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Linear Algebra

Early Draft
December 2024

Contents

U	Sets	and Proofs	1
	0.1	Sets	1
	0.2	Mappings	4
	0.3	Proofs	5
1	Vect	tors	7
	1.1	Fields	7
	1.2	Vector spaces	9
	1.3	Subspaces	
	1.4	Linear combinations	17
	1.5	Basis and dimension	19
A	Solu	itions to Exercises	21

Chapter 0

Sets and Proofs

0.1 Sets

We will begin by exploring the concept of a set through what is sometimes called intuitive or naive set theory. There exist more rigorous approaches, axiomatic set theories, but we will not be looking at these; our intuitive treatment of sets will suffice for the purposes of this course.

Definition 0.1.1. A set is a well-defined collection of objects. By "well-defined" we mean that for any set *S*, any object is either definitely in *S* or definitely not in *S*.

An object that is in a set is called an element of that set. We write $x \in S$ to denote that x is an element of the set S.

The set that does not contain any elements is called the empty set, denoted \emptyset .

The number of elements in a set is called the cardinality of that set. We write |S| to denote the cardinality of the set S.

One way to describe a set is by listing its elements. For example, we can define *A* to be the set containing the numbers 3, 6, 9, and 12, which we write as

$$A = \{3, 6, 9, 12\}.$$

Another way is to give a defining property of its elements. For example, A is the set of the first four positive multiples of three, or more mathematically, A is the set of all elements 3n such that n = 1, 2, 3, 4, which we write as

$$A = \{3n \mid n = 1, 2, 3, 4\}.$$

The latter notation is often called set-builder notation.

We will denote certain special sets of numbers as follows:

• N is the set of natural numbers, which we will take to start at 1;

- \mathbb{Z} is the set of integers;
- Q is the set of rational numbers:
- Q⁺ is the set of positive rational numbers;
- \mathbb{R} is the set of real numbers:
- \mathbb{R}^+ is the set of positive real numbers; and
- \mathbb{C} is the set of complex numbers.

It is possible to construct some of these using elements of the others. For example, the set of *ratio*nal numbers \mathbb{Q} is the set of all numbers that can be expressed as a *ratio* p/q where p and q are integers and $q \neq 0$, i.e.

$$\mathbb{Q} = \left\{ \frac{p}{q} \mid p, q \in \mathbb{Z}, q \neq 0 \right\}.$$

We can also use them to define other sets of numbers, such as the set of even numbers, which is the set of all numbers 2n where n is an integer, i.e. $\{2n \mid n \in \mathbb{Z}\}$.

Definition 0.1.2. Let A and B be two sets. B is called a subset of A, denoted $B \subseteq A$, if every element in B is also an element in A, i.e. if $b \in B$, then $b \in A$. B is called a proper subset of A, denoted $B \subset A$, if $B \subseteq A$ and $B \ne A$. The sets $B = \emptyset$ and B = A are called the trivial subsets of A.

We can see from this definition that

$$\mathbb{N} \subset \mathbb{Z} \subset \mathbb{Q} \subset \mathbb{R} \subset \mathbb{C}$$
.

Continuous subsets of the real numbers can be expressed as intervals:

$$(a,b) = \{x \in \mathbb{R} \mid a < x < b\},$$
 (open interval)

$$[a,b] = \{x \in \mathbb{R} \mid a \le x \le b\},$$
 (closed interval)

$$[a,b) = \{x \in \mathbb{R} \mid a \le x < b\},$$

$$(a,b) = \{x \in \mathbb{R} \mid a < x \le b\}.$$

Definition 0.1.3. Let $A_1, A_2, ..., A_n$ be non-empty sets. The set

$$A_1 \times A_2 \times \dots \times A_n = \{(a_1, a_2, \dots, a_n) \mid a_1 \in A_1, a_2 \in A_2, \dots, a_n \in A_n\}$$

is called the Cartesian product of A_1, A_2, \dots, A_n .

The Cartesian product of a set with itself can be denoted by

$$\underbrace{A \times A \times \cdots \times A}_{n \text{ times}} = A^n.$$

A common example of a Cartesian product is the set of ordered pairs of real numbers, which can be expressed as

$$\mathbb{R}^2 = \{(x, y) \mid x, y \in \mathbb{R}\}.$$

Note that the notation for an ordered pair $(x, y) \in \mathbb{R}^2$ is the same as the notation for an open interval $(x, y) \subseteq \mathbb{R}$. This motivates an important rule in mathematics: We must be careful to specify what we mean with our notation if it is not clear from the context!

Definition 0.1.4. Let *A* and *B* be two sets. The set

$$A \cup B = \{c \mid c \in A \text{ or } c \in B\},\$$

i.e. the set containing all elements of A as well as all the elements of B, is called the union of A and B. The set

$$A \cap B = \{c \mid c \in A \text{ and } c \in B\},\$$

i.e. the set containing all the elements that are in both A and B at the same time, is called the intersection of A and B.

Example 0.1.5. Let $A = \{1, 2\}$ and $B = \{2, 4, 6\}$. Express $A \times B$, $A \cup B$, and $A \cap B$ by listing their elements.

Solution.

1. $A \times B$ is the set of all ordered pairs where the first element is in A and the second is in B:

$$A \times B = \{(1, 2), (1, 4), (1, 6), (2, 2), (2, 4), (2, 6)\}.$$

2. $A \cup B$ is the set of all elements that are in either A or B (or both):

$$A \cup B = \{1, 2, 4, 6\}.$$

3. $A \cap B$ is the set of all elements that are in both A and B:

$$A \cap B = \{2\}.$$

Exercises

Exercise 0.1. For each of the following, find $A \cup B$, $A \cap B$, $A \times B$, and $B \times A$.

- (a) $A = \{-1, 1\}, B = \{1, 2, 3\}.$
- (b) $A = \{0, 1\}, B = \{3, 9, 27\}.$
- (c) $A = [-1, 1], B = (0, \infty).$

Exercise 0.2. Express the set of integers \mathbb{Z} in terms of the set of natural numbers \mathbb{N} and the set $\{0\}$.

Exercise 0.3. Express the set of complex numbers \mathbb{C} in terms of the set of real numbers \mathbb{R} and the imaginary number i.

