0 Review and Miscellanea

This chapter adopts Hoffman's definition for clearer presentations.

0.1 Vector Spaces

A finite dimensional vector space is the fundamental setting for matrix analysis.

0.1.1 Scalar Field

Definition. Field \mathbb{F} is the set together with addition and multiplication. A field must satisfy the following properties:

1. Addition is commutative,

$$x + y = y + x$$

for all x and y in \mathbb{F} .

2. Addition is associative,

$$x + (y+z) = (x+y) + z$$

for all x, y and z in \mathbb{F} .

- 3. There is a unique element 0 (zero) in \mathbb{F} such that x + 0 = x, for every x in \mathbb{F} .
- 4. To each x in \mathbb{F} there corresponds a unique element (-x) in \mathbb{F} such that x + (-x) = 0.
- 5. Multiplication is commutative,

$$xy = yx$$

for all x and y in \mathbb{F} .

6. Multiplication is associative,

$$x(yz) = (xy)z$$

for all x, y, and z in \mathbb{F} .

- 7. There is a unique element 1 (one) in \mathbb{F} such that x1 = x, for every x in \mathbb{F} .
- 8. To each non-zero x in \mathbb{F} there corresponds a unique element x^{-1} (or 1/x) in \mathbb{F} such that $xx^{-1}=1$.
- 9. Multiplication distributes over addition; that is, x(y+z) = xy + xz for all x, y, and z in \mathbb{F} .

Remarks. If \mathbb{F} is a field, it may be possible to add the unit 1 to itself a finite number of times and obtain 0:

$$1 + 1 + \dots + 1 = 0$$

That does not happen in the complex field (or in any subfield thereof). If it does happen in a field \mathbb{F} , then the least n such that the sum of n 1's is 0 is called the characteristic of the field \mathbb{F} . If this does not happen in \mathbb{F} , then it it is called a field of characteristic zero.

0.1.2 Vector spaces

Definition. A vector space (or linear space) consists of the following:

- 1. a field \mathbb{F} of scalars;
- 2. a set V of objects, called vectors;
- 3. a rule (or operation), called vector addition, which associates each pair of vectors $\vec{\alpha}$, $\vec{\beta}$ in \mathbb{V} a vector $\vec{\alpha} + \vec{\beta}$ in \mathbb{V} , called the sum of $\vec{\alpha}$ and $\vec{\beta}$, in such a way that
 - (a) addition is commutative, $\vec{\alpha} + \vec{\beta} = \vec{\beta} + \vec{\alpha}$;
 - (b) addition is associative, $\vec{\alpha} + (\vec{\beta} + \vec{\gamma}) = (\vec{\alpha} + \vec{\beta}) + \vec{\gamma}$;
 - (c) there is a unique vector 0 in \mathbb{V} , called the zero vector, such that $\vec{\alpha} + 0 = \vec{\alpha}$ for all $\vec{\alpha}$ in \mathbb{V} ;
 - (d) for each vector $\vec{\alpha}$ in \mathbb{V} there exists a unique vector $-\vec{\alpha}$ in \mathbb{V} such that $\vec{\alpha} + (-\vec{\alpha}) = 0$.
- 4. a rule (or operation), called scalar multiplication, which associates with each scalar c in \mathbb{F} and vector $c\vec{\alpha}$ in \mathbb{F} , called the product of c and α , in such a way that
 - (a) $1\vec{\alpha} = \vec{\alpha}$ for every $\vec{\alpha}$ in \mathbb{V} ;
 - (b) $(c_1c_2)\vec{\alpha} = c_1(c_2\vec{\alpha});$
 - (c) $c(\vec{\alpha} + \vec{\beta}) = c\vec{\alpha} + c\vec{\beta};$
 - (d) $(c_1 + c_2)\vec{\alpha} = c_1\vec{\alpha} + c_2\vec{\alpha}$.

