Linear Algebra Notes

Basu Dev Karki

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1 Linear Maps

1.1 Vector Spaces of Linear Maps

1.1.1 Definiton and Examples of Linear Maps

Definition 1.1. A linear map from V to W is a function $T: V \to W$ with the following properties.

- 1. (Additivity) T(u+w) = T(u) + T(w) for all $u, v \in V$
- 2. (Homogeneity) $T(\lambda u) = \lambda T(u)$ for all $\lambda \in \mathbf{F}$ and for all $u \in V$

Remark. Some mathematicians use the phrase *linear transformation*, which means the same as linear map.

Definition 1.2. (Notation)

- 1. The set of linear maps from $V \to W$ is denoted by $\mathcal{L}(V, W)$.
- 2. The set of linear maps from $V \to V$ is denoted by $\mathcal{L}(V)$. In other words, $\mathcal{L}(V, V) = \mathcal{L}(V)$.

Examples:

zero

We will let the symbol 0 denote the liner map that takes every element of some vector space to additive identity of some another vector space. Thus, $0 \in \mathcal{L}(V, W)$ is defined by

$$0(v) = 0$$

identity operator

Let $I \in \mathcal{L}(V)$ be defined by

$$I(v) = v$$

differentiation

Let $D \in \mathcal{L}(\mathcal{P}(\mathbf{R}))$ be defined by

$$D(p) = p'$$

integration

Let $T \in \mathcal{L}(\mathcal{P}(\mathbf{R}), \mathbf{R})$ be defined by

$$T(p) = \int_0^1 p$$

composition

Fix a polynomial $q \in \mathcal{P}(\mathbf{R})$. Let $T \in \mathcal{L}(\mathcal{P}(\mathbf{R}))$ be defined by

$$T(p) = (p \circ q)$$

Remark. We'll limit the Notation of T(v) to just Tv for convenience.

Theorem 1.1. Suppose v_1, \ldots, v_n is a basis of V and $w_1, \ldots, w_n \in W$. Then, there exists a unique linear map $T: V \to W$ such that

$$Tv_k = w_k$$

for
$$i = 1, 2, 3, \ldots, n$$
.

Proof. First we show the existence of such map. Define $T: V \to W$ by

$$T(c_1v_1 + \dots + c_nv_n) = c_1w_1 + \dots + c_nw_n$$

where $c_i \in \mathbf{F}$. Since, v_1, \ldots, v_n is a basis of V, it maps every element of V to W, thus it is a function.

Now, set $c_k = 1$ and all other c's to be 0 to show that $Tv_k = w_k$. From, here one can show that T is indeed a linear map. To show the uniqueness, suppose $T' \in \mathcal{L}(V, W)$ and $T'v_k = w_k$. Using the properties of linear map,

$$T'(c_1v_1 + \dots + c_nv_n) = c_1w_1 + \dots + c_nw_n$$

Thus, T and T' agree on every input, thus T = T'.

1.1.2 Algebraic Operation on $\mathcal{L}(V, W)$

Definition 1.3. Suppose $T, S \in \mathcal{L}(V, W)$ and $\lambda \in \mathbf{F}$ then the *sum* and the *product* of the linear maps from V to W is defined by

$$(S+T)(v) = Sv + Tv$$
 and $(\lambda T)(v) = \lambda (Tv)$

for all $v \in V$.

Proposition 1.1. With the operations defined above, the set $\mathcal{L}(V, W)$ is a vector space.

Proof. The additive identity for $\mathcal{L}(V, W)$ is the zero linear map 0(v) = 0. The inverse for T is ((-1)T)v = -(Tv). And the rest of the axioms are left for readers (future me) to verify.

Definition 1.4. Suppose $T \in \mathcal{L}(U, V)$ and $S \in \mathcal{L}(V, W)$ then the product $ST \in \mathcal{L}(U, W)$ is defined by

$$(ST)(u) = S(Tu)$$

for all $u \in U$.

Remark. Be careful about the domains of S and T. Here, the domain of S must be the co-domain of T.

Proposition 1.2. For the product of linear maps, the following holds

- 1. (associativity) $(T_1T_2)T_3 = T_1(T_2T_3)$ whenever the product makes sense(i.e T_3 must map to domain of T_2 and T_2 must map to the domain of T_1).
- 2. (**identity**) $TI_{W,V} = I_{V,W}T$ whenever $T \in \mathcal{L}(V,W)$. Here $I_{V,W}, I_{W,V}$ are the identity linear maps from V to W and W to V. We'll just limit he notation to TI = IT.
- 3. (distributivity) $(S_1+S_2)T = S_1T+S_2T$ and $S(T_1+T_2) = ST_1+ST_2$ for $T, T_1, T_2 \in \mathcal{L}(U, V)$ and $S, S_1, S_2 \in \mathcal{L}(V, W)$.

Proposition 1.3. Suppose T is a linear map from V to W. Then, T(0) = 0.

Proof. From the definition of linear map we have,

$$T(0) = T(0+0) = T(0) + T(0) \implies T(0) = 0$$

1.1.3 Exercises

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

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

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

Solution: (\Leftarrow) is pretty simple as you just have to verify the two axioms. For (\Rightarrow), we know that if it is a linear map then $T(0) = 0 \implies b = 0$. Also, using the first axiom we get

$$T((x, y, z) + (1, 0, 0)) = T((x, y, z)) + T((1, 0, 0)) \implies c = 0$$

Problem: Suppose $b, c \in \mathbf{R}$. Define $T : \mathcal{P}(\mathbf{R}) \to \mathbf{R}^2$ by

$$Tp = \left(3p(4) + 5p'(6) + bp(1)p(2), \int_{-1}^{2} x^{3}p(x)dx + c\sin(p(0))\right)$$

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

Solution: (\Leftarrow) is pretty simple. For (\Rightarrow) , we can use the first axiom

$$T(p+q) = Tp + Tq$$

we'll just look at the first component first,

$$\implies 3(p+q)(4) + 5(p+q)'(6) + b(p+q)(1)(p+q)(2) = 3p(4) + 5p'(6) + bp(1)p(2) + 3q(4) + 5q'(6) + bq(1)q(2)$$

Since, (p+q)(4) = p(4) + q(4) and (p+q)'(6) = p'(6) + q'(6), we can simplify is down to,

$$b(p(1)q(2) + p(2)q(1)) = 0$$

Now, if you choose polynomials p,q>0 for x>0 then b=0. A similar argument works for c=0.

