Linear Algebra

Definition. A vector space (over **R**) is an ordered quadruple

$$(V, \mathbf{0}, \alpha, \mu)$$

such that V is a set; $\mathbf{0} \in V$;

$$\alpha: V \times V \to V$$
 and $\mu: \mathbf{R} \times V \to V;$

and the following eight axioms hold:

 $\begin{array}{ll} (\mathrm{i}) \ \alpha(\alpha(u,v),w) = \alpha(u,\alpha(v,w)), & u,v,w \in V; \\ (\mathrm{ii}) \ \alpha(v,\mathbf{0}) = v = \alpha(\mathbf{0},v), & v \in V; \\ (\mathrm{iii}) \ \mathrm{for \ each} \ v \in V \ \mathrm{there \ is} \ w \in V \ \mathrm{such} \ \mathrm{that} \ \alpha(v,w) = \mathbf{0} = \alpha(w,v); \\ (\mathrm{iv}) \ \alpha(u,v) = \alpha(v,u), & u,v \in V; \\ (\mathrm{v}) \ \mu(c+d,v) = \mu(c,v) + \mu(d,v), & c,d \in \mathbf{R}, \ v \in V; \\ (\mathrm{vi}) \ \mu(c,\alpha(u,v)) = \alpha(\mu(c,u),\mu(c,v)), & c \in \mathbf{R}, \ u,v \in V; \\ (\mathrm{vii}) \ \mu(c,\mu(d,v)) = \mu(cd,v), & c,d \in \mathbf{R}, \ v \in V; \\ (\mathrm{viii}) \ \mu(1,v) = v, & v \in V. \end{array}$

Axioms (i),(ii),(iii) say that $(V, \mathbf{0}, \alpha)$ is an Abelian group. Axiom (iv) says that this group is Abelian. One calls the elements of V vectors. From now on we write

u + v

for $\alpha(u, v)$ and call this operation vector addition, and we write

cv

for $\mu(c, v)$, with the latter binding more tightly than the former, and call this operation scalar multiplication. If $\mathbf{0}_i$, i = 1, 2 satisfy Axiom (ii) with **0** there replaced by $\mathbf{0}_i$, i = 1, 2, respectively, then

$$\mathbf{0}_1 = \mathbf{0}_1 + \mathbf{0}_2 = \mathbf{0}_2$$

so this element is unique; we call it the **zero** element of V. If w_i , i = 1, 2 satisfy Axiom (iii) for a given $v \in V$ with w there replaced by w_i , i = 1, 2, respectively, then

$$w_1 = w_1 + \mathbf{0} = w_1 + (v + w_2) = (w_1 + v) + w_2 = \mathbf{0} + w_2 = w_2$$

so the element \mathbf{w} is uniquely determined; we denote it

-v.

We also write

u - v

for u + (-v), $u, v \in V$. For any $v \in V$ we have

$$0v = \mathbf{0} + 0v = (-0v + 0v) + 0v = -0v + (0v + 0v) = -0v + (0 + 0)v = -0v + 0v = \mathbf{0};$$

that is

$$0v = \mathbf{0}, v \in V.$$

Example. Suppose S is a nonempty set. Then \mathbf{R}^{S} is a vector space where, given $f, g \in \mathbf{R}^{S}$ and $c \in \mathbf{R}$, we set

$$(f+g)(s) = f(s) + g(s)$$
 and $(cf)(s) = cf(s), s \in S.$

We call these operations **pointwise addition** and **pointwise scalar multiplication**, respectively.

Example. Since $\mathbf{R}^n = \mathbf{R}^{\{1,\dots,n\}}$, it is a vector space by virtue of the previous Example.

Example. \mathbf{R} is a vector space where vector addition is addition and where scalar multiplication is multiplication.

Example. Suppose V is a vector space and S is a nonempty set. Then V^S is a vector space where, given $f, g \in V^S$ and $c \in \mathbf{R}$, we set

$$(f+g)(s) = f(s) + g(s)$$
 and $(cf)(s) = cf(s), s \in S.$

We call these operations **pointwise addition** and **pointwise scalar multiplication**, respectively.