0.1.3 Subspaces, span, and linear combinations

Definition. A vector $\vec{\beta}$ in \mathbb{V} is said to be a linear combination of the vectors $\vec{\alpha_1}, \dots, \vec{\alpha_n}$ in \mathbb{V} provided there exists scalars c_1, \dots, c_n in \mathbb{F} such that

$$\vec{\beta} = c_1 \vec{\alpha_1} + \dots + c_n \vec{\alpha_n}$$
$$= \sum_{i=1}^n c_i \vec{\alpha_i}$$

Definition. Let \mathbb{V} be a vector space over the field \mathbb{F} . A subspace of \mathbb{V} is a subset \mathbb{W} of \mathbb{V} which is itself a vector space over \mathbb{F} with the operations of vector addition and scalar multiplication on \mathbb{V} .

Theorem 1. A non-empty subset \mathbb{W} of \mathbb{V} is a subspace of \mathbb{V} if and only if for each pair of vectors $\vec{\alpha}$, $\vec{\beta}$ in \mathbb{W} and each scalar c in \mathbb{F} the vector $c\vec{\alpha} + \vec{\beta}$ is again in \mathbb{W} .

Proof. Suppose $\mathbb W$ is a non-empty subset of $\mathbb V$ such that $c\vec{\alpha}+\vec{\beta}$ belongs to $\mathbb W$ for all vectors $\vec{\alpha}, \, \vec{\beta}$ in $\mathbb W$ and all scalars c in $\mathbb F$. Since $\mathbb W$ is non-empty, there is a vector $\vec{\rho}$ in $\mathbb W$, and hence $(-1)\vec{\rho}+\vec{\rho}=0$ is in $\mathbb W$. Then if $\vec{\alpha}$ is any vector in $\mathbb W$ and $\mathbb C$ any scalar, the vector $c\vec{\alpha}=c\vec{\alpha}+0$ is in $\mathbb W$. In particular, $(-1)\vec{\alpha}=-\vec{\alpha}$ is in $\mathbb W$. Finally, if $\vec{\alpha}$ and $\vec{\beta}$ are in $\mathbb W$, then $\vec{\alpha}+\vec{\beta}=1\vec{\alpha}+\vec{\beta}$ is in $\mathbb W$. Thus $\mathbb W$ is a subspace of $\mathbb V$. Conversely, if $\mathbb W$ is a subspace of $\mathbb V$, $\vec{\alpha}$ and $\vec{\beta}$ are in $\mathbb W$, and c is a scalar, certainly $c\vec{\alpha}+\vec{\beta}$ is in $\mathbb W$.

Lemma. If **A** is an $m \times n$ matrix over \mathbb{F} and **B**, **C** are $n \times p$ matrices over \mathbb{F} , then

$$\mathbf{A}(d\mathbf{B} + \mathbf{C}) = d(\mathbf{A}\mathbf{B}) + \mathbf{A}\mathbf{C} \tag{1}$$

for each scalar d in \mathbb{F} .

Proof.

$$[\mathbf{A}(d\mathbf{B} + \mathbf{C})]_{ij} = \sum_{k=1}^{n} a_{ik}(d\mathbf{B} + \mathbf{C})_{kj}$$

$$= \sum_{k=1}^{n} a_{ik}(db_{kj} + c_{kj})$$

$$= \sum_{k=1}^{n} (da_{ik}b_{kj} + a_{ik}c_{kj})$$

$$= d\sum_{k=1}^{n} a_{ik}b_{kj} + \sum_{k=1}^{n} a_{ik}c_{kj}$$

$$= d(\mathbf{A}\mathbf{B})_{ij} + (\mathbf{A}\mathbf{C})_{ij}$$

$$= (d(\mathbf{A}\mathbf{B}) + \mathbf{A}\mathbf{C})_{ij}$$

Theorem 2. Let \mathbb{V} be a vector space over the field \mathbb{F} . The intersection of any collection of subspaces of \mathbb{V} is a subspace of \mathbb{V} .