Problem: Suppose $T \in \mathcal{L}(V, W)$ and v_1, \ldots, v_m is a list of vectors in V such that Tv_1, \ldots, Tv_m is a linearly independent list in W. Prove that v_1, \ldots, v_m is linearly independent.

Solution: Suppose on the contrary that v_1, \ldots, v_m are not linearly independent in V, then there exists $\lambda_1, \ldots, \lambda_m$ not all zero such that

$$\lambda_1 v_1 + \dots + \lambda_m v_m = 0$$

But $T(\lambda_1 v_1 + \cdots + \lambda_m v_m) = \lambda_1 T(v_1) + \cdots + \lambda_m T(v_m)$ which implies

$$\lambda_1 T(v_1) + \cdots + \lambda_m T(v_m) = 0 \implies \lambda_i = 0$$

a contradiction.

Problem : Show that every linear map from a one-dimensional vector space to itself is multiplication by some scalar. More precisely, prove that if dim V = 1 and $T \in \mathcal{L}(V)$, then there exists $\lambda \in \mathbf{F}$ such that $Tv = \lambda v$ for all $v \in V$.

Solution: Since dim V=1 there exists a $v \in V$ s.t every $v_i \in V$ can be written as $\lambda_i v$ for some $\lambda_i \in \mathbf{F}$. Thus, $v_i = \lambda_i v \implies T(v_i) = \lambda_i T(v)$. Since, $T(v) = v_j \in V$ for some j. Thus, $T(v_i) = \lambda_i \lambda_j v = \lambda_j v_i$.

Problem: Give an example of a function $\varphi: \mathbf{R}^2 \to \mathbf{R}$ such that

$$\varphi(av) = a\varphi(v)$$

for all $a \in \mathbf{R}$ and $v \in \mathbf{R}^2$ but φ is not linear.

Solution :
$$\varphi(x,y) = \begin{cases} \frac{x^3}{x^2 + y^2} & \text{if } (x,y) \neq (0,0) \\ 0 & \text{if } (x,y) = (0,0) \end{cases}$$

Problem: Give an example of a function $\varphi: \mathbb{C} \to \mathbb{C}$ such that

$$\varphi(v+w) = \varphi(v) + \varphi(w)$$

for all $v, w \in \mathbf{C}$ and but φ is not homogeneous.

Solution: $\varphi(x) = \operatorname{Re}(x)$.

Problem : Prove or give a counter example: Fix a polynomial $q \in \mathcal{P}(\mathbf{R})$. Let $T : \mathcal{P}(\mathbf{R}) \to \mathcal{P}(\mathbf{R})$ be defined by $Tp = q \circ p$ then T is a linear map.

Solution: Assume it was a linear map then T(0) = q(0) = 0. Just pick $q(0) \neq 0$. Example: q(x) = x + 1.

Problem: Suppose V is finite-dimensional and $T \in \mathcal{L}(V)$. Prove that T is a scalar multiple of identity if and only if ST = TS for every $S \in \mathcal{L}(V)$.

Solution: I really tried but it seems very hard to prove (\Rightarrow) but will come back later.

Problem : Suppose U is a subspace of V with $U \neq V$. Suppose $S \in \mathcal{L}(U, W)$ and $Su \neq 0$ for some $u \in U$. Define $T: V \to W$ by

$$Tv = \begin{cases} Sv & \text{if } v \in U \\ 0 & \text{if } v \in V \text{ and } v \notin U \end{cases}$$

Prove that $T \notin \mathcal{L}(V, W)$.

Solution: Suppose it is a linear map, then T(u+v)=Tu+Tv where $u\in U$ and $v\in V$ and $v\not\in U$. One can check that $v+u\in V$ but $v+u\not\in U$. Thus, 0=Tu=Su, but just take u s.t $Su\neq 0$.

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

Solution: Let u_1, \ldots, u_m be the basis of U and let $u_1, \ldots, u_m, v_1, \ldots, v_k$ be the extended basis of V. Let $x = a_1u_1 + \cdots + a_mu_m + b_1v_1 + \cdots + b_kv_k$ and define

$$T(x) = a_1 S u_1 + \cdots + a_m S u_m + b_1 v_1 + \cdots + b_k v_k$$

From here its easy to see that Tu = Su for all $u \in U$. We just have to prove this is a linear map on V. Let $y = x = c_1u_1 + \cdots + c_mu_m + d_1v_1 + \cdots + d_kv_k$ then

$$T(x+y) = (a_1 + c_1)Su_1 + \dots + (a_m + c_m) + (b_1 + d_1)v_1 + \dots + (b_k + d_k)v_k$$

$$\implies T(x+y) = a_1 S u_1 + \dots + a_m S u_m + b_1 v_1 + \dots + b_k v_k + c_1 S u_1 + \dots + c_m S u_m + d_1 v_1 + \dots + d_k v_k$$

$$\implies T(x+y) = Tx + Ty$$

Similarly one can prove $T(\lambda x) = \lambda T(x)$.

Problem: Suppose V is finite-dimensional with dim V > 0 and suppose W is infinite-dimensional. Prove that $\mathcal{L}(V, W)$ is infinite-dimensional.