0.2 Mappings

Definition 0.2.1. Let *A* and *B* be two non-empty sets, and let $\mathcal{R} \subseteq A \times B$. The set \mathcal{R} is called a relation between *A* and *B*. For an ordered pair $(a, b) \in \mathcal{R}$, we say that \mathcal{R} relates a to b.

Definition 0.2.2. Let A and B be two non-empty sets. A relation f between A and B is called a mapping or a function if for every $a \in A$, there exists exactly one $b \in B$ such that f relates a to b. The set A is called the domain of f, and B is called the codomain of f.

We write $f: A \to B$ to denote that f is a mapping with domain A and codomain B; that is, f is a mapping from A to B.

We write f(a) = b or $a \mapsto b$ to denote that f relates a to b; that is, f maps a to b.

Definition 0.2.3. Let $f: A \to B$ be a mapping. The set $\{f(a) \mid a \in A\}$ is called the range of f, denoted range(f).

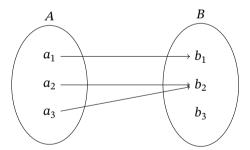


Figure 1: An example of a mapping from $A = \{a_1, a_2, a_3\}$ to $B = \{b_1, b_2, b_3\}$

If we have a mapping with a finite domain and codomain, we can represent it with a diagram like in Figure 1. We see that the range of the mapping shown in this diagram is $\{b_1, b_2\}$ since these are the elements in B that are mapped to.

Definition 0.2.4. A mapping $f: A \to B$ is called injective if for all $a, \tilde{a} \in A$, if $f(a) = f(\tilde{a})$, then $a = \tilde{a}$; in other words, no two different elements in A map to the same element in B. f is called surjective if for all $b \in B$, there exists an $a \in A$ such that f(a) = b. A mapping that is both injective and surjective is called bijective.

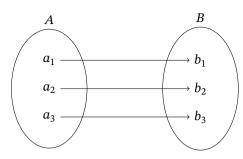


Figure 2: An example of a bijective mapping from $A = \{a_1, a_2, a_3\}$ to $B = \{b_1, b_2, b_3\}$

Theorem 0.2.5. A mapping $f: A \to B$ is surjective if and only if range(f) = B.

Proof. Exercise 0.4

Definition 0.2.6. Let $f: A \to B$ be a bijective mapping. The mapping $f^{-1}: B \to A$, $f^{-1}(f(a)) = a$ is called the inverse mapping of f.

Definition 0.2.7. Let *A* and *B* be two non-empty sets. A mapping \odot : $B \times A \to A$, $(x,y) \mapsto x \odot y$, is called a binary operation. If A = B, i.e. we have \odot : $A \times A \to A$, we say \odot is a binary operation on *A*.

Exercises

Exercise 0.4. Prove Theorem 0.2.5.

0.3 Proofs

Chapter 1

Vectors

1.1 Fields

Definition 1.1.1. Let F be a set and let + and \cdot be two binary operations on F. The set F, together with the operations + and \cdot , is called a field if all of the following axioms are satisfied:

1. + and · are associative, i.e. for all $a, b, c \in F$, we have

$$(a+b)+c=a+(b+c)$$
 and $(a\cdot b)\cdot c=a\cdot (b\cdot c)$.

2. + and \cdot are commutative, i.e. for all $a, b \in F$, we have

$$a + b = b + a$$
 and $a \cdot b = b \cdot a$.

3. There exists an element $0_F \in F$, called the additive identity, such that for all $a \in F$, we have

$$a + 0_E = a$$
.

4. There exists an element $1_F \in F$, called the multiplicative identity, such that for all $a \in F$, we have

$$a \cdot 1_F = a$$
.

5. For every $a \in F$, there exists an element $-a \in F$, called the additive inverse of a, such that

$$a + (-a) = 0_{E}$$

6. For every $a \in F$ other than 0_F , there exists an element $a^{-1} \in F$, called the multiplicative inverse of a, such that

$$a \cdot a^{-1} = 1_F.$$

8

7. · is distributive over +, i.e. for all $a, b, c \in F$, we have

$$a \cdot (b + c) = (a \cdot b) + (a \cdot c)$$
.

The operation + is called addition, and the operation \cdot is called multiplication. For multiplication, we will often use the notation $a \cdot b = ab$.

Note that since the operations + and \cdot are defined as operations on F, when we add or multiply two elements of F, the result must also be an element of F, i.e. for all $a, b \in F$, we must have

$$a + b \in F$$
 and $a \cdot b \in F$.

This is called closure, and we say that a field must be closed under addition and multiplication.

Let us examine some examples of what is and isn't a field.

Example 1.1.2. Show that the set of real numbers \mathbb{R} , together with standard addition and multiplication, is a field.

Solution. Much of this proof will involve results that we already know and don't need to show in detail. First, note that since the sum and product of two real numbers is always a real number, $\mathbb R$ is closed under standard addition and multiplication. Now we can check the field axioms:

- Associativity: We already know that standard addition and multiplication are associative.
- 2. Commutativity: We also know that standard addition and multiplication are commutative.
- 3. Existence of additive identity: The additive identity is the number 0.
- 4. Existence of multiplicative identity: The multiplicative identity is the number
- 5. Existence of additive inverse: For any $x \in \mathbb{R}$, the additive inverse is the number -x.
- 6. Existence of multiplicative inverse: For any $x \in \mathbb{R}$ other than 0, the multiplicative inverse is the number 1/x.
- 7. Distributivity: We already know that standard multiplication is distributive over standard addition.

Hence, \mathbb{R} with standard addition and multiplication is a field.

Example 1.1.3. Show that the set of integers \mathbb{Z} , together with standard addition and multiplication, is not a field.

Solution. We need only find one axiom that does not hold. The multiplicative identity is the number 1. Consider the number $2 \in \mathbb{Z}$. There does not exist a number $n \in \mathbb{Z}$ such that 2n = 1; that is, 2 does not have a multiplicative inverse in \mathbb{Z} . Hence, \mathbb{Z} is not a field.

We will typically denote a field simply by its set, and when working with fields of numbers, we will from now on assume standard addition and multiplication unless otherwise specified. For example, the field " \mathbb{R} " is assumed to mean \mathbb{R} together with standard addition and multiplication.