Proof. Let \mathbb{W}_a be a collection of subspaces of \mathbb{V} , and let $\mathbb{W} = \cap_a \mathbb{W}_a$ be their intersection. Recall that \mathbb{W} is defined as the set of all elements belonging to every \mathbb{W}_a . Since each \mathbb{W}_a is a subspace, each contains the zero vector. Thus zero is inthe intersection of \mathbb{W} , and \mathbb{W} is non-empty. Let $\vec{\alpha}$ and $\vec{\beta}$ be vectors in \mathbb{W} and let c be a scalar. By definition of \mathbb{W} , both $\vec{\alpha}$ and $\vec{\beta}$ belong to each \mathbb{W}_a , and because each \mathbb{W}_a is a subspace, the vector $(c\vec{\alpha} + \vec{\beta})$ is in every \mathbb{W}_a . Thus $c\vec{\alpha} + \vec{\beta}$ is in \mathbb{W} . By Theorem 1, \mathbb{W} is a subspace of \mathbb{V} .

Definition. Let $\mathbb S$ be a set of vectors in a vector space $\mathbb V$. The subspace spanned by $\mathbb S$ is defined to be the intersection $\mathbb W$ of all subspaces of $\mathbb V$ which contain $\mathbb S$. When $\mathbb S$ is a finite set of vectors, $\mathbb S = \vec{\alpha}_1, \vec{\alpha}_2, \cdots, \vec{\alpha}_n$, we shall simply call $\mathbb W$ the subspace spanned by the vectors $\vec{\alpha}_1, \vec{\alpha}_2, \cdots, \vec{\alpha}_n$.

Theorem 3. The subspace spanned by a non-empty subset S of a vector space V is the set of all linear combinations of vectors in S.

Proof. Let \mathbb{W} be the subspace spanned by \mathbb{S} . Then each linear combination

$$\vec{\alpha} = x_1 \vec{\alpha}_1 + x_2 \vec{\alpha}_2 + \dots + x_m \vec{\alpha}_m$$

of vector $\vec{\alpha}_1, \vec{\alpha}_2, \dots, \vec{\alpha}_m$ in $\mathbb S$ is clearly in $\mathbb W$. Thus $\mathbb W$ contains the set $\mathbb L$ of all linear combinations of vectors in $\mathbb S$. The set $\mathbb L$, on the other hand, contains $\mathbb S$ and is non-empty. If $\vec{\alpha}, \vec{\beta}$ belong to $\mathbb L$ then $\vec{\alpha}$ is a linear combination,

$$\vec{\alpha} = x_1 \vec{\alpha}_1 + x_2 \vec{\alpha}_2 + \dots + x_m \vec{\alpha}_m$$

of vectors $\vec{\alpha}_i$ in \mathbb{S} , and $\vec{\beta}$ is a linear combination,

$$\vec{\beta} = y_1 \vec{\beta}_1 + y_2 \vec{\beta}_2 + \dots + y_n \vec{\beta}_n$$

of vectors $\vec{\beta}_i$ in S. For each scalar c,

$$c\vec{\alpha} + \vec{\beta} = \sum_{i=1}^{m} cx_i \vec{\alpha}_i + \sum_{j=1}^{n} y_i \vec{\beta}_i$$

Hence $c\vec{\alpha} + \vec{\beta}$ belongs to \mathbb{L} . Thus \mathbb{L} is a subspace of \mathbb{V} . Now we have shown that \mathbb{L} is a subspace of \mathbb{V} which contains \mathbb{S} , and also that any subspace which contains \mathbb{S} contains \mathbb{L} . It follows that \mathbb{L} is the intersection of all subspaces containing \mathbb{S} , i.e., that \mathbb{L} is the subspace spanned by the set \mathbb{S} . \square

Definition. If $\mathbb{S}_1, \mathbb{S}_2, \dots, \mathbb{S}_n$ are subsets of a vector space \mathbb{V} , the set of all sums

$$\vec{\alpha}_1 + \vec{\alpha}_2 + \dots + \vec{\alpha}_k$$

of vectors $\vec{\alpha}_i$ in \mathbb{S}_i is called the sum of the subsets $\mathbb{S}_1, \mathbb{S}_2, \cdots, \mathbb{S}_k$ and is denoted by