Solution: Let v_1, \ldots, v_m be basis of V. Suppose $\mathcal{L}(V, W)$ is finite-dimensional then every $T \in \mathcal{L}(V, W)$ can be written as

$$T(x) = \lambda_1 T_1(x) + \lambda_2 T_2(x) + \dots + \lambda_k T_k(x)$$

for some fixed $T_1, T_2, \dots, T_k \in \mathcal{L}(V, W)$ and $\lambda_i \in \mathbf{F}$.

Since, W is infinite-dimensional, $\exists w \in W \text{ s.t } w \notin \text{span}\{T_1(x), T_2(x), \dots, T_k(x)\}$ for some fixed $x \in V$.

Now, set $x = v_i$ then $w \neq \lambda_1 T_1(v_i) + \lambda_2 T_2(v_i) + \cdots + \lambda_k T_k(v_i)$. One can find $T \in \mathcal{L}(V, W)$ such that $T(v_i) = w$ thus $T(v_i) \neq \lambda_1 T_1(v_i) + \lambda_2 T_2(v_i) + \cdots + \lambda_k T_k(v_i)$ contradicting our assumption.

Problem : Let V be finite-dimensional and let $\dim V > 1$. Prove that there exists $S, T \in \mathcal{L}(V)$ such that $ST \neq TS$.

Solution: Let v_1, \ldots, v_m be the basis of V and let $x = a_1v_1 + \cdots + a_mv_m$. Define $S(x) = a_1v_1$ and $T(x) = a_1v_2 + a_2v_3 + \cdots + a_{m-1}v_m + a_mv_1$. So, $T(S(x)) = a_1v_2$ and $S(T(x)) = a_mv_1$, thus

$$ST = TS \iff a_1 = a_m$$

but one can always choose x s.t $a_1 \neq a_m$.

Problem : Suppose V is finite-dimensional. Show that the only two-sided ideas of $\mathcal{L}(V)$ are $\{0\}$ and $\mathcal{L}(V)$. A subspace \mathcal{E} of $\mathcal{L}(V)$ is called a two-sided ideal if for every $E \in \mathcal{E}$ and $T \in \mathcal{L}(V)$, $TE \in \mathcal{E}$ and $ET \in \mathcal{E}$.

Solution: Let \mathcal{E} be a two-sided ideal of $\mathcal{L}(V)$. If $\mathcal{E} = \{0\}$ we are done. Otherwise pick a nonzero operator $A \in \mathcal{E}$. Choose $v \in V$ with $Av \neq 0$. Fix any $y, z \in V$. Choose $R \in \mathcal{L}(V)$ with R(z) = v and choose $S \in \mathcal{L}(V)$ with S(Av) = y. Then

$$T := SAR \in \mathcal{E}$$

(since \mathcal{E} is a two-sided ideal), and

$$T(z) = S(A(R(z))) = S(A(v)) = y.$$

Thus \mathcal{E} contains, for every pair y, z, an operator that sends z to y. Taking a basis u_1, \ldots, u_n of V and the operators E_{ij} defined by $E_{ij}(u_j) = u_i$ and $E_{ij}(u_k) = 0$ for $k \neq j$, we see each E_{ij} lies in \mathcal{E} . The set $\{E_{ij}\}$ spans $\mathcal{L}(V)$, so $\mathcal{E} = \mathcal{L}(V)$. Hence the only two-sided ideals are $\{0\}$ and $\mathcal{L}(V)$. \square

1.2 Null Spaces and Ranges

1.2.1 Null Space and Injectivity

Definition 1.5. let $T \in \mathcal{L}(V, W)$, the null space of T, written as null T is the following set

$$\operatorname{null} T = \{ v \in V \mid Tv = 0 \}$$

Examples

- 1. The zero map from V to W has a null space V as everything gets mapped to 0.
- 2. Let $D \in \mathcal{L}(\mathcal{P}(\mathbf{R}))$ be the differentiation map defined by Dp = p'. The only functions whose derivative is equal to 0 are the constant function. Thus, null D is the set of constant functions.
- 3. Let $D \in \mathcal{L}(\mathcal{P}(\mathbf{R}))$ be the multiplication by x^2 map i.e $Dp = x^2p$. The only polynomial such that $x^2p = 0$ is p = 0. Thus, null $D = \{0\}$.

Proposition 1.4. Suppose $T \in \mathcal{L}(V, W)$. Then, null T is a subspace of V.

Proposition 1.5. Let $T \in \mathcal{T}(V, W)$. Then T is injective \iff null $T = \{0\}$.

Proof. Suppose T is injective. Since it is a linear map T(0) = 0, thus by injectivity the only thing that gets map to 0 is 0. Thus, null $T = \{0\}$. Suppose T is such that null $T = \{0\}$ then

$$T(v) = T(w) \implies T(v) + (-1)T(w) = 0$$

 $\implies T(v) + T(-w) = 0 \implies T(v - w) = 0 \implies v = w$

Thus, the map is injective.

1.2.2 Range and Surjectivity

Definition 1.6. Let $T \in \mathcal{L}(V, W)$, the range of T is the following set,

$$range T = \{ Tv \mid v \in V \}$$

Examples

- 1. If T is the zero map then the range of T is $\{0\}$.
- 2. Suppose $D \in \mathcal{L}(\mathcal{P}(\mathbf{R}))$ be the differentiation map. Since, for every polynomial q there exists a polynomial p such that p' = q, the range is $\mathcal{P}(\mathbf{R})$.

Proposition 1.6. Let $T \in \mathcal{L}(V, W)$ then range T is a subspace of W.

Proof. Since, $0 \in V$ we know $T(0) = 0 \in \operatorname{range} T$. Now, suppose $x, y \in \operatorname{range} T$ then x = Tv and y = Tw. Since, $v + w \in V$, $T(v + w) \in \operatorname{range} T \implies Tv + Tw \in \operatorname{range} T$ which mean $x + y \in \operatorname{range} T$. And $x \in \operatorname{range} T \implies Tv \in \operatorname{range} T$ which means $T(\lambda v) \in \operatorname{range} T$ as $\lambda v \in V$. Thus, $\lambda x = \lambda T(v) = T(\lambda v) \in \operatorname{range} T$.

