Linear Algebra

Department of Mathematics
Indian Institute of Technology Guwahati

January - May 2019

MA 102 (RA, RKS, MGPP, KVK)

Topics:

- Vector Spaces and Subspaces
- Linear Independence
- Basis and Dimension

A field is a set \mathbb{F} with two binary operations called addition, denoted by +, and multiplication, denoted by \cdot , satisfying the following field axioms:

 $\textbf{ Closure:} \ \, \text{For all} \ \, \alpha,\beta\in\mathbb{F} \text{, the sum } \alpha+\beta\in\mathbb{F} \text{ and the product} \\ \alpha\cdot\beta\in\mathbb{F}.$

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- $\textbf{ 2 Commutativity: For all } \alpha,\beta \in \mathbb{F},\, \alpha+\beta=\beta+\alpha \text{ and } \\ \alpha\cdot\beta=\beta\cdot\alpha.$

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- $\textbf{@ Commutativity: For all } \alpha,\beta \in \mathbb{F},\, \alpha+\beta=\beta+\alpha \text{ and } \\ \alpha \cdot \beta = \beta \cdot \alpha.$
- **3** Associativity: For all α, β, γ , $(\alpha + \beta) + \gamma = \alpha + (\beta + \gamma)$ and $(\alpha \cdot \beta) \cdot \gamma = \alpha \cdot (\beta \cdot \gamma)$.

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- **1** Identity: There exist $0 \in \mathbb{F}$ and $1 \in \mathbb{F}$ such that $\alpha + 0 = \alpha$ and $1 \cdot \alpha = \alpha$ for all $\alpha \in \mathbb{F}$.

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- **1** Inverse: For $\alpha \in \mathbb{F}$, there exist $\beta, \gamma \in \mathbb{F}$ such that $\alpha + \beta = 0$, and $\alpha \cdot \gamma = 1$ when $\alpha \neq 0$.



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- Inverse: For $\alpha \in \mathbb{F}$, there exist $\beta, \gamma \in \mathbb{F}$ such that $\alpha + \beta = 0$, and $\alpha \cdot \gamma = 1$ when $\alpha \neq 0$. β is denoted by $-\alpha$ and γ by α^{-1} or $1/\alpha$.

6. Distributivity: For all $\alpha, \beta, \gamma \in \mathbb{F}$, $\alpha \cdot (\beta + \gamma) = (\alpha \cdot \beta) + (\alpha \cdot \gamma)$.

Remark: Elements of \mathbb{F} are referred to as scalars. For vector spaces, the real field \mathbb{R} can be replaced with any field \mathbb{F} .

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The system $A\mathbf{x} = \begin{bmatrix} 3 & 4 \end{bmatrix}^T$ has unique solution and is given by $\mathbf{x} = A^{-1} \begin{bmatrix} 3 & 4 \end{bmatrix}^T = \begin{bmatrix} 0 & 4 \end{bmatrix}^T$.

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Remark

For any field, usually one writes ab instead of $a \cdot b$.



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- **2** Commutativity: $\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$

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- **O** Distributivity : $(\alpha + \beta)\mathbf{u} = \alpha\mathbf{u} + \beta\mathbf{u}$
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- **9** Identity: $1\mathbf{u} = \mathbf{u}$.

The elements of $\mathbb V$ are vectors and the elements of $\mathbb F$ are scalars.

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Exercise

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A vector space $\mathbb V$ over $\mathbb R$ is called a real vector space.

A vector space $\mathbb V$ over $\mathbb C$ is called a complex vector space.

We mostly consider real and complex vector spaces.

In any vector space \mathbb{V} over \mathbb{F} , the following holds:

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- **1** $0u = 0, u \in V$;

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Exercise

• Define addition and scalar mult. on $\mathbb{R}^2 = \mathbb{R} \times \mathbb{R}$ as follows:

For
$$(x_1, y_1), (x_2, y_2) \in \mathbb{R}^2, \ \alpha \in \mathbb{R}$$

$$(x_1, y_1) + (x_2, y_2) = (x_1 + x_2, y_1 + y_2), \quad \alpha.(x, y) = (\alpha x, 0).$$

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$$(x_1, y_1) + (x_2, y_2) = (x_1 + x_2, y_1 + y_2), \quad \alpha.(x, y) = (\alpha x, 0).$$

Is \mathbb{R}^2 a VS over \mathbb{R} w.r.t. respect these operations?

In any vector space \mathbb{V} over \mathbb{F} , the following holds:

- $\mathbf{0} \quad 0\mathbf{u} = \mathbf{0}, \ \mathbf{u} \in \mathbb{V};$
- **3** $(-1)u = -u, u \in V$;
- **4** If $\alpha \mathbf{u} = \mathbf{0}$ then either $\alpha = 0$ or $\mathbf{u} = \mathbf{0}$.

