Chapter 3

Linear Maps

3.A The Vector Space of Linear Maps

• Linear map (from V to W): A function $T:V\to W$ with the following properties. Also known as linear transformation.

additivity

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T(u+v) = Tu + Tv for all $u, v \in V$.

homogeneity

 $T(\lambda v) = \lambda(Tv)$ for all $\lambda \in \mathbb{F}$ and all $v \in V$.

- Note that for linear maps, Tv means the same as the more standard functional notation T(v).
- $\mathcal{L}(V, W)$: The set of all linear maps from V to W.
- **Zero map**: The function $0 \in \mathcal{L}(V, W)$ that takes each element of some vector space to the additive identity of another vector space. Defined by

$$0v = 0$$

• Identity map: The function $I \in \mathcal{L}(V, V)$ on some vector space that takes each element to itself. Defined by

$$Iv = v$$

- We can also formalize more esoteric linear processes as linear maps.
 - For example, $D \in \mathcal{L}(\mathcal{P}(\mathbb{R}), \mathcal{P}(\mathbb{R}))$ can be thought of as the differentiation map Dp = p'. This formalizes the fact that (f+g)' = f' + g' and $(\lambda f)' = \lambda f'$.
 - We can do the same with integration: Let $T \in \mathcal{L}(\mathcal{P}(\mathbb{R}), \mathbb{R})$ be described by $Tp = \int_0^1 p(x) dx$. This formalizes the fact that integrals are additive and homogeneous.
 - Axler (2015) gives a number more examples.
- We now prove that there exists a unique linear map from a vector space of dimension n to any n vectors in another vector space.

Theorem 3.1. Suppose v_1, \ldots, v_n is a basis of V and $w_1, \ldots, w_n \in W$. Then there exists a unique linear map $T: V \to W$ such that $Tv_j = w_j$ for each $j = 1, \ldots, n$.

Proof. First, we define a function $T: V \to W$. We then show that T satisfies the specified property. After that, we show that it is a linear map. Lastly, we show that it is unique. Let's begin.

Let $T: V \to W$ be defined by

$$T(c_1v_1 + \dots + c_nv_n) = c_1w_1 + \dots + c_nw_n$$

for all $c_1v_1 + \cdots + c_nv_n \in V$. Note that this definition is valid since, by Theorem 2.5, each $v \in V$ can be written in the form $c_1v_1 + \cdots + c_nv_n$ where $c_1, \ldots, c_n \in \mathbb{F}$.

To prove that $Tv_j = w_j$ for all j = 1, ..., n, let each c_i in the above definition equal 0 save c_j , which we set equal to 1. Then we have

$$T(0v_1 + \dots + 0v_{j-1} + 1v_j + 0v_{j+1} + \dots + 0v_n) = 0w_1 + \dots + 0w_{j-1} + 1w_j + 0w_{j+1} + \dots + 0w_n$$
$$T(v_j) = w_j$$

as desired.

To prove that T is a linear map, it will suffice to verify additivity and homogeneity, which we may do as follows. Let $u, v \in V$ with $u = a_1v_1 + \cdots + a_nv_n$ and $v = c_1v_1 + \cdots + c_nv_n$, and let $\lambda \in \mathbb{F}$. Then

$$T(u+v) = T((a_1 + c_1)v_1 + \dots + (a_n + c_n)v_n)$$

= $(a_1 + c_1)w_1 + \dots + (a_n + c_n)w_n$
= $Tu + Tv$

and

$$T(\lambda v) = T(\lambda c_1 v_1 + \dots + \lambda c_n v_n)$$

= $\lambda c_1 w_1 + \dots + \lambda c_n w_n$
= $\lambda T v$

as desired.

Now suppose $\tilde{T} \in \mathcal{L}(V,W)$ satisfies $\tilde{T}v_j = w_j$ for all $j = 1, \ldots, n$. To prove that $T = \tilde{T}$, it will suffice to show that $\tilde{T}(c_1v_1 + \cdots + c_nv_n) = T(c_1v_1 + \cdots + c_nv_n)$ for all $c_1v_1 + \cdots + c_nv_n \in V$. Let $c_1v_1 + \cdots + c_nv_n \in V$ be arbitrary. We know that $\tilde{T}(v_j) = w_j$ for all $j = 1, \ldots, n$. It follows since \tilde{T} is a linear map (specifically, since it's homogeneous) that $c_jw_j = c_j\tilde{T}(v_j) = \tilde{T}(c_jv_j)$ for all $j = 1, \ldots, n$. Similarly, the additivity of \tilde{T} implies that

$$T(c_1v_1 + \dots + c_nv_n) = c_1w_1 + \dots + c_nw_n$$
$$= \tilde{T}(c_1v_1) + \dots + \tilde{T}(c_nv_n)$$
$$= \tilde{T}(c_1v_1 + \dots + c_nv_n)$$

as desired.

- Sum (of $S, T \in \mathcal{L}(V, W)$): The linear map $(S + T) \in \mathcal{L}(V, W)$ defined by (S + T)(v) = Sv + Tv for all $v \in V$.
- **Product** (of $T \in \mathcal{L}(V, W)$ and $\lambda \in \mathbb{F}$): The linear map $(\lambda T) \in \mathcal{L}(V, W)$ defined by $(\lambda T)(v) = \lambda(Tv)$ for all $v \in V$.
- It follows that, under these definitions of addition and multiplication, $\mathcal{L}(V, W)$ is a vector space.
- **Product** (of $T \in \mathcal{L}(U, V)$ and $S \in \mathcal{L}(V, W)$): The linear map $ST \in \mathcal{L}(U, W)$ defined by (ST)(u) = S(Tu) for all $u \in U$.
 - Note that the product is just function composition, but most mathematicians do write ST instead of $S \circ T$.
- Linear maps (with the correct corresponding domains) satisfy the associativity, identity, and distributive properties. However, multiplication of linear maps is not necessarily commutative.

