

Fields

Definition: A field is a set F , equipped with two operations + and \cdot (called addition and multiplication, respectively) obeying the following rules or axioms, $\forall x, y, z \in F$

$$(i) x+y \in F, x \cdot y \in F$$

$$(ii) x+y = y+x \quad (\text{commutativity of addition})$$

$$(iii) (x+y)+z = x+(y+z) \quad (\text{associativity of add.})$$

$$(iv) \text{There is a "zero" in } F \text{ such that } x+0=x$$

$$(v) \text{For each } x \in F \text{ there is an "additive inverse" } (-x) \\ x+(-x)=0.$$

$$(vi) x \cdot y = y \cdot x \quad (vii) (x \cdot y) \cdot z = x \cdot (y \cdot z)$$

$$(viii) (x \cdot y) \cdot z = x \cdot z + y \cdot z \quad (\text{distributivity}).$$

$$(ix) \text{There is a } 1 \in F, 1 \neq 0, \text{ s.t. } x \cdot 1 = x$$

$$(x) \text{If } x \neq 0, \text{ there is an element in } F \text{ "multiplicative inverse" of } x \text{ (denoted } x^{-1}) \text{ s.t. } x \cdot x^{-1} = 1$$

Property :

- (1) 0 is unique $\oplus 1$ is unique
- (2) Additive inverse of every element is unique.
- (4) Multi. inverse $- - - -$ is unique.
- (5) $a \cdot 0 = 0 \quad \oplus (-1) \cdot a = -a$

Exts. \mathbb{C} : Set of all complex numbers

Linear Independence:

Let V be a vector space. A set of (non-zero) vectors $v_1, v_2, \dots, v_k \in V$ are said to be linearly dependent, if there exist $a_1, a_2, \dots, a_k \in F$ (not all of them zeros), such that

$$\sum_{i=1}^k a_i v_i = 0$$

on the other hand, v_1, v_2, \dots, v_k are linearly independent if

$$\sum_{i=1}^k a_i v_i = 0, \quad \text{if } a_i = 0, \forall i \in F$$

$$\text{ex. } v_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, v_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}, v_3 = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad V \in \mathbb{R}^2$$

$$2v_1 + 2v_2 + 2v_3 = 0 \rightarrow \begin{bmatrix} 2 \\ 0 \\ 2 \\ 2 \end{bmatrix} = 0 \Rightarrow a_1, a_2, a_3 = 0.$$

Implication of Linear Independence -

Suppose v_1, v_2, \dots, v_k in \mathbb{F}^n are linearly independent

$$\text{let } V = \{v_1, v_2, \dots, v_k\} \quad (\text{n } \times k \text{ matrix})$$

$$\text{(i) } N(V) = \{x \mid Vx = 0\} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_k \end{bmatrix}$$

$$= \{ \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \}$$

$[N(V) = \{0\} \text{ is equal to } v_1, v_2, \dots, v_k \text{ being linearly independent}]$

(ii) Let $V = \text{span}\{v_1, v_2, \dots, v_k\} = R(V)$

Then we know there exist $a_1, a_2, \dots, a_k \in F$

$$\text{S.t. } V = \sum_{i=1}^k a_i v_i \quad (\text{since } V \subseteq \text{span}\{v_1, v_2, \dots, v_k\})$$

Does there exist another choice of scalars,

$\beta_1, \beta_2, \dots, \beta_k \in F$ (such that not all β_i are equal to a_i)

$$\text{S.t. } V = \sum_{i=1}^k \beta_i v_i$$

$$\text{No! } \sum_{i=1}^k a_i v_i = \sum_{i=1}^k \beta_i v_i \Rightarrow \sum_{i=1}^k a_i v_i - \sum_{i=1}^k \beta_i v_i = 0$$

$$\Rightarrow \sum_{i=1}^k (a_i - \beta_i) v_i = 0 \Rightarrow a_i = \beta_i$$

If v_1, v_2, \dots, v_k are linearly independent then any vector

$v \in \text{span}\{v_1, v_2, \dots, v_k\}$ can be represented as a linear combination

of v_1, v_2, \dots, v_k in EXACTLY ONE WAY!