1.2.3 Fundamental Theorem of Linear Maps

Theorem 1.2. Suppose V is finite-dimensional and $T \in \mathcal{L}(V, W)$. Then range T is finite-dimensional and

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

Proof. We know that null T is a subspace of V then since V is finite-dimensional it has a basis. Let u_1, \ldots, u_m be the basis of null T. Then we can extend this basis to a basis of V. Let $u_1, \ldots, u_m, v_1, \ldots, v_n$ be the basis of V. Then,

$$x = a_1 u_1 + \dots + a_m u_m + b_1 v_1 + \dots + b_n v_n$$

$$\implies Tx = b_1 T v_1 + \dots + b_n T v_n$$

Thus, every Tv can be written as a linear combination of Tv_1, \ldots, Tv_n . Thus, range T is finite-dimensional. To prove our main result, we need to show that Tv_1, \ldots, Tv_n is a basis of range T. We already proved it spanned range T, now suppose

$$b_1 T v_1 + \dots + b_n T v_n = 0$$

$$\Longrightarrow T(b_1 v_1 + \dots + b_n v_n) = 0$$

Thus, $b_1v_1+\cdots+b_nv_n \in \text{null } T$ and we can write it as $b_1v_1+\cdots+b_nv_n = a_1u_1+\cdots+a_mu_m$. Since, $u_1,\ldots,u_m,v_1,\ldots,v_n$ is a basis vector we can say that $b_i=a_i=0$. Thus, we have proved that Tv_1,\ldots,Tv_n is a basis of range T and our theorem follows.

Theorem 1.3. Suppose V and W are both finite-dimensional vector spaces such that $\dim V > \dim W$. Then, there exists no **injective** linear map from V to W.

Proof. We know that, for a $T \in \mathcal{L}(V, W)$,

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

Since range T is a subspace of W, $\dim W \geq \dim \operatorname{range} T$. Thus,

$$\dim \operatorname{null} T = \dim V - \dim \operatorname{range} T$$

$$\geq \dim V - \dim W$$

$$> 0$$

Thus, null T has more than one vector, so T it's not injective by **Proposition 1.5**. \Box

Theorem 1.4. Suppose V and W are both finite-dimensional vector spaces such that $\dim V < \dim W$. Then, there exists no **surjective** linear map from V to W.

Proof. Similar to the proof above.

Definition 1.7. Define $T: \mathbf{F}^n \to \mathbf{F}^m$ as

$$T(x_1, \dots, x_n) = \left(\sum_{k=1}^n A_{1,k} x_k, \dots, \sum_{k=1}^n A_{m,k} x_k\right)$$

Definition 1.8. A homogeneous system of linear equations defined is as

$$\left(\sum_{k=1}^{n} A_{1,k} x_k, \dots, \sum_{k=1}^{n} A_{m,k} x_k\right) = (0, \dots, 0)$$

And a Inhomogeneous system of linear equation is defined as

$$\left(\sum_{k=1}^{n} A_{1,k} x_k, \dots, \sum_{k=1}^{n} A_{m,k} x_k\right) = (c_1, \dots, c_m)$$

where not all c_i are zero.

Proposition 1.7. A homogeneous system of linear equations with more variables than equations has nonzero solutions.

Proof. Use **Theorem 1.3** and **Theorem 1.4**.

Proposition 1.8. An inhomogeneous system of linear equations with more equations than variables has no solution for some choice of the constant terms.

Proof. Use **Theorem 1.3** and **Theorem 1.4**.

1.2.4 Excercise

Problem : Give an example of a linear map T such that dim null T=3 and dim range T=2.

Solution: $T(x_1, x_2, x_3, x_4, x_5) = (x_1, x_2).$

Problem : Suppose $S, T \in \mathcal{L}(V, W)$ are such that range $S \subseteq \text{null } T$. Prove that $(ST)^2 = 0$.

Solution: Since range $S \subseteq \text{null } T$, T(Sv) = 0. Thus,

$$(ST)^2 = (ST)(ST) = S(T(S(Tv))) = S(0) = 0$$

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

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

- 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 on V?

Solution: If v_1, \ldots, v_m spans V then range T = V thus T being surjective corresponds to v_1, \ldots, v_m spanning V.

If v_1, \ldots, v_m is linearly independent on V then null $T = \{0\}$, thus T being injective corresponds to v_1, \ldots, v_m being linearly independent on V.

Problem: Show that $\{T \in \mathcal{L}(\mathbf{R}^5, \mathbf{R}^4) : \dim \operatorname{null} T > 2\}$ is not a subspace of $\mathcal{L}(\mathbf{R}^5, \mathbf{R}^4)$.

Solution: Let $T(x_1, x_2, x_3, x_4, x_5) = (x_1, x_2, 0, 0)$ and $T'(x_1, x_2, x_3, x_4, x_5) = (0, 0, x_3, 0)$. Both of them are in $\mathcal{L}(\mathbf{R}^5, \mathbf{R}^4)$. Also dim null T = 3, dim null T' = 4 but $T + T' = (x_1, x_2, x_3, 0) \implies \dim \text{null}(T + T') = 2 \not> 2$.

Problem: Give an example of $T \in \mathcal{L}(\mathbf{R}^4)$ such that range T = null T.

Solution: $T(x_1, x_2, x_3, x_4) = (0, 0, x_1, x_2).$

Problem: Prove that there doesn't exists a $T \in \mathcal{L}(\mathbf{R}^5)$ such that range T = null T.

