Matt's Linear Algebra Notes

December 16, 2015

Chapter 1

Material

1.1 Vector Spaces

1.1.1 Introduction to Vector Spaces

Definition 1.1.1 (Vector Space). A vector space V over a field \mathbb{F} is a set with two binary operations, $+: V \times V \to V$ and $\cdot: V \times \mathbb{F} \to V$ such that all of the following hold.

- 1. For all $x, y \in V$, x + y = y + x. (Additive Commutativity)
- 2. For all $x, y, z \in V$, x + (y + z) = (x + y) + z. (Additive Associativity)
- 3. There exists an element, denoted 0, in V such that for all $x \in V$, x + 0 = x.
- 4. For each $x \in V$ there exists a $y \in V$, denoted -x, such that x + y = 0.
- 5. For all $x \in V$, 1x = x.
- 6. For all $a, b \in \mathbb{F}$ and $x \in V$, a(bx) = (ab)x.
- 7. For all $a \in \mathbb{F}$ and $x, y \in V$, a(x+y) = ax + ay.
- 8. For all $a, b \in \mathbb{F}$ and $x \in V$, (a + b)x = ax + bx.

Furthermore, x + y is called the *sum of* x *and* y while ax is called the *product of* x *and* a. Moreover, each $x \in V$ is called a *vector* and each $a \in \mathbb{F}$ is called a *scalar*.

Definition 1.1.2 (*n*-tuple). An object of the form (a_1, a_2, \ldots, a_n) where $a_j \in \mathbb{F}$ for all $1 \leq j \leq n$, is called an *n*-tuple.

Example 1.1.1. Let \mathbb{F} be a field and $n \in \mathbb{N}$, then $\mathbb{F}^n = \{(a_1, a_2, \dots, a_n) | a_j \in \mathbb{F} \forall 1 \leq j \leq n\}$ forms a vector space under component-wise addition and multiplication as defined below for $(a_1, a_2, \dots, a_n), (b_1, b_2, \dots, b_n) \in \mathbb{F}^n$ and $k \in \mathbb{F}$.

$$(a_1, a_2, \dots, a_n) + (b_1, b_2, \dots, b_n) = (a_1 + b_1, a_2 + b_2, \dots, a_n + b_n)$$

 $k(a_1, a_2, \dots, a_n) = (ka_1, ka_2, \dots, ka_n)$

Furthermore, it said that

$$(a_1, a_2, \dots, a_n) = (b_1, b_2, \dots, b_n)$$

if and only if $a_i = b_i$ for all $1 \le j \le n$.

Proof. \mathbb{F}^n is a vector space trivially from the fact that \mathbb{F} is a field.

Definition 1.1.3 (Matrix). Let \mathbb{F} be a field and $m, n \in \mathbb{N}$, then an $m \times n$ matrix with entries from \mathbb{F} is a rectangular array of the form

$$A = \begin{pmatrix} a_{1,1} & a_{1,2} & \dots & a_{1,n} \\ a_{2,1} & a_{2,2} & \dots & a_{2,n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m,1} & a_{m,2} & \dots & a_{m,n} \end{pmatrix}$$

where $a_{i,j} \in \mathbb{F}$ for all $1 \leq i \leq m$ and $1 \leq j \leq n$. The entries $(a_{i,1}, a_{i,2}, \ldots, a_{i,n})$ is called the *ith row* of the matrix and is a row vector in \mathbb{F}^n . The entries $(a_{1,j}, a_{2,j}, \ldots, a_{m,j})$ is called the *jth column* of the matrix and is a column vector in \mathbb{F}^n . We denote the entry on the *i*th row and *j*th column as $A_{i,j}$. Furthermore, two $m \times n$ matrices, A and B, are equal if and only if $A_{i,j} = B_{i,j}$ for all $1 \leq i \leq m$ and $1 \leq j \leq n$; we denote this by A = B. Moreover, if n = m we say that A is a *square matrix*. Lastly, we denote the set of $m \times n$ matrices over \mathbb{F} as $M_{m \times n}(\mathbb{F})$.

Example 1.1.2. Let \mathbb{F} be a field and $m, n \in \mathbb{N}$, then $M_{m \times n}(\mathbb{F})$ is a vector space over \mathbb{F} under the following operations for $A, B \in M_{m \times n}(\mathbb{F})$ and $k \in \mathbb{F}$.

$$(A+B)_{i,j} = A_{i,j} + B_{i,j}$$
$$(kA)_{i,j} = kA_{i,j}$$

Proof. The proof is trivial from the fact that we operating on multiple copies of a field.

Example 1.1.3. Let S be a nonempty set and let \mathbb{F} be a field and let $\mathscr{F}(S,\mathbb{F})$ denote the set of all functions from S into \mathbb{F} . Two elements $f,g\in\mathscr{F}(S,\mathbb{F})$ are equal if and only if f(s)=g(s) for all $s\in S$. Then $\mathscr{F}(S,\mathbb{F})$ is a vector space under the following operations for $f,g\in\mathscr{F}(S,\mathbb{F})$ and $k\in\mathbb{F}$.

$$(f+g)(s) = f(s) + g(s)$$
$$(kf)(s) = k [f(s)]$$

Proof. The proof is trivial because all operations are done inside the field, and thus the space inherits the structure from \mathbb{F} .

Definition 1.1.4 (Polynomial Ring). Let \mathbb{F} be a field. Then the ring of polynomials in an indeterminate x over \mathbb{F} , denoted $\mathbb{F}[x]$ is defined as

$$\mathbb{F}[x] := \{ \sum_{i=0}^{n} a_i x^i | n \in \mathbb{N}, (a_0, a_1, \dots, a_n) \in \mathbb{F}^n, a_n \neq 0 \}.$$

Additionally, we define $x^0=1$. Moreover, for each $p=\sum_{i=0}^n p_i x^i\in \mathbb{F}[x]$, the degree of p, denoted $\deg p$, is n. Furthermore, if p=0, that is $p_n=p_{n-1}=\ldots=p_0=0$, then p is called the zero polynomial and $\deg p=-1$ or $\deg p=-\infty$ depending on convention. If $\deg p=0$, then we say p is a constant polynomial. Lastly, $\mathbb{F}[x]$ forms a ring under the following operations where $p,q\in\mathbb{F}[x]$ and without loss of generality assume, $\deg p\geq \deg q$.

$$p + q = \sum_{i=0}^{\deg q} (p_i + q_i) x^i + \sum_{i=\deg q+1}^{\deg p} p_i x^i$$
$$pq = \sum_{k=0}^{\deg p \cdot \deg q} \left(\sum_{i+j=k} p_i q_j \right) x^k$$

Example 1.1.4. Let \mathbb{F} be a field, then $\mathbb{F}[x]$ is a vector space over \mathbb{F} under polynomial addition and scalar multiplication by constant polynomials.

