \rightarrow \mathbb{R}^2, T(x, y, z) = (2x + z, x - 3y).$

4. $T : \mathbb{R}^3 \rightarrow \mathbb{R}^3, T(x, y, z) = (x + 2y - 3z, 2x - y + z, -x + 2y + z).$

5. Let A be a 3×3 matrix. Let $T : \mathbb{R}^3 \rightarrow \mathbb{R}^3, T(X) = AX$ where
 $X = (x, y, z).$

6. Let F denote the set of all differentiable real valued
functions defined on the real line $\mathbb{R}.$ Let $T : F \rightarrow F,$
 $T(f) = \frac{df}{dx}.$

7. Let C denote the set of all continuous real valued
functions defined on the real line. Let
 $T : C \rightarrow C, T(f) = \int_0^1 f(x) dx.$

PROBLEMS

#

1. Let $T: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ be a linear map such that $T(4,1) = (1,1)$, $T(1,1) = (3,-2)$. Compute $T(1,0)$. Find $T(x,y)$, where $(x,y) \in \mathbb{R}^2$.

4.3 Matrix associated with a linear map.

Matrix associated with a linear map.

Let V and W be vector spaces of dimension n and m respectively

Let $\{v_1, v_2, \dots, v_n\}$ be a basis of V and $\{w_1, w_2, \dots, w_m\}$ be a basis of W

Let $T: V \rightarrow W$ be a linear map. As $T(v_1), T(v_2), \dots, T(v_n)$ are elements of W , we have

$$T(v_1) = a_{11}w_1 + a_{21}w_2 + \dots + a_{m1}w_m$$

$$T(v_2) = a_{12}w_1 + a_{22}w_2 + \dots + a_{m2}w_m$$

$$\vdots \quad \quad \quad \vdots \quad \quad \quad \vdots \quad \quad \quad \vdots$$

$$T(v_n) = a_{1n}w_1 + a_{2n}w_2 + \dots + a_{mn}w_m$$

where a_{ij} are scalars.

Matrix associated with a linear map.

The matrix

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

is called the matrix associated with T with respect to the bases $\{v_1, v_2, \dots, v_n\}$ and $\{w_1, w_2, \dots, w_m\}$.

PROBLEMS

Let

$$T : R^2 \rightarrow R^2, T(x, y) = (2x - 3y, -x + y)$$

Find the matrix associated with T wrt standard basis.

Let

$$T : R^3 \rightarrow R^2, T(x, y, z) = (2x - z, y + 2z)$$

Find the matrix associated with T wrt standard basis.

PROBLEMS

Let $T: \mathbb{R}^3 \rightarrow \mathbb{R}^2, T(x, y, z) = (x - 2y, x + y - 3z)$. Let $B = \{e_1, e_2, e_3\}$ and $C = \{e_2, e_1\}$ be bases for \mathbb{R}^3 and \mathbb{R}^2 respectively. Find the matrix M with respect to B and C .

Verify that $M \begin{pmatrix} 1 \\ 3 \\ -2 \end{pmatrix} = T(1, 3, -2)$.

$$\text{Ans: } \begin{pmatrix} 1 & 1 & -3 \\ 1 & -2 & 0 \end{pmatrix}, T(1, 3, -2) = (-5, 10)$$

PROBLEMS

#

Let $D: P_3 \rightarrow P_2$ be the differential operator $D(P(x)) = p'(x)$. Let $B = \{1, x, x^2, x^3\}$, $C = \{1, x, x^2\}$ be bases for P_3 and P_2 respectively.

- Find the matrix M of D with respect to B and C .
- Compute $D(2x^3 - x + 5)$ using part a).

Let $T: P_3 \rightarrow P_5$ be the linear transformation given by $T(p(x)) = (1 + 2x - x^2)p(x)$. Find the matrix of T relative to the standard bases of P_3 and P_5 .

$$\text{Ans: } \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ -1 & 2 & 1 \\ 0 & -1 & 2 \\ 0 & 0 & -1 \end{pmatrix}$$

4.4 Range and kernel of a linear map, Rank-nullity theorem

Range of a Linear Transformation

The range of T , denoted as $\text{range}(T)$, is the set of all vectors in W that are images of vectors in V under T . That is

$$\begin{aligned}\text{range}(T) &= \{T(v) : v \in V\} \\ &= \{w \in W : w = T(v) \text{ for some } v\}\end{aligned}$$

Kernal of a Linear Transformation

Let V and W be vector spaces. Let $T:V \rightarrow W$ be any linear transformation. The *Kernel* of T , denoted as $\ker(T)$, is the set of all vectors in V , that are mapped by T to 0 in W . That is

$$\ker(T) = \{v \in V : T(v) = 0\}$$

Null Space and Column Space

Let A be a $m \times n$ matrix.

