

§3. Linear Spaces over Fields

CONTENTS

1. Linear Spaces	2
2. Subspaces	3
3. Linear transformations	6
4. Kernel and Image	8
5. Quotient spaces.	9
6. Sum and direct sum of subspaces	10
7. Linear transformations and matrices	11
8. Tensor product of spaces and Kronecker product of matrices	13

1. Linear Spaces

$$\mathbb{F} = \mathbb{R} \text{ or } \mathbb{C} \text{ or } \mathbb{Z}_p$$

Definition 1. Let \mathbb{F} be a field. A **vector space** over \mathbb{F} is any nonempty set V with two **closed** operations,

• **Sum.** $\vec{u} + \vec{v} \in V$

• **Scalar product.** $c \cdot \vec{u} \in V$

subject to **axioms**:

1.) $\vec{u} + \vec{v} = \vec{v} + \vec{u}$.

2.) $(\vec{u} + \vec{v}) + \vec{w} = \vec{v} + (\vec{u} + \vec{w})$.

3.) \exists a zero vector $\vec{0} \in V$ s.t. $\vec{u} + \vec{0} = \vec{u}$

4.) $\forall \vec{u} \in V, \exists$ a vector $-\vec{u} \in V$ s.t. $\vec{u} + (-\vec{u}) = \vec{0}$.

5.) $c \cdot (\vec{u} + \vec{v}) = c \cdot \vec{u} + c \cdot \vec{v}$.

6.) $(c + d) \cdot \vec{u} = c \cdot \vec{u} + d \cdot \vec{v}$.

7.) $c(d \cdot \vec{u}) = (cd)\vec{u}$.

8.) $1 \cdot \vec{u} = \vec{u}$.

(V, sum) abelian group

$(V, \text{sum, scalar prod.})$

Proposition 2. (1) Zero vector is unique.

(2) For any \vec{u} , the inverse vector $-\vec{u}$ is unique.

Proposition 3. $0 \cdot \vec{u} = \vec{0}$

$$\begin{aligned} \vec{0} &= \vec{u} + (-\vec{u}) = 1 \cdot \vec{u} + (-\vec{u}) = (0+1) \cdot \vec{u} + (-\vec{u}) = (0 \cdot \vec{u} + 1 \cdot \vec{u}) + (-\vec{u}) \\ &= (0 \cdot \vec{u} + \vec{u}) + (-\vec{u}) \\ &= 0 \cdot \vec{u} + (\vec{u} + (-\vec{u})) \\ &= 0 \cdot \vec{u} + \vec{0} \\ &= 0 \cdot \vec{u} \end{aligned}$$

Proposition 4. $c \cdot \vec{0} = \vec{0}$

Proposition 5. $-\vec{u} = (-1)\vec{u}$.

$$1 \in \mathbb{F} \quad (-1) + 1 = 0 \quad \mathbb{F}$$

Example 6. Vectors over \mathbb{F} :

1. \mathbb{F}^n is a vector space over \mathbb{F} .

$$\vec{u} \in \mathbb{F}^n$$

$$\vec{u} = \begin{bmatrix} u_1 \\ \vdots \\ u_n \end{bmatrix}$$

$$u_i \in \mathbb{F}$$

2. The set of all $m \times n$ matrices (denoted as $\mathbb{F}^{m \times n}$ or $M_{m \times n}$) with matrix sum and scalar product is a vector space with entries in \mathbb{F} .

$$\begin{bmatrix} \dots & \dots & \dots \\ \dots & \dots & \dots \end{bmatrix} = \vec{u} \in \mathbb{F}^{m \times n}$$

3. The set of all functions $f: \mathbb{R} \rightarrow \mathbb{R}$ with sum and scalar product is a vector space.

$$V = \{e^x, e^x, \sin x, \dots\}$$

$$f(x) + g(x)$$

$$k f(x)$$

4. The set of all continuous (or smooth) functions $f: \mathbb{R} \rightarrow \mathbb{R}$ with sum and scalar product is a vector space.