- $(T_1T_2)T_3 = T_1(T_2T_3)$. - $TI_V = I_WT = T$ (note that if $T \in \mathcal{L}(V, W)$, $I_V \in \mathcal{L}(V, V)$ and $I_W \in \mathcal{L}(W, W)$). - $(S_1 + S_2)T = S_1T + S_2T$ and $S(T_1 + T_2) = ST_1 + ST_2$.
- Linear maps send 0 to 0.

Theorem 3.2. Suppose $T \in \mathcal{L}(V, W)$. Then T(0) = 0.

Proof. By additivity, we have

$$T(0) = T(0+0) = T(0) + T(0)$$
$$0 = T(0)$$

as desired.

3.B Null Spaces and Ranges

• Null space (of $T \in \mathcal{L}(V, W)$): The subset of V consisting of those vectors that T maps to 0. Also known as kernel. Denoted by null T. Given by

$$\operatorname{null} T = \{ v \in V : Tv = 0 \}$$

 $\bullet\,$ The null space is a subspace.

Theorem 3.3. Suppose $T \in \mathcal{L}(V, W)$. Then null T is a subspace of V.

Proof. To prove that null T is a subspace of V, it will suffice to show that $0 \in \text{null } T$, $u, v \in \text{null } T$ implies that $u + v \in \text{null } T$, and $u \in \text{null } T$ and $\lambda \in \mathbb{F}$ imply $\lambda u \in \text{null } T$. Let's begin.

By Theorem 3.2, T(0) = 0. Therefore, $0 \in \text{null } T$, as desired.

Let $u, v \in \text{null } T$ be arbitrary. Then by additivity

$$T(u+v) = Tu + Tv = 0 + 0 = 0$$

so $u + v \in \text{null } T$, as desired.

Let $u \in \text{null } T$ and $\lambda \in \mathbb{F}$ be arbitrary. Then by homogeneity,

$$T(\lambda u) = \lambda T u = \lambda 0 = 0$$

so $\lambda u \in \text{null } T$, as desired.

- Injective (function): A function $T: V \to W$ such that Tu = Tv implies u = v. Also known as one-to-one.
- If 0 is the only vector that gets mapped to 0, then T is injective.

Theorem 3.4. Let $T \in \mathcal{L}(V, W)$. Then T is injective if and only if null $T = \{0\}$.

Proof. Suppose first that T is injective. To prove that $\text{null } T = \{0\}$, it will suffice to show that $0 \in \text{null } T$ and for every $v \in \text{null } T$, v = 0. By Theorem 3.3, $0 \in \text{null } T$. Now let $v \in \text{null } T$ be arbitrary. By the definition of the null space, we have Tv = 0. By Theorem 3.2, we have T(0) = 0. Thus, by transitivity, we have that Tv = T(0). It follows by injectivity that v = 0, as desired.

Now suppose that $\operatorname{null} T = \{0\}$. To prove that T is injective, it will suffice to show that if Tu = Tv, then u = v. Suppose $u, v \in V$ satisfy Tu = Tv. Then

$$0 = Tu - Tv = T(u - v)$$

so $(u-v) \in \text{null } T = \{0\}$. It follows that u-v=0, i.e., that u=v, as desired.

• Range (of $T \in \mathcal{L}(V, W)$): The subset of W consisting of those vectors that are of the form Tv for some $v \in V$. Also known as **image**. Denoted by **range** T. Given by

$$\operatorname{range} T = \{Tv : v \in V\}$$

• The range is a subspace.

Theorem 3.5. Suppose $T \in \mathcal{L}(V, W)$. Then range T is a subspace of W.

Proof. To prove that range T is a subspace of W, it will suffice to show that $0 \in \text{range } T$, $w_1, w_2 \in \text{range } T$ implies that $(w_1 + w_2) \in \text{range } T$, and $w \in \text{range } T$ and $\lambda \in \mathbb{F}$ imply $\lambda w \in \text{range } T$. Let's begin.

By the definition of a vector space, $0 \in V$. By Theorem 3.2, T(0) = 0. Therefore, $0 \in \text{range } T$, as desired.

Let $w_1, w_2 \in \text{range } T$ be arbitrary. Then there exist $v_1, v_2 \in V$ such that $Tv_1 = w_1$ and $Tv_2 = w_2$. It follows by additivity that

$$T(v_1 + v_2) = Tv_1 + Tv_2 = w_1 + w_2$$

Therefore, since $v_1 + v_2 \in V$, we have that $(w_1 + w_2) \in \text{range } T$, as desired.

Let $w \in \operatorname{range} T$ and $\lambda \in \mathbb{F}$ be arbitrary. Then there exists $v \in V$ such that Tv = w. It follows by homogeneity that

$$T(\lambda v) = \lambda T v = \lambda w$$

Therefore, since $\lambda v \in V$, we have that $\lambda w \in \operatorname{range} T$, as desired.

- Surjective (function): A function $T: V \to W$ such that range T = W. Also known as onto.
- We now prove a very important theorem.

Theorem 3.6 (Fundamental Theorem of Linear Maps). Suppose V is finite-dimensional and $T \in \mathcal{L}(V,W)$. Then range T is finite-dimensional and

$$\dim V = \dim \operatorname{null} T + \dim \operatorname{range} T$$

Proof. By Theorem 3.3, null T is a subspace of V finite-dimensional. Thus, by Theorem 2.4, null T is finite-dimensional. It follows by Theorem 2.7 that we may let u_1, \ldots, u_m be a basis of null T. As a basis of a subspace of V, u_1, \ldots, u_m is a linearly independent list of vectors in V. Consequently, by Theorem 2.8, we may extend it to a basis $u_1, \ldots, u_m, v_1, \ldots, v_n$ of V.