Definition. Suppose V is a vector space. We say a subset U of V is a **linear subspace (of** V) (i) if $\mathbf{0} \in U$;

(ii) $u + v \in U$ whenever $u, v \in U$;

(iii) $cu \in U$ whenever $c \in \mathbf{R}$ and $u \in U$.

Note that $(U, \mathbf{0}, \alpha | (U \times U), \mu | (\mathbf{R} \times U))$ is a vector space.

Proposition. Suppose V is a vector space and \mathcal{U} is a nonempty family of linear subspaces of V. Then $\bigcap \mathcal{U}$ is a linear subspace of V.

Remark. If $\mathcal{U} = \emptyset$ then $\bigcup \mathcal{U} = \emptyset$ and $\bigcap \mathcal{U}$ is problematic. **Proof.** Simple exercise for the reader. \Box

Definition. Suppose V and W are vector spaces and $L: V \to W$. We say L is **linear** if

(i) L(v+w) = L(v) + L(w) whenever $v, w \in V$;

(ii) L(cv) = cL(v) whenever $c \in \mathbf{R}$ and $v \in V$.

Note that the operations on the left are with respect to V and the operations on the right are with respect to W. We say L carries V isomorphically onto W if L is univalent and $\operatorname{rng} L = W$.

We set

$$\ker L = \{v \in V : L(v) = \mathbf{0}\}\$$

and call this subset of V the **kernel** or **null space** of L.

We let

 $\mathbf{L}(V;W)$

be the set of linear maps from V into W. Note that $\mathbf{L}(V; W)$ is a linear subspace of W^V and is therefore a vector space with respect to the operations of pointwise addition and scalar multiplication.

Of particular importance is the case when $W = \mathbf{R}$. We set

$$V^* = \mathbf{L}(V; \mathbf{R})$$

and call this vector space the **dual space** of V.

Suppose $\omega \in V^*$ and $w \in W$. Define $\omega w : V \to W$ by setting

$$\omega w(v) = \omega(v)w, \quad v \in V$$

Note that ωw is linear.

Proposition. Suppose V and W are vector spaces and $L: V \to W$ is linear. Then (i) $L(\mathbf{0}) = \mathbf{0}$;

- (ii) ker L is a linear subspace of V;
- (iii) L is univalent if and only if $\ker L = 0$;
- (iv) $\operatorname{\mathbf{rng}} L$ is a linear subspace of W.

Proof. Simple exercise which for the reader.

Definition. Suppose V is a vector space and S is a nonempty set. For each $f \in V^S$ we set

$$\mathbf{spt}\,f = \{s \in S : f(s) \neq \mathbf{0}\}\$$

and call the set the **support** of f. We let

$$(V^S)_0 = \{ f \in V^S : \operatorname{spt} f \text{ is finite} \}.$$

Note that

$$V^{\emptyset} = (V^{\emptyset})_0 = \emptyset.$$

Remark. Suppose V is a vector space and S is a nonempty set. Since V is an Abelian group we know that

$$(V^S)_0 = \{ f \in V^S : \mathbf{spt} f \text{ is finite} \}$$

is a subgroup of the Abelian group V^S and that there is one and only group homomorphism

$$\sum \cdot : (V^S)_0 \to V$$

such that $\sum (s, v) = v$ whenever $(s, v) \in S \times V$. It is immediate that $(V^S)_0$ is a linear subspace of V^S . We leave as a straightforward exercise for the reader to prove by induction that $\sum \cdot$ is linear.

Definition. Suppose V is a vector space and $S \subset V$. In case $S \neq \emptyset$ we define

$$\mathbf{s}: (\mathbf{R}^S)_0 \to V$$

by setting

$$\mathbf{s}(f) = \sum_{s \in S} f(s)s, \ f \in (\mathbf{R}^S)_0.$$

Note that **s** is linear because it is the composition of \sum with the linear map $(\mathbf{R}^S)_0 \ni f \mapsto (S \ni s \mapsto f(s)s \in V) \in (V^S)_0$. We let

$$\operatorname{\mathbf{span}} S = \begin{cases} \{\mathbf{0}\} & \text{ if } S = \emptyset, \\ \operatorname{\mathbf{rng}} \mathbf{s} & \text{ else} \end{cases}$$

and call this linear subspace of V the (linear) span of S. We say S is independent if either $S = \emptyset$ or $S \neq \emptyset$ and s is univalent. We say S is dependent if S is not independent. We say S is basis for V if S is independent and V = span S. Evidently,

- (i) the empty set is independent;
- (ii) if $\mathbf{0} \in S$ then S is dependent;
- (iii) a superset of a dependent set is dependent;
- (iv) a subset of an independent set is independent.