Solution: Suppose there exists such T, then $\dim \operatorname{range} T = \dim \operatorname{null} T$ but from the fundamental theorem of linear maps we have

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

$$\implies$$
 dim range $T = \dim \text{null } T = \frac{5}{2}$

which is impossible.

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

Solution: Let v_1, \ldots, v_m be the basis of V and w_1, \ldots, w_n be the basis of W. Then, define $T_i(a_1v_1 + \cdots + a_mv_m) = a_iw_i$. One can check that this is not injective thus

$$T(a_1v_1 + \dots + a_mv_m) = \left(\sum_{i=1}^m T_i\right)(a_1v_1 + \dots + a_mv_m) = \sum_{i=1}^m a_iw_i$$

Now, suppose T(v) = T(v') then

$$a_1w_1 + \dots + a_mw_m = a'_1w_1 + \dots + a'_mw_m$$

$$\implies b_1 = b'_1 \quad (because \ of \ linear \ independence)$$

Thus, v = v'.

Problem : Suppose V is finite-dimensional and $T \in \mathcal{L}(V, W)$. Prove that there exists a subspace U and V such that

$$U \cap \text{null } T = \{0\} \text{ and } \text{range } T = \{Tu \mid u \in U\}$$

Solution: We know that null T is the subspace of V. Thus, there exists a U such that $V = U \oplus \text{null } T$ and since it is a direct sum $U \cap \text{null } T = \{0\}$. Now, for the range of T

$$\operatorname{range} T = \{ Tv \mid v \in V \}$$

$$\implies \{ T(u+z) \mid u \in U, z \in \operatorname{null} T \} = \{ Tu \mid u \in U \}$$

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

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

Prove that T is a surjective linear map.

Solution: We can write T as

$$\operatorname{null} T = \{ (5x_2, x_2, 7x_4, x_4) \mid x_2, x_4 \in \mathbf{F} \}$$

Now, since $(5x_2, x_2, 7x_4, x_4) = x_2(5, 1, 0, 0) + x_4(0, 0, 7, 1) \implies \dim \text{null } T = 2$. Thus,

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

$$\implies 4 = 2 + \dim \operatorname{range} T$$

$$\implies$$
 dim range $T=2$

Since, dim $\mathbf{F}^2 = 2 = \dim \operatorname{range} T \implies \operatorname{range} T = \mathbf{F}^2$. Thus, T is surjective.

Problem: Suppose U is three-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.

Solution: Since, null $T = U \implies \dim \text{null } T = 3$. Thus,

$$\dim \mathbf{R}^8 = \dim \operatorname{null} T + \dim \operatorname{range} T$$

$$\implies$$
 dim range $T=5$

Since, range T is a subspace of \mathbf{R}^5 and dim range $T=\dim \mathbf{R}^5$, $\mathbf{R}^5=\mathrm{range}\,T$. Thus, T is surjective.

Problem: Prove that there does not exist a linear map from \mathbf{F}^5 to \mathbf{F}^2 whose null space doesn't equals $\{(x_1, x_2, x_3, x_4, x_5) \in \mathbf{F}^5 \mid x_1 = 3x_2 \text{ and } x_3 = x_4 = x_5\}.$

Solution: Suppose there does exist such a T. Then the null space can be written as

$$\operatorname{null} T = \{ (3x_2, x_2, k, k, k) \mid x_2, k \in \mathbf{F} \}$$

One can check that $\dim \operatorname{null} T = 2$ but

$$\dim \mathbf{F}^5 = \dim \operatorname{null} T + \dim \operatorname{range} T$$

$$\implies$$
 dim range $T=3$

But $2 = \dim \mathbf{F}^2 \ge \dim \operatorname{range} T = 3$ which is false.

Problem: Suppose there exists a linear map on V such that the null space and range of T is finite dimensional. Prove that V is finite-dimensional.

Solution: Since, the range of T is finite-dimensional it must have a basis. Suppose Tv_1, \ldots, Tv_m is the basis then

$$T(x) = \lambda_1 T v_1 + \dots + \lambda_m T v_m$$

$$\implies T(x - \lambda_1 v_1 - \dots - \lambda_m v_m) = 0$$

Since, the null space is also finite-dimensional

$$x - \lambda_1 v_1 - \dots - \lambda_m v_m = \lambda_1' v_1' + \dots + \lambda_n' v_n'$$

where v'_1, \ldots, v'_n is the basis of the null space. Thus,

$$V = \operatorname{span}(v_1, \dots, v_m, v_1' \dots, v_n')$$

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

Solution: Suppose $T \in \mathcal{L}(V, W)$ is an injective map, then

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

$$\implies$$
 dim $V = \dim \operatorname{range} T \leq \dim W$

Now suppose dim $V \leq \dim W$ then we can construct a injective map from V to W.

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

where v_1, \ldots, v_n is the basis of V and w_1, \ldots, w_m is the basis of W. One can check this is a linear map and suppose T(x) = T(y) and let $x = a_1v_1 + \cdots + a_nv_n$ and $y = b_1v_1 + \cdots + b_nv_n$ then

$$T(x) = T(y)$$

$$\implies (a_1 - b_1)w_1 + \dots + (a_n - b_n)w_n = 0$$

$$\implies a_i = b_i$$

Thus, x = y.

Problem: Suppose V and W are finite-dimensional vector spaces and U is a subspace of V. Prove that there exists $T \in \mathcal{L}(V, W)$ such that $\operatorname{null} T = U$ if and only if $\dim U \ge \dim V - \dim W$.

Solution: Suppose $\operatorname{null} T = U$ then

$$\dim V - \dim \operatorname{range} T = \dim U$$

$$\implies \dim V - \dim W \le \dim V - \dim \operatorname{range} T = \dim U$$

Now, suppose dim $U \ge \dim V - \dim W$ then let u_1, \ldots, u_k be the basis of U and

$$u_1,\ldots,u_k,v_1,\ldots,v_m$$

be the extended basis of V. Let w_1, \ldots, w_j be the basis of W. From our condition, we know $k \geq k + m - j \implies j \geq m$. Thus we define

$$T(a_1u_1 + \cdots + a_ku_k + b_1v_1 + \cdots + b_mv_m) = b_1w_1 + \cdots + b_mw_m$$

Here, $\operatorname{null} T = U$.

