Chapter 1

Vector Spaces

1.1 Fields

Definition 1.1. A **field** is a set F with two operations, called **addition** (denoted by $+$) and **multiplication** (denoted by $\cdot$), which satisfy the following axioms.

(A 1) If $a \in F$ and $b \in F$, then $a + b \in F$.

(A 2) $a + b = b + a$ for all $a, b \in F$.

(A 3) $(a + b) + c = a + (b + c)$ for all $a, b, c \in F$.

(A 4) There is an element 0_F in F such that $0_F + a = a$ for all $a \in F$.

(A 5) For each $a \in F$ there is an element $-a$ in F such that $a + (-a) = 0_F$.

(M 1) If $a \in F$ and $b \in F$, then $a \cdot b \in F$.

(M 2) $a \cdot b = b \cdot a$ for all $a, b \in F$.

(M 3) $(a \cdot b) + c = a + (b \cdot c)$ for all $a, b, c \in F$.

(M 4) There is an element 1_F in $F \setminus \{0_F\}$ such that $1_F \cdot a = a$ for all $a \in F$.

(M 5) For each $a \in F \setminus \{0_F\}$ there is an element a^{-1} in F such that $a \cdot a^{-1} = 1_F$.

(D) $a \cdot (b + c) = a \cdot b + a \cdot c$ for all $a, b, c \in F$.

Remark.

- For simplification, we usually write ab instead of $a \cdot b$.
- The axioms labeled with “A” and “M” are usually called the **axioms of addition** and the **axioms of multiplication**, respectively. The axiom labeld with “D” is the **distributive law**.
- The elements 0_F and 1_F are usually called the **additive identity** and the **multiplicative identity** of F, respectively. Also, $-a$ and a^{-1} are called the **additive inverse** and the **multiplicative inverse** of a, respectively.
- **Subtraction** and **division** can be defined using additive and multiplicative inverses.

Example. $\mathbb{Q}$, $\mathbb{R}$ and $\mathbb{C}$ are fields.

Example. Let $\mathbb{B} = \{0, 1\}$ and the operations $\oplus$ and $\odot$ are defined as follows.

$$\begin{array}{c|cc} \oplus & 0 & 1 \\ \hline 0 & 0 & 1 \\ 1 & 1 & 0 \end{array} \qquad \begin{array}{c|cc} \odot & 0 & 1 \\ \hline 0 & 0 & 0 \\ 1 & 0 & 1 \end{array}$$

Then $\mathbb{B}$ is a field with $\oplus$ and $\odot$ as addition and multiplication, respectively.

Proposition 1.2. Let F be a field with $a, b, c \in F$.

(a) If $a + b = a + c$, then $b = c$.

(b) If $a + b = a$, then $b = 0_F$.

(c) If $a + b = 0_F$, then $b = -a$.

(d) $-(-a) = a$.

Proof.

(a) It can be proved by

$$\begin{aligned} b &= 0_F + b \\ &= (-a + a) + b \\ &= -a + (a + b) \\ &= -a + (a + c) \\ &= (-a + a) + c \\ &= 0_F + c \\ &= c. \end{aligned}$$

(b) By applying (a), it follows from $a + b = a + 0_F$ that $b = 0_F$.

(c) By applying (a), it follows from $a + b = a + (-a)$ that $b = -a$.

(d) Since $-a + a = 0_F$, we have $a = -(-a)$ by (c). □

Proposition 1.3. Let F be a field with $a, b, c \in F$ and $a \neq 0_F$.

(a) If $a \cdot b = a \cdot c$, then $b = c$.

(b) If $a \cdot b = a$, then $b = 1_F$.

(c) If $a \cdot b = 1_F$, then $b = a^{-1}$.

(d) $(a^{-1})^{-1} = a$.

Proof. The proof is omitted since it is similar to that of Proposition 1.2. □

Proposition 1.4. Let F be a field with $a, b \in F$.

(a) $0_F \cdot a = 0_F$.

(b) $(-a) \cdot b = -(a \cdot b) = a \cdot (-b)$.

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

Proof.

(a) Since

$$0_F \cdot a + 0_F \cdot a = (0_F + 0_F) \cdot a = 0_F \cdot a,$$

we have $0_F \cdot a = 0_F$ by Proposition 1.2 (b).

(b) Since

$$(-a) \cdot b + a \cdot b = (-a + a) \cdot b = 0_F \cdot b = 0_F,$$

we have $(-a) \cdot b = -(a \cdot b)$ by Proposition 1.2 (c). The other half can be proved similarly.

(c) By applying (b) twice, we have

$$(-a) \cdot (-b) = -(a \cdot (-b)) = -(-(a \cdot b)) = a \cdot b. \qquad \square$$

1.2 Vector Spaces

Definition 1.5. A **vector space** over a field F is a set V with two operations, called **addition** (denoted by $+$) and **scalar multiplication** (denoted by $\cdot$), which satisfy the following axioms.

(V 1) If $x \in V$ and $y \in V$, then $x + y \in V$.

(V 2) $x + y = y + x$ for all $x, y \in V$.

(V 3) $(x + y) + z = x + (y + z)$ for all $x, y, z \in V$.

(V 4) There is an element 0_V in V such that $0_V + x = x$ for all $x \in V$.

(V 5) For each $x \in V$ there is an element $-x$ such that $x + (-x) = 0_V$.

(V 6) If $a \in F$ and $x \in V$, then $a \cdot x \in V$.

(V 7) $(a \cdot b) \cdot x = a \cdot (b \cdot x)$ for all $a, b \in F$ and $x \in V$.

(V 8) $1_F \cdot x = x$ for all $x \in V$.

(V 9) $a \cdot (x + y) = a \cdot x + a \cdot y$ for all $a \in F$ and $x, y \in V$.

(V 10) $(a + b) \cdot x = a \cdot x + b \cdot x$ for all $a, b \in F$ and $x \in V$.

Remark.

- For simplification, we usually write ax instead of $a \cdot x$.
- The elements 0_V is usually called the **additive identity** of V, and $-x$ is called the **additive inverse** of x in V.
- **Subtraction** can be defined using additive inverses.

Examples.

- A field is a vector space over itself, e.g., $\mathbb{R}$ is a vector space over $\mathbb{R}$.
- $\mathbb{C}$ is a vector space over $\mathbb{R}$.
- $\mathbb{R}$ is a vector space over $\mathbb{Q}$.

Examples.

- The set of ***n*-tuples** with elements from a field F is denoted by F^n. For $x = (x_1, \ldots, x_n) \in F^n$, $y = (y_1, \ldots, y_n) \in F^n$, and $c \in F$, we define the operations of addition and scalar multiplication by

  $$x + y = (x_1 + y_1, \ldots, x_n + y_n) \quad \text{and} \quad c \cdot x = (c \cdot x_1, \ldots, c \cdot x_n).$$

  Then F^n is a vector space over F.

- The set of all $m \times n$ **matrices** with elements from a field F is denoted by $F^{m\times n}$. For $A, B \in F^{m\times n}$ and $c \in F$, we define the operations of addition and scalar multiplication by

$$(A+B)_{ij} = A_{ij} + B_{ij} \quad \text{and} \quad (c \cdot A)_{ij} = c \cdot A_{ij}$$

  for $i \in \{1, \dots, m\}$ and $j \in \{1, \dots, n\}$. Then $F^{m\times n}$ is a vector space over F.

- The set of **functions** from a nonempty set S to a field F is denoted by $\mathcal{F}(S, F)$. For $f, g \in \mathcal{F}(S, F)$ and $c \in F$, we define the operations of addition and scalar multiplication by

$$(f+g)(s) = f(s) + g(s) \quad \text{and} \quad (c \cdot f)(s) = c \cdot f(s)$$

  for all $s \in S$. Then $\mathcal{F}(S, F)$ is a vector space over F.

- The set of **polynomials** with coefficients from a field F is denoted by $\mathcal{P}(F)$. For $f, g \in \mathcal{P}(F)$ and $c \in F$ with

$$f(t) = \sum_{i=0}^{n} a_i t^i \quad \text{and} \quad g(t) = \sum_{i=0}^{n} b_i t^i,$$

  we define the operations of addition and scalar multiplication by

$$(f+g)(t) = \sum_{i=0}^{n} (a_i + b_i) t^i \quad \text{and} \quad (c \cdot f)(t) = \sum_{i=0}^{n} (c \cdot a_i) t^i.$$

  Then $\mathcal{P}(F)$ is a vector space over F.