Exercises

Exercise 1.1. Consider the set of complex numbers $\mathbb{C} = \{a + bi \mid a, b \in \mathbb{R}\}$ where i is the imaginary number, defined such that $i^2 = -1$. We naturally have the operations + and \cdot defined such that for all $(a + bi), (c + di) \in \mathbb{C}$, we have

$$(a + bi) + (c + di) = a + c + bi + di = (a + c) + (b + d)i$$

and

$$(a + bi) \cdot (c + di) = ac + a(di) + (bi)c + (bi)(di) = ac + adi + bci + bdi^2$$

= $ac + adi + bci - bd = (ac - bd) + (ad + bc)i$.

Show that \mathbb{C} with these operations is a field.

1.2 Vector spaces

Definition 1.2.1. Let F be a field and V be a set, and let $\odot : F \times V \to V$ and $\oplus : V \times V \to V$ be two binary operations. V, together with these operations, is called a vector space over F if all of the following axioms are satisfied:

1. \oplus is associative, i.e. for all $\mathbf{u}, \mathbf{v}, \mathbf{w} \in V$, we have

$$(\mathbf{u} \oplus \mathbf{v}) \oplus \mathbf{w} = \mathbf{u} \oplus (\mathbf{v} \oplus \mathbf{w}).$$

2. \oplus is commutative, i.e. for all $\mathbf{u}, \mathbf{v} \in V$, we have

$$\mathbf{u} \oplus \mathbf{v} = \mathbf{v} \oplus \mathbf{u}$$
.

3. There exists an element $\mathbf{0} \in V$, called the zero vector, such that for all $\mathbf{v} \in V$, we have

$$\mathbf{v} \oplus \mathbf{0} = \mathbf{v}$$
.

4. For every $\mathbf{v} \in V$, there exists an element $-\mathbf{v} \in V$, called the additive inverse of \mathbf{v} , such that

$$\mathbf{v} \oplus (-\mathbf{v}) = \mathbf{0}.$$

5. For all $a, b \in F$ and $\mathbf{v} \in V$, we have

$$a \odot (b \odot \mathbf{v}) = (ab) \odot \mathbf{v}.$$

6. For every $\mathbf{v} \in V$, we have

$$1_F \odot \mathbf{v} = \mathbf{v}$$

where 1_F is the multiplicative identity of F.

7. \bigcirc is distributive over \bigoplus , i.e. for all $a \in F$ and $\mathbf{u}, \mathbf{v} \in V$, we have

$$a \odot (\mathbf{u} \oplus \mathbf{v}) = (a \odot \mathbf{u}) \oplus (a \odot \mathbf{v}).$$

8. For all $a, b \in F$ and $\mathbf{v} \in V$, we have

$$(a + b) \odot \mathbf{v} = (a \odot \mathbf{v}) \oplus (b \odot \mathbf{v}).$$

The elements of F are called scalars and the elements of V are called vectors. The operation \odot is called scalar multiplication and the operation \oplus is called vector addition.

Note that the zero vector is the same as the additive identity under vector addition. Also note that by the way we have defined \odot and \oplus , a vector space must be closed under scalar multiplication and vector addition, just as a field must be closed under field addition and multiplication.

Let us now examine some examples of what is and isn't a vector space.

Example 1.2.2. Show that \mathbb{R}^2 , together with the operations \oplus and \odot defined such that for all $c \in \mathbb{R}$ and $(x, y), (x_1, y_1), (x_2, y_2) \in \mathbb{R}^2$, we have

$$(x_1, y_1) \oplus (x_2, y_2) = (x_1 + x_2, y_1 + y_2)$$
 and $c \odot (x, y) = (cx, cy)$,

is a vector space over \mathbb{R} .

Solution. Let $(x, y), (x_1, y_1), (x_2, y_2), (x_3, y_3) \in \mathbb{R}^2$ and let $a, b \in \mathbb{R}$. First we must verify that \mathbb{R}^2 is closed under the given operations. Since $(x_1 + x_2), (y_1 + y_2) \in \mathbb{R}$, we see that

$$(x_1, y_1) \oplus (x_2, y_2) = (x_1 + x_2, y_1 + y_2) \in \mathbb{R}^2$$

and similarly, since $cx, cy \in \mathbb{R}$, we also see that

$$c \odot (x, y) = (cx, cy) \in \mathbb{R}^2$$
.

Thus, \mathbb{R}^2 is closed under \oplus and \odot . Now we can check the vector space axioms:

1. Associativity of \oplus :

$$((x_1, y_1) \oplus (x_2, y_2)) \oplus (x_3, y_3) = (x_1 + x_2, y_1 + y_2) \oplus (x_3, y_3)$$

$$= (x_1 + x_2 + x_3, y_1 + y_2 + y_3)$$

$$= (x_1, y_1) \oplus (x_2 + x_3, y_2 + y_3)$$

$$= (x_1, y_1) \oplus ((x_2, y_2) \oplus (x_3, y_3)).$$

2. Commutativity of \oplus :

$$(x_1, y_1) \oplus (x_2, y_2) = (x_1 + x_2, y_1 + y_2) = (x_2 + x_1, y_2 + y_1) = (x_2, y_2) \oplus (x_1, y_1).$$

3. Existence of zero vector: Consider $\mathbf{0} = (0,0)$. We see

$$(x, y) \oplus \mathbf{0} = (x, y) \oplus (0, 0) = (x + 0, y + 0) = (x, y),$$

so **0**, as we have defined it, is the zero vector.

4. Existence of additive inverse: Consider -(x, y) = (-x, -y). We see

$$(x,y) \oplus (-(x,y)) = (x,y) \oplus (-x,-y) = (x-x,y-y) = (0,0) = \mathbf{0},$$

so -(x, y), as we have defined it, is the additive inverse of (x, y).

5. Compatibility of ⊙ with field multiplication:

$$a \odot (b \odot (x, y)) = a \odot (bx, by) = (abx, aby) = (ab) \odot (x, y).$$

6. Scalar multiplicative identity: Recall that the number 1 is the multiplicative identity of \mathbb{R} . We see

$$1 \odot (x, y) = (1x, 1y) = (x, y).$$

7. Distributivity of \bigcirc over \oplus :

$$a \odot ((x_1, y_1) \oplus (x_2, y_2)) = a \odot (x_1 + x_2, y_1 + y_2) = (a(x_1 + x_2), a(y_1 + y_2))$$
$$= (ax_1 + ax_2, ay_1 + ay_2) = (ax_1, ay_1) \oplus (ax_2, ay_2)$$
$$= (a \odot (x_1, y_1)) \oplus (a \odot (x_2, y_2)).$$

8. Distributivity of ⊙ over field addition:

$$(a+b) \odot (x,y) = ((a+b)x, (a+b)y) = (ax+bx, ay+by)$$
$$= (ax, ay) \oplus (bx, by) = (a \odot (x, y)) \oplus (b \odot (x, y)).$$

Hence, \mathbb{R}^2 with these operations is a vector space over \mathbb{R} .