Infinite dimension

5. The set of all maps $\mathbb{F}^m \rightarrow \mathbb{F}^n$ is a vector space.

$$V = \{ \dots \}$$

$$\begin{matrix} \vec{0} & H \\ \vec{u} & \vec{v} \end{matrix}$$

2. Subspaces

Definition 7. A **subspace** of the vector space V is a subset H of V that satisfies the following three properties.

(1). $\vec{0} \in H$.

(2). If $\vec{u}, \vec{v} \in H$ then $\vec{u} + \vec{v} \in H$.

(3). If $\vec{u} \in H$ and $c \in \mathbb{F}$, then $c\vec{u} \in H$.

$H \times H \rightarrow H$ "closed for sum"

$\mathbb{F} \times H \rightarrow H$ "closed for scalar prod"

Theorem 8. A subspace H of a linear space V is a linear space.

Proposition 9. $\{\vec{0}\}$ is a subspace of linear space V , called zero space.

Example 10. Determine which of the following set is a subspace (vector space).

$$P_2 = \{a + at + at^2 \mid a, a_1, a_2 \in \mathbb{R}\}$$

1. Let P_n be the set of all polynomials of degree $\leq n$ (over \mathbb{R}).

Proof. The set of polynomials of degree $\leq n$, $P_n = \{a_0 + a_1t + \cdots + a_nt^n \mid a_i \in F\}$ is a subset of the linear space of all functions $F \rightarrow F$.

First, $0 \in P_n$.

Second, For any two such polynomials $a_0 + a_1t + \cdots + a_nt^n$ and $b_0 + b_1t + \cdots + b_nt^n \in P_n$, the sum $a_0 + a_1t + \cdots + a_nt^n + b_0 + b_1t + \cdots + b_nt^n = (a_0 + b_0) + (a_1 + b_1)t + \cdots + (a_n + b_n)t^n$ is in P_n .

Third, for any polynomials $a_0 + a_1t + \cdots + a_nt^n \in P_n$ and any $c \in F$, the scalar product $c(a_0 + a_1t + \cdots + a_nt^n) = ca_0 + ca_1t + \cdots + ca_nt^n$ is in P_n .

So P_n is a subspace of the linear space of all functions $F \rightarrow F$. \square

2. Let P be the set of all polynomials. *vector space*

3. Let H be the set of all polynomials of degree exactly 3. *$\vec{0} \notin H$*

4. The set $D_{n \times n}$ of all $n \times n$ diagonal matrices with real entries. *Yes*

5. The set of all $n \times n$ invertible matrices with real entries. *No*

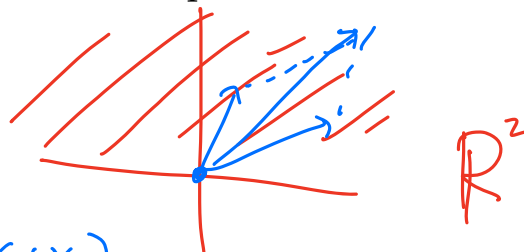
6. The union of the first and second quadrants in the xy -plane:

$$W = \left\{ \begin{bmatrix} x \\ y \end{bmatrix} \mid y \geq 0 \right\}$$

$$\text{if } y_1 \geq 0, y_2 \geq 0$$

$$\begin{bmatrix} x_1 \\ y_1 \end{bmatrix} + \begin{bmatrix} x_2 \\ y_2 \end{bmatrix} = \begin{bmatrix} x_1 + x_2 \\ y_1 + y_2 \end{bmatrix} \in W$$

$$\text{if } \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \begin{bmatrix} -2 \\ -4 \end{bmatrix} \notin W$$



No

$$\text{Ex: } \vec{v}_1 = e^x \quad \vec{v}_2 = \sinh x$$

$$\text{Span}\{\vec{v}_1, \vec{v}_2\} = \left\{ a_1 e^x + a_2 \sinh x \mid a_1, a_2 \in \mathbb{R} \right\} \text{ vector space}$$

Definition 11. A **linear combination** of $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m$ in V is a vector in V defined as

$$c_1 \vec{v}_1 + c_2 \vec{v}_2 + \dots + c_m \vec{v}_m$$

The **span** of $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m$ is the set of all linear combinations

$$\text{Span}(\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m) := \left\{ c_1 \vec{v}_1 + c_2 \vec{v}_2 + \dots + c_m \vec{v}_m \right\}$$

$c_1 \dots c_m \in \mathbb{R}$

Theorem 12. Then $\text{Span}(\vec{v}_1, \vec{v}_2, \dots, \vec{v}_m)$ is a subspace of V .