Exercise

• Define addition and scalar mult. on $\mathbb{R}^2 = \mathbb{R} \times \mathbb{R}$ as follows:

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 the additive inverse of $(2,3)$?

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Exercise

• Identify some subspaces of $\mathcal{M}_{m\times n}(\mathbb{R})$, $\mathcal{M}_n(\mathbb{C})$ and $\mathbb{R}^{[a,b]}$.



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• $\mathbb{R}_2[x] = \text{span}(1, x, x^2) = \text{span}(1 + x, 1 - x, 1 + x + x^2).$

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Example

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- $\mathbb{V} = \mathcal{M}_n(\mathbb{F})$ over \mathbb{F} : $\{E_{ij} : 1 \le i, j \le n\}$, where $E_{ij} = [a_{kl}]$, given by $a_{kl} = 1$ if k = i, l = j and 0, otherwise.

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Let $S = \{\mathbf{v}_1, \dots, \mathbf{v}_r\} \subseteq \mathbb{V}$ and $T \subseteq \operatorname{span}(S)$ be such that m = #(T) > r. Then T is LD.

Proof. Let $T = \{\mathbf{u}_1, \dots, \mathbf{u}_m\}$. Write

$$\mathbf{u}_i = a_{i1}\mathbf{v}_1 + a_{i2}\mathbf{v}_2 + \cdots + a_{ir}\mathbf{v}_r, \ 1 \leq i \leq m.$$

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Prove the following statements:

• $C^2((a,b),\mathbb{R}) := \{f : (a,b) \to \mathbb{R} \mid f'' \text{is continuous} \}$ is a subspace of the VS $C((a,b),\mathbb{R})$ over \mathbb{R} .

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- For a VS \mathbb{V} and $S \subseteq \mathbb{V}$, span $(S) = \bigcap \{ \mathbb{U} \mid \mathbb{U} \preccurlyeq \mathbb{V}, S \subseteq \mathbb{U} \}$

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- Let $\mathbb{U}_1, \mathbb{U}_2 \preccurlyeq \mathbb{V}$ and $\mathbb{V}' = \mathbb{U}_1 + \mathbb{U}_2$. Then $\mathbb{V}' = \mathbb{U}_1 \oplus \mathbb{U}_2$ iff every $\mathbf{v} \in \mathbb{V}'$ can be written in unique way as $\mathbf{v} = \mathbf{u} + \mathbf{w}, \ \mathbf{u} \in \mathbb{U}_1, \mathbf{w} \in \mathbb{U}_2$.
- For a VS \mathbb{V} and $S \subseteq \mathbb{V}$, span $(S) = \bigcap \{ \mathbb{U} \mid \mathbb{U} \leq \mathbb{V}, S \subseteq \mathbb{U} \} =$ the smallest subspace of \mathbb{V} containing S.

- Let $\mathbb{V} = \mathcal{M}_2(\mathbb{R})$, $\mathbb{U} = \left\{ \begin{bmatrix} x_1 & x_2 \\ x_3 & 0 \end{bmatrix} : x_i \in \mathbb{R} \right\}$, $\mathbb{W} = \left\{ \begin{bmatrix} x_1 & 0 \\ 0 & x_2 \end{bmatrix} : x_i \in \mathbb{R} \right\}$.

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Prove the following statement:

Let $\mathbb V$ be a VS and B a basis for $\mathbb V$. Then every nonzero vector $\mathbf v$ in $\mathbb V$ can be expressed uniquely as a linear combination of (finitely many) vectors in B with nonzero coefficients.

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Exercise

Let \mathbb{V} be a vector space with $\dim \mathbb{V} = n$. Prove that

• Any linearly independent set in \mathbb{V} contains at most n vectors.

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Exercise

- Any linearly independent set in \mathbb{V} contains at most n vectors.
- Any spanning set for \mathbb{V} contains at least n vectors.

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Exercise

- Any linearly independent set in \mathbb{V} contains at most n vectors.
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- Any linearly independent set of exactly n vectors in $\mathbb V$ is a basis for $\mathbb V$.

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Exercise

- Any linearly independent set in \mathbb{V} contains at most n vectors.
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- Any linearly independent set of exactly n vectors in $\mathbb V$ is a basis for $\mathbb V$.
- Any spanning set for \mathbb{V} of exactly n vectors is a basis for \mathbb{V} .
- Any spanning set for \mathbb{V} can be reduced to a basis for \mathbb{V} .