## **Theorem Sheet Math 136**

### 4.5

A matrix that can be obtained by performing a *single* ERO on the identity matrix is called an **elementary matrix**.

#### Proposition 4.5.3

Let  $A \in M_{m \times n}(\mathbb{F})$  and suppose that a single ERO is performed on it to produce matrix B. Suppose, also, that we perform the same ERO on the matrix  $I_m$  to produce the elementary matrix E. Then

$$B = EA$$
.

#### Corollary 4.5.4

Let  $A \in M_{m \times n}(\mathbb{F})$  and suppose that a finite number of EROs, numbered 1 through k, are performed on A to produce a matrix B. Let  $E_i$  denote the elementary matrix corresponding to the ith ERO  $(1 \le i \le k)$  applied to  $I_m$ . Then

$$B = E_k \dots E_2 E_1 A.$$

### 4.6

## Definition 4.6.1 Invertible Matrix

We say that an  $n \times n$  matrix A is **invertible** if there exist  $n \times n$  matrices B and C such that  $AB = CA = I_n$ .

#### Proposition 4.6.2

#### (Equality of Left and Right Inverses)

Let  $A \in M_{n \times n}(\mathbb{F})$ . If there exist matrices B and C in  $M_{n \times n}(\mathbb{F})$  such that  $AB = CA = I_n$ , then B = C.

#### Theorem 4.6.3

#### (Left Invertible Iff Right Invertible)

For  $A \in M_{n \times n}(\mathbb{F})$ , there exists an  $n \times n$  matrix B such that  $AB = I_n$  if and only if there exists an  $n \times n$  matrix C such that  $CA = I_n$ .

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Definition 4.6.4
Inverse of a Matrix

If an  $n \times n$  matrix A is invertible, we refer to the matrix B such that  $AB = I_n$  as the **inverse** of A. We denote the inverse of A by  $A^{-1}$ . The inverse of A satisfies

$$AA^{-1} = A^{-1}A = I_n.$$

#### REMARK

The above results tell us that, in order to verify that the matrix B is the inverse of A, it is sufficient to verify that  $AB = I_n$ . We do not need to also verify that  $BA = I_n$ .

Theorem 4.6.7

(Invertibility Criteria – First Version)

Let  $A \in M_{n \times n}(\mathbb{F})$ . The following three conditions are equivalent:

- (a) A is invertible.
- (b) rank(A) = n.
- (c)  $RREF(A) = I_n$ .

Proposition 4.6.8

(Algorithm for Checking Invertibility and Finding the Inverse)

The following algorithm allows you to determine whether an  $n \times n$  matrix A is invertible, and if it is, the algorithm will provide the inverse of A.

- 1. Construct a super-augmented matrix  $[A \mid I_n]$ .
- 2. Find the RREF,  $[R \mid B]$ , of  $[A \mid I_n]$ .
- 3. If  $R \neq I_n$ , conclude that A is not invertible. If  $R = I_n$ , conclude that A is invertible, and that  $A^{-1} = B$ .

Proposition 4.6.13

(Inverse of a  $2 \times 2$  Matrix)

Let  $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ . Then A is invertible if and only if  $ad - bc \neq 0$ . Furthermore, if  $ad - bc \neq 0$ , then

$$A^{-1} = \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}.$$

### **Linear Transformation**

#### Definition 5.1.1

Function Determined by a Matrix Let  $A \in M_{m \times n}(\mathbb{F})$ . The function determined by the matrix A is the function

$$T_A \colon \mathbb{F}^n \to \mathbb{F}^m$$

defined by

$$T_A(\vec{x}) = A\vec{x}.$$

#### Theorem 5.1.4

#### (Function Determined by a Matrix is Linear)

Let  $A \in M_{m \times n}(\mathbb{F})$  and let  $T_A$  be the function determined by the matrix A. Then  $T_A$  is linear; that is, for any  $\overrightarrow{x}$ ,  $\overrightarrow{y} \in \mathbb{F}^n$  and any  $c \in \mathbb{F}$ , the following two properties hold.