Proposition 1.6. Let V be a vector space with $x, y, z \in F$.

(a) If $x + y = x + z$, then $y = z$.

(b) If $x + y = x$, then $y = 0_V$.

(c) If $x + y = 0_V$, then $y = -x$.

(d) $-(-x) = x$.

Proof. The proof is omitted since it is similar to that of Proposition 1.2. □

Proposition 1.7. Let V be a vector space over a field F with $x \in V$ and $a \in F$.

(a) $0_F \cdot x = 0_V$.

(b) $a \cdot 0_V = 0_V$.

(c) $(-a) \cdot x = -(a \cdot x) = a \cdot (-x)$.

Proof. The proof is omitted since it is similar to that of Proposition 1.4. □

1.3 Subspaces

Definition 1.8. Let V be a vector space over a field F. Then a subset W of V is called a **subspace** of V if W is a vector space over F with the operations of addition and scalar multiplication defined on V.

Theorem 1.9. Let V be a vector space over a field F and $W \subseteq V$. Then W is a subspace of V if the following conditions hold.

(a) $0_V \in W$.

(b) $x + y \in W$ for all $x, y \in W$.

(c) $ax \in W$ for all $x \in W$ and $a \in F$.

Proof. Since a vector in W is also in V, (V 2), (V 3), (V 7), (V 8), (V 9) and (V 10) in Definition 1.5 hold trivially. Furthermore, (a) implies (V 4), (b) implies (V 1), (c) implies (V 6), and (V 5) is also true since

$$-x = -(1_F x) = (-1_F)x \in W$$

holds for all $x \in W$. Thus, W is a vector space over F. □

Corollary 1.10. Let V be a vector space over a field F and $W \subseteq V$. Then W is a subspace of V if and only if the following conditions hold.

(a) $0_V \in W$.

(b) $ax + y \in W$ for all $x, y \in W$ and $a \in F$.

Proof. ($\Rightarrow$) Straightforward. ($\Leftarrow$) For all $x, y \in W$ and $a \in F$, we have

$$x + y = 1_F x + y \in W \quad \text{and} \quad ax = ax + 0_V \in W.$$

Thus, W is a subspace of V by Theorem 1.9. □

Example. The set of polynomials in $\mathcal{P}(F)$ with degree not greater than n is denoted by $\mathcal{P}_n(F)$, where the **degree** of a nonzero polynomial

$$f(t) = a_0 + a_1 t + a_2 t^2 + \cdots + a_m t^m$$

is defined to be the largest integer n such that $a_n \neq 0_F$, and the degree of zero polynomial is defined to be -1. Then one can verify that $\mathcal{P}_n(F)$ is a subspace of $\mathcal{P}(F)$.

Examples.

- An $n \times n$ matrix A is called **diagonal** if $A_{ij} = 0_F$ for all $i, j \in \{1, \ldots, n\}$ with $i \neq j$. Then one can verify that the set of $n \times n$ diagonal matrices is a subspace of $F^{n \times n}$.

- The **trace** of an $n \times n$ matrix A, denoted by $\operatorname{tr}(A)$, is defined by

$$\operatorname{tr}(A) = \sum_{i=1}^{n} A_{ii}.$$

  Then one can verify that the set of $n \times n$ matrices that have trace equal to 0_F is a subspace of $F^{n \times n}$.

Proposition 1.11. Let V be a vector space and let W_1 and W_2 be subspaces of V. Then $W_1 \cap W_2$ is a subspace of V.

Proof. Since W_1 and W_2 are subspaces of V, we have $0_V \in W_1 \cap W_2$. Furthermore, for each $x, y \in W_1 \cap W_2$ and for each $a \in F$, we have $ax + y \in W_1 \cap W_2$ by Corollary 1.10. Thus, $W_1 \cap W_2$ is a subspace of V. $\square$

Example. Let W_1 be the set of $n \times n$ diagonal matrices. Let W_2 be the set of $n \times n$ matrices that have trace equal to 0_F. Then since both W_1 and W_2 are subspaces of $F^{n\times n}$, we can conclude that $W_1 \cap W_2$ is also a subspace of $F^{n\times n}$.

Definition 1.12. Let V be a vector space and let $S_1, S_2 \subseteq V$. Then the **sum** of S_1 and S_2, denoted by $S_1 + S_2$, is the set

$$\{x + y : x \in S_1 \text{ and } y \in S_2\}.$$

Proposition 1.13. Let V be a vector space and let W_1 and W_2 be subspaces of V. Then the following statements are true.

(a) $W_1 + W_2$ is a subspace of V.

(b) If U is a subspace of V with $W_1 \cup W_2 \subseteq U$, then $W_1 + W_2 \subseteq U$.

Proof.

(a) We have $0_V = 0_V + 0_V \in W_1 + W_2$. For each $x, y \in W_1 + W_2$ and for each $a \in F$, by Definition 1.12 there exist $x_1, y_1 \in W_1$ and $x_2, y_2 \in W_2$ such that $x = x_1 + x_2$ and $y = y_1 + y_2$. Thus,

$$\begin{aligned} ax + y &= a(x_1 + x_2) + (y_1 + y_2) \\ &= (ax_1 + ax_2) + (y_1 + y_2) \\ &= (ax_1 + y_1) + (ax_2 + y_2) \\ &\in W_1 + W_2. \end{aligned}$$

(b) Let x be a vector in $W_1 + W_2$. Then by Definition 1.12 there exists $x_1 \in W_1$ and $x_2 \in W_2$ such that $x = x_1 + x_2$. We have $x_1 \in U$ since $W_1 \subseteq U$. Also, we have $x_2 \in U$ since $W_2 \subseteq U$. It follows that $x = x_1 + x_2 \in U$, and thus $W_1 + W_2 \subseteq U$. $\square$

1.4 Spanning Sets

Definition 1.14. Let V be a vector space over a field F and let $S \subseteq V$. Then a vector $x \in V$ is called a **linear combination** of S if there exist scalars $a_1, \ldots, a_n \in F$ and vectors $x_1, \ldots, x_n \in S$ for some nonnegative integer n such that

$$x = \sum_{i=1}^{n} a_i x_i.$$

Remark.

- If $n = 0$, then the sum in the right hand side is 0_V since nothing are added up. Thus, 0_V is a linear combination of any subset of V.
- Note that n should be finite. Thus, in the vector space $\mathbb{R}$ over the field $\mathbb{Q}$, e is not a linear combination of $\mathbb{Q}$ even if we have

$$e = \sum_{i=0}^{\infty} \frac{1}{i!}.$$

Definition 1.15. Let V be a vector space over a field F and let $S \subseteq V$. Then the **span** of S, denoted $\text{span}(S)$, is defined as the set of all linear combinations of S.

Theorem 1.16. Let V be a vector space over F and let $S \subseteq V$. Then the following statements are true.

(a) $\text{span}(S)$ is a subspace of V.

(b) If U is a subspace of V such that $S \subseteq U$, then $\text{span}(S) \subseteq U$.

Proof.

(a) Let $c \in F$ and $x, y \in \text{span}(S)$. Then there exist scalars $a_1, \ldots, a_n \in F$ and vectors $x_1, \ldots, x_n \in S$ such that

$$x = a_1 x_1 + \cdots + a_n x_n.$$

Also, there exist scalars $b_1, \ldots, b_n \in F$ and vectors $y_1, \ldots, y_m \in S$ such that

$$y = b_1 y_1 + \cdots + b_n y_m.$$

Thus, we have

$$\begin{aligned} cx + y &= c(x_1 + \cdots + x_n) + (y_1 + \cdots + y_m) \\ &= cx_1 + \cdots + cx_n + y_1 + \cdots + y_m \\ &\in \text{span}(S). \end{aligned}$$

Furthermore, $0_V \in \text{span}(S)$. Hence, $\text{span}(S)$ is a subspace of V by Corollary 1.10.

(b) Let $x \in \text{span}(S)$. Then there exist scalars $a_1, \ldots, a_n \in F$ and vectors $x_1, \ldots, x_n \in S$ such that

$$x = a_1 x_1 + \cdots + a_n x_n.$$

Since $S \subseteq U$, we have $x_1, \ldots, x_n \in U$, and it follows that $x = a_1 x_1 + \cdots + a_n x_n \in U$ due to the closeness of U. Thus, $\text{span}(S) \subseteq U$. ☐

Definition 1.17. Let V be a vector space and let $S \subseteq V$. If $\operatorname{span}(S) = V$, then S is called a **spanning set** of V, and we also say S **spans** V.

