

Linear Algebra – Lecture Notes

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Contents

| | | | |
|---|----------|---|-----------|
| 1 Set theory, logic and linear equations | 5 | 1.16 Remark about constructivism | 13 |
| 1.1 Axiomatic definition of a set | 5 | 1.16.1 a^b is irrational with $a, b \in \mathbb{R}$ | 13 |
| 1.2 Notation for set theory | 5 | 1.17 Agreement | 13 |
| 1.3 Examples for custom sets | 7 | 1.18 Quantifiers | 13 |
| 1.4 Russell's paradoxon | 7 | 1.19 Proof using quantifiers | 15 |
| 1.5 Berrys paradoxon | 7 | 1.20 Negation with quantifiers | 15 |
| 1.6 Axiomatic system of Zermelo-Frauenkel | 7 | 1.21 Relation between set theory and boolean algebra | 15 |
| 1.7 Basics of logic | 7 | 2 Power sets | 17 |
| 1.8 Gödel's incompleteness theorem | 9 | 3 Relations of sets | 17 |
| 1.9 A correction | 9 | 4 Solutions to linear equation systems | 25 |
| 1.10 Formal logic | 9 | 4.1 Substitution | 27 |
| 1.11 Definition | 9 | 4.2 Gauss-Jordan elimination algorithm | 33 |
| 1.12 Logical laws by DeMorgan | 9 | 5 Vector spaces | 35 |
| 1.13 Proofs | 9 | 5.1 Properties | 35 |
| 1.14 Statement | 9 | 5.1.1 Addition | 35 |
| 1.14.1 Contraposition law | 11 | 5.1.2 Multiplication | 37 |
| 1.15 Proof by contradiction | 11 | 5.2 Applications | 37 |
| 1.15.1 $\sqrt{2}$ is irrational | 11 | | |

| | | |
|----------|--|------------|
| 5.2.1 | Diagonals of a parallelogram | 37 |
| 5.2.2 | Line crossing two points | 37 |
| 5.2.3 | A layer can be defined by three points | 37 |
| 5.3 | Algebraic structures | 37 |
| 5.3.1 | Examples | 39 |
| 5.4 | Compositions | 39 |
| 6 | Vector spaces | 67 |
| 6.1 | Subspaces, linear independence and bases | 71 |
| 6.2 | Construction of subspaces | 73 |
| 6.3 | Revision | 77 |
| 6.4 | Revision | 93 |
| 6.5 | Summary for finite vector spaces | 99 |
| 6.6 | Revision | 99 |
| 6.7 | Representation of vector spaces | 99 |
| 7 | Construction of vector spaces | 103 |
| 7.1 | Conclusion | 125 |
| 8 | Linear mappings | 125 |
| 8.1 | Linear mappings and subspaces | 133 |

This lecture took place on 5th of Oct 2015 (Prof. Franz Lehner).

Weekly schedule:

| | | |
|---------------|-------------|---|
| Mon | 08:15–09:45 | KF 06.01 |
| Tue | 08:15–09:45 | TU P2 |
| Tue | 10:15 | BE 01, Konversatorium |
| Wed | 13:00–15:00 | UE + Onlinekreuzesystem, Deadline 11:00 |
| Mon, Tue, Thu | * | Tutorien |

Exams:

1. VO-Prüfung (schriftlich, 3 Termine pro Semester, ohne Unterlagen)
2. 2 UE-Prüfungen (25.11, 27.01, 1 DIN A4 Blatt)

What is linear algebra?

- Arithmetics
- Geometry
- Analysis / infinitesimal computation

100 years ago, the following branch of mathematics was introduced:

- Algebra: abstract computational operations (fields, groups, rings, etc)
 - Linear algebra (branch of algebra, related to vector computations)

Mathematics is the search for statements of the structure: *If A, then B.*

1 Set theory, logic and linear equations

1.1 Axiomatic definition of a set

Georg Kantor (1869)

Unter einer Menge verstehen wir eine Zusammenfassung von *bestimmten wohlunterschiedenen* Objekten unserer Anschauung oder unseres Denkens (welche die Objekte der Menge M genannt werden) zu einem Ganzen.

We define a set as a combination of defined well-distinguishable objects of our perception and our minds (which are denoted set M) to a whole unit.

Hence for every object x one of these statements hold:

- x is part of M : $x \in M$
- x is not part of M : $x \notin M$

1.2 Notation for set theory

Approaches for notations:

- Enumeration
 - $\{1, 2, 3\}$, $\{a, b, \text{teddy bear, lecture hall HS 06.01}\}$
 - Integers (in this lecture: without zero): $\mathbb{N} = \{0, 1, 2, \dots\}$
 - $\{1, 2, 3, \dots\}$: integers, end undetermined
 - $\{1, 2, \dots, n\}$: integers from 1 to n
 - $\{x, y, \dots, z\}$: general finite set
- Description
 - $\{1, 4, 9, 16, \dots\}$
 - $\{n | n \text{ is square of an integer}\}$
 - $\{n | \text{there exists } k \in \mathbb{N} \text{ such that } n = k^2\} = \{k^2 | k \in \mathbb{N}\}$
- Defined set with shortcuts
 - \mathbb{N}

- $\mathbb{Z} = \{0, \pm 1, \pm 2, \dots\}$
- $\mathbb{Q} = \left\{ \frac{p}{q} \mid p \in \mathbb{Z}, q \in \mathbb{N} \right\}$
- \mathbb{R} = complex definition, see analysis
- $\mathbb{C} = \{x + iy \mid x, y \in \mathbb{R}\}$
- $\{\} = \emptyset$ as the empty set
- M. Bourbaki, “Elements of mathematics”

1.3 Examples for custom sets

“The set of all competent politicians” Not well-defined, opinion-based

“The set of all visible fix stars” Depends on definition of visibility, are tools allowed?, opinion-based

1.4 Russell’s paradoxon

Russell 1901, Zermelo 1902

$M =$ “the set of all sets” = “the set of all sets that does not contain itself”

1.5 Berrys paradoxon

M_{12} = set of all integers describable with at most 11 words

n is the smallest number not describable with at most 11 words

So n is not contained in M_{12} . But n itself is now described with 11 words. So it’s contained? Paradoxon.

1.6 Axiomatic system of Zermelo-Frauenkel

1. For all sets A, B it holds that $A = B$ iff $x \in A$ then also $x \in B$.
2. An empty set exists. Hence for all x it holds that $x \notin \emptyset$.
3. If A and B are sets, then also $\{A, B\}$.

4. If A and B are sets, then also the union of $A \cup B$ is a set.

5. An infinite set exists.

6. If A is a set, then also the power set $\mathcal{P}(A) = \{B \mid B \subseteq A\}$

1.7 Basics of logic

Aristoteles and Organon

Organon called the system “analytics”.

A *statement* is a linguistic unit which is *true* or *false*.

Examples:

- Sokrates is a human.
- 7 is a prime number.
- 5 is an even number.
- There exists only one universe.

The last example has an unknown truth value. Constructivists: “Unknown means false”. Pragmatics: “Unknown means unknown”.

Other examples for unknown truth values:

- Today is monday.
- A. Gabalier has a beautiful voice.

Epimenides

All crets are liars.

Russell:

This statement is wrong.

1.8 Gödel's incompleteness theorem

Kurt Gödel (1930)

In every formal system statements exist that are true, but not provable.

Example: "This statement is not provable."

1.9 A correction

Due to these contradictions:

A *statement* is a linguistic unit for which it makes sense to ask: is it *true* or *false*?

1.10 Formal logic

Negation $\neg A$ means the truth value of A is inverted

Conjunction $A \wedge B$ is true, if A and B is true

Attention!

- Eating and drinking forbidden (actually: "no eating or drinking")
- Solutions for $x^2 = 1$: $x_1 = 1$ and $x_2 = -1$ ("actually: $x_1 = 1$ or $x_2 = -1$ ")

Disjunction $A \vee B$ is true, if A or B is true (latin "vel")

Exclusive disjunction $A \dot{\vee} B$ is true if A or B but not both are true (latin "out")

Equivalence $A \leftrightarrow B$ is true if both share the same truth value ($\neg(A \dot{\vee} B)$)

Implication / subjuction $A \implies B$ is true if A is false or A is true and B is false. A implies B . Deutsch: "A ist hinreichend für B. B ist notwendig für A."

1.11 Definition

Two logical statements are equivalent if for every variable assignment, the same truth value is evaluated ($P(A_1, \dots, A_n) \leftrightarrow Q(A_1, \dots, A_n)$).

1.12 Logical laws by DeMorgan

$$\neg(A \wedge B) \Leftrightarrow \neg A \vee \neg B$$

This lecture took place on 6th of Oct 2015 (Prof. Franz Lehner).

$$|\mathbb{N}| = \aleph_0$$

1.13 Proofs

A sentence is a statement of kind:

$$A \implies B$$

A is our requirement. B is our conclusion. A proof is showing that B holds under assumption of A .

1.14 Statement

Let $n \in \mathbb{N}$ be odd, than n^2 is odd.

Proof:

A . n is even and $n \in \mathbb{N}$, hence there exists some $k \in \mathbb{N}_0$ such that $n = 2k + 1$

B . n^2 is odd, hence it holds that $l \in \mathbb{N}_0$ such that $n^2 = 2l + 1$

We know, $n = 2k + 1$

$$\Rightarrow n^2 = (2k + 1)^2 = 4k^2 + 4k + 1 = 2 \cdot (2k^2 + 2k) + 1$$

with $l = 2k^2 + 2k$, statement B holds. Direct proof.

1.14.1 Contraposition law

$$A \implies B \Leftrightarrow \neg B \implies \neg A$$

A so-called “indirect proof”.

If n^2 is even, then n is even.

A . n^2 is even

B . n is even

$\neg B$. n is odd

$\neg A$. n is odd

We already have shown,

$$\neg B \implies \neg A$$

hence also $A \implies B$ is true.

1.15 Proof by contradiction

$$A \vee \neg A$$

Tertium nondatur

hence if $\neg A$ is false, then A is true.

1.15.1 $\sqrt{2}$ is irrational

$$\sqrt{2} \notin \mathbb{Q}$$

Proof:

A . Let $x \in \mathbb{R}$ such that $x^2 = 2$ and $x > 0$ and let $\sqrt{2}$ be that number

B . $\sqrt{2} \notin \mathbb{Q}$

Assume $\neg B$ hence $\sqrt{2} \in \mathbb{Q}$. We find a contradiction.

$\sqrt{2} \in \mathbb{Q}$ then there exists some $p \in \mathbb{Z}, q \in \mathbb{N}$ such that $\sqrt{2} = \frac{p}{q}$.

Wlog (without loss of generality), we assume that the fraction is irreducible. Hence $\gcd(p, q) = 1$.

Therefore $\sqrt{2}$ has the following property.

$$\begin{aligned} \sqrt{2} &= \frac{p}{q} \\ (\sqrt{2})^2 &= 2 \\ \frac{p^2}{q^2} &= 2 \\ \Rightarrow p^2 &= 2q^2 \\ \Rightarrow p^2 &\text{ is even} \\ \Rightarrow p &\text{ is even} \end{aligned}$$

hence there exists some $k \in \mathbb{N}$ such that $p = 2k$

$$\begin{aligned} (2k)^2 &= 2q^2 \\ 4k^2 &= 2q^2 \\ 2k^2 &= q^2 \\ \Rightarrow q^2 &\text{ is even} \\ \Rightarrow q &\text{ is even} \end{aligned}$$

hence there is some $l \in \mathbb{N}$ such that $q = 2l$.

$$\sqrt{2} = \frac{2k}{2l}$$

is not reduced. This is contradictory to our original statement.

$$\begin{aligned} \gcd(p, q) &= \gcd(2k, 2l) \\ &\geq 2 \neq 1 \end{aligned}$$

$\Rightarrow \neg B$ is wrong, so B is true.

1.16 Remark about constructivism

A few mathematicians deny “tertium non datur”. For those $A \vee \neg A$ means that there is no proof for either statement.

1.16.1 a^b is irrational with $a, b \in \mathbb{R}$

Proof: We know that $\sqrt{2} \notin \mathbb{Q}$.

$$\left(\sqrt{2}^{\sqrt{2}}\right)^{\sqrt{2}} = \sqrt{2}^{\sqrt{2} \cdot \sqrt{2}} = \sqrt{2}^2 = 2 \in \mathbb{Q}$$

case 1: $\sqrt{2}^{\sqrt{2}}$ is irrational \Rightarrow choose $a = \sqrt{2}^{\sqrt{2}} \notin \mathbb{Q}, b = \sqrt{2} \notin \mathbb{Q}, a^b \in \mathbb{Q}$

case 2: $\sqrt{2}^{\sqrt{2}} \in \mathbb{Q}$ choose $a = \sqrt{2} \notin \mathbb{Q}$ and $b = \sqrt{2} \notin \mathbb{Q}$ and $a^b \in \mathbb{Q}$.

With other means means that $\sqrt{2}^{\sqrt{2}} \notin \mathbb{Q}$.

1.17 Agreement

A *predicate* is an expression which depends on variable and by insertion of values, a statement is created.

$$P(n) \Leftrightarrow n \text{ is even}$$

is not a statement unless we define n .

$$P(2) \Leftrightarrow 2 \text{ is even}$$

$$P(3) \Leftrightarrow 3 \text{ is even}$$

1.18 Quantifiers

$$Q(n) \Leftrightarrow (P(n = 2k + 1) \implies P(n^2 = 2l + 1))$$

hence the statement

$$Q(1) \wedge Q(2) \wedge Q(3) \wedge Q(4) \wedge Q(5) \dots$$

Notation:

$$\bigwedge_{n \in \mathbb{N}} Q(n) \text{ or } \forall n \in \mathbb{N} : Q(n)$$

So we can briefly write:

$$\bigwedge_{n \in \mathbb{N}} Q(n)$$

meaning for all $n \in \mathbb{N}$ it holds that “ n is odd implies n^2 is odd”.

\bigwedge is called “all quantifier”.

Analogously for $P(1) \vee P(2) \vee P(3) \vee \dots$ is true if there is some n such that $P(n)$ is true.

$$\bigvee_{n \in \mathbb{N}} P(n) \Leftrightarrow \exists n : P(n)$$

Variant:

$$\dot{\bigvee}_{x \in X} P(x)$$

there exists *exactly one* x such that $P(x)$ holds.

$$\exists! x \in X : P(x)$$

1.19 Proof using quantifiers

There exists some prime number:

- $\bigwedge_{n \in \mathbb{N}} n \in \mathbb{P}$ where \mathbb{P} is the set of prime numbers.
- An integer is a prime number, if it does not have real divisor.

$$k \mid n = k \text{ divides } n \Leftrightarrow \bigvee_{l \in \mathbb{N}} k \cdot l = n$$

$$\bigwedge_{n \in \mathbb{N}} n \in \mathbb{P} \Leftrightarrow \neg \bigvee_{k \in \mathbb{N}} (k > 1) \wedge (k < n) \wedge (k \mid n)$$

1.20 Negation with quantifiers

$$\neg(A \wedge B) \Leftrightarrow \neg A \vee \neg B$$

$$\neg \bigwedge_{x \in X} P(x) \Leftrightarrow \bigvee_{x \in X} \neg P(x)$$

1.21 Relation between set theory and boolean algebra

$$\begin{aligned} A \cap B &= \{x \mid x \in A \wedge x \in B\} \\ A \cup B &= \{x \mid x \in A \vee x \in B\} \\ A \triangle B &= \{x \mid x \in A \dot{\vee} x \in B\} \quad \text{“symbolic difference”} \\ A \setminus B &= \{x \mid x \in A \wedge x \notin B\} \end{aligned}$$

$$\begin{aligned} A^C &= \{x \in U \mid x \notin A\} \quad \text{“complement in } U, \text{ the universe”} \\ &= U \setminus A \end{aligned}$$

$$\begin{aligned} A \subseteq B &\Leftrightarrow \bigwedge_{x \in A} x \in B \\ &\Leftrightarrow \bigwedge_x (x \in A \implies x \in B) \end{aligned}$$

$$A = B \Leftrightarrow \bigwedge_x x \in A \Leftrightarrow x \in B$$

Let A_i with $i \in I$ (where I is the index set) be sets than

$$\bigcap_{i \in I} A_i = \left\{ x \mid \bigwedge_{i \in I} x \in A_i \right\} \quad \text{intersection of all } A_i$$

$$\bigcup_{i \in I} A_i = \left\{ x \mid \bigvee_i x \in A_i \right\} \quad \text{union of all } A_i$$

$$\bigcap_{i \in I} A_i \cap \bigcap_{j \in J} A_j = \bigcap_{i \in I \cup J} A_i = \left\{ x \mid \bigwedge_{i \in I \cup J} x \in A_i \right\}$$

What happens at $I = \emptyset$?

$$\bigwedge_{x \in \emptyset} P(x) \Leftrightarrow W \quad \text{is always true}$$

This is axiomatic:

$$\bigwedge_{x \in \emptyset} P(x) \quad \text{is always true}$$

$I = \mathbb{R}$, for every $x \in \mathbb{R}$ a set A_x is given

$$\bigcap_{x \in \mathbb{R}} A_x = \left\{ y \mid \bigwedge_{x \in \mathbb{R}} y \in A_x \right\}$$

$$\bigvee_{x \in \emptyset} Q(x) \quad \text{is always false}$$

2 Power sets

Let A be a set.

$$P(A) = 2^A = \{B \mid B \subseteq A\}$$

is called a “power set” of A .

$$P(\emptyset) = \{\emptyset\}$$

$$P(P(\emptyset)) = \{\emptyset, \{\emptyset\}\}$$

Let A, B be sets. The following set is called “cartesian product” (lat. renatus cartesianus) (by René Descartes, 17th century)

$$A \times B = \{(a, b) \mid a \in A, b \in B\}$$

Followingly,

$$A^2 = A \times A$$

$$A^n = \underbrace{A \times A \times \dots}_n$$

$$A \times B \times C = \{(a, b, c) \mid a \in A, b \in B, c \in C\}$$

$$A^n = \{(a_1, \dots, a_n) \mid a_i \in A\}$$

$$A^I = \{(a_i)_{i \in I} \mid a_i \in A\}$$

3ary tuples are called “triples”. $(a_i)_{i \in I}$ is called family of elements (where I is an index set).

3 Relations of sets

A *relation* on a set is a subset

$$R \subseteq X \times X$$

Notation: xRy means x is in relation with y . Hence $(x, y) \in R$.

Example: X is the set of austrians. The relation is marriage. Be aware that every married couple occurs twice. Once as (x, y) and once as (y, x) .

This lecture took place on 12th of Oct 2015 (Prof. Franz Lehner).

A relation of a set X is a subset $R \subseteq X \times X$. We denote xRy iff $(x, y) \in R$.

| i | set | R |
|---|---|--|
| 0 | $X = \{\text{Austrian}\}$ | “married” |
| 1 | $X = \{\text{Austrian}\}$ | same location of birth |
| 2 | $X = \mathbb{R}$ | $x \leq y$ |
| 3 | X arbitrary | $x = y$ |
| 4 | $X = \mathbb{N}$ | $x \mid y$ |
| 5 | $X = \mathbb{Z}$, defined $n \in \mathbb{N}$ | $n \mid x - y$ |
| 6 | $X = \{a, b, c\}$ | $R = \{(a, a), (a, c), (b, b), (c, a), (c, c)\}$ |

| i | reflexive | symmetrical | anti-sym. | transitive | konnex |
|---|-----------|-------------|-----------|------------|--------|
| 0 | false | true | false | false | false |
| 1 | true | true | false | true | false |
| 2 | true | false | true | true | true |
| 3 | true | true | true | true | false |
| 4 | true | false | true | true | false |
| 5 | true | true | false | true | false |
| 6 | true | true | false | true | false |

Table 1: Examples for relations and their properties

A *relation* R operating on a set X is called

reflexive

if $\bigwedge_{x \in X} xRx$ (hence $(x, x) \in R$)

symmetrical

if $\bigwedge_{x \in X} y \in X (xRy \implies yRx)$

anti-symmetrical

if $\bigwedge_{x \in X} \bigwedge_{y \in X} (xRy \wedge yRx \implies x = y)$

transitive

if $\bigwedge_{x \in X} \bigwedge_{y \in X} \bigwedge_{z \in X} (xRy \wedge yRz \implies xRz)$

konnvex

if $\bigwedge_{x \in X} \bigwedge_{y \in X} (xRy \vee yRx)$

A relation satisfying reflexivity, symmetry and transitivity is called *equivalence relation*. Examples 2, 4, 6 and 7 are equivalence relations.

A relation satisfying reflexivity, anti-symmetry and transitivity is called *order relation*. Examples 3, 4 and 5 are order relations.

A relation satisfying reflexivity, anti-symmetry, transitivity and konnvexity is called *total order*. Example 2 is a total order.

Let \sim be an equivalence relation operating on set X . For $x \in X$,

$$[x] = \{y \in X \mid x \sim y\}$$

is called equivalence class of x .

Examples:

- $[x] = \{y \mid y \text{ has the same location of birth}\}$
- $[x] = \{y \mid x = y\} = \{x\}$
- $[x] = \{y \mid n \mid x - y\} = \{y \mid x - y = q \cdot n\} = \{y \mid y = x - q \cdot n\} = \{x + k \cdot n \mid k \in \mathbb{Z}\}$
- $[a] = \{a, c\}, [b] = \{b\}, [c] = \{a, c\}$

$X/\sim = \{[x] \mid x \in X\}$ is called *factor set* or *quotient set*.

Examples:

- $X/\sim = \{\{\text{Graz}\}, \{\text{Linz}\}, \{\text{Wien}\}, \dots\}$
- $X/\sim = \{\{x\} \mid x \in X\}$
- $\mathbb{Z}/\sim = \{[0], [1], [2], \dots, [n-1]\}$

$$n = 0 + 1 \cdot n \in [0]$$

$$0 = n - 1 \cdot n \in [n]$$

A *system of representatives* is a subset $S \subseteq X$ such that

$$\bigwedge_{[x] \in X/\sim} \dot{\bigvee}_{s \in S} s \in [x]$$

Examples:

- The mayor of a city.
- $S = X$
- $S = \{0, \dots, n-1\}$

Theorem 1. Let \sim be an equivalence relation operating on X . Then it holds that

$$\bigwedge_{x, y \in X} (x \sim y \iff [x] = [y])$$

Proof: Let $x, y \in X$ be arbitrary elements such that $x \sim y$. Show that $[x] \subseteq [y] \wedge [y] \subseteq [x]$. It suffices to show that $[x] \subseteq [y]$ because x, y can be arbitrary.

Show $\bigwedge_{z \in [x]} z \in [y]$. Let $z \in [x] \implies x \sim z$. Furthermore $x \sim y \xrightarrow{\text{symmetrical}} y \sim x$. Hence $y \sim x \wedge x \sim z \xrightarrow{\text{transitive}} y \sim z \implies z \in [y]$. Hence $[x] \subseteq [y]$. Hence $[x] = [y]$.

If $[x] = [y]$, then $y \in [y]$ (because its reflexive) hence $y \in [x] \implies x \sim y$.

Let X be a set. A *partition* of X is a subset $Z \subseteq \mathcal{P}(X)$. Z is the set of subsets of X such that

- $\bigcup_{A \in Z} A = X$
- $\bigwedge_{A, B \in Z} (A \neq B \implies A \cap B = \emptyset)$

$$\iff \bigwedge_{x \in X} \bigvee_{A \in Z} x \in A$$

Theorem 2. Let X be a non-empty set.

- Let \sim be an equivalence relation operating on X , then X/\sim is a partition of X .

- Let $Z \subseteq \mathcal{P}(X)$ a partition of X . There is exactly one equivalence relation \sim on X such that $X/\sim = Z$.

Proof. Let \sim be an equivalence relation on X . Then $X/\sim = \{[x] \mid x \in X\} \subseteq \mathcal{P}(X)$

- We need to show that $\bigcup_{x \in X} [x] = X$.

$$\begin{aligned} \bigwedge_{x \in X} x \sim y &\implies \bigwedge_{x \in X} x \in [x] \\ &\implies \bigwedge_{x \in X} x \in \bigcup_{y \in X} [y] \\ &\implies X \subseteq \bigcup_{y \in X} [y] \end{aligned}$$

- Furthermore we need to show that $\bigwedge_{x,y \in X} [x] \cap [y] \neq \emptyset \implies [x] = [y] \iff x \sim y$.

$$\begin{aligned} \text{Let } [x] \cap [y] \neq \emptyset &\implies \bigvee_z z \in [x] \cap [y] \\ &\implies \bigvee_z z \in [x] \wedge z \in [y] \\ \text{definition of equivalence class} &\implies x \sim z \wedge y \sim z \\ \text{symmetrical} &\implies \bigvee_z x \sim z \wedge z \sim y \\ &\xrightarrow{\text{transitive}} x \sim y \\ &\xrightarrow{\text{theorem 1}} [x] = [y] \end{aligned}$$

This lecture took place on 13rd of Oct 2015 (Prof. Franz Lehner).

A *function* (or mapping) between two sets X and Y

$$f : X \rightarrow Y$$

$$x \mapsto f(x)$$

is a relation assigning every element $x \in X$ some $f(x) \in Y$.

X is called domain and Y is called co-domain (also range or image). $f(x)$ is called image of x under f . We can find a symbolic expression for a function or explicitly enumerate all mappings possibilities.

Examples:

$$\begin{aligned} f_1 : \mathbb{R} &\rightarrow \mathbb{R} \\ x &\rightarrow x^2 \\ f_2 : \{0, 1\} &\rightarrow \mathbb{R} \\ 0 &\rightarrow 11 \qquad \qquad \qquad \rightarrow \pi \\ f_3 : \mathcal{P}(x) &\rightarrow \mathcal{P}(x) \\ A &\mapsto X \setminus A \end{aligned}$$

Let \sim be an equivalence relation operating on set X .

$$\begin{aligned} f_4 : X &\rightarrow X/\sim \\ x &\mapsto [x] \\ f_5 : \mathbb{R} \times \mathbb{R} &\rightarrow \mathbb{R} \\ (x, y) &\mapsto x + y \end{aligned}$$

Remarks:

1. Domain and codomain are part of the definition of a function. A function is unambiguously defined by some graph:

□

- 2.

$$G_f = \{(x, f(x)) \mid x \in X\} \subseteq X \times Y$$

therefore a relation between X and Y such that every $x \in X$ occurs exactly once.

$$\bigwedge_{x \in X} \bigvee_{y \in Y} (x, y) \in G_f$$

3. Two functions $f : X \rightarrow Y$, $f : U \rightarrow V$ are equivalent iff $X = U$, $Y = V$ Analogously f indicates a function and $\bigwedge_{x \in X} f(x) = g(x)$.