Problem : Suppose V is finite-dimensional, $T \in \mathcal{L}(V, W)$, and U is a subspace of W. Prove that $X = \{v \in V \mid Tv \in U\}$ is a subspace of V and

$$\dim X = \dim \operatorname{null} T + \dim(U \cap \operatorname{range} T)$$

Solution: The subspace part is pretty simple. Let $S: X \to U$ be a map such that S(v) = T(v). Here, range $S = U \cap \text{range } T$ and null S = null T.

Problem : Suppose U and V are finite-dimensional vector spaces and $S \in \mathcal{L}(V, W)$ and $T \in \mathcal{L}(U, V)$. Prove that

 $\dim\operatorname{null} ST \leq \dim\operatorname{null} T + \dim\operatorname{null} S$

Solution : One can find that null $ST = \operatorname{null} T \cup \{x \in U \mid S(T(x)) = 0, T(x) \neq 0\}.$

Note: It seems that these exercises are taking way too long to do. I'll however come back to it and finish

1.3 Matrices

1.3.1 Representing a Linear Map by a Matrix

Definition 1.9. Suppose m and n are two non-negative integers. A $m \times n$ matrix is A is a rectangular array of elements in \mathbf{F} with m rows and n columns

$$A = \begin{pmatrix} A_{1,1} & \cdots & A_{1,n} \\ \vdots & & \vdots \\ A_{m,1} & \cdots & A_{m,n} \end{pmatrix}$$

The $A_{i,j}$ represents the entry in *i*-th row and *j*-th column.

Definition 1.10. Suppose $T \in \mathcal{L}(V, W)$ and v_1, \ldots, v_n is the basis of V and w_1, \ldots, w_m is a basis of W. The matrix of T with respect to these bases is the $m \times n$ matrix $\mathcal{M}(T)$ whose entries $A_{i,j}$ are defined by

$$Tv_k = A_{1,k}w_1 + \cdots + A_{m,k}w_m$$

Examples:

Suppose $T \in \mathcal{L}(\mathbf{F}^2, \mathbf{F}^3)$ is defined by

$$T(x,y) = (x+3y, 2x+5y, 7x+9y)$$

Then,

$$\mathcal{M}(T) = \begin{pmatrix} 1 & 3 \\ 2 & 5 \\ 7 & 9 \end{pmatrix}$$

As T(1,0) = 1(1,0,0) + 2(0,1,0) + 7(0,0,1) and T(0,1) = 3(1,0,0) + 5(0,1,0) + 9(0,0,1).

1.3.2 Addition and Scalar Multiplication of Matrices

Definition 1.11. The sum of two matrices of same size is obtained by adding corresponding entries in the matrices i.e

$$\begin{pmatrix} A_{1,1} & \cdots & A_{1,n} \\ \vdots & & \vdots \\ A_{m,1} & \cdots & A_{m,n} \end{pmatrix} + \begin{pmatrix} B_{1,1} & \cdots & B_{1,n} \\ \vdots & & \vdots \\ B_{m,1} & \cdots & B_{m,n} \end{pmatrix}$$

$$= \begin{pmatrix} A_{1,1} + B_{1,1} & \cdots & A_{1,n} + B_{1,n} \\ \vdots & & \vdots \\ A_{m,1} + B_{1,1} & \cdots & A_{m,n} + B_{m,n} \end{pmatrix}$$

Proposition 1.9. Suppose $S, T \in \mathcal{L}(V, W)$. Then $\mathcal{M}(S + T) = \mathcal{M}(S) + \mathcal{M}(T)$.

Proof. Follows from the definition.

Definition 1.12. The product of a scalar and a matrix is obtained by multiplying each entry by the scalar i.e

$$\lambda \begin{pmatrix} A_{1,1} & \cdots & A_{1,n} \\ \vdots & & \vdots \\ A_{m,1} & \cdots & A_{m,n} \end{pmatrix} = \begin{pmatrix} \lambda A_{1,1} & \cdots & \lambda A_{1,n} \\ \vdots & & \vdots \\ \lambda A_{m,1} & \cdots & \lambda A_{m,n} \end{pmatrix}$$

Proposition 1.10. Suppose $T \in \mathcal{L}(V, W)$ and $\lambda \in \mathbf{F}$ then $\lambda \mathcal{M}(T) = \mathcal{M}(\lambda T)$.

Proof. Again, just use the definitions.

Theorem 1.5. Suppose $\mathbf{F}^{m,n}$ be the set of all the matrices with entries in \mathbf{F} . Then, with addition and scalar multiplication defined above $\mathbf{F}^{m,n}$ is a vector space and dim $\mathbf{F}^{m,n} = mn$.