Example. $\{(0,1,1), (1,0,1), (1,1,0)\}$ is a spanning set of $\mathbb{R}^3$ since for any $x, y, z \in \mathbb{R}$,

$$(x,y,z) = \frac{-x+y+z}{2} \cdot (0,1,1) + \frac{x-y+z}{2} \cdot (1,0,1) + \frac{x+y-z}{2} \cdot (1,1,0).$$

Proposition 1.18. Let V be a vector space and let $R, S \subseteq V$.

(a) $S \subseteq \operatorname{span}(S)$.

(b) If $R \subseteq S$, then $\operatorname{span}(R) \subseteq \operatorname{span}(S)$.

(c) $S = \operatorname{span}(S)$ if and only if S is a subspace of V.

(d) $\operatorname{span}(R \cup S) = \operatorname{span}(R) + \operatorname{span}(S)$.

Proof.

(a) Straightforward.

(b) It is true since a linear combination of a subset of S is also a linear combination of S.

(c) $(\Rightarrow)$ Straightforward from Theorem 1.16 (a).

$(\Leftarrow)$ Note that any linear combination of S is in S due to closeness of addition and scalar multiplication in S. Thus, $\operatorname{span}(S) \subseteq S$, and it follows that $S = \operatorname{span}(S)$.

(d) Since $R \subseteq \operatorname{span}(R)$ and $S \subseteq \operatorname{span}(S)$, we have $R \cup S \subseteq \operatorname{span}(R) + \operatorname{span}(S)$. Thus, by Theorem 1.16, we have $\operatorname{span}(R \cup S) \subseteq \operatorname{span}(R) + \operatorname{span}(S)$. On the other side, since

$$\operatorname{span}(R) \subseteq \operatorname{span}(R \cup S) \quad \text{and} \quad \operatorname{span}(S) \subseteq \operatorname{span}(R \cup S),$$

we can conclude that $\operatorname{span}(R) \cup \operatorname{span}(S) \subseteq \operatorname{span}(R \cup S)$. Thus, $\operatorname{span}(R) + \operatorname{span}(S) \subseteq \operatorname{span}(R \cup S)$ by Proposition 1.13. $\square$

1.5 Linearly Independent Sets

Definition 1.19. Let V be a vector space over a field F and let $S \subseteq V$.

- S is **linearly dependent** if there exist scalars $a_1, a_2, \ldots, a_n \in F \setminus \{0_F\}$ and distinct vectors $x_1, x_2, \ldots, x_n \in S$ for some positive integer n such that

$$a_1x_1 + a_2x_2 + \cdots + a_nx_n = 0_V.$$

- S is **linearly independent** if it is not linearly dependent.

Remark.

- Note that $\varnothing$ is linearly independent.

Theorem 1.20. Let V be a vector space over a field F and let $S \subseteq V$. Then the following statements are equivalent.

(a) S is linearly dependent.

(b) There exists $x \in S$ with $x \in \operatorname{span}(S \setminus \{x\})$.

(c) There exists $x \in S$ with $\operatorname{span}(S) = \operatorname{span}(S \setminus \{x\})$.

Proof.

(i) First we assume (a) and prove (b). Suppose that

$$a_0x_0 + a_1x_1 + \cdots + a_nx_n = 0_V,$$

where $a_0, a_1, \ldots, a_n$ are nonzero scalars and $x_0, x_1, \ldots, x_n$ are distinct vectors. Then

$$\begin{aligned} x_0 &= (-a_0)^{-1}(a_1x_1 + \cdots + a_nx_n) \\ &= ((-a_0)^{-1}a_1)x_1 + \cdots + ((-a_0)^{-1}a_n)x_n \\ &\in \operatorname{span}(S \setminus \{x_0\}). \end{aligned}$$

(ii) Then we assume (b) and prove (c). Since

$$x \in \operatorname{span}(S \setminus \{x\}) \quad \text{and} \quad S \setminus \{x\} \subseteq \operatorname{span}(S \setminus \{x\}),$$

we have $S \subseteq \operatorname{span}(S \setminus \{x\})$. Thus, $\operatorname{span}(S) \subseteq \operatorname{span}(S \setminus \{x\})$ by Theorem 1.16, and we can conclude that $\operatorname{span}(S) = \operatorname{span}(S \setminus \{x\})$.

(iii) Then we assume (c) and prove (b). It is straightforward since $x \in S \subseteq \operatorname{span}(S) = \operatorname{span}(S \setminus \{x\})$.

(iv) Finally we assume (b) and prove (a). Without loss of generality, let $a_1, \ldots, a_n \in F$ be nonzero scalars and $x_1, \ldots, x_n \in S \setminus \{x\}$ be distinct vectors such that $x = a_1x_1 + \cdots + a_nx_n$. Then we have

$$(-1_F)x + a_1x_1 + \cdots + a_nx_n = 0_V,$$

which completes the proof. $\square$

Example. Let $S = \{(0,1,1),(1,0,1),(1,1,0)\}$ be a subset of $\mathbb{R}^3$. Suppose that $a_1, a_2, a_3 \in \mathbb{R}$ are scalars such that

$$a_1(0,1,1) + a_2(1,0,1) + a_3(1,1,0) = (0,0,0).$$

Then we have the following system of equations.

$$\begin{aligned} a_2 + a_3 &= 0 \\ a_1 \phantom{{}+a_2} + a_3 &= 0 \\ a_1 + a_2 \phantom{{}+a_3} &= 0 \end{aligned}$$

Since the only solution to this system of equations is $a_1 = a_2 = a_3 = 0$, we can conclude that S is linearly independent by Definition 1.19.

Example. Let $S = \{(1,1,1),(0,1,1),(1,0,1),(1,1,0)\}$ be a subset of $\mathbb{R}^3$. We can conclude that S is linearly dependent since

$$(1,1,1) = \frac{1}{2}\cdot(0,1,1) + \frac{1}{2}\cdot(1,0,1) + \frac{1}{2}\cdot(1,1,0).$$

Proposition 1.21. Let V be a vector space and let R, S be subsets of V with $R \subseteq S$.

(a) If R is linearly dependent, then so is S.

(b) If S is linearly independent, then so is R.

Proof.

(a) Suppose that R is linearly dependent. Then by Definition 1.19 there exists $x \in R$ such that $x \in \operatorname{span}(R \setminus \{x\})$. Also, we have $R \setminus \{x\} \subseteq S \setminus \{x\}$ since $R \subseteq S$. Thus, $x \in \operatorname{span} S \setminus \{x\}$, and it follows that S is linearly dependent.

(b) Straightforward from (a). $\square$

1.6 Bases and Dimension

Definition 1.22. A **basis** for a vector space V is a linearly independent subset of V that spans V.

Examples.

- $\varnothing$ is a basis for $\{0_V\}$.
- $\{e_1, \dots, e_n\}$ is a basis for F^n, where e_i is the n-tuple whose i-th component is 1_F and the other components are all 0_F.
- $\{E_{ij} : 1 \le i \le m \text{ and } 1 \le j \le n\}$ is a basis for $F^{m\times n}$, where E_{ij} is the matrix whose (i,j)-entry is 1_F and the other entries are all 0_F.
- $\{t^0, t^1, t^2, \dots, t^n\}$ is a basis for $\mathcal{P}_n(F)$.
- $\{t^0, t^1, t^2, \dots\}$ is a basis for $\mathcal{P}(F)$.

Proposition 1.23. Let V be a vector space. If there exists a finite set S that spans V, then there is a subset Q of S that is a finite basis of V.

Proof. The proof is by induction on $|S|$. For the induction basis, suppose that $|S| = 0$, i.e., $S = \varnothing$. Then the proposition holds since one can choose $Q = \varnothing$ as a basis for V.

Now assume the induction hypothesis that the proposition holds for $|S| = n$ with $n \ge 0$. If S is linearly independent, then we can choose $Q = S$ as a basis for V. Otherwise, there exists $x \in S$ with $\operatorname{span}(S \setminus \{x\}) = \operatorname{span}(S)$, i.e., $S \setminus \{x\}$ spans V. Thus, by induction hypothesis there is a subset Q of $S \setminus \{x\}$ that is a basis for V, which completes the proof. $\square$

Theorem 1.24 (Replacement Theorem)**.** Let V be a vector space over a field F. Let S be a finite set that spans V, and let $Q \subseteq V$ be a finite linearly independent set. Then $|Q| \le |S|$, and there exists $R \subseteq S \setminus Q$ such that both $|Q \cup R| = |S|$ and $\operatorname{span}(Q \cup R) = V$ hold.