Proof. We prove the theorem by verifying the definition.

1. Choose all $c_i = 0$ so $\vec{0} \in \text{Span}(\vec{u}_1, \vec{u}_2, \dots, \vec{u}_m)$

2. For any two vectors $c_1 \vec{v}_1 + c_2 \vec{v}_2 + \dots + c_m \vec{v}_m$ and $d_1 \vec{v}_1 + d_2 \vec{v}_2 + \dots + d_m \vec{v}_m$ in $\text{Span}(\vec{u}_1, \vec{u}_2, \dots, \vec{u}_m)$, the sum

$$c_1 \vec{v}_1 + c_2 \vec{v}_2 + \dots + c_m \vec{v}_m + d_1 \vec{v}_1 + d_2 \vec{v}_2 + \dots + d_m \vec{v}_m =$$

$$(c_1 + d_1) \vec{v}_1 + (c_2 + d_2) \vec{v}_2 + \dots + (c_m + d_m) \vec{v}_m$$

is an element in $\text{Span}(\vec{u}_1, \vec{u}_2, \dots, \vec{u}_m)$.

3. For any vector $c_1 \vec{v}_1 + c_2 \vec{v}_2 + \dots + c_m \vec{v}_m$ in $\text{Span}(\vec{u}_1, \vec{u}_2, \dots, \vec{u}_m)$ and any $k \in \mathbb{F}$, the scalar product

$$k(c_1 \vec{v}_1 + c_2 \vec{v}_2 + \dots + c_m \vec{v}_m) = kc_1 \vec{v}_1 + kc_2 \vec{v}_2 + \dots + kc_m \vec{v}_m$$

is an element in $\text{Span}(\vec{u}_1, \vec{u}_2, \dots, \vec{u}_m)$.

Ex: $V = \mathbb{R}^2$

$U = \{(0, y)\}$

Proposition 13. Any subspace U of V can be written as span of "some" vectors in V .

$$U = \text{Span}\{u_i\} = \text{Span}\{\text{smaller set}\}$$

If a vector space V can be written as a span of finite number of vectors in V , then V is called a **finite-dimensional** vector space.

$$\text{Span}\{v_1, \dots, v_n\}$$

3. Linear transformations

ex (sum, scalar prod)

Let V and W be vector spaces over a field \mathbb{F} . A transformation T from V to W is a rule

$$T: V \rightarrow W$$

map
function

Definition 14. A transformation $T: V \rightarrow W$ is called linear if

$$T(\vec{u} + \vec{v}) = T(\vec{u}) + T(\vec{v})$$

and $T(c\vec{u}) = cT(\vec{u})$ for any $\vec{u}, \vec{v} \in V, c \in \mathbb{F}$

Proposition 15. If $T: V \rightarrow W$ is a linear transformation, then

$$\textcircled{1} T(c_1\vec{v}_1 + c_2\vec{v}_2) = c_1T(\vec{v}_1) + c_2T(\vec{v}_2)$$

$$\textcircled{2} T(\vec{0}_V) = \vec{0}_W$$

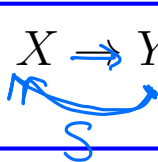
Example 16. 1. Zero map is linear transformation.

2. Identity map $\text{id}: V \rightarrow V$ is a linear transformation.

Example 17. Is $T: \mathbb{R}^3 \rightarrow \mathbb{R}^2$, defined as $T(\vec{x}) = \begin{bmatrix} x_1 + 2x_2 + 1 \\ x_2 - x_3 \end{bmatrix}$ a linear transformation?