↳ $\exists a_1, a_2, \dots, a_k \in F$
such that $v = a_1 v_1 + a_2 v_2 + \dots + a_k v_k$

↳ $\exists b_1, b_2, \dots, b_k \in F$
such that $v = b_1 v_1 + b_2 v_2 + \dots + b_k v_k$

DFT ECE

↳ $a_i = b_i \quad \forall i$

↳ $\{v_1, v_2, \dots, v_k\}$ is linearly independent

↳ Furthermore, if we can show that $\{v_1, v_2, \dots, v_k\}$ is linearly independent

↳ $\{v_1, v_2, \dots, v_k\}$ is linearly independent

Vector Spaces

A vector space V defined over a field F , is a non-empty set (also known as a vector space) equipped with two operations:

$$(i) \text{Vector addition: } + : V \times V \rightarrow V$$

$$(ii) \text{Scalar Multiplication: } \cdot : F \times V \rightarrow V$$

which must satisfy the following properties

$$u, v, w \in V$$

$$(A1) u+v \in V$$

$$(A2) u+v = v+u, \forall u, v \in V$$

$$(A3) (u+v)+w = u+(v+w)$$

$$(A4) 0+V = V, 0 \in V, \forall v \in V$$

$$(A5) u+0 = u, \forall u \in V$$

$$\alpha, \beta \in F$$

$$(M1) \alpha \cdot V \in V$$

$$(M2) \alpha \cdot (\beta \cdot V) = (\alpha \beta) \cdot V$$

$$(M3) 1 \cdot V = V \quad 1 \in F$$

$$(M4) \alpha \cdot (V+U) = \alpha V + \alpha U$$

$$(M5) (\alpha + \beta) \cdot V = \alpha V + \beta V$$

etc.

$$\text{Define: } C(R) = \{f : R \rightarrow F, f \text{ is continuous}\}$$

$$f \in C(R), g \in C(R)$$

$$(f+g)(t) = f(t) + g(t)$$

$$(\alpha f)(t) = \alpha \cdot f(t).$$

$$0 \in C(R) \text{ s.t. } f_0(t) = 0, \forall t.$$

$$f_{-1}(t) = -f(t), \forall t.$$

$$C(R) \text{ is a vector space over } F$$

Basis: Let V be a v.s. over F , A set of vectors.

$$v_1, v_2, \dots, v_k \in V$$
 is said to be a basis of V if

i) span $\{v_1, v_2, \dots, v_k\} = V$ (i.e. every vector in V can be represented as a linear combination of v_1, v_2, \dots, v_k)

iii) $\{v_1, v_2, \dots, v_k\}$ is a linearly independent set.

[All bases (if any) of V must have same number of elements (cardinality).]

Dimension:

The cardinality (or the number of elements) of a basis of V is known as the dimension of V

$\dim(V) = k$ Number of possible bases in \mathbb{R}^n or \mathbb{C}^n is infinite.

ex. verify: $U = \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix} = U_1 \begin{bmatrix} 0 \\ 1 \\ \vdots \\ n-1 \end{bmatrix} + U_2 \begin{bmatrix} 1 \\ 0 \\ \vdots \\ n-1 \end{bmatrix} + \dots + U_n \begin{bmatrix} n-1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}$

any $U \in \mathbb{R}^n$ can be represented as a linear combination of U_1, U_2, \dots, U_n .

Facts About BASES

① All vector spaces have bases

② All bases of a (finite dim) vector space have the same cardinality

③ If $\dim(V) = P$

 i) Any set of P linearly independent vectors in V form a basis of V

 ii) Any set of $K \leq P$ linear. In. vectors in V is contained in some basis of V

 iii) Any set of $K > P$ vectors in V must be LD.

 iv) Any spanning set of V contains a basis

 v) Any spanning set of V with exactly P elements is a basis of V

Subspaces A subspace W of a vector space V over field F , is a non-empty subset of V (i.e. $W \subseteq V$) such that

i) If $x, y \in W$, then $x+y \in W$

ii) If $x \in W$, then $\alpha \cdot x \in W$

Q1: Is $0 \in V$ always included in any subspace W ? YES.

Q2: Is W a subspace? YES (All subspaces can be checked)

$$\therefore R(A), N(A)$$

Suppose we are given a matrix $A \in \mathbb{F}^{m \times n}$

$$r(A) = \{y \in \mathbb{F}^m, \text{ s.t. } y = Ax, x \in \mathbb{F}^n\}$$

$r(A)$ is also known as Range Space / column space of A .

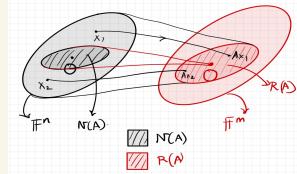
$$(i) N(A) = \{x \in \mathbb{F}^n, \text{ s.t. } Ax = 0\}$$

$N(A)$ is Null space of A

$R(A)$ is a subspace of \mathbb{F}^m

$N(A)$ is a subspace of \mathbb{F}^n

DEPICTION OF $R(A), N(A)$



$R(A)$ is the map of entire \mathbb{F}^n under the action of matrix A .