Proposition. Suppose V is a vector space and $S \subset V$. Then

span
$$S = \bigcap \{ U : U \text{ is a linear subspace of } V \text{ and } S \subset U \}.$$

Proof. If U is a linear subspace of V and $S \subset U$ then $\operatorname{span} S \subset U$. On the other hand, $\operatorname{span} S$ is a linear subspace of V and $S \subset \operatorname{span} S$. \Box

Definition. Suppose V is a vector space and \mathcal{U} is a family of linear subspaces of V. Let

$$\sum \mathcal{U} = \mathbf{span} \bigcup \mathcal{U}.$$

Proposition. Suppose V is a vector space and $S \subset V$. Then S is dependent if and only if there is $s_0 \in S$ such that $s_0 \in \text{span} (S \sim \{s_0\})$.

Proof. Suppose S is dependent. Then $S \neq \emptyset$ and there is $f \in (\mathbf{R}^S)_0$ such that f in nonzero and $\sum_{s \in S} f(s)s = \mathbf{0}$. For any $s_0 \in \operatorname{spt} f$ we have

$$f(s_0)s_0 + \sum_{s \in S \sim \{s_0\}} f(s)s = \mathbf{0}$$

so that

$$s_0 = -\frac{1}{f(s_0)} \sum_{s \in S \sim \{s_0\}} f(s) \in \operatorname{span} S \sim \{s_0\}.$$

On the other hand, if $s_0 \in S$ and $s_0 \in \text{span}(S \sim \{s_0\})$ then $s_0 = \sum_{s \in S \sim \{s_0\}} g(s)s$ for some $g \in (\mathbb{R}^{S \sim \{s_0\}})_0$. Let $f \in (\mathbb{R}^S)_0$ be such that

$$f(s) = \begin{cases} -1 & \text{if } s = s_0, \\ g(s) & \text{if } s \in S \sim \{s_0\} \end{cases}$$

Then f is nonzero and $\sum_{s \in S} f(s)s = \mathbf{0}$ so $f \in \ker \mathbf{s}$. Thus S is dependent. \Box **Proposition.** Suppose V is a vector space S is an independent subset of V and $v \in V \sim \operatorname{span} S$. Then

Proposition. Suppose v is a vector space S is an independent subset of v and $v \in v \sim \text{span S}$. Then $S \cup \{v\}$ is independent.

Proof. Were $S \cup \{v\}$ dependent there would be $c \in \mathbf{R}$ and $f \in (\mathbf{R}^S)_0$ such that not both c and f are zero and

$$cv + \sum_{s \in S} f(s)s = \mathbf{0}.$$

But $c \neq 0$ since S is independent. Thus

$$v = -\frac{1}{c}\sum_{s\in S} f(s)s \in \operatorname{\mathbf{span}} S$$

which is a contradiction. \Box

Corollary. Suppose V is a vector space. Any maximal independent subset of V is a basis for V.

Proof. This is immediate. \Box

Theorem. Suppose V is a vector space. Then V has a basis.

Proof. Suppose S is a nested family of independent subsets of V. Then $\bigcup S$ is independent. Thus, by the Hausdorff Maximal Principle, there is a maximal independent subset of V. \Box

Remark. Suppose $V = \operatorname{span} S$ where S is a finite subset of V. Then S has a maximal independent subset which, by the previous Proposition is a basis for V. Thus, in this case, we can avoid using the Hausdorff Maximal Principle to show that V has a basis.

Corollary. Suppose V is a vector space and S is an independent subset of V then S is a subset of a basis for V.