Example 1.2.3. Let $P_2(\mathbb{R})$ be the set of all polynomials of degree ≤ 2 over the real numbers, i.e.

$$P_2(\mathbb{R}) = \{ p : \mathbb{R} \to \mathbb{R}, \ p(x) = a_0 + a_1 x + a_2 x^2 \mid a_0, a_1, a_2 \in \mathbb{R} \}.$$

Show that $P_2(\mathbb{R})$, together with the operations \oplus and \odot defined such that for all $c \in \mathbb{R}$ and $p(x) = a_0 + a_1x + a_2x^2$, $q(x) = b_0 + b_1x + b_2x^2 \in P_2(\mathbb{R})$, we have

$$p(x) \oplus q(x) = (a_0 + b_0) + (a_1 + b_1)x + (a_2 + b_2)x^2$$

and

$$c \odot p(x) = ca_0 + ca_1 x + ca_2 x^2,$$

is a vector space over \mathbb{R} .

Solution. Since the coefficients of $p(x) \oplus q(x)$ and $c \odot p(x)$ are in \mathbb{R} , we see that $p(x) \oplus q(x)$ and $c \odot p(x)$ are in $P_2(\mathbb{R})$. Thus, $P_2(\mathbb{R})$ is closed under addition and scalar multiplication. Now we can check the vector space axioms:

1. Associativity of \oplus : Let $r(x) = c_0 + c_1 x + c_2 x^2 \in P_2(\mathbb{R})$. Then,

$$\begin{split} (p(x) \oplus q(x)) \oplus r(x) &= ((a_0 + b_0) + (a_1 + b_1)x + (a_2 + b + 2)x^2) \oplus r(x) \\ &= (a_0 + b_0 + c_0) + (a_1 + b_1 + c_1)x + (a_2 + b_2 + c_2)x^2 \\ &= p(x) \oplus ((b_0 + c_0) + (b_1 + c_1)x + (b_2 + c_2)x^2) \\ &= p(x) \oplus (q(x) \oplus r(x)). \end{split}$$

2. Commutativity of \oplus :

$$p(x) \oplus q(x) = (a_0 + b_0) + (a_1 + b_1)x + (a_2 + b_2)x^2$$

= $(b_0 + a_0) + (b_1 + a_1)x + (b_2 + a_2)x^2 = q(x) \oplus p(x)$.

- 3. Existence of zero vector: Consider $o(x) = 0 + 0x + 0x^2$. We see $p(x) \oplus o(x) = (a_0 + 0) + (a_1 + 0)x + (a_2 + 0)x^2 = a_0 + a_1x + a_2x^2 = p(x)$, so o(x) is the zero vector.
- 4. Existence of additive inverse: Consider $-p(x) = -a_0 + (-a_1)x + (-a_2)x^2$. We see

$$p(x) \oplus (-p(x)) = (a_0 + (-a_0)) + (a_1 + (-a_1))x + (a_2 + (-a_2))x^2$$
$$= 0 + 0x + 0x^2 = o(x),$$

so -p(x), as we have defined it, is the additive inverse of p(x).

5. Compatibility of \odot with field multiplication: Let $d \in F$. Then,

$$c \odot (d \odot p(x)) = c \odot (da_0 + da_1x + da_2x^2) = cda_0 + cda_1x + cda_2x^2$$
$$= (cd) \odot p(x).$$

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6. Scalar multiplicative identity:

$$1 \odot p(x) = 1a_0 + 1a_1x + 1a_2x^2 = a_0 + a_1x + a_2x^2 = p(x).$$

7. Distributivity of \odot over \oplus :

$$\begin{split} c\odot(p(x)\oplus q(x)) &= c\odot((a_0+b_0)+(a_1+b_1)x+(a_2+b_2)x^2)\\ &= c(a_0+b_0)+c(a_1+b_1)x+c(a_2+b_2)x^2\\ &= (ca_0+cb_0)+(ca_1+cb_1)x+(ca_2+cb_2)x^2\\ &= (c\odot p(x))\oplus(c\odot q(x)). \end{split}$$

8. Distributivity of ⊙ over field addition:

$$(c+d) \odot p(x) = (c+d)a_0 + (c+d)a_1x + (c+d)a_2x^2$$

= $(ca_0 + da_0) + (ca_1 + da_1)x + (ca_2 + da_2)x^2$
= $(c \odot p(x)) \odot (d \odot p(x)).$

Hence, $P_2(\mathbb{R})$ with these operations is a vector space over \mathbb{R} .

Example 1.2.4. Show that \mathbb{R}^3 , together with the operations \oplus and \odot defined such that for all $c \in \mathbb{R}$ and $(x, y, z), (\tilde{x}, \tilde{y}, \tilde{z}) \in \mathbb{R}^3$, we have

$$(x, y, z) \oplus (\tilde{x}, \tilde{y}, \tilde{z}) = (x + \tilde{x}, y + \tilde{y}, 0)$$
 and $c \odot (x, y, z) = (cx, cy, cz)$,

is not a vector space over \mathbb{R} .

Solution. We need only find one vector space axiom that does not hold. Consider $(1,1,1) \in \mathbb{R}^3$. We see

$$(1,1,1) \oplus (x,y,z) = (x,y,0) \neq (1,1,1)$$

for any $(x, y, z) \in \mathbb{R}^3$, so there is no additive identity in \mathbb{R}^3 under \oplus . Hence, \mathbb{R}^3 with these operations is not a vector space.