Check $T(\vec{u} + \vec{v}) - T(\vec{u}) - T(\vec{v}) = \vec{0} \Rightarrow T(\vec{u} + \vec{v}) - T(\vec{u}) - T(\vec{v}) = \vec{0}$

Proposition 18. If $T: X \rightarrow Y$ is linear and has a inverse S , then S is linear.



$$T(\vec{u} + \vec{v}) = T(\vec{u}) + T(\vec{v})$$

$$T \circ S = \text{id}_Y$$

$$S \circ T = \text{id}_X$$

Check $S(\vec{u} + \vec{v}) = S(\vec{u}) + S(\vec{v})$

$$S(c\vec{u}) = cS(\vec{u})$$

Definition 19. Two vector spaces V and W are called isomorphic, denoted as

$$V \cong W$$

if there is an invertible linear transformation $T: V \rightarrow W$.

bijection



4. Kernel and Image

Definition 23. Consider a transformation/map

$$T: V \rightarrow W.$$

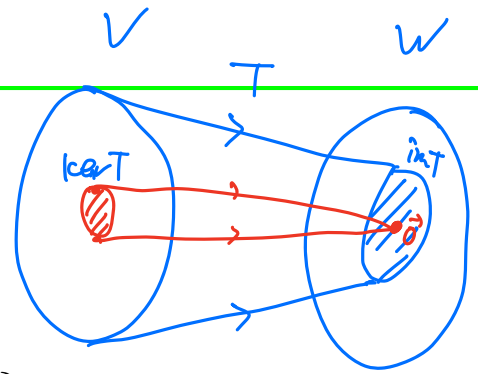
vector spaces

The **image** of T is defined as

$$\text{im}(T) := \{T(\vec{x}) \mid \text{all } \vec{x} \in V\}$$

The **kernel** of T is defined as

$$\ker(T) := \{\vec{x} \in V \mid T(\vec{x}) = \vec{0}\}$$



$$\begin{aligned} T(\vec{u} + \vec{v}) &= T(\vec{u}) + T(\vec{v}) \\ T(c\vec{u}) &= cT(\vec{u}) \end{aligned}$$

$T(\vec{x}) = \vec{0}$ has at max one soln for any \vec{b} .
 $T(\vec{x}) = \vec{0} \Rightarrow \vec{x} = \vec{0}$

Proposition 24. $T: V \rightarrow W$ is injective if and only if $\ker(T) = \{\vec{0}\}$.
 $T: V \rightarrow W$ is surjective if and only if $\text{im}(T) = W$.

Suppose $T(\vec{u}) = \vec{b}$, then $T(\vec{u}) = T(\vec{v}) \Leftrightarrow T(\vec{u}) - T(\vec{v}) = \vec{0}$
 $T(\vec{v}) = \vec{b} \Leftrightarrow T(\vec{u} - \vec{v}) = \vec{0} \Rightarrow \vec{u} - \vec{v} = \vec{0}$

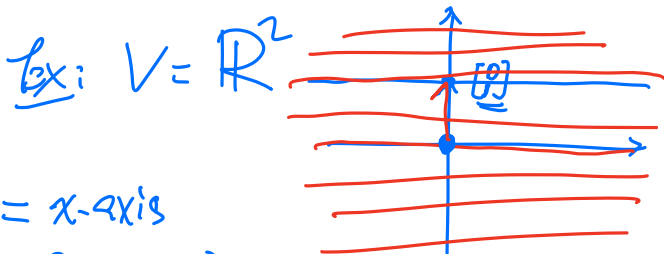
Theorem 25. Let $T: V \rightarrow W$ be a linear transformation. Then $\text{im}(T)$ is a subspace of W and $\ker(T)$ is a subspace of V .

$$\begin{bmatrix} 0 \\ b \end{bmatrix} + N = \left\{ \begin{bmatrix} 0 \\ b \end{bmatrix} + \begin{bmatrix} x \\ 0 \end{bmatrix} \mid \begin{bmatrix} x \\ 0 \end{bmatrix} \in N \right\}$$

ring $V = \mathbb{Z}$ $N = 2\mathbb{Z}$
 $a \sim b \Leftrightarrow a - b \in N$

$$V/N = \left\{ \begin{bmatrix} 0 \\ y \end{bmatrix} \mid y \in \mathbb{R} \right\} \cong \mathbb{R}$$