Having established this terminology, we can now see that to prove that range T is finite-dimensional, it will suffice to show that Tv_1, \ldots, Tv_n spans it. To show that $\operatorname{span}(Tv_1, \ldots, Tv_n) = \operatorname{range} T$, it will suffice to show that every $b_1Tv_1 + \cdots + b_nTv_n \in \operatorname{span}(Tv_1, \ldots, Tv_n)$ is an element of range T and that every $Tv \in \operatorname{range} T$ is an element of $\operatorname{span}(Tv_1, \ldots, Tv_n)$. Let $b_1Tv_1 + \cdots + b_nTv_n \in \operatorname{span}(Tv_1, \ldots, Tv_n)$ be arbitrary. Then

$$b_1 T v_1 + \dots + b_n T v_n = T(b_1 v_1 + \dots + b_n v_n)$$

= $T(0u_1 + \dots + 0u_m + b_1 v_1 + \dots + b_n v_n)$

Therefore, since $0u_1 + \cdots + 0u_m + b_1v_1 + \cdots + b_nv_n \in V$ by V's closure under addition and scalar multiplication, we have that $b_1Tv_1 + \cdots + b_nTv_n \in \text{range } T$, as desired. Now let $Tv \in \text{range } T$ be arbitrary. Since $v \in V$ and $u_1, \ldots, u_m, v_1, \ldots, v_n$ is a basis of V, Theorem 2.5 implies that $v = a_1u_1 + \cdots + a_mu_m + b_1v_1 + \cdots + b_nv_n$ for some $a_1, \ldots, a_m, b_1, \ldots, b_n \in \mathbb{F}$. Therefore,

$$Tv = T(a_1u_1 + \dots + a_mu_m + b_1v_1 + \dots + b_nv_n)$$

$$= T(a_1u_1 + \dots + a_mu_m) + T(b_1v_1 + \dots + b_nv_n)$$

$$= a_1Tu_1 + \dots + a_mTu_m + b_1Tv_1 + \dots + v_nTv_n$$

$$= a_10 + \dots + a_m0 + b_1Tv_1 + \dots + v_nTv_n$$

$$= b_1Tv_1 + \dots + v_nTv_n$$

where each $Tu_j = 0$ because each $u_j \in \text{null } T$, so $Tv \in \text{span}(Tv_1, \dots, Tv_n)$, as desired.

Before we can verify the equation from the theorem, we need to establish one last fact: that Tv_1, \ldots, Tv_n is linearly independent. Suppose $c_1, \ldots, c_n \in \mathbb{F}$ make

$$c_1Tv_1 + \dots + c_nTv_n = 0$$

$$T(c_1v_1 + \dots + c_nv_n) = 0$$

It follows that $c_1v_1 + \cdots + c_nv_n \in \text{null } T$. Thus, since u_1, \ldots, u_m is a basis of null T by Theorem 2.5, we have that

$$c_1v_1 + \dots + c_nv_n = d_1u_1 + \dots + d_mu_m$$

$$0 = d_1u_1 + \dots + d_mu_m - c_1v_1 - \dots - c_nv_n$$

for some $d_1, \ldots, d_m \in \mathbb{F}$. But since $u_1, \ldots, u_m, v_1, \ldots, v_n$ is linearly independent as the basis of V, the above equation implies that $c_1 = \cdots = c_n = 0$, as desired.

Having established that $u_1, \ldots, u_m, v_1, \ldots, v_n$ is a basis of V, u_1, \ldots, u_m is a basis of null T, and Tv_1, \ldots, Tv_n spans range T and is linearly independent in range T (i.e., is a basis of range T), we have that

$$\dim V = m + n$$

$$= \dim \operatorname{null} T + \dim \operatorname{range} T$$

as desired.

• We can now prove that a linear map to a "smaller" vector space cannot be injective.

Theorem 3.7. Suppose V and W are finite-dimensional vector spaces such that $\dim V > \dim W$. Then no linear map from V to W is injective.

Proof. Let $T \in \mathcal{L}(V, W)$. Then

$$\dim \operatorname{null} T = \dim V - \dim \operatorname{range} T$$
 Fundamental Theorem of Linear Maps
$$\geq \dim V - \dim \operatorname{range} T$$
 Theorem 2.11
$$> 0$$

It follows that null T has a basis consisting of a list of one or more vectors. As a linearly independent list, naturally none of these vectors will be equal to the zero vector. Thus, since null T contains vectors other than 0, Theorem 3.4 implies that T is not injective.

• Similarly, we can prove that a linear map to a "bigger" vector space cannot be surjective.

Theorem 3.8. Suppose V and W are finite-dimensional vector spaces such that $\dim V < \dim W$. Then no linear map from V to W is surjective.

Proof. Let $T \in \mathcal{L}(V, W)$. Then

$$\dim \operatorname{range} T = \dim V - \dim \operatorname{null} T \qquad \qquad \operatorname{Fundamental\ Theorem\ of\ Linear\ Maps}$$

$$\leq \dim V \qquad \qquad <\dim W$$

Therefore, range $T \neq W$, so T cannot be surjective.

• Theorems 3.7 and 3.8 allow us to express questions about systems of linear equations in terms of linear maps.

