Linear Algebra	**Calculus**
$\mathbb{R}^n = \begin{pmatrix} \text{set of all column vectors} \\ \text{with } n \text{ entries} \end{pmatrix}$	$C^\infty(\mathbb{R}) = \begin{pmatrix} \text{set of all smooth} \\ \text{functions } f \colon \mathbb{R} \to \mathbb{R} \end{pmatrix}$
Column vectors can be added and multiplied by real numbers.	**Functions** can be added and multiplied by real numbers.
Linear transformation is a function $$T \colon \mathbb{R}^n \to \mathbb{R}^m, \quad T(\mathbf{v}) = A\mathbf{v}$$ It satisfies: • $T(\mathbf{u} + \mathbf{v}) = T(\mathbf{u}) + T(\mathbf{v})$ • $T(c\mathbf{v}) = cT(\mathbf{v})$	**Differentiation** is a function $$D \colon C^\infty(\mathbb{R}) \to C^\infty(\mathbb{R}), \quad D(f) = f'$$ It satisfies: • $D(f + g) = D(f) + D(g)$ • $D(cf) = cD(f)$
Typical problem: given a vector $\mathbf{b}$ find all vectors $\mathbf{x}$ such that $$T(\mathbf{x}) = \mathbf{b}$$ (i.e solve the equation $A\mathbf{x} = \mathbf{b}$).	**Typical problem:** given a function g find all functions f such that $$D(f) = g$$ (i.e find antiderivatives of g).
Fact: Such vectors x are of the form $$\mathbf{x} = \mathbf{v}_0 + \mathbf{n}$$ where: • $\mathbf{v}_0$ is some distinguished solution of $A\mathbf{x} = \mathbf{b}$; • $\mathbf{n} \in \text{Nul}(A)$ (i.e. $\mathbf{n}$ is a solution of $A\mathbf{x} = \mathbf{0}$).	**Fact:** Such functions f are of the form $$f = F + C$$ where: • F is some distinguished antiderivative of g; • C is a constant function (i.e. C is a solution of $D(f) = 0$).

Definition

A *(real) vector space* is a set V together with two operations:

- addition

$$V \times V \longrightarrow V$$
$$(\mathbf{u}, \quad \mathbf{v}) \longmapsto \mathbf{u} + \mathbf{v}$$

- multiplication by scalars

$$\mathbb{R} \times V \longrightarrow V$$
$$(c, \quad \mathbf{v}) \longmapsto c \cdot \mathbf{v}$$

Moreover the following conditions must be satisfied:

1) $\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$

2) $(\mathbf{u} + \mathbf{v}) + \mathbf{w} = \mathbf{u} + (\mathbf{v} + \mathbf{w})$

3) there is an element $\mathbf{0} \in V$ such that $\mathbf{0} + \mathbf{u} = \mathbf{u}$ for any $\mathbf{u} \in V$

4) for any $\mathbf{u} \in V$ there is an element $-\mathbf{u} \in V$ such that $\mathbf{u} + (-\mathbf{u}) = \mathbf{0}$

5) $c(\mathbf{u} + \mathbf{v}) = c\mathbf{u} + c\mathbf{v}$

6) $(c + d)\mathbf{u} = c\mathbf{u} + d\mathbf{u}$

7) $(cd)\mathbf{u} = c(d\mathbf{u})$

8) $1\mathbf{u} = \mathbf{u}$

Elements of V are called *vectors*.

Theorem

If V is a vectors space then:

1) $c \cdot \mathbf{0} = \mathbf{0}$ where $c \in \mathbb{R}$ and $\mathbf{0} \in V$ is the zero vector;

2) $0 \cdot \mathbf{u} = \mathbf{0}$ where $0 \in \mathbb{R}$, $\mathbf{u} \in V$ and $\mathbf{0}$ is the zero vector;

3) $(-1) \cdot \mathbf{u} = -\mathbf{u}$

Examples of vector spaces.

Let V be a vector space. A *subspace* of V is a subset $W \subseteq V$ such that

1) $\mathbf{0} \in W$

2) if $\mathbf{u}, \mathbf{v} \in W$ then $\mathbf{u} + \mathbf{v} \in W$

3) if $\mathbf{u} \in W$ and $c \in \mathbb{R}$ then $c\mathbf{u} \in W$.

Example.

Recall: $\mathbb{P} =$ the vector space of all polynomials.

Proposition

Let V be a vector space and $W \subseteq V$ is a subspace then W is itself a vector space.

Example.

Recall: $\mathcal{F}(\mathbb{R})$ = the vector space of all functions $f\colon \mathbb{R} \to \mathbb{R}$

Some interesting subspaces of $\mathcal{F}(\mathbb{R})$:

1) $C(\mathbb{R})$ = the subspace of all continuous functions $f\colon \mathbb{R} \to \mathbb{R}$

2) $C^n(\mathbb{R})$ = the subspace of all functions $f\colon \mathbb{R} \to \mathbb{R}$ that are differentiable n or more times.

3) $C^\infty(\mathbb{R})$ = the subspace of all smooth functions $f\colon \mathbb{R} \to \mathbb{R}$ (i.e. functions that have derivatives of all orders: f', f'', f''', $\ldots$).

Note. If V is a vector space then:

1) the biggest subspace of V is V itself;

2) the smallest subspace of V is the subspace $\{\mathbf{0}\}$ consisting of the zero vector only;

3) if a subspace of V contains a non–zero vector, then it contains infinitely many vectors.