



華東師範大學
EAST CHINA NORMAL UNIVERSITY

线性代数

笔记

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East China Normal University

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Chapter 1

向量空间

Suppose V is a linear space on \mathbb{F} .

线性代数是研究有限维向量空间上的线性映射的学问.我们最终会理解这些术语的具体含义.在本章中,我们将定义向量空间并讨论它们的基本性质.

在线性代数中,如果将复数与实数放在一起研究,就会得到更好的定理和更深刻的见解.因此,我们将从介绍复数及其基本性质开始.我们将把平面和三维空间这些例子推广到 \mathbb{R}^n 和 \mathbb{C}^n , 再进一步推广得到向量空间的概念.我们将会明白,向量空间是具有满足自然的代数性质的加法和标量乘法运算的集合.

接着,我们将讨论子空间.子空间之于向量空间,就类似子集之于集合.最后,我们将关注子空间的和(类似于子集的并集)与子空间的直和(类似于不相交集合并集)

1.1 \mathbb{R}^n 和 \mathbb{C}^n

你应该已经熟悉了实数集合 \mathbb{R} 的基本性质.发明复数,是为了让我们可以取负数的平方根.我们的想法是,假设 -1 有平方根,将其用 i 表示,并且它遵守通常的算术规则.正式的定义如下.

Definition 1.1.1 复数(complex number) \mathbb{C} .

- 一个复数是一个有序对 (a, b) , 其中 $a, b \in \mathbb{R}$, 不过我们会把这个写成 $a + bi$
- 全体复数集合用 \mathbb{C} 表示:

$$\mathbb{C} = \{a + bi : a, b \in \mathbb{R}\}$$

- \mathbb{C} 上的加法和乘法定义为

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

其中 $a, b, c, d \in \mathbb{R}$.

Problem 1.1.1.

证明: $\sqrt{2} \notin \mathbb{Q}$.

Definition 1.1.2 复数(complex number) \mathbb{C} .

- 一个复数是一个有序对 (a, b) , 其中 $a, b \in \mathbb{R}$, 不过我们会把这个写成 $a + bi$
- 全体复数集合用 \mathbb{C} 表示:

$$\mathbb{C} = \{a + bi : a, b \in \mathbb{R}\}$$

- \mathbb{C} 上的加法和乘法定义为

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

其中 $a, b, c, d \in \mathbb{R}$.

Problem 1.1.2.

证明: $\sqrt{2} \notin \mathbb{Q}$.

Theorem 1.1.1 length of z .

Suppose $z \in \mathbb{C}$, then we have:

$$z\bar{z} = \bar{z}z = |z|^2$$

如果 $a \in \mathbb{R}$, 那么我们将 $a + 0i$ 等同于实数 a . 由此, 我们将 \mathbb{R} 视为 \mathbb{C} 的子集. 我们通常将 $0 + bi$ 简写作 bi , 将 $0 + 1i$ 简写作 i . 上述复数乘法定义式的来由可以这样说

Example 复数的算数运算.

运用 1 中的性质, 可以算出 $(2 + 3i)(4 + 5i)$ 的值:

$$\begin{aligned}(2 + 3i)(4 + 5i) &= 2 \cdot (4 + 5i) + (3i) \cdot (4 + 5i) \\ &= -7 + 22i\end{aligned}$$

1.2 向量空间的定义

Definition 1.2.1 复数(complex number) \mathbb{C} .

- 一个复数是一个有序对 (a, b) , 其中 $a, b \in \mathbb{R}$, 不过我们会把这个写成 $a + bi$
- 全体复数集合用 \mathbb{C} 表示:

$$\mathbb{C} = \{a + bi : a, b \in \mathbb{R}\}$$

1.3 向量空间的定义

Chapter 2

Vector space with measurement

Back in middle school, we know such mapping called ‘inner product’, who receives 2 vectors and gives out one value. With inner product, we can define the length of a vector, angles of 2 vectors, and so on ... and that’s the motivation of this chapter.

2.1 Bilinear function

From the concept of inner product, we could formalize a kind of function $f : V \times V \rightarrow \mathbb{F}$, and it’s also a linear stuff.

Definition 2.1.1 Bilinear function.

For $f : V \times V \rightarrow \mathbb{F}$, if it satisfies linearity for both of the 2 variables, aka.

- $f(k\alpha_1 + \alpha_2, \beta) = kf(\alpha_1, \beta) + f(\alpha_2, \beta)$
- $f(\alpha, k\beta_1 + \beta_2) = kf(\alpha, \beta_1) + f(\alpha, \beta_2)$

then we call such f a **bilinear function** on V .

Theorem 2.1.1 Expansion of bilinear function.

Let $V = \text{span}(e_1, e_2, \dots, e_n)$, and 2 vectors in V are $\alpha = (a_1, a_2, \dots, a_n)'$, $\beta = (b_1, b_2, \dots, b_n)'$, we have

$$f(\alpha, \beta) = \sum_{i=1}^n \sum_{j=1}^n a_i b_j \cdot f(e_i, e_j)$$

Proof. Use the linearity to expand f , first α , then β . Readers can verify themselves. ■

Theorem 2.1.2 Matrix representation of bilinear function.

Let $V = \text{span}(e_1, e_2, \dots, e_n)$, $\alpha = [e_1 \ e_2 \ \dots \ e_n]x$, $\beta = [e_1 \ e_2 \ \dots \ e_n]y$, consider a matrix

$$A = \begin{pmatrix} f(e_1, e_1) & f(e_1, e_2) & \dots & f(e_1, e_n) \\ f(e_2, e_1) & f(e_2, e_2) & \dots & f(e_2, e_n) \\ \vdots & \vdots & \ddots & \vdots \\ f(e_n, e_1) & f(e_n, e_2) & \dots & f(e_n, e_n) \end{pmatrix}$$

we conclude: $f(\alpha, \beta) = x' Ay$.

Proof. Use definition of matrix multiplication, readers can verify themselves. ■

We call matrix A a **measure matrix**. You may be confused with this naming, but later we'll explain.

However, for this matrix A we can interpret it from another perspective.

Theorem 2.1.3 Another interpretation of measure matrix.

Let $V = \text{span}\{e_1, e_2, \dots, e_n\}$, its dual space with dual basis $V' = \text{span}\{f_1, f_2, \dots, f_n\}$ and f is a bilinear function on V . Consider a mapping $\varphi : V \rightarrow V'$, where $\varphi(\beta) = f(x, \beta)$, we have

$$\varphi[e_1 \ e_2 \ \dots \ e_n] = [f_1 \ f_2 \ \dots \ f_n]A$$

which means A is the matrix of φ under a basis of V and its correspondent dual basis.

Proof. This is proof. ■

Problem 2.1.1 Basis.

List a basis for the following linear spaces with default addition and scaling operator:

- \mathbb{R}^2
- \mathbb{C}

Solution.

- $(1, 0)'$, $(0, 1)'$
- 1

cpp

```
1 #include <iostream>
2 using namespace std;
3
4 int main(){
5     cout<<"111"<<endl;
6     return 0;
7 }
```