Hence the domain and codomain must be equivalent.

4. The function $\text{id}_X : X \rightarrow X$ is called “identity”.

5. Let $A \subseteq X$ be a subset.

$$\mathbb{1}_A = \chi_A : X \rightarrow \{0, 1\}$$

$$x \rightarrow \begin{cases} 1 & \text{if } x \in A \\ 0 & \text{if } x \notin A \end{cases}$$

This function is called *indicator function of A* or *characteristic function of A*.

6. Every function $f : X \rightarrow \{0, 1\}$ is the indicator function of a subset of X , namely $f = \mathbb{1}_A$ where $A = \{x \in X \mid f(x) = 1\}$.

Let $A \subseteq X$ be a subset of $f : X \rightarrow Y$. Then $f|_A : A \rightarrow Y$ with $a \mapsto f(a)$ is called *restriction* of f to A .

$f|_A$ is not defined outside A .

Let $f : X \rightarrow Y$ be a function defined for $B \subseteq Y$.

$$f^{-1}(B) = \{x \in X \mid f(x) \in B\} \subseteq X$$

Therefore we define the domain function

$$f^{-1} : \mathcal{P}(Y) \rightarrow \mathcal{P}(X)$$

$f^{-1}(B)$ can be empty.

If $B = \{y\}$ then we write $f^{-1}(y)$ instead of $f^{-1}(\{y\})$.

$$f^{-1}(1) = f^{-1}(\{1\}) = \{+1, -1\}$$

$$f^{-1}(-1) = \emptyset$$

$$f(\{1, 2\}) = \{1, 4\}$$

$$f(\{+1, -1\}) = \{1\}$$

$$\tilde{f} : \mathcal{P}(X) \rightarrow \mathcal{P}(Y)$$

$$A \mapsto f(A) = \{f(x) \mid x \in A\}$$

Remark:

$$f^{-1}(B) = \bigcup_{b \in B} f^{-1}(b)$$

A function $f : X \rightarrow Y$ is called *injective* iff

$$\bigwedge_{x_1, x_2 \in X} (x_1 \neq x_2 \implies f(x_1) \neq f(x_2))$$

$$\iff \bigwedge_{x_1, x_2 \in X} (f(x_1) = f(x_2) \implies x_1 = x_2)$$

A function is called *surjective* iff

$$\bigwedge_{y \in Y} \bigvee_{x \in X} f(x) = y$$

A function is called *bijective* iff a function is injective and surjective.

$$\bigwedge_{y \in Y} \bigvee_{x \in X} f(x) = y$$

For a bijective function f^{-1} is called *inverse function*.

$$f^{-1} : Y \rightarrow X$$

$$y \mapsto \text{every distinct } x \text{ such that } f(x) = y$$

Be aware that $f^{-1}(y)$ sometimes means $f^{-1}(\{y\})$.

Examples:

- $f : x \mapsto 3x$ in $\mathbb{R} \rightarrow \mathbb{R}$ is injective and surjective. Therefore it is also bijective.

- $f : x \mapsto x^2$ in $\mathbb{R} \rightarrow \mathbb{R}$ is not injective and not surjective. We have a restriction:

$$\tilde{f} : \mathbb{R}_0^+ \rightarrow \mathbb{R}_0^+$$

With this domain, the function is bijective.

- $f : x \mapsto x^3$ in $\mathbb{R} \rightarrow \mathbb{R}$ is bijective.
- $f : A \mapsto A^C = X \setminus A$ in $\mathcal{P}(X) \rightarrow \mathcal{P}(X)$. Injective if $A \neq B$. Wlog $x \in A$, $x \notin B$

$$\Rightarrow x \notin A^C, x \in B^C \Rightarrow B^C \neq A^C$$

Surjective: Given $B \subseteq X$, find $A \subseteq X$ such that

$$f(A) = A^C = B$$

Yes, if $A = B^C$ that $A^C = (B^C)^C = B$. The inverse function is the function itself.

A function is called *involution* if its inverse function is the function itself.

Let $f : X \rightarrow Y$ and $g : Y \rightarrow Z$ be functions, the function

$$g \circ f : X \rightarrow Z$$

$$x \mapsto g(f(x))$$

is called composition of f and g .

Theorem 3. Let $f : X \rightarrow Y$, $g : Y \rightarrow Z$ and $h : Z \rightarrow U$ be functions.

$$X \xrightarrow{f} Y \xrightarrow{g} Z \xrightarrow{h} U$$

Then

$$h \circ (g \circ f) \stackrel{?}{=} (h \circ g) \circ f$$

Proof. $h \circ (g \circ f)$ and $(h \circ g) \circ f$ bounded from X to U .

$$(h \circ (g \circ f))(x) = h(g \circ f(x)) = h(g(f(x))) = h \circ g(f(x)) = (h \circ g) \circ f(x)$$

Theorem 4. Let $X \xrightarrow{f} Y \xrightarrow{g} Z$ be functions. If f and g are injective/surjective or bijective, then $g \circ f$ has the same property.

Proof. Let f, g be injective. So $g \circ f$ must also be injective.

Let $x_1, x_2 \in X$ such that $g \circ f(x_1) = g \circ f(x_2)$. We need to show $x_1 = x_2$.

$$g \circ f(x_1) = g \circ f(x_2)$$

$$\Rightarrow g(f(x_1)) = g(f(x_2))$$

$$\Rightarrow y_1 = f(x_1), y_2 = f(x_2)$$

$$g(y_1) = g(y_2) \xrightarrow{g \text{ injective}} Y_1 = Y_2$$

$$\Rightarrow f(x_1) = f(x_2) \xrightarrow{f \text{ injective}} x_1 = x_2$$

□

Remarks:

1. If $f : X \rightarrow Y$ is bijective, then $f^{-1} : Y \rightarrow X$ and it holds that

$$f \circ f^{-1} = \text{id}_Y$$

$$f^{-1} \circ f = \text{id}_X$$

2. Let f, g be bijective, then $(g \circ f)^{-1} = f^{-1} \circ g^{-1}$.

$$X \xrightarrow{f} Y \xrightarrow{g} Z$$

Is $g \circ f$ bijective? Is g or f bijective?

4 Solutions to linear equation systems

□ A linear equation system is an equation system of structure:

$$\begin{aligned} a_{1,1}x_1 + a_{1,2}x_2 + \dots + a_{1,n}x_n &= b_1 \\ a_{2,1}x_1 + a_{2,2}x_2 + \dots + a_{2,n}x_n &= b_2 \\ &\vdots \\ a_{n,1}x_1 + a_{n,2}x_2 + \dots + a_{n,n}x_n &= b_n \end{aligned}$$

with coefficients a_{ij} , $b_i \in \mathbb{R}$ for all $i \in \{1, 2, \dots, n\}$ and $j \in \{1, 2, \dots, n\}$. x_1, x_2, \dots, x_n are the unknown variables.

$ax + b$ is linear whereas $ax^2 + bx + c$ is non-linear.

A particular solution of the equation system is an n -tuple (x_1, \dots, x_n) , which satisfies the equation.

The scheme

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

is called matrix of the equation system.

The equation system is called homogeneous if all $b_i = 0$. A homogeneous system always has at least one solution; $(0, 0, \dots, 0)$.

$$ax = b \implies x = \frac{b}{a}$$

Case distinction:

Case 1 with $a \neq 0$ $x = \frac{b}{a}$ has a distinct solution

Case 2 with $a = 0, b \neq 0$ has no solution

Case 3 with $a = 0, b = 0$ every x is a solution

Example 1. Let $n = 2$ and $m = 1$.

$$a_1x + a_2y = b$$

No distinct solution.

Case distinction:

$$a_2 \neq 0$$

$$y = \frac{-a_1x + b}{a_2}$$

x is arbitrary.

$$a_2 = 0$$

$$a_1x = b$$

y is arbitrary. Case distinction:

$$a_1 \neq 0 \quad x = \frac{b}{a_1}$$

$$a_1 = 0, b = 0 \quad 0 = 0 \implies \mathbb{R} \text{ as solution}$$

$$a_1 = 0, b \neq 0 \quad \text{no solution}$$

$$n = 2, m = 2$$

$$a_{1,1}x + a_{1,2}y = b_1$$

$$a_{2,1}x + a_{2,2}y = b_2$$

Case distinction:

Case 1 intersection between two lines (exactly one solution)

Case 2 two parallel lines (no solution)

Case 3 one line (infinite solution)

4.1 Substitution

Example 2. Example for case 1.

$$x + y = 1$$

$$x - y = 2$$

We subtract the second from the first equation.

$$\begin{aligned} 0 - 2y &= 1 \\ \Rightarrow y &= -\frac{1}{2} \\ \Rightarrow x = 1 - y &= \frac{3}{2} \end{aligned}$$

Distinct solution $(\frac{3}{2}, -\frac{1}{2})$.

Example 3. Example for case 2.

$$\begin{aligned} x + y &= 1 \\ 2x + 2y &= -1 \end{aligned}$$

We subtract equation two minus the first equation taken two times.

$$0 + 0 = -3$$

No solution.

Example 4. Example for case 3.

$$\begin{aligned} x + y &= 1 \\ 2x + 2y &= 2 \end{aligned}$$

We take the second equation minus two times the first equation.

$$0 + 0 = 0$$

$0 \cdot y = 0$ is a solution for every possible $y \in \mathbb{R}$. Free variable t with $y = t$.

$$x = 1 - y = 1 - t$$

Solution set:

$$\{(1 - t, t) \mid t \in \mathbb{R}\}$$

This lecture took place on 19th of Oct 2015 (Prof. Franz Lehner).

What if there are 2 unknown variables, but more equations?

Case 4 a solution, where only two lines intersect. But not all three at one time.

Case 5 Two equations are equivalent, but other equations are parallel or intersecting.

What if there are 3 unknown variables, but only one equation?

Case 6 No unique solution. Express one variable by others. Equation describes a layer.

What if there are three variables and two equations?

Case 7 Two layers intersect in one line

Case 8 Two layers are parallel

What if there are three variables and three equations?

Case 9 Intersection of three layers in one point

Or in general: point, line, layer, no solution or \mathbb{R}^3 . On a line we have one degree of freedom whereas \mathbb{R}^3 gives us three degrees of freedom.

Example

$$\begin{aligned} -x + y + 2z &= 2 \\ 3x - y + z &= 6 \\ -x + 3y + 4z &= 4 \end{aligned}$$

We use Gauss-Jordan elimination:

$$\begin{aligned} 2 + 3 \cdot 10 \cdot 2y - 7z &= 12 \\ 3 - 12y + 2z &= 2 \end{aligned}$$

The following equation system then has the same solution:

$$\begin{aligned} -x + y + 2z &= 2 \\ 2y + 7z &= 12 \\ 2y + 2z &= 2 \end{aligned}$$

We again use Gauss-Jordan elimination:

$$2 - 30 + 5z = 10$$

Therefore we derived:

$$\begin{aligned} -x + y + 2z &= 2 \\ 2y + 2z &= 2 \\ 5z &= 10 \end{aligned}$$

Then $z = 2$, $y = -1$ and $x = 1$ follows.

Different notation (to save time & space, matrix notation):

$$\left(\begin{array}{ccc|c} -1 & 1 & 2 & 2 \\ 3 & -1 & 1 & 6 \\ -1 & 3 & 4 & 4 \\ \hline 0 & 2 & 7 & 12 \\ 0 & 2 & 2 & 2 \\ \hline 0 & 5 & 10 & \end{array} \right)$$

$$\left(\begin{array}{ccc|c} -1 & 1 & 2 & 2 \\ 0 & 2 & 2 & 2 \\ 0 & 0 & 5 & 10 \\ \hline -1 & 1 & 2 & 2 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 2 \end{array} \right)$$

$$\left(\begin{array}{ccc|c} -1 & 1 & 0 & -2 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & 2 \\ \hline -1 & 0 & 0 & -1 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & 2 \\ \hline -x & 0 & 0 & -1 \\ 0 & y & 0 & -1 \\ 0 & 0 & z & 2 \end{array} \right)$$

Distinct solution.

Another example:

$$\begin{aligned} x + y + z &= 1 \\ x - 2z + 2z &= 2 \\ 4x + y + 3z &= 5 \end{aligned}$$

$$\left(\begin{array}{ccc|c} 1 & 1 & 1 & 1 \\ 1 & -2 & 2 & 2 \\ 4 & 1 & 5 & 5 \\ \hline 0 & -3 & 1 & 1 \\ 0 & -3 & 1 & 1 \\ \hline 0 & 0 & 0 & 0 \end{array} \right)$$

We encountered a tautology $0 = 0$. We have two pivot rows left:

$$\left(\begin{array}{ccc|c} 1 & 1 & 1 & 1 \\ 0 & -3 & 1 & 1 \\ \hline 1 & 4 & 0 & 0 \\ 0 & -3 & 1 & 1 \\ \hline x & +4y & & = 0 \\ 0 & -3y & +z & = 1 \end{array} \right)$$

y can be chosen arbitrarily. $y = t$ once y has been defined.

$$z = 1 + 3y = 1 + 3t$$

$$x = -4y = -4t$$

The solution set is given as:

$$\{(-4t, t, 1 + 3t) \mid t \in \mathbb{R}\}$$

This is a line in \mathbb{R}^3 .

Example without solution

$$3x + 2y + z = 3$$

$$2x + y + z = 0$$

$$6x + 2y + z = 6$$

$$\left(\begin{array}{ccc|c} 3 & 2 & 1 & 3 \\ 2 & 1 & 1 & 0 \\ 6 & 2 & 4 & 6 \\ \hline -1 & -1 & 0 & -3 \\ -6 & -6 & 0 & -6 \\ \hline 0 & 0 & 0 & 12 \end{array} \right)$$

There is no solution to $0 = 12$. Therefore no solution is possible for the equation system.

4.2 Gauss-Jordan elimination algorithm

1. Write matrix
2. Find $a_{ij} \neq 0$ (“pivot element” which was not a pivot element before, i -th row = pivot row, j -th row = pivot column)
 - (a) mark a_{ij}
 - (b) subtract $\frac{a_{kj}}{a_{ij}}$ times i -th row from the k -th row for every $k \neq i$. In the j -th row a zero is created.
3. If no new pivot element can be found:

- (a) Delete all rows, which only have 0s on the left and right side
- (b) If there is a row which contains only 0s on the left side
 - i. If right-hand side is not 0, NO SOLUTION!
 - ii. If right-hand side is 0, apply back substitution meaning
 - iii. Iterate over all pivot elements in reversed order and create 0 in corresponding pivot column
 - iv. All columns which look like the pivot column, are assigned to free parameters
 - v. those x_j , which are assigned to pivot columns, can be represented by the right side and free parameters

Example with 4 equations

$$\left(\begin{array}{cccc|c} 1 & 2 & 3 & 4 & 5 \\ 1 & 0 & 1 & -2 & -3 \\ 2 & 3 & 4 & 5 & 6 \\ 1 & 1 & 1 & 1 & 1 \\ \hline 0 & -2 & -2 & -6 & -8 \\ 0 & -1 & -2 & -3 & -4 \\ 0 & -1 & -2 & -3 & -4 \end{array} \right)$$

First row is pivot row. First column is pivot column. 2nd row and 2nd column have not been pivot elements yet.

$$(\ 0 \ 0 \ 2 \ 0 \mid 0 \)$$

Therefore $2x_3 = 0$.

$$(\ 0 \ 0 \ 0 \ 0 \mid 0 \)$$

We have found an equivalent system:

$$\left(\begin{array}{cccc|c} 1 & 2 & 3 & 4 & 5 \\ 0 & -1 & -2 & -3 & -4 \\ 0 & 0 & 2 & 0 & 0 \end{array} \right)$$

4 is a free parameter. Therefore we set $x_4 = t$. From $2x_3 = 0$, $x_3 = 0$ follows.

$$\left(\begin{array}{cccc|c} 1 & 2 & 0 & 4 & 5 \\ 0 & -1 & 0 & -3 & -4 \\ 0 & 0 & 1 & 0 & 0 \\ \hline 1 & 0 & 0 & -2 & -3 \\ 0 & -1 & 0 & -3 & -4 \\ 0 & 0 & 1 & 0 & 0 \end{array} \right)$$

$$\begin{aligned} x_4 &= t \\ x_3 &= 0 \\ -x_2 - 3x_4 &= -4 \\ x_2 &= 4 - 3x_4 = 4 - 3t \\ x_1 - 2x_4 &= -3 \\ x_1 &= -3 + 2x_4 = -3 + 2t \end{aligned}$$

Solution set: $\{(-3 + 2t, 4 - 3t, 0, t) \mid t \in \mathbb{R}\}$

5 Vector spaces

A vector is an element of \mathbb{R}^n ($\mathbb{R}^n = \mathbb{R} \times \mathbb{R} \times \dots \times \mathbb{R}$):

$$\left\{ a_1 a_2 \dots a_n \mid a_i \in \mathbb{R} \right\}$$

Column vectors or n-tuples in \mathbb{R}^n .

We define addition:

$$\begin{matrix} \vec{a} & \vec{b} & \vec{a} + \vec{b} \\ a_1 a_2 \dots a_n & + & b_1 b_2 \dots b_n := a_1 + b_1, a_2 + b_2, \dots, a_n + b_n \end{matrix}$$

Multiplication for $\lambda \in \mathbb{R}$:

$$\lambda \cdot \begin{matrix} \vec{a} \\ a_1 a_2 \dots a_n \end{matrix} := \begin{matrix} \vec{\lambda a} \\ \lambda a_1 \lambda a_2 \dots \lambda a_n \end{matrix}$$

Geometric interpretation for $n = 1, 2, 3, \dots$: For $n \leq 3$ we can think of n -tuples as points on lines, layers or within the room.

Let S be the set of all pairs of points (A, B) . Consider it as directed path from A to B . Equivalence relation on S :

$$(A, B) \sim (A', B')$$

if (A', B') comes from (A, B) using a parallel translation.

Is parallel translation an equivalence relation?

reflexivity $(A, B) \sim (A, B)$, ✓

symmetry if $(A, B) \sim (A', B')$ then also $(A', B') \sim (A, B)$, inversed parallel translation, ✓

transitivity if $(A, B) \sim (A', B')$ and $(A', B') \sim (A'', B'')$, then $(A, B) \sim (A'', B'')$, composition of parallel translations, ✓

A vector is therefore an equivalence class of directed paths.

$$\overrightarrow{PQ} = [(P, Q)]$$

The set of vectors is in bijection with the set of points. In every equivalence class there is one representative of structure $(0, A)$. $\overrightarrow{0A}$ is called position vector (dt. Ortsvektor) to A .

Addition of vectors (diagonal of a parallelogram)

Multiplication of vectors (stretching)

5.1 Properties

5.1.1 Addition

Commutativity law:

$$a + b = b + a$$

Associativity law:

$$a + (b + c) = (a + b) + c$$

Zero vector:

$$a + -a = 0$$

5.1.2 Multiplication

Associativity law:

$$\lambda \cdot (\mu \cdot a) = (\lambda \cdot \mu) \cdot a$$

Distributivity law:

$$(\lambda + \mu) \cdot a = \lambda a + \mu a$$

$$\mu \cdot (a + b) = \lambda a + \lambda b$$

5.2 Applications

5.2.1 Diagonals of a parallelogram

The diagonals of a parallelogram intersect exactly on the halfway of the whole diagonal. Hence we claim $|AS| = |SC|$ and $|BS| = |SD|$. Let M be the midpoint of \overline{AC} and N be the midpoint of \overline{BD} . Then $M = N$ must hold.

Let's assume the opposite ($M \neq N$).

$$\overrightarrow{CM} = \overrightarrow{OA} + \frac{1}{2}\overrightarrow{AC}$$

$$= \overrightarrow{OA} - \frac{1}{2}(\overrightarrow{AB} + \overrightarrow{BC})$$

$$\begin{aligned} \overrightarrow{ON} &= \overrightarrow{OB} + \frac{1}{2}\overrightarrow{BD} \\ &= \overrightarrow{OA} + \overrightarrow{AB} + \frac{1}{2}\overrightarrow{BD} \\ &= \overrightarrow{OA} + \overrightarrow{AB} + \frac{1}{2}(\overrightarrow{BC} + \overrightarrow{CD}) \\ &= \overrightarrow{OA} + \overrightarrow{AB} + \frac{1}{2}(\overrightarrow{AD} + \overrightarrow{BA}) \\ &= \overrightarrow{OA} + \overrightarrow{AB} + \frac{1}{2}\overrightarrow{AD} - \frac{1}{2}\overrightarrow{AB} \\ &= \overrightarrow{OA} + \frac{1}{2}\overrightarrow{AB} + \frac{1}{2}\overrightarrow{AD} \\ &= \overrightarrow{OM} \end{aligned}$$

5.2.2 Line crossing two points

The line crossing two points P_1 and P_2 is defined as

$$\begin{aligned} &\left\{ \overrightarrow{OP_1} + t \cdot \overrightarrow{P_1P_2} \mid t \in \mathbb{R} \right\} \\ &= \left\{ \overrightarrow{OP_1} + t \cdot (\overrightarrow{OP_2} - \overrightarrow{OP_1}) \mid t \in \mathbb{R} \right\} \end{aligned}$$

5.2.3 A layer can be defined by three points

A layer can be defined by three points P_1 , P_2 and P_3 .

$$\left\{ \overrightarrow{OP_1} + s \cdot \overrightarrow{P_1P_2} + t \cdot \overrightarrow{P_1P_3} \mid s, t \in \mathbb{R} \right\}$$

5.3 Algebraic structures

A set M with a mapping $\circ : M \times M \rightarrow M$ ($(x, y) \mapsto x \circ y$) is called *Magma* or *algebraic structure*.

5.3.1 Examples

Examples for M :

$$\mathbb{N}, \mathbb{Q}, \mathbb{R}, \mathbb{Z}, \mathbb{C}$$

Examples for mappings \circ :

$$\begin{aligned} \circ &= +, \cdot \\ x \circ y &= x + y \\ x \circ y &= x \cdot y \end{aligned}$$

1. Example $M = \mathbb{N}$ and $x \circ y = x^y$.
2. Example $M = \{\pm 1\}$ and $x \circ t = x \cdot y$.

| | +1 | -1 |
|----|----|----|
| +1 | +1 | -1 |
| -1 | -1 | +1 |

Table 2: composition table

3. Example $M = \mathcal{P}(X)$ and

$$A \circ B = \begin{cases} A \cap B \\ A \cup B \\ A \Delta B \end{cases}$$

4. Example $M = \{a, b, c, e\}$ and
5. Example $A = \{a, b, c, \dots\}$ where the set is the alphabet. Then $M = \{a_1, \dots, a_n \mid n \in \mathbb{N}, a_i \in A\}$ is the set of words. Then our composition is defined as

$$a_1 \dots a_m \circ b_1 \dots b_n = a_1 \dots a_m b_1 \dots b_n$$

A^* is the set of possible words. A^+ is defined as $A^* \setminus \{\varepsilon\}$ where ε is the empty word.

| | a | b | c | e |
|---|---|---|---|---|
| a | e | c | b | a |
| b | c | e | a | b |
| c | b | a | e | c |
| e | a | b | c | e |

Table 3: composition table

6. Example $M = X^X = \{f : X \rightarrow X\}$ of an arbitrary set. $f \circ g$ is the composition (compute f after g).

5.4 Compositions

Let (M, a) be a Magma. The composition is called

associative if

$$\bigwedge_{x, y, z \in M} (x \circ y) \circ z = x \circ (y \circ z)$$

commutative if

$$\bigwedge_{x, y \in M} x \circ y = y \circ x$$

All examples above are associative¹. The last two examples are not commutative; others are²

An element $e \in M$ is called

left-neutral if

$$\bigwedge_{x \in M} e \circ x = x$$

right-neutral if

$$\bigwedge_{x \in M} x \circ e = x$$

¹Assuming the first example uses addition. x^y is not associative.

²Assuming the first example uses addition. x^y is not commutative.

A neutral element is left- and right-neutral.

Applied to the examples:

1. 0 acts as neutral element in addition. 1 is the neutral element of multiplication.
2. 1 is the neutral element
3. $A \cap B$ (X as neutral element), $A \cup B$ (\emptyset as neutral element), $A \triangle B$ is left for the practicals
4. e as neutral element
5. ε as neutral element
6. identity function acts as neutral element, $\text{id} \circ f = f' = f \circ \text{id}$

Let (M, \circ) be a magma with a neutral element e . Let $x \in M$, then $y \in M$ is called

left-inverse if $y \circ x = e$

right-inverse if $x \circ y = e$

An *inverse* element to x is left- and right-inverse simultaneously. x is *invertible* if an inverse element exists.

Applied to examples:

1. $(\mathbb{N}_0, +)$ has no inverse element. $(\mathbb{Z}, +)$ has an inverse element to x : $-x$. Same for \mathbb{Q} and \mathbb{R} . (\mathbb{N}, \cdot) has inverse element $\{1\}$. All non-zero elements in (\mathbb{Q}, \cdot) are invertible.
2. (\mathbb{Z}, \cdot) has inverse elements $\{\pm 1\}$.
3. $A \cap B = X$: inverse elements are $\{X\}$. $A \cup B = \emptyset$: inverse elements are $\{\emptyset\}$. $A \triangle B$ is left as an exercise.
4. All elements are invertible to themselves
5. For a_1, \dots, a_m , the invertible elements are $\{\varepsilon\}$

6. The invertible elements are defined by any bijective mapping $X \rightarrow X$.

A *semigroup* is a magma with associative composition. A *monoid* is a semigroup with a neutral element. A group is a monoid where every element is invertible. An *abelian group* (or commutative group) is a semigroup, monoid or group with a commutative composition.

Niels Henrik Abel (1802–1829)

Examples:

1. $(\mathbb{N}, +)$ is a semi-group. $(\mathbb{N}_0, +)$ is a monoid. (\mathbb{N}, \cdot) is a monoid. $(\mathbb{Z}, +)$ is a group. (\mathbb{Z}, \cdot) is a monoid. $(\mathbb{Q} \setminus \{0\}, \cdot)$ is a group. $(\mathbb{R} \setminus \{0\}, \cdot)$ and $(\mathbb{C} \setminus \{0\}, \cdot)$ are also groups. All of them are abelian.
2. is a group and abelian.
3. $(\mathcal{P}(X), \cap)$ and $(\mathcal{P}(X), \cup)$ are monoids. $(\mathcal{P}(X), \triangle)$ is an abelian group.
4. is an abelian group
5. (A^+, \cdot) is a semi-group (non-commutative). (A^*, \circ) is a monoid (non-commutative).

$$\mathbb{N} = A^t \text{ where } A = \{a\}$$

6. (X^X, \circ) is a non-commutative monoid

Theorem 5. A magma (G, \circ) is a group iff

G1 $\bigwedge_{x,y,z} (x \circ y) \circ z = x \circ (y \circ z)$ “associative”

G2 $\bigvee_{e \in G} \bigwedge_x e \circ x = x$ “left-neutral element”

G3 $\bigwedge_x \bigvee_y y \circ x = e$ “left-inverse element”

Neutral elements are necessarily right-neutral / right-inverse.