Proof. Since $\mathbb{F}[x]$ is a ring, it is closed under addition. Since constant polynomials are polynomials, it is closed under scalar multiplication. Since $\mathbb{F}[x]$ is a ring, addition is commutative and associative. Moreover the zero polynomial is the additive identity and likewise serves as the zero vector. Since $\mathbb{F}[x]$ is a ring, each $p \in \mathbb{F}[x]$ has a unique $-p \in \mathbb{F}[x]$ such that p + (-p) = 0. The constant polynomial 1 is the multiplicative identity in the ring and serves as the identity in the vector space. Furthermore, multiplication is associative and distributes over addition because $\mathbb{F}[x]$ is, indeed, a ring.

Proposition 1.1.1. If u, v, w are elements of a vector space V such that x + z = y + z then, x = y.

Proof. Since $z \in V$, then there exists a $-z \in V$ such that z + (-z) = 0. Thus, x + z = y + z implies

$$x + z - z = y + z - z$$

and ergo x = y.

Proposition 1.1.2. The zero vector in any vector space V is unique.

Proof. Assume there exists two zero vectors in V denoted 0_1 and 0_2 . Then $v + 0_1 = v$ and $v + 0_2 = v$ for all $v \in V$. Therefore it is true that

$$0_2 = 0_2 + 0_1 = 0_1 + 0_2 = 0_1$$

and thus these identities are in fact the same.

Proposition 1.1.3. Let V be a vector space and let $v \in V$, then there exists a unique $u \in V$ such that v + u = 0.

Proof. Assume v has two inverses, namely u_1 and u_2 . Then $v + u_1 = 0$ and $v + u_2 = 0$. Therefore,

$$v + u_1 + u_2 = 0 + u_2 = u_2$$

and

$$v + u_1 + u_2 = v + u_2 + u_1 = 0 + u_1 = u_1.$$

Ergo, $u_1 = u_2$ and the inverse of v is unique.

Proposition 1.1.4. Let V be a vector space over a field \mathbb{F} , then:

- 1. 0x = 0 for all $x \in V$;
- 2. a0 = 0 for all $a \in \mathbb{F}$;
- 3. (-a)x = -(ax) = a(-x) for all $x \in V$ and $a \in \mathbb{F}$.

Proof (1): Consider 0x + 0x. Then,

$$0x + 0x = (0+0)x = 0x = 0 + 0x.$$

Since 0x + 0x = 0 + 0x, by cancellation, we have 0x = 0.

Proof (2). Consider a0 + a0.

$$a0 + a0 = a(0+0) = a0 = a0 + 0$$

Thus, by cancellation, a0 = 0.

Proof (3). Consider -(ax). We know that -(ax) is the unique additive inverse of ax, thus it is enough to show that (-a)x and a(-x) are inverses of ax.

$$ax + (-a)x = (a - a)x$$

$$= 0x$$

$$= 0$$

$$ax + a(-x) = a(x - x)$$

$$= a0$$

$$= 0$$

Thus a(-x) and (-a)x are inverses of ax and (-a)x = -(ax) = a(-x).

1.1.2 Subspaces

Definition 1.1.5 (Subspace). A *subspace*, W, of a vector space, V, over a field, \mathbb{F} , is a subset of V that is also a vector space over \mathbb{F} .

Example 1.1.5. For any vector space V, V and $\{0\}$ are subspaces of V. The latter is called the zero subspace.

Theorem 1.1.5. Let V be a vector space over a field \mathbb{F} and let $W \subseteq V$. Then W is a subspace of V if and only if all of the following are satisfied.

- $0 \in W$.
- For all $x, y \in W$, $x + y \in W$.
- For all $a \in \mathbb{F}$ and $x \in W$, $ax \in W$.

 $Proof. \Rightarrow \text{Since } W \text{ is a subspace of } V, 0 \in W \text{ and } W \text{ is closed under } V\text{'s vector addition and scalar multiplication.}$

 \Leftarrow Since V is a vector space W inherits associativity, commutativity, and distributivity from V as well as V's behavior with respect to the identities. Furthermore, $0 \in W$ by assumption. All that is left to show is that W contains additive inverses. Suppose $x \in W$, then by assumption $-x = (-1)x \in W$. Thus W is a subspace of V.

Definition 1.1.6 (Matrix Transpose). Let M be an $m \times n$ matrix, then the transpose of M, denoted M^T , is the $n \times m$ matrix defined by $(M^T)_{i,j} = M_{j,i}$, that is

$$M^{T} = \begin{pmatrix} M_{1,1} & M_{2,1} & \dots & M_{m,1} \\ M_{1,2} & M_{2,2} & \dots & M_{m,2} \\ \vdots & \vdots & \ddots & \vdots \\ M_{1,n} & M_{2,n} & \dots & M_{m,n} \end{pmatrix}.$$

Definition 1.1.7 (Symmetric Matrix). Let M be a matrix, then if $M = M^T$, we say M is symmetric.

Example 1.1.6. The set of symmetric $n \times n$ matrices over a field \mathbb{F} , denoted $W_{n \times n}(\mathbb{F})$, is a subspace of $M_{n \times n}(\mathbb{F})$.

Proof. Consider the zero matrix. Since the zero matrix is an $n \times n$ matrix with all entries equal to zero, the transpose of the zero matrix is also an $n \times n$ matrix with all entries equal to zero. Thus, $0 = 0^T$ and the zero matrix is symmetric.

Let $A, B \in W_{n \times n}(\mathbb{F})$. Then $A = A^T$ and $B = B^T$. By definition of symmetry and matrix transpose we have

$$A_{i,j} = (A^T)_{i,j} = A_{j,i} (1.1)$$

and

$$B_{i,j} = (B^T)_{i,j} = B_{j,i} (1.2)$$

for all $1 \le i, j \le n$.