- For example, a question about a **homogenous** system of linear equations could be, "does there exist a nonzero solution to the homogenous system $\sum_{k=1}^{n} A_{1,k} x_k = 0, \dots, \sum_{k=1}^{n} A_{m,k} x_k = 0$?"
- If we define $T: \mathbb{F}^n \to \mathbb{F}^m$ by

$$T(x_1, \dots, x_n) = \left(\sum_{k=1}^n A_{1,k} x_k, \dots, \sum_{k=1}^n A_{m,k} x_k\right)$$

we can express the system of equations as $T(x_1, \ldots, x_n) = 0$ and ask instead, "is dim null T > 0?"

- **Homogenous** (system of linear equations): A system of m linear equations $\sum_{k=1}^{n} A_{1,k} x_k = c_1$ through $\sum_{k=1}^{n} A_{m,k} x_k = c_m$ such that the constant term $c_j = 0$ for all $j = 1, \ldots, m$.
- Continuing with the linear equations example, we can rigorously show the following.

Theorem 3.9. A homogenous system of linear equations with more variables than equations has nonzero solutions.

Proof. In terms of the above, $T: \mathbb{F}^n \to \mathbb{F}^m$ where n > m. Thus, by Theorem 3.7, T is not injective. Consequently, by Theorem 3.4, dim null T > 0. Therefore, the system has nonzero solutions.

Theorem 3.10. An inhomogenous system of linear equations with more equations than variables has no solution for some choice of constant terms.

Proof. In terms of the above, $T: \mathbb{F}^n \to \mathbb{F}^m$ where m > n. We want to know if there exists $(c_1, \ldots, c_m) \in \mathbb{F}^m$ such that $T(x_1, \ldots, x_n) \neq (c_1, \ldots, c_m)$ for any $(x_1, \ldots, x_n) \in \mathbb{F}^n$. In other words, we want to know if there exists $(c_1, \ldots, c_m) \in \mathbb{F}^m$ such that $(c_1, \ldots, c_m) \notin \text{range } T$, i.e., if range $T \neq \mathbb{F}^m$. But since n < m, Theorem 3.8 asserts that T is not surjective, meaning that range $T \neq W$, as desired.

 Note that while the past two results are typically proven with Gaussian elimination, the abstract approach taken here leads to cleaner proofs.

3.C Matrices

• m-by-n matrix: A rectangular array A of elements of \mathbb{F} with m rows and n columns

$$A = \begin{pmatrix} A_{1,1} & \cdots & A_{1,n} \\ \vdots & & \vdots \\ A_{m,1} & \cdots & A_{m,n} \end{pmatrix}$$

where m and n are positive integers.

- The notation $A_{j,k}$ denotes the entry in row j, column k of A. In other words, the first index refers to the row number and the second index refers to the column number.
- Matrix (of $T \in \mathcal{L}(V, W)$ with respect to the bases v_1, \ldots, v_n of V and w_1, \ldots, w_m of W): The m-by-n matrix $\mathcal{M}(T)$ whose entries $A_{j,k}$ are defined by

$$Tv_k = A_{1,k}w_1 + \dots + A_{m,k}w_m$$

- If the bases are not clear from context, then the notation $\mathcal{M}(T,(v_1,\ldots,v_n),(w_1,\ldots,w_m))$ is used.
- Another way of wording the definition states that the k^{th} column of $\mathcal{M}(T)$ consists of the scalars needed to write Tv_k as a linear combination of w_1, \ldots, w_m .
- Assuming standard bases, we "can think of the k^{th} column of $\mathcal{M}(T)$ as the T applied to the k^{th} standard basis vector" (Axler, 2015, p. 71).

- Sum (of two m-by-n matrices A, C): The m-by-n matrix A + C defined by $(A + C)_{j,k} = A_{j,k} + C_{j,k}$.
 - Symbolically,

$$\begin{pmatrix} A_{1,1} & \cdots & A_{1,n} \\ \vdots & & \vdots \\ A_{m,1} & \cdots & A_{m,n} \end{pmatrix} + \begin{pmatrix} C_{1,1} & \cdots & C_{1,n} \\ \vdots & & \vdots \\ C_{m,1} & \cdots & C_{m,n} \end{pmatrix} = \begin{pmatrix} A_{1,1} + C_{1,1} & \cdots & A_{1,n} + C_{1,n} \\ \vdots & & \vdots \\ A_{m,1} + C_{m,1} & \cdots & A_{m,n} + C_{m,n} \end{pmatrix}$$

- Suppose $S, T \in \mathcal{L}(V, W)$. Then $\mathcal{M}(S + T) = \mathcal{M}(S) + \mathcal{M}(T)$.
- **Product** (of an m-by-n matrix A and $\lambda \in \mathbb{F}$): The m-by-n matrix λA defined by $(\lambda A)_{j,k} = \lambda A_{j,k}$.
 - Symbolically,

$$\lambda \begin{pmatrix} A_{1,1} & \cdots & A_{1,n} \\ \vdots & & \vdots \\ A_{m,1} & \cdots & A_{m,n} \end{pmatrix} = \begin{pmatrix} \lambda A_{1,1} & \cdots & \lambda A_{1,n} \\ \vdots & & \vdots \\ \lambda A_{m,1} & \cdots & \lambda A_{m,n} \end{pmatrix}$$