Proof. Show that

- i. any left-neutral element is right-neutral

ii. left-inverse elements are right-inverse

ii. Let $x, y \in G$. y is left-inverse to x : $y \circ x = e$. Show that $x \circ y = e$.

$$x \circ y = e \circ (x \circ y) = (z \circ y) \circ (x \circ y)$$

From G3 it follows that

$$\bigvee_z z \circ y = e$$

From associativity it follows that $z \circ (y \circ x) \circ y \Rightarrow z \circ (e \circ z) \Rightarrow z \circ y = e$.

i. Let $x, y \in G$ with inverse elements x^{-1} and y^{-1} . Let $z = y^{-1} \circ x^{-1}$. Then,

$$\begin{aligned} (x \circ y) \circ z &= (x \circ y) \circ (y^{-1} \circ x^{-1}) \\ &= x \circ \underbrace{y \circ y^{-1}}_e \circ x^{-1} \\ &= x \circ e \circ x^{-1} \\ &= x \circ x^{-1} \\ &= e \end{aligned}$$

So $x \circ y$ is right-invertible (analogously left-invertible)

$$\Rightarrow x \circ y \in G$$

□

Theorem 6. Let (G, \cdot) be a group.

1. The neutral element is unique
2. Inverse elements are unique (therefore every element has exactly one inverse)
3. Equivalence laws:

$$\bigwedge_{x, y, z \in G} x \circ z = y \circ z \implies x = y$$

$$\bigwedge_{x, y, z \in G} z \circ x = z \circ y \implies x = y$$

Proof. 1. Let e' be another neutral element:

$$e' \underbrace{=}_{e \text{ is neutral}} e' \circ e \underbrace{=}_{e' \text{ is neutral}} e$$

2. Let y, y' be two inverse elements to x

$$y \circ x = e = x \circ y$$

$$y' \circ x = e = x \circ y'$$

Show that $y = y'$:

$$y = y \circ e = y \circ (x \circ y') = (y \circ x) \circ y' = e \circ y' = y'$$

3. Let $x \circ z = y \circ z$. Let w be inverse to z : $z \circ w = e$.

$$(x \circ z) \circ w = (y \circ z) \circ w$$

$$x \circ (z \circ w) = y \circ (z \circ w)$$

$$x \circ e = y \circ e$$

$$x = y$$

□

- The unique inverse element of theorem 6 (2) of x is denoted with x^{-1} .
- Abelian groups are typically written additive. In $(G, +)$ the inverse element is denoted $-x$.

Theorem 7. Let (M, \cdot) be a monoid. Then $\{x \in M \mid x \text{ is invertible}\}$ is a group.

Proof. Let $G = \{x \in M \mid x \text{ is invertible}\}$. Show that

1. If $x, y \in G$, then also $x \circ y \in G$.
2. Associativity is inherited from M .
3. A neutral element $e \in G$ exists.

| | |
|-----------|--|
| Magma | $(M, \circ), \circ : M \times M \rightarrow M$ |
| Semigroup | +associative |
| Monoid | +neutral element e : $e \circ a = a = a \circ e$ |
| Group | invertibility of all elements: $\bigwedge_x \bigvee_y x \circ y = e = y \circ x$ |

Table 4: Group theory cheatsheet

4. All elements are invertible in G .

Proof:

1. Let $x, y \in G$ with inverse x^{-1}, y^{-1} . Let $z = y^{-1} \circ x^{-1}$. Then it holds that

$$\begin{aligned}
 (x \circ y) \circ z &= (x \circ y) \circ (y^{-1} \circ x^{-1}) \\
 &= x \circ y \circ y^{-1} \circ x^{-1} \\
 &= x \circ e \circ x^{-1} \\
 &= x \circ x^{-1} \\
 &= e
 \end{aligned}$$

$x \circ y$ is right invertible (analogously: left invertible)

$$\Rightarrow x \circ y \in G$$

2. follows immediately

3. $e \circ e = e \Rightarrow e$ is invertible $\Rightarrow e \in G$

4. $x \in G \Rightarrow x^{-1} \in G$ because $x^{-1} \circ x = e \Rightarrow (x^{-1})^{-1} = x$

Theorem 8. Let (M, \circ) be a group.

$$\stackrel{G1}{\Rightarrow} \text{associative}$$

$$\stackrel{G2}{\Rightarrow} \bigvee_e \bigwedge_x e \circ x = x$$

$$\stackrel{G3}{\Rightarrow} \bigvee_x \bigwedge_y y \circ x = e$$

Show that

i. A left-neutral element is right-neutral

ii. Left-inverse elements are also right-inverse

Proof. ii. Let $x \in G \stackrel{G3}{\Rightarrow} \bigvee_y y \circ x = e$. Show that $x \circ y = e$.

$$\begin{aligned}
 x \circ y &\stackrel{G2}{=} e \circ (x \circ y) = (z \circ y) \circ (x \circ y) \\
 &\stackrel{G3}{\Rightarrow} \bigvee_z z \circ y = e
 \end{aligned}$$

$$\begin{aligned}
 &\stackrel{G1}{=} z \circ (y \circ x) \circ y \\
 &= z \circ (e \circ y) \\
 &= z \circ y = e
 \end{aligned}$$

i. Let $x \in G$, show that $x \circ e = x$. Let y be left-inverse to x . $e = y \circ x$.

$$\begin{aligned}
 x \circ e &= x \circ (y \circ x) \stackrel{G1}{=} (x \circ y) \circ x = e \circ x \stackrel{G2}{=} x \\
 &\Rightarrow e \text{ is also right-neutral}
 \end{aligned}$$

□

□

This lecture took place on 27th of Oct 2015 (Prof. Franz Lehner).

How do we construct groups? We select an associative (M, \circ) . $G = \{x \in M \mid x \text{ invertible}\}$ is a group.

Corollary 1.

$$(M, \circ) = (X^X, \circ) = \{f : X \rightarrow X\}$$

$$S_X = \{f : X \rightarrow X \text{ bijective}\}$$

(S_X, \circ) is a group (\circ is composition of functions) and is called symmetric group over X or permutation group (if $|X| < \infty$).

Corollary 2. Let $X = \{1, \dots, n\}$. Let $\pi : \{1, \dots, n\} \rightarrow \{1, \dots, n\}$ bijective. Then π is typically written as scheme

$$\begin{pmatrix} 1 & 2 & \dots & n \\ \vdots & \vdots & \ddots & \vdots \\ \pi(1) & \pi(2) & \dots & \pi(n) \end{pmatrix}$$

is called permutation (rearrangement).

For finite sets $f : \{1, \dots, n\} \rightarrow \{1, \dots, n\}$ is bijective. $\Leftrightarrow f$ is injective. $\Leftrightarrow f$ is surjective. This does not hold for infinite sets.

$$f : \mathbb{N} \rightarrow \mathbb{N}$$

$$f(n) = 2n$$

is injective, but not surjective

$$S_2 = S_{\{1,2\}} = \left\{ \begin{pmatrix} 1 & 2 \\ 1 & 2 \end{pmatrix}, \begin{pmatrix} 1 & 2 \\ 2 & 1 \end{pmatrix} \right\}$$

$$= \left\{ \begin{array}{cc} 1 & \mapsto 2 \\ 1 & \mapsto 2 \end{array}, \begin{array}{cc} 1 & \mapsto 2 \\ 2 & \mapsto 1 \end{array} \right\}$$

$$S_3 = S_{\{1,2,3\}} = \left\{ \begin{pmatrix} 1 & 2 & 3 \\ 1 & 2 & 3 \end{pmatrix}, \begin{pmatrix} 1 & 2 & 3 \\ 1 & 3 & 2 \end{pmatrix}, \begin{pmatrix} 1 & 2 & 3 \\ 2 & 1 & 3 \end{pmatrix}, \begin{pmatrix} 1 & 2 & 3 \\ 2 & 3 & 1 \end{pmatrix}, \begin{pmatrix} 1 & 2 & 3 \\ 3 & 2 & 1 \end{pmatrix}, \right\}$$

$$|S_n| = n!$$

S_3 is non-commutative!

$$\neg \bigwedge_{\pi, \phi \in S_3} \pi \circ \phi = \phi \circ \pi$$

Example 5.

$$\begin{pmatrix} 1 & 2 & 3 \\ 2 & 1 & 3 \end{pmatrix} \quad \begin{pmatrix} 1 & 2 & 3 \\ 1 & 3 & 2 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 2 & 3 \\ 2 & 1 & 3 \end{pmatrix} \circ \begin{pmatrix} 1 & 2 & 3 \\ 1 & 3 & 2 \end{pmatrix} = \begin{pmatrix} 1 & 2 & 3 \\ 2 & 3 & 1 \end{pmatrix} \neq \begin{pmatrix} 1 & 2 & 3 \\ 1 & 3 & 2 \end{pmatrix} \circ \begin{pmatrix} 1 & 2 & 3 \\ 2 & 1 & 3 \end{pmatrix} = \begin{pmatrix} 1 & 2 & 3 \\ 3 & 1 & 2 \end{pmatrix}$$

Example 6. Symmetry group of a rectangle: The group of motions, which keeps the rectangle invariant (ie. the rectangle is mapped to itself)

- not translation
- rotation
- mirroring

Horizontal mirroring:

$$h \cong \begin{pmatrix} A & B & C & D \\ D & C & B & A \end{pmatrix}$$

Vertical mirroring:

$$V \cong \begin{pmatrix} A & B & C & D \\ B & A & D & C \end{pmatrix}$$

$$d_\pi \cong \begin{pmatrix} A & B & C & D \\ C & D & A & B \end{pmatrix}$$

Notes to create composition table:

$$v \circ h = \begin{pmatrix} A & B & C & D \\ D & C & B & A \\ C & D & A & B \end{pmatrix} = \begin{pmatrix} A & B & C & D \\ C & D & A & B \end{pmatrix} = d_\pi$$

$$(v \circ h)^{-1} = d_\pi^{-1} = d_\pi$$

$$h^{-1} \circ v^{-1} = h \circ v$$

$$h \circ d_\pi = h \circ (h \circ v) = (h \circ h) \circ v = id \circ v = v$$

| \circ | id | h | v | d_π |
|---------|---------|---------|---------|---------|
| id | id | h | v | d_π |
| h | h | id | d_π | v |
| v | v | d_π | id | h |
| d_π | d_π | v | h | id |

Table 5: Composition table for symmetry group of rectangles. The diagonal id represents that all elements are inverse to themselves. This table is symmetrical. Therefore this group is commutative.

Theorem 9. *Computations modulo n . The relation*

$$x \equiv y \pmod{n} \Leftrightarrow n \mid x - y$$

is an equivalence relation on \mathbb{Z} . The equivalence classes

$$[x]_n = \{x + q \circ n \mid q \in \mathbb{Z}\}$$

are called residuo modulo classes or congruence classes modulo n .

A system of representatives is

$$\{0, \dots, n-1\}$$

Factor set:

$$\mathbb{Z}_n := \mathbb{Z}/n = \mathbb{Z}/n\mathbb{Z} := \mathbb{Z}/\equiv_n$$

We define addition and multiplication

$$[x]_n + [y]_n := [x + y]_n$$

$$[x]_n \cdot [y]_n := [x \cdot y]_n$$

Are we allowed to define it like that? What about $[x]_n = [x + n]_n$? Does the definition not depend on the definition of the system of representatives?

Theorem 10. *(i) The addition on \mathbb{Z}_n is well-defined if*

$$x \equiv x' \pmod{n} \quad (\text{ie. } [x]_n = [x']_n)$$

and

$$y \equiv y' \pmod{n} \quad (\text{ie. } [y]_n = [y']_n)$$

then also $x + y \equiv x' + y' \pmod{n}$ (ie. $[x + y]_n = [x' + y']_n$).

($\mathbb{Z}_n, +$) is an abelian group with neutral element $[0]_n$ and inverse elements $-[x]_n = [-x]_n$.

(ii) The multiplication on \mathbb{Z}_n is well-defined if

$$x \equiv x' \pmod{n}$$

and

$$y \equiv y' \pmod{n}$$

then also $x \circ y \equiv x' \cdot y' \pmod{n}$ (ie. $[x \cdot y]_n = [x' \cdot y']_n$). (\mathbb{Z}_n, \cdot) is a commutative matroid with neutral element $[1]_n$. $\mathbb{Z}_n^ = \mathbb{Z}_n \setminus \{[0]_n\}$ is a group if $n \in \mathbb{P}$*

Proof. Let $x = x' \pmod{n}$ and $y = y' \pmod{n}$. Show that $x + y = x' + y'$ and $x \cdot y = x' \cdot y'$. $n \mid x - x'$ and $n \mid y - y'$. Show that

$$n \mid (x + y) - (x' + y') \text{ and } n \mid x \cdot y - x' \cdot y'$$

So for addition,

$$\bigvee_k x - x' = k \cdot n$$

$$\bigvee_l y - y' = l \cdot n$$

$$\begin{aligned} \Rightarrow (x + y) - (x' + y') &= x + y - x' - y' \\ &= x - x' + y - y' \\ &= k \cdot n + l \cdot n \\ &= (k + l) \cdot n \\ &= n \mid (x + y) - (x' + y') \end{aligned}$$

For multiplication,

$$\begin{aligned} x \cdot y &= (x' + kn) \cdot (y' + ln) \\ &= (x' \cdot y') + (k \cdot n \cdot y') + x' \cdot l \cdot n + k \cdot n \cdot l \cdot n \\ &= x' \cdot y' + n(R \cdot y' + l \cdot x' + k \cdot l \cdot n) \end{aligned}$$

$$xy - x'y' = \text{multiple of } n$$

$$\Rightarrow n \mid xy - x'y'$$

Example 7. $(\mathbb{Z}_n, +)$ is a group?

- We show G1:

$$([x]_n + [y]_n) + [z]_n \stackrel{?}{=} [x]_n + ([y]_n + [z]_n)$$

$$[x + y]_n + [z]_n \stackrel{?}{=} [x]_n + [y + z]_n$$

$$\Rightarrow [(x + y) + z]_n = [x + (y + z)]_n$$

- We show G2, by definition of $[0]_n$ as neutral element

$$[x]_n + [0]_n = [x + 0]_n = [x]_n$$

- We show G3, by definition of $[-x]_n$ as neutral element

$$[x]_n + [-x]_n = [x - x]_n = [0]_n$$

Analogously,

$$([x]_n \cdot [y]_n) \cdot [z]_n = [x]_n ([y]_n \cdot [z]_n)$$

$$[x]_n \cdot [1]_n = [x1]_n = [x]_n$$

Therefore $[1]_n$ is the neutral element for multiplication

What is the inverse for multiplication? It is immediate, that $[0]_n$ has no inverse for multiplication.

$$[0]_n \cdot [x]_n = [0]_n \neq [1]_n$$

in $\mathbb{Z}_n \setminus \{[0]_n\}$?

Case distinction:

$n \notin \mathbb{P}$

$$\Rightarrow \bigvee_{1 < n_1, n_2 < n} n = n_1 \cdot n_2$$

$$[n_1]_n \cdot [n_2]_n = [n_1 \cdot n_2]_n = [n]_n = [0]_n$$

$\Rightarrow [n_1]_n$ has not inverse element!

Assume

$$\bigvee_{[x]_n} [n_1]_n \cdot [x]_n = [1]_n$$

$$\Rightarrow [n_2] \cdot [n_1] \cdot [x]_n = [n_2]_n [1]_n$$

$$\Rightarrow [0]_n = [n_2]_n$$

This is a contradiction. No inverse can exist.

$n \in \mathbb{P}$ Beforehand, for prime numbers p it holds that

$$p \mid ab \Rightarrow p \mid a \vee p \mid b$$

Theorem 11. We claim that every $[x]_n \neq [0]_n$ has an inverse.

Proof.

$$V_X = \{[x], [2x], [3x], \dots, [(n-1)x]\} \text{ multiples of } [x]_n$$

Then $[0]_n \notin V_x$. Assume

$$\bigvee_k [k \cdot x]_n = [0]_x$$

therefore

$$\bigvee_k k \cdot x \equiv 0 \pmod{n}$$

$$\Rightarrow n \mid kx$$

$$\Rightarrow n \mid k \vee n \mid x$$

$$\Rightarrow n \mid x$$

$$\Rightarrow [x]_n$$

$$\Rightarrow [0]_n$$

This is a contradiction.

□

Theorem 12. *All entries of V_X are different.*

Proof. Assume

$$\begin{aligned} \bigvee_{1 \leq k, l \leq n-1} [kx]_n &= [lx]_n \\ [kx]_n - [lx]_n &= [0]_n \\ [(k-l)x] &= [0]_n \\ \Rightarrow (k-l)x &\equiv 0 \pmod n \\ \Rightarrow n &\mid (k-l)x \\ \Rightarrow n &\mid k-l \vee n \mid x \end{aligned}$$

The second condition cannot hold.

$$\Rightarrow k-l=0$$

Requirement: $[x]_n \neq [0]_n$.

$$\Rightarrow \{[x]_n, [2x]_n, \dots, [(n-1)x]_n\} \subseteq \{[1], [2], \dots, [n-1]\}$$

are all different.

$$\begin{aligned} \Rightarrow \bigvee_k [kv]_n &= [1]_n \\ \Rightarrow [k]_n &= [x]_n^{-1} \end{aligned}$$

k is constructed using the Euclidean algorithm.

Example 8.

| | | | | | |
|---|---|---|---|---|---|
| + | 0 | 1 | 2 | 3 | 4 |
| 0 | 0 | 1 | 2 | 3 | 4 |
| 1 | 1 | 2 | 3 | 4 | 0 |
| 2 | 2 | 3 | 4 | 0 | 1 |
| 3 | 3 | 4 | 0 | 1 | 2 |
| 4 | 4 | 0 | 1 | 2 | 3 |

Table 6: Composition table for $(\mathbb{Z}_5, +)$

In general $[x]_n$ is invertible iff $\gcd(x, n) = 1$.

| | | | | | |
|---|---|---|---|---|---|
| · | 0 | 1 | 2 | 3 | 4 |
| 0 | 0 | 0 | 0 | 0 | 0 |
| 1 | 0 | 1 | 2 | 3 | 4 |
| 2 | 0 | 2 | 4 | 1 | 3 |
| 3 | 0 | 3 | 1 | 4 | 2 |
| 4 | 0 | 4 | 3 | 2 | 1 |

Table 7: Composition table for (\mathbb{Z}_5, \cdot) . Every row is a permutation of the first row. Every row (except 0) has a 1 element is therefore invertible.

| | | | | |
|---|---|---|---|---|
| · | 1 | 2 | 3 | 4 |
| 1 | 1 | 2 | 3 | 4 |
| 2 | 2 | 4 | 0 | 2 |
| 3 | 3 | 0 | 3 | 0 |
| 4 | 4 | 2 | 0 | 4 |
| 4 | 5 | 4 | 3 | 2 |

□

Table 8: Composition table for (\mathbb{Z}_6, \cdot) . 1 and 5 have a 1-element and is therefore invertible.

| | | |
|---|---|---|
| + | 0 | 1 |
| 0 | 0 | 1 |
| 1 | 1 | 0 |

Table 9: Composition table for $(\mathbb{Z}_2, +)$

| | | |
|----|----|----|
| · | +1 | -1 |
| +1 | +1 | -1 |
| -1 | -1 | +1 |

Table 10: Composition table for $(\{\pm 1\}, \cdot)$

$$h : \mathbb{Z}_2 \rightarrow \{\pm 1\}$$

$$[0]_2 \rightarrow +1$$

$$[1]_2 \rightarrow -2$$

The composition table of \mathbb{Z}_2 maps to composition table of $\{\pm 1\}$.

Therefore

$$h([x] + [y]) = h([x]) \cdot h([y]) \forall [x], [y]$$

Definition 1. Let (G_1, \circ) and (G_2, \circ) be 2 groups. A map

$$h : G_1 \rightarrow G_2$$

is called group-homomorphism if it holds that $\bigwedge_{x,y \in G_1} h(x \circ_1 y) = h(x) \circ_2 h(y)$.

This lecture took place on 3rd of November 2015 (Franz Lehner).

Definition 2. Let (G_1, \circ_1) and (G_2, \circ_2) be groups. A mapping $h : G_1 \rightarrow G_2$ is called group-homomorphism if $h(a \circ_1 b) = h(a) \circ_2 h(b)$ for all $a, b \in G_1$.

Additionally

- if h is injective, the mapping is called “field embedding”.
- if h is surjective, the mapping is called “epimorphism”.
- if h is bijective, the mapping is called “isomorphism”.
- two groups are called isomorph, if there exists some isomorphism.

Example 9. $\frac{(\mathbb{Z}_2, +) \mid \begin{array}{cc} 0 & 1 \\ 0 & 1 \\ 1 & 0 \end{array}}{G_1 = \mathbb{Z}_2, \circ_1 = +} = \frac{(\{\pm 1\}, \cdot) \mid \begin{array}{cc} +1 & -1 \\ +1 & -1 \\ -1 & +1 \end{array}}{G_2 = \{+1, -1\}, \circ_2 = \cdot}$

$$h : \mathbb{Z}_2 \rightarrow \{\pm 1\}$$

$$[0]_2 \mapsto +1$$

$$[1]_2 \mapsto -1$$

preserves $h([a] + [b]) = h([a]) \cdot h([b])$ are isomorphic: $(\mathbb{Z}_2, +) \cong (\{\pm 1\}, \cdot)$.

Definition 3. A homomorphism $G \rightarrow G$ is called endomorphism. An isomorphism $G \rightarrow G$ (bijective endomorphism) is called automorphism.

Example 10. 1. $(\mathbb{Z}, +)$ with fixed $n \in \mathbb{N}$.

$$h_n : \mathbb{Z} \rightarrow \mathbb{Z}$$

$$h_n : x \mapsto n \cdot x$$

Is an endomorphism.

Show that

$$h_n(x + y) = h_n(x) + h_n(y)$$

$$n(x + y) = n \cdot x + n \cdot y$$

No epimorphism for $n \geq 2$.

$$g : \mathbb{Z} \rightarrow \mathbb{Z}$$

$$x \mapsto x + 1$$

$$g(1 + 1) \stackrel{?}{=} 3$$

$$g(1) + g(1) \stackrel{?}{=} 1 + 1 + 1$$

$$4 \neq 3$$

3.

$$q_n : (\mathbb{Z}, +) \rightarrow (\mathbb{Z}_n, +)$$

$$a \mapsto [a]_n$$

Show that

$$q_n(a + b) = q_n(a) + q_n(b)$$

$$q_n(a + b) = [a + b]_n$$

$$= [a]_n + [b]_n$$

$$= q_n(a) + q_n(b)$$

$$[0]_n = q_n(0) = q_n(n)$$

$$[1]_n = q_n(1)$$

$$\vdots$$

$$[n-1]_n = q_n(n-1)$$

Epimorphism, but no isomorphism.

4.

$$(\mathbb{R}^*, \cdot) \rightarrow (\{\pm 1\}, \cdot)$$

$$\mathbb{R}^* = \mathbb{R} \setminus \{0\}$$

$$\text{sign} : x \mapsto \text{sign}(x)$$

$$\text{sign}(x \cdot y) = \text{sign}(x) \cdot \text{sign}(y)$$

is a group homomorphism and epimorphism, but no isomorphism.

5.

$$h : (\mathbb{Z}, +) \rightarrow (\mathbb{Z}, +)$$

$$x \mapsto -x$$

$$h(x+y) = -(x+y) = -x-y = h(x) + h(y)$$

is homomorphism.

It is surjective ($x = h(-x)$) and injective ($h(x) = h(y) \Rightarrow x = y$). Therefore it is an isomorphism.

6.

$$(\mathbb{R}^+ =]0, \infty[, \cdot) \rightarrow (\mathbb{R}, +)$$

$$x \mapsto \log(x)$$

$$\log(x \cdot y) = \log(x) + \log(y)$$

Is a group homomorphism, epimorphism and isomorphism.

Theorem 13. 1. *The composition of homomorphisms is a homomorphism.*

Let

$$q : (G_1, \circ_1) \rightarrow (G_2, \circ_2)$$

$$h : (G_2, \circ_2) \rightarrow (G_3, \circ_3)$$

be homomorphisms, then $h \circ q : (G_1, \circ_1) \rightarrow (G_3, \circ_3)$ is a homomorphism.

2. *The inverse mapping of an isomorphism is an isomorphism.*

3. *Isomorphism is an equivalence relation on the “set of all groups”. Therefore on an arbitrary set of groups the relation $G_1 \cong G_2$ is an equivalence relation.*

Proof. 1.

$$h \circ g(a \circ_1 b) = h \circ g(a) \circ_3 h \circ g(b)$$

$$(h \circ g)(a \circ_1 b) = h(g(a \circ_1 b))$$

$$\stackrel{g \text{ is homomorphous}}{=} h(g(a) \circ_2 g(b))$$

$$\stackrel{h \text{ is homomorphous}}{=} h(g(a)) \circ_3 h(g(b))$$

$$= (h \circ g)(a) \circ_3 (h \circ g)(b)$$

2. To be worked through in the practicals.

3. To be worked through in the practicals.

□

Theorem 14. *Let (G_1, \circ_1) and (G_2, \circ_2) be groups with a neutral element $e_1 \in G_1$ and $e_2 \in G_2$ and $h : G_1 \rightarrow G_2$ is a homomorphism. Then it holds that*

$$1. \ h(e_1) = e_2$$

$$2. \ h(x^{-1}) = h(x)^{-1} \forall x \in G_1$$

Proof. 1.

$$h(e_1) = h(e_1) \circ e_2$$

$$h(e_1) = h(e_1 \circ e_1)$$

$$= h(e_1) \circ h(e_1)$$

$$h(e_1) \circ e_2 = h(e_1) \circ h(e_1)$$

$$\text{Cutback law in } G_2 \Rightarrow e_2 = h(e_1)$$

2.

$$h(x^{-1}) = h(x)^{-1} \Leftrightarrow h(x) \circ h(x^{-1}) = e_2$$

$$h(x) \circ_2 h(x^{-1}) = h(x \circ_1 x^{-1}) \stackrel{\text{homomorphism}}{=} h(e_1) \stackrel{\text{bc}(1)}{=} e_2$$

Therefore $h(x^{-1}) \circ_2 h(x) = e_2$.