Consider (A + B). By definition we have

$$(A+B)_{i,j} = A_{i,j} + B_{i,j}$$
.

By Equation 1.1 and Equation 1.2 we have

$$(A+B)_{i,j} = A_{i,j} + B_{i,j} = A_{j,i} + B_{j,i}.$$

The definition of matrix transpose implies that

$$(A+B)_{i,j} = A_{i,j} + B_{i,j} = A_{j,i} + B_{j,i} = (A^T)_{i,j} + (B^T)_{i,j}$$

and thus by definition of matrix addition,

$$(A+B)_{i,j} = A_{i,j} + B_{i,j} = A_{j,i} + B_{j,i} = (A^T)_{i,j} + (B^T)_{i,j} = (A^T+B^T)_{i,j}$$

Ergo, A + B is symmetric and $W(\mathbb{F})$ is closed under matrix addition.

Let $k \in \mathbb{F}$ and consider kA. We know by definition that

$$(kA)_{i,j} = k \cdot A_{i,j}$$
.

We invoke Equation 1.1 again to get that

$$(kA)_{i,j} = k \cdot A_{i,j} = k \cdot A_{j,i}$$
.

Applying the definition of matrix transpose yields.

$$(kA)_{i,j} = k \cdot A_{i,j} = k \cdot A_{j,i} = k \cdot (A^T)_{i,j}.$$

Lastly, by definition of scalar multiplication we have,

$$(kA)_{i,j} = k \cdot A_{i,j} = k \cdot A_{j,i} = k \cdot (A^T)_{i,j} = (kA^T)_{i,j}.$$

Thus kA is symmetric and $W(\mathbb{F})$ is closed under scalar multiplication.

Definition 1.1.8 (Main Diagonal of a Matrix). Let \mathbb{F} be a field and let $M \in M_{n \times n}(\mathbb{F})$, then the main diagonal of M is the set $\{M_{i,i}\}_{i=1}^n$.

Definition 1.1.9 (Diagonal Matrix). Let \mathbb{F} be a field and let $A \in M_{n \times n}(\mathbb{F})$, then A is called a *diagonal matrix* if and only if whenever $i \neq j$, $A_{i,j} = 0$.

Example 1.1.7. Let \mathbb{F} be a field and let $D_n(\mathbb{F})$ be the set of all diagonal matrices in $M_{n\times n}(\mathbb{F})$, then $D_n(\mathbb{F})$ is a subspace on $M_{n\times n}(\mathbb{F})$.

Proof. We know $0 \in D_n(\mathbb{F})$ since for all $i, j, 0_{i,j} = 0$. Let $A, B \in D_n(\mathbb{F})$. Then for all $i \neq j, A_{i,j} = B_{i,j} = 0$. Thus, $(A + B)_{i,j} = A_{i,j} + B_{i,j} = 0 + 0 = 0$ whenever $i \neq j$ and A + B is diagonal. Let $k \in \mathbb{F}$. Then $(kA)_{i,j} = k \cdot A_{i,j} = k \cdot 0 = 0$ and kA is diagonal. Therefore $D_n(\mathbb{F})$ forms a subspace of $M_{n \times n}(\mathbb{F})$.

Definition 1.1.10 (Trace of a Matrix). Let \mathbb{K} be a field and let $M \in M_{n \times n}(\mathbb{K})$, then the trace of M denoted tr M is defined as

$$\operatorname{tr} M = \sum_{i=1}^{n} M_{i,i}$$

or the sum of the elements on the main diagonal.

Example 1.1.8. Let \mathbb{K} be a field and let $T_n(\mathbb{K})$ be the set of matrices in $M_{n \times n}(\mathbb{K})$ with trace equal to zero, then $T_n(\mathbb{K})$ is a subspace of $M_{n \times n}(\mathbb{K})$.

Proof. Obviously, the zero matrix has a trace of zero and thus $0 \in T_n(\mathbb{K})$. Let $A, B \in T_n(\mathbb{K})$ then $\operatorname{tr} A = 0$ and $\operatorname{tr} B = 0$. Consider $\operatorname{tr}(A + B)$.

$$\operatorname{tr}(A+B) = \sum_{i=1}^{n} (A+B)_{i,i} = \sum_{i=1}^{n} (A_{i,i} + B_{i,i}) = \left(\sum_{i=1}^{n} A_{i,i}\right) + \left(\sum_{i=1}^{n} B_{i,i}\right) = \operatorname{tr} A + \operatorname{tr} B = 0$$

Thus, A + B has trace 0 and $A + B \in T_n(\mathbb{K})$. Let $k \in \mathbb{K}$. Consider $\operatorname{tr}(kA)$.

$$\operatorname{tr}(kA) = \sum_{i=1}^{n} (kA)_{i,i} = \sum_{i=1}^{n} k \cdot A_{i,i} = k \sum_{i=1}^{n} A_{i,i} = k \operatorname{tr} A = 0$$

And thus, kA has trace 0 and $kA \in T_n(\mathbb{K})$. Therefore $T_n(\mathbb{K})$ is a subspace of $M_{n \times n}(\mathbb{K})$.

Theorem 1.1.6. Let V be a vector space over a field \mathbb{F} and let W be a countable collection of subspaces of V. Then

$$W_i = \bigcap_{W \in \mathcal{W}} W$$

is a subspace of V.

Proof. Since $0 \in W$ for all $W \in \mathcal{W}$, $0 \in W_i$. Let $x, y \in W_i$, then $x, y \in W$ for all $W \in \mathcal{W}$ and thus $x + y \in W$ for all $W \in \mathcal{W}$. Therefore, $x + y \in W_i$. Let $a \in \mathbb{F}$. Since $x \in W$ for all $W \in \mathcal{W}$, $ax \in W$ for all $W \in \mathcal{W}$. Ergo, $ax \in W_i$ and W_i is a subspace of V.

Proposition 1.1.7. For any matrix A, $[(A^T)^T] = A$.

Proof. Apply the definition of matrix transposition twice.

$$[(A^T)^T]_{i,j} = (A^T)_{j,i} = A_{i,j}$$

Proposition 1.1.8. For any matrix A, $A + A^T$ is symmetric.