$[a] := a + 2\mathbb{Z} = \{a + 2n \mid n \in \mathbb{Z}\}$



$$\begin{aligned} \mathbb{Z}/2\mathbb{Z} &= \{[0], [1]\} \\ [a] + [b] &:= [a+b] \\ [a][b] &:= [ab] \end{aligned}$$

$$= \left\{ \begin{bmatrix} x \\ 0 \end{bmatrix} \in \mathbb{R}^2 \right\}$$

5. Quotient spaces.

An **equivalent relation** \sim on a set V is a binary relation such that for any $\vec{u}, \vec{v}, \vec{w} \in V$,

- $\vec{v} \sim \vec{v}$.
- If $\vec{v} \sim \vec{w}$, then $\vec{w} \sim \vec{v}$.
- If $\vec{u} \sim \vec{v}$ and $\vec{v} \sim \vec{w}$, then $\vec{u} \sim \vec{w}$.

Let V be a vector space over a field \mathbb{F} . Let N be a subspace of V . We can define an equivalence relation on V by defining that

$$\boxed{\vec{v} \sim \vec{w}} \text{ if and only if } \underline{\vec{v} - \vec{w}} \in N$$

The **equivalence class** (or, called the **coset**) of \vec{v} is defined

$$\underline{[\vec{v}]} := \underline{\vec{v}} + N = \{ \underline{\vec{v}} + \underline{\vec{a}} \mid \underline{\vec{a}} \in N \}$$

Definition 26. The **quotient space** V/N is a the set of all cosets. Sum and scalar product are defined as

- $[\vec{v}] + [\vec{w}] := [\vec{v} + \vec{w}]$.
- $c[\vec{v}] := [c\vec{v}]$.

Proposition 27. Quotient space V/N is a vector space.

Remark:

There is a natural epimorphism from $p : V \rightarrow V/N$ defined by $p(\vec{v}) = [\vec{v}]$. The kernel is $\ker p = N$. There exists a **short exact sequence**

$$0 \rightarrow \underline{N} \xrightarrow{\quad} V \xrightarrow{\quad} V/N \rightarrow 0$$

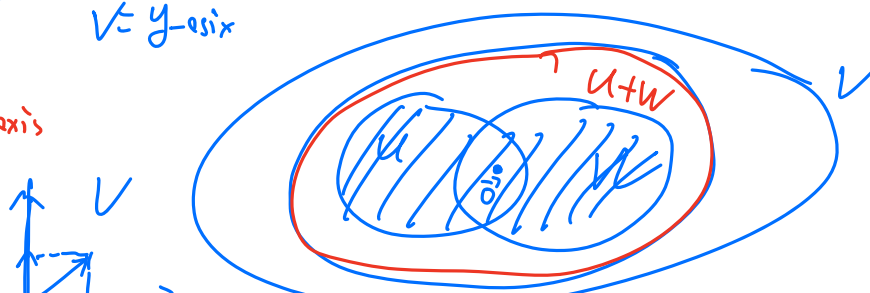
$\vec{v} \mapsto [\vec{v}]$

Here, exact means $\ker = \text{im}$ at each connecting place.

Remark: The idea of quotient is used in almost all mathematics, e.g., quotient group, quotient ring, quotient field, quotient module, quotient algebra, quotient space in topology, etc.

$$V = \mathbb{R}^2 \quad V = y\text{-axis}$$

$$U = x\text{-axis}$$



• $\underline{U \cap W}$ is a subspace of V

• $\underline{U \cup W}$ is not a vector space

6. Sum and direct sum of subspaces

Let U and W be subspaces of a vector space V

Definition 28. The **sum** of U and W is defined as

$$U + W := \text{Span} \{ \vec{x} \mid \vec{x} \in U + W \} = \text{Span}(U + W) \\ := \{ \vec{u} + \vec{w} \mid \vec{u} \in U, \vec{w} \in W \}$$

Proposition 29. $U + W$ is a subspace of V .