$\Rightarrow h(x^{-1})$ is left- and rightinverse to $h(x)$. $\Rightarrow h(x)^{-1} = h(x^{-1})$.

□

Definition 4. A subgroup of a group (G, \circ) is a non-empty subset $H \subseteq G$ such that

$$1. \bigwedge_{a,b \in H} a \circ b \in H$$

$$2. \bigwedge_{a \in H} a^{-1} \in H$$

Notation: $H \leq G$.

Example 11.

$$(\mathbb{Z}, +) \subseteq (\mathbb{Q}, +) \quad \checkmark$$

$$(\mathbb{N}, +) \subseteq (\mathbb{Q}, +) \quad \nexists$$

$$(\mathbb{Q}, +) \subseteq (\mathbb{R}, +) \quad \checkmark$$

$$(\mathbb{Q}, +) \subseteq (\mathbb{C}, +) \quad \checkmark$$

$n \in \mathbb{N}$ is fixed:

$$n \cdot \mathbb{Z} = \{n \cdot k \mid k \in \mathbb{Z}\} \leq \mathbb{Z}$$

$$1. n \cdot k + n \cdot l = n \cdot (k + l) \in n \cdot \mathbb{Z}$$

$$2. -nk = n(-k) \in n \cdot \mathbb{Z}$$

Theorem 15.

$$S_n \leq S_{n+1}$$

$$S_n = \{f : \{1, \dots, n\} \rightarrow \{1, \dots, n\} \text{ is bijective}\}$$

$$S_{n+1} = \{f : \{1, \dots, n+1\} \rightarrow \{1, \dots, n+1\} \text{ is bijective}\}$$

So $S_n \leq S_{n+1}$ cannot hold, right? S_n cannot be a subgroup.

Wrong, we interpreted it wrongfully: There is a subset $H \subseteq S_{n+1}$ which is a subgroup as by theorem 4 such that $S_n \cong H$.

$$H = \{f : \{1, \dots, n+1\} \rightarrow \{1, \dots, n+1\} \mid f \text{ is bijective}\} \\ \Rightarrow H \cong S_n$$

Corollary 3.

$$\mathbb{Z} \rightarrow n \cdot \mathbb{Z} \leq \mathbb{Z}$$

$$x \mapsto n \cdot x$$

is bijective.

$$\Rightarrow \mathbb{Z} \cong n \cdot \mathbb{Z}$$

$\Rightarrow \mathbb{Z}$ is isomorphous to its own subgroup

Remark 1. 1. Let $H \leq G$ be a subgroup, then $e \in H$.

Because with $H \neq \emptyset$, let $x \in H$. From the group definition it follows that $x^{-1} \in H$ and therefore $x \circ x^{-1} \in H$ with $x \circ x^{-1} = e$.

2. (H, \circ) is a group.

Theorem 16. Let (G_1, \circ_1) and (G_2, \circ_2) be groups.

$$h : G_1 \rightarrow G_2 \text{ is a homomorphism}$$

$$H_1 \leq G_1 \quad H_2 \leq G_2 \quad \text{are subgroups}$$

Then it holds that

$$1. h(H_1) \leq G_2$$

$$2. h^{-1}(H_2) \leq G_1$$

Proof. 1. Let $h(H_1) \leq G_2$.

$$\Rightarrow \bigwedge_{u,v \in h(H_1)} u \circ_2 v \in h(H_1)$$

$$\Rightarrow \bigwedge_{x,y \in H_1} h(x) \circ h(y) \in h(H_1)$$

$$\Rightarrow \bigwedge_{x,y \in H_1} \bigvee_{z \in H_1} h(x) \circ h(y) = h(z)$$

h is a homomorphism:

$$\Rightarrow h(x) \circ_2 h(y) = h(x \circ_1 y)$$

\Rightarrow choose $z = x \circ_1 y \in H_1$ because $H_1 \leq G_1$

2. Let $u \in h(H_1)$. We need to show that $u^{-1} \in h(H_1)$. Find $a \in H_1$ such that $u^{-1} = h(a)$. Let $b \in H_1$ with $h(b) = u$

$$\Rightarrow u^{-1} = h(b)^{-1} = h(b^{-1}) \in h(H_1)$$

then $b^{-1} \in H_1$.

□

Remark 2. Always two trivial subgroups of a group G exist, namely

$$H = G$$

$$H = \{e\}$$

One example which only has two trivial subgroups is $(\mathbb{Z}_p, +)$.

Definition 5. Let $h : G_1 \rightarrow G_2$ be a homomorphism. Then $h^{-1}(\{e_2\})$ is a subgroup of G_1 and is called kernel of a homomorphism.

$$\text{kernel}(h) = \{x \in G_1 \mid h(x) = e_2\}$$

$h(G_1) \leq G_2$ is a subgroup and is called image of h , denoted $\text{im}(h) = h(G_1)$.

Definition 6. A ring is a tuple $(R, +, \cdot)$ with $R \neq \emptyset$ and $+, \cdot$ are combinations $R \times R \rightarrow R$, such that

1. $(R, +)$ is an abelian group (“additive group”)
2. (R, \cdot) is a semigroup (“multiplicative semigroup”)
3. distributive laws hold

$$(a + b) \cdot c = a \cdot c + b \cdot c$$

$$a \cdot (b + c) = a \cdot b + a \cdot c$$

Examples include: $(\mathbb{Z}, +, \cdot)$, $(\mathbb{Q}, +, \cdot)$ and $(\mathbb{R}, +, \cdot)$.

A ring is called commutative if (R, \cdot) is commutative. If (R, \cdot) is a monoid, then $(R, +, \cdot)$ is a ring with a one-element. The neutral element with respect to $+$ is called zero-element.

Inverse elements with respect to $+$ are denoted as $-x$. Inverse elements with respect to \cdot are denoted as x^{-1} .

Example 12. $(\mathbb{Z}, +, \cdot)$ is a commutative ring with a one-element. The same applies for $(\mathbb{Z}, +, \cdot)$, $(\mathbb{R}, +, \cdot)$, $(\mathbb{Q}, +, \cdot)$ and $(\mathbb{C}, +, \cdot)$.

$$\mathbb{R}[x] = \{a_0 + a_1x + \dots + a_nx^n \mid n \in \mathbb{N}_0, a_i \in \mathbb{R}\}$$

is the ring of polynomials with respect to addition and multiplication (as we know it in \mathbb{R}). The one element with respect to multiplication is 1 (because $a \cdot (1 \cdot x_+^0 \cdot \dots) = a$).

$$(1 + x)^{-1} = \sum_{n=0}^{\infty} (-x)^n \notin \mathbb{R}[x]$$

$$(a_0 \cdot x^0)^{-1} = \frac{1}{a_0} x^0$$

Only constant polynomials are invertible.

Theorem 17. $(\mathbb{Z}_n, +, \cdot)$ is a commutative ring with a one-element.

Proof. $(\mathbb{Z}_n, +)$ is a group. (\mathbb{Z}_n, \cdot) is a monoid. They are commutative. We have already proven that.

What remains to show is the distributive law:

$$\begin{aligned} ([a]_n + [b]_n) \cdot [c]_n &= [a + b]_n \cdot [c]_n \\ &= [(a + b) \cdot c]_n \\ &= [a \cdot c + b \cdot c]_n \\ &= [a \cdot c]_n + [b \cdot c]_n \\ &= [a]_n \cdot [c]_n + [b]_n \cdot [c]_n \end{aligned}$$

□ “Es ändert nichts an dem Ganzen, aber sie haben ein besseres Gefühl.”
(Franz Lehner)

This lecture took place on 9th of Nov 2015 (Franz Lehner).

Definition 7. Let $(R, +, \cdot)$ be a ring. An element $x \in R$ is called zero-divisor if $\bigvee_{y \in R} y \neq 0 \wedge x \cdot y = 0$. R is called zero-divisor-free if it does not contain zero-divisors.

Theorem 18. $(\mathbb{Z}_n, +, \cdot)$ is zero-divisor-free $\Leftrightarrow n \in \mathbb{P}$

Definition 8. Let $(R_1, +_1, \cdot_1)$ and $(R_2, +_2, \cdot_2)$ be rings. A mapping $h : R_1 \rightarrow R_2$ is called ring homomorphism if

$$\bigwedge_{a,b \in R} h(a +_1 b) = h(a) +_2 h(b)$$

$$\bigwedge_{a,b \in R} h(a \cdot_1 b) = h(a) \cdot_2 h(b)$$

Example 13.

$$\begin{aligned} (\mathbb{Z}, +, \cdot) &\rightarrow (\mathbb{Z}_n, +, \cdot) \\ x &\mapsto [x]_n \end{aligned}$$

Definition 9. A field is a commutative ring $(K, +, \cdot)$ with 1 in which each element $a \in K \setminus \{0\}$ has an inverse element. Therefore $(K \setminus \{0\}, \cdot)$ is an abelian group.

We denote $\frac{1}{x}$ instead of x^{-1} .

Example 14. $(\mathbb{Q}, +, \cdot)$, $(\mathbb{R}, +, \cdot)$, $(\mathbb{Z}_p, +, \cdot)$ for $p \in \mathbb{P}$, not $(\mathbb{Z}, +, \cdot)$.

Corollary 4.

1. A field is zero-divisor-free (but not the opposite, \mathbb{Z} as example)
2. The zero-element of a non-trivial ring cannot have an inverse
3. Let $|R| \geq 2$, then

$$\underbrace{0}_{\text{zero element}} \neq \underbrace{1}_{\text{one element}}$$

Proof. One possible trivial ring is:

$$R = \{a\}$$

$$a + a := a \quad a \cdot a := a$$

3. Select $a \notin \{0\}$. Then

$$1 \cdot a = a$$

$$0 \cdot a = 0$$

$$\Rightarrow 1 \neq 0$$

1. Let $a, b \in K \setminus \{a\}$. Assume $a \cdot b = 0$.

$$\Rightarrow 0 = a^{-1} \cdot 0 \cdot b^{-1} = a^{-1} \cdot (a \cdot b) \cdot b^{-1} = (a^{-1} \cdot a) \cdot (b \cdot b^{-1}) = 1 \cdot 1 = 1$$

$$\Rightarrow 0 = 1 \quad \nexists$$

2. Let a be inverse to 0.

$$\Rightarrow a \cdot 0 = 1$$

$$\Rightarrow a = 0$$

- 4.

$$\bigwedge_{a \in R} a \cdot 0 = 0$$

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

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

$$\Rightarrow a \cdot 0 + 0 = a \cdot 0 + a \cdot 0$$

$$\Rightarrow a \cdot 0 = 0$$

□

Definition 10. (field extensions.) *The equation $x^2 - 2 = 0$ has no solution in \mathbb{Q} . We claim: $K = \{a + b\sqrt{2} \mid a, b \in \mathbb{Q}\}$ is a field. The proof will be provided in the practicals.*

So a field K with $\mathbb{Q} \subsetneq K \subsetneq \mathbb{R}$ is a field extension for \mathbb{Q} .

Definition 11. (complex numbers.) *The equation $x^2 + 1 = 0$ has no solution in \mathbb{R} because $x^2 > 0 \forall x \in \mathbb{R}$. Assume some i exists with $i^2 = -1$ (therefore $i = \sqrt{-1}$) with*

$$\begin{aligned}(a + bi) + (c + di) &= a + c + (b + d)i \\ (a + bi)(c + di) &= ac + adi + bic + bdi^2 \\ &= ac - bd + (ad + bc)i\end{aligned}$$

Then,

$$\begin{aligned}\frac{1}{a + bi} &= \frac{1}{a + bi} \cdot \frac{a - bi}{a - bi} \\ &= \frac{a - bi}{a^2 - (bi)^2} \\ &= \frac{a - bi}{a^2 + b^2}\end{aligned}$$

with $a^2 + b^2 \neq 0$ (does not hold for $a = b = 0$).

We define the complex numbers as $\mathbb{C} = \mathbb{R}^2$ with operations

$$\begin{aligned}(a, b) + (c, d) &:= (a + c, b + d) \\ (a, b) \cdot (c, d) &:= (ac - bd, ad + bc)\end{aligned}$$

We denote:

$$\begin{aligned}0 &= (0, 0) \\ 1 &= (1, 0) \\ i &= (0, 1)\end{aligned}$$

Every $z \in \mathbb{C}$ has the structure $(a, b) = a \cdot 1 + b \cdot i$.

Theorem 19. 1. $(\mathbb{C}, +, \cdot)$ is a field (proof: provided in practicals).

2. \mathbb{C} contains \mathbb{R} as subfield. Therefore

$$l : \mathbb{R} \rightarrow \mathbb{C}$$

$$x \mapsto x + 0 \cdot i = (x, 0)$$

\mathbb{R} is identified with $l(\mathbb{R})$.

Corollary 5.

$$\underbrace{\mathbb{Z} \subseteq \mathbb{Q} \subseteq \mathbb{Q}(\sqrt{2})}_{\mathbb{N}_0} \subseteq \underbrace{\mathbb{R} \subseteq \mathbb{C}}_{\mathbb{N}_1}$$

Also:

$$\mathbb{Z} \subseteq \mathbb{Q} \subseteq \mathbb{Q}(\sqrt{3}) \subseteq \mathbb{R} \subseteq \mathbb{C}$$

Off topic: Peano curve.

Definition 12. (Fundamental theorem of algebra.) *In \mathbb{C} every polynomial $x^n + a_{n-1}x^{n-1} + \dots + a_1x + a_0 = 0$ has n solutions.*

Therefore \mathbb{C} is algebraically closed (but there exist transcendental extensions).

Definition 13. (quaternions.) \mathbb{R}^4 has a ring structure such that every element is invertible, but it is not commutative (division ring with elements called quaternions).

Definition 14. Let $z = x + iy$ be some element in \mathbb{C} . Then $\Re(z) = x$ (real part) and $\Im(z) = y$ (imaginary part) of \mathbb{Z} . $\bar{z} = x - iy$ is called complex conjugate of z . i is defined as solution of the equation $x^2 + 1 = 0$.

Geometrically, the real part is represented on the x -axis and the imaginary part is quantified on the y -axis.

- The addition of two complex numbers then geometrically corresponds to vector addition in \mathbb{R}^2 .

Complex numbers in polar coordinates are defined with

$$x + iy = r(\cos \varphi + i \cdot \sin \varphi)$$

$$\Rightarrow r = \sqrt{x^2 + y^2}$$

$$\Rightarrow \varphi = \arctan \frac{y}{x}$$

- The multiplication looks like this:

$$\begin{aligned}
 &= (x_1 + iy_1) \cdot (x_2 + iy_2) \\
 &= r_1(\cos \varphi_1 + i \sin \varphi_1) \cdot r_2(\cos \varphi_2 + i \sin \varphi_2) \\
 &= r_1 r_2 (\cos \varphi_1 \cos \varphi_2 - \sin \varphi_1 \sin \varphi_2 + i(\sin \varphi_1 \cos \varphi_2 + \cos \varphi_1 \sin \varphi_2)) \\
 &= r_1 r_2 (\cos(\varphi_1 + \varphi_2) + i \sin(\varphi_1 + \varphi_2))
 \end{aligned}$$

So geometrically this is rotation by φ with scaling by factor r .

From this the Eulerian equation follows³.

$$e^{i\varphi} = \cos \varphi + i \sin \varphi$$

6 Vector spaces

Definition 15. Let $(K, +, \cdot)$ be a field. A vector space of K is a tuple (V, \oplus, \odot) if $V \neq \emptyset$.

- $V \times V \rightarrow V$
 $(\lambda, \mu) \mapsto v \oplus \mu$
- $K \times V \rightarrow V$
 $(\lambda, \mu) \rightarrow \lambda \odot v$

such that

1. (V, \oplus) is an abelian group.
2. associative law holds:

$$\bigwedge_{v \in V} \bigwedge_{\lambda \in K} \bigwedge_{\mu \in K} (\lambda \cdot \mu) \odot v = \lambda \odot (\mu \odot v)$$

3. distributive law holds:

$$\bigwedge_{\lambda \in K} \bigwedge_{v, w \in V} \lambda \odot (v \oplus w) = (\lambda \odot v) \oplus (\lambda \odot w)$$

³but can only be seen easily with the Taylor series expansion of e

$$\bigwedge_{\lambda, \mu \in K} \bigwedge_{v \in V} (\lambda + \mu) \odot v = (\lambda \odot v) \oplus (\mu \odot v)$$

4. Furthermore,

$$\bigwedge_{v \in V} 1 \odot v = v$$

Remark 3. The elements of V are called vectors. The elements of K are called scalars. Furthermore we simplify notation:

- $+$ instead of \oplus (vector addition)
- \cdot instead of \odot (vector multiplication)

Example 15. 1.

$$K^n = \left\{ \begin{pmatrix} \xi_1 \\ \vdots \\ \xi_n \end{pmatrix} \mid \xi \in K \right\}$$

$$\text{with } \begin{pmatrix} \xi_1 \\ \vdots \\ \xi_n \end{pmatrix} + \begin{pmatrix} \eta_1 \\ \vdots \\ \eta_n \end{pmatrix} = \begin{pmatrix} \xi_1 + \eta_1 \\ \vdots \\ \xi_n + \eta_n \end{pmatrix}$$

$$\text{and } \lambda \cdot \begin{pmatrix} \xi_1 \\ \vdots \\ \xi_n \end{pmatrix} = \begin{pmatrix} \lambda \xi_1 \\ \vdots \\ \lambda \xi_n \end{pmatrix}$$

- 2.

$$K^{m \times n} = \left\{ \begin{pmatrix} a_{1,1} & \dots & a_{1,n} \\ \vdots & \ddots & \vdots \\ a_{m,1} & \dots & a_{m,n} \end{pmatrix} \mid a_{i,j} \in K \right\}$$

is the so-called component notation. Addition and multiplication is done component-wise.

3. Let X be an arbitrary set.

$$K^X = \{f : X \rightarrow K \mid f \text{ function}\}$$

$$(f + g)(x) := f(x) + g(x)$$

$$(\lambda f)(x) := \lambda(f(x))$$

$$\Rightarrow f + g, \lambda \cdot f \in K^X$$

Proof. (a) is a special case of (c) Specifically $X = \{1, \dots, n\}$. Every func-

tion $f : \{1, \dots, n\} \rightarrow K$ is uniquely defined by vector $\begin{pmatrix} f(1) \\ \vdots \\ f(n) \end{pmatrix}$. On the

opposite site, every vector $\begin{pmatrix} \varepsilon_1 \\ \vdots \\ \varepsilon_n \end{pmatrix}$ is a function $f : \{1, \dots, n\} \rightarrow K$ with

$$k \mapsto \varepsilon_k.$$

(d)

$$X = \mathbb{N} \quad K^{\mathbb{N}} = \{(\varepsilon_n)_{n \in \mathbb{N}} \mid \varepsilon_i \in \mathbb{K}\}$$

is the space of all sequences.

Definition 16. If $(K, +, \cdot)$ is a ring, the structure is called module.

Corollary 6.

$$\lambda(u + v) = \lambda u + \lambda v$$

$$(\lambda + \mu)v = \lambda v + \mu v$$

$$1 \cdot v = v$$

$$(\lambda\mu)v = \lambda(\mu v)$$

Example 16. Let $(K^n, +, \cdot)$ be a field.

$$K^X = \{f : X \rightarrow K\}$$

$$\bigwedge_{x \in X} (f + g)(x) = f(x) + g(x)$$

$$\bigwedge_{x \in X} (\lambda f)(x) = \lambda f(x)$$

Corollary 7. (e) \mathbb{R} is a vector space over \mathbb{Q} . $(\mathbb{R}, +)$ is an abelian group.

$$\cdot : \mathbb{Q} \times \mathbb{R} \rightarrow \mathbb{R}$$

$$(\lambda \in \mathbb{Q}, x \in \mathbb{R}) \mapsto \lambda \cdot x \in \mathbb{R}$$

$$\mathbb{R} = \mathbb{Q}^X$$

but \mathbb{Q} is not a vector space over \mathbb{R} .

K has a zero element denoted 0 . $(V, +)$ has a neutral element; also denoted 0 . You should infer from context which one is meant. At the beginning we denote the neutral element of $(V, +)$ with $\underline{0}$.

Theorem 20. This is a direct result following from the axioms. Let $(V, +, \cdot)$ be a vector space over K .

$$1. \bigwedge_{v \in V} 0 \cdot v = \underline{0}$$

□

$$2. \bigwedge_{\lambda \in K} \lambda \cdot \underline{0} = \underline{0}$$

$$3. \bigwedge_{v \in V} \bigwedge_{\lambda \in K} \lambda \cdot v = \underline{0} \Rightarrow \lambda = 0 \vee v = \underline{0}$$

$$4. \bigwedge_{v \in V} (-1) \cdot v = -v \text{ with } -v \text{ as neutral element in } (V, +)$$

Proof. 1. For the zero element it holds,

$$0 \cdot v = (0 + 0) \cdot v \stackrel{\text{distr. law}}{=} 0 \cdot v + 0 \cdot v$$

$$\text{but also } 0 \cdot v + \underline{0} \Rightarrow 0 \cdot v + \underline{0} = 0 \cdot v + 0 \cdot v. \underline{0} = 0 \cdot v.$$

2.

$$\lambda \cdot \underline{0} = \lambda(\underline{0} + \underline{0}) = \lambda \underline{0} + \lambda \underline{0}$$

$$\lambda \cdot \underline{0} = \lambda \cdot \underline{0} + \underline{0} \Rightarrow \underline{0} = \lambda \cdot \underline{0}$$

3.

$$\lambda v = 0 \Rightarrow \lambda = 0 \vee v = 0$$

$$A \rightarrow B \vee C \Leftrightarrow (\neg A \vee B \vee C) \Leftrightarrow \neg(A \wedge \neg B) \vee C \Leftrightarrow A \wedge \neg B \rightarrow C$$

We show: $(\lambda v = 0 \wedge \lambda \neq 0) \Rightarrow v = 0$.

Proof.

$$\begin{aligned}\lambda \cdot v = \underline{0} &\Rightarrow \lambda^{-1}(\lambda \cdot v) = \lambda^{-1} \cdot \underline{0} \\ (\lambda^{-1}\lambda) \cdot v &= \underline{0} \\ v = 1 \cdot v &= \underline{0}\end{aligned}$$

4. We need to show: $(-1) \cdot v + v = 0$

Hence, $(-1) \cdot v$ is the additive inverse to v .

$$\begin{aligned}(-1) \cdot v + v &= (-1) \cdot v + 1 \cdot v \\ &= (-1 + 1) \cdot v \\ &= 0 \cdot v \\ &\xrightarrow{\text{first law}} \underline{0}\end{aligned}$$

6.1 Subspaces, linear independence and bases

Definition 17. Let $(V, +, \cdot)$ be a vector space over K . A subset $U \subseteq V$ is called subspace of V if

U1: $U \neq \emptyset$

U2: $\bigwedge_{u,v \in U} u + v \in U$

U3: $\bigwedge_{\lambda \in K} \bigwedge_{u \in U} \lambda u \in U$

Proof.

$$\bigwedge_{u \in U} -u \in U$$

Choose $\lambda = -1$ in subspace and multiply as in theorem 4.

Corollary 8. The trivial subspaces are $U = V$ and $U = \{0\}$.

Theorem 21. (subspace criterion.) Let $U \subseteq V$ be a subspace.

$$\Leftrightarrow U \neq \emptyset \wedge \bigwedge_{\lambda, \mu \in K} \bigwedge_{u, v \in U} \lambda u + \mu v \in U$$

Proof. Let $\lambda, \mu \in K$ and $u, v \in U$. □

$$\mathbf{U3} \Rightarrow \lambda u \in U \wedge \mu v \in U$$

$$\mathbf{U2} \Rightarrow \lambda u + \mu v \in U$$

So **U1** is immediate, **U2** follows with $\lambda = \mu = 1$ and **U3** follows with $v = 0$ and $\mu = 0$. □

Theorem 22. Let $(V, +, \cdot)$ be a vector space. $U \subseteq V$ is a subspace. Then

$$(U, +|_{U \times U}, \cdot|_{K \times U})$$

□ is a vector space.

Proof. Associativity and distributivity gets inherited. $(U, +)$ is a group.

$$-u = (-1) \cdot u \underbrace{\in}_{\mathbf{U3}} U$$

□

Example 17. 1. \mathbb{R} is a vector space over \mathbb{Q} .

$$\mathbb{Q} \subseteq \mathbb{R} \text{ is a subspace}$$

2. $V = \mathbb{R}^2$ with $U = \{(x, y) \in \mathbb{R}^2 \mid x + y = 0\} = \{(t, -t) \mid t \in \mathbb{R}\}$. Claim: U is a subspace.

Proof. **U1** $U \neq \emptyset$ because $(0, 0) \in U$.

□

$$\lambda, \mu \in \mathbb{R} \quad u, v \in U$$

Show that $\lambda u + \mu v \in U$.

Proof.

$$u = (s, -s) \text{ for some element in } \mathbb{R}$$

$$v = (t, -t) \quad t \in \mathbb{R}$$

$$\begin{aligned} \lambda u + \mu v &= \lambda(s, -s) + \mu(t, -t) \\ &= (\lambda s - \mu t, \mu t, -\mu t) \\ &= (\lambda s + \mu t, -\lambda s - \mu t) \\ &= (r, -r) \text{ with } r = \lambda s + \mu t \\ &\subseteq U \end{aligned}$$

3. $V = \mathbb{R}^2$ with $U = \{(x, y) \in \mathbb{R}^2 \mid x + y = 1\}$ is not a subspace. $U \neq \emptyset$.

$$(0, 1) \in U$$

$$(1, 0) \in U$$

$$(0, 1) + (1, 0) = (1, 1) \notin U$$

Remark 4. A subspace always contains the zero-vector:

$$U \neq \emptyset \Rightarrow \bigvee_u u \in U \xrightarrow{U3} \underline{0} = 0 \cdot u \in U$$

Remark 5. What is the usual approach to find possible subspaces?

- Is $\underline{0} \in U$? If no, no subspace exists.
- Else yes, $U \neq \emptyset$

We proceed with the subspace criterion.

6.2 Construction of subspaces

Theorem 23. Let $(V, +, \cdot)$ be vector over K . Let I be an index set. Let $(U_i)_{i \in I}$ be a family of subspaces $U_i \subseteq V$. Then $\bigcap_{i \in I} U_i$ is a subspace.