Proof. Consider $(A + A^T)_{i,j}$.

$$(A + A^{T})_{i,j} = A_{i,j} + (A^{T})_{i,j} = A_{i,j} + A_{j,i} = A_{j,i} + A_{i,j} = A_{j,i} + (A^{T})_{j,i} = (A + A^{T})_{j,i} = [(A + A^{T})^{T}]_{i,j}$$
And thus, $(A + A^{T})$ is symmetric.

Proposition 1.1.9. Let \mathbb{K} be a field and let $A, B \in M_{n \times n}(\mathbb{K})$ and $a, b \in \mathbb{K}$, then $\operatorname{tr}(aA + bB) = a \operatorname{tr} A + b \operatorname{tr} B$. *Proof.*

$$\operatorname{tr}(aA + bB) = \sum_{i=1}^{n} (aA + bB)_{i,i}$$

$$= \sum_{i=1}^{n} [(aA)_{i,i} + (bB)_{i,i}]$$

$$= \left(\sum_{i=1}^{n} a \cdot A_{i,i}\right) + \left(\sum_{i=1}^{n} b \cdot B_{i,i}\right)$$

$$= a\left(\sum_{i=1}^{n} A_{i,i}\right) + b\left(\sum_{i=1}^{n} B_{i,i}\right)$$

$$= a\operatorname{tr} A + b\operatorname{tr} B$$

Definition 1.1.11 (Sum of Subsets of a Vector Space). Let S, R be nonempty subsets of a vector space V, then the sum of S and R, denoted S+R is defined as $S+R=\{s+r|s\in S,r\in R\}$.

Proposition 1.1.10. Let U, W be subspaces of a vector space V over a field \mathbb{F} . Then U + W is a subspace of V and is the smallest subspace containing both U and W.

Proof. Since U and W are subspaces, $0 \in U$ and $0 \in W$ therefore, $0 = 0 + 0 \in U + W$. Let $x, y \in U + W$ then there exist $u_x, u_y \in U$ and $w_x, w_y \in W$ such that $x = u_x + w_x$ and $y = u_y + w_y$. Thus,

$$x + y = (u_x + w_x) + (u_y + w_y) = (u_x + u_y) + (w_x + w_y).$$

Since U and W are subspaces, $u_x + u_y \in U$ and $w_x + w_y \in W$. Ergo, $x + y = (u_x + u_y) + (w_x + w_y) \in U + W$. Let $a \in \mathbb{F}$. Then,

$$ax = a(u_x + w_x) = au_x + aw_x.$$

Since U and W are subspaces, $au_x \in U$ and $aw_x \in W$. Ergo, $ax = au_x + aw_x \in U + W$ and U + W is a subspace of V.

We know that, set-wise, $U = \{u+0\}_{u \in U}$ and $W = \{0+w\}_{w \in W}$, and thus $U, W \subseteq U+W$. Let X be a subspace of V such that $U, W \subseteq X$. Let $x \in U+W$, then there exists some $u \in U \subseteq X$ and $w \in W \subseteq X$ such that x = u + w. Therefore, $x = u + w \in X$ and $U + W \subseteq X$ for all subspaces X containing U and W. Ergo, U + W is the smallest subspace of V containing U and W.

Definition 1.1.12 (Direct Sum of Vector Spaces). A vector space V is called the *direct sum of* U and W, denoted $V = U \oplus W$ if and only if U and W are subspaces of V such that $U \cap W = \emptyset$ and U + W = V.

Example 1.1.9. Let \mathbb{K} be a field and let $U = \{(a_1, a_2, \dots, a_n) \in \mathbb{K}^n | a_n = 0\}$ and $V = \{(a_1, a_2, \dots, a_n) \in \mathbb{K}^n | a_1 = a_2 = \dots = a_{n-1} = 0\}$. Then $\mathbb{K}^n = U \oplus V$.

Proof. The details are obvious and left as an exercise.

Definition 1.1.13 (Cosets of a Vector Space). Let U be a subspace of a vector space V over a field \mathbb{K} . Then for each $v \in V$ the set $\{v\} + W = \{v + w\}_{w \in W}$ is called the *coset of* W *containing* v, denoted v + W.

Proposition 1.1.11. Let \mathbb{K} be a field and W be a subspace of a vector space V over \mathbb{F} and let $v \in V$. Then v + W is a subspace if and only if $v \in W$.

Proof. \Leftarrow Suppose $v \in W$. Then by closure, $v + W = \{v + w\}_{w \in W} = W$.

 \Rightarrow Suppose v+W is a subspace of V. Then $0 \in v+W$ and therefore, there exists a $w \in W$ such that 0 = v+w. This w can only be -v by uniqueness of inverses. Since $-v \in W$, $v \in W$ since W is a subspace.

Proposition 1.1.12. Let \mathbb{K} be a field and W be a subspace of a vector space V over \mathbb{F} and let $v \in V$. Then $v \in v + W$.

Proof. Since W is a subspace, $0 \in W$ and thus $v = v + 0 \in v + W$.

Proposition 1.1.13. Let \mathbb{K} be a field and W be a subspace of a vector space V over \mathbb{F} and let $u, v \in V$. Then $v + W \cap u + W = \emptyset$ if and only if $v + W \neq u + W$.

Proof. ⇒ Suppose $v + W \cap u + W = \emptyset$. Then since both v + W and u + W are non-empty, $v + W \neq u + W$. \Leftarrow Suppose $v + W \neq u + W$ with $v + W \cap u + W \neq \emptyset$. Then there exists an $x \in v + W \cap u + W$. Ergo, $x \in v + W$ and $x \in u + W$. Thus, there exists $w_1, w_2 \in W$ such that $x = v + w_1$ and $x = u + w_2$ respectively. Therefore, $v + w_1 = u + w_2$ and $v = u + w_2 - w_1$. Ergo,

$$v + W = \{v + w\}_{w \in W} = \{u + (w_2 - w_1 + w)\}_{w \in W} = u + W.$$

Thus, creating a contradiction. Therefore if $v + W \neq u + W$ then $v + W \cap u + W = \emptyset$.

Proposition 1.1.14. Let \mathbb{K} be a field and W be a subspace of a vector space V over \mathbb{F} and let $u, v \in V$. Then v + W = u + W if and only if $v - u \in W$.