Proof. Proving it is a vector space is pretty easy. To verify dim $\mathbf{F}^{m,n} = mn$ define

$$X_{i,j} = \begin{pmatrix} 0 & \cdots & \cdots & \cdots \\ \vdots & \ddots & \vdots & \vdots \\ \vdots & \vdots & 1 & \vdots \\ \vdots & \vdots & \vdots & \ddots \end{pmatrix}$$

where every entry is 0 expect the $A_{i,j}$ entry which is equal to 1. Now, its easy to see that every $Z \in \mathbf{F}^{m,n}$ can be written as some linear combination of $X_{i,j}$'s. Thus, $F^{m,n} = \operatorname{span}\{X_{i,j}\}$ where i,j vary with $i = 1, \ldots, m$ and $j = 1, \ldots, n$. Also, every matrix with only 0 as its entry can only be written as linear combination of $X_{i,j}$ with all of its scalars equal to 0. Since, there are mn entries the dimension of $\mathbf{F}^{m,n}$ is equal to mn. \square

1.3.3 Matrix Multiplication

Definition 1.13. Suppose A is a $m \times n$ matrix and B is $n \times p$ matrix. Then AB is defined as to be an $m \times p$ matrix whose entry in row j and column k is given by

$$(AB)_{j,k} = \sum_{r=1}^{n} A_{j,r} B_{k,r}$$

Remark. The motivation for us to define the product like this comes from questioning, does $\mathcal{M}(ST) = \mathcal{M}(S)\mathcal{M}(T)$? Suppose v_1, \dots, v_n is a basis of V and w_1, \dots, w_m is the basis of W. Suppose u_1, \dots, u_k is the basis of U then consider the map $T: U \to V$ and $S: V \to W$. Suppose $\mathcal{M}(S) = A$ and $\mathcal{T} = B$. Then

$$(ST)u_k = S\left(\sum_{r=1}^n B_{r,k}v_r\right)$$

$$= \sum_{r=1}^n B_{r,k}Sv_r$$

$$= \sum_{r=1}^n B_{r,k}\sum_{j=1}^m A_{j,r}w_j$$

$$= \sum_{i=1}^m \left(\sum_{r=1}^n A_{j,r}B_{r,k}\right)w_j$$

That is how we define M(ST) and that is why **Definition 1.13.** makes sense.

Proposition 1.11. Suppose $T \in \mathcal{L}(U, V)$ and $S \in \mathcal{L}(V, W)$, then

$$\mathcal{M}(ST) = \mathcal{M}(S)\,\mathcal{M}(T)$$

Proof. It follows from our remark and how we defined the product of the matrix.

Definition 1.14. Suppose A is a $m \times n$ matrix then

- 1. If $1 \le j \le m$ then $A_{j,}$ denotes the $1 \times n$ matrix consisting of row j of A.
- 2. If $1 \leq j \leq n$ then $A_{\cdot,j}$ denotes $m \times 1$ matrix consisting of column j of A.

Example:

Suppose $A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}$ then

$$A_{1,\cdot} = \begin{pmatrix} 1 & 2 & 3 \end{pmatrix}$$

$$A_{\cdot,3} = \begin{pmatrix} 3 \\ 6 \end{pmatrix}$$

Theorem 1.6. Suppose A is a $m \times n$ matrix and B is a $n \times p$ matrix. Then

$$(AB)_{j,k} = A_{j,\cdot}B_{\cdot,k}$$

where $1 \le j \le m$ and $1 \le k \le p$.

Proof. The definition of matrix multiplication states that

$$(AB)_{j,k} = \sum_{r=1}^{n} A_{j,r} B_{r,k}$$
$$= A_{j,1} B_{1,k} + \dots + A_{j,n} B_{n,k}$$

Now, if you take $A_{j,\cdot}$ and $B_{\cdot,k}$ and multiply it out you'll get the same thing.

Theorem 1.7. Suppose A is a $m \times n$ matrix and B is a $n \times p$ matrix. Then

$$(AB)_{\cdot,k} = AB_{\cdot,k}$$

for $1 \le k \le p$.

Proof. Both of the matrix have size $m \times 1$. The *j*-th row of $(AB)_{\cdot,k}$ has the element $(AB)_{j,k}$ and the *j*-th row of $AB_{\cdot,k}$ has element $A_{j,1}B_{1,1} + A_{j,2}B_{2,1} + \cdots + A_{j,n}B_{n,1}$. Thus, from our previous theorem they're equal.

Theorem 1.8. Suppose A is a $m \times n$ matrix and $b = \begin{pmatrix} b_1 \\ \vdots \\ b_n \end{pmatrix}$ is a $n \times 1$ matrix. Then,

$$Ab = b_1 A_{\cdot,1} + \cdots + b_n A_{\cdot,n}$$

Proof. They both have same size and the entries of of Ab is the same as of the right side.

Theorem 1.9. Suppose C is an $m \times c$ matrix and R is a $c \times n$ matrix

- 1. The column k of CR is the linear combination of the columns of C, with coefficients of this linear combination coming from column k of R.
- 2. Then row j of CR is a linear combination of the rows of R, with the coefficients of this linear combination coming from row j of C.

Proof. Use **Theorem 1.7.** and **Theorem 1.8.** for 1. and we'll prove 2. in the exercise section. \Box

1.3.4 Column-Row Factorization and Rank of a Matrix

Definition 1.15. Suppose A is a $m \times n$ matrix with entries in **F**.

- 1. The **column rank** of A is the dimension of the span of columns of A in $\mathbf{F}^{1,m}$.
- 2. The **row rank** of A is the dimension of the span of rows of A in $\mathbf{F}^{n,1}$.

Example: Suppose

$$A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}$$

then the column rank is the dimension of

$$\operatorname{span}\left(\begin{pmatrix}1\\4\end{pmatrix},\begin{pmatrix}2\\5\end{pmatrix},\begin{pmatrix}3\\6\end{pmatrix}\right)$$

and the row rank is the dimension of

$$\operatorname{span}((1 \quad 2 \quad 3), (4 \quad 5 \quad 6))$$

Definition 1.16. The *transpose* of a $m \times n$ matrix A, denoted by A^t , is the $n \times m$ matrix whose entries are given by

$$(A^t)_{i,j} = A_{j,i}$$

Theorem 1.10. Suppose A is an $m \times n$ matrix with entries in \mathbf{F} and column rank $c \geq 1$. Then there exists a $m \times c$ matrix C and $c \times n$ matrix R, both with entries in F, such that A = CR.

Proof. The list $A_{\cdot,1}, \ldots, A_{\cdot,n}$ of columns of A can be reduced to a basis of the span of the columns of A. This basis has length c by definition of column rank. The c columns can be put together to form $m \times c$.