- ❖ The null space of A is the subspace of \mathbb{R}^n , consisting of solutions of the homogeneous linear system $AX = 0$. It is denoted by $\text{null}(A)$.
- ❖ The column space of A is the subspace $\text{col}(A)$ of \mathbb{R}^m spanned by the columns of A .

Note: The kernel of a linear transformation T , ($\ker(T)$) is a subspace of V ; and the range of T ($\text{range}(T)$) is a subspace of W .

RANK AND NULLITY

- ❖ Let $T:V \rightarrow W$ be any linear transformation. The rank of T is the dimension of the range of T , and is denoted by rank(T).
- ❖ The nullity of T is the dimension of the kernel of T , and is denoted by nullity(T).

RANK NULLITY THEOREM

Let $T : V \rightarrow W$ be any linear transformation , then:

$$\textit{Dim}V = \textit{Rank}(T) + \textit{Nullity}(T)$$

PROBLEMS

Let

$$T : R^2 \rightarrow R^3, T(x, y) = (x - y, x + y, y)$$

Find the kernal and range. Also verify Rank nullity theorem..

#Let

$$T : R^3 \rightarrow R^3,$$

$$T(x, y, z) = (x + z, x + y + 2z, 2x + y + 3z)$$

Find the kernal and range. Also verify Rank nullity theorem..

PROBLEMS

Let

$$D : P_3 \rightarrow P_2, D(p(x)) = p'(x)$$

Find the kernel and range. Also verify Rank nullity theorem..

Let

$$T : M_{22} \rightarrow M_{22}, T \begin{bmatrix} a, b \\ c, d \end{bmatrix} = \begin{bmatrix} a-b, & 0 \\ 0, & c-d \end{bmatrix}$$

Find the kernel and range. Also verify Rank nullity theorem..