Proof. Argue as in the proof of the preceding Corollary that there is a maximal independent subset of V which contains S. \Box

Definition. Suppose V is a nontrivial vector space and S is a basis for V. We define

$$\cdot^*: S \to V^*$$

at $s \in S$ by requiring that

$$s^*(\mathbf{s}(f)) = f(s), \quad f \in (\mathbf{R}^S)_0$$

One easily verifies that for any $v \in \operatorname{span} S$ the set $\{s \in S : s^*(v) \neq 0\}$ is finite and that

(2)
$$v = \sum_{s \in S} s^*(v)s, \quad v \in V;$$

simply represent v by $\mathbf{s}(f)$ for some $f \in (\mathbf{R}^S)_0$.

If the set S is indexed by the set A we will frequently write

$$s^a$$
 for s_a^* whenever $a \in A$.

Theorem. Suppose V is a vector space and T is a finite independent subset of V. If $S \subset \operatorname{span} T$ and $\operatorname{card} S > \operatorname{card} T$ then S is dependent.

Proof. We induct on card T. The Theorem holds trivially in case card T = 0.

Suppose card T > 0 and choose $\tilde{t} \in B$. Then

(3)
$$v = \tilde{t}^*(v)\tilde{t} + \sum_{t \in T \sim \{\tilde{t}\}} t^*(v)t, \quad v \in \operatorname{span} T$$

In case $\tilde{t}^*(s) = 0$ for all $s \in S$ we infer from (3) that $S \subset \text{span}(T \sim {\tilde{t}})$ which implies by the inductive hypothesis that S is dependent.

So suppose $\tilde{s} \in S$ and $\tilde{t}^*(\tilde{s}) \neq 0$. Define $F: S \sim {\tilde{s}} \rightarrow V$ by letting

$$F(s) = s - \frac{\tilde{t}^*(s)}{\tilde{t}^*(\tilde{s})}\tilde{s}, \quad s \in S \sim \{\tilde{s}\};$$

we infer from (3) and the linearity of \tilde{t}^* that

(4)
$$S' \subset \operatorname{span}\left(T \sim \{\tilde{t}\}\right).$$

where we have set $S' = \operatorname{\mathbf{rng}} F$.

Suppose F is not univalent. Choose $s_i \in S$, i = 1, 2, such that $s_1 \neq s_2$ and $F(s_1) = F(s_2)$. Then

$$s_1 - s_2 - rac{ ilde{t}^*(s_1 - s_2)}{ ilde{t}^*(ilde{s})} ilde{s} = \mathbf{0}$$

which implies S is dependent.

Suppose F is univalent. Then

$$\operatorname{card} S' = \operatorname{card} S - 1 > \operatorname{card} T - 1 = \operatorname{card} (T \sim \{\tilde{t}\})$$

By (4) and the inductive hypothesis we infer that S' is dependent. Thus there is $f \in (\mathbb{R}^{S \sim \{\tilde{s}\}})$ such that f is nonzero and

$$\sum_{s \in S \sim \{\tilde{s}\}} f(s')F(s) = \mathbf{0}.$$

But this implies that

$$\sum_{s \in S \sim \{\tilde{s}\}} f(s)s - \frac{t^*(\sum_{s \in S \sim \{\tilde{s}\}} f(s)s)}{\tilde{t}^*(\tilde{s})}\tilde{s} = \mathbf{0}$$

so S is dependent. \Box

Theorem. Suppose V is a vector space. Then any two bases have the same cardinality.

Remark. An infinite basis is not a very useful thing. At least that's my opinion.

Proof. This is a direct consequence of the previous Theorem if V has a finite basis.

More generally, Suppose A and B are bases for V and B is infinite. Let F be the set of finite subsets of B. Define $f : A \to F$ by letting

$$f(a) = \{ b \in B : b^*(a) \neq 0 \}, \ a \in A.$$

By the preceding Theorem we find that

$$\operatorname{card} \left\{ a \in A : f(a) = F \right\} \leq \operatorname{card} F.$$

That **card** $A \leq$ **card** B now follows from the theory of cardinal arithmetic. \Box

Definition. Suppose V is a vector space. We let $\dim V$ be the cardinality of a basis for V. We say V is finite dimensional if $\dim V$ is finite.

Remark. If S is a finite subset of V and span S = V then V is finite dimensional.