Now, each column k of A is a linear combination of columns of C. Make the coefficients of this linear combination column k of R. This matrix R has size $c \times n$. Thus, A = CR follows form **Theorem 1.9.**(a).

Theorem 1.11. Suppose $A \in \mathbf{F}^{m,n}$ then the column rank of A equals row rank of A.

Proof. Let c be the column rank of A. Then A = CR by the previous theorem where C and R are the matrix whose size are $m \times c$ and $c \times n$ respectively. Now, from textbfTheorem 1.9. (b) each row of A is a linear combination of rows of R. Since, R has c columns this implies that

rowrank
$$A \le c = \text{columnrank } A$$

Now applying the same thing to A^t we get

$$columnrank A = rowrank A^{t}$$

$$\leq columnrank A^{t}$$

$$= rowrank A$$

Thus, we're done.

Remark. From now on, we'll limit our use our terminology of "row rank" and "column rank" to just "rank".

1.3.5 Exercise

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

Solution: Let v_1, \ldots, v_n be the basis of V and w_1, \ldots, w_m be the basis of W then suppose k of those vectors are 0 under T and let those vectors be v_1, \ldots, v_k . Thus,

range
$$T = \operatorname{span}\{Tv_{k+1}, \dots, Tv_n\}$$

Thus, dim range $T \leq n-k$. But since $T(v_j) \neq 0$ for each $k+1 \leq j \leq n$, there must be one entry thats not 0 for each $T(v_j)$. Since, the number of $T(v_j) \neq 0$ are exactly n-k and $n-k \geq \dim \operatorname{range} T$ this means there is at least dim range T nonzero entries in matrix of T.

Problem: 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 exist a basis of V and a basis of W such that with respect to these bases, all the entries of $\mathcal{M}(T)$ is 1.

Solution: Let us first prove (\Leftarrow) . Suppose $A_{i,j} = 1$ for all i, j. That means, $T(v_i) = \sum w_j$ where v_1, \ldots, v_n is the basis of V and w_1, \ldots, w_m is the basis of W. Thus, $Tv_1 = Tv_2 = \cdots = Tv_n = k$ and range $T = \text{span}\{Tv_1, \cdots, Tv_n\} = \text{span}\{k\} \implies \dim \text{range } T = 1$. Now, for the (\Rightarrow) we use the Fundamental theorem of linear maps,

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

$$\implies \dim V = \dim \operatorname{null} T + 1$$

Now, suppose v_2, \ldots, v_n be that basis of null T. Then extend this basis to V, suppose v_2, \ldots, v_n, v then

$$T(v_2) = T(v_3) = \dots = T(v_n) = 0$$

 $\implies T(v) = T(v_2 + v) = \dots = T(v_n + v)$

One can check that $v_2 + v, \ldots, v$ is a basis of V (as its linearly independent and has length n). Now, since dim range T = 1 we have $T(x) = \lambda T(v)$ and we choose $T(v), w_2, \ldots, w_m$ as our basis for W. Now, we use a clever trick and set $w_1 = T(v) - w_2 - w_3 - \cdots - w_m$ and notice that w_1, \cdots, w_m is a basis of W. Thus,

$$T(v_i) = T(v) = \sum w_j$$

Thus, we're done.

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

$$\left(\begin{array}{cccc}
1 & 0 & 0 & 0 \\
0 & 1 & 0 & 0 \\
0 & 0 & 1 & 0
\end{array}\right)$$

Solution: Take the basis of $\mathcal{P}_3(\mathbf{R})$ to be $z, \frac{z^2}{2}, \frac{z^3}{3}, 1$ and $\mathcal{P}_2(\mathbf{R})$ to be $1, z, z^2$.

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

Solution: Let dim V = n and dim range T = m. Now, let v_{m+1}, \dots, v_n be the basis of dim null T. Now, extend these basis such in the following way

$$(v_1,\ldots,v_m,v_{m+1},\ldots,v_n)$$

Here, $T(v_i) \neq 0$ for $1 \leq i \leq m$. Now, since $(v_1, \dots, v_m, v_{m+1}, \dots, v_n)$ spans V the list (Tv_1, \dots, Tv_m) must span range T and in fact it is the basis of range T (one can check that its linearly independent). We can now extend this basis to the basis of W. Suppose $(Tv_1, \dots, Tv_m, w_1, \dots, w_k)$ is the basis of W. Then,

$$T(v_i) = 0 \cdot T(v_1) + \dots + 1 \cdot T(v_i) + \dots + 0 \cdot w_k$$

for $1 \le i \le m = \dim \operatorname{range} T$. But for $i > \dim \operatorname{range} T$ we have

$$0 = T(v_i) = 0 \cdot T(v_1) + 0 \cdot T(v_2) + \dots + 0 \cdot w_k$$

Problem : Suppose $\sigma_1, ..., \sigma_m$ is a basis of V and W is finite-dimensional. Suppose $T \in \mathcal{L}(V, W)$. Prove that there exists a basis $w_1, ..., w_n$ of W such that all entries in the first column of $\mathcal{M}(T)$ [with respect to the bases $\sigma_1, ..., \sigma_m$ and $w_1, ..., w_n$] are 0 except for possibly a 1 in the first row, first column.

Solution: We know that range $T = \text{span}\{T(\sigma_1), T(\sigma_2), \dots, T(\sigma_m)\}$. Thus, we can make this span a basis. If $T(\sigma_1) = 0$ then we're done but if not then the basis of range T would be

$$(T(\sigma_1), z_2, \ldots, z_k)$$

Now, we can extend this basis to the basis of W, suppose its $(T(\sigma_1), z_2, \ldots, z_k, s_{k+1}, s_m)$ then

$$T(\sigma_1) = 1 \cdot T(\sigma_1) + 0 \cdot z_2 + \dots + 0 \cdot s_m$$