- Suppose $\lambda \in \mathbb{F}$ and $T \in \mathcal{L}(V, W)$. Then $\mathcal{M}(\lambda T) = \lambda \mathcal{M}(T)$.
- $\mathbb{F}^{m,n}$: The set of all m-by-n matrices with entries in \mathbb{F} , where m and n are positive integers.
- We have that dim $\mathbb{F}^{m,n} = mn$.
 - Note that a basis of $\mathbb{F}^{m,n}$ is the set of all m-by-n matrices that have 0s everywhere save a 1 in a single place.
- **Product** (of an *m*-by-*n* matrix *A* and an *n*-by-*p* matrix *C*): The *m*-by-*p* matrix *AC* defined by $(AC)_{j,k} = \sum_{r=1}^{n} A_{j,r} C_{r,k}$.
 - We may derive this by noting that if $\mathcal{M}(S) = A$ and $\mathcal{M}(T) = C$, $T: U \to V$ and $S: V \to W$, and $u_1, \ldots, u_p, v_1, \ldots, v_n$, and w_1, \ldots, w_m are bases, then

$$(ST)u_k = S\left(\sum_{r=1}^n C_{r,k}v_r\right)$$

$$= \sum_{r=1}^n C_{r,k}Sv_r$$

$$= \sum_{r=1}^n C_{r,k}\sum_{j=1}^m A_{j,r}w_j$$

$$= \sum_{j=1}^m \left(\sum_{r=1}^n A_{j,r}C_{r,k}\right)w_j$$

- Matrix multiplication is not commutative, but is distributive and associative.
- Suppose $T \in \mathcal{L}(U, V)$ and $S \in \mathcal{L}(V, W)$. Then $\mathcal{M}(ST) = \mathcal{M}(S)\mathcal{M}(T)$.
- If A is an m-by-n matrix, then...
 - We let A_j denote the 1-by-n matrix consisting of row j of A;
 - We let $A_{\cdot,k}$ denote the m-by-1 matrix consisting of column k of A.
- Thus, if A is an m-by-n matrix and C is an n-by-p matrix, then $(AC)_{j,k} = A_{j,.}C_{.,k}$ for all $1 \le j \le m$ and $1 \le k \le p$.
- Similarly, $(AC)_{\cdot,k} = AC_{\cdot,k}$.
- Lastly, suppose A is an m-by-n matrix and $c = (c_1, \ldots, c_n)$ is an n-by-1 matrix. Then $Ac = c_1 A_{\cdot,1} + \cdots + c_n A_{\cdot,n}$.
 - In other words, Ac is a linear combination of the columns of A, with the scalars that multiply the columns coming from c.

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3.D Invertibility and Isomorphic Vector Spaces

- Invertible (linear map): A linear map $T \in \mathcal{L}(V, W)$ such that there exists a linear map $S \in \mathcal{L}(V, W)$ such that ST equals the identity map on V and TS equals the identity map on W.
 - Inverse (of $T \in \mathcal{L}(V, W)$): The linear map $S \in \mathcal{L}(W, V)$ satisfying $ST = I_V$ and $TS = I_W$. Denoted by T^{-1} .
 - We now justify the use of the word "the" in the definition of the inverse.

Theorem 3.11. An invertible linear map has a unique inverse.

Proof. Suppose $T \in \mathcal{L}(V, W)$ is invertible and S_1, S_2 are inverses of T. Then

$$S_1 = S_1 I = S_1 (TS_2) = (S_1 T) S_2 = IS_2 = S_2$$

as desired.

• We now give a criterion for invertibility.

Theorem 3.12. A linear map is invertible if and only if it is injective and surjective.

Proof. Let $T \in \mathcal{L}(V, W)$. Suppose first that T is invertible.

To prove that T is injective, it will suffice to show that for all $u, v \in V$, Tu = Tv implies that u = v. Let u, v be arbitrary elements of V that satisfy Tu = Tv. Then

$$u = T^{-1}(Tu) = T^{-1}(Tv) = v$$

as desired.

To prove that T is surjective, it will suffice to show that range T = W. Since range $T \subset W$, we need only show that $W \subset \operatorname{range} T$. Let $w \in W$ be arbitrary. Since $w = T(T^{-1}w)$ where $T^{-1}w \in V$, we have that $w \in \operatorname{range} T$, as desired.

Now suppose that T is injective and surjective. To prove that T is invertible, we will define a function $S: W \to V$, prove that it is a linear map, prove that $TS = I_W$, and prove that $ST = I_V$. Let SW be the unique element of V such that T(SW) = W (the surjectivity of T guarantees that there exists an element of V that T maps to W, and the injectivity of T guarantees the uniqueness of said element).

To prove that S is a linear map, it will suffice to show that S is additive and homogenous. To verify additivity, first note that the additivity of T implies that

$$T(Sw_1 + Sw_2) = T(Sw_1) + T(Sw_2) = w_1 + w_2$$

But since the above equation implies that $Sw_1 + Sw_2$ is the unique element of V that T maps to $w_1 + w_2$, we have by the definition of S that $S(w_1 + w_2) = Sw_1 + Sw_2$. The proof is symmetric for homogeneity.

To prove that $TS = I_W$, we need only appeal to the definition of S, which states that (TS)w = T(Sw) = w for all $w \in W$. It immediately follows that $TS = I_W$.

To prove that $ST = I_V$, first note that for all $v \in V$,

$$T((ST)v) = (TS)(Tv) = I(Tv) = Tv$$

It follows by the injectivity of T that (ST)v = v, i.e., that $ST = I_V$, as desired.

- **Isomorphism**: An invertible linear map.
- **Isomorphic** (vector spaces): Two vector spaces such that there exists an isomorphism from one vector space onto the other one.

• Isomorphic vector spaces have the same dimension.

Theorem 3.13. Two finite-dimensional vector spaces over \mathbb{F} are isomorphic if and only if they have the same dimension.

Proof. Suppose V,W are isomorphic finite-dimensional vector spaces over \mathbb{F} . Then there exists an isomorphism $T:V\to W$. By the definition of isomorphism, T is an invertible linear map, meaning by Theorem 3.12 that T is injective and surjective. Thus, since there exists an injective linear map $T:V\to W$, the contrapositive of Theorem 3.7 asserts that $\dim V\leq \dim W$. Additionally, since there exists a surjective linear map $T:V\to W$, the contrapositive of Theorem 3.8 asserts that $\dim V\geq \dim W$. Therefore, we have that $\dim V=\dim W$, as desired.