Corollary. Suppose V is a finite dimensional vector space and S is an independent subset of V. Then

$\operatorname{card} S \leq \operatorname{dim} V$

with equality only if S is a basis for V.

Proof. The inequality follows directly from the preceding Theorem.

Suppose card $S \leq \dim V$. Were there $v \in V \sim \operatorname{span} S$ then $S \cup \{v\}$ would be an independent subset of V with cardinality exceeding $\dim V$. \Box

Corollary. Suppose V is finite dimensional and U is a linear subspace of V. Then U is finite dimensional. **Proof.** Let S be a maximal independent subset of U; such an S exists because any independent subset of V has at most **dim** V elements. Were there $v \in U \sim \operatorname{span} S$ then $S \cup \{v\}$ would be an independent subset of U with cardinality exceeding that of S. \Box

Corollary. Suppose V and W are vector spaces and $L \in \mathbf{L}(V; W)$. Then there are $\omega \in V^*$ and $w \in W \sim \{\mathbf{0}\}$ such that $L = \omega w$ if and only if **dim rng** L = 1.

Proof. If there are $\omega \in V^*$ and $w \in W \sim \{0\}$ such that $L = \omega w$ then $\{w\}$ is a basis for rng L.

Suppose dim rng L = 1. Let $w \in W$ be such that $\{w\}$ is a basis for rng L. Then, as $L(v) = w^*(L(v))w$ for $v \in V$ we can take $\omega = w^* \circ L$. \Box

Theorem. Suppose V and W are vector spaces, $L: V \to W$ is linear and V is finite dimensional. Then rng L is finite dimensional and

$\dim V = \dim \ker L + \dim \operatorname{rng} L.$

Proof. Let A be a basis for ker L. Let B be a maximal independent subset of V containing A and note that B is a basis for V. Note that $L|(B \sim A)$ is univalent and that $C = \{L(v) : v \in B \sim A\}$ is a basis for rng L. The assertion to be proved follows from that fact that

$$\operatorname{\mathbf{card}} B = \operatorname{\mathbf{card}} A + \operatorname{\mathbf{card}} C.$$

Definition. Suppose V is a finite dimensional vector space and B is a basis for V. Then

$$B^* = \{b^* : b \in B\}$$

is a basis for V^* which we call the **dual basis (to** *B*); the independence of this set is clear and the fact that it spans V^* follows from the fact that

$$\omega = \sum_{b \in B} \omega(b) b^*, \quad \omega \in V^*,$$

which follows immediately from (2). In particular, $\dim V^* = \dim V$.

Remark. The \cdot^* notation is quite effective but must be used with care because of the following ambiguity. Suppose V is a finite dimensional vector space and B_i , i = 1, 2 are two different bases for V. Show that if $b \in B_1 \cap B_2$ then the v^* 's corresponding to B_1 and B_2 are different if span $B_1 \sim \{b\} \neq$ span $B_2 \sim \{b\}$.

Remark. Suppose S is a nonempty set. We have linear maps

$$\mathbf{R}^S \ni g \mapsto \left((\mathbf{R}^S)_0 \ni f \mapsto \sum_{s \in S} f(s)g(s) \right) \in \left(\mathbf{R}^S \right)_0^*$$

and

$$(\mathbf{R}^S)_0^* \ni \omega \mapsto (S \ni s \mapsto \omega(\delta_s)) \in \mathbf{R}^S$$

These maps are easily seen to be linear and inverse to each other. Thus $(\mathbf{R}^S)_0^*$ is isomorphic to \mathbf{R}^S . Now suppose S is a basis for the vector space V. Since s carries $(\mathbf{R}^S)_0$ isomorphically onto V we find that

$$V^* \equiv (\mathbf{R}^S)_0^* \equiv \mathbf{R}^S.$$

Chasing through the above isomorphisms one finds that $\{b^* : b \in B\}$ is independent but, in case S is infinite, does not span V^* . In fact, V^* is not of much use when V is not finite dimensional.

Definition. Let

 $\iota: V \to V^{**}$

be the map

$$V \ni v \mapsto (V^* \ni \omega \mapsto \omega(v)) \in V^{**}.$$

Evidently, this map is linear and univalent.