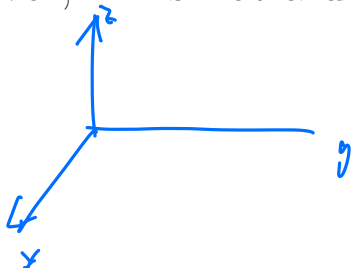
Definition 30. A sum $V = U + W$ is called the **direct sum** of U and W , denoted by

$$V = U \oplus W$$

if each $v \in V$ can be **uniquely** written as $\vec{v} = \vec{u} + \vec{w}$.

$$\vec{u} \in U, \vec{w} \in W$$

Example 31. $U = \{x, y, 0\} \subset \mathbb{R}^3$ and $V = \{0, y, z\} \subset \mathbb{R}^3$, then $U + V = \mathbb{R}^3$. However, \mathbb{R}^3 is not a direct sum of U and V .



$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} x \\ y/2 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ y/2 \\ z \end{bmatrix} \\ = \begin{bmatrix} x \\ y \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ z \end{bmatrix}$$

Example 32. \mathbb{R}^3 is a direct sum of $U = \{x, 0, 0\} \subset \mathbb{R}^3$ and $V = \{0, y, z\} \subset \mathbb{R}^3$.

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \vec{u} + \vec{v} = \begin{bmatrix} x \\ 0 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ y \\ z \end{bmatrix}$$

Proposition 33. Let $V = U + W$. If $\vec{0} = \vec{u} + \vec{w}$ implies $\vec{u} = \vec{w} = \vec{0}$, then

$$V = U \oplus W$$

• For each $\vec{v} \in V$, suppose $\vec{v} = \vec{u} + \vec{w} = \vec{u}' + \vec{w}'$ $\vec{u}, \vec{u}' \in U, \vec{w}, \vec{w}' \in W$
 $\Rightarrow \underbrace{(\vec{u} - \vec{u}')}_{\in U} + \underbrace{(\vec{w} - \vec{w}')}_{\in W} = \vec{0} \Rightarrow \vec{u} - \vec{u}' = \vec{0} \text{ and } \vec{w} - \vec{w}' = \vec{0}$

Proposition 34. $V = U \oplus W$ if and only if $V = U + W$ and $U \cap W = \{\vec{0}\}$.

" \Rightarrow " Suppose $\vec{v} \in U \cap W$, then $-\vec{v} \in U \cap W$. $\vec{0} = \vec{v} + (-\vec{v})$
 $\in W \quad \in U$
 then $\vec{v} = \vec{0}$

" \Leftarrow " Suppose $\vec{0} = \vec{u} + \vec{w}$ and $\vec{u} \in U$, $\vec{w} \in W$, then $\vec{u} = -\vec{w} \in W \Rightarrow \vec{u} \in U \cap W$
 $\vec{u} = \vec{0}$

7. Linear transformations and matrices

Theorem 35. Given an $m \times n$ matrix A . There is a linear transformation $T: \mathbb{F}^n \rightarrow \mathbb{F}^m$ defined as

$$\vec{x} \mapsto A\vec{x} \qquad T(\vec{x}) := A\vec{x}$$

Denote $\vec{e}_1, \vec{e}_2, \dots, \vec{e}_m$ be the column vectors of the identity matrix I_m . We call them the standard vectors in \mathbb{F}^m .

$$\vec{e}_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \quad \vec{e}_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \quad \dots \quad \vec{e}_m = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 1 \end{bmatrix}$$