Proof. \Rightarrow Assume v+W=u+W. Then $v\in v+W$ and thus $v\in u+W$. Ergo, there exists a $w\in W$ such that v=u+w. Solving for w yields $w=v-u\in W$.

 \Leftarrow Assume $v-u\in W$. Therefore, $u+v-u=v\in u+W$. We know $v\in v+W$ thus, $u+W\cap v+W\neq\emptyset$. This occurs if and only if u+W=v+W.

Definition 1.1.14 (Quotient Space). Let \mathbb{K} be a field and W be a subspace of a vector space V over \mathbb{F} . The the quotient space of V modulo W, denoted V/W is the set of all cosets of W,

$$V/W := \{v + W\}_{v \in V}.$$

Furthermore V/W is a vector space under the following operations.

$$(u + W) + (v + W) = (u + v) + W$$

 $a(u + W) = (au) + W$

Proof. A bunch of tedious symbol pushing that I refuse to do.

1.1.3 Linear Combinations

Definition 1.1.15 (Linear Combination). Let V be a vector space over a field \mathbb{F} and let S be a nonempty subset of V. An $x \in V$ is said to be a *linear combination of elements of* S if and only if there exists a $\{s_j\}_{j=1}^n \subseteq S$ and scalars $\{a_j\}_{j=1}^n \subseteq \mathbb{F}$ where $n < \infty$ such that

$$x = \sum_{j=1}^{n} a_j y_j.$$

When this happens, we say x is a linear combination of y_1, y_2, \ldots, y_n .

Definition 1.1.16 (Spanning Set). Let V be a vector space over a field \mathbb{F} and let S be a nonempty subset of V. Then, the *span of* S, denoted span S, is the set

$$\operatorname{span} S = \{ \sum_{i=1}^{n} a_{i} s_{i} | \{a_{i}\}_{j=1}^{n} \subseteq \mathbb{F}, \{s_{i}\}_{j=1}^{n} \subseteq S, n < \infty \}$$

or the set of linear combinations of elements of S. We define span $\emptyset = \{0\}$.

Theorem 1.1.15. Let V be a vector space over a field \mathbb{F} and let S be a nonempty subset of V. Then span S is a subspace of V and is the smallest subspace of V containing S.

Proof. Let $\{s_j\}_{j=1}^n \subseteq S$ where $n < \infty$. Then $0 = \sum_{j=1}^n 0s_j \in \operatorname{span} S$. Let $x, y \in \operatorname{span} S$. Then there exist $\{s_j\}_{j=1}^n, \{r_j\}_{j=1}^m \subseteq S$ and $\{a_j\}_{j=1}^n, \{b_j\}_{j=1}^m \subseteq \mathbb{F}$ with $m, n < \infty$ such that $x = \sum_{j=1}^n a_j s_j$ and $y = \sum_{j=1}^m b_j r_j$. Define $\{t_j\}_{j=1}^{n+m}$ and $\{c_j\}_{j=1}^{n+m}$ by

$$t_j = \begin{cases} s_j & j \le n \\ r_j & j > n \end{cases} \qquad c_j = \begin{cases} a_j & j \le n \\ b_j & j > n \end{cases}.$$

We can see that $\{t_j\}$ is a finite subset of S and $\{c_j\}$ is a finite subset of \mathbb{F} , thus any element made out of scalar multiples of t vectors is in span S. Consider x + y.

$$x + y = \sum_{j=1}^{n} a_j s_j + \sum_{j=1}^{m} b_j r_j = \sum_{j=1}^{n} c_j t_j + \sum_{j=n+1}^{n+m} b_{j-n} r_{j-n} = \sum_{j=1}^{n} c_j t_j + \sum_{j=n+1}^{n+m} c_j t_j$$

Therefore, x+y is a linear combination of elements of S and thus $x+y \in \text{span } S$. Consider kx for any $k \in \mathbb{F}$.

$$kx = k \sum_{j=1}^{n} a_j s_j = \sum_{j=1}^{n} (ka_j) s_j$$

Ergo, $kx \in \operatorname{span} S$ and $\operatorname{span} S$ is a subspace of V.

Let W be a subspace of V such that $S \subseteq W$. Then for all $s \in S$ and $a \in \mathbb{F}$, $as \in W$ since W is a subspace. Ergo, for any $\{s_j\}_{j=1}^n \subseteq S$ and $\{a_j\}_{j=1}^n \subseteq \mathbb{F}$ with $n < \infty$

$$\sum_{j=1}^{n} a_j s_j \in W$$

since W is a subspace and any finite sum of vectors in W is in W. Ergo span $S \subseteq W$ and is the smallest subspace of V containing S.

Definition 1.1.17 (Span). A subset S of a vector space V spans V if and only if span S = V.

Example 1.1.10. Let \mathbb{F} be a field and $n \in \mathbb{N}$. Define, $e_j := (a_1, a_2, \dots, a_n) \in \mathbb{F}^n$ where $a_j = 1$ and $a_i = 0$ for all $i \neq j$. Then $\{e_1, e_2, \dots, e_n\}$ spans \mathbb{F}^n .

Proof. Let $(c_1, c_2, \ldots, c_n) \in \mathbb{F}^n$. Then,

$$\sum_{j=1}^{n} c_j e_j = \sum_{j=1}^{n} (0, \dots, c_j, \dots, 0) = (c_1, c_2, \dots, c_n) \in \operatorname{span}\{e_1, e_2, \dots, e_n\}.$$

Example 1.1.11. Let \mathbb{F} be a field and $n, m \in \mathbb{N}$. Define, $e_{i,j} \in M_{m \times n}(\mathbb{F}^n)$ where $(e_{i,j})_{i,j} = 1$ and $(e_{i,j})_{k,l} = 0$ for all $k \neq i$ and $j \neq l$. Then $\{e_{i,j}\}_{i,j=1}^{m,n}$ spans $M_{m \times n}(\mathbb{F}^n)$.

Proof. Let $A \in M_{m \times n}(\mathbb{F}^n)$. Then,

$$\left(\sum_{i=1}^{m} \sum_{j=1}^{n} A_{i,j} e_{i,j}\right)_{k,l} = \sum_{i=1}^{m} \sum_{j=1}^{n} A_{i,j} (e_{i,j})_{k,l} = A_{k,l}$$

since $(e_{i,j})_{k,l} = 1$ when i = k and j = l and is zero otherwise. Thus,

$$A = \sum_{i=1}^{m} \sum_{j=1}^{n} A_{i,j} e_{i,j}.$$

Proposition 1.1.16. Let W be a nonempty subset of a vector space V over a field \mathbb{F} . Then W is a subspace of V if and only if $W = \operatorname{span} W$.