Proof. The proof is based on induction on $|Q|$. The theorem holds for $|Q| = 0$, i.e., $Q = \varnothing$, since we have $|\varnothing| \le |S|$, $|\varnothing \cup S| = |S|$ and $\operatorname{span}(\varnothing \cup S) = V$.

Now suppose that the theorem is true for $|Q| = m$ with $m \ge 0$, and we prove that the theorem holds for $|Q| = m+1$. Let $Q = \{x_1, \dots, x_{m+1}\}$ and let $Q' = \{x_1, \dots, x_m\}$. By induction hypothesis, there exists $R' = \{y_1, \dots, y_k\} \subseteq S \setminus Q'$ such that $|Q'| + |R'| = |S|$ and $\operatorname{span}(Q' \cup R') = V$. Since $Q' \cup R'$ spans V, there exists $a_1, \dots, a_m, b_1, \dots, b_k \in F$ such that

$$x_{m+1} = \sum_{i=1}^{m} a_i x_i + \sum_{j=1}^{k} b_j y_j.$$

If $b_j = 0_F$ for all $j \in \{1, \dots, k\}$, then $x_{m+1} \in \operatorname{span}(Q') = \operatorname{span}(Q \setminus \{x_{m+1}\})$, implying that Q is linearly dependent, contradiction. Thus, there must exist some $j \in \{1, \dots, k\}$ such that $b_j \ne 0_F$.s Without loss of generality, suppose that $b_k \ne 0_F$ with $k \ge 1$. Also, let $R = \{y_1, \dots, y_{k-1}\}$. Then $|Q \cup R| = (m+1) + (k-1) = |S|$, and we have $|Q| \le |S|$. It follows that

$$Q' \cup R' \quad \subseteq \quad Q \cup R \cup \{y_k\} \quad \subseteq \quad \operatorname{span}(Q \cup R),$$

where the second inclusion holds because

$$y_k = (-b_k)^{-1}\left(\sum_{i=1}^{m} a_i x_i + (-1_F)x_{m+1} + \sum_{j=1}^{k-1} b_j y_j\right) \in \operatorname{span}(Q \cup R).$$

Then, we have

$$V = \operatorname{span}(Q' \cup R') \subseteq \operatorname{span}(Q \cup R) \subseteq V.$$

by Theorem 1.16. Thus, $\operatorname{span}(Q \cup R) = V$, which completes the proof. ☐

Corollary 1.25. Let V be a vector space and Q be a linearly independent subset of V that is infinite. Then each spanning set of V is infinite.

Proof. Suppose that there is a finite set S that spans V. Let Q' be a subset of Q with $|Q'| = |S|+1$. By Proposition 1.21, we can conclude that Q' is also linearly independent. Thus, we have $|Q'| \leq |S|$ by replacement theorem (Theorem 1.24), contradiction. ☐

Corollary 1.26. Let V be a vector space. If V has a finite basis, then each basis for V has the same size.

Proof. Let S be a finite basis for V and Q an arbitrary basis for V. Since $V = \operatorname{span}(S)$ and Q is linearly independent, it follows that Q is finite by Corollary 1.25, and thus we have $|Q| \leq |S|$. Also, since $V = \operatorname{span}(Q)$ and S is linearly independent, we have $|S| \leq |Q|$. Thus, $|Q| = |S|$. ☐

Definition 1.27. Let V be a vector space.

- V is **finite-dimensional** if it has a finite basis. In this case, the number of vectors in each basis for V is called the **dimension** of V, denoted by $\dim(V)$.
- V is **infinite-dimensional** if it is not finite-dimensional.

Remark.

- If a vector space has a linearly independent subset that is infinite, we can conclude that it is infinite-dimensional by Corollary 1.25.

Examples. One can find the dimension of a vector space by any basis it admits.

- $\dim(\{0_V\}) = 0$.
- $\dim(F^n) = n$.
- $\dim(F^{m\times n}) = mn$.
- $\dim(\mathcal{P}_n(F)) = n + 1$.
- $\mathcal{P}(F)$ is infinite-dimensional.

Examples. Note that the dimension of a vector space depends on its field of scalars.

- Let $V = \mathbb{C}$ be a vector space over $\mathbb{R}$. Then we have $\dim(V) = 2$ since $\{1, i\}$ is a basis for V.
- Let $W = \mathbb{C}$ be a vector space over $\mathbb{C}$. Then we have $\dim(W) = 1$ since $\{1\}$ is a basis for V.

Proposition 1.28. Let V be a vector space. Then a subset of V of $n = \dim(V)$ vectors is linearly independent if and only if it is a spanning set of V.

Proof. ($\Rightarrow$) Suppose that Q is linearly independent with $|Q| = n$. By replacement theorem (Theorem 1.24), there exists $R \subseteq S \setminus Q$ such that $|Q \cup R| = |S|$ and $\operatorname{span}(Q \cup R) = V$. Since $|Q| = |S|$, we have $|R| = 0$, i.e., $R = \varnothing$. Thus, $\operatorname{span}(Q) = V$.

($\Leftarrow$) Suppose that S spans V with $|S| = n$. By Proposition 1.23, there is a subset Q of S that is a basis of V. Then we have $|Q| = n$, implying $Q = S$. Thus, S is a basis for V. □

Proposition 1.29. Let V be a finite-dimensional vector space. Let $S = \{x_1, \ldots, x_n\}$ be a basis for V. Then for each $x \in V$, there exist a unique n-tuple $(a_1, \ldots, a_n) \in F^n$ with

$$x = a_1x_1 + \cdots + a_nx_n.$$

Proof. Since $x \in \operatorname{span}(S)$, there exist scalars $a_1, \ldots, a_n \in F$ such that

$$x = a_1x_1 + \cdots + a_nx_n.$$

Now we prove the uniqueness. Let $b_1, \ldots, b_n \in F$ be scalars with

$$x = b_1x_1 + \cdots + b_nx_n.$$

Then we have

$$0_V = (a_1 - b_1)x_1 + \cdots + (a_n - b_n)x_n,$$

and it follows that $(a_1 - b_1, a_2 - b_2, \ldots, a_n - b_n) = 0_{F^n}$ since S is linearly independent. Thus, $(a_1, \ldots, a_n) = (b_1, \ldots, b_n)$. □

Proposition 1.30. Let V be a finite-dimensional vector space. Let V' be a subspace of V. Then the following statements are true.

(a) $\dim(V') \leq \dim(V)$.

(b) If $\dim(V') = \dim(V)$, then $V' = V$.

Proof. Let S and S' be bases for V and V', respectively.

(a) Since S' is linearly independent and $V = \operatorname{span}(S)$, we have $|S'| \leq |S|$ by replacement theorem (Theorem 1.24). Thus, $\dim(V') \leq \dim(V)$.

(b) Since S' is linearly independent and $|S'| = \dim(V)$, we have $\operatorname{span}(S') = V$ by Proposition 1.28. Thus, $V' = \operatorname{span}(S') = V$. □

Example. Let W be the set of $n \times n$ diagonal matrices, which is a subspace of $F^{n\times n}$. Then one can verify that $\{E_{ii} : 1 \leq i \leq n\}$ is a basis for W, where E_{ij} is the matrix whose (i, j)-entry is 1_F and the other entries are 0_F. Thus, $\dim(W) = n$.

Chapter 2

Linear Transformations

2.1 Linear Transformations

Definition 2.1. Let X and Y be sets. Let $f : X \to Y$ be a function.

- f is **injective** if $T(x) = T(x')$ implies $x = x'$ for all $x, x' \in X$.
- f is **surjective** if there exists $x \in X$ with $T(x) = y$ for each $y \in Y$.
- f is **bijective** if f is injective and surjective.

Definition 2.2. Let V and W be vector spaces over a field F. A transformation $T : V \to W$ is said to be **linear** if

$$T(ax + y) = aT(x) + T(y)$$

holds for any scalar $a \in F$ and any vectors $x, y \in V$. The set of all linear transformations from V to W is denoted by $\mathcal{L}(V, W)$, and in the case that $V = W$ we write $\mathcal{L}(V)$ for short.

Theorem 2.3. If V and W are vector spaces over a field F, then $\mathcal{L}(V, W)$ is also a vector space over F.