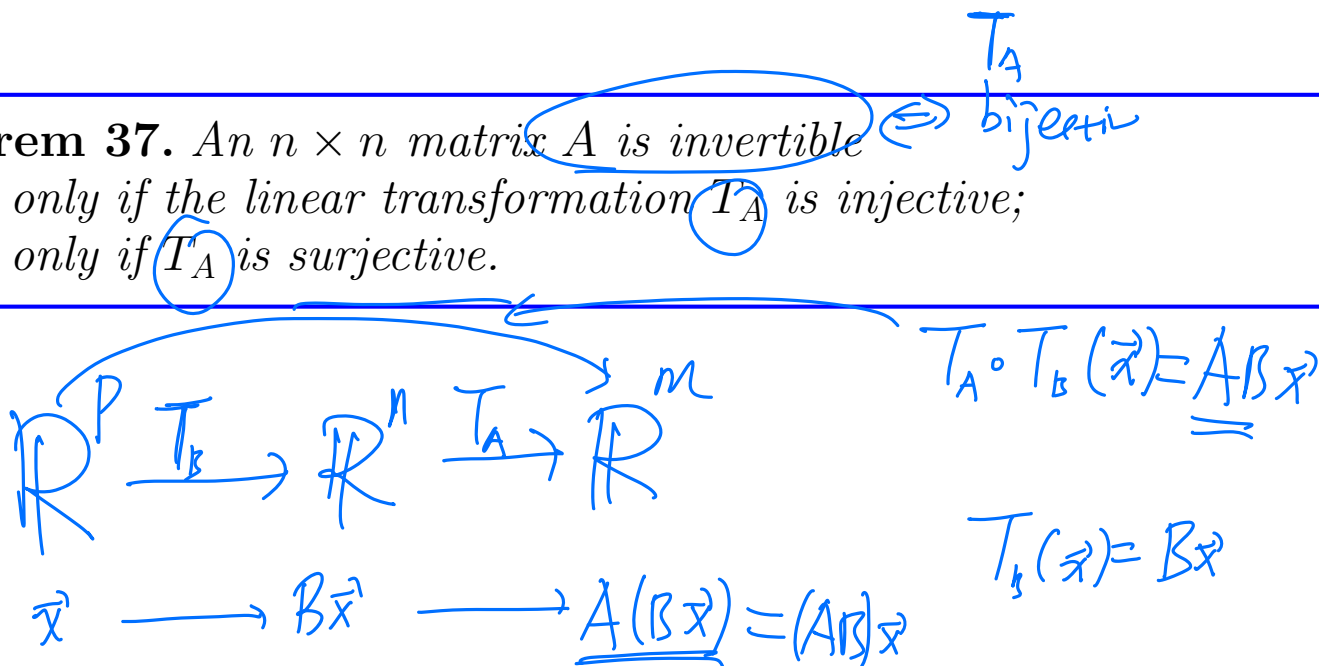
The next theorem is very effective for finding the matrix for a given linear transformation.

Theorem 36 (Transformation matrix). Let $T: \mathbb{F}^n \rightarrow \mathbb{F}^m$ be a linear transformation.

There exists an $m \times n$ matrix A such that $T(\vec{x}) = A\vec{x}$.
 Furthermore, the matrix of T is given by

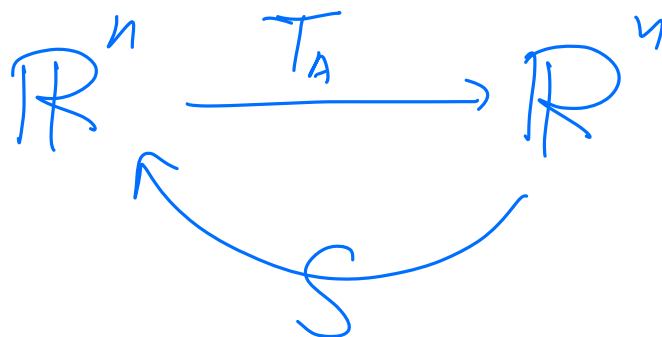
$$A = [T(\vec{e}_1) \quad T(\vec{e}_2) \quad \dots \quad T(\vec{e}_n)].$$

Theorem 37. An $n \times n$ matrix A is invertible if and only if the linear transformation T_A is injective; if and only if T_A is surjective.



Theorem 38. Let A be an $m \times n$ matrix and B be a $n \times p$ matrix. Then the product AB is the matrix of the transformation composition $T_A \circ T_B$.

Corollary 39. An $n \times n$ matrix A is invertible if and only if T_A is invertible. Moreover, $(T_A)^{-1} = T_{A^{-1}}$.



$$T_A \circ S = \text{id}$$

$$S \circ T_A = \text{id}$$

8. TENSOR PRODUCT OF SPACES AND KRONECKER PRODUCT OF MATRICES