Proof. \Rightarrow Suppose W is a subspace. We know $W \subseteq \operatorname{span} W$, by definition. Furthermore, for all $w \in W$ and $a \in \mathbb{F}$, $aw \in W$ since W is a subspace. Thus, for any finite $\{w_j\}_{j=1}^n \subseteq W$ and $\{a_j\}_{j=1}^n \subseteq \mathbb{F}$, $\sum a_j w_j \in W$ by properties of vector spaces. Ergo, $\operatorname{span} W \subseteq W$ and $W = \operatorname{span} W$.

 \Leftarrow Suppose $W = \operatorname{span} W$. Since $\operatorname{span} W$ is a subspace and $W = \operatorname{span} W$, W is trivially a subspace. \square

Proposition 1.1.17. Let S, R be nonempty subsets of V such that $S \subseteq R$. Then span $S \subseteq \operatorname{span} R$ and if $\operatorname{span} S = V$, then $\operatorname{span} R = V$.

Proof. I provide a sketch and leave the details to the reader.

All vectors in S are also in R ergo all sums of scalar multiples of vectors in S (read: span S) are in span R. Furthermore, we know span R is a subspace of V, and thus span $R \subseteq V$. If $V = \operatorname{span} S \subseteq \operatorname{span} R$, then $V \subseteq \operatorname{span} R$ and thus span R = V.

1.1.4 Linear Independence

Definition 1.1.18 (Linear Independence). A subset S of a vector space V over a field \mathbb{F} is linearly independent if and only if for any $\{x_j\}_{j=1}^n \subseteq V$ where $n < \infty$ the statement

$$\sum_{j=1}^{n} a_j x_j = 0$$

implies that $\{a_j\} = \{0\}$, where $\{a_j\} \subseteq \mathbb{F}$. Furthermore, if S is not linearly independent, we say that S is linearly dependent.

Example 1.1.12. Let \mathbb{F} be a field and $n \in \mathbb{N}$. Define, $e_j := (a_1, a_2, \dots, a_n) \in \mathbb{F}^n$ where $a_j = 1$ and $a_i = 0$ for all $i \neq j$. Then $\{e_1, e_2, \dots, e_n\}$ is linearly independent.

Proof. Let $\{c_j\}_{j=1}^n \subseteq \mathbb{F}$ such that $\sum c_j e_j = 0$. Consider $c_j e_j$. On the jth entry of this vector, we will have c_j and all other entries are zero. Therefore,

$$\sum c_j e_j = (c_1, c_2, \dots, c_n) = (0, 0, \dots, 0).$$

By our definition of vector equality in \mathbb{F}^n we have $c_j = 0$ for all $1 \leq j \leq n$. Thus, $\{e_j\}_{j=1}^n$ is linearly independent.

Example 1.1.13. Let \mathbb{F} be a field and $n, m \in \mathbb{N}$. Define, $e_{i,j} \in M_{m \times n}(\mathbb{F}^n)$ where $(e_{i,j})_{i,j} = 1$ and $(e_{i,j})_{k,l} = 0$ for all $k \neq i$ and $j \neq l$. Then $\{e_{i,j}\}_{i,j=1}^{m,n}$ is linearly independent.

Proof. Let $\{a_{i,j}\}_{i,j=1}^{m,n} \subseteq \mathbb{F}$ such that $\sum \sum a_{i,j}e_{i,j} = 0$. Then, for all $1 \leq k \leq m$ and $1 \leq l \leq n$

$$0 = \left(\sum \sum a_{i,j} e_{i,j}\right)_{k,l} = \sum \sum a_{i,j} (e_{i,j})_{k,l} = a_{k,l}.$$

Thus, $\{a_{i,j}\}=\{0\}$ and $\{e_{i,j}\}_{i,j=1}^{m,n}$ is linearly independent.

Theorem 1.1.18. A subset S of a vector space V over a field \mathbb{F} is linearly dependent if and only if $x_1 = 0$ or there exists a k < n such that $x_{k+1} \in \operatorname{span}\{x_1, x_2, \dots, x_k\}$.

Proof. \Rightarrow Assume S is linearly dependent. Therefore, there exists a $\{a_j\}_{j=1}^n \subseteq \mathbb{F}$ with $\{a_j\}_{j=1}^n \neq \{0\}$ such that $\sum a_j x_j = 0$. Define $k = \max\{j | a_j \neq 0\}$. If $1 < k \le n$, then

$$\sum_{j=1}^{n} a_j x_j = \sum_{j=1}^{k} a_j x_j = 0$$

and

$$x_k = \sum_{j=1}^n (-a_j a_k^{-1}) \in \text{span}\{x_1, x_2, \dots, x_{k-1}\}.$$

If k = 1, then

$$\sum_{j=1}^{n} a_j x_j = a_1 x_1 = 0$$

with $a_1 \neq 0$. Ergo, $x_1 = 0$.

 \Leftarrow Assume $x_1 = 0$. Then $ax_1 = 0$ for all $a \in \mathbb{F}$ and S is linearly dependent. Assume there exists a k < n such that $x_{k+1} \in \text{span}\{x_1, x_2, \dots, x_k\}$. Then there exists $\{a_j\} \subseteq \mathbb{F}$ such that $x_{k+1} = \sum_{j=1}^k a_j x_j$. We know $\sum_{j=1}^k a_j x_j - x_{k+1}$ is a linear combination of vectors in \mathbb{F} and

$$\sum_{j=1}^{k} a_j x_j - x_{k+1} = 0$$

thus, S is linearly dependent.

1.1.5 Bases and Dimension

Definition 1.1.19 (Basis of a Vector Space). A basis B for a vector space V is a a linearly independent subset of V that spans V.

Theorem 1.1.19. Let S be a linearly independent subset of a vector space V over a field \mathbb{F} and $x \in V \setminus S$. Then, $S \cup \{x\}$ is linearly dependent if and only if $x \in \operatorname{span} S$.