$$\mathbb{S}_1 + \mathbb{S}_2 + \cdots + \mathbb{S}_k$$

or by

$$\sum_{i=1}^{k} \mathbb{S}_i$$

0.1.4 Linear dependence and linear independence

Definition. Let \mathbb{V} be a vector space over \mathbb{F} . A subset \mathbb{S} of \mathbb{V} is said to be linearly dependent (or simply, dependent) if there exists distinct vectors $\vec{\alpha}_1, \vec{\alpha}_2, \dots, \vec{\alpha}_n$ in \mathbb{S} and scalars c_1, c_2, \dots, c_n in \mathbb{F} , not all of which are 0, such that

$$c_1\vec{\alpha}_1 + c_2\vec{\alpha}_2 + \dots + c_n\vec{\alpha}_n = 0$$

A set which is not linearly dependent is called linearly independent. If the set \mathbb{S} contains only finitely many vectors $\vec{\alpha}_1, \vec{\alpha}_2, \cdots, \vec{\alpha}_n$, we someimtes say that $\vec{\alpha}_1, \vec{\alpha}_2, \cdots, \vec{\alpha}_n$ is dependent (or independent) instead of saying \mathbb{S} is dependent (or independent).

0.1.5 Basis

Definition. Let \mathbb{V} be a vector space. A basis for \mathbb{V} is linearly independent set of vectors in \mathbb{V} which spans the space \mathbb{V} . The space \mathbb{V} is finite-dimensional if it has a finite basis.

Theorem 4. Let \mathbb{V} be a vector space which is spanned by a finite set of vectors $\vec{\beta}_1, \vec{\beta}_2, \dots, \vec{\beta}_m$. Then any independent set of vectors in \mathbb{V} is finite and contains no more than m elements.

Proof. To prove the theorem it suffices to show that every subset \mathbb{S} of \mathbb{V} which contains more than m vectors is linearly dependent. Let \mathbb{S} be such a set. In \mathbb{S} there are distinct vectors $\vec{\alpha}_1, \vec{\alpha}_2, \cdots, \vec{\alpha}_n$ where n > m. Since $\vec{\beta}_1, \cdots, \vec{\beta}_m$ span \mathbb{V} , there exist scalars A_{ij} in \mathbb{F} such that

$$\vec{\alpha}_j = \sum_{i=1}^m A_{ij} \vec{\beta}_i$$

For any n scalars x_1, x_2, \dots, x_n , we have

$$x_1 \vec{\alpha}_1 + \dots + x_n \vec{\alpha}_n = \sum_{j=1}^n x_j \vec{\alpha}_j$$

$$= \sum_{j=1}^n x_j \sum_{i=1}^m A_{ij} \vec{\beta}_i$$

$$= \sum_{j=1}^n \sum_{i=1}^m (A_{ij} x_j) \vec{\beta}_i$$

$$= \sum_{i=1}^m (\sum_{j=1}^n A_{ij} x_j) \vec{\beta}_i$$

Since n > m, it implies there exist scalars x_1, x_2, \dots, x_n not all 0 such that

$$\sum_{j=i}^{n} A_{ij} x_j = 0, \qquad 1 \le i \le m.$$

Hence $x_1\vec{\alpha}_1 + x_2\vec{\alpha}_2 + \cdots + x_n\vec{\alpha}_n = 0$. This allows that \mathbb{S} is a linearly dependent set.

Corollary 1. If \mathbb{V} is a finite-dimensional vector space, then any two bases of \mathbb{V} have the same (finite) number of elements.

Proof. Since V is finite-dimensional, it has the finite basis

$$\vec{\beta}_1, \vec{\beta}_2, \cdots, \vec{\beta}_m$$

By Theorem 4 every basis of \mathbb{V} is finite and contains no more than m elements. Thus if $\vec{\alpha}_1, \vec{\alpha}_2, \cdots, \vec{\alpha}_n$ is a basis, $n \leq m$. By the same argument, $m \leq n$. Hence m = n.

Corollary 2. Let \mathbb{V} be a finite-dimensional vector space and let $n = \dim \mathbb{V}$. Then

- 1. any subset of V which contains more than n vectors is linearly dependent;
- 2. no subset of \mathbb{V} which contains fewer than n vectors can span \mathbb{V} .