Proof. **U1**

$$\bigcap_{i \in I} U_i \neq \emptyset$$

$$\bigwedge_{i \in I} 0 \in U_i \Rightarrow 0 \in \bigcap_{i \in I} U_i = \left\{ u \mid \bigwedge_{i \in I} u \in U_i \right\}$$

$$\Rightarrow \bigcap_{i \in I} U_i \neq \emptyset$$

□

UR We need to show $\lambda, \mu \in K, a, b \in \bigcap_{i \in I} U_i$ then $\lambda a + \mu b \in \bigcap_{i \in I} U_i$.

□

$$\begin{aligned} \bigwedge_{i \in I} a \in U_i \wedge b \in U_i &\xrightarrow{\text{all } U_i \text{ are subspaces}} \bigwedge_{i \in I} \lambda a + \mu b \in U_i \\ &\Rightarrow \lambda a + \mu b \in \bigcap_{i \in I} U_i \end{aligned}$$

□

Remark 6. An equivalent statement for $U_1 \cup U_2$ does not hold! Unions of subspaces must not be subspaces.

- $U_1 = \{(x, 0) \mid x \in \mathbb{R}\}$
- $U_2 = \{(0, y) \mid y \in \mathbb{R}\}$

$$u = (1, 0) \in U_1 \subseteq U_1 \cup U_2$$

$$v = (0, 1) \in U_2 \subseteq U_1 \cup U_2$$

$$u + v = (1, 1) \notin U_1 \cup U_2$$

To construct a new subspace from $U_1 \cup U_2$ we need to extend it.

Definition 18. Let $(V, +, \cdot)$ be a vector space in K .

$$M \subseteq V$$

The linear hull of M is the smallest subspace of V , which contains M :

$$[M] := \bigcap \{U \subseteq V \mid U \cup R \text{ such that } M \subseteq U\}$$

This is a subspace by theorem 23. For $M = 0$,

$$[\emptyset] = \{0\}$$

We also say $[M]$ is the subspace generated by M .

Remark 7. $[M]$ is well-defined.

At least one subspace exists which contains M :

$$U = V \Rightarrow [M] \neq \emptyset$$

Every subspace $U \subseteq V$ which contains M , contains also $[M]$ because M occurs in $M \subseteq U$ as intersection. Therefore $[M] \subseteq U$.

This construction is not constructive! We know that one smallest subspace exists, but don't know what it looks like.

There is no known method to determine whether the given vector $v \in V$ is in $[M]$ or not.

Example 18. (second most simple case.)

$$M = \{a\}$$

Case distinction:

Case 1: $a = 0$

$$[\{0\}] = \{0\}$$

Case 2: $a \neq 0$

From **U1** it follows that $[\{a\}] \neq \emptyset$ because $0, a \in [\{a\}]$.

From **U3** it follows that $\lambda, a \in [\{a\}] \forall \lambda \in K$.

$$K \cdot a := [\{a\}] = \{\lambda a \mid \lambda \in K\}$$

We look at a subfield: Let $u, v \in K \cdot a$ and $\lambda, \mu \in K$. Show that

$$\lambda u + \mu v \in K \cdot a$$

$$\bigwedge_{\alpha \in K} u = \alpha \cdot a \quad \bigwedge_{\beta \in K} v = \beta \cdot a$$

$$\lambda u + \mu v = \lambda(\alpha \cdot a) + \mu(\beta \cdot a)$$

Associativity: $(\lambda \cdot \alpha) \cdot a + (\mu \cdot \beta) \cdot a$

Distributivity: $(\lambda \cdot \alpha + \mu \cdot \beta) \cdot a \in K \cdot a$

Using these laws the subfield is actually a plane. So we look at the more general case in the next theorem.

Theorem 24. Let $(V, +, \cdot)$ be a vector space over K with $a_1, \dots, a_n \in V$.

A linear combination of vectors a_1, \dots, a_n is a vector of structure

$$\lambda_1 \cdot a_1 + \lambda_2 \cdot a_2 + \dots + \lambda_n \cdot a_n$$

with $\lambda_i \in K$.

Let $\emptyset \neq M \subseteq V$, then a linear combination of M is a vector of structure

$$\lambda_1 \cdot a_1 + \lambda_2 \cdot a_2 + \dots + \lambda_n \cdot a_n$$

with $a_i \in M$, $\lambda_i \in K$ and $n \in \mathbb{N}$.

Construction of arbitrary finitely many vectors.

$$L(M) = \{\lambda_1 a_1 + \dots + \lambda_n a_n \mid n \in \mathbb{N}, a_i \in M, \lambda_i \in K\}$$

is the set of all linear combinations. We define $L(\emptyset) := \{0\} = [\emptyset]$.

$$L(\{a\}) \stackrel{!}{=} \{\lambda \cdot a \mid \lambda \in K\} = K \cdot a = [\{a\}]$$

Theorem 25. Let $(V, +, \cdot)$ be a vector space over K .

$$M \subseteq V \text{ as subset}$$

Then $[M] = L(M)$.

Proof. Show that,

- $[M] \subseteq L(M)$ therefore $L(M)$ is subspace which contains M .
- $L(M) \subseteq [M]$ therefore every subspace containing M , contains also $L(M)$.

We need to show $M \subseteq L(M)$. $L(M)$ is a subspace.

U1 $L(M) \neq \emptyset$ if $M = \emptyset \Rightarrow$ by definition. If $M \neq \emptyset \Rightarrow M \subseteq L(M)$.

$M \subseteq L(M)$. Let $a \in M \Rightarrow a = 1 \cdot a \in L(M)$

$$n = 1 \quad a_1 = a \quad \lambda_1 = 1$$

$M \subseteq L(M)$. $L(M)$ is a subspace.

Subfield: Let $u, v \in L(M)$ and $\lambda, \mu \in K$. Then also $\lambda u + \mu v \in L(M)$. Let $u = \lambda_1 a_1 + \dots + \lambda_m a_m$ with $\lambda_i \in K$ and $a_i \in M$. Let $v = \mu_1 b_1 + \dots + \mu_n b_n$ with $\mu_i \in K, b_i \in M$.

$$\begin{aligned} \lambda u + \mu v &= \lambda(\lambda_1 a_1 + \dots + \lambda_m a_m) + \mu(\mu_1 b_1 + \dots + \mu_n b_n) \\ &= \lambda \lambda_1 a_1 + \dots + \lambda \lambda_m a_m + \mu \mu_1 b_1 + \dots + \mu \mu_n b_n \\ &= v_1 c_1 + \dots + v_{m+n} c_n \in L(M) \end{aligned}$$

with

$$c_i = \begin{cases} a_i & i \leq m \\ b_{i-m} & i \geq m+1 \end{cases}$$

$$v_i = \begin{cases} \lambda \cdot \lambda_i & i \leq m \\ \mu \mu_{i-m} & m+1 \leq i \leq m+n \end{cases}$$

This lecture took place on 16th of Nov 2015 (Franz Lehner).

6.3 Revision

$$U \subseteq V \quad U \neq \emptyset$$

(1) $U \neq \emptyset$

(UR) $a, b \in U \rightarrow \lambda a + \mu b$

Therefore every linear combination is also in U .

$M \subseteq V$ subset

$$[M] = \text{smallest vector space which contains } M := \bigcap_{U \subseteq V} U \supseteq \{0\}$$

$$L(M) = \{\lambda v_1 + \dots + \lambda_n v_n \mid n \in \mathbb{N}, \lambda \in K, v_n \in M\}$$

Theorem 26.

$$[M] = L(M)$$

$$[M] \subseteq L(M)$$

$$L(M) \subseteq [M]$$

ToDo content incomplete/incorrect

Proof. It suffices to show, that every subspace U , which contains M , contains also $L(M)$. Every U in intersection $\bigcap_{M \subseteq U} U$ contains also $L(M)$.

$$\lambda_1, \dots, \lambda_n \in K \Rightarrow L(M) \subseteq \bigcap_U U$$

Let $v_1,$

Remark 8. If $M \subseteq V$ is itself a subvector space

$$\Rightarrow [M] = M$$

- ?? arbitrary ??

- Regarding notation: ?? ToDo content incomplete/incorrect

Notation:

$$\sum_{a \in M} \lambda_a \cdot a$$

ToDo content incomplete/incorrect

Example 19.

$$\begin{aligned} V &= \mathbb{R}^3 & K &= \mathbb{R} \\ M &= \left\{ \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \right\} \\ [M] &= L(M) = \left\{ \lambda \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + \mu \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \mid \lambda, \mu \in \mathbb{R} \right\} \\ &= \left\{ \begin{pmatrix} \lambda \\ \lambda \\ \lambda + \mu \end{pmatrix} \mid \lambda, \mu \in \mathbb{R} \right\} \\ &= \left\{ \begin{pmatrix} \lambda \\ \lambda \\ \mu' \end{pmatrix} \mid \lambda, \mu' \in \mathbb{R} \right\} \\ &= \left\{ \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} \mid x_1 = x_2 \right\} \end{aligned}$$

Example 20.

$$\begin{aligned} V &= (\mathbb{Z}_3)^3 & K &= \mathbb{Z}_3 \\ V &= \left\{ \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} \mid x \in \mathbb{Z}_3 \right\} \\ |(Z\mathbb{Z}_3)^3| &= 3^3 = 27 \\ M &= \left\{ \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} \right\} \end{aligned}$$

$$\begin{aligned} L(M) &= \left\{ \lambda_1 \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + \lambda_2 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + \lambda_3 \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} \mid \lambda_1, \lambda_2, \lambda_3 \in \mathbb{Z}_3 \right\} \\ &= \left\{ \begin{pmatrix} \lambda_1 + \lambda_3 \\ \lambda_1 + \lambda_2 \\ \lambda_2 + \lambda_3 \end{pmatrix} \mid \lambda_2 \in \mathbb{Z}^3 \right\} \\ &= \left\{ \begin{pmatrix} \mu_2 \\ \mu_1 \\ \mu_2 \end{pmatrix} \mid \mu_1, \mu_2 \in \mathbb{Z}_3 \right\} = L\left(\left\{ \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \right\}\right) \end{aligned}$$

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$$\Rightarrow \text{vector } \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \text{ is useless}$$

$$\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} \in L\left(\left\{ \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \right\}\right)$$

Remark 9.

$$M \subseteq V \text{ subset}$$

Let $a \in L(M)$ then $L(M) = L(M \cup \{a\})$. Therefore linear hull does not increase.

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Let

$$w \in L(M \cup \{a\})$$

$$\Rightarrow \bigvee_{\lambda_1, \dots, \lambda_k} \bigvee_{\lambda_1, \dots, \lambda_k} w = \lambda_1 w_1 + \lambda_n w_n$$

ToDo content incomplete/incorrect

Case distinction:

Case 1 all $w \in M \Rightarrow w \in L(M)$

Case 2 one of the w_i equals a . Wlog. $w_1 = a$. Therefore $w_i \neq a$ for $i \neq 1$.

$$\begin{aligned} w &= \lambda_1 a + \lambda_2 w_2 + \dots + \lambda_k w_k \\ &= \underbrace{\lambda_1(\mu_1 v_1 + \dots + \mu_n v_n) + \lambda_2 w_2 + \dots + \lambda_k w_k}_{\text{all } v_k, w_k \in M} \in L(M) \end{aligned}$$

In other words, let $a \in M$, if $a \in L(M \setminus \{a\})$ then $L(M) = L(M \setminus \{a\})$.

Question: Is there always a minimal generating system? Can we determine whether M is minimal?

Definition 19. Let $(V, +)$ be a vector space over K . A tuple $(v_1, \dots, v_k) \in V$ is called linear independent, iff

$$\begin{aligned} \bigwedge_{\lambda_1, \dots, \lambda_n \in K} \lambda_1 v_1 + \lambda_2 v_2 + \dots + \lambda_n v_n &= 0 \\ \Rightarrow \lambda_1 = \lambda_2 = \dots = \lambda_n &= 0 \end{aligned}$$

Example 21.

$$\begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$$

is linear independent.

$$\begin{aligned} \lambda_1 \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} + \lambda_2 \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} \lambda_1 \\ \lambda_2 \\ \lambda_1 \end{pmatrix} &= \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \\ \Rightarrow \lambda_1 = 0 \wedge \lambda_2 &= 0 \end{aligned}$$

Example 22.

$$\begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

is not linear independent!

$$\begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\lambda_1 = 1 \quad \lambda_2 = 1 \quad \lambda_3 = -1$$

Theorem 27. For a family $(U_i)_{i \in I}$ mit an arbitrary index set I is called linear independent iff TODO content incomplete/incorrect

Theorem 28. A subset $M \subseteq V$ is called linear independent if for every subfamily v_1, \dots, v_n every pairwise distinct $v_i \in M$ are linear independent. A family $(v_i)_{i \in I}$ is a mapping

$$\begin{aligned} f : I &\rightarrow V \\ i &\mapsto v_i \end{aligned}$$

In comparison with sets elements are allowed to have duplicates. Every element has a fixed index. An n -tuple is a finite family: mapping $\{1, \dots, n\} \rightarrow V$.

Theorem 29. A rather informal statement: “The vectors v_1, \dots, v_k are linear independent” iff the tuples (v_1, \dots, v_n) are linear independent.

Definition 20. $(v_i)_{i \in \emptyset}$ is defined to be linear independent.

Corollary 9. A one-tuple is linear dependent.

$$1 \cdot 0 = 0$$

An n -tuple v is linear independent iff $v \neq 0$. If $v \neq 0$ and $\lambda v = 0$, then $\lambda = 0$ must hold.

Corollary 10. Let

$$(v_1, \dots, v_n) \subseteq V$$

be a tuple. If $v_k = 0$ for some k , then (v_1, \dots, v_k) is linear dependent.

$$0 \cdot v_1 + 0 \cdot v_2 + \dots + 1 \cdot v_k + 0 \cdot v_{k+1} + \dots + 0 \cdot v_n = 0$$

$$\lambda_i = \begin{cases} 1 & i = k \\ 0 & i \neq k \end{cases}$$

Corollary 11. *If $v_k = v_l$ for some $k \neq l$, then (v_1, \dots, v_n) is linear dependent. is linear independent.*

$$\begin{aligned} 0v_1 + \dots + 0v_{k-1} + 1 \cdot v_k + 0 \cdot v_{k+1} \\ \dots (-1)v_l + 0v_{l+1} + \dots + 0 \cdot v_n = 0 \end{aligned}$$

$$\lambda_i = \begin{cases} 1 & i = k \\ -1 & i = l \\ 0 & \text{else} \end{cases}$$

$$\begin{aligned} \lambda_1 = 0 \quad \lambda_1 + \lambda_2 = 0 \\ \Rightarrow \lambda_1 - \lambda_2 = 0 \end{aligned}$$

Corollary 14.

$$V = K^n$$

Corollary 12. *If $M \subseteq V$ is linear independent and $N \subseteq M$, N is also linear independent. The unit vector is defined as*

Corollary 13.

$$\begin{aligned} (v_1, \dots, v_n) \text{ is linear independent} \\ \bigvee_{\lambda_1, \dots, \lambda_n \in K} \lambda_1 v_1 + \dots + \lambda_n v_n = 0 \\ \Rightarrow \bigvee_{k \in \{1, \dots, n\}} \bigvee_{\lambda_1, \dots, \lambda_n} v_l = \lambda_1 v_1 + \dots + \lambda_n v_n \end{aligned}$$

$$e_i = \begin{pmatrix} 0 \\ \vdots \\ 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}$$

Therefore one vector exists which can be represented using the other vectors.

where the 1 is given in row i .

Example 23.

$$\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

are linear independent.

$$\lambda_1 e_1 + \dots + \lambda_n e_n = \begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix}$$

$$\lambda_1 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + \lambda_2 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} = \begin{pmatrix} \lambda_1 \\ \lambda_1 \\ \lambda_1 + \lambda_2 \end{pmatrix} \stackrel{?}{=} \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

then for all $\lambda_i = 0$.

Example 24.

$$\begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$$

is linear independent. But

$$\begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$$

Theorem 30. *Let $v_1, \dots, v_n \in V$. Then it holds equivalently,*

1. (v_1, \dots, v_n) is linear independent.
2. $\bigwedge_{v \in L(\{v_1, \dots, v_n\})} \bigwedge_{\lambda_1, \dots, \lambda_n \in K} v = \lambda_1 v_1 + \dots + \lambda_n v_n$
3. $\bigwedge_{k \in \{1, \dots, n\}} v_k \notin L(\{v_1, v_{k-1}, v_{k+1}, \dots, v_n\}) = \{v_1, \dots, v_{\hat{k}}, \dots, v_n\}$
4. $\bigwedge_{k \in \{1, \dots, n\}} L(\{v_1, \dots, v_{k-1}v_{l+1}, \dots, v_n\}) \not\subset L(\{v_1, v_2, \dots, v_n\})$

Proof. Circle conclusion: $1 \rightarrow 2 \rightarrow 3 \rightarrow 4 \rightarrow 1$.

For every $v \in L(v_1, \dots, v_n)$, $\bigwedge_{\lambda_1, \dots, \lambda_n} v = \lambda_1 v_1 + \dots + \lambda_n v_n$. But is it unique?
Assume $v = \mu_1 v_1 + \dots + \mu_n v_n$. Show that for all $\lambda_i = \mu_i$.

$$\Rightarrow v - v = \lambda_1 v_1 + \dots + \lambda_n v_n - (\mu_1 v_1 + \dots + \mu_n v_n)$$

$$0 = (\lambda_1 - \mu_1)v_1 + (\lambda_2 - \mu_2)v_2 + \dots + (\lambda_n - \mu_n)v_n$$

linear independence $\Rightarrow \mu_1 - \mu = 0 \quad \lambda_n - \mu_n = 0$ Therefore for all, $\lambda_i = \mu_i$.

Assume

$$\bigvee_k U_k \in L(\{v_1, \dots, v_{\hat{k}}, \dots, v_n\})$$

$$\Rightarrow \bigvee_{\lambda_1, \dots, \lambda_n} v_k = \lambda_1 v_1 + \dots + \lambda_{n-1} v_{k-1} + 0 + \lambda_{k+1} v_{k+1} + \dots + \lambda_n v_n$$

$$\bigvee_{\lambda_1, \dots, \lambda_n} v_k = 0v_1 + \dots + 0v_{k-1} + 1 \cdot v_k + 0v_{k+1} + \dots + 0 \cdot v_n$$

So v_k has two different representations, this is a contradiction.

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Let $\lambda_1 v_1 + \dots + \lambda_n v_n = 0$. Show that all $\lambda_i = 0$. Assume $\bigwedge_k v_k = 0$.

$$\Rightarrow \lambda$$

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$$\Rightarrow v_k \in L(\{v_1, \dots, v_{k-1}, v_{k+1}, \dots, v_n\})$$

$$\Rightarrow L(\{v_1, \dots, v_{k-1}, v_{k+1}, \dots, v_n\}) = L(\{v_1, \dots, v_k, \dots, v_n\})$$

This is a contradiction to (4).

This lecture took place on 17th of November 2015 (Franz Lehner).

$$\underbrace{[M]}_{\text{smallest subspace } \supseteq M} = \underbrace{L(M)}_{\text{set of all linear combinations}}$$

Conditions (from yesterday):

$$\Leftrightarrow \bigwedge_{v \in L(\{v_1, \dots, v_n\})} \bigvee_{\lambda_1, \dots, \lambda_n} v = \lambda_1 v_1 + \dots + \lambda_n v_n$$

$$\Leftrightarrow \bigwedge_k v_k \notin L(\{v_1, \dots, v_{\hat{k}}, \dots, v_n\})$$

$$\Leftrightarrow \bigwedge_{v \in L(M)} \bigvee_{n \in \mathbb{N}} \bigvee_{v_1, \dots, v_n \in M} \bigvee_{\lambda_1, \dots, \lambda_n} v = \lambda_1 v_1 + \dots + \lambda_n v_n$$

In general: $M \subseteq V$ is called linear independent, if every subfamily of p_n different element is linear independent.

$$L(M) = V$$

Definition 21. • A family/set $S \subseteq V$ is called generating system if $V = [S] = L(S)$. “ V is generated by S .”

- V is called finitely generated if a finite generating system exists.
- A basis of a vectorspace V is a linear independent generating system. Therefore a family $B = (b_i)_{i \in I} \subseteq V$ such that $L(B) = V$, B is linear independent.

Remark 10. • $(b_i)_{i \in I}$ is a basis of V . If

- every element is a linear combination of a finite subfamily b_{i_1}, \dots, b_{i_n} .
- every finite subfamily is linear independent.

- $(b_i)_{i \in \emptyset}$ is basis of $\{0\}$.
- if (b_1, \dots, b_n) is a basis of V then also every permutation $(b_{i_1}, \dots, b_{i_n})$ (addition is commutative).

□

Example 25. In K^n . Let $e_i = \begin{pmatrix} 0 \\ \vdots \\ 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}$ be the unit vector, then (e_1, e_2, \dots, e_n) is

a basis of K^n ; specifically called canonical basis (or standard basis).

Remark 11. e_i is linear independent.

$$\sum_{i=1}^n \lambda_i e_i = \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_n \end{pmatrix} = 0$$

$$\Leftrightarrow \text{all } \lambda_i = 0$$

Every vector is reachable by a linear combination of e_i .

Example 26.

$$K[X] := V = K^{\mathbb{N}_0} = \{(a_n)_{n \geq 0} \mid a_n \in K\}$$

Is the vector space of all sequences.

$$e_i = (0, \dots, 1, 0, \dots) \quad i \in \mathbb{N}_0$$

where 1 is given on the i -th position. If $\sum \lambda_i e_i = (0, 0, \dots) \Rightarrow$ all $\lambda_i = 0$ and $(\lambda_0, \lambda_1, \dots) \Rightarrow (e_i)_{i \in \mathbb{N}_0}$ is linear independent.

Is not a basis, because 1 can never be reached.

$$(1, 1, 1, 1, \dots) \in \mathbb{R}^{\mathbb{N}_0}$$

$$\sum_{i=0}^n e_i = (1, 1, 1, \dots, 1, 0, 0, \dots) + (1, 1, 1, \dots)$$

for all $n \in \mathbb{N}$. In linear combinations only finitely many summands are allowed.

$L((e_i)_{i \in \mathbb{N}_0}) =$ vector space of all sequences $(a_n)_{n \in \mathbb{N}_0}$ with arb. many $a_n \neq 0$

is a subspace: $(a_1, \dots, a_n, 0, \dots, 0) + (b_1, \dots, b_n, 0, \dots, 0)$. Without loss of generality: $m \leq n$.

$$= (a_1 + b_1, \dots, a_m + b_m, b_{m+1}, \dots, b_n, 0, \dots, 0)$$

$(e_i)_{i \in \mathbb{Z}_0}$ is a basis of $K[X]$; the vector space of polynomials and vector space of finite sequences.

We identify the vector space of finite sequences with the vector space of formal polynomials:

$$K[X] = \{a_0 + a_1x + \dots + a_nx^n \mid n \in \mathbb{N}_0, a_i \in K\}$$

$$= (a_0 + a_1x + \dots + a_nx^n) + (b_0 + b_1x + \dots + b_nx^n)$$

$$= (a_0 + b_0) + (a_1 + b_1)x + \dots + (a_m + b_m)x^m + b_{m+1}x^{m+1} + b_nx^n$$

Without loss of generality

Instead of a unit vector e_i the formal polynomial x^i occurs.

$$\Rightarrow (x^n)_{n \geq 0} \text{ is a basis of } K[X]$$

$$\deg p(x) = \max \{i \mid a_i \neq 0\} = n$$

is the degree of the polynomial.

$$p(x) = a_0 + q_1x + q_2x^2 + \dots a_nx^n$$

$$\deg 0 := -\infty$$

Every formal polynomial $p(x) = a_0 + a_1x + \dots + a_nx^n$ induces a polynomial function

$$K \rightarrow K$$

$$\xi \mapsto a_0 + a_1\xi + \dots + a_n\xi^n \in K$$

If K has infinite cardinality, then the polynomial function defines the formal polynomial uniquely.

Theorem 31. Attention! This does not hold if the field is finite!

Proof. There are $|K^K| = |K|^{|K|}$ different functions of $K \rightarrow K$. For example for $K = \mathbb{Z}_2$ there are 2^2 functions in $\mathbb{Z}_2 \rightarrow \mathbb{Z}_2$.

$$\mathbb{Z}_2[x] = \{a_0 + a_1x + \dots + a_nx^n \mid n \in \mathbb{N}_0, a_n \in \mathbb{Z}_2\}$$

There are 2^{n+1} polynomials of degree n . So they cannot be unique (no bijective function can exist to map 2^2 elements to 2^{n+1} elements). \square

Does K^{\aleph_0} have a basis? Does every vector space have a basis?

Theorem 32. *Every vector space has a basis.*

Proof. Case 1 V is generated finitely.

Let (v_1, \dots, v_n) be a finite generating system. If (v_1, \dots, v_n) is linear independent, we are done. Otherwise we already know that (by a previous theorem)

$$\bigvee_{k \in \{1, \dots, n\}} v_k \in L(v_1, \dots, \hat{v}_k, v_n) \\ \Rightarrow L(v_1, \dots, v_n) = L(v_1, \dots, \hat{v}_k, \dots, v_n) = V$$

- is this set linear independent, then this set is a basis.
- if not, then repeat this step.

Because originally only finitely many v_i were given, this algorithm must terminate after finitely many steps. The resulting system is linear independent and a generating system. Therefore the result is a basis.

This algorithm fails for V which are not generated finitely.

Every vector space has a basis iff you believe in the axiom of choice. \square

Remark 12. *Whether every vector space has a basis depends on your faith in the Axiom of Choice (AC).*

The axiom of choice states: Let $(S_i)_{i \in I}$ be a family of sets. Then some $(x_i)_{i \in I}$ exist such that $\bigwedge_{i \in I} x_i \in S_i$.

Example 1:

$$(A)_{A \subseteq \mathbb{N}}$$

$(x_A)_{A \subseteq \mathbb{N}}$ such that $x_A = \min A$. A selection was made for every subset.

Example 2:

$$(A)_{A \subseteq \mathbb{R}}$$

$(x_A)_{A \subseteq \mathbb{R}}$ such that $x_A \in A \forall A$. Such a selection cannot be made.

Constructivists: You cannot state it explicitly, so it is not true.

General mathematicians: Well, we cannot state it, but just take one.

A consequence of the axiom of choice is the Hausdorff-Banach-Tarski paradox:

Consider a sphere in \mathbb{R}^3 . Cut the sphere in 5 parts. Then you can move the parts such that two identical copies of the original sphere is created.

The Hausdorff-Banach-Tarski paradox is equivalent to the axiom of choice.

Constructivists do not believe in the axiom of choice and therefore the Hausdorff-Banach-Tarski paradox does not hold. The majority of mathematicians assume the axiom of choice, but following they need to accept the Hausdorff-Banach-Tarski paradox.