(a) 
$$T_A(\vec{x} + \vec{y}) = T_A(\vec{x}) + T_A(\vec{y})$$

(b) 
$$T_A(c\vec{x}) = cT_A(\vec{x})$$

### 5.2

#### Definition 5.2.1

Linear Transformation We say that the function  $T: \mathbb{F}^n \to \mathbb{F}^m$  is a **linear transformation** (or **linear mapping**) if, for any  $\vec{x}, \vec{y} \in \mathbb{F}^n$  and any  $c \in \mathbb{F}$ , the following two properties hold.

- 1.  $T(\overrightarrow{x} + \overrightarrow{y}) = T(\overrightarrow{x}) + T(\overrightarrow{y})$  (called **linearity over addition**).
- 2.  $T(c\vec{x}) = cT(\vec{x})$  (called linearity over scalar multiplication).

We refer to  $\mathbb{F}^n$  here as the **domain** of T and  $\mathbb{F}^m$  as the **codomain** of T, as we would for any function.

#### Proposition 5.2.2

#### (Alternate Characterization of a Linear Transformation)

Let  $T: \mathbb{F}^n \to \mathbb{F}^m$  be a function. Then T is a linear transformation if and only if for any  $\overrightarrow{x}, \overrightarrow{y} \in \mathbb{F}^n$  and any  $c \in \mathbb{F}$ ,

$$T(c\overrightarrow{x} + \overrightarrow{y}) = cT(\overrightarrow{x}) + T(\overrightarrow{y}).$$

#### Proposition 5.2.3

#### (Zero Maps to Zero)

Let  $T: \mathbb{F}^n \to \mathbb{F}^m$  be a linear transformation. Then

$$T(\overrightarrow{0}_{\mathbb{F}^n}) = \overrightarrow{0}_{\mathbb{F}^m}.$$

## Definition 5.3.1 Range

Let  $T: \mathbb{F}^n \to \mathbb{F}^m$  be a linear transformation. We define the **range** of T, denoted Range(T), to be the set of all outputs of T. That is,

Range
$$(T) = \{T(\overrightarrow{x}) : \overrightarrow{x} \in \mathbb{F}^n\}.$$

The range of T is a subset of  $\mathbb{F}^m$ .

#### Proposition 5.3.2

#### (Range of a Linear Transformation)

Let  $A \in M_{m \times n}(\mathbb{F})$ , and let  $T_A \colon \mathbb{F}^n \to \mathbb{F}^m$  be the linear transformation determined by A.

$$Range(T_A) = Col(A)$$
.

#### REMARK (Connection to Systems of Linear Equations)

We have already seen in Proposition 4.1.2 (Consistent System and Column Space) that the system of linear equations  $A\vec{x} = \vec{b}$  has a solution if and only if  $\vec{b} \in \text{Col}(A)$ .

We can now write

$$A\overrightarrow{x} = \overrightarrow{b}$$
 is consistent if and only if  $\overrightarrow{b} \in \text{Range}(T_A)$ .

#### Definition 5.3.5 Onto

We say that the transformation  $T \colon \mathbb{F}^n \to \mathbb{F}^m$  is **onto** (or **surjective**) if Range $(T) = \mathbb{F}^m$ .

#### Corollary 5.3.6

#### (Onto Criteria)

Let  $A \in M_{m \times n}(\mathbb{F})$  and let  $T_A$  be the linear transformation determined by the matrix A. The following statements are equivalent.

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- (a)  $T_A$  is onto.
- (b)  $Col(A) = \mathbb{F}^m$ .
- (c) rank(A) = m.

#### Definition 5.4.1 Kernel

Let  $T \colon \mathbb{F}^n \to \mathbb{F}^m$  be a linear transformation. We define the **kernel** of T, denoted  $\operatorname{Ker}(T)$ , to be the set of inputs of T whose output is zero. That is,

$$\operatorname{Ker}(T) = \left\{ \overrightarrow{x} \in \mathbb{F}^n \colon T(\overrightarrow{x}) = \overrightarrow{0}_{\mathbb{F}^m} \right\}.$$

The kernel of T is a subset of  $\mathbb{F}^n$ .

