

Linear Algebra

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Preface

This reading is not meant as a comprehensive take at learning linear algebra and the associated mathematics necessary, but as an extension that may be helpful to simplify what should be taught that is necessary in all topics to linear algebra. As such, I consider this writing to be a helpful extension to traditional textbooks, and will therefore not write any exercises to complement each section unless requested to.

My main goal in writing this is to clarify to myself the motivation of all the things I've learned in linear algebra, as well as to introduce to myself and the reader specific interesting applications of linear algebra. At the time of the beginning of this writing, I have completed two linear algebra courses, and am embarking on learning how to apply machine learning and deep learning. As such, the applications in this book may present a heavy bias towards those topics, but there are many more fruitful applications of linear that are useful in today's world.

Finally, in almost all topics brought up in this reading, unless explicitly specified otherwise, I will be using finite sets in analysis. The study of infinite sets in linear is an interesting one, but one that I am not completely familiar with, and one who's application in conventional use is not particularly clear yet.

Chapter 1

Groups, Rings and Fields

The concept of mathematical sets is important in all fields of mathematics, and is especially true in linear algebra given the ubiquity of vector spaces and subspaces. As such, the idea of fields, a close analog to vector spaces, is quite important to mention in a proper reading of the topic, and thus, we begin by introducing groups, upon which we build rings, which we consequently use to build a field.

1.1 Sets

For our purposes, we will define a **set** as a collection of distinct elements. In practice, we write sets as follows:

$$\{1, 2, 3, 4\}$$

where the above set has 4 elements, or it's cardinality is 4. The following examples of sets, and are useful sets that will be seen in almost all of the subsequent chapters.

$$\mathbb{N} = \{0, 1, 2, 3, 4, \dots\}$$

$$\mathbb{Z} = \{\dots, -1, 0, 1, 2, 3, 4, 5, \dots\}$$

We can write sets of other types of elements, not necessarily like above. For example, we can write the set of ordered pairs of natural numbers as follows:

$$\mathbb{N} \times \mathbb{N} = \{(0, 0), (1, 0), (0, 1), (2, 0), \dots\}$$

If a collection of elements is contained within a set, we say that collection of elements is a **subset**. For example, we note that the natural numbers are a subset of the integers. We can write this symbolically as

$$\mathbb{N} \subseteq \mathbb{Z} \text{ or } \mathbb{N} \subset \mathbb{Z}$$

where \subseteq indicates that the collection of elements may comprise the whole set, and \subset indicates that the collection of elements strictly does not comprise the whole set.

We see subsets appear in the **powerset** of a set. Suppose $S = \{1, 2, 3\}$. The powerset of S is as follows:

$$2^S = \{\emptyset, \{1\}, \{2\}, \{3\}, \{1, 2\}, \{1, 3\}, \{2, 3\}, \{1, 2, 3\}\}$$

1.2. Groups (Groups, Rings and Fields)

where \emptyset indicates the set $\{\}$, or the **empty set**. Note that the cardinality of the set 2^S , or $|2^S|$, is equivalent to $2^{|S|}$. The proof is left as an exercise to the reader (hint: induction).

1.2 Groups

A **group** of elements is a set of elements with an associated binary operation on those elements. Formally, suppose the set of elements G is equipped with the operation $f : G \times G \rightarrow G$. Then, we say that G is a group.

1.2.1 Properties and Axioms

The operation f must satisfy the following four properties:

1. Closure: For all $x, y \in G$, $f(x, y) \in G$.
2. Associativity: For all $x, y, z \in G$, $f(x, f(y, z)) = f(f(x, y), z)$.
3. Identity: There exists $i \in G$ such that $f(i, x) = f(x, i) = x$, for all $x \in G$.
4. Inverse: For all $x \in G$, there exists $x_i \in G$ such that $f(x, x_i) = f(x_i, x) = i$.