In these examples and in the definition, we used the symbols \odot and \oplus for scalar multiplication and vector addition, respectively, in order to help distinguish these operations from addition and multiplication on the field. From now on, we will use additive notation

$$\mathbf{u} \oplus \mathbf{v} = \mathbf{u} + \mathbf{v}$$

for vector addition and multiplicative notation

$$c \odot \mathbf{v} = c\mathbf{v}$$

for scalar multiplication, but it is still important to remember the distinction between these operations with vectors and the analogous operations on the field. We will also write expressions with vectors assuming that scalar multiplication takes precedence over vector addition, akin to the standard order of operations.

Theorem 1.2.5. Let V be a vector space over a field F. For all $\mathbf{v} \in V$ and $a \in F$, we have

- 1. $0_F \mathbf{v} = \mathbf{0}$;
- 2. $a\mathbf{0} = \mathbf{0}$:
- 3. If $a\mathbf{v} = \mathbf{0}$, then $a = 0_F$ or $\mathbf{v} = \mathbf{0}$; and
- $4. \qquad (-1_F)\mathbf{v} = -\mathbf{v}.$

Proof.

1. Since 0_F is the additive identity on the field, we know $c + 0_F = c$. In particular, $0_F + 0_F = 0_F$. Thus,

$$\begin{aligned} 0_F \mathbf{v} &= (0_F + 0_F) \mathbf{v} \\ 0_F \mathbf{v} &= 0_F \mathbf{v} + 0_F \mathbf{v} & \text{distributive property} \\ 0_F \mathbf{v} &+ (-(0_F \mathbf{v})) &= 0_F \mathbf{v} + 0_F \mathbf{v} + (-(0_F \mathbf{v})) \\ \mathbf{0} &= 0_F \mathbf{v} + 0_F \mathbf{v} + (-(0_F \mathbf{v})) & \text{vector additive inverse} \\ \mathbf{0} &= 0_F \mathbf{v} + (0_F \mathbf{v} + (-(0_F \mathbf{v}))) & \text{associative property} \\ \mathbf{0} &= 0_F \mathbf{v} + \mathbf{0} & \text{vector additive inverse} \\ \mathbf{0} &= 0_F \mathbf{v}. & \text{vector additive identity} \end{aligned}$$

2. Since the zero vector $\mathbf{0}$ is the additive identity under vector addition, we know $\mathbf{v} + \mathbf{0} = \mathbf{v}$. In particular, $\mathbf{0} + \mathbf{0} = \mathbf{0}$. Thus,

$$a\mathbf{0} = a(\mathbf{0} + \mathbf{0})$$

 $a\mathbf{0} = a\mathbf{0} + a\mathbf{0}$ distributive property
 $a\mathbf{0} + (-(a\mathbf{0})) = a\mathbf{0} + a\mathbf{0} + (-(a\mathbf{0}))$ vector additive inverse
 $\mathbf{0} = a\mathbf{0} + a\mathbf{0} + (-(a\mathbf{0}))$ associative property
 $\mathbf{0} = a\mathbf{0} + \mathbf{0}$ vector additive inverse
 $\mathbf{0} = a\mathbf{0}$. vector additive identity

3. Suppose $a\mathbf{v} = \mathbf{0}$. We have two possible cases for a. If $a = 0_F$, then we are already finished with the proof. Otherwise, if $a \neq 0_F$, we can multiply both sides with the multiplicative inverse (on the field) of a:

$$a\mathbf{v} = \mathbf{0}$$
 $a^{-1}(a\mathbf{v}) = a^{-1}\mathbf{0}$
 $(a^{-1}a)\mathbf{v} = a^{-1}\mathbf{0}$ vector space axiom 5
 $1_F \mathbf{v} = a^{-1}\mathbf{0}$ field multiplicative inverse $\mathbf{v} = a^{-1}\mathbf{0}$ scalar multiplicative identity $\mathbf{v} = \mathbf{0}$.

4. We will start by using the zero vector:

$$-\mathbf{v} = -\mathbf{v} + \mathbf{0}$$

$$= -\mathbf{v} + 0_F \mathbf{v}$$

$$= -\mathbf{v} + (1_F + (-1_F)) \mathbf{v}$$

$$= -\mathbf{v} + (1_F \mathbf{v} + (-1_F) \mathbf{v})$$

$$= -\mathbf{v} + (\mathbf{v} + (-1_F) \mathbf{v})$$

$$= (-\mathbf{v} + \mathbf{v}) + (-1_F \mathbf{v})$$

$$= (\mathbf{0} + (-1_F) \mathbf{v})$$

$$= (-1_F) \mathbf{v}$$

Note that in the above proof, the distributive property used in parts 1 and 2 comes from vector space axiom 7, while the distributive property used in part 4 comes from axiom 8.

Exercises

Exercise 1.2. Let $P_n(\mathbb{C})$ be the set of all polynomials of degree $\leq n$ over \mathbb{C} , i.e.

$$P_n(\mathbb{C}) = \left\{ p \, : \, \mathbb{C} \to \mathbb{C}, \; p(z) = \sum_{k=0}^n a_k z^k \mid a_0, a_1, \dots, a_n \in \mathbb{C} \right\}.$$

Show that $P_n(\mathbb{C})$, together with addition and scalar multiplication defined such that for all $c \in \mathbb{C}$ and $p(z) = \sum_{k=0}^n a_k z^k$, $q(z) = \sum_{k=0}^n b_k z^k \in P_n(\mathbb{C})$, we have

$$p(z) + q(z) = \sum_{k=0}^{n} (a_k + b_k) z^k$$
 and $cp(z) = \sum_{k=0}^{n} ca_k z^k$,

is a vector space over \mathbb{C} .

Exercise 1.3. Show that the zero vector of a vector space is unique, i.e. show that if $\mathbf{0}$ and $\tilde{\mathbf{0}}$ are two zero vectors in the same vector space, then $\mathbf{0} = \tilde{\mathbf{0}}$.

Exercise 1.4. Show that for every vector \mathbf{v} in a vector space V, the additive inverse $-\mathbf{v}$ is unique.

Exercise 1.5. Show that for all vectors \mathbf{u} , \mathbf{v} in a vector space V, there exists a unique vector $\mathbf{x} \in V$ such that $\mathbf{u} + \mathbf{x} = \mathbf{v}$. Show that the solution must be $\mathbf{x} = -\mathbf{u} + \mathbf{v}$.