#### Proposition 5.4.2

#### (Kernel of a Linear Transformation)

Let  $A \in M_{m \times n}(\mathbb{F})$  and let  $T_A \colon \mathbb{F}^n \to \mathbb{F}^m$  be the linear transformation determined by A. Then

$$Ker(T_A) = Null(A).$$

#### Definition 5.4.3 One-to-One

We say that the transformation  $T: \mathbb{F}^n \to \mathbb{F}^m$  is **one-to-one** (or **injective**) if whenever  $T(\vec{x}) = T(\vec{y})$  then  $\vec{x} = \vec{y}$ .

#### REMARK

Notice that the statement

For all 
$$\vec{x}, \vec{y} \in \mathbb{F}^n$$
, if  $T(\vec{x}) = T(\vec{y})$  then  $\vec{x} = \vec{y}$ 

is logically equivalent to its contrapositive

For all 
$$\vec{x}, \vec{y} \in \mathbb{F}^n$$
, if  $\vec{x} \neq \vec{y}$  then  $T(\vec{x}) \neq T(\vec{y})$ 

Thus, one-to-one linear transformations have the nice property that they map distinct elements of  $\mathbb{F}^n$  to distinct elements of  $\mathbb{F}^m$ .

#### Proposition 5.4.4

#### (One-to-One Test)

Let  $T \colon \mathbb{F}^n \to \mathbb{F}^m$  be a linear transformation. Then

T is one-to-one if and only if  $Ker(T) = \{\overrightarrow{0}_{\mathbb{F}^n}\}.$ 

#### Corollary 5.4.5

#### (One-to-One Criteria)

Let  $A \in M_{m \times n}(\mathbb{F})$  and let  $T_A$  be the linear transformation determined by the matrix A. The following statements are equivalent.

- (a)  $T_A$  is one-to-one.
- (b)  $\operatorname{Null}(A) = \{\vec{0}_{\mathbb{F}^n}\}.$
- (c)  $\operatorname{nullity}(A) = 0$ .
- (d) rank(A) = n.

#### Theorem 5.4.7

#### (Invertibility Criteria – Second Version)

Let  $A \in M_{n \times n}(\mathbb{F})$  be a square matrix and let  $T_A$  be the linear transformation determined by the matrix A. The following statements are equivalent.

- (a) A is invertible.
- (b)  $T_A$  is one-to-one.
- (c)  $T_A$  is onto.
- (d) Null(A) =  $\{\vec{0}\}\$ . That is, the only solution to the homogeneous system  $A\vec{x} = \vec{0}$  is the trivial solution  $\vec{x} = \vec{0}$ .
- (e)  $\operatorname{Col}(A) = \mathbb{F}^n$ . That is, for every  $\overrightarrow{b} \in \mathbb{F}^n$ , the system  $A\overrightarrow{x} = \overrightarrow{b}$  is consistent.
- (f)  $\operatorname{nullity}(A) = 0$ .
- (g) rank(A) = n.
- (h) RREF(A) =  $I_n$ .

### 5.5

#### Example 5.5.1

Let us examine the consequences of linearity in the special case when  $\mathbb{F}^n = \mathbb{F}^m = \mathbb{F}^2$ . Thus suppose that  $T \colon \mathbb{F}^2 \to \mathbb{F}^2$  is a linear mapping and let  $\vec{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$  be a vector in  $\mathbb{F}^2$ . Then

$$T\left(\begin{bmatrix} x_1 \\ x_2 \end{bmatrix}\right) = T\left(\begin{bmatrix} x_1 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ x_2 \end{bmatrix}\right)$$

$$= T\left(x_1 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + x_2 \begin{bmatrix} 0 \\ 1 \end{bmatrix}\right)$$

$$= x_1 T\left(\begin{bmatrix} 1 \\ 0 \end{bmatrix}\right) + x_2 T\left(\begin{bmatrix} 0 \\ 1 \end{bmatrix}\right) \quad \text{(by linearity)}$$

$$= \begin{bmatrix} T(\overrightarrow{e_1}) \ T(\overrightarrow{e_2}) \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$= \begin{bmatrix} T(\overrightarrow{e_1}) \ T(\overrightarrow{e_2}) \end{bmatrix} \overrightarrow{x}.$$

This shows us that the actual effect of the linear transformation can be replicated by the introduction of a matrix  $[T(\overrightarrow{e_1}) \ T(\overrightarrow{e_2})]$ .