Now suppose that $\dim V = \dim W$. Let v_1, \ldots, v_n be a basis of V, and let w_1, \ldots, w_n be a basis of W. By Theorem 3.1, there exists a unique linear map $T:V\to W$ such that $Tv_j=w_j$ for each $j=1,\ldots,n$. To prove that T is an isomorphism, Theorem 3.12 tells us that it will suffice to show that it is injective and surjective. To show that T is surjective, it will suffice to show that range $T=W=\mathrm{span}(w_1,\ldots,w_n)$. But since $Tv_j=w_j\in\mathrm{range}\,T$ for all $j=1,\ldots,n$, range $T\subset W$, and range T is a vector space (see Theorem 3.5), we have that range $T=\mathrm{span}(w_1,\ldots,w_n)=W$, as desired. To prove that T is injective, Theorem 3.4 tells us that it will suffice to show that null $T=\{0\}$, i.e., that dim null T=0. But since dim range $T=\dim W=\dim V$, we have by the Fundamental Theorem of Linear Maps that

$$\dim\operatorname{null} T + \dim\operatorname{range} T = \dim V$$

$$= \dim W$$

$$= \dim\operatorname{range} T$$

$$\dim\operatorname{null} T = 0$$

as desired.

- This result implies that every finite-dimensional vector space of dimension n is isomorphic to \mathbb{F}^n .
- It also allows us to formalize the link between linear maps from V to W and matrices in $\mathbb{F}^{m,n}$.

Theorem 3.14. Suppose v_1, \ldots, v_n is a basis of V and w_1, \ldots, w_m is a basis of W. Then \mathcal{M} is an isomorphism between $\mathcal{L}(V, W)$ and $\mathbb{F}^{m,n}$.

Proof. We have already established that $\mathcal{M}(S+T) = \mathcal{M}(S) + \mathcal{M}(T)$ and that $\mathcal{M}(\lambda T) = \lambda \mathcal{M}(T)$, so we already know that \mathcal{M} is a linear map. To prove that it is invertible, Theorem 3.12 tells us that it will suffice to show that \mathcal{M} is injective and surjective.

To show that \mathcal{M} is injective, Theorem 3.4 tells us that it will suffice to verify that null $\mathcal{M} = \{0\}$. Let $T \in \mathcal{L}(V, W)$ be arbitrary. If $\mathcal{M}(T) = 0$ (0 denoting the zero matrix), then

$$Tv_k = 0w_1 + \dots + 0w_m = 0$$

for all k = 1, ..., n. But since $v_1, ..., b_n$ is a basis of V, this implies that T = 0 (0 denoting the zero transformation), as desired.

To show that \mathcal{M} is surjective, it will suffice to verify that range $\mathcal{M} = \mathbb{F}^{m,n}$. Clearly range $\mathcal{M} \subset \mathbb{F}^{m,n}$, so we focus on the other direction. Let $A \in \mathbb{F}^{m,n}$ be arbitrary. Define $T \in \mathcal{L}(V, W)$ by

$$Tv_k = \sum_{j=1}^m A_{j,k} w_j$$

for k = 1, ..., n. It follows by the definition of a matrix of a linear transformation that $\mathcal{M}(T) = A$, as desired.

• We can now determine the dimension of the vector space of linear maps from one finite-dimensional vector space to another.

Theorem 3.15. Suppose V and W are finite-dimensional. Then $\mathcal{L}(V,W)$ is finite-dimensional and

$$\dim \mathcal{L}(V, W) = (\dim V)(\dim W)$$

Proof. By Theorem 3.14, $\mathcal{L}(V, W)$ and $\mathbb{F}^{m,n}$ are isomorphic. Thus, by Theorem 3.13, $\mathcal{L}(V, W)$ and $\mathbb{F}^{m,n}$ have the same dimension. Therefore, we have that

$$\dim \mathcal{L}(V, W) = \dim \mathbb{F}^{m,n}$$

$$= mn$$

$$= (\dim V)(\dim W)$$

as desired.

• Matrix (of $v \in V$ with respect to the basis v_1, \ldots, v_n of V): The n-by-1 matrix $\mathcal{M}(v)$ whose entries $A_{j,1}$ are defined by

$$v = A_{1,1}v_1 + \dots + A_{n,1}v_n$$

ullet We now show that the columns of the matrix of T are directly related to the effect T has on basis vectors.

Theorem 3.16. Suppose $T \in \mathcal{L}(V, W)$, v_1, \ldots, v_n is a basis of V, and w_1, \ldots, w_m is a basis of W. Let $1 \le k \le n$. Then

$$\mathcal{M}(T)_{\cdot,k} = \mathcal{M}(Tv_k)$$

Proof. As an element of W, $Tv_k = c_1w_1 + \cdots + c_mw_m$ for some $c_1, \ldots, c_m \in \mathbb{F}$. By the definition of the matrix of T, the values in column k are c_1, \ldots, c_m . Similarly, by the definition of the matrix of Tv_k , the values in its one column are c_1, \ldots, c_m , as desired.

• Linear maps act like matrix multiplication.

Theorem 3.17. Suppose $T \in \mathcal{L}(V, W)$, $v \in V$, v_1, \ldots, v_n is a basis of V, and w_1, \ldots, w_m is a basis of W. Then

$$\mathcal{M}(Tv) = \mathcal{M}(T)\mathcal{M}(v)$$

Proof. Let $v = c_1v_1 + \cdots + c_nv_n$. Then by the linearity of T, $Tv = c_1Tv_1 + \cdots + c_nTv_n$. It follows by the linearity of \mathcal{M} , Theorem 3.16, and the fact that a matrix times a vector is equal to a linear combination of columns that

$$\mathcal{M}(Tv) = c_1 \mathcal{M}(Tv_1) + \dots + c_n \mathcal{M}(Tv_n)$$

= $c_1 \mathcal{M}(T)_{\cdot,1} + \dots + c_n \mathcal{M}(T)_{\cdot,n}$
= $\mathcal{M}(T) \mathcal{M}(v)$

as desired.