Now suppose V is finite dimensional. Let B be a basis for V. One easily verifies that

$$\iota(b) = b^{**}, \quad b \in B.$$

Thus, since ι carries the basis B to the basis B^{**} it must be an isomorphism. It is called the **canonical** isomorphism from V onto V^{**} .

Definition. Suppose U is a linear subspace of the vector space V. We let

$$U^{\perp} = \{\omega \in V^* : \omega | U = 0\}$$

and note that U^{\perp} is a linear subspace of V^* .

Theorem. Suppose U is a linear subspace of the finite dimensional vector space V. Then

$$\dim U^{\perp} = \dim V - \dim U.$$

Proof. Let B be a basis for U and let C be a basis for V such that $B \subset C$. Evidently, $\{b^* : b \in C \sim B\} \subset U^{\perp}$. Moreover, for any $\omega \in U^{\perp}$ we have

$$\omega = \sum_{b \in c} \omega(b)b^* = \sum_{b \in C \sim B} \omega(b)b^*.$$

Definition. Suppose V and W are vector spaces and $L: V \to W$ is linear. We define

$$L^* \in \mathbf{L}(W^*; V^*)$$

by letting

$$L^*(\omega) = \omega \circ L, \quad \omega \in W^*.$$

One easily verifies that \cdot^* carries $\mathbf{L}(V; W)$ linearly into $\mathbf{L}(W^*; V^*)$ and that, under appropriate hypotheses,

(i) $L^{**} = L$ and

(ii) $(L \circ M)^* = M^* \circ L^*$.

The map \cdot^* is called the **adjoint**. Note that this term is used in the context of inner product spaces in a similar but different way and that it occurs in the theory of determinants in a totally different way.

Theorem. Suppose V and W are finite dimensional vector spaces and $L: V \to W$ is linear. Then

 $(\operatorname{\mathbf{rng}} L)^{\perp} = \operatorname{\mathbf{ker}} L^*$ and $(\operatorname{\mathbf{ker}} L)^{\perp} = \operatorname{\mathbf{rng}} L^*$.

Remark. It is evident that the right hand side in each case is contained in the left hand side. **Proof.** Let C be a basis for $\operatorname{rng} L$ and let D be a basis for W containing C. Let A be a subset of V such that $\{L(v) : v \in A\} = C$ and note that A is independent. Let B be the union of A with a basis for ker L and note that B is a basis for V.

Note that $\{d^* : d \in D \sim C\}$ is a basis for $(\operatorname{\mathbf{rng}} L)^{\perp}$ and that $\{b^* : b \in A\}$ is a basis for $(\ker L)^{\perp}$. For any $d \in D$ we have

$$\begin{split} L^*(d^*) &= \sum_{b \in B} L^*(d^*)(b)b^* \\ &= \sum_{b \in B} d^*(L(b))b^* \\ &= \sum_{b \in B \sim A} d^*(L(b))b^* \\ &= \begin{cases} b^* & \text{if } d = L(b) \text{ for some } b \in A, \\ 0 & \text{else.} \end{cases} \end{split}$$

Thus $\{b^* : b \in A\}$ is a basis for $\operatorname{rng} L^*$ and $\{d^* : d \in D \sim C\}$ is a basis for $\ker L^*$. \Box

Theorem. Suppose V is a finite dimensional vector space. There is one and only one

trace
$$\in \mathbf{L}(V; V)^*$$

such that

(5)
$$\mathbf{trace}\,(\omega(v)) = \omega(v), \quad \omega \in V^*, \ v \in V.$$

Moreover, if B is a basis for V then

(6)
$$\operatorname{trace} L = \sum_{b \in B} b^*(L(b)).$$

Proof. Let B be a basis for V. Then the formula in (6) defines a member of $\mathbf{L}(V; V)$ which satisfies (5).

Theorem. Suppose U and W are subspaces of V. Then

$$\dim U + W + \dim U \cap W = \dim U + \dim W.$$

Proof. Let A be a basis for $U \cap W$. Extend A to a basis B for U and a basis C for W. Verify that $A \cup B \cup C$ is a basis for U + W. \Box