1.3 Subspaces

Definition 1.3.1. Let V be a vector space over a field F and let W be a non-empty subset of V. The set W, together with vector addition and scalar multiplication as

defined on V, is called a subspace of V if W with these operations is a vector space over F. The subspaces $W = \{\mathbf{0}_V\}$ and W = V are called the trivial subspaces of V.

Theorem 1.3.2. Let V be a vector space over a field F and let W be a non-empty subset of V. Then, W is a subspace of V if and only if for all $\mathbf{u}, \mathbf{v} \in W$ and $a \in F$, we have the closure conditions

$$\mathbf{u} + \mathbf{v} \in W$$
 and $a\mathbf{u} \in W$.

Proof.

- \Rightarrow Suppose W is a subspace of V. Then, W is a vector space, so W must be closed under vector addition and scalar multiplication.
- - 3. Existence of zero vector: Since $a\mathbf{u} \in W$ for all $a \in F$, choose $a = 0_F$. Then, by part 1 of Theorem 1.2.5, we have $0_F\mathbf{u} = \mathbf{0} \in W$.
 - 4. Existence of additive inverse: Now choose $a = -1_F$. Then, by part 4 of Theorem 1.2.5, we have $(-1_F)\mathbf{u} = -\mathbf{u} \in W$.

Hence, W is a vector space.

Lemma 1.3.3. If W is a subspace of a vector space V, then $\mathbf{0}_V \in W$ and $\mathbf{0}_W = \mathbf{0}_V$.

Proof. Exercise 1.6

Theorem 1.3.4. Let U be a vector space. If V and W are subspaces of U, then $V \cap W$ is also a subspace of U.

Proof. Suppose V and W are subspaces of U. Then, by Lemma 1.3.3, $\mathbf{0}_U \in V$ and $\mathbf{0}_U \in W$, so $\mathbf{0}_U \in V \cap W$. This means that $V \cap W \neq \emptyset$, and clearly $V \cap W \subseteq U$. We will now use Theorem 1.3.2.

Let $\mathbf{u}_1, \mathbf{u}_2 \in V \cap W$. Then $\mathbf{u}_1, \mathbf{u}_2 \in V$ and $\mathbf{u}_1, \mathbf{u}_2 \in W$, so since V and W are vector spaces, $\mathbf{u}_1 + \mathbf{u}_2 \in V$ and $\mathbf{u}_1 + \mathbf{u}_2 \in W$. Thus,

$$\mathbf{u}_1 + \mathbf{u}_2 \in V \cap W$$
.

Let $\mathbf{u} \in V \cap W$ and let a be a scalar. Then, $a\mathbf{u} \in V$ and $a\mathbf{u} \in W$, so

$$a\mathbf{u} \in V \cap W$$
.

Hence, $V \cap W$ is a subspace of U.

Corollary 1.3.5. Let V be a vector space and let $W_1, W_2, ..., W_n$, $n \ge 2$ be subspaces of V. Then, $\bigcap_{k=1}^n W_k$ is also a subspace of V.

Proof. Exercise 1.7

Exercises

Exercise 1.6. Prove Lemma 1.3.3.

Exercise 1.7. Prove Corollary 1.3.5.

1.4 Linear combinations

Definition 1.4.1. Let *V* be a vector space over a field *F* and let $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n \in V$ and $a_1, a_2, \dots, a_n \in F$. A vector of the form

$$a_1\mathbf{v}_1 + a_2\mathbf{v}_2 + \dots + a_n\mathbf{v}_n = \sum_{k=1}^n a_k\mathbf{v}_k$$

is called a linear combination of $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$.

Definition 1.4.2. Let *V* be a vector space over a field *F* and let $S = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\} \subseteq V$. The set of all linear combinations of $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$, i.e.

$$\{a_1\mathbf{v}_1 + a_2\mathbf{v}_2 + \dots + a_n\mathbf{v}_n \mid a_1, a_2, \dots, a_n \in F\},\$$

is called the span of S, denoted span(S).

If $\operatorname{span}(S) = V$, we say that the set S spans V.

Theorem 1.4.3. Let V be a vector space and let $S = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\} \subseteq V$. Then,

- 1. $\operatorname{span}(S)$ is a subspace of V; and
- 2. If W is a subspace of V and $S \subseteq W$, then $span(S) \subseteq W$. In other words, span(S) is the smallest subspace of V that contains all the vectors in S.

Proof.

1. By assumption, $\operatorname{span}(S) \neq \emptyset$, and since V is closed under addition and scalar multiplication, $\operatorname{span}(S) \subseteq V$. Now we will show that $\operatorname{span}(S)$ is closed under addition and scalar multiplication. Let $\mathbf{u}, \mathbf{v} \in \operatorname{span}(S)$. Then,

$$\mathbf{u} = a_1 \mathbf{v}_1 + a_2 \mathbf{v}_2 + \dots + a_n \mathbf{v}_n$$
 and $\mathbf{v} = b_1 \mathbf{v}_1 + b_2 \mathbf{v}_2 + \dots + b_n \mathbf{v}_n$

for some scalars $a_1, a_2, ..., a_n, b_1, b_2, ..., b_n$. Thus,

$$\mathbf{u} + \mathbf{v} = a_1 \mathbf{v}_1 + a_2 \mathbf{v}_2 + \dots + a_n \mathbf{v}_n + b_1 \mathbf{v}_1 + b_2 \mathbf{v}_2 + \dots + b_n \mathbf{v}_n$$

= $a_1 \mathbf{v}_1 + b_1 \mathbf{v}_1 + a_2 \mathbf{v}_2 + b_2 \mathbf{v}_2 + \dots + a_n \mathbf{v}_n + b_n \mathbf{v}_n$
= $(a_1 + b_1) \mathbf{v}_1 + (a_2 + b_2) \mathbf{v}_2 + \dots + (a_n + b_n) \mathbf{v}_n \in \text{span}(S)$.

Similarly, letting c be an arbitrary scalar, we see

$$c\mathbf{u} = c(a_1\mathbf{v}_1 + a_2\mathbf{v}_2 + \dots + a_n\mathbf{v}_n) = ca_1\mathbf{v}_1 + ca_2\mathbf{v}_2 + \dots + ca_n\mathbf{v}_n \in \operatorname{span}(S).$$

Hence, by Theorem 1.3.2, span(S) is a subspace of V.