- "Each m-by-n matrix A induces a linear map from $\mathbb{F}^{n,1}$ to $\mathbb{F}^{m,1}$, namely the matrix multiplication function that takes $x \in \mathbb{F}^{n,1}$ to $Ax \in \mathbb{F}^{m,1}$ " (Axler, 2015, p. 85).
- Operator: A linear map from a vector space to itself.
- $\mathcal{L}(V)$: The set of all operators on V.
 - Mathematically, $\mathcal{L}(V) = \mathcal{L}(V, V)$.

- On infinite-dimensional vector spaces, neither injectivity nor surjectivity, alone, implies invertibility.
- However, only one does on finite-dimensional vector spaces.

Theorem 3.18. Suppose V is finite-dimensional and $T \in \mathcal{L}(V)$. Then the following are equivalent.

- (a) T is invertible;
- (b) T is injective;
- (c) T is surjective.

Proof. First, suppose that T is invertible. Then by Theorem 3.12, T is injective, as desired.

Second, suppose that T is injective. Then by Theorem 3.4, null $T = \{0\}$. It follows by the Fundamental Theorem of Linear Maps that

$$\dim \operatorname{range} T = \dim V - \dim \operatorname{null} T$$
$$= \dim V$$

Thus, since range T has the same dimension as V and is a subspace of V (by Theorem 3.5), range T = V. Therefore, T is surjective, as desired.

Third, suppose that T is surjective. Then range T = V. It follows that dim range $T = \dim V$. Thus, by the Fundamental Theorem of Linear Maps, we have that

$$\dim \operatorname{null} T = \dim V - \dim \operatorname{range} T$$
$$= 0$$

Consequently, by Theorem 3.4, T is injective. Therefore, by Theorem 3.12, T is invertible, as desired.

3.E Products and Quotients of Vector Spaces

• **Product** (of V_1, \ldots, V_m): The set

$$V_1 \times \cdots \times V_m = \{(v_1, \dots, v_m) : v_1 \in V_1, \dots, v_m \in V_m\}$$

- Addition on $V_1 \times \cdots \times V_m$ is defined by

$$(u_1,\ldots,u_m)+(v_1,\ldots,v_m)=(u_1+v_1,\ldots,u_m+v_m)$$

- Scalar multiplication on $V_1 \times \cdots \times V_m$ is defined by

$$\lambda(v_1, \dots, v_m) = (\lambda v_1, \dots, \lambda v_m)$$

- The product of n vector spaces over \mathbb{F} is a vector space over \mathbb{F} , with addition and scalar multiplication defined as above.
- We can, for example, identify $\mathbb{R}^2 \times \mathbb{R}^3$ with \mathbb{R}^5 by constructing an isomorphism from every vector $((x_1, x_2), (x_3, x_4, x_5)) \in \mathbb{R}^2 \times \mathbb{R}^3$ to the vector $(x_1, x_2, x_3, x_4, x_5) \in \mathbb{R}^5$.
- The dimension of the product of vector spaces is equal to the sum of the dimensions of the component vector spaces.

Theorem 3.19. Suppose V_1, \ldots, V_m are finite-dimensional vector spaces. Then $V_1 \times \cdots \times V_m$ is finite-dimensional and

$$\dim(V_1 \times \cdots \times V_m) = \dim V_1 + \cdots + \dim V_m$$

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Proof. Choose a basis of each V_j . For each basis vector of each V_j , consider the element of $V_1 \times \cdots \times V_m$ that equals the basis vector in the j^{th} slot and 0 in the other slots. The list of all such vectors is linearly independent and spans $V_1 \times \cdots \times V_m$. Thus, it is a basis of $V_1 \times \cdots \times V_m$. The length of this basis is $\dim V_1 + \cdots + \dim V_m$, as desired.

• We now relate products and direct sums.

Theorem 3.20. Suppose that U_1, \ldots, U_m are subspaces of V. Define a linear map $\Gamma: U_1 \times \cdots \times U_m \to U_1 + \cdots + U_m$ by

$$\Gamma(u_1,\ldots,u_m)=u_1+\cdots+u_m$$

Then $U_1 + \cdots + U_m$ is a direct sum if and only if Γ is injective.

Proof. Suppose first that Γ is injective. Then the only way to write 0 as a sum $u_1 + \cdots + u_m$, where each $u_j \in U_j$, is by taking each $u_j = 0$. It follows by the condition on direct sums that $U_1 + \cdots + U_m$ is a direct sum. The proof is symmetric in the reverse direction.

- Note that since Γ is surjective by the definition of $U_1 + \cdots + U_m$, the condition that Γ is injective could be changed to the condition that Γ is invertible.
- We can now prove that the dimensions add up in a direct sum.

Theorem 3.21. Suppose V is finite-dimensional and U_1, \ldots, U_m are subspaces of V. Then $U_1 + \cdots + U_m$ is a direct sum if and only if

$$\dim(U_1 + \dots + U_m) = \dim U_1 + \dots + \dim U_m$$

Proof. Suppose first that $U_1 + \cdots + U_m$ is a direct sum. Then by Theorem 3.20, there exists an invertible linear map Γ from $U_1 \times \cdots \times U_m$ to $U_1 + \cdots + U_m$. Thus, by Theorem 3.13, $U_1 \times \cdots \times U_m$ and $U_1 + \cdots + U_m$ have the same dimension. Therefore,

$$\dim(U_1 + \dots + U_m) = \dim(U_1 \times \dots \times U_m)$$

$$= \dim U_1 + \dots + \dim U_m$$
 Theorem 3.19

as desired.