In addition, this matrix  $[T(\vec{e_1}) \ T(\vec{e_2})]$  has columns which are constructed by applying T to the basis vectors  $\vec{e_1}$  and  $\vec{e_2}$  in  $\mathbb{F}^2$ . This means that if we know what the linear transformation does to just these two (standard basis) vectors, then we can determine what it does to all vectors in  $\mathbb{F}^2$ .

Finally, the actual value of  $T(\vec{x})$  can be computed by matrix multiplication of this matrix  $\left[T(\vec{e_1})\ T(\vec{e_2})\right]$  by the component vector  $\vec{x}$ . This result extends to higher dimensions.

#### Definition 5.5.2 Standard Matrix

Let  $T: \mathbb{F}^n \to \mathbb{F}^m$  be a linear transformation. We define the **standard matrix** of T, denoted by  $[T]_{\mathcal{E}}$ , to be  $m \times n$  matrix whose columns are the images under T of the vectors in the standard basis of  $\mathbb{F}^n$ :

$$[T]_{\mathcal{E}} = \begin{bmatrix} T(\overrightarrow{e_1}) & T(\overrightarrow{e_2}) & \cdots & T(\overrightarrow{e_n}) \end{bmatrix}$$

$$= \begin{bmatrix} T \begin{pmatrix} \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \end{pmatrix} T \begin{pmatrix} \begin{bmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix} \end{pmatrix} \cdots T \begin{pmatrix} \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{bmatrix} \end{pmatrix} \end{bmatrix}.$$

#### Theorem 5.5.3

#### (Every Linear Transformation Is Determined by a Matrix)

Let  $T: \mathbb{F}^n \to \mathbb{F}^m$  be a linear transformation and let  $[T]_{\mathcal{E}}$  be the standard matrix of T. Then for all  $\vec{x} \in \mathbb{F}^n$ ,

$$T(\overrightarrow{x}) = [T]_{\mathcal{E}} \overrightarrow{x}$$

That is,  $T = T_{[T]_{\mathcal{E}}}$  is the linear transformation determined by the matrix  $[T]_{\mathcal{E}}$ .

#### Proposition 5.5.4

Let  $T \colon \mathbb{R} \to \mathbb{R}$  be a linear transformation. Then there is a real number  $m \in \mathbb{R}$  such that T(x) = mx for all  $x \in \mathbb{R}$ .

#### Proposition 5.5.5

#### (Properties of a Standard Matrix)

Let  $A \in M_{m \times n}(\mathbb{F})$ , let  $T_A : \mathbb{F}^n \to \mathbb{F}^m$  be the linear transformation determined by A, and let  $T : \mathbb{F}^n \to \mathbb{F}^m$  be a linear transformation. Then

- (a)  $T_{[T]_{\mathcal{E}}} = T$ .
- (b)  $[T_A]_{\mathcal{E}} = A$ .
- (c) T is onto if and only if  $rank([T]_{\mathcal{E}}) = m$ .
- (d) T is one-to-one if and only if  $rank([T]_{\mathcal{E}}) = n$ .

$$\operatorname{proj}_{\overrightarrow{w}}(\overrightarrow{v}) = \frac{\overrightarrow{v} \cdot \overrightarrow{w}}{\|\overrightarrow{w}\|^2} \overrightarrow{w}.$$

$$\operatorname{perp}_{\overrightarrow{w}}(\overrightarrow{v}) = \overrightarrow{v} - \operatorname{proj}_{\overrightarrow{w}}(\overrightarrow{v}).$$

$$R_{\theta}(\vec{x}) = R_{\theta} \begin{pmatrix} r \cos \phi \\ r \sin \phi \end{pmatrix}$$

$$= \begin{bmatrix} r \cos(\phi + \theta) \\ r \sin(\phi + \theta) \end{bmatrix}$$

$$= \begin{bmatrix} r(\cos \phi \cos \theta - \sin \phi \sin \theta) \\ r(\sin \phi \cos \theta + \cos \phi \sin \theta) \end{bmatrix}$$

$$= \begin{bmatrix} \cos \theta (r \cos \phi) - \sin \theta (r \sin \phi) \\ \sin \theta (r \cos \phi) + \cos \theta (r \sin \phi) \end{bmatrix}$$

$$= \begin{bmatrix} \cos \theta - \sin \theta \\ \sin \theta \cos \theta \end{bmatrix} \begin{bmatrix} r \cos \phi \\ r \sin \phi \end{bmatrix}$$

$$= A\vec{x},$$

where  $A = \begin{bmatrix} \cos \theta - \sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$ . Since we were able to express  $R_{\theta}$  in the form of a matrix-vector product, it must be the case that  $R_{\theta}$  is a linear transformation.