Chapter 2

Definitions

2.1 Vector Spaces

2.1.1 Introduction to Vector Spaces

Definition 2.1.1 (Vector Space). A vector space V over a field \mathbb{F} is a set with two binary operations, $+: V \times V \to V$ and $\cdot: V \times \mathbb{F} \to V$ such that all of the following hold.

- 1. For all $x, y \in V$, x + y = y + x. (Additive Commutativity)
- 2. For all $x, y, z \in V$, x + (y + z) = (x + y) + z. (Additive Associativity)
- 3. There exists an element, denoted 0, in V such that for all $x \in V$, x + 0 = x.
- 4. For each $x \in V$ there exists a $y \in V$, denoted -x, such that x + y = 0.
- 5. For all $x \in V$, 1x = x.
- 6. For all $a, b \in \mathbb{F}$ and $x \in V$, a(bx) = (ab)x.
- 7. For all $a \in \mathbb{F}$ and $x, y \in V$, a(x+y) = ax + ay.
- 8. For all $a, b \in \mathbb{F}$ and $x \in V$, (a + b)x = ax + bx.

Furthermore, x + y is called the *sum of* x *and* y while ax is called the *product of* x *and* a. Moreover, each $x \in V$ is called a *vector* and each $a \in \mathbb{F}$ is called a *scalar*.

Definition 2.1.2 (*n*-tuple). An object of the form (a_1, a_2, \ldots, a_n) where $a_j \in \mathbb{F}$ for all $1 \leq j \leq n$, is called an *n*-tuple.

Definition 2.1.3. Let \mathbb{F} be a field and $m, n \in \mathbb{N}$, then an $m \times n$ matrix with entries from \mathbb{F} is a rectangular array of the form

$$A = \begin{pmatrix} a_{1,1} & a_{1,2} & \dots & a_{1,n} \\ a_{2,1} & a_{2,2} & \dots & a_{2,n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m,1} & a_{m,2} & \dots & a_{m,n} \end{pmatrix}$$

where $a_{i,j} \in \mathbb{F}$ for all $1 \leq i \leq m$ and $1 \leq j \leq n$. The entries $(a_{i,1}, a_{i,2}, \ldots, a_{i,n})$ is called the *ith row* of the matrix and is a row vector in \mathbb{F}^n . The entries $(a_{1,j}, a_{2,j}, \ldots, a_{m,j})$ is called the *jth column* of the matrix and is a column vector in \mathbb{F}^n . We denote the entry on the *ith* row and *jth* column as $A_{i,j}$. Furthermore, two $m \times n$ matrices, A and B, are equal if and only if $A_{i,j} = B_{i,j}$ for all $1 \leq i \leq m$ and $1 \leq j \leq n$; we denote this by A = B. Moreover, if n = m we say that A is a square matrix. Lastly, we denote the set of $m \times n$ matrices over \mathbb{F} as $M_{m \times n}(\mathbb{F})$.

Definition 2.1.4 (Polynomial Ring). Let \mathbb{F} be a field. Then the ring of polynomials in an indeterminate x over \mathbb{F} , denoted $\mathbb{F}[x]$ is defined as

$$\mathbb{F}[x] := \{ \sum_{i=0}^{n} a_i x^i | n \in \mathbb{N}, (a_0, a_1, \dots, a_n) \in \mathbb{F}^n, a_n \neq 0 \}.$$

Additionally, we define $x^0 = 1$. Moreover, for each $p = \sum_{i=0}^n p_i x^i \in \mathbb{F}[x]$, the degree of p, denoted $\deg p$, is n. Furthermore, if p = 0, that is $p_n = p_{n-1} = \ldots = p_0 = 0$, then p is called the zero polynomial and $\deg p = -1$ or $\deg p = -\infty$ depending on convention. If $\deg p = 0$, then we say p is a constant polynomial.

Lastly, $\mathbb{F}[x]$ forms a ring under the following operations where $p,q\in\mathbb{F}[x]$ and without loss of generality assume, $\deg p\geq \deg q$.

$$p + q = \sum_{i=0}^{\deg q} (p_i + q_i) x^i + \sum_{i=\deg q+1}^{\deg p} p_i x^i$$
$$pq = \sum_{k=0}^{\deg p \cdot \deg q} \left(\sum_{i+j=k} p_i q_j \right) x^k$$

2.1.2 Subspaces

Definition 2.1.5 (Subspace). A *subspace*, W, of a vector space, V, over a field, \mathbb{F} , is a subset of V that is also a vector space over \mathbb{F} .

Definition 2.1.6 (Matrix Transpose). Let M be an $m \times n$ matrix, then the transpose of M, denoted M^T , is the $n \times m$ matrix defined by $(M^T)_{i,j} = M_{j,i}$, that is

$$M^{T} = \begin{pmatrix} M_{1,1} & M_{2,1} & \dots & M_{m,1} \\ M_{1,2} & M_{2,2} & \dots & M_{m,2} \\ \vdots & \vdots & \ddots & \vdots \\ M_{1,n} & M_{2,n} & \dots & M_{m,n} \end{pmatrix}.$$

Definition 2.1.7 (Symmetric Matrix). Let M be a matrix, then if $M = M^T$, we say M is symmetric.

Definition 2.1.8 (Main Diagonal of a Matrix). Let \mathbb{F} be a field and let $M \in M_{n \times n}(\mathbb{F})$, then the main diagonal of M is the set $\{M_{i,i}\}_{i=1}^n$.

Definition 2.1.9 (Diagonal Matrix). Let \mathbb{F} be a field and let $A \in M_{n \times n}(\mathbb{F})$, then A is called a *diagonal matrix* if and only if whenever $i \neq j$, $A_{i,j} = 0$.

Definition 2.1.10 (Trace of a Matrix). Let \mathbb{K} be a field and let $M \in M_{n \times n}(\mathbb{K})$, then the trace of M denoted tr M is defined as

$$\operatorname{tr} M = \sum_{i=1}^{n} M_{i,i}$$

or the sum of the elements on the main diagonal.

Definition 2.1.11 (Sum of Subsets of a Vector Space). Let S, R be nonempty subsets of a vector space V, then the *sum of* S *and* R, denoted S+R is defined as $S+R=\{s+r|s\in S,r\in R\}$.