Lemma. Let \mathbb{S} be a linearly independent subset of a vector space \mathbb{V} . Suppose $\vec{\beta}$ is a vector in \mathbb{V} which is not in the subspace spanned by \mathbb{S} . Then the set obtained by adjoining $\vec{\beta}$ to \mathbb{S} is linearly independent.

Proof. Suppose $\vec{\alpha}_1, \dots, \vec{\alpha}_m$ are distinct vectors in \mathbb{S} and that

$$c_1\vec{\alpha}_1 + \dots + c_m\vec{\alpha}_m + b\vec{\beta} = 0$$

Then b = 0; for otherwise,

$$\vec{\beta} = (-c_1/b)\vec{\alpha}_1 + \dots + (-c_m/b)\vec{\alpha}_m$$

and $\vec{\beta}$ is in the subspace spanned by \mathbb{S} . Thus $c_1\vec{\alpha}_1 + \cdots + c_m\vec{\alpha}_m = 0$, and since \mathbb{S} is linearly independent set each $c_i = 0$.

Theorem 5. If \mathbb{W} is a subspace of a finite-dimensional vector space \mathbb{V} , every linearly independent subset of \mathbb{W} is finite and is part of a (finite) basis for \mathbb{W} .

Proof. Suppose \mathbb{S}_0 is a linearly independent subset of \mathbb{W} . If \mathbb{S} is a linearly independent subset of \mathbb{W} containing \mathbb{S}_0 , then \mathbb{S} is also a linearly independent subset of \mathbb{V} ; since \mathbb{V} is finite-dimensional, \mathbb{S}_0 contains no more than dim V elements.

We extend \mathbb{S}_0 to a basis for \mathbb{W} , as follows. If \mathbb{S}_0 spans \mathbb{W} , then \mathbb{S}_0 is a basis for \mathbb{W} and we are done. If \mathbb{S}_0 does not span \mathbb{W} , we use the preceding lemma to find a vector $\vec{\beta}_1$ in \mathbb{W} such that the set $\mathbb{S}_1 = \mathbb{S}_0 \cup \{\vec{\beta}_1\}$ is independent. If \mathbb{S}_0 spans \mathbb{W} , fine. If not, apply the lemma to obtain a vector $\vec{\beta}_2$ in \mathbb{W} such that $\mathbb{S}_2 = \mathbb{S}_1 \cup \{\vec{\beta}_2\}$ is independent. If we continue in this way, then (in not more than dim \mathbb{V} steps) we reach a set

$$\mathbb{S}_m = \mathbb{S}_0 \cup \{\vec{\beta}_1, \cdots, \vec{\beta}_m\}$$

Corollary 1. If \mathbb{W} is a proper subspace of a finite-dimensional vector space \mathbb{V} , then \mathbb{W} is finite-dimensional and dim $\mathbb{W} < \dim \mathbb{V}$.

Proof. We may suppose \mathbb{W} contains a vector $\vec{\alpha} \neq 0$. By Theorem 5 and its proof, there is a basis of \mathbb{W} containing $\vec{\alpha}$ which contains no more than $\dim \mathbb{V}$ elements. Hence \mathbb{W} is finite-dimensional, and $\dim \mathbb{W} \leq \dim \mathbb{V}$. Since \mathbb{W} is a proper subspace, there is a vector $\vec{\beta}$ which is not in \mathbb{W} . Adjoining $\vec{\beta}$ to any basis in \mathbb{W} , we obtain a linearly independent subset of \mathbb{V} . Thus $\dim \mathbb{W} < \dim \mathbb{V}$.

Corollary 2. In a finite-dimensional vector space \mathbb{V} every non-empty linearly independent set of vectors is part of a basis.

Corollary 3. Let **A** be an $n \times n$ matrix over a field \mathbb{F} , and suppose the row vectors of **A** form a linearly independent set of vectors in \mathbb{F}^n . Then **A** is invertible.