$$\operatorname{refl}_{\overrightarrow{w}}(\overrightarrow{v}) = \overrightarrow{v} - 2\operatorname{perp}_{\overrightarrow{w}}(\overrightarrow{v}).$$

### 5.7

### Definition 5.7.1

Composition of Linear Transformations Let  $T_1: \mathbb{F}^n \to \mathbb{F}^m$  and  $T_2: \mathbb{F}^m \to \mathbb{F}^p$  be linear transformations. We define the function  $T_2 \circ T_1: \mathbb{F}^n \to \mathbb{F}^p$  by

$$(T_2 \circ T_1)(\overrightarrow{x}) = T_2(T_1(\overrightarrow{x})).$$

The function  $T_2 \circ T_1$  is called the **composite function** of  $T_2$  and  $T_1$ .

#### Proposition 5.7.2

#### (Composition of Linear Transformations Is Linear)

Let  $T_1: \mathbb{F}^n \to \mathbb{F}^m$  and  $T_2: \mathbb{F}^m \to \mathbb{F}^p$  be linear transformations. Then  $T_2 \circ T_1$  is a linear transformation.

#### Proposition 5.7.3

(The Standard Matrix of a Composition of Linear Transformations)

Let  $T_1: \mathbb{F}^n \to \mathbb{F}^m$  and  $T_2: \mathbb{F}^m \to \mathbb{F}^p$  be linear transformations. Then the standard matrix of  $T_2 \circ T_1$  is equal to the product of standard matrices of  $T_2$  and  $T_1$ . That is,

$$[T_2 \circ T_1]_{\mathcal{E}} = [T_2]_{\mathcal{E}} [T_1]_{\mathcal{E}}.$$

Definition 5.7.6

Identity
Transformation

The linear transformation  $\mathrm{id}_n \colon \mathbb{F}^n \to \mathbb{F}^n$  such that  $\mathrm{id}_n(\overrightarrow{x}) = \overrightarrow{x}$  for all  $\overrightarrow{x} \in \mathbb{F}^n$  is called the **identity transformation**.

**EXERCISE** 

Show that the standard matrix  $[\mathrm{id}_n]_{\mathcal{E}}$  of  $\mathrm{id}_n$  is the identity matrix  $I_n$ .

Definition 5.7.7  $T^p$ 

Let  $T: \mathbb{F}^n \to \mathbb{F}^n$  and let p > 1 be an integer. We then define the  $p^{th}$  power of T, denoted by  $T^p$ , inductively by

 $T^p = T \circ T^{p-1}.$ 

We also define  $T^0 = id_n$ .

Corollary 5.7.8

Let  $T: \mathbb{F}^n \to \mathbb{F}^n$  be a linear transformation and let p > 1 be an integer. Then the standard matrix of  $T^p$  is the  $p^{th}$  power of the standard matrix of T. That is,

$$[T^p]_{\mathcal{E}} = ([T]_{\mathcal{E}})^p \,.$$

## **Determinants**

### 6.1

If  $A \in M_{1\times 1}(\mathbb{F})$ , then the **determinant of** A, denoted by  $\det(A)$ , is:

$$\det(A) = a_{11}.$$

If  $A \in M_{2\times 2}(\mathbb{F})$ , then the **determinant of** A, denoted by  $\det(A)$ , is:

$$\det(A) = a_{11}a_{22} - a_{12}a_{21}.$$

Definition 6.1.4  $(i,j)^{th}$  Submatrix,  $(i,j)^{th}$  minor

Let  $A \in M_{n \times n}(\mathbb{F})$ . The  $(i, j)^{th}$  submatrix of A, denoted by  $M_{ij}(