Remark 13. *The axiom of choice is TODO content incomplete/incorrect of the other axioms of Zermelo-Fraenkel set theory (ZF). If ZF is contradiction-free, so is $ZF + AC$.*

Theorem 33. *Let V be a vector space over K*

$$B = (b_i)_{i \in I} \subseteq V$$

Then it holds equivalently, that

1. B is a basis.
2. Every $v \in V$ can be represented uniquely as linear combination of B :

$$\bigwedge_{v \in V} \bigvee_n \bigvee_{i_1, \dots, i_n} \bigvee_{\lambda_1, \dots, \lambda_n} v = \lambda_1 v_{i_1, 1} + \dots + \lambda_n b_{i_n}$$

3. B is a maximal linear independent family.
4. B is a minimal generating system.

Remark 14. *What does minimal mean?*

Minimal means no smaller generating system exists. Minimal does not mean, it is the smallest generating system.

Example:

$$\mathbb{R}^2 : \left\{ \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \end{pmatrix} \right\}$$

is a generating system. This is also a generating system:

$$\left\{ \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \end{pmatrix} \right\}$$

is also a generating system.

Proof. We prove Theorem 33.

We use circular reasoning (dt. Zirkelschluss).

1 → 2 Basis $\Rightarrow L(B) = V$

Let $v \in V \Rightarrow \bigvee_{\lambda_1, \dots, \lambda_n} v = \lambda_1 b_{i_1} + \dots + \lambda_n b_{i_n}$.

We need to show uniqueness of representation: Assume $v = \mu_1 b_{j_1} + \mu_2 b_{j_2} + \dots + \mu_m b_{j_m}$. We fill up the vectors such that $m = n$ and $j_k = i_k$.

Therefore

$$v = \mu_1 \cdot b_{j_1} + \dots + \mu_n b_{i_n}$$

$$\Rightarrow 0 = v - v = \lambda_1 b_{i_1} + \dots + \lambda_n b_{i_n} - (\mu_1 b_{i_1} + \dots + \mu_n b_{i_n}) = (\lambda_1 - \mu_1) b_{i_1} + \dots + (\lambda_n - \mu_n) b_{i_n}$$

$$(b_i) \text{ are linear independent} \Rightarrow \bigwedge_{k \in \{1, \dots, n\}} \lambda_k = \mu_k.$$

2 → 1 From 2 it follows that $L(B) = V$. Show that it is linear independent.

Let $\lambda_1 + b_{i_1} + \dots + \lambda_n b_{i_n} = 0$. Condition 2 for the vector $v = 0$ implies that it is the same representation like $0b_{i_1} + \dots + 0b_{i_n} = 0$. So have two representations of the vector $v = 0$. \Rightarrow all $\lambda_k = 0$. Therefore B is linear independent and therefore a linear basis.

1 → 3 From 1 it follows that B is linear independent. B maximal means that $\bigwedge_{v \in V \setminus B} B' = B \cup \{v\}$ is not linear independent any more.

Let $v \in V \setminus B$, but $L(B) = V$ there exists $\lambda_1, \dots, \lambda_n$ and b_{i_1}, \dots, b_{i_n} such that $v = \lambda_1 b_{i_1} + \dots + \lambda_n b_{i_n}$. Therefore $\lambda_1 b_{i_1} + \lambda_2 b_{i_2} + \dots + \lambda_n b_{i_n} - v = 0$. Then a linear combination of $B \cup \{v\}$ is the coefficient of v . $-1 \neq 0$. $\Rightarrow B' \cup \{v\}$ is not linear independent.

3 → 4 Let B be a maximal linear independent family.

1. Show that B is generating system and minimal.

Every $v \in V$ is contained in $L(B)$. Let $v \in V$. Case distinction:

• $v \in B \Rightarrow v \in L(B)$

• $v \notin B$. From 3 it follows that $B \cup \{v\}$ is linear dependent.

$$\Rightarrow \bigvee_{\lambda_0, \lambda_1, \dots, \lambda_n} \bigvee_{b_{i_1}, \dots, b_{i_n} \in B} \lambda_0 v + \lambda_1 b_{i_1} + \dots + \lambda_n b_{i_n} = 0$$

But not all $\lambda_0, \dots, \lambda_n$ can be 0. If it would hold that $\lambda_0 = 0$, then $\lambda_1 b_{i_1} + \dots + \lambda_n b_{i_n} = 0$.

$$\Rightarrow \lambda_i = 0 \text{ because } B \text{ is linear independent}$$

Therefore λ_0 cannot be 0.

$\lambda_i \neq 0 \Rightarrow$ division allowed.

$$\lambda_0 \cdot v = -\lambda_1 b_{i_1} - \dots - \lambda_n b_{i_n}$$

$$\Rightarrow v = -\frac{\lambda_1}{\lambda_0} b_{i_1} + \dots - \frac{\lambda_n}{\lambda_0} b_{i_n} \in L(B)$$

This holds for every $v \in V$, therefore $V = L(B)$.

• B is a minimal generating system. Assume $B' = B \setminus \{b_{i_0}\}$ is also generating system. Therefore

$$L(B \setminus \{b_{i_0}\}) = V$$

$$\Rightarrow b_{i_0} \in L(B \setminus \{b_{i_0}\})$$

$$\Rightarrow \bigvee_{\lambda_1, \dots, \lambda_n} \bigvee_{b_{i_1}, \dots, b_{i_n} \in B \setminus \{b_{i_0}\}} \lambda_1 b_{i_1} + \dots + \lambda_n b_{i_n}$$

$$\Rightarrow \lambda_1 b_{i_1} + \dots + \lambda_n b_{i_n} - b_{i_0} = 0$$

The coefficient of b_{i_0} is $\lambda_0 = -1 \neq 0$. This contradicts, because B is linear independent.

□

This lecture took place on 23rd of November 2015 (Franz Lehner).

6.4 Revision

A basis is a linear independent generating system.

$$\begin{aligned}\lambda_1 b_1 + \dots + \lambda_n b_n &= 0 \\ \Rightarrow \lambda_i &= 0\end{aligned}$$

$v = 0$ has a unique representation as linear combination of the basis B .

Theorem 34. Let V be a vector space. Let B be a basis $(b_i)_{i \in I} \subseteq V$. Then the following statements are equivalent:

1. B is a basis.
2. Every $v \in V$ has a unique representation as linear combination of B .
3. B is a maximal linear independent family.
4. B is a minimal generating system.

Proof. We have already shown 1 to 3 to 4. We prove 4 to 1.

Let B be a minimal generating system. Show that B is linear independent. Proof by contradiction.

Assume B is not linear independent. Then there are coefficients $(\lambda_1, \dots, \lambda_n) \neq (0, \dots, 0)$ such that

$$\lambda_1 b_{i_1} + \dots + \lambda_n b_{i_n} = 0$$

There exists some k such that $\lambda_k \neq 0$.

$$\Rightarrow \lambda_k \cdot b_{i_k} = - \sum_{j \neq k} \lambda_j b_{i_j}$$

$$b_{i_k} = - \sum_{j \neq k} \frac{\lambda_j}{\lambda_k} b_{i_j}$$

$$\Rightarrow b_{i_k} \in L(B \setminus \{b_{i_k}\})$$

$$L(B \setminus \{b_{i_k}\}) = L(B \setminus \{b_{i_k}\}) \cup \{b_{i_k}\} = L(B) = V$$

$B \setminus \{b_{i_k}\}$ is also a generating system, but smaller. So B is not minimal. \square

How can we construct/find bases?

Theorem 35 (Exchange lemma). Let $B = (b_1, \dots, b_n)$ be basis in vector space V . Let $v \in V \setminus \{0\}$ with $v \neq 0$. Let

$$v = \sum_{i=1}^n \lambda_i \cdot b_i$$

If $\lambda_k \neq 0$ then $B' = (b_1, \dots, b_{k-1}, v, b_{k+1}, \dots, b_n)$ is also a basis of V .

Proof. We need to show that

- B' is linear independent.
- B' is generating system.

1. Let $\mu_1, \dots, \mu_k \in K$.

$$\mu_1 b_1 + \dots + \mu_{k-1} b_{k-1} + \mu_k v + \mu_{k+1} b_{k+1} + \dots + \mu_n b_n = 0$$

Show that all $\mu_i = 0$.

$$\begin{aligned}0 &= \sum_{i \neq k} \mu_i b_i + \mu_k v \\ &= \sum_{i \neq k} \mu_i b_i + \mu_k \left(\sum_{i=1}^n \lambda_i \cdot b_i \right) \\ &= \sum_{i \neq k} \mu_i b_i + \sum_{i \neq k} \mu_k \lambda_i b_i + \mu_k \lambda_k b_k \\ &= \sum_{i \neq k} (\mu_i + \mu_k \lambda_i) b_i + \mu_k \lambda_k b_k \\ &= \text{is linear combination of } B\end{aligned}$$

$$\mu_k \cdot \lambda_k = 0 \xrightarrow{\lambda_k \neq 0} \mu_k = 0$$

$$\Rightarrow \mu_i + \mu_k \lambda_i = 0 \Rightarrow \mu_i = 0 \text{ for all } i \neq k$$

$$\Rightarrow \forall \mu_i = 0$$

2. $L(B') = V$. It suffices to show that $b_k \in L(B')$.

Then it holds that

$$\begin{aligned} L(B') &= L(B' \cup \{b_k\}) \\ B' \cup \{b_k\} &= (B \setminus \{b_k\}) \cup \{b_k\} \cup \{v\} = B \cup \{v\} \\ &\Rightarrow L(B \cup \{v\}) \supseteq L(B) = V \quad \checkmark \\ v &= \sum_{i=1}^n \lambda_i b_i = \sum_{i \neq k} \lambda_i b_i + \lambda_k b_k \Rightarrow \lambda_k b_k = v - \sum_{i \neq k} \lambda_i b_i \\ \lambda_k \neq 0 &\Rightarrow b_k = \frac{1}{\lambda_k} v - \sum_{i \neq k} \frac{\lambda_i}{\lambda_k} b_i \in L(B') \end{aligned}$$

□

Theorem 36 (Steinitz exchange lemma). *Let V be a vector space over a field K . Let $B = (b_1, \dots, b_n)$ be a basis. Let $(v_1, \dots, v_n) \subseteq V$ be linear independent.*

Then it holds that

- $r \leq n$
- The following is a basis of V :

$$\bigvee_{i_1, \dots, i_{n+1} \in \{1, \dots, n\}} (v_1, \dots, v_r, b_{i_1}, \dots, b_{i_{n-r}})$$

Followingly v_1, \dots, v_r can be exchanged as basis.

Proof. Complete induction over number of elements and using the exchange lemma.

induction base $r = 1$

1. Let (v_1) be linear independent. Then $v_1 \neq 0$. Then $B \neq \emptyset$. Then $n \geq 1 = r = 1 \quad \checkmark$.
2. Let $v_1 = \sum \lambda_i b_i \neq 0$. So there exists some k with $\lambda_k \neq 0$. From the exchange lemma it follows that $(v_1, b_1, \dots, b_{k-1}, b_{k+1}, \dots, b_n)$ is a basis.

induction step $r \rightarrow r + 1$

Let v_1, \dots, v_{r+1} be linear independent.

$\Rightarrow v_1, \dots, v_r$ is also linear independent

induction hypothesis $\Rightarrow \bigvee_{j_1, \dots, j_{n-r}} (v_1, \dots, v_r, b_{j_1}, \dots, b_{j_{n-r}})$ is a basis

1. $r \leq n$

We need to show that $r + 1 \leq n$.

We already know $r \leq n$ and we need to exclude that $r = n$. In that case $r + 1 \leq n$ holds (with $r < n$).

Assume

$r = n \Rightarrow (v_1, \dots, v_r)$ is a basis

$\Rightarrow (v_1, \dots, v_r)$ is maximal linear independent family

$\Rightarrow (v_1, \dots, v_{r+1})$ is not linear independent

This is a contradiction to our assumption. So $r < n \Rightarrow r + 1 \leq n$.

2. We apply the exchange lemma to v_{r+1} and the basis $(v_1, \dots, v_r, b_{i_1}, \dots, b_{i_{n-r}})$. Let $V_{r+1} = \sum_{i=1}^r \lambda_i v_i + \sum_{j=1}^{n-r} \mu_j b_{i_j}$ so either λ_i or some $\mu_j \neq 0$.

Claim. At least one $\mu_j \neq 0$. Otherwise v_1, \dots, v_{r+1} is not linear independent because otherwise $v_{r+1} = \sum_{i=1}^r \lambda_i v_i$ would be linear combination of other v_i s.

Let $\mu_k \neq 0$. Then we have a new basis $(v_1, \dots, v_{r+1}, b_{i_1}, \dots, b_{i_{k-1}}, b_{i_{k+1}}, \dots, b_{i_{n-r}})$. So we remove b_{i_k} .

□

Theorem 37. *Let V be a vector space over K .*

- If V has a finite basis, then all bases are finite.
- For every two bases (b_1, \dots, b_m) and (b'_1, \dots, b'_n) it holds that $m = n$.

Proof. • Let (b_1, \dots, b_n) be a finite basis of V . Let $(v_i)_{i \in I}$ be linear independent in V .

$$\Rightarrow \bigwedge_r v_{i_1}, \dots, v_{i_r} \text{ linear independent}$$

$$\Rightarrow r \leq n$$

$$\Rightarrow |I| \leq n$$

So every basis has at most n elements.

- Let (b'_1, \dots, b'_r) be another basis \Rightarrow maximal linear independent family $\Rightarrow r \leq n$. From Steinitz' exchange lemma it follows that

$$\bigvee_{j_1, \dots, j_{n-r}} (b'_1, \dots, b'_r, b_{j_1}, \dots, b_{j_{n-r}}) \text{ is a basis}$$

(b'_1, \dots, b'_r) is maximal linear independent family

$(b'_1, \dots, b'_r, b_{j_1}, \dots, b_{j_{n-r}})$ is also linear independent

$$\Rightarrow n - r = 0 \Rightarrow n = r$$

Remark 15. V has a basis. V is finitely generated.

Proof. \Rightarrow follows immediately.

\Leftarrow use negative vectors until linear independent family remains.

Definition 22. Let V be a vector space over K . Assume V has a finite basis. Then the uniquely determinable number $n = \dim V$ is called dimension of the vector space. And V is called finitely dimensional.

Otherwise $\dim V = \infty$. V is called infinitely dimensional.

Example 27.

$$\dim R^3 = 3$$

$$\dim \emptyset = 0$$

$$\dim K^n = n$$

$$\dim K^m = |M|$$

$$\dim K[x] = \infty \dots \text{vector space of polynomials}$$

Remember that $K[x] = \{a_0 + a_1x + \dots + a_nx^n \mid n \in \mathbb{N} \text{ arbitrary}, a_i \in K\}$.

$$\Rightarrow (x^n)_{n \in \mathbb{N}} \text{ is basis} \Rightarrow \dim K[x] = \infty$$

Theorem 38 (Basis extension theorem). (*Steinitz' exchange lemma for finite vector spaces*)

Let V be a vector space with $\dim v = n < \infty$. Then every linear independent family (v_1, \dots, v_r) can be extended to a basis.

Proof. Let (b_1, \dots, b_n) be a basis. From Steinitz' exchange lemma it follows that $r \leq n$ and

$$\bigvee_{j_1, \dots, j_{n-r}} (v_1, \dots, v_r, b_{j_1}, \dots, b_{j_{n-r}})$$

□ is basis (maximal linear independent family). □

Theorem 39 (Basis selection theorem). If (v_1, \dots, v_r) is a generating system of V (with $\dim V = n$). Then $r \geq n$ and $\bigvee_{j_1, \dots, j_n} (v_{j_1}, \dots, v_{j_n})$ is a basis of V .

Proof. If (v_1, \dots, v_r) is linear independent, then it is already a basis. If it is

□ linear dependent, then

$$\bigvee_k v_k \in L(v_1, \dots, v_{k-1}, v_{k+1}, \dots, v_r)$$

$$\Rightarrow L(v_1, \dots, v_r) = L(v_1, \dots, v_{k-1}, v_{k+1}, \dots, v_r) = V$$

We iterate this step until a linear independent family remains. □

6.5 Summary for finite vector spaces

In a finite generating vector space V

- every basis has the same number of elements ($\dim V = n$).
- every linear independent family has at most $\dim V$ elements.
- every generating system has at least $\dim V$ elements.

Theorem 40. *Let V be a vector space with $\dim V = n \in \mathbb{N}$. Let $v_1, \dots, v_n \in V$. Then the following statements are equivalent:*

1. (v_1, \dots, v_n) is basis.
2. $L(v_1, \dots, v_n) = V$
3. (v_1, \dots, v_n) is linear independent.

Proof. **1 to 2** follows immediately.

2 to 3

$$L(v_1, \dots, v_n) = V$$

From the basis extension theorem it follows that v_{i_1}, \dots, v_{i_r} is a basis.

$$\dim V = n \Rightarrow r = n \Rightarrow i = 1, \dots, n$$

So we cannot remove any elements, so (v_1, \dots, v_n) is already a basis.

3 to 1 Follows analogously with the basis extension theorem.

□

Theorem 41. *Let V be a vector space with $\dim V < \infty$ und $U \subseteq V$. Then it holds that,*

- $\dim U \leq \dim V$.
- $\dim U = \dim V \Leftrightarrow U = V$

Proof. • U is finitely dimensional.

Then every linear independent family in U is linear independent in V .
Therefore $\leq \dim V$ elements.

Let v_1, \dots, v_r be basis of U .

$$\Rightarrow r \leq \dim V \quad \checkmark$$

- Let $n := \dim U = \dim V$. Let (u_1, \dots, u_n) be basis of U .

$\Rightarrow (u_1, \dots, u_n)$ is linear independent in V

$\Rightarrow (u_1, \dots, u_n)$ is basis of V

From Theorem 40 (3) it follows that $U = L(u_1, \dots, u_n) = V$.

□

6.6 Revision

- It will turn out that vector spaces with the same dimension are isomorphic.
- The dimension of a vector is the cardinality of every basis.
- It is also the maximal cardinality of a linear independent family.
- It is also the minimal cardinality of a generating system.

How do we find a basis?

- If a generating system is given, remove elements until it is linear independent.
- Otherwise add elements as long as the system remains linear independent.

6.7 Representation of vector spaces

This lecture took place on 24th of November 2015 (Franz Lehner).

Definition 23. Let V be a vector space over K . Let $B = (b_1, \dots, b_n)$ be the basis of V . Then every $v \in V$ has a unique decomposition $v = \sum_{i=1}^n \lambda_i b_i$. The uniquely determinable coefficients λ_i are called coordinates of v with respect to B .

$$(v)_B := \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_n \end{pmatrix}$$

is called coordinates vector of v .

The mapping

$$\Phi_B : V \rightarrow K^n$$

$$v \mapsto \begin{pmatrix} \lambda_1 \\ \lambda_2 \\ \vdots \\ \lambda_n \end{pmatrix}$$

is called coordinate mapping.

It follows immediately that Φ_B is bijective.

Example 28.

$$V = R_3[x] = \{a_0 + a_1x + a_2x^2 + a_3x^3 \mid a_i \in \mathbb{R}\}$$

$$B = (1+x, 1-x, 1+x+x^2, x^2+x^3) \text{ is basis of } V$$

To prove that B is a basis, it suffices to show that they are linear independent (because the dimension 4 reveals that 4 elements are required).

$$\lambda_1(1+x) + \lambda_2(1-x) + \lambda_3(1+x+x^2) + \lambda_4(x^2+x^3) = 0$$

$$(\lambda_1 + \lambda_2 + \lambda_3) \cdot 1 + (\lambda_1 - \lambda_2 + \lambda_3)x + (\lambda_3 + \lambda_4)x^2 + \lambda_4x^3 = 0 \text{ (zero polynomial!!)}$$

$$\text{coefficient comparison} \Rightarrow \lambda_1 + \lambda_2 + \lambda_3 = 0$$

$$\Rightarrow \lambda_1 - \lambda_2 + \lambda_3 = 0$$

$$\Rightarrow \lambda_3 + \lambda_4 = 0$$

$$\Rightarrow \lambda_4 = 0$$

$$\text{coefficient comparison} \Rightarrow \lambda_1 + \lambda_2 = 0$$

$$\Rightarrow \lambda_1 - \lambda_2 = 0$$

$$\text{coefficient comparison} \Rightarrow 2\lambda_1 = 0$$

$$\Rightarrow \lambda_2 = 0$$

$\Rightarrow B$ is linear independent $\wedge |B| = \dim V \Rightarrow B$ is basis (follows from Theorem 40).

Find the coordinates of the polynomial:

$$p(x) = 3 + x - 3x^2 + x^3 \text{ with respect to } B$$

Therefore we search for $\lambda_1, \lambda_2, \lambda_3, \lambda_4$ such that,

$$p(x) = \lambda_1(1+x) + \lambda_2(1-x) + \lambda_3(1+x+x^2) + \lambda_4(x^2+x^3)$$

$$= (\lambda_1 + \lambda_2 + \lambda_3) \cdot 1 + (\lambda_1 - \lambda_2 + \lambda_3) \cdot x + (\lambda_3 + \lambda_4)x^2 + \lambda_4x^3$$

Using coefficient comparison we get

$$\lambda_1 + \lambda_2 + \lambda_3 = 3$$

$$\lambda_1 - \lambda_2 + \lambda_3 = 1$$

$$\lambda_3 + \lambda_4 = -3$$

$$\lambda_4 = 1$$

$$\lambda_3 = -3 - \lambda_4 = -4$$

$$\lambda_1 + \lambda_2 = 3 - (-4) = 7$$

$$\lambda_1 - \lambda_2 = 1 - (-4) = 5$$

$$2\lambda_1 = 12 \Rightarrow \lambda_1 = 6$$

$$\lambda_2 = 7 - \lambda_1 = 1$$

So,

$$\begin{aligned}\Phi_B : \mathbb{R}_3[x] &\Rightarrow \mathbb{R}^4 \\ \Phi_B(p(x)) &= \begin{pmatrix} 6 \\ 1 \\ -4 \\ 1 \end{pmatrix}\end{aligned}$$

Theorem 42. Let B be a basis of V . $v, w \in V$ with coordinates:

$$\Phi_B(v) = \begin{pmatrix} \xi_1 \\ \vdots \\ \xi_n \end{pmatrix} \quad \Phi_B(w) = \begin{pmatrix} \eta_1 \\ \vdots \\ \eta_n \end{pmatrix}$$

Then it holds that

$$\begin{aligned}\Phi_B(v+w) &= \begin{pmatrix} \xi_1 + \eta_1 \\ \vdots \\ \xi_n + \eta_n \end{pmatrix} = \underbrace{\Phi_B(v) + \Phi_B(w)}_{\text{addition in } K^n} \\ \Phi_B(\lambda \cdot v) &= \begin{pmatrix} \lambda \cdot \xi_1 \\ \vdots \\ \lambda \cdot \xi_n \end{pmatrix} = \lambda \cdot \Phi_B(v)\end{aligned}$$

Example 29. Let V be a vector space with basis B . $v_1, \dots, v_k \in V$ are linear independent.

$$\Leftrightarrow \Phi_B(v_1) \dots \Phi_B(v_k) \text{ are linear independent in } K^n$$

7 Construction of vector spaces

Remark 16. We have already seen $U, W \subseteq \text{subspaces} \Rightarrow U \cap W$ is subspace, but not $U \cup W$.

Definition 24. V is a vector space. $U, W \subseteq V$ are subspaces. Then $[U \cup W]$ is the sum of subspaces U and W

$$=: U + W = \bigcap \{z \mid z \subseteq V, U \subseteq Z, W \subseteq Z\}$$

$$= L(U \cup W) = \left\{ \sum \lambda_i u_i + \sum \mu_j w_j \mid u_i \in U, w_j \in W \right\}$$

Theorem 43.

$$U + W = \{u + w \mid u \in U, w \in W\}$$

Proof. Let $E := \{u + w \mid u \in U, w \in W\}$. The claim is that $[U \cup W] = E$.

We want to show that E is a subspace, $U \subseteq E, W \subseteq E$.

To show that E is a subspace, we show:

(UR) Let $v \in E, v' \in E, \lambda, \mu \in K$. Show that $\lambda \cdot v + \mu v' \in E$.

$$\begin{aligned}v \in E &\Rightarrow \bigvee_{u \in U} \bigvee_{w \in W} v = u + w \\ v' \in E &\Rightarrow \bigvee_{u' \in U} \bigvee_{w' \in W} v' = u' + w' \\ \lambda v + \mu v' &= \lambda(u + w) + \mu(u' + w') \\ &= \underbrace{(\lambda u + \mu v')}_{\in U} + \underbrace{(\lambda w + \mu w')}_{\in W} \in E\end{aligned}$$

$U \subseteq E$ is obvious. $u = u + 0 \in E$.

$W \subseteq E$: Every $w \in W$ is $w = 0 + w \in E$.

$[U \cup W] \supseteq E$ We need to show every subspace $Z \subseteq V$, which contains $U \cup W$, contains also E .

Let Z be a subspace. Let $v \in E$. Show that $v \in Z$.

$$\begin{aligned}v \in E &\Rightarrow \bigvee_{u \in U} \bigvee_{w \in W} v = u + w \\ u \in U &\subseteq Z \Rightarrow u \in Z \\ w \in W &\subseteq Z \Rightarrow w \in Z \\ &\Rightarrow u + w \in Z \text{ because } Z \text{ is subspace}\end{aligned}$$

□

Example 30. Let $V = \mathbb{R}^4$.

$$U = \left\{ \begin{pmatrix} \xi \\ \eta \\ \xi \\ \eta \end{pmatrix} \mid \xi, \eta \in \mathbb{R} \right\}$$

$$W = \left\{ \begin{pmatrix} \xi \\ \xi \\ \eta \\ \eta \end{pmatrix} \mid \xi, \eta \in \mathbb{R} \right\}$$

$$U + W = ?$$

Determine the basis of $U + W$.

