Linear Algebra Done Right Notes

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1 Vector Spaces

1.1 \mathbb{R}^n and \mathbb{C}^n

Theorem 1 (Properties of Complex Arithmetic) 1. Commutativity $\alpha + \beta = \beta + \alpha$ and $\alpha\beta = \beta\alpha$ for all $\alpha, \beta \in \mathbb{C}$;

- 2. Associativity $(\alpha + \beta) + \lambda = \alpha + (\beta + \lambda)$ and $(\alpha\beta)\lambda = \alpha(\beta\lambda)$ for all $\alpha, \beta, \lambda \in \mathbb{C}$;
- 3. Identities $\lambda + 0 = \lambda$ and $\lambda 1 = \lambda$ for $\lambda \in \mathbb{C}$;
- 4. Additive Inverse for every $\alpha \in \mathbb{C}$, there exists a unique $\beta \in \mathbb{C}$ such that $\alpha + \beta = 0$;
- 5. Multiplicative Inverse for every $\alpha \in \text{with } \alpha \neq 0$, there exists a unique $\beta \in \mathbb{C}$ such that $\alpha\beta = 1$;
- 6. Distributive Property $\lambda(\alpha + \beta) = \lambda \alpha + \lambda \beta$ for all $\lambda, \alpha, \beta \in \mathbb{C}$.

1.2 Definition of Vector Spaces

Theorem 2 (Unique Additive Identity) A vector space has a unique additive identity.

Theorem 3 (Unique Additive Identity) Every element in a vector space has a unique additive inverse.

Theorem 4 0v = 0 for every $v \in V$.

Theorem 5 a0 = 0 for every $a \in F$

Theorem 6 (-1)v = -v for every $v \in V$.

1.3 Subspaces

Definition 1 A subset U of V is called a subspace of V if U is also a vector space (using the same addition and scalar multiplication as on V).

Theorem 7 (Conditions for a Subspace) A subset U of V is a subspace of V iff U satisfies the following three conditions:

- (Additive Identity) $0 \in U$;
- (Closed Under Addition) $u, w \in U$ implies $u + w \in U$;
- (Closed Under Scalar Multiplication) $a \in F$ and $u \in U$ implies $au \in U$.

Example 1 (Subspaces) 1. The set of continuous real-valued functions on the interval [0,1] is a subspace of $\mathbb{R}^{[0,1]}$ (the set of all real-valued functions on [0,1]).

- 2. The set of differentiable real-valued functions on \mathbb{R} is a subspace of $\mathbb{R}^{\mathbb{R}}$ (the set of all real-valued functions on \mathbb{R}).
- 3. The set of all sequences of complex numbers with limit 0 is a subspace of \mathbb{C}^{∞} (the set of infinite sequences with entries in \mathbb{C}).

Definition 2 (Sum of Subsets) Suppose $U_1, ..., U_m$ are subsets of V. The **sum** of $U_1, ..., U_m$, denoted $U_1 + ... + U_m$, is the set of all possible sums of elements of $U_1, ..., U_m$. More precisely,

$$U_1 + \dots + U_m = \{u_1 + \dots + u_m : u_i \in U_i\}$$

Theorem 8 (Sum of subspaces is the smallest containing subspace) Suppose $U_1, ..., U_m$ are subspaces of V. Then $U_1 + ... + U_m$ is the smallest subspace of V containing $U_1, ..., U_m$.

Definition 3 (Direct Sum) Suppose $U_1, ..., U_m$ are subspaces of V.

- The sum $U_1+...+U_m$ is called a **direct sum** if each element of $U_1+...+U_m$ can be written in only one way as a sum $u_1+...+u_m$, where each $u_j \in U_j$.
- If $U_1 + ... + U_m$ is a direct sum, then $U_1 \oplus ... \oplus U_m$ denotes $U_1 + ... + U_m$, with the \oplus notation serving as an indication that this is a direct sum.

Theorem 9 (Condition for a Direct Sum) Suppose $U_1, ..., U_m$ are subspaces of V. Then $U_1 + ... + U_m$ is a direct sum iff the only way to write 0 as a sum $u_1 + ... + u_m$, where each $u_j \in U_j$, is by taking for each $u_j = 0$.

Theorem 10 (Direct Sum of Two Subspaces) Suppose U and W are subspaces of V. Then U + W is a direct sum iff $U \cap W = \{0\}$.

2 Finite-Dimensional Vector Spaces

2.1 Span and Linear Independence

Definition 4 (Linear Combination) A linear combination of a list $v_1, ..., v_m$ of vectors in V is a vector of the form

$$a_1v_1 + ... + a_mv_m$$

where $a_i \in F$

Definition 5 (Span) The set of all linear combinations of a list of vectors $v_1, ..., v_m \in V$ is called the span of $v_1, ..., v_m$, denoted $span(v_1, ..., v_m)$. In other words,

$$(v_1,...,v_m) = \{a_1v_1 + ... + a_mv_m : a_1,...,a_m \in F\}.$$

The span of the empty list () is defined to be $\{0\}$.

Theorem 11 (Span is the Smallest Containing Subspace) The span of a list of vectors in V is the smallest subspace of V containing all the vectors in the list.

Definition 6 (Spans) If $(v_1,...v_m) = V$, we say that $v_1,...,v_m$ spans V.

Definition 7 (finite-dimensional vector space) A vector space is called finite-dimensional if some list of vectors in it spans the space.

Definition 8 (Polynomial, P(F)) • A Function $p: F \to F$ is called a polynomial with coefficients in F if there exists $a_0, ..., a_m \in F$ such that:

$$p(z) = a_0 + a_1 z + \dots + a_m z^m$$

for all $z \in F$.

• The set P(F) is the set of all polynomials with coefficients in F.

Definition 9 (Degree of a Polynomial, deg(p)) • A polynomial $p \in P(F)$ is said to have degree m if there exists scalars $a_0, a_1, ..., a_m \in F$ with $a_m \neq 0$ such that:

$$p(z) = a_0 + a_1 z + \dots + a_m z^m$$

for all $z \in F$. If p has degree m, we write deg(p) = m.

• The polynomial that is identically 0 is said to have degree –

Definition 10 ($P_m(F)$) For m a nonnegative integer, $P_m(F)$ denotes the set of all polynomials with coefficients in F and degree at most m.

Definition 11 (Infinite-Dimensional Vector Space) A vector space is called infinite-dimensional if it not finite-dimensional.

- **Definition 12 (Linearly Independent)** A list $v_1, ..., v_m$ of vectors in V is called linearly independent if the only choice of $a_1, ..., a_m \in F$ that $makes \ a_1v_1 + ... + a_mv_m = 0$ is $a_1 = ... = a_m = 0$
 - The empty list () is also declared to be linearly independent. .

Example 2 • A list of one vector $v \in V$ is linearly independent iff $v \neq 0$.

- A list of two vectors in V is linearly independent iff neither vector is a scalar multiple of the other.
- The list $1, z, ..., z_m$ is linearly independent in P(F) for each nonnegative integer m.

Definition 13 (Linearly Dependent) • A list of vectors in V is called linearly dependent if it's not linearly independent.

• In other words, a list $v_1, ..., v_m$ of vectors in V is linearly dependent if there exists $a_1, ..., a_m \in F$, not all 0, such that $a_1v_1 + ... + a_mv_m = 0$.

Theorem 12 (Linear Dependence Lemma) Suppose $v_1,...,v_m$ is a linear

- 2.2 Bases
- 2.3 Dimension