We say that a group G is **abelian** if $ab = ba$ for all $a, b \in G$. For convenience, henceforth, we will write $f(x, y)$ as $x \cdot y$ or xy . Given these properties, we arrive at some noteworthy conclusions regarding the elements of the group G . One of those is the following property:

Cancellation Property: Given $a, b, c \in G$, if $ab = ac$, then $b = c$; if $ac = bc$, then $a = b$. The proof comes immediately from the application of the inverse and closure axioms.

There is a lot more useful applications of groups in other branches of mathematics, especially in abstract algebra, but for our purposes, knowing these definitions and this one property will be sufficient to build up into more intricate mathematical sets.

1.3 Rings

A **ring** of elements is a set of elements with two associated binary operations, which often generalize to the addition and multiplication, and through these generalizations, give way to rings of elements that aren't necessarily numerical in nature, including polynomials, vectors, functions, and matrices.

1.3.1 Properties and Axioms

In essence, a ring is an abelian group with a second binary operation. The two operations must interact in a specific way, as detailed by the following axioms. Letting the first operation be addition, and the second operation be multiplication for a ring R :

1. Associativity of addition: for any $a, b, c \in R$, $(a + b) + c = a + (b + c)$
2. Commutativity of addition: for any $a, b \in R$, $a + b = b + a$
3. Additive Identity: there exists an element $0 \in R$ such that for all $a \in R$, $a + 0 = 0 + a = a$.

1.4. Fields (Groups, Rings and Fields)

4. Additive Inverses: for all $a \in R$, there exists $a_i \in R$ such that $a + a_i = 0$.
5. Distributivity of multiplication over addition: for any $a, b, c \in R$, $(a + b)c = ac + bc$.
6. Associativity of multiplication: for any $a, b, c \in R$, $a(bc) = (ab)c$.
7. Multiplicative identity: there exists an element $1 \in R$ such that for all $a \in R$, $a(1) = 1(a) = a$.

We note that while it's possible to define subtraction within a ring, it is not possible to define division in a ring unless all multiplicative inverses are within the ring itself, i.e. for all $a \neq 0 \in R$, there exists $a_i \in R$ such that $a(a_i) = 1$.

A ring is commutative when it's multiplication operation is commutative. As an example, the set of natural numbers and the set of integers are both rings. Additionally, the integers modulo some number n , denoted $\mathbb{Z}/n\mathbb{Z}$, will also be a ring.

1.4 Fields

A **field** is a set of elements with two associated binary operations, again which often generalize to addition and multiplication.

1.4.1 Properties and Axioms

A field is just a commutative ring where all the multiplicative inverses exist within the ring itself. The natural numbers and the integers do not make fields, but the set of rational numbers and the set of reals do make fields. Below are the relevant axioms for a field R :

1. Associativity of addition: for any $a, b, c \in R$, $(a + b) + c = a + (b + c)$
2. Commutativity of addition: for any $a, b \in R$, $a + b = b + a$
3. Additive Identity: there exists an element $0 \in R$ such that for all $a \in R$, $a + 0 = 0 + a = a$.
4. Additive Inverses: for all $a \in R$, there exists $a_i \in R$ such that $a + a_i = 0$.
5. Distributivity of multiplication over addition: for any $a, b, c \in R$, $(a + b)c = ac + bc$.
6. Associativity of multiplication: for any $a, b, c \in R$, $a(bc) = (ab)c$.
7. Multiplicative identity: there exists an element $1 \in R$ such that for all $a \in R$, $a(1) = 1(a) = a$.
8. Commutativity of multiplication: for any $a, b \in R$, $ab = ba$.
9. Multiplicative Inverses: For each nonzero $a \in R$, there exists $a_i \in R$ such that $a(a_i) = 1$.

From here, we can arrive at a few interesting and useful properties.

1.4. Fields (Groups, Rings and Fields)

Lemma: Let F be a field. Then, for any element $a \in F$, $a \cdot 0 = 0 \cdot a = 0$.