We guess the basis of U is $\left(\begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \\ 1 \end{pmatrix} \right)$. We guess the basis of W is

$$\left(\begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \\ 1 \end{pmatrix} \right).$$

$$U = L \left(\begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \\ 1 \end{pmatrix} \right) = \left\{ \xi \begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \end{pmatrix} + \eta \begin{pmatrix} 0 \\ 1 \\ 0 \\ 1 \end{pmatrix} \mid \xi, \eta \in \mathbb{R} \right\}$$

$$W = L \left(\begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \\ 1 \end{pmatrix} \right) = \left\{ \xi \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} + \eta \begin{pmatrix} 0 \\ 0 \\ 1 \\ 1 \end{pmatrix} \mid \xi, \eta \in \mathbb{R} \right\}$$

So... und jetzt ist das Alphabet aus! (Franz Lehner)

$$U + W = \{u + w \mid u \in U, w \in W\}$$

$$= \left\{ \xi \begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \end{pmatrix} + \eta \begin{pmatrix} 0 \\ 1 \\ 1 \\ 0 \end{pmatrix} + \chi \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} + w \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} \mid \xi, \eta, \chi, w \right\}$$

$$= L \left(\begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \\ 1 \end{pmatrix} \right)$$

$$1 \cdot \begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \end{pmatrix} + 1 \cdot \begin{pmatrix} 0 \\ 1 \\ 0 \\ 1 \end{pmatrix} - 1 \cdot \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} - 1 \cdot \begin{pmatrix} 0 \\ 0 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

The linear combination gives $\begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow$ is not linear independent!

$$\begin{pmatrix} 0 \\ 0 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \\ 0 \\ 1 \end{pmatrix} - \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} \in L \left(\begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} \right)$$

\Rightarrow linear hull stays the same, if we remove $\begin{pmatrix} 0 \\ 0 \\ 1 \\ 1 \end{pmatrix}$

$$U + W = L \left(\begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} \right)$$

Linear independence:

$$\lambda \begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \end{pmatrix} + \mu \begin{pmatrix} 0 \\ 1 \\ 0 \\ 1 \end{pmatrix} + \gamma \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} \lambda + \gamma \\ \mu + \gamma \\ \lambda \\ \mu \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix} \Rightarrow \lambda = 0, \mu = 0 \Rightarrow \gamma = 0$$

$$\left(\begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} \right) \text{ is linear independent and basis of } U + W$$

$$\Rightarrow \dim(U + W) = 3$$

$$\dim U = 2 \quad \dim W = 2$$

Theorem 44. Let V be a vector space. $M, N \subseteq V$.

$$L(M \cup N) = L(M) + L(N)$$

We will show this in the practicals.

Example 31.

$$U \cap W = \left\{ \begin{pmatrix} \xi \\ \xi \\ \xi \\ \xi \end{pmatrix} \mid \xi \in \mathbb{R} \right\}$$

$$\dim(U \cap W) = 1$$

$$\text{Basis is } \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix}$$

$$\dim(U + W) = 2 + 2 - 1$$

Theorem 45. Let V be a vector space. $U, W \subseteq V$ are finite-dimensional subspaces. Then

$$\dim(U + W) + \dim(U \cap W) = \dim U + \dim W$$

Theorem 46 (Inclusion-exclusion principle). In German, it is called Siebformel.

$$|A \cup B| = |A| + |B| - |A \cap B|$$

$$|A \cup B \cup C| = |A| + |B| + |C| - |A \cap B| - |A \cap C| - |B \cap C| + |A \cap B \cap C|$$

for $\dim(U + W + Z)$ the analogous equation is **wrong!**

Proof. Determine bases for all involved spaces.

Begin with the smallest space. Use the basis extension theorem. Let v_1, \dots, v_r be basis of $U \cap W$. The basis extension theorem for U states the $U \cap W$ is subspace of U .

$$\bigvee_{u_1, \dots, u_p} (v_1, \dots, v_r, u_1, \dots, u_p) \text{ is basis of } U$$

Analogously for W

$$\bigvee_{w_1, \dots, w_q} (v_1, \dots, v_r, w_1, \dots, w_q) \text{ is basis of } W$$

Therefore

$$U = L(\{v_1, \dots, v_r, u_1, \dots, u_p\})$$

$$W = L(v_1, \dots, v_r, w_1, \dots, w_q)$$

$$U + W = L(v_1, \dots, v_r, u_1, \dots, u_p, w_1, \dots, w_q)$$

Assume $v_1, \dots, v_r, u_1, \dots, u_p, w_1, \dots, w_q$ are linear independent.

$$\dim(U + W) = r + p + q$$

$$\dim(U) = r + p$$

$$\dim(W) = r + q$$

$$\dim(U \cap W) = r$$

\Rightarrow the equation holds.

It remains to show that B is linear independent.

Intermediate step:

$$U \cap L(w_1, \dots, w_q) = \{0\}$$

Let $v \in U \cap L(w_1, \dots, w_q) \subseteq U \cap W \Rightarrow v \in U \wedge v \in L(w_1, \dots, w_q)$.

$$\Rightarrow \bigvee_{\lambda_1, \dots, \lambda_r, \mu_1, \dots, \mu_p} v = \sum_{i=1}^r \lambda_i v_i + \sum_{j=1}^p \mu_j u_j$$

$$\Rightarrow \bigvee_{\mu_1, \dots, \mu_q} v = \sum_{k=1}^q \mu_k w_k$$

$$v \in U \cap W \Rightarrow \bigvee_{\xi_1, \dots, \xi_r} v = \sum_{l=1}^r \xi_l v_l$$

Consider v in W :

$$0 = v - v = \sum_{k=1}^q \mu_k w_k - \sum_{l=1}^r \xi_l v_l$$

$(v_1, \dots, v_r, w_1, \dots, w_q)$ is basis of W

\Rightarrow linear independence

v in W is linear combination which results in 0. Therefore all coefficients are zero.

$$\Rightarrow v = 0$$

The last step remains: B is linear independent.

$$B = (v_1, \dots, v_r, u_1, \dots, u_p, w_1, \dots, w_q)$$

Let $(\lambda_i)_{i=1}^r, (\mu_j)_{j=1}^p, (\mu_k)_{k=1}^q \in K$.

$$\sum_{i=1}^r \lambda_i v_i + \sum_{j=1}^p \mu_j u_j + \sum_{k=1}^q \mu_k w_k = 0$$

Show that all λ_i , all μ_j and all μ_k are zero.

$$a := \underbrace{\sum_{i=1}^r \lambda_i v_i + \sum_{j=1}^p \mu_j u_j}_{\in U} + \underbrace{- \sum_{k=1}^q \mu_k w_k}_{\in L(w_1, \dots, w_q)}$$

$$\Rightarrow a \in U \cap L(w_1, \dots, w_q) = \{0\}$$

$$\Rightarrow a = 0 \Rightarrow \sum_{i=1}^r \lambda_i v_i + \sum_{j=1}^p \mu_j u_j = 0$$

$$\sum_{k=1}^q \mu_k w_k = 0$$

$v_1, \dots, v_r, u_1, \dots, u_p$ are bases in $U \Rightarrow$ linear independent.

From $0 \Rightarrow \sum_{i=1}^r \lambda_i v_i + \sum_{j=1}^p \mu_j u_j = 0$ it follows that $\lambda_1 = \dots = \lambda_r = 0$ and $\mu_1 = \dots = \mu_p = 0$.

$(\mu_1, \dots, \mu_r, w_1, \dots, w_q)$ is basis in W

So \Rightarrow linear independence $\Rightarrow (w_1, \dots, w_q)$ is linear independent.

From $\sum_{k=1}^q \mu_k w_k = 0$ it follows that $\mu_1, \dots, \mu_q = 0$.

So the idea of this proof was to split B into two sums. We showed that their intersection is empty. Then we showed that they result in zero individually. \square

Remark 17. In this proof we have seen that every $v \in U + W$ has a unique representation $v = a + b + c$.

$$U + W = \{u + w \mid u \in U, w \in W\}$$

$$a \in U \cap W = L(v_1, \dots, v_r)$$

$$b \in L(u_1, \dots, u_p)$$

$$c \in L(w_1, \dots, w_q)$$

The representation $v = u + w$ is not unique with $u \in U, w \in W$ (unless $U \cap W = \{0\}$).

$$v = \underbrace{(a+b)}_{\in U} + \underbrace{c}_{\in W} = \underbrace{b}_{\in U} + \underbrace{(a+c)}_{\in W}$$

Definition 25. The sum $U + W$ of two subspaces is called direct if

$$\bigwedge_{v \in U+W} \dot{\bigvee}_{u \in U} \dot{\bigvee}_{w \in W} v = u + w$$

If this holds, then we write $U \dot{+} W$ for the direct sum (or alternatively $U \oplus W$).

Theorem 47. The sum $U + W$ is direct $\Leftrightarrow U \cap W = \{0\}$.

Proof. Let $v \in U \cap W$.

$$\Rightarrow v = \underbrace{v}_{\in U} + \underbrace{0}_{\in W} = \underbrace{0}_{\in U} + \underbrace{v}_{\in W}$$

From the uniqueness of the decomposition it follows that $v = 0$.

$$u, u' \in U \quad w, w' \in W$$

We need to show that $u = u'$ and $w = w'$. Let $v \in U + W$ with the representation $v = u + w = u' + w'$.

$$0 = v - v = u + w - (u' + w') = (u - u') + (w - w')$$

$$a := \underbrace{u' - u}_{\in U} = \underbrace{w - w'}_{\in W}$$

$$\Rightarrow a \in U \cap W = \{0\}$$

$$\Rightarrow a = 0 \Rightarrow u' = u \wedge w = w'$$

Coefficient is zero, so $v = 0$. □

This lecture took place on 30th of November 2015 (Franz Lehner).

Theorem 48.

$$\dim(U + W) = \dim(U) + \dim(W) - \dim(U \cap W)$$

If $U \cap W = \{0\}$ then the dimension is directly the sum $\dim(U) + \dim(W)$. □

$$U + W = [U \cup W] = \{u + w \mid u \in U, w \in W\}$$

A sum is called direct if for all $u \in U + W$, the decomposition $u = u + w$ is unique.

Theorem 49. The sum is direct if and only if $U \cap W = \{0\}$.

Theorem 50. Vector space V , $\dim(V) < \infty$. Then $U, W \subseteq V$ are subspaces.

The following statements are equivalent:

- $V = U \dot{+} W$
- $V = U + W \wedge \dim(V) = \dim(U) + \dim(W)$
- $U \cap W = \{0\} \wedge \dim(V) = \dim(U) + \dim(W)$

Proof. **1 implies 2**

$$V = U \dot{+} W$$

$$\Rightarrow V = U + W \wedge U \cap W = \{0\} \text{ Theorem 47}$$

$$\xrightarrow{\text{Theorem 48}} \dim(U + W) = \dim(U) + \dim(W)$$

2 implies 3 We use theorem 48.

$$\dim(U + W) = \dim(U) + \dim(W) - \dim(U \cap W)$$

$$\Rightarrow \dim(V) = \dim(U) + \dim(W) - \dim(U \cap W)$$

$$\dim(U + W) = \dim(V) \text{ because } U + W = V$$

$$\dim(U) + \dim(W) = \dim(V) \text{ is required}$$

$$\Rightarrow \dim(U \cap W) = 0$$

$$\Rightarrow U \cap W = \{0\}$$

3 implies 1

$$U \cap W = \{0\} \wedge \dim(U) + \dim(W) = \dim(V)$$

$$\xrightarrow{\text{Theorem refsatz-4-5b}} \dim(U + W) = \dim(U) + \dim(W) - \dim(\{0\})$$

$$\dim(U + W) = \dim(U) + \dim(W)$$

$$U + W \subseteq V \wedge \dim(U + W) = \dim(V) \Rightarrow U + W = V$$

Example 32. Consider \mathbb{R}^2 . Let U be a subspace of dimension 1 which goes through $(0,0)$. Is there some $W \subseteq \mathbb{R}^2$ such that $\mathbb{R}^2 = U \dot{+} W$. Yes, this holds for all lines $W \neq U$ (with $\dim(W) = 1$) which go through $(0,0)$. □

Theorem 51. Let V be a vector space with $\dim(V) < \infty$. Then it holds that

$$\bigwedge_{U \subseteq V} \bigvee_{\substack{\text{subspace } W \subseteq V \\ U \cap W = \{0\}}} V = U \dot{+} W$$

W is called complementary space of U .

Remark 18. 1. Complementary spaces are not uniquely defined!

2. If $\dim(V) = \infty$, then the question for existence of complementary spaces is difficult (depends on correctness of axiom of choice, covered in the complex analysis course)

Proof. Let u_1, \dots, u_n be basis of $U \subseteq V$. We use the basis extension theorem 38.

$$\Rightarrow \bigvee_{w_1, \dots, w_n \in V} (u_1, \dots, u_n, w_1, \dots, w_m) \text{ is basis of } V$$

Then $W = L(w_1, \dots, w_m)$ is a complementary space.

We need to show that $V = U \dot{+} W$. Therefore $V = U + W$ and $U \cap W = \{0\}$.

1. Let $u \in V$. Find $u \in U, w \in W$ such that $v = u + w$.

B is basis

$$\Rightarrow \bigvee_{\lambda_1, \dots, \lambda_m} \bigvee_{\mu_1, \dots, \mu_m} v = \underbrace{\lambda_1 u_1 + \dots + \lambda_r u_r}_{=u \in U} + \underbrace{\mu_1 w_1 + \dots + \mu_m w_m}_{=w \in W} = u + w \in U + W$$

2. Let $v \in U \cap W$.

$$v \in U \Rightarrow \bigvee_{\lambda_1, \dots, \lambda_r} v = \lambda_1 u_1 + \dots + \lambda_r u_r$$

$$v \in W \Rightarrow \bigvee_{\mu_1, \dots, \mu_m} v = \mu_1 w_1 + \dots + \mu_m w_m$$

$$\Rightarrow 0 = v - v = \lambda_1 u_1 + \dots + \lambda_r u_r - \mu_1 w_1 - \dots - \mu_m w_m$$

is linear combination of B , which results in 0. The basis is linear independent, therefore all $\lambda_i = 0$ and $\mu_j = 0$. Therefore $v = 0$.

Theorem 52. Let V be a vector space. Let $U_1, \dots, U_m \subseteq V$ be subspaces. Then $U_1 + \dots + U_m = [U_1 \cup \dots \cup U_m]$ is the sum of subspaces and it holds that $U_1 + \dots + U_m = \{u_1 + \dots + u_m \mid u_i \in U_i\}$.

The proof is provided in the practicals.

$$U_1 + (U_2 + U_3) = (U_1 + U_2) + U_3$$

Attention! The inclusion-exclusion principle 46 does not hold for the dimension.

Definition 26. Let $U_1, \dots, U_m \subseteq V$ be subspaces. The sum $W = U_1 + \dots + U_m$ is called direct, if

$$\bigwedge_{w \in W} \bigvee_{u_1 \in U_1} \dots \bigvee_{u_m \in U_m} w = u_1 + \dots + u_m$$

Therefore the decomposition must be unique. We denote:

$$W = U_1 \dot{+} U_2 \dot{+} \dots \dot{+} U_m$$

The resulting mapping

$$\pi_{\mathbb{R}} : W \rightarrow U_k$$

$$w \mapsto u_k$$

is called projection on U_k .

Theorem 53. The characterization $U + W$ is direct $\Leftrightarrow U \cap W = \{0\}$ cannot be generalized. It does not suffice that $U_1 \cap \dots \cap U_m = \{0\}$

Theorem 54. Let V be a vectorspace. Let $U_1, \dots, U_m \subseteq V$ be subspaces with $U_i \neq \{0\}$.

Then the sum $W = U_1 + \dots + U_m$ is direct. Therefore every family (u_1, \dots, u_m) with $u_i \in U_i \setminus \{0\}$ is linear independent.

Proof. Proof direction \Rightarrow .

Let $u_i \in U_i \setminus \{0\}$. Show that if $\sum_{i=1}^m \lambda_i u_i = 0 \Rightarrow \lambda_i = 0 \forall i$.

Followingly therefore $\lambda_i = 0 \forall i$ and then $\lambda_i \cdot u_i = 0$. From $u_i \neq 0 \forall i$ it follows that, $\lambda_i = 0$.

Assume $\sum_{i=1}^m \lambda_i u_i = 0$.

$$\sum_{i=0}^m w_i \quad w_i = \lambda_i u_i \in U_i$$

\Rightarrow decomposition of vector 0 in components from U_i .

If the sum is direct, then the decomposition must be the same.

$$0 = 0 + 0 + \dots + 0$$

Proof. Proof direction \Leftarrow .

Let $w \in W$ with $w = \sum_{i=1}^m u_i$. Show that the decomposition is unique.

Let $w = \sum_{i=1}^m w_i$ is a different decomposition. Show that all $u_i = w_i$

$$0 = w - w = \sum_{i=1}^m (u_i - w_i)$$

Let

$$w_i = \begin{cases} u_i - w_i & \text{if } u_i \neq w_i \\ z_i \in U_i \setminus \{0\} & \text{arbitrary} \end{cases} \Rightarrow w_i \neq 0$$

Correspondingly

$$\lambda_i = \begin{cases} 1 & u_i \neq w_i \\ 0 & u_i = w_i \end{cases}$$

$$\sum_{i=1}^m \lambda_i \cdot w_i = 0$$

$$= \sum_{\substack{i \\ u_i \neq w_i}} u_i - w_i + \sum_{\substack{i \\ u_i = w_i}} 0 \cdot z_i = 0$$

$$w_i \text{ is linear indep.} \Rightarrow \lambda_i = 0 \forall i \Rightarrow \bigwedge_{\substack{i \\ \lambda_i=1 \text{ does not occur}}} u_i = w_i$$

□

“Die Sache ist an sich klar. Nur wenn man sie niederschreibt, wird sie unklar.” (Franz Lehner)

Theorem 55. Let V be a vector space. $\dim(V) < \infty$.

$$U_1, \dots, U_m \subseteq V \text{ are subspaces, } U_i \neq \{0\}$$

□ Then the following statements are equivalent:

1. $W = U_1 + \dots + U_m$ is direct.
2. For every choice of basis $B_i \subseteq U_i$, $B_1 \cup \dots \cup B_m$ is basis of W .
3. $\dim(W) = \sum_{i=1}^m \dim(U_i)$

Proof 2 to 3 follows immediately.

1 to 2 Let $W = U_1 + \dots + U_m$. Let $B_i = (u_{i,1}, \dots, u_{i,\sqrt{i}})$ be basis of U_i for all i .

We need to show that $B_1 \cup \dots \cup B_m$ is basis of W . Therefore,

- (a) $L(B_1 \cup \dots \cup B_m) = W$
- (b) $B_1 \cup \dots \cup B_m$ is linear independent.

We prove those statements:

(a)

$$L(B_1 \cup \dots \cup B_m) = L(B_1) + \dots + L(B_m) = U_1 + \dots + U_m = W$$

(b) $B_1 \cup \dots \cup B_m$ is linear independent.

$$B_1 \cup \dots \cup B_m = \{b_{ij} \mid i \in \{1, \dots, m\}, j \in \{1, \dots, r_j\}\}$$

Let $\lambda_i \in K$ with $i \in \{1, \dots, m\}$ and $j \in \{1, \dots, r_i\}$. Such that

$$\sum_{i=1}^m \sum_{j=1}^r \lambda_{ij} \mu_{ij} = 0$$

Show that all $\lambda_{ij} = 0$.

Let $w_i = \sum_{j=1}^r \lambda_{ij} u_{ij} \in U_i$.

$$\Rightarrow \sum_{i=1}^m w_i = 0$$

The sum of U_i is direct. Therefore the vector 0 has a unique decomposition. Therefore all $w_i = 0$.

$$\Rightarrow \sum_{j=1}^{r_i} \lambda_{ij} u_{ij} = 0 \forall i$$

u_{ij} is basis of U_i . So it is linear independent. So $\lambda_{ij} = 0 \forall j \in \{1, \dots, r_i\}$.

This holds for every i

$$\Rightarrow \lambda_{ij} = 0 \quad \forall i \forall j$$

3 implies 1 Let $B_i = (u_{i,1}, u_{i,2}, \dots, u_{i,r_i})$ be basis of U_i and $B = B_1 \cup \dots \cup B_m$ is basis of W .

Show that every $w \in W$ has a unique decomposition.

$$w = w_1 + \dots + w_m \text{ with } w_i \in U_i$$

Let $w = w'_1 + \dots + w'_m$ be a different decomposition.

Let $w_i = \sum_{j=1}^{r_i} \lambda_{ij} u_{ij}$ be a decomposition of w_i in regards of basis B_i .

$$\begin{aligned} w'_i &= \sum_{j=1}^{r_i} \mu_{ij} u_{ij} \\ \Rightarrow w &= \sum_{i=1}^m \left(\sum_{j=1}^{r_i} \lambda_{ij} u_{ij} \right) \\ &= \sum_{i=1}^m \left(\sum_{j=1}^{r_i} \mu_{ij}, u_{ij} \right) \end{aligned}$$

Let (u_{ij}) be basis of W . Therefore all $\lambda_{ij} = \mu_{ij}$. Therefore $w_i = w'_i$ for all i . So the decomposition is unique. □

Remark 19 (Special case).

(b_1, \dots, b_m) is basis of W

$$\Leftrightarrow w = L(b_1) + L(b_2) + \dots + L(b_m)$$

Theorem 56. Let V, W be vector spaces over K .

Given vector space X such that $X = V, W$. For example, $V = K[x]$ and $W = K^3$.

Then also

$$V \times W = \{(u, w) \mid u \in V, w \in W\}$$

with the operations

$$(v, w) + (v', w') = (v + v', w + w')$$

$$\lambda \cdot (v, w) = (\lambda v, \lambda w)$$

Given a vector space with vector 0 (which is $(0_v, 0_w)$) and an inverse element

$$-(v, w) = (-v, -w)$$

The product $V \times W$ (or denoted $V \oplus W$) is called direct product or outer sum (but not $V \otimes W$ which is the tensor product).

Theorem 57. If $\dim(V), \dim(W) < \infty$. Then $\dim(V \oplus W) = \dim(V) + \dim(W)$.

Proof. We are going to construct an appropriate basis. Let (v_1, \dots, v_m) be a basis in V . Let (w_1, \dots, w_n) be a basis in W .

Our claim is that $((u_1, 0), (u_2, 0), \dots, (u_m, 0), (0, w_1), (0, w_2), \dots, (0, w_n)) = B$ is a basis of $V \oplus W$.

Show that

1. B is linear independent.
2. $L(B) = V \oplus W$

Proof:

1. Let

$$\lambda_1, \dots, \lambda_{m+n} \in K \text{ such that } \sum_{i=1}^m \lambda_i(v_i, 0) + \sum_{j=1}^n \lambda_{m+j}(0, w_j) = (0, 0)$$

Show that all $\lambda_i = 0$.

$$\begin{aligned} &= \sum_{i=1}^m (\lambda_i v_i, 0) + \sum_{j=1}^n (0, \lambda_{m+j} w_j) \\ &= \left(\sum_{i=1}^m (\lambda_i v_i, 0) \right) + \left(0, \sum_{j=1}^n \lambda_{m+j} w_j \right) \\ &= \left(\sum_{i=1}^m \lambda_i v_i, \sum_{j=1}^n \lambda_{m+j} w_j \right) \stackrel{?}{=} (0_v, 0_w) \\ &\Rightarrow \sum_{i=1}^m \lambda_i v_i = 0_v \wedge \sum_{j=1}^n \lambda_{m+j} w_j = 0_w \end{aligned}$$

(v_1, \dots, v_m) is linear independent.

$$\Rightarrow \lambda_1 = \dots = \lambda_m = 0 \quad \Rightarrow \lambda_{m+1} = \dots = \lambda_{m+n} = 0$$

2. Let $(v, w) \in V \oplus W$.

$$\begin{aligned} \rightsquigarrow \bigvee_{\lambda_1, \dots, \lambda_m} v &= \sum_{i=1}^m \lambda_i v_i \\ \bigvee_{\mu_1, \dots, \mu_n} w &= \sum_{j=1}^n \mu_j w_j \end{aligned}$$

$$\begin{aligned} (v, w) &= \left(\sum_{i=1}^m \lambda_i v_i, \sum_{j=1}^n \mu_j w_j \right) \\ &= \left(\sum_{i=1}^m \lambda_i v_i, 0 \right) + \left(0, \sum_{j=1}^n \mu_j w_j \right) \\ &= \left(\sum_{i=1}^m \lambda_i (v_i, 0) + \sum_{j=1}^n \mu_j (0, w_j) \right) \in L(B) \end{aligned}$$

Every $(v, w) \in V \oplus W$ is in $L(B)$. $V \oplus W \subseteq L(B)$.

□

Remark 20. Let V_1 and V_2 be vector spaces.

$$V = V_1 \oplus V_2$$

Then we can identify V_1 with the subspace

$$U_1 = \{(v_1, 0) \mid v_1 \in V_1\} \subseteq V_1 \oplus V_2$$

analogously

$$V_2 \cong U_2 = \{(0, v_2) \mid v_2 \in V_2\} \subseteq V_1 \oplus V_2$$

and it holds that

$$V_1 \oplus V_2 = U_1 + U_2$$

Theorem 58. Let I be an index set. For every $i \in I$, let V_i be a vector space over K .

Direct product:

$$\prod_{i \in I} V_i = \times_{i \in I} V_i = \{(v_i)_{i \in I} \mid v_i \in V_i \forall i\}$$

Direct outer sum:

$$\oplus_{i \in I} V_i = \{(v_i)_{i \in I} \mid v_i \in V_i \text{ and only finitely many } v_i \neq 0\}$$

They are vector spaces in regards of operations:

$$(v_i)_{i \in I} + (w_i)_{i \in I} = (v_i + w_i)_{i \in I} \quad \lambda \cdot (v_i)_{i \in I} = (\lambda \cdot v_i)_{i \in I}$$

$$\oplus_{i \in I} V_i \subsetneq \prod_{i \in I} V_i \text{ if } I \text{ is infinite}$$

Example 33.

$$\mathbb{R}^{\mathbb{N}} = \prod_{n \in \mathbb{N}} \mathbb{R}$$

$$\begin{aligned} \oplus_{n \in \mathbb{N}} \mathbb{R} &= \left\{ (x_n)_{n \in \mathbb{N}} \mid \bigvee_{n \in \mathbb{N}} \bigwedge_{n \geq n_0} x_n = 0 \right\} \\ &= \{(x_0, x_1, \dots, x_n, 0, \dots) \mid n \in \mathbb{N}, x_i \in \mathbb{R}\} \\ &\cong \mathbb{R}[x] \end{aligned}$$

In between there are many other spaces (complex analysis discusses that).