$N(A)$ maps to the single vector $0 \in \mathbb{F}^m$

Additional Properties of Subspaces

U, W are subspaces of a vector space V

Define following subset of V :

$$(i) U+W = \{u+w, u \in U, w \in W\}$$

$$(ii) U \cap W = \{u, u \in U, u \in W\}$$

Intersection

$$(iii) U \cup W = \{u, \text{ either } u \in U, \text{ or } u \in W\}$$

Union

(iv) $U \cap W$ is a subspace of V

(v) $U \cup W$ is a subspace of V

(vi) $U \cup W$ is Not Always A Subspace.

Span: Given a set of vectors $\{v_1, v_2, \dots, v_k\} \subseteq V$ their span is defined as

$$\text{Span}\{v_1, v_2, \dots, v_k\} = \left\{ \sum_{i=1}^k a_i v_i \mid a_i \in \mathbb{F} \right\}$$

Span $\{v_1, v_2, \dots, v_k\}$ is a subspace of V .

$R(A) = \text{Given } A \in \mathbb{F}^{m \times n}, A = [a_1 \ a_2 \ \dots \ a_n]$

$$R(A) = \{Ax \mid x \in \mathbb{F}^n\}$$

$$= \left\{ \sum_{i=1}^n a_i x_i \mid x_i \in \mathbb{F} \right\}$$

$$= \text{span}\{a_1, a_2, \dots, a_n\}$$

Dimension And Rank.

Given $A \in F^{m \times n}$, $A = [a_1, \dots, a_n]$.

Let $\text{dim}(\text{RCA}) = 2$.

Since $\text{RCA} = \text{span}\{a_1, a_2, \dots, a_n\}$,

s.t. there exist "2" columns of A which form a basis for RCA .

The above is equivalent to saying that there exist a linearly independent columns of A and other columns of A can be represented as a linear combination of these 2 columns.

"Rank(A)" is the maximum number of linearly independent columns in A ".

Therefore, if $\text{rank}(A) = r$, this means there are r linearly independent columns in A , AND any other columns of A can be represented as a linear combination of these columns $\Rightarrow \text{dim}(\text{RCA}) = \text{RANK}(A)$

Rank - Nullity Theorem

Let U, V be vector spaces over a field F . Let $T: U \rightarrow V$ be a linear map. Suppose U is finite dimensional. Then

$$\dim(U) + \dim(N(T)) = \dim(V).$$

Proof: $R(T) \subset V$, s.t. $V = T(U)$ from u.w.f.

$$N(T) = \{u \in U, \text{ s.t. } T(u) = 0\}$$

$N(T) \subseteq U$. Let $\dim(U) = n$ (non-negative integer)

$$\dim(N(T)) \leq n.$$

Let $k = \dim(N(T)) \leq n$.

Let $\{u_1, u_2, u_3, \dots, u_k\}$ be a basis for $N(T)$

$$\Rightarrow \{u_1, u_2, \dots, u_k\}$$
 is a linearly independent set in U .

Recall: Any linearly independent set in a vector space U is contained in some basis of the vector space.

\Rightarrow There exist vectors $v_1, v_2, \dots, v_{n-k} \in U$ s.t. $\{u_1, u_2, \dots, u_k, v_1, v_2, \dots, v_{n-k}\}$ is a basis for U .

Consider the vectors

$$T(v_1) = v_1$$

$$T(v_2) = v_2$$

$$\vdots$$

$$T(v_{n-k}) = v_{n-k}$$

Of course $v_1, v_2, \dots, v_{n-k} \in V = R(T)$.

If we can show that v_1, v_2, \dots, v_{n-k} is a basis for $R(T)$, then we will have

$$\dim(R(T)) = n-k$$

$$\Rightarrow \dim(R(T)) + k = n \quad \dim(U)$$

$$\Rightarrow \dim(R(T)) + \dim(N(T)) = n.$$

That is therefore to show that v_1, v_2, \dots, v_{n-k} is a basis of $R(T)$.

\Leftrightarrow (i) $\{v_1, v_2, \dots, v_{n-k}\}$ spans $R(T)$ and

(ii) $\{v_1, v_2, \dots, v_{n-k}\}$ are linearly independent.