Proof. For any $c \in F$ and $T_1, T_2 \in \mathcal{L}(V, W)$, since

$$\begin{aligned}
(cT_1 + T_2)(ax + y) &= cT_1(ax + y) + T_2(ax + y) && \text{(linearity of } cT_1 + T_2) \\
&= c(aT_1(x) + T_1(y)) + (aT_2(x) + T_2(y)) && \text{(linearity of } T_1 \text{ and } T_2) \\
&= acT_1(x) + cT_1(y) + aT_2(x) + T_2(y) \\
&= a(cT_1(x) + T_2(x)) + (cT_1(y) + T_2(y)) \\
&= a(cT_1 + T_2)(x) + (cT_1 + T_2)(y) && \text{(linearity of } cT_1 + T_2)
\end{aligned}$$

holds for each $a \in F$ and $x, y \in V$, we have $cT_1 + T_2 \in \mathcal{L}(V, W)$. Furthermore, $0_{\mathcal{F}(V,W)} \in \mathcal{L}(V, W)$. Thus, $\mathcal{L}(V, W)$ is a subspace of $\mathcal{F}(V, W)$. □

Theorem 2.4. Let V and W be vector spaces over F, and let $T : V \to W$ be linear. Let S be a subset of V and let U be a subspace of V. Then the following statements are true.

(a) If n is a nonnegative integer, then for $a_1, \ldots, a_n \in F$ and $x_1, \ldots, x_n \in V$, we have

$$T\left(\sum_{i=1}^{n} a_i x_i\right) = a_i \sum_{i=1}^{n} T(x_i).$$

(b) If S spans U, then $T(S)$ spans $T(U)$.

Proof.

(a) The proof is by induction on n. For $n = 0$, it holds trivially. If the statement is true for some $n \geq 0$, then we have

$$\begin{aligned} T(a_1x_1 + \cdots + a_nx_n + a_{n+1}x_{n+1}) &= T(a_1x_1 + \cdots + a_nx_n) + T(a_{n+1}x_{n+1}) \\ &= a_1T(x_1) + \cdots + a_nT(x_n) + a_{n+1}T(x_{n+1}). \end{aligned}$$

Thus, the statement is true for nonnegative integer n.

(b) We prove that $\operatorname{span}(T(S)) = T(U)$. If $y \in \operatorname{span}(T(S))$, then there exist $a_i \in F$, $x_i \in S$ for $i \in \{1, \ldots, n\}$ such that

$$y = \sum_{i=1}^{n} a_i T(x_i) = T\left(\sum_{i=1}^{n} a_i x_i\right) \in T(U),$$

so $\operatorname{span}(T(S)) \subseteq T(U)$.

If $y \in T(U)$, then there exist $a_i \in F$, $x_i \in S$ for $i \in \{1, \ldots, n\}$ such that

$$y = T\left(\sum_{i=1}^{n} a_i x_i\right) = \sum_{i=1}^{n} a_i T(x_i) \in \operatorname{span}(T(S)),$$

so $T(U) \subseteq \operatorname{span}(T(S))$. Thus, $\operatorname{span}(T(S)) = T(U)$. $\square$

2.2 Rank and Nullity

Definition 2.5. Let V and W be vector spaces. The **range** of a transformation $T : V \to W$, denoted by $\mathcal{R}(T)$, is defined by

$$\mathcal{R}(T) = \{y \in W : y = T(x) \text{ for some } x \in V\}.$$

Proposition 2.6. Let V and W be vector spaces over a field F. If $T : V \to W$ is linear, then $\mathcal{R}(T)$ is a subspace of W.

Proof. For each $a \in F$ and $y, y' \in \mathcal{R}(T)$, there exist $x, x' \in V$ such that $y = T(x)$ and $y' = T(x')$. Since

$$ay + y' = aT(x) + T(x') = T(ax + x'),$$

we have $ay + y' \in \mathcal{R}(T)$. Furthermore, $0_W = T(0_V) \in \mathcal{R}(T)$. Thus, $\mathcal{R}(T)$ is a subspace of W. $\square$

Definition 2.7. Let V and W be vector spaces. The **null space** of a transformation $T : V \to W$, denoted by $\mathcal{N}(T)$, is defined by

$$\mathcal{N}(T) = \{x \in V : T(x) = 0_W\}.$$

Proposition 2.8. Let V and W be vector spaces over a field F. If $T : V \to W$ is linear, then $\mathcal{N}(T)$ is a subspace of V.

Proof. For each $a \in F$ and $x, x' \in \mathcal{N}(T)$, we have

$$T(ax + x') = aT(x) + T(x') = a0_W + 0_W = 0_W.$$

Thus, $ax + x' \in \mathcal{N}(T)$. Furthermore, $0_V \in \mathcal{N}(T)$ since $T(0_V) = 0_W$. Thus, $\mathcal{N}(T)$ is a subspace of V. $\square$

Definition 2.9. Let V and W be vector spaces. Let $T : V \to W$ be linear.

- The **rank** of T, denoted by $\operatorname{rank}(T)$, is the dimension of $\mathcal{R}(T)$.
- The **nullity** of T, denoted by $\operatorname{nullity}(T)$, is the dimension of $\mathcal{N}(T)$.

Theorem 2.10 (Rank-nullity Theorem)**.** Let V and W be finite-dimensional vector spaces over F. Let $T : V \to W$ be linear. Then we have

$$\operatorname{nullity}(T) + \operatorname{rank}(T) = \dim(V).$$

Proof. Let S be a basis for V and Q a basis for $\mathcal{N}(T)$. By replacement theorem (Theorem 1.24), there is $R \subseteq S \setminus Q$ such that $Q \cup R$ is a basis for V. Since

$$|R| = |Q \cup R| - |Q| = \dim(V) - \operatorname{nullity}(T),$$

it suffices the prove that $|R| = \dim(\mathcal{R}(T))$.

If there exist different $x, x' \in R$ with $T(x) = T(x')$, then we have $T(x - x') = T(x) - T(x') = 0_W$, and thus $x - x' \in \mathcal{N}(T) = \operatorname{span}(Q)$. It follows that $x \in \operatorname{span}(Q \cup \{x'\})$, contradiction to the fact that $Q \cup R$ is linearly independent. Thus, $T(x) \neq T(x')$ for any different $x, x' \in R$, and it follows that $|R| = |T(R)|$. We claim that $T(R)$ is a basis for $\mathcal{R}(T)$.

First we prove that $T(R)$ spans $\mathcal{R}(T)$. By Theorem 2.4 (b) and the fact that $T(Q) = \{0_V\}$, we have

$$\begin{aligned} \mathcal{R}(T) &= T(\text{span}(Q \cup R)) \\ &= \text{span}(T(Q \cup R)) \\ &= \text{span}(T(Q)) + \text{span}(T(R)) \\ &= \text{span}(T(R)). \end{aligned}$$

Then we prove that $T(R)$ is linearly independent. Suppose that

$$a_1 T(x_1) + \cdots + a_n T(x_n) = 0_W$$

holds for some $a_1, \ldots, a_n \in F$ and some different $x_1, \ldots, x_n \in R$ with $n \geq 1$. Then by Theorem 2.4 we have $T(a_1 x_1 + \cdots + a_n x_n) = 0_W$, and thus $a_1 x_1 + \cdots a_n x_n \in \mathcal{N}(T)$. Hence, there exist some $b_1, \ldots, b_m \in F$ and some different $y_1, \ldots, y_m \in Q$ such that

$$a_1 x_1 + \cdots + a_n x_n = b_1 y_1 + \cdots + b_m y_m.$$

That is,

$$a_1 x_1 + \cdots + a_n x_n + (-b_1) y_1 + \cdots + (-b_m) y_m = 0_V.$$

Since $Q \cup R$ is linearly independent, we have $a_1 = \cdots = a_n = b_1 = \cdots = b_m = 0_F$, implying that $T(R)$ is linearly independent. Thus, $T(R)$ is a basis for $\mathcal{R}(T)$, which completes the proof. $\square$

2.3 Isomorphisms

Definition 2.11. Let X, Y, Z be sets. Let $f : X \to Y$ and $g : Y \to Z$ be functions. Then the **composition** of f and g is the function $gf : X \to Z$ such that

$$(gf)(x) = g(f(x))$$

for all $x \in X$.

Definition 2.12. The **identity function** over a set X is a function $I_X : X \to X$ with $I_X(x) = x$ for all $x \in X$.