The proof is symmetric in the other direction.

• Sum (of $v \in V$ and U a subspace of V): The subset of V defined by

$$v + U = \{v + u : u \in U\}$$

- Affine subset (of V): A subset of V of the form v + U for some $v \in V$ and some subspace U of V.
- Parallel (subset to U): An affine subset v + U of V.
- Quotient space: The set of all affine subsets of V parallel to U.
 - Symbolically,

$$V/U = \{v + U : v \in V\}$$

• Two affine subsets parallel to U are equal or disjoint.

Theorem 3.22. Suppose U is a subspace of V and $v, w \in V$. Then the following are equivalent.

- (a) $v w \in U$;
- (b) v + U = w + U;
- (c) $(v+U)\cap(w+U)\neq\emptyset$.

Proof. First, suppose that $v-w\in U$. Let $x\in v+U$ be arbitrary. Then x=v+u for some $u\in U$. Now since $v-w\in U$, $u\in U$, and U is a subspace, we have that $v-w+u\in U$. Thus, $x=w-w+v+u=w+(v-w+u)\in w+U$. The proof is symmetric in the other direction. Therefore, v+U=w+U, as desired.

Second, suppose that v + U = w + U. Since U is nonempty $(0 \in U \text{ by definition})$, we know that $v + U \neq \emptyset \neq w + U$. Therefore, $(v + U) \cap (w + U) \supset \{0\} \neq \emptyset$, as desired.

Third, suppose that $(v+U) \cap (w+U) \neq \emptyset$. Then there exists x such that $x \in v+U$ and $x \in w+U$. It follows that $x = v + u_1$ and $x = w + u_2$ for some $u_1, u_2 \in U$. Thus, by transitivity, $v + u_1 = w + u_2$. Therefore, $v - w = u_2 - u_1 \in U$, as desired.

- Sum (of $v + U, w + U \in V/U$): The affine subset (v + w) + U.
- **Product** (of $v + U \in V/U$ and $\lambda \in \mathbb{F}$): The affine subset $(\lambda v) + U$.
- We now verify that the above operations are well-defined and prove that the quotient space is a vector space.

Theorem 3.23. Suppose U is a subspace of V. Then V/U, with the operations of addition and scalar multiplication as defined above, is a vector space.

Proof. The way affine subsets are defined, we may have $v+U=\hat{v}+U$ and yet have $v\neq\hat{v}$. Thus, we must first guarantee that the operations of addition and scalar multiplication, as defined above, are well-defined, i.e., that if $v+U=\hat{v}+U$ and $w+U=\hat{w}+U$, then $(v+w)+U=(\hat{v}+\hat{w})+U$ and $(\lambda v)+U=(\lambda \hat{v})+U$. Let's begin.

To confirm that addition as defined above is a well-defined operation, let $v, \hat{v}, w, \hat{w} \in V$ be such that $v + U = \hat{v} + U$ and $w + U = \hat{w} + U$. Then by Theorem 3.22, $v - \hat{v} \in U$ and $w - \hat{w} \in U$. It follows since U is a subspace that $(v - \hat{v}) + (w - \hat{w}) \in U$. Consequently, $(v + w) - (\hat{v} + \hat{w}) \in U$, so by Theorem 3.22 again, $(v + w) + U = (\hat{v} + \hat{w}) + U$, as desired.

Similarly, $v+U=\hat{v}+U$ implies $v-\hat{v}\in U$, implies $\lambda(v-\hat{v})=\lambda v-\lambda\hat{v}\in U$, implies $(\lambda v)+U=(\lambda\hat{v})+U$, as desired.

The remaining proof that V/U is a vector space is straightforward; note that 0+U is the identity element and (-v)+U is the additive inverse.

- Quotient map: The linear map $\pi: V \to V/U$ defined by $\pi(v) = v + U$ for all $v \in V$.
- We now give a formula for the dimension of a quotient space.

Theorem 3.24. Suppose V is finite-dimensional and U is a subspace of V. Then

$$\dim V/U = \dim V - \dim U$$

Proof. Let π be the quotient map from V to V/U. From Theorem 3.22, we know that in order for w+U=0+U, we must have $v-0=v\in U$. Thus, $\pi(u)=0$ if and only if $u\in U$, meaning null $\pi=U$. Additionally, we clearly have that range $\pi=V/U$. Therefore, by the Fundamental Theorem of Linear Maps, we have that

$$\dim V = \dim \operatorname{null} \pi + \dim \operatorname{range} \pi$$

$$= \dim U + \dim V/U$$

$$\dim V/U = \dim V - \dim U$$

as desired.

• Lastly, consider the fact that we can add any vector in the null space of a linear map T to an argument passed to T without changing its output. In other words, if $T \in \mathcal{L}(V, W)$, $v \in V$, and $u \in \text{null } T$, then T(v+u) = Tv + Tu = Tv. We formalize this concept with the following definition.

- $\tilde{\boldsymbol{T}}$: The function from $V/(\operatorname{null} T)$ to W defined by $\tilde{T}(v+\operatorname{null} T)=Tv$, where $T\in\mathcal{L}(V,W)$.
- \bullet We now state a few basic results about $\tilde{T}.$

Theorem 3.25. Suppose $T \in \mathcal{L}(V, W)$. Then

- (a) \tilde{T} is a linear map from V/(null T) to W;
- (b) \tilde{T} is injective;
- (c) range $\tilde{T} = \operatorname{range} T$;
- (d) V/(null T) is isomorphic to range T.