Proof. Let $\vec{\alpha}_1, \vec{\alpha}_2, \dots, \vec{\alpha}_n$ be the row vectors of \mathbf{A} , and suppose \mathbb{W} is the subspace of \mathbb{F}^n spanned by $\vec{\alpha}_1, \vec{\alpha}_2, \dots, \vec{\alpha}_n$. Since $\vec{\alpha}_1, \vec{\alpha}_2, \dots, \vec{\alpha}_n$ are linearly independent, the dimension of \mathbb{W} is n. Corollary 1 shows that $\mathbb{W} = \mathbb{F}^n$. Hence there exist scalars B_{ij} in \mathbb{F} such that

$$\vec{\epsilon} = \sum_{j=1}^{n} B_{ij} \vec{\alpha}_j, \qquad 1 \le i \le n$$

where $\{\vec{\epsilon}_1, \vec{\epsilon}_2, \dots, \vec{\epsilon}_n\}$ is the standard basis of \mathbb{F}^n . Thus for the matrix **B** with the entries B_{ij} we have

$$BA = I$$

Theorem 6. If \mathbb{W}_1 and \mathbb{W}_2 are finite-dimensional subspaces of a vector space \mathbb{V} , then $\mathbb{W}_1 + \mathbb{W}_2$ is finite-dimensional and

$$\dim \mathbb{W}_1 + \dim \mathbb{W}_2 = \dim (\mathbb{W}_1 \cap \mathbb{W}_2) + \dim (\mathbb{W}_1 + \mathbb{W}_2)$$

Proof. By Theorem 5 and its corollaries, $\mathbb{W}_1 \cap \mathbb{W}_2$ has a finite basis $\{\vec{\alpha}_1, \dots, \vec{\alpha}_k\}$ which is part of a basis

$$\{\vec{\alpha}_1, \cdots, \vec{\alpha}_k, \vec{\beta}_1, \cdots, \vec{\beta}_m\}$$
 for \mathbb{W}_1

and part of a basis

$$\{\vec{\alpha}_1, \cdots, \vec{\alpha}_k, \ \vec{\gamma}_1, \cdots, \vec{\gamma}_n\} \ for \ \mathbb{W}_2$$

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The subspace $\mathbb{W}_1 + \mathbb{W}_2$ is spanned by the vectors

$$\{\vec{\alpha}_1,\cdots,\vec{\alpha}_k,\ \vec{\beta}_1,\cdots,\vec{\beta}_m,\ \vec{\gamma}_1,\cdots,\vec{\gamma}_n\}$$

And these vectors form an independent set. For suppose

$$\sum x_i \vec{\alpha}_i + \sum y_j \vec{\beta}_j + \sum z_r \vec{\gamma}_r = 0$$

Then

$$-\sum z_r \vec{\gamma}_r = \sum x_i \vec{\alpha}_i + \sum y_j \vec{\beta}_j$$

which shows that $\sum z_r \vec{\gamma}_r$ belongs to \mathbb{W}_1 . As $\sum z_r \vec{\gamma}_r$ also belongs to \mathbb{W}_2 it follows that

$$\sum z_r \vec{\gamma}_r = \sum c_i \vec{\alpha}_i$$

for certain scalars c_1, \dots, c_k . Because the set

$$\{\vec{\alpha}_1,\cdots,\vec{\alpha}_k,\ \vec{\gamma}_1,\cdots,\vec{\gamma}_n\}$$

is independent, each of the scalars $z_r = 0$. Thus

$$\sum x_i \vec{\alpha}_i + \sum y_j \vec{\beta}_j = 0$$

and since

$$\{\vec{\alpha}_1,\cdots,\vec{\alpha}_k,\ \vec{\beta}_1,\cdots,\vec{\beta}_m\}$$

is also an independent set, each $x_i = 0$ and each $y_j = 0$. Thus,

$$\{\vec{\alpha}_1,\cdots,\vec{\alpha}_k,\ \vec{\beta}_1,\cdots,\vec{\beta}_m,\ \vec{\gamma}_1,\cdots,\vec{\gamma}_n\}$$

is a basis for $\mathbb{W}_1 + \mathbb{W}_2$. Finally

$$\dim \mathbb{W}_1 + \dim \mathbb{W}_2 = (k+m) + (k+n)$$

$$= k + (m+k+n)$$

$$= \dim (\mathbb{W}_1 \cap \mathbb{W}_2) + \dim (\mathbb{W}_1 + \mathbb{W}_2)$$