Definition 2.13. Let X and Y be sets. A function $f : X \to Y$ is said to be **invertible** if there exists a function $f^{-1} : Y \to X$, called the **inverse** of f, such that

$$f^{-1}f = I_X \quad \text{and} \quad ff^{-1} = I_Y.$$

Proposition 2.14. Let X and Y be sets. Let $f : X \to Y$ and $g : Y \to X$ be functions.

(a) If f is invertible, then f^{-1} is invertible.

(b) If f is invertible, then f^{-1} is linear.

(c) If f is invertible, then either $gf = I_X$ or $fg = I_Y$ implies $g = f^{-1}$.

(d) f is invertible if and only if f is bijective.

Proof.

(a) Straightforward from Definition 2.13.

(b) For $a \in F$ and $y, y' \in Y$, we have

$$\begin{aligned} f^{-1}(ay + y') &= f^{-1}(af(f^{-1}(y)) + f(f^{-1}(y'))) && (ff^{-1} = I_Y) \\ &= f^{-1}(f(af^{-1}(y) + f^{-1}(y'))) && (\text{linearity of } f) \\ &= af^{-1}(y) + f^{-1}(y'). && (f^{-1}f = I_X) \end{aligned}$$

Thus, f^{-1} is linear.

(c) If $gf = I_X$, then

$$g = gI_Y = g(ff^{-1}) = (gf)f^{-1} = I_X f^{-1} = f^{-1}.$$

If $fg = I_Y$, then

$$g = I_X g = (f^{-1}f)g = f^{-1}(fg) = f^{-1}I_Y = f^{-1}.$$

(d) ($\Rightarrow$) Suppose that f is invertible. Then f is injective since for each $x, x' \in X$ with $f(x) = f(x')$, we have

$$x = (f^{-1}f)(x) = f^{-1}(f(x)) = f^{-1}(f(x')) = (f^{-1}f)(x') = x'.$$

Also, f is surjective since for each $y \in Y$, we have

$$y = (ff^{-1})y = f(f^{-1}(y)).$$

($\Leftarrow$) If f is bijective, then for each $y \in Y$ there exists a unique element $x \in X$ with $f(x) = y$. Thus, there exists a function $g : Y \to X$ such that

$$g(f(x)) = x$$

for each $x \in X$. For any $y \in Y$, if $x \in X$ is the element such that $f(x) = y$, then we have

$$f(g(y)) = f(g(f(x))) = f(x) = y.$$

Thus, f is invertible since $gf = I_X$ and $fg = I_Y$. $\square$

Definition 2.15. Let V and W be vector spaces. An **isomorphism** from V onto W is a invertible linear transformation from V to W. If there is an isomorphism from V onto W, then V and W are said to be **isomorphic**, denoted by $V \cong W$.

Lemma 2.16. Let V and W be finite-dimensional vector spaces with $\dim(V) = \dim(W)$. Let $T : V \to W$ be linear. Then T is injective if and only if T is surjective.

Proof. ($\Rightarrow$) If T is injective, then $\mathcal{N}(T) = \{0_V\}$, implying $\text{nullity}(T) = 0$. Then we have

$$\dim(\mathcal{R}(T)) = \text{rank}(T) = \dim(V) - \text{nullity}(T) = \dim(W) - 0 = \dim(W).$$

Since $\mathcal{R}(T)$ is a subspace of W with $\dim(\mathcal{R}(T)) = \dim(W)$, we can conclude that $\mathcal{R}(T) = W$ by Proposition 1.30.

($\Leftarrow$) If T is surjective, then $\mathcal{R}(T) = W$. Thus,

$$\text{nullity}(T) = \dim(V) - \text{rank}(T) = \dim(W) - \dim(W) = 0,$$

implying $\mathcal{N}(T) = \{0_V\}$. It follows that T is injective. $\square$

Lemma 2.17. Let V and W be finite-dimensional vector spaces over a field F. Let $S = \{x_1, x_2, \ldots, x_n\}$ be a basis for V and let $y_1, y_2, \ldots, y_n$ be vectors in W. Then there exists a unique $T \in \mathcal{L}(V, W)$ with $T(x_i) = y_i$ for each $i \in \{1, \ldots, n\}$.

Proof. Let T be the transformation that satisfies

$$T(a_1x_1 + a_2x_2 + \cdots + a_nx_n) = a_1y_1 + a_2y_2 + \cdots + a_ny_n$$

for any $a_1, a_2, \ldots, a_n \in F$. It is obvious that $T(x_i) = y_i$ for each $i \in \{1, \ldots, n\}$, and T is linear since

$$\begin{aligned}
T\left(c\sum_{i=1}^{n} a_ix_i + \sum_{i=1}^{n} b_ix_i\right) &= T\left(\sum_{i=1}^{n}(ca_i + b_i)x_i\right) \\
&= \sum_{i=1}^{n}(ca_i + b_i)y_i \\
&= c\sum_{i=1}^{n} a_iy_i + \sum_{i=1}^{n} b_iy_i \\
&= cT\left(\sum_{i=1}^{n} a_ix_i\right) + T\left(\sum_{i=1}^{n} b_ix_i\right)
\end{aligned}$$

holds for any scalars $a_1, a_2, \ldots, a_n, b_1, b_2, \ldots, b_n, c \in F$. To see the uniqueness, if $T' \in \mathcal{L}(V, W)$ satisfies $T'(x_i) = y_i$ for each $i \in \{1, \ldots, n\}$, then we have

$$\begin{aligned} T'(a_1x_1 + \cdots + a_nx_n) &= a_1T'(x_1) + \cdots + a_nT'(x_n) \\ &= a_1T(x_1) + \cdots + a_nT(x_n) \\ &= T(a_1x_1 + \cdots + a_nx_n). \end{aligned}$$

for any $a_1, \ldots, a_n \in F$. Thus, $T' = T$. □

Theorem 2.18. Let V and W be finite-dimensional vector spaces over a field F. Then $V \cong W$ if and only if $\dim(V) = \dim(W)$.

Proof. ($\Rightarrow$) Let T be an isomorphism from V onto W. Since T is invertible, T is bijective. Then we have $\operatorname{rank}(T) = \dim(W)$ since $\mathcal{R}(T) = W$. Furthermore, since T is injective, we have $\operatorname{nullity}(T) = 0$, and it follows that $\operatorname{rank}(T) = \dim(V)$ by rank-nullity theorem (Theorem 2.10). Thus, $\dim(V) = \operatorname{rank}(T) = \dim(W)$.

($\Leftarrow$) Suppose that $S = \{x_1, x_2, \ldots, x_n\}$ is a basis for V and $R = \{y_1, y_2, \ldots, y_n\}$ is a basis for W. Then by Lemma 2.17 there exists $T \in \mathcal{L}(V, W)$ such that $T(x_i) = y_i$ for each $i \in \{1, \ldots, n\}$. Since R is a basis for W, for each $y \in W$ there exist scalars $a_1, \ldots, a_n \in F$ such that

$$y = \sum_{i=1}^{n} a_i y_i = \sum_{i=1}^{n} a_i T(x_i) = T\left(\sum_{i=1}^{n} a_i x_i\right).$$

It follows that T is surjective, and we can conclude that T is bijective by Lemma 2.16. Thus, T is an isomorphism from V onto W, implying $V \cong W$. □

2.4 Coordinates and Matrix Representations

Definition 2.19. Let V be an finite-dimensional vector space over a field F with $\dim(V) = n$. An **ordered basis** for V is a finite sequence

$$\beta = (x_1, x_2, \ldots, x_n)$$

of vectors in V such that the set $S = \{x_1, x_2, \ldots, x_n\}$ is a basis for V.

Examples.

- The **standard ordered basis** for F^n is $(e_1, \ldots, e_n)$, where e_i is the n-tuple whose i-th component is 1_F and the other components are all 0_F.
- The **standard ordered basis** for $\mathcal{P}_n(F)$ is $(t^0, t^1, \ldots, t^n)$.

Definition 2.20. Let V be a finite-dimensional vector space over a field F. Let $\beta = (x_1, \ldots, x_n)$ be an ordered basis for V. Then we define $\phi_\beta : V \to F^n$ such that

$$\phi_\beta(x) = \begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{pmatrix} \quad \text{for each } x \in V \text{ with } x = \sum_{i=1}^{n} a_i x_i,$$

where $a_1, a_2, \ldots, a_n \in F$. For each vector x in V, $\phi_\beta(x)$ is called the **coordinate** of x with respect to β, denoted by $[x]_\beta$.

Proposition 2.21. Let $\beta = (x_1, \ldots, x_n)$ be an ordered basis for a vector space V over F. Then ϕ_β is an isomorphism from V onto F^n.