Proof: To see $a \cdot 0 = 0 \cdot a = 0$, we use the fact that $0 + 0 = 0$ by the additive identity axiom. Multiplying this by a , we get:

$$a(0 + 0) = a(0)$$

which, by the distributivity axiom, gives us:

$$0 \cdot a + 0 \cdot a = 0 \cdot a \rightarrow 0 \cdot a = 0$$

which also implies that $a \cdot 0 = 0$ by the commutativity of the multiplication operation.

Lemma: A field F has the cancellation property, i.e. if $a, b, c \in F$ such that $ab = ac$, then either $a = 0$ or $b = c$.

Proof: Rearranging the equation and using the distributive property, we have that $ab - ac = 0 \rightarrow a(b - c) = 0$. From this, we can arrive at one of two conclusions: either $a = 0$, or $a \neq 0$, in which case we multiply both sides by a^{-1} to get $b - c = 0 \rightarrow b = c$.

Lemma: Let p be a prime number. Then $\mathbb{Z}/p\mathbb{Z}$, the integers modulo p , is a field.

Proof: We know already that $\mathbb{Z}/n\mathbb{Z}$ is a commutative ring, so we only really need to check that every nonzero element of the set has a multiplicative inverse in the set.

Consider arbitrary $[a] \neq [0] \in \mathbb{Z}/p\mathbb{Z}$. We know immediately that p will not divide a , and because p is prime, the GCD of p and a must be 1, which means they are coprime. As a result, we can show that there exists $[x]$ such that $[a][x] = [1]$ (the proof of this is left to the reader), and thus, $[x]$ is a multiplicative inverse of a , and thus this property will hold for all $[a] \neq [0]$.

Definition: Let F be a field. If p is the smallest positive integer such that $p = 0_F$, we say F has **characteristic** p ; if there is no positive integer $p = 0_F$, then we say F has characteristic 0.

As suggested by the notation, the characteristic of a field will always be prime or 0. To show this, we need to show that if F has nonzero characteristic p , then p really is prime. Suppose $n = a \cdot b$, where a, b are positive integers. Then, clearly $n_F = a_F \cdot b_F$ (i.e. the associated equivalence classes). However, because $n_F = 0$ by definition, we have $a_F \cdot b_F = 0$, which means either $a_F = 0$ or $b_F = 0$. Without loss of generality, suppose $a_F = 0$. Then, $a_F \geq n_F$ because n_F is the smallest positive integer with $n_F = 0$, and $a_F \leq n_F$ because a_F is a factor of n_F , so $a_F = n$, so $b_F = 1$, and so the factorization of n must be a product of n and 1, indicating that n must be prime.

Chapter 2

Vector Spaces, Subspaces and Quotient Spaces

Chapter 3

Spans, Linear Independence and Bases

Chapter 4

Linear Transformations and the Isomorphism Theorems

4.1 Nilpotent Transformations

4.2 Projection Transformations

Chapter 5

Matrices and Linear Systems

Chapter 6

Applications

At this point, we bring up some interesting applications that require only the knowledge of solving linear systems using basic row reduction operations.

6.1 Discrete Dynamics

6.2 Markov Chains

6.3 Stochastic Matrices

Chapter 7

Determinants, Invertibility, and Eigen-theory

In this chapter, we'll introduce the determinant function, which is a special function (in its alternating and multilinear characteristic) that allows us to introduce another perspective of linear transformations. More specifically, we'll look at how transformations can be inverted (i.e. when they are bijective), and see how this may be useful in developing the idea of similar transformations.

7.1 Determinants

7.2 Invertibility

7.3 Eigenvalues and Eigenvectors

7.4 Diagonalization and Similarity

7.5 Spectral Value Decomposition

Chapter 8

Inner Products

Chapter 9

Adjoint, Spectral Theorem, Principal Axis Theorem

Chapter 10

Jordan and Rational Canonical Forms

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10.1 Invariant Subspaces

10.2 Jordan Canonical Forms

10.3 Rational Canonical Forms

10.4 Applications

Chapter 11

Application to Differential Equations

Chapter 12

The Similarity Problem