2. Let W be a subspace of V such that $S \subseteq W$. Then, $\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_n \in W$. Since W is a vector space, W is closed under addition and scalar multiplication, so any linear combination of vectors in W is also in W. In particular, any linear combination of $\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_n$ is in W. Hence, $\mathrm{span}(S) \subseteq W$.

Definition 1.4.4. Let *V* be a vector space over a field *F* and let $S = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n\} \subseteq V$ and $a_1, a_2, \dots, a_n \in F$. The set *S* is called linearly independent if

$$a_1\mathbf{v}_1 + a_2\mathbf{v}_2 + \cdots + a_n\mathbf{v}_n = \mathbf{0}$$

only if $a_1 = a_2 = \cdots = a_n = 0_F$. Otherwise, if there exists such a linear combination where at least one of the coefficients a_1, a_2, \ldots, a_n is non-zero, we say S is linearly dependent.

Theorem 1.4.5. Let V be a vector space and let $S = \{\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_n\} \subseteq V$ where $n \ge 2$. The set S is linearly dependent if and only if at least one of the vectors in S can be expressed as a linear combination of the others.

Proof.

 \Rightarrow Suppose *S* is linearly dependent. Then, there exist scalars $a_1, a_2, ..., a_n$, not all zero, such that $a_1\mathbf{v}_1 + a_2\mathbf{v}_2 + \cdots + a_n\mathbf{c}_n = \mathbf{0}$. Say $a_k \neq 0$ for some $k \in \{1, 2, ..., n\}$. Then,

$$\mathbf{0} = a_1 \mathbf{v}_1 + \dots + a_{k-1} \mathbf{v}_{k-1} + a_k \mathbf{v}_k + a_{k+1} \mathbf{v}_{k+1} + \dots + a_n \mathbf{v}_n$$

$$-a_k \mathbf{v}_k = a_1 \mathbf{v}_1 + \dots + a_{k-1} \mathbf{v}_{k-1} + a_{k+1} \mathbf{v}_{k+1} + \dots + a_n \mathbf{v}_n$$

$$\mathbf{v}_k = -a_k^{-1} a_1 \mathbf{v}_1 + \dots + (-a_k^{-1}) a_{k-1} \mathbf{v}_{k-1} + (-a_k^{-1}) a_{k+1} \mathbf{v}_{k+1} + \dots + (-a_k^{-1}) a_n \mathbf{v}_n.$$

Hence, \mathbf{v}_k can be expressed as a linear combination of the other vectors.

 \Leftarrow Let F denote the field of scalars. Suppose that for some $\mathbf{v}_k \in S$, there exist scalars $b_1, \dots, b_{k-1}, b_{k+1}, \dots, b_n$ such that $\mathbf{v}_k = b_1 \mathbf{v}_1 + \dots + b_{k-1} \mathbf{v}_{k-1} + b_{k+1} \mathbf{v}_{k+1} + \dots + b_n \mathbf{v}_n$. Then,

$$\mathbf{0} = b_1 \mathbf{v}_1 + \dots + b_{k-1} \mathbf{v}_{k-1} + (-\mathbf{v}_k) + b_{k+1} \mathbf{v}_{k+1} + \dots + b_n \mathbf{v}_n$$

$$\mathbf{0} = b_1 \mathbf{v}_1 + \dots + b_{k-1} \mathbf{v}_{k-1} + (-1_F) \mathbf{v}_k + b_{k+1} \mathbf{v}_{k+1} + \dots + b_n \mathbf{v}_n,$$

where we see there is at least one coefficient, -1_F , that is definitely non-zero. Hence, S is linearly dependent.

1.5 Basis and dimension

Definition 1.5.1. A set $S = \{\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_n\}$ of vectors in a vector space V is called a basis of V if S is linearly independent and span(S) = V. The vectors in S are called basis vectors.

Theorem 1.5.2. Let $S = \{\mathbf{v}_1, \mathbf{v}_2, ..., \mathbf{v}_n\}$ be a basis of a vector space V. Then, every $\mathbf{v} \in V$ can be expressed as a unique linear combination of the vectors in S.

Proof. By definition, $\operatorname{span}(S) = V$, so any vector in V can be expressed as a linear combination of the vectors in S. To show uniqueness, suppose $\mathbf{v} \in V$ can be expressed as two linear combinations

$$\mathbf{v} = a_1 \mathbf{v}_1 + a_2 \mathbf{v}_2 + \dots + a_n \mathbf{v}_n$$
 and $\mathbf{v} = b_1 \mathbf{v}_1 + b_2 \mathbf{v}_2 + \dots + b_n \mathbf{v}_n$.

Then,

$$\mathbf{v} + (-\mathbf{v}) = a_1 \mathbf{v}_1 + a_2 \mathbf{v}_2 + \dots + a_n \mathbf{v}_n + (-(b_1 \mathbf{v}_1 + b_2 \mathbf{v}_2 + \dots + b_n \mathbf{v}_n))$$

$$\mathbf{0} = (a_1 - b_1) \mathbf{v}_1 + (a_2 - b_2) \mathbf{v}_2 + \dots + (a_n - b_n) \mathbf{v}_n.$$

Since *S* is linearly independent, this means that $a_1 - b_1 = a_2 - b_2 = \cdots = a_n - b_n = 0_F$ (where *F* is the field of scalars), so $a_1 = b_1, a_2 = b_2, \dots, a_n = b_n$. Hence, the representation of \mathbf{v} as a linear combination of the vectors in *S* is unique.

Theorem 1.5.3. Let V be a vector space. If there exists a basis of V with n vectors, then every subset of V with more than n vectors is linearly dependent.

Corollary 1.5.4. Let V be a vector space. If there exists a basis of V with n vectors, then every basis of V has n vectors.

Definition 1.5.5. Let V be a vector space that has a basis with n vectors. The number n is called the dimension of V, denoted $\dim(V)$. If $V = \{0\}$, then $\dim(V) = 0$.

Theorem 1.5.6. Let V be a vector space and let $\dim(V) = n$. Then,

- 1. If a subset $S \subseteq V$ with n vectors is linearly independent, then S is a basis of V; and
- 2. If a subset $S \subseteq V$ with n vectors spans V, then S is a basis of V.

Appendix A

Solutions to Exercises

Chapter 0

Solution 0.1.