Proof. ϕ_β is linear since

$$\begin{aligned} \phi_\beta\left(c\sum_{i=1}^{n} a_i x_i + \sum_{i=1}^{n} b_i x_i\right) &= \phi_\beta\left(\sum_{i=1}^{n}(ca_i + b_i)x_i\right) = \begin{pmatrix} ca_1 + b_1 \\ \vdots \\ ca_n + b_n \end{pmatrix} = c\begin{pmatrix} a_1 \\ \vdots \\ a_n \end{pmatrix} + \begin{pmatrix} b_1 \\ \vdots \\ b_n \end{pmatrix} \\ &= c \cdot \phi_\beta\left(\sum_{i=1}^{n} a_i x_i\right) + \phi_\beta\left(\sum_{i=1}^{n} b_i x_i\right) \end{aligned}$$

holds for any $a_1, \ldots, a_n, b_1, \ldots, b_n, c \in F$. Also, ϕ_β is invertible since there exists $\phi_\beta^{-1} : F^n \to V$ with

$$\phi_\beta^{-1}\left(\begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{pmatrix}\right) = a_1x_1 + a_2x_2 + \cdots + a_nx_n$$

for any $a_1, a_2, \ldots, a_n \in F$. Thus, ϕ_β is an isomorphism. $\square$

Definition 2.22. Let V and W be finite-dimensional vector spaces over a field F. Let

$$\beta = (x_1, \dots, x_n) \quad \text{and} \quad \gamma = (y_1, \dots, y_m)$$

be ordered basis for V and W, respectively. Then we define $\Phi_\beta^\gamma : \mathcal{L}(V, W) \to F^{m\times n}$ by

$$\Phi_\beta^\gamma(T) = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix},$$

for each $T \in \mathcal{L}(V, W)$, where

$$\begin{aligned} T(x_1) &= a_{11}y_1 + a_{21}y_2 + \cdots + a_{m1}y_m \\ T(x_2) &= a_{12}y_1 + a_{22}y_2 + \cdots + a_{m2}y_m \\ &\vdots \\ T(x_n) &= a_{1n}y_1 + a_{2n}y_2 + \cdots + a_{mn}y_m \end{aligned}$$

hold. For each linear $T : V \to W$, the matrix $\Phi_\beta^\gamma(T)$ is called the **matrix representation** of T with respect to β and γ, denoted by $[T]_\beta^\gamma$.

Proposition 2.23. Let $\beta = (x_1, \dots, x_n)$ and $\gamma = (y_1, \dots, y_m)$ be ordered bases for a vector spaces V and W over F, respectively. Then for any $T \in \mathcal{L}(V, W)$, we have

$$\left([T]_\beta^\gamma\right)_{ij} = \left([T(x_j)]_\gamma\right)_i$$

for any $i \in \{1, \dots, m\}$ and $j \in \{1, \dots, n\}$.

Proof. Let

$$[T]_\beta^\gamma = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix}.$$

Since $T(x_j) = a_{1j}y_1 + a_{2j}y_2 + \cdots + a_{mj}y_m$, we have

$$[T(x_j)]_\gamma = \begin{pmatrix} a_{1j} \\ a_{2j} \\ \vdots \\ a_{mj} \end{pmatrix}.$$

Thus,

$$\left([T(x_j)]_\gamma\right)_i = a_{ij}$$

holds, which completes the proof. $\square$

Theorem 2.24. Let β and γ be ordered bases for a vector spaces V and W over F, respectively. Then Φ_β^γ is an isomorphism from $\mathcal{L}(V, W)$ onto $F^{m\times n}$.

Proof. Let $\beta = (x_1, \ldots, x_n)$ and $\gamma = (y_1, \ldots, y_m)$. Note that Φ_β^γ is linear since for any $c \in F$ and $T_1, T_2 \in \mathcal{L}(V, W)$, we have

$$\begin{aligned}
\Big([cT_1 + T_2]_\beta^\gamma\Big)_{ij} &= \Big([(cT_1 + T_2)(x_j)]_\gamma\Big)_i && \text{(Proposition 2.23)} \\
&= \Big([cT_1(x_j) + T_2(x_j)]_\gamma\Big)_i \\
&= \Big(c[T_1(x_j)]_\gamma + [T_2(x_j)]_\gamma\Big)_i && (\phi_\gamma \text{ is linear}) \\
&= c\Big([T_1(x_j)]_\gamma\Big)_i + \Big([T_2(x_j)]_\gamma\Big)_i \\
&= c\Big([T_1]_\beta^\gamma\Big)_{ij} + \Big([T_2]_\beta^\gamma\Big)_{ij} && \text{(Proposition 2.23)} \\
&= \Big(c[T_1]_\beta^\gamma + [T_2]_\beta^\gamma\Big)_{ij}
\end{aligned}$$

for any $i \in \{1, \ldots, m\}$ and $j \in \{1, \ldots, n\}$. To prove that Φ_β^γ is invertible, let

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix}$$

be an arbitrary matrix in $F^{m \times n}$. By Lemma 2.17, there exists a unique linear transformation $T : V \to W$ such that

$$T(x_j) = \sum_{i=1}^{n} a_{ij} y_j$$

for each $j \in \{1, \ldots, n\}$, and it follows that $[T]_\beta^\gamma = A$. Thus, there exists $(\Phi_\beta^\gamma)^{-1} : F^{m \times n} \to \mathcal{L}(V, W)$ such that $(\Phi_\beta^\gamma)^{-1}(A) = T$ with $[T]_\beta^\gamma = A$ for each $A \in F^{m \times n}$, which completes the proof. □

Corollary 2.25. If V and W are finite-dimensional vector spaces over F with $\dim(V) = n$ and $\dim(W) = m$, then $\mathcal{L}(V, W)$ is finite-dimensional with $\dim(\mathcal{L}(V, W)) = mn$.

Proof. Straightforward from Theorem 2.18 and Theorem 2.24. □

2.5 Matrix Multiplication

Definition 2.26. Let F be a field and let $A \in F^{\ell\times m}$ and $B \in F^{m\times n}$ be matrices. The **product** of A and B, denoted by AB, is a matrix in $F^{\ell\times n}$ that satisfies

$$(AB)_{ik} = \sum_{j=1}^{m} A_{ij}B_{jk}$$

for $i \in \{1,\dots,\ell\}$ and $k \in \{1,\dots,n\}$.

Proposition 2.27. Let U, V, W be vector spaces over F. If $T_1 : U \to V$ and $T_2 : V \to W$ are linear, then so is T_2T_1.

Proof. For $a \in F$ and $x, y \in U$, we have

$$\begin{aligned}
(T_2T_1)(ax+y) &= T_2(T_1(ax+y)) && \text{(composition of } T_1 \text{ and } T_2)\\
&= T_2(aT_1(x)+T_1(y)) && \text{(linearity of } T_1)\\
&= aT_2(T_1(x)) + T_2(T_1(y)) && \text{(linearity of } T_2)\\
&= a(T_2T_1)(x) + (T_2T_1)(y). && \text{(composition of } T_1 \text{ and } T_2)
\end{aligned}$$

Thus, T_2T_1 is linear. □

Theorem 2.28. Let U, V, W be finite-dimensional vector spaces with ordered bases

$$\alpha = (x_1,\dots,x_n), \quad \beta = (y_1,\dots,y_m), \quad \text{and} \quad \gamma = (z_1,\dots,z_\ell),$$

respectively. If $T_1 : U \to V$ and $T_2 : V \to W$ are linear, then

$$[T_2T_1]_\alpha^\gamma = [T_2]_\beta^\gamma [T_1]_\alpha^\beta.$$

Proof. Let $A = [T_2]_\beta^\gamma$, $B = [T_1]_\alpha^\beta$ and $C = [T_2T_1]_\alpha^\gamma$. Then

$$T_2(y_j) = \sum_{i=1}^{\ell} A_{ij}z_i, \quad T_1(x_k) = \sum_{j=1}^{m} B_{jk}y_j, \quad \text{and} \quad (T_2T_1)(x_k) = \sum_{i=1}^{\ell} C_{ik}z_i$$

hold for any $j \in \{1,\dots,m\}$ and $k \in \{1,\dots,n\}$. Since for each $k \in \{1,\dots,n\}$,

$$\begin{aligned}
\sum_{i=1}^{\ell} C_{ik}z_i &= (T_2T_1)(x_k)\\
&= T_2(T_1(x_k))\\
&= T_2\left(\sum_{j=1}^{m} B_{jk}y_j\right)\\
&= \sum_{j=1}^{m} B_{jk}T_2(y_j)\\
&= \sum_{j=1}^{m} B_{jk}\sum_{i=1}^{\ell} A_{ij}z_i\\
&= \sum_{i=1}^{\ell}\left(\sum_{j=1}^{m} A_{ij}B_{jk}\right) z_i,
\end{aligned}$$

we have

$$C_{ik} = \sum_{j=1}^{m} A_{ij} B_{jk}$$

for each $i \in \{1, \dots, \ell\}$ and $k \in \{1, \dots, n\}$. Thus, $C = AB$. □

Corollary 2.29. Let V and W be finite-dimensional vector spaces with ordered bases β and γ over a field F, respectively. If $T : V \to W$ is linear, then

$$[T(x)]_\gamma = [T]_\beta^\gamma [x]_\beta$$

for each $x \in V$.