(i) To show $\{v_1, v_2, \dots, v_{n-k}\}$ spans $R(T)$

Easy to show that $\text{span}\{v_1, v_2, \dots, v_{n-k}\} \subseteq R(T)$

(why? since $v_1, v_2, \dots, v_{n-k} \in R(T) \cap F(v_1, v_2, \dots, v_{n-k})$ is a subspace)

We need to show that $R(T) \subseteq \text{span}\{v_1, v_2, \dots, v_{n-k}\}$

we show that any vector $v \in R(T)$ can be expressed as a linear combination of v_1, v_2, \dots, v_{n-k} .

Let $v \in R(T)$

\Rightarrow there exists $u \in U$ s.t. $v = T(u)$.

Linear Maps

Let U and V be v.s. over F .

A function $f: U \rightarrow V$ is linear if

$$(i) f(u+v) = f(u) + f(v), \forall u, v \in U$$

$$(ii) f(2 \cdot u) = 2f(u), \forall u \in U, \lambda \in F$$

$$f(0) = 0$$

E.g.

$$0: \mathbb{R} \rightarrow \mathbb{R}: f(x) = 2x, x \in \mathbb{R}$$

$$f(x) = 2x + \beta, x \in \mathbb{R}, \beta \neq 0 \text{ not linear.}$$

$$(iii) f: \mathbb{R}^n \rightarrow \mathbb{R}^m$$

Given $A \in \mathbb{R}^{m \times n}$

define $f(x) = A \cdot x$ SHOW this is linear by showing,

$$f(cx) = cf(x)$$

$$f(x+y) = f(x) + f(y)$$

$$f(cx) = cAx$$

$$(iv) f: \mathbb{R}^{n \times n} \rightarrow \mathbb{R}$$

$$f(x) = \sum_{i=1}^n x_{ii} = \text{Trace}(X)$$

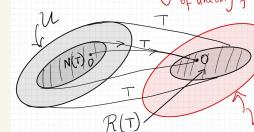
Range & kernel of linear Maps

Let $T: U \rightarrow V$, be a linear map. Then

$$R(T) = \{v \in V, \text{ s.t. } v = T(u) \text{ for some } u \in U\}$$

$$N(T) = \{u \in U, \text{ s.t. } T(u) = 0\} \text{ (kernel)}$$

$R(T)$ is a subspace. Verify using basic definition of linearity of T .



Now, $\{u_1, u_2, u_3, \dots, u_m\}$ is a basis of U

$$\Rightarrow U = \sum_{i=1}^m \text{span}(u_i) : (x_i \in F)$$

$$\Rightarrow V = T(U) = T\left(\sum_{i=1}^m \text{span}(u_i)\right)$$

$$= \sum_{i=1}^m T(\text{span}(u_i))$$

$$= \sum_{i=1}^m \text{span}(T(u_i))$$

$$= \sum_{i=1}^m \text{span}(T(u_i)) = \text{span}(T(u_1, u_2, \dots, u_m))$$

$$= \text{span}(T(u_1, u_2, \dots, u_m)) = R(T)$$

$$\Rightarrow R(T) = \text{span}(T(u_1, u_2, \dots, u_m))$$

$$\Rightarrow T(u_1, u_2, \dots, u_m) \text{ spans } R(T)$$

(ii) To show $\{v_1, v_2, \dots, v_{n-k}\}$ are linearly independent

$$\text{Suppose } \sum_{i=1}^k \alpha_i v_i = 0 \text{ for some } \alpha_1, \alpha_2, \dots, \alpha_k \in F$$

$$\Rightarrow \sum_{i=1}^k \alpha_i v_i = 0 \Rightarrow \sum_{i=1}^k \alpha_i T(u_i) = 0 \text{ (linearity of } T)$$

$$\Rightarrow \sum_{i=1}^k \alpha_i T(u_i) \in N(T)$$

$$\text{Since } \{u_1, u_2, \dots, u_m\} \text{ is a basis of } U$$

$$\Rightarrow \text{there exist } \beta_1, \beta_2, \dots, \beta_m \text{ s.t.}$$

$$\sum_{i=1}^m \beta_i u_i = \sum_{i=1}^k \alpha_i u_i$$

$$\Rightarrow \sum_{i=1}^m \beta_i u_i - \sum_{i=1}^k \alpha_i u_i = 0$$

Linear combination of $\{u_1, u_2, \dots, u_m\}$

But $\{u_1, u_2, \dots, u_m\}$ are linearly independent

$\Rightarrow \beta_1 = 0, \beta_2 = 0, \dots, \beta_m = 0$

$\Rightarrow \alpha_1 = 0, \alpha_2 = 0, \dots, \alpha_k = 0$

$\Rightarrow v_1, v_2, \dots, v_{n-k}$ are linearly independent.