(a)
$$A \cup B = \{-1, 1, 2, 3\},$$

 $A \cap B = \{1\},$
 $A \times B = \{(-1, 1), (-1, 2), (-1, 3), (1, 1), (1, 2), (1, 3)\},$
 $B \times A = \{(1, -1), (1, 1), (2, -1), (2, 1), (3, -1), (3, 1)\}.$

(b)
$$A \cup B = \{0, 1, 3, 9, 27\},$$

 $A \cap B = \emptyset,$
 $A \times B = \{(0, 3), (0, 9), (0, 27), (1, 3), (1, 9), (1, 27)\},$
 $B \times A = \{(3, 0), (3, 1), (9, 0), (9, 1), (27, 0), (27, 1)\}.$

(c)
$$A \cup B = [-1, \infty),$$

 $A \cap B = (0, 1],$
 $A \times B = \{(a, b) \mid a \in [-1, 1], b \in (0, \infty)\},$
 $B \times A = \{(b, a) \mid b \in (0, \infty), a \in [-1, 1]\}.$

Solution 0.2. $\mathbb{Z} = \{\pm n \mid n \in \mathbb{N}\} \cup \{0\}.$

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Solution 0.3. $\mathbb{C} = \{a + bi \mid a, b \in \mathbb{R}\}.$

Chapter 1

Solution 1.1. Let $a, b, c, d, e, f \in \mathbb{R}$. First we must verify that \mathbb{C} is indeed closed under the given operations. Since $(a + c), (b + d) \in \mathbb{R}$, we see that

$$(a + bi) + (c + di) = (a + c) + (b + d)i \in \mathbb{C},$$

and similarly, since (ac - bd), $(ad + bc) \in \mathbb{R}$, we also see that

$$(a+bi)\cdot(c+di)=(ac-bd)+(ad+bc)i\in\mathbb{C}.$$

Thus, $\mathbb C$ is closed under + and \cdot . Now we can check the field axioms:

1. Associativity:

$$((a+bi)+(c+di))+(e+fi) = (a+c+(b+d)i)+(e+fi)$$

$$= a+c+e+(b+d+f)i$$

$$= a+bi+(c+e)+(d+f)i$$

$$= (a+bi)+((c+di)+(e+fi)).$$

$$\begin{aligned} ((a+bi)\cdot(c+di))\cdot(e+fi) &= (ac-bd+(ad+bc)i)\cdot(e+fi) \\ &= (ac-bd)e - (ad+bc)f + ((ac-bd)f + (ad+bc)e)i \\ &= ace-bde-adf-bcf + (acf-bdf+ade+bce)i \\ &= a(ce-df)-b(cf+de) + (a(cf+de)+b(ce-df))i \\ &= (a+bi)\cdot(ce-df+(cf+de)i) \\ &= (a+bi)\cdot((c+di)\cdot(e+fi)). \end{aligned}$$

Commutativity:

$$(a+bi) + (c+di) = (a+b) + (c+d)i = (b+a) + (d+c)i = (c+di) + (a+bi).$$

$$(a+bi) \cdot (c+di) = (ac-bd) + (ad+bc)i = (ca-db) + (da+cb)i = (c+di) \cdot (a+bi).$$

3. Existence of additive identity: Consider $0 = 0 + 0i \in \mathbb{C}$. We see

$$(a + bi) + (0 + 0i) = (a + 0) + (b + 0)i = a + bi.$$

4. Existence of multiplicative identity: Consider $1 = 1 + 0i \in \mathbb{C}$. We see

$$(a + bi) \cdot (1 + 0i) = (1a - 0b) + (0a + 1b)i = a + bi.$$

5. Existence of additive inverse: For a + bi, consider $-a - bi \in \mathbb{C}$. We see

$$(a + bi) + (-a - bi) = (a - a) + (b - b)i = 0 + 0i = 0.$$

6. Existence of multiplicative inverse: Suppose $a + bi \neq 0$. Consider¹

$$\frac{a}{a^2 + b^2} - \frac{b}{a^2 + b^2} i \in \mathbb{C}.$$

We see

$$\begin{split} (a+bi)\cdot \left(\frac{a}{a^2+b^2}-\frac{b}{a^2+b^2}i\right) &= \frac{a^2}{a^2+b^2}+\frac{b^2}{a^2+b^2}+\left(\frac{ab}{a^2+b^2}-\frac{ba}{a^2+b^2}\right)i\\ &= \frac{a^2+b^2}{a^2+b^2}+0i=1. \end{split}$$

7. Distributivity:

$$(a+bi) \cdot ((c+di) + (e+fi)) = (a+bi) \cdot (c+e+(d+f)i)$$

$$= a(c+e) - b(d+f) + (a(d+f) + b(c+e))i$$

$$= ac + ae - bd - bf + (ad+af+bc+be)i$$

$$= ac - bd + (ad+bc)i + ae - bf + (af+be)i$$

$$= ((a+bi) \cdot (c+di)) + ((a+bi) \cdot (e+fi)).$$

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Hence, \mathbb{C} with these operations is a field.

Solution 1.3. By the definition of the zero vector, for any vector \mathbf{v} , we have $\mathbf{v} + \mathbf{0} = \mathbf{v}$ and $\mathbf{v} + \tilde{\mathbf{0}} = \mathbf{v}$. In particular, $\mathbf{0} = \mathbf{0} + \tilde{\mathbf{0}} = \tilde{\mathbf{0}} + \mathbf{0} = \tilde{\mathbf{0}}$.

¹This can be found by setting $(a + bi) \cdot (x + yi) = 1$ and solving for x and y.

Solution 1.6 (Proof of Lemma 1.3.3). Since W is a vector space, there must exist a zero vector $0_W \in W$, and since $W \subseteq V$, we have $0_W \in V$. By uniqueness of the zero vector (see Exercise 1.3), $0_W = 0_V$. \square
Solution 1.7 (Proof of Corollary 1.3.5). We can prove this result by induction. The base case (where $n=2$) is Theorem 1.3.4. For our inductive hypothesis, suppose $U=\bigcap_{k=1}^m W_k$ is a subspace of V . By Theorem 1.3.4, if W_{m+1} is a subspace of V , then $U\cap W_{m+1}=\bigcap_{k=1}^{m+1} W_k$ is also a subspace of V . Hence, $\bigcap_{k=1}^n W_k$ is a subspace of V for all $n\geq 2$.