Proof. Let $\alpha = (1_F)$ be an ordered basis for F. For each $x \in V$, let $\varphi : F \to V$ be the linear transformation with $\varphi(c) = cx$ for each $c \in F$. By Definition 2.22, we have

$$[\varphi]_\alpha^\beta = [\varphi(1_F)]_\beta \quad \text{and} \quad [T\varphi]_\alpha^\gamma = [(T\varphi)(1_F)]_\gamma.$$

Thus, it follows that

$$\begin{aligned}
[T(x)]_\gamma &= [T(\varphi(1_F))]_\gamma \\
&= [(T\varphi)(1_F)]_\gamma \\
&= [T\varphi]_\alpha^\gamma \\
&= [T]_\beta^\gamma [\varphi]_\alpha^\beta && \text{(Theorem 2.28)} \\
&= [T]_\beta^\gamma [\varphi(1_F)]_\beta \\
&= [T]_\beta^\gamma [x]_\beta.
\end{aligned}$$

□

2.6 Left-Multiplication Transformations

Definition 2.30. Let $A \in F^{m\times n}$ be a matrix. The **left-multiplication transformation** of A, denoted by L_A, is the transformation from F^n to F^m with

$$L_A(x) = Ax$$

for each $x \in F^n$.

Proposition 2.31. Let α, β and γ be standard ordered bases for F^n, F^m and F^ℓ, respectively. Then the following statements are true.

(a) L_A is linear for each $A \in F^{m\times n}$.

(b) $[L_A]_\alpha^\beta = A$ for each $A \in F^{m\times n}$.

(c) $L_{cA+B} = cL_A + L_B$ for each $c \in F$ and $A, B \in F^{m\times n}$.

(d) $L_{AB} = L_A L_B$ for each $A \in F^{\ell\times m}$ and $B \in F^{m\times n}$.

(e) $L_{I_n} = I_{F^n}$.

Proof.

(a) L_A is linear since for any $c \in F$ and $x, y \in F^n$,

$$\begin{aligned}\Big[L_A(cx+y)\Big]_i &= \Big[A(cx+y)\Big]_i \\ &= \sum_{j=1}^n A_{ij}\big[cx+y\big]_j \\ &= \sum_{j=1}^n A_{ij}(cx_j+y_j) \\ &= c\sum_{j=1}^n A_{ij}x_j + \sum_{j=1}^n A_{ij}y_j \\ &= c\big[Ax\big]_i + \big[Ay\big]_i \\ &= \big[cAx+Ay\big]_i \\ &= \Big[cL_A(x)+L_A(y)\Big]_i\end{aligned}$$

holds for each $i \in \{1, \ldots, m\}$.

(b) Let $T \in \mathcal{L}(V, W)$ be the transformation with $[T]_\alpha^\beta = A$. Then we have

$$T(x) = [T(x)]_\beta = [T]_\alpha^\beta [x]_\alpha = Ax$$

for each $x \in F^n$ since α and β are standard ordered bases. Thus, $T = L_A$.

(c) It is proved by

$$[L_{cA+B}]_\alpha^\beta = cA + B = c[L_A]_\alpha^\beta + [L_B]_\alpha^\beta = [cL_A + L_B]_\alpha^\beta.$$

(d) It is proved by
$$[L_{AB}]_\alpha^\gamma = AB = [L_A]_\beta^\gamma [L_B]_\alpha^\beta = [L_A L_B]_\alpha^\gamma.$$

(e) Since
$$L_{I_n}(x) = I_n x = x = I_{F^n}(x)$$
holds for each $x \in F^n$, $L_{I_n} = I_{F^n}$. $\square$

Lemma 2.32. Let U, V, W, X be vector spaces. Let
$$T_1, T_1' \in \mathcal{L}(U, V), \quad T_2, T_2' \in \mathcal{L}(V, W), \quad \text{and} \quad T_3 \in \mathcal{L}(W, X)$$
be linear transformations and let $c \in F$ be a scalar. Then the following statements are true.

(a) $T_1 I_U = T_1 = I_V T_1$.

(b) $T_2(T_1 + T_1') = T_2 T_1 + T_2 T_1'$.

(c) $(T_2 + T_2')T_1 = T_2 T_1 + T_2' T_1$.

(d) $c(T_2 T_1) = (cT_2)T_1 = T_2(cT_1)$.

(e) $T_3(T_2 T_1) = (T_3 T_2) T_1$.

Proof.

(a) Since
$$(T_1 I_U)(x) = T_1(I_U(x)) = T_1(x) = I_V(T_1(x)) = (I_V T_1)(x)$$
holds for each $x \in U$, we have $T_1 I_U = T_1 = I_V T_1$.

(b) Since
$$\begin{aligned}
(T_2(T_1 + T_1'))(x) &= T_2((T_1 + T_1')(x)) && \text{(composition)}\\
&= T_2(T_1(x) + T_1'(x)) && \text{(addition)}\\
&= T_2(T_1(x)) + T_2(T_1'(x)) && \text{(linearity)}\\
&= (T_2 T_1)(x) + (T_2 T_1')(x) && \text{(composition)}\\
&= (T_2 T_1 + T_2 T_1')(x) && \text{(addition)}
\end{aligned}$$
holds for each $x \in U$, we have $T_2(T_1 + T_1') = T_2 T_1 + T_2 T_1'$.

(c) Since
$$\begin{aligned}
((T_2 + T_2')T_1)(x) &= (T_2 + T_2')(T_1(x)) && \text{(composition)}\\
&= T_2(T_1(x)) + T_2'(T_1(x)) && \text{(addition)}\\
&= (T_2 T_1)(x) + (T_2' T_1)(x) && \text{(composition)}\\
&= (T_2 T_1 + T_2' T_1)(x) && \text{(addition)}
\end{aligned}$$
holds for each $x \in U$, we have $(T_2 + T_2')T_1 = T_2 T_1 + T_2' T_1$.

(d) Since

$$\begin{array}{rcccl}(c(T_2T_1))(x) &=& c(T_2T_1)(x) &=& cT_2(T_1(x))\\((cT_2)T_1)(x) &=& (cT_2)(T_1(x)) &=& cT_2(T_1(x))\\(T_2(cT_1))(x) &=& T_2(cT_1(x)) &=& cT_2(T_1(x))\end{array}$$

hold for each $x \in U$, we have $c(T_2T_1) = (cT_2)T_1 = T_2(cT_1)$.

(e) Since

$$\begin{aligned}(T_3(T_2T_1))(x) &= T_3((T_2T_1)(x)) && \text{(composition of } T_3 \text{ and } T_2T_1)\\&= T_3(T_2(T_1(x))) && \text{(composition of } T_2 \text{ and } T_1)\\&= (T_3T_2)(T_1(x)) && \text{(composition of } T_3 \text{ and } T_2)\\&= ((T_3T_2)T_1)(x) && \text{(composition of } T_3T_2 \text{ and } T_1)\end{aligned}$$

holds for each $x \in U$, we have $T_3(T_2T_1) = (T_3T_2)T_1$. □

Theorem 2.33. Let $A, A' \in F^{k\times\ell}$, $B, B' \in F^{\ell\times m}$ and $C \in F^{m\times n}$ be matrices and let $c \in F$ be a scalar. Then the following statements are true.

(a) $AI_\ell = A = I_kA$.

(b) $A(B + B') = AB + AB'$.

(c) $(A + A')B = AB + A'B$.

(d) $c(AB) = (cA)B = A(cB)$.

(e) $A(BC) = (AB)C$.

Proof. Straightforward from Lemma 2.32. □