4.5 Composition of linear maps, Inverse of a linear transformation

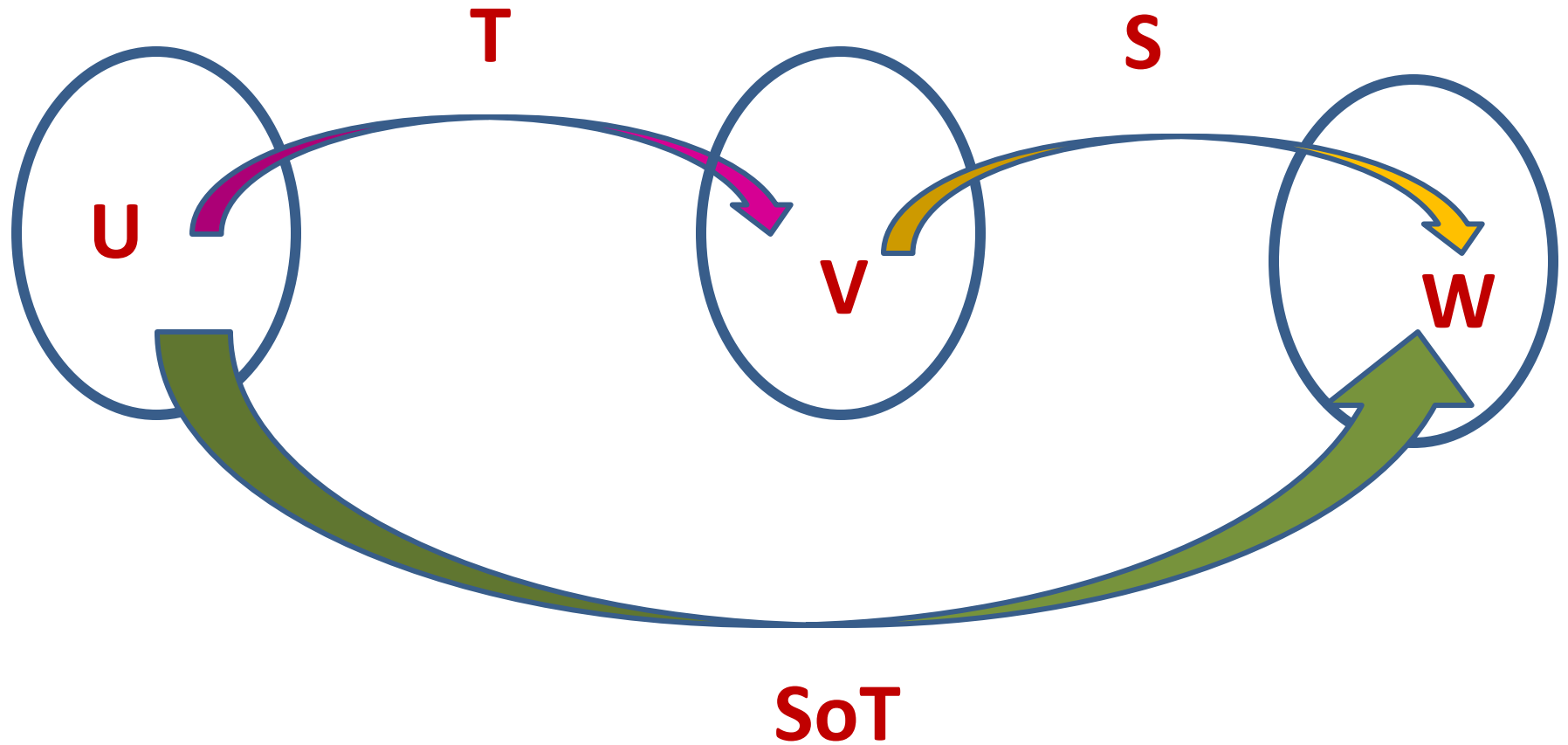
Composition of Linear Transformation

Let U, V and W be vector spaces of dimension n, m and r respectively.

Let $T: U \rightarrow V$ and $S: V \rightarrow W$ be linear maps.

Then, $S \circ T: U \rightarrow W$ is also a linear map.

Composition of Linear Transformation



Matrix associated with the composite linear transformation

Let U, V and W be vector spaces with bases $B_1 = \{u_1, u_2, \dots, u_n\}$, $B_2 = \{v_1, v_2, \dots, v_m\}$ and $B_3 = \{w_1, w_2, \dots, w_r\}$ respectively. Let $T: U \rightarrow V$ and $S: V \rightarrow W$ be linear maps. Let us denote the matrix associated with the linear map, $T: U \rightarrow V$ with respect to the bases B_1 and B_2 as $[A]_{B_2 \leftarrow B_1}$; and the matrix associated with $S: V \rightarrow W$ with respect to the bases B_2 and B_3 as $[B]_{B_3 \leftarrow B_2}$ respectively. Then, the matrix associated with the linear map $S \circ T: U \rightarrow W$, denoted by $[C]_{B_3 \leftarrow B_1}$ satisfies

$$[C]_{B_3 \leftarrow B_1} = [B]_{B_3 \leftarrow B_2} [A]_{B_2 \leftarrow B_1} .$$

(Right hand side of the above equation is the product of two matrices.)

PROBLEMS

#

Let

$$T : R^2 \rightarrow R^2, T(x, y) = (x + y, x - y)$$

$$S : R^2 \rightarrow R, S(a, b) = a + b$$

Find SoT(x,y)

PROBLEMS

#

Let

$$T : R^2 \rightarrow P_1, T(y, z) = y + (y + z)x$$

$$S : P_1 \rightarrow P_2, S(p(x)) = xp(x)$$

Find $\text{SoT}(x, y)$

PROBLEMS

#

Let

$$T : \mathbb{R}^2 \rightarrow \mathbb{R}^2, T(x, y) = (2x + y, -y)$$

$$S : \mathbb{R}^2 \rightarrow M_{22}, S(a, b) = \begin{bmatrix} a + b & b \\ 0 & a - b \end{bmatrix}$$

Find $\text{SoT}(x, y)$

PROBLEMS

#

Let

$$T : R^3 \rightarrow R^2, T(x, y, z) = (x + 2z, 3x - z)$$

$$S : R^2 \rightarrow R^3, S(x, y) = (x, x + y, y)$$

Find $\text{SoT}(x, y)$ and $\text{ToS}(x, y)$.

Write matrices of T , S , SoT and ToS wrt standard basis.

Inverse of a linear transformation

- ❖ Let U and V be vector spaces and $T : U \rightarrow V$ be a linear map.
A linear map $T^{-1} : V \rightarrow U$ is the inverse of T if

$$\text{❖ } T \circ T^{-1} = T^{-1} \circ T = I .$$

- ❖ $T^{-1} : V \rightarrow U$ is also linear.
- ❖ A linear map $T : U \rightarrow V$ which has inverse is called invertible or nonsingular transformation or an isomorphism.
- ❖ A linear transformation is said to be invertible if the map $T : U \rightarrow V$ is one- one and onto.

Inverse of a linear transformation

T is one to one if $\text{Nullity}(T)=0$

and

T is onto if $\text{Rank}(T)=\text{Dim } U$

PROBLEMS

#

Let $T : \mathbb{R}^3 \rightarrow \mathbb{R}^3$,

$$T(x, y, z) = (2x - y + z, x + y, y + 3x + z)$$

Show that T is invertible.

PROBLEMS

#

Let

$$T : R^3 \rightarrow R^3,$$

$$T(x, y, z) = (x + y + z, x + 2y - z, 5y + 3x - z)$$

Is T is invertible?

Find u if T is nonsingular. If not find u such that $Tu=0$

PROBLEMS

Find a linear map

$$T : R^3 \rightarrow R^3,$$

For which

$$T(1,2)=(2,3)$$

And

$$T(0,1)=(1,4).$$

Is T invertible?.

If so find inverse of T .