For example, $c_0 = \{(x_n) \mid \lim_{n \rightarrow \infty} x_n = 0\}$.

$$\lim_{n \rightarrow \infty} (a_n + b_n) = \lim_{n \rightarrow \infty} a_n + \lim_{n \rightarrow \infty} b_n$$

$$\lim_{n \rightarrow \infty} \lambda a_n = \lambda \lim_{n \rightarrow \infty} a_n$$

Because this holds, we have two operations for a vector space. This is actually a vector space (over the set of convergent sequences).

$$\mathbb{R}^{\mathbb{N}} := \oplus_{n \in \mathbb{N}} \mathbb{R} \subsetneq c_0 \subsetneq \mathbb{R}^{\mathbb{N}}$$

with

$$c = \{(x_n) \mid \lim x_n \text{ exists}\} = c_0 \oplus L((1, 1, 1, \dots)).$$

$$l^\infty = \left\{ (x_n)_{n \in \mathbb{N}} \mid x_n \in \mathbb{R} \wedge \sup_n (|x_n|) < \infty \right\}$$

$$\mathbb{R}^{(\mathbb{N})} \subsetneq c_0 \subsetneq c \subsetneq l^\infty \subsetneq \mathbb{R}^{\mathbb{N}}$$

Every convergent sequence (x_n) is uniquely representable as $(y_n) + \lambda(1, 1, 1, \dots)$ with $(y_n) \in c_0$.

Remark 21.

$$(\mathbb{Z}_n, +)$$

Is a factor set $\mathbb{Z}_n = \mathbb{Z}/n\mathbb{Z}$.

Factorization in regards of relation:

$$x \equiv_1 y \Leftrightarrow nx \mid -y \Leftrightarrow x - y \in n\mathbb{Z}$$

Let $(G, +)$ be an abelian group. $H \subseteq G$ as subgroup. So this is a equivalence relation:

$$x \equiv_H y \Leftrightarrow x - y \in H$$

Theorem 59 (Applied to vector spaces). Let V be a vector space over K . $U \subseteq V$ is a subspace.

1. The relation

$$v \sim_u w \Leftrightarrow v - w \in U$$

is an equivalence relation in V .

2. The equivalence class of a vector $v \in V$ is

$$[v]_u = \{w \mid w - v \in U\} = \{v + u \mid u \in U\} = v + U$$

is called linear manifold.

(Consider a vector v and a line U . $v + U$ is the set of all lines parallel to U and going through v .)

3.

$$\bigwedge_{v,v',w,w' \in V} v \sim_U v' \wedge w \sim_U w' \Rightarrow v + w \sim_U v' + w'$$

$$\bigwedge_{\lambda \in K} \bigwedge_{v,v' \in V} v \sim_U v' \Rightarrow \lambda v \sim_U \lambda v'$$

We therefore define

ToDo content incomplete/incorrect

 Proof. 1. **reflexive** $v \sim_U v \Leftrightarrow v - v \in U$
symmetrical $v \sim_U w \Leftrightarrow v - w \in U \Rightarrow w - v \in U \Rightarrow w \sim_U v$
transitive $v \sim_U w \wedge w \sim_U z \Rightarrow v - w \in U, w - z \in U$ and $v - z = (v - w) + (w - z) \in U$.

2. Follows immediately.

3.

$$v - v' \in U, w - w' \in U \Rightarrow v - v' + w - w' \in U$$

$$(v + w') - (v' + w')$$

 Here we can see, that this will not work in non-commutative groups⁴.

 4. $v - v' \in U \Rightarrow \lambda v - \lambda v' = \lambda(v - v') \in U$

□

Theorem 60. The set of equivalence classes V/U :

$$V/U := (V/\sim_U, +, \cdot)$$

with the operations

$$[v]_U + [w]_U := [v + w]_U$$

$$[\Rightarrow v + U + w + U = (v + w) + U]$$

⁴We need at least the requirement of a normal divisor.

$$xHx^{-1} = H \quad \forall x \in G$$

$$\lambda \cdot [v]_U := [\lambda v]_U$$

$$[\Rightarrow \lambda \cdot (v + U) = \lambda v + U]$$

is a vector space with neutral element

$$[0]_U = U$$

and inverse element

$$-[v]_U = [-v]_U = -v + U$$

and is called factor space or quotient space.

Proof. The operations of Theorem 59 are well-defined. The distributive laws:

$$\begin{aligned} \lambda \cdot ([v]_U + [w]_U) &\stackrel{!}{=} \lambda[v]_U + \lambda[w]_U \\ &= \lambda \cdot [v + w]_U \\ &= [\lambda(v + w)]_U \\ &= [\lambda v + \lambda w]_U \\ &= [\lambda v]_U + [\lambda w]_U \\ &= \lambda[v]_U + \lambda[w]_U \end{aligned}$$

□

Example 34.

$$V = \mathbb{R}^3$$

$$U = \left\{ \begin{pmatrix} x \\ y \\ 0 \end{pmatrix} \middle| x, y \in \mathbb{R} \right\} = L \left(\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \right)$$

$$\begin{pmatrix} v_1 \\ v_2 \\ v_3 \end{pmatrix} + U = \left\{ \begin{pmatrix} v_1 + x \\ v_2 + y \\ v_3 \end{pmatrix} \middle| x, y \in \mathbb{R} \right\} = \left\{ \begin{pmatrix} x' \\ y' \\ v_3 \end{pmatrix} \middle| x, y \in \mathbb{R} \right\}$$

 V/U is the plane parallel to the x - y -plane.

$$\left(\begin{pmatrix} 0 \\ 0 \\ z \end{pmatrix} + U \right) + \left(\begin{pmatrix} 0 \\ 0 \\ z \end{pmatrix} + U \right) = \left(\begin{pmatrix} 0 \\ 0 \\ z_1 + z_2 \end{pmatrix} + U \right)$$

$$V/U \cong \mathbb{R}$$

Theorem 61. Let $\dim(V) < \infty$.

$U \subseteq V$ is a subspace

Then $\dim(V/U) = \dim(V) - \dim(U)$.

Proof. Let (u_1, \dots, u_r) be a basis of U . The basis extension theorem allows us to extend this set with (w_1, \dots, w_n) such that $(u_1, \dots, u_r, w_1, \dots, w_n)$ is basis of V .

Claim: $\tilde{B} = (w_1 + U, w_2 + U, \dots, w_m + U)$ is basis of V/U .

These are exactly the equivalence classes of elements with basis of V , which are not mapped to $0 + U$ ($[0]_U$).

We need to prove that this is a basis:

1. Linear independence of \tilde{B}
2. $L(\tilde{B}) = V/U$

So,

1. Let $\lambda_1, \dots, \lambda_m \in K$ such that $\lambda_1(w_1 + U) + \dots + \lambda_m(w_m + U) = [0]_U$.

$$\lambda_1 w_1 + \dots + \lambda_m w_m + U = U$$

$$\Rightarrow \lambda_1 w_1 + \dots + \lambda_m w_m \in U$$

We know: $U \cap L(w_1, \dots, w_m) = \{0\}$. So,

$$\lambda_1 w_1 + \dots + \lambda_m w_m \cap L(w_1, \dots, w_m) = \{0\}$$

because the basis of U is linear independent of $L(w_1, \dots, w_m)$.

$$\Rightarrow \lambda_1 w_1 + \dots + \lambda_m w_m = 0$$

$\Rightarrow \lambda_i = 0$ because (w_1, \dots, w_m) is linear independent (part of a basis)

2. $L(\tilde{B}) \subseteq V/U$ is obvious.

Let $v + U \in V/U$

$$\Rightarrow v = \sum_{i=1}^r \lambda_i u_i + \sum_{i=1}^m \lambda_{r+i} w_i$$

Decomposition in regards of basis B of V .

$$v + U = \underbrace{\sum_{i=1}^r \lambda_i u_i}_{\in U} + \sum_{i=1}^m \lambda_{r+i} w_i + U$$

$$= \sum_{i=1}^m \lambda_{r+i} w_i + U$$

$$= \sum_{i=1}^m \lambda_{r+i} (w_i + U) \in L(\tilde{B})$$

□

7.1 Conclusion

What did we do in this section?

- $U + W$ (sums)
- $U \dot{+} W$ (direct sums)
- $V \oplus W, V \times W$ (outer sums)
- $\prod_{i \in I} V_i, \oplus_{i \in I} V_i$
- V/U

8 Linear mappings

Definition 27. Let V, W be vector spaces over K . A mapping $f : V \rightarrow W$ is called vectorraum homomorphism or linear if

$$\bigwedge_{v, w \in V} f(v + w) = f(v) + f(w) \quad \text{“additivity”}$$

$$\bigwedge_{\lambda \in K} \bigwedge_v f(\lambda v) = \lambda f(v) \quad \text{“multiplicity”}$$

We denote:

$$\text{Hom}(V, W) = \{f : V \rightarrow W \mid f \text{ is linear}\}$$

Theorem 62. $f : V \rightarrow W$ is linear

$$\begin{aligned} \Leftrightarrow \bigwedge_{\lambda, \mu \in K} \bigwedge_{v, w \in V} f(\lambda v + \mu w) &= \lambda f(v) + \mu f(w) \\ \Leftrightarrow \bigwedge_{\lambda \in K} \bigwedge_{v, w \in V} f(\lambda v + w) &= \lambda f(v) + f(w) \end{aligned}$$

Example 35.

$$V = \mathbb{R} = W$$

Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be linear. $x \mapsto k \cdot x$ with $k \in \mathbb{R}$ fixed.

As in high school: $f(x) = kx + d$.

Example 36.

$$\begin{aligned} id : V &\rightarrow V \\ x &\mapsto x \end{aligned}$$

Example 37. V with base (b_1, b_2, \dots, b_n) .

$$\bigwedge_{v \in V} \bigvee_{\lambda_1, \dots, \lambda_n} v = \lambda_1 b_1 + \dots + \lambda_n b_n$$

$$\Phi_B : V \rightarrow K^n \text{ is linear}$$

$$v \mapsto \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_n \end{pmatrix}$$

To be discussed in the practicals.

This lecture took place on 7th of December 2015 (Franz Lehner).

Homomorphisms and vector spaces:

$$f(\lambda u + \mu v) = \lambda f(u) + \mu f(v)$$

$$f : V \rightarrow W$$

Example 38.

$$id : V \rightarrow V$$

$$v \mapsto v$$

Let V be a vector space. Let $B = (v_1, \dots, v_n)$ be our basis.

$$v = \lambda_1 v_1 + \dots + \lambda_n v_n$$

$$\Phi_B : V \rightarrow K^n$$

$$v \mapsto \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_n \end{pmatrix}$$

In the practicals it is shown to be linear.

Remark 22. Special case: Let $V = K^n$. Let $B = (e_1, \dots, e_n)$ be your basis.

$$\Phi_i : \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_n \end{pmatrix} \mapsto \lambda_i$$

$$\Phi_i : (a + b) = \Phi_i \begin{pmatrix} a_1 + b_1 \\ \vdots \\ a_n + b_n \end{pmatrix} = a_i + b_i = \Phi_i(a) + \Phi_i(b)$$

Remark 23. Also:

$$\Phi_i : V \rightarrow K$$

$$v \mapsto \lambda_i$$

Example 39.

$$V = K^X = \{f : X \rightarrow K\}$$

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

$$(\lambda \cdot f)(x) = \lambda \cdot f(x)$$

Pointwise operations.

Let $x \in X$.

$$\Rightarrow \Phi_x : V \rightarrow K$$

$$f \mapsto f(x)$$

$$\Phi_x(\lambda f + \mu g) = (\lambda f + \mu g)(x) = \lambda f(x) + \mu g(x) = \lambda \Phi_x(f) + \mu \Phi_x(g)$$

Example 40.

$$\begin{aligned}\mathbb{R}[x] &\rightarrow \mathbb{R}[x] \\ x^n &\mapsto n \cdot x^{n-1} \\ \sum_{k=0}^n a_k x^k &\mapsto \sum_{k=1}^n k \cdot a_k x^{k-1}\end{aligned}$$

The derivation of $p(x) \rightarrow p'(x)$ is additive:

$$\begin{aligned}(p+q)(x) &= p'(x) + q'(x) \\ (\lambda p)'(x) &= \lambda \cdot p'(x)\end{aligned}$$

Example 41.

$$\begin{aligned}\int_a^b : \mathbb{R}[x] &\rightarrow \mathbb{R} \\ p(x) &\mapsto \int_a^b p(x) dx \text{ is linear.}\end{aligned}$$

Example 42.

$$\begin{aligned}V &= \mathbb{R}^2 \\ T_{x_0} : x &\mapsto x + x_0 \\ x_0 = T_{x_0}(0) &= T_{x_0}(0+0) = T_{x_0}(0) + T_{x_1}(0) = 2x_0 \quad \nexists\end{aligned}$$

Translation in \mathbb{R}^2 is non-linear. It is only affine linear (translation together with rotation).

Example 43. Rotation itself in \mathbb{R}^2 is linear.

$$U_q : v = \text{rotated vector } q \text{ is linear}$$

Example 44.

$$A : \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \mapsto \begin{pmatrix} 2x_1 \\ x_2 \end{pmatrix} \text{ is linear}$$

Dilation is linear.

Example 45.

$$A(\lambda x + y) = \begin{pmatrix} 2(\lambda x_1 + y_1) \\ \lambda x_2 + y_2 \end{pmatrix} = \lambda \begin{pmatrix} 2x_1 \\ x_2 \end{pmatrix} + \begin{pmatrix} 2y_1 \\ y_2 \end{pmatrix} = \lambda A(x) + A(y) \text{ is linear}$$

Example 46.

$$\begin{aligned}C &= \{(x_n)_{n \in \mathbb{N}} \mid x_n \in \mathbb{R}, x_n \text{ is convergent}\} \\ \lim_{n \rightarrow \infty} (x_n + y_n) &= \lim_{n \rightarrow \infty} x_n + \lim_{n \rightarrow \infty} y_n \\ \lim_{n \rightarrow \infty} (\lambda x_n) &= \lambda \cdot \lim_{n \rightarrow \infty} x_n \\ \Rightarrow \text{the mapping } \lim_{n \rightarrow \infty} c &\rightarrow \mathbb{R} \\ (x_n)_{n \in \mathbb{N}} &\mapsto \lim_{n \rightarrow \infty} x_n\end{aligned}$$

is linear.

Example 47.

$$\begin{aligned}V = l^1 &= \left\{ (\lambda_n) \mid \sum_{n=1}^{\infty} |\lambda_n| < \infty \right\} \\ \sum_{n=1}^{\infty} |x_n + y_n| &\leq \sum_{n=1}^{\infty} |x_n| + \sum_{n=1}^{\infty} |y_n| < \infty \\ \sum_{n=1}^{\infty} (x_n + y_n) &= \sum_{n=1}^{\infty} x_n + \sum_{n=1}^{\infty} y_n \\ \sum_{n=1}^{\infty} \lambda x_n - \lambda \cdot \sum_{n=1}^{\infty} x_n \\ \Rightarrow \sum_{n=1}^{\infty} : l^1 &\rightarrow \mathbb{R} \text{ is linear} \\ (x_n)_{n \in \mathbb{N}} &\mapsto \sum_{n=1}^{\infty} x_n\end{aligned}$$

Example 48.

$$\begin{aligned}V = U \dot{+} W &\text{ is the direct sum} \\ \bigwedge_v \dot{\bigvee}_{u \in U} \dot{\bigvee}_{w \in W} v &= u + w \text{ is unambiguous} \\ \pi_U : V &\rightarrow U \quad \text{“projections on } U\text{”} \\ v &\mapsto u \\ \pi_W : V &\rightarrow W \quad \text{“projections on } W\text{”} \\ v &\mapsto w\end{aligned}$$

Theorem 63. Let V and W be vector spaces.

$f : V \rightarrow W$ is linear

1. $f(0_v) = 0_w$
2. $\bigwedge_{v \in V} f(-v) = -f(v)$
3. It holds that,

$$\bigwedge_n \bigwedge_{\lambda_1, \dots, \lambda_n \in K} \bigwedge_{v_1, \dots, v_n \in V} f(\lambda_1 v_1 + \dots + \lambda_n v_n) = \lambda_1 f(v_1) + \lambda_2 f(v_2) + \dots + \lambda_n f(v_n)$$

Proof. We prove the first statement:

$$f(0_v) = f(0_v + 0_v) = f(0_v) + f(0_v)$$

$$0_w = f(0_v)$$

We prove the second statement.

$$f(-v) = f((-1) \cdot v) = (-1) \cdot f(v) = -f(v)$$

□

Definition 28. Let V and W be vector spaces. Let $f : V \rightarrow W$. Homomorphism is an

- epimorphism if $f : V \rightarrow W$ and f is surjective.
- monomorphism if $f : V \rightarrow W$ and f is injective.
- isomorphism if $f : V \rightarrow W$ and f is bijective.

Let $V = W$, then

- endomorphism if $f : V \rightarrow V$.
- automorphism if $f : V \rightarrow V$.

We also denote

$\text{Hom}(V, W) =$ homomorphism from V to W

$$\text{End}(V) = \text{Hom}(V, V)$$

$$\text{Aut}(V) = \{f : V \rightarrow V \text{ automorphism}\}$$

Definition 29. V and W are isomorphic $V \cong W$ if there exists isomorphism $f : V \rightarrow W$.

V is called embeddable in W if there exists some monomorphism $f : V \rightarrow W$. f is called embedding.

Theorem 64. Let U, V and W be vector spaces over K .

$f : U \rightarrow V$ $g : V \rightarrow W$ is linear

1. $\Rightarrow g \circ f : U \rightarrow W$ is linear.
2. \Rightarrow if $f : U \rightarrow V$ is isomorphism, then also $f^{-1} : V \rightarrow U$ is linear.

Proof. We prove the first statement.

$$g \circ f(\lambda \cdot v + \mu w) \stackrel{!}{=} \lambda \cdot g \circ f(v) + \mu g \circ f(w)$$

$$\begin{aligned} g \circ f(\lambda \cdot v + \mu w) &= g(f(\lambda v + \mu w)) = g(\lambda f(v) + \mu f(w)) \\ &= \lambda \cdot g(f(v)) + \mu \cdot g(f(w)) = \lambda(g \circ f)(v) + \mu(g \circ f)(w) \end{aligned}$$

We prove the second statement.

$$f^{-1}(\lambda v + \mu w) = \underbrace{f^{-1}(\lambda f(f^{-1}(v))) + \mu \cdot f(f^{-1}(w))}_{f(\lambda \cdot f^{-1}(v) + \mu f^{-1}(w))}$$

$$f^{-1}(f(\lambda \cdot f^{-1}(v) + \mu f^{-1}(w))) = \lambda f^{-1}(v) + \mu f^{-1}(w)$$

□

Theorem 65. $\text{Hom}(V, W)$ with the operations $(f + g)(v) = f(v) + g(v)$ and $(\lambda f)(v) = \lambda \cdot f(v)$ is a vector space with 0-vector $0 : V \rightarrow W$ and $v \mapsto 0$.

Proof. We need to prove that $\text{Hom}(V, W)$ is a subspace of W^V . Therefore **Example 49.**
 $f, g \in \text{Hom}(V, W)$ is therefore

$$f + g \text{ and } \lambda \cdot f$$

Show that,

$$(\lambda \cdot f + \mu \cdot g)(\alpha v + \beta w) \stackrel{!}{=} \lambda \cdot (\lambda f + \mu g)(v) + \beta(\lambda f + \mu g)(w)$$

$$\begin{aligned} (\lambda f + \mu g)(\alpha v + \beta w) &= \lambda f(\alpha v + \beta w) + \mu g(\alpha v + \beta w) \\ f, g \text{ are linear} &= \lambda(\alpha f(v) + \beta f(w)) + \mu(\alpha g(v) + \beta g(w)) \\ &= \alpha(\lambda f(v) + \mu g(v)) + \beta(\lambda f(w) + \mu g(w)) \\ &= \alpha(\lambda f + \mu g)(v) + \beta(\lambda f + \mu g)(w) \end{aligned}$$

$\Rightarrow (\text{Hom}(V, W), +, \cdot)$ is a vector space over K . \square

Theorem 66. Let $V = W$, then $(\text{End}(V), +, \circ)$ where \circ denotes composition is a ring.

- Proof.* 1. $(\text{End}(V), +)$ is an abelian group \checkmark
 2. $(\text{End}(V), \circ)$ is a semi-group (sub-semigroup of (V^V, \circ))
 3. Distributive law is shown in the practicals.

Definition 30. An algebra over a field K is a structure

$$\begin{aligned} (A, +, \cdot, *) \\ + : A \times A \rightarrow A \\ \cdot : K \times A \rightarrow A \\ * : A \times A \rightarrow A \end{aligned}$$

such that $(A, +, \cdot)$ is a vector space and $(A, +, *)$ is a ring.

Associativity holds,

$$\lambda(a * b) = (\lambda \cdot a) * b = a * (\lambda b)$$

$$\begin{aligned} A &= \mathbb{R}[x] \\ (p + q)(x) &= p(x) + q(x) \\ \lambda \cdot p(x) & \\ (p * q)(x) &= p(x) \cdot q(x) \end{aligned}$$

also satisfies associativity.

Theorem 67. $(\text{End}(V), +, \cdot, \circ)$ is a non-commutative algebra.

Proof. It only remains to show associativity. This is left for the practicals. \square

8.1 Linear mappings and subspaces

Theorem 68. Let V and W be vector spaces over K .

$f : V \rightarrow W$ is linear

1. if $V' \subseteq V$ is a subspace, then $f(V') \subseteq W$ is a subspace.
2. if $W' \subseteq W$ is a subspace, then $f^{-1}(W') \subseteq V$ is a subspace.

Proof. 1. Let $w_1, w_2 \in f(V)$ then also $\lambda_1 w_1 + \lambda_2 w_2 \in f(V')$. Let $w_1, w_2 \in f(V')$.

$$\begin{aligned} \Rightarrow \bigvee_{v_1 \in V'} \bigvee_{v_2 \in V'} f(v_1) = w_1 \wedge f(v_2) = w_2 \\ \lambda_1 w_1 + \lambda_2 w_2 = \lambda_1 f(v_1) + \lambda_2 f(v_2) \\ f \text{ is linear} \Rightarrow f(\underbrace{\lambda_1 v_1 + \lambda_2 v_2}_{\in V'}) \in f(V') \end{aligned}$$

2. Show that $v_1, v_2 \in f^{-1}(W')$ then also $\lambda_1 v_1 + \lambda_2 v_2 \in f^{-1}(W')$. Show that if $f(v_1), f(v_2) \in W'$ then $f(\lambda_1 v_1 + \lambda_2 v_2) \in W'$.

$$f(\lambda_1 v_1 + \lambda_2 v_2) = \underbrace{\lambda_1 f(v_1)}_{\in W'} + \underbrace{\lambda_2 f(v_2)}_{\in W'} \in W' \text{ because its a subspace}$$

\square

Theorem 69. *Let V and W be vector spaces over K .*

$f : V \rightarrow W$ is linear

$$(v_i)_{i \in I} \subseteq V$$

$$1. f(L((v_i)_{i \in I})) = L((f(v_i))_{i \in I})$$

$$M \subseteq V$$

$$f(L(M)) = L(f(M))$$

$$2. (f(v_i))_{i \in I} \text{ linear independent} \Rightarrow (v_i)_{i \in I} \text{ linear independent}$$

The inverse of the second statement does not hold (think about the zero-element).

Proof. 1.

$$\begin{aligned} w \in f(L((v_i)_{i \in I})) &\Leftrightarrow \bigvee_{v \in L((v_i)_{i \in I})} w = f(v) \\ &\Leftrightarrow \bigvee_m \bigvee_{i, \dots, i_n} \bigvee_{\lambda_1, \dots, \lambda_n} w = f(\lambda_1 v_{i,1} + \dots + \lambda_n v_{i,n}) \\ &\Leftrightarrow \bigvee_m \bigvee_{i, \dots, i_n} \bigvee_{\lambda_1, \dots, \lambda_n} w = \lambda_1 f(v_{i,1}) + \dots + \lambda_n f(v_{i,n}) \\ &\Leftrightarrow w \in L((f(v_i))_{i \in I}) \end{aligned}$$

$$2. \text{ Let } \lambda_1 v_{i,1} + \dots + \lambda_n v_{i,n} = 0 \stackrel{!}{\Rightarrow} \text{ all } \lambda_i = 0.$$

$$f(\lambda_1 v_{i,1} + \dots + \lambda_n v_{i,n}) = 0_w$$

$$f \text{ linear} \Rightarrow \lambda_1 f(v_{i,1}) + \dots + \lambda_n f(v_{i,n}) = 0$$

$$f(v_i) \text{ linear independent} \Rightarrow \text{ all } \lambda_i = 0$$

□

Theorem 70. *Let V, W be vector spaces. Let $f : V \rightarrow W$ be linear.*

$$1. f \text{ is surjective and } L(M) = V, \text{ then } L(f(M)) = W.$$

$$2. f \text{ is injective and } M \subseteq V \text{ is linear independent, then } f(M) \text{ is linear independent in } W.$$

$$3. f \text{ is bijective and } B \text{ is basis then } B \text{ is basis of } W.$$

German keywords

Algebra, 133
Austauschlemma von Steinitz, 95
Austauschlemma, 93
Auswahlaxiom (axiom of choice), 89
Automorphismus, 131
Dimension (Vektorraum), 97
Direkte Summe, 113
Einbettung, 55
Endlich dimensional, 97
Endomorphismus, 55, 131
Epimorphismus, 55, 131
Faktorraum, 123
Gruppenhomomorphismus, 55
Hausdorff-Banach-Tarski Paradoxon, 89
Homomorphismus, 55
Homorphismus, 131
Isomorphismus, 55, 131
Komplementärraum, 113
Koordinates eines Vektorraums, 99
Lineare Mannigfaltigkeit, 121
Projektion, 113
Quotientenraum, 123
Siebformel, 107
Summe der Unterräume, 113
Unendlich dimensional, 97
Vektorraumdimension, 97
äußeres Produkt, 117
direktes Produkt, 117
einbettbar, 131
isomorph, 131

Minimales Erzeugendensystem, 89

Zermelo-Fraenkel Mengenlehre (ZF), 89

English keywords

algebra, 133

automorphism, 131

Axiom of choice, 89

Complementary space, 113

Coordinates, 99

Dimension of a vector space, 97

Direct product, 117

Direct sum, 113

embeddable, 131

Embedding, 55

Endomorphism, 55

endomorphism, 131

Epimorphism, 55

epimorphism, 131

Exchange lemma, 93

Factor space, 123

Field embedding, 55

Finitely dimensional, 97

Group homomorphism, 55

Hausdorff-Banach-Tarski paradoxon, 89

Homomorphism, 55

homomorphism, 131

Inclusion-exclusion principle, 107

Infinitely dimensional, 97

isomorphic, 131

Isomorphism, 55

isomorphism, 131

Linear manifold, 121

Minimal generating system, 89

Outer product, 117

Projection, 113

Quotient space, 123

Steinitz exchange lemma, 95

Sum of subspaces, 113

Zermelo-Fraenkel set theory (ZF), 89