\Rightarrow (i) $\{v_1, v_2, \dots, v_{n-k}\}$ spans $R(T)$

\Rightarrow (ii) $\{v_1, v_2, \dots, v_{n-k}\}$ are linearly independent.

Since $\{v_1, v_2, \dots, v_m\}$ is a basis of V

we must have

$$T(v_1) = \sum_{j=1}^m y_{1j} v_j \quad (2)$$

$$T(v_2) = \sum_{j=1}^m y_{2j} v_j \quad (3)$$

$$\vdots$$

$$T(v_m) = \sum_{j=1}^m y_{mj} v_j \quad (m+1)$$

Substituting (2), (3), ..., (m+1) into (1)

we get

$$V = \sum_{i=1}^m \text{span}(T(u_i)) = \sum_{i=1}^m \sum_{j=1}^m y_{ij} v_j$$

$$= \sum_{j=1}^m \left(\sum_{i=1}^m y_{ij} u_i \right) v_j$$

However

$$V = \sum_{j=1}^m p_j v_j$$

Since basis expansion coefficients are unique, we have

$$p_j = \sum_{i=1}^m y_{ij} \quad j = 1, 2, \dots, m$$

$$\Rightarrow \begin{bmatrix} p_1 \\ p_2 \\ \vdots \\ p_m \end{bmatrix} = \begin{bmatrix} \sum_{i=1}^m y_{1i} u_i \\ \sum_{i=1}^m y_{2i} u_i \\ \vdots \\ \sum_{i=1}^m y_{mi} u_i \end{bmatrix} \in \mathbb{F}^m$$

$$= \begin{bmatrix} y_{11} u_1 & \dots & y_{1m} u_m \\ y_{21} u_1 & \dots & y_{2m} u_m \\ \vdots & \vdots & \vdots \\ y_{m1} u_1 & \dots & y_{mm} u_m \end{bmatrix}$$

$$= C \cdot \alpha \quad \text{Call this } C$$

Hence $T: U \rightarrow V$ is represented by an $m \times n$ matrix $C \in \mathbb{F}^{m \times n}$, where $\dim(U) = n, \dim(V) = m$.

This means that if you need to compute $T(u)$ for any $u \in U$, you can equivalently do so using "matrix vector multiplication" with C , as follows:

① Obtain the basis expansion coefficients $\alpha_1, \alpha_2, \dots, \alpha_n$ for u , with respect to the basis $\{u_1, u_2, \dots, u_n\}$. Note $\alpha_1, \alpha_2, \dots, \alpha_n$ are uniquely identifiable.

② Apply the matrix C on $\alpha = \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_n \end{bmatrix}$ to obtain $B = C \cdot \alpha$ as follows:

③ Using B , pass B through construct (or Synthesis) V as $V = \sum_{i=1}^m p_i v_i, \{v_1, v_2, \dots, v_m\}$ is the basis of V .

Note p_1, p_2, \dots, p_m are uniquely identifiable.

Consider a linear map $T: U \rightarrow V$.

We will show that T can be represented by a matrix.

Consider a basis $\{v_1, v_2, \dots, v_m\}$ of V .

Similarly, let $\{u_1, u_2, \dots, u_n\}$ be a basis of U .

Let $u \in U$ be any vector in U .

and $v = T(u)$

Notice that u can be represented as $u = \sum_{i=1}^n \alpha_i u_i$.

Since $\{u_1, u_2, \dots, u_n\}$ are basis, $\alpha_1, \alpha_2, \dots, \alpha_n$ are unique for a given u .

Similarly, v can be represented as $v = \sum_{i=1}^m \beta_i v_i$.

Since $\{v_1, v_2, \dots, v_m\}$ is a basis of V , $\beta_1, \beta_2, \dots, \beta_m$ are unique for a given v .

We will show that $B = \begin{bmatrix} \beta_1 \\ \beta_2 \\ \vdots \\ \beta_m \end{bmatrix}$ and $\begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_n \end{bmatrix}$ are related by a matrix $C \in \mathbb{F}^{m \times n}$

i.e. $B = C \cdot \alpha$.

Note that α uniquely defines u and α uniquely defines u .

Proof: $V = T(u) = T\left(\sum_{i=1}^n \alpha_i u_i\right) \stackrel{\text{linearity}}{=} \sum_{i=1}^n \alpha_i T(u_i) \stackrel{(1)}{=} \sum_{i=1}^n \alpha_i v_i$

Now $T(u_1), T(u_2), \dots, T(u_n) \in V$