Definition 2.1.12 (Direct Sum of Vector Spaces). A vector space V is called the *direct sum of* U and W, denoted $V = U \oplus W$ if and only if U and W are subspaces of V such that $U \cap W = \emptyset$ and U + W = V.

Definition 2.1.13 (Cosets of a Vector Space). Let U be a subspace of a vector space V over a field \mathbb{K} . Then for each $v \in V$ the set $\{v\} + W = \{v + w\}_{w \in W}$ is called the *coset of* W *containing* v, denoted v + W.

Definition 2.1.14 (Quotient Space). Let \mathbb{K} be a field and W be a subspace of a vector space V over \mathbb{F} . The the quotient space of V modulo W, denoted V/W is the set of all cosets of W,

$$V/W := \{v + W\}_{v \in V}.$$

Furthermore V/W is a vector space under the following operations.

$$(u + W) + (v + W) = (u + v) + W$$

 $a(u + W) = (au) + W$

2.1.3 Linear Combinations

Definition 2.1.15 (Linear Combination). Let V be a vector space over a field \mathbb{F} and let S be a nonempty subset of V. An $x \in V$ is said to be a *linear combination of elements of* S if and only if there exists a $\{s_j\}_{j=1}^n \subseteq S$ and scalars $\{a_j\}_{j=1}^n \subseteq \mathbb{F}$ where $n < \infty$ such that

$$x = \sum_{j=1}^{n} a_j y_j.$$

When this happens, we say x is a linear combination of y_1, y_2, \ldots, y_n .

Definition 2.1.16 (Spanning Set). Let V be a vector space over a field \mathbb{F} and let S be a nonempty subset of V. Then, the *span of* S, denoted span S, is the set

$$\operatorname{span} S = \{ \sum_{j=1}^{n} a_{j} s_{j} | \{a_{j}\}_{j=1}^{n} \subseteq \mathbb{F}, \{s_{j}\}_{j=1}^{n} \subseteq S, n < \infty \}$$

or the set of linear combinations of elements of S. We define span $\emptyset = \{0\}$.

Definition 2.1.17 (Span). A subset S of a vector space V spans V if and only if span S = V.

2.1.4 Linear Independence

Definition 2.1.18 (Linear Independence). A subset S of a vector space V over a field $\mathbb F$ is *linearly independent* if and only if for any $\{x_j\}_{j=1}^n \subseteq V$ where $n < \infty$ the statement

$$\sum_{j=1}^{n} a_j x_j = 0$$

implies that $\{a_j\} = \{0\}$, where $\{a_j\} \subseteq \mathbb{F}$. Furthermore, if S is not linearly independent, we say that S is linearly dependent.

Definition 2.1.19 (Basis of a Vector Space). A basis B for a vector space V is a a linearly independent subset of V that spans V.

Chapter 3

Theorems

3.1 Vector Spaces

3.1.1 Introduction to Vector Spaces

Proposition 3.1.1. If u, v, w are elements of a vector space V such that x + z = y + z then, x = y.

Proposition 3.1.2. The zero vector in any vector space V is unique.

Proposition 3.1.3. Let V be a vector space and let $v \in V$, then there exists a unique $u \in V$ such that v + u = 0.

Proposition 3.1.4. Let V be a vector space over a field \mathbb{F} , then:

- 1. 0x = 0 for all $x \in V$;
- 2. a0 = 0 for all $a \in \mathbb{F}$;
- 3. (-a)x = -(ax) = a(-x) for all $x \in V$ and $a \in \mathbb{F}$.

3.1.2 Subspaces

Theorem 3.1.5. Let V be a vector space over a field \mathbb{F} and let $W \subseteq V$. Then W is a subspace of V if and only if all of the following are satisfied.

- $0 \in W$.
- For all $x, y \in W$, $x + y \in W$.
- For all $a \in \mathbb{F}$ and $x \in W$, $ax \in W$.

Theorem 3.1.6. Let V be a vector space over a field \mathbb{F} and let W be a countable collection of subspaces of V. Then

$$W_i = \bigcap_{W \in \mathcal{W}} W$$

is a subspace of V.

Proposition 3.1.7. For any matrix A, $[(A^T)^T] = A$.

Proposition 3.1.8. For any matrix A, $A + A^T$ is symmetric.

Proposition 3.1.9. Let \mathbb{K} be a field and let $A, B \in M_{n \times n}(\mathbb{K})$ and $a, b \in \mathbb{K}$, then $\operatorname{tr}(aA + bB) = a \operatorname{tr} A + b \operatorname{tr} B$.

Proposition 3.1.10. Let U, W be subspaces of a vector space V over a field \mathbb{F} . Then U + W is a subspace of V and is the smallest subspace containing both U and W.

Proposition 3.1.11. Let \mathbb{K} be a field and W be a subspace of a vector space V over \mathbb{F} and let $v \in V$. Then v + W is a subspace if and only if $v \in W$.

Proposition 3.1.12. Let \mathbb{K} be a field and W be a subspace of a vector space V over \mathbb{F} and let $v \in V$. Then $v \in v + W$.

Proposition 3.1.13. Let \mathbb{K} be a field and W be a subspace of a vector space V over \mathbb{F} and let $u, v \in V$. Then $v + W \cap u + W = \emptyset$ if and only if $v + W \neq u + W$.

Proposition 3.1.14. Let \mathbb{K} be a field and W be a subspace of a vector space V over \mathbb{F} and let $u, v \in V$. Then v + W = u + W if and only if $v - u \in W$.

3.1.3 Linear Combinations

Theorem 3.1.15. Let V be a vector space over a field \mathbb{F} and let S be a nonempty subset of V. Then span S is a subspace of V and is the smallest subspace of V containing S.

Proposition 3.1.16. Let W be a nonempty subset of a vector space V over a field \mathbb{F} . Then W is a subspace of V if and only if $W = \operatorname{span} W$.

Proposition 3.1.17. Let S, R be nonempty subsets of V such that $S \subseteq R$. Then $\operatorname{span} S \subseteq \operatorname{span} R$ and if $\operatorname{span} S = V$, then $\operatorname{span} R = V$.

Theorem 3.1.18. A subset S of a vector space V over a field \mathbb{F} is linearly dependent if and only if $x_1 = 0$ or there exists a k < n such that $x_{k+1} \in \operatorname{span}\{x_1, x_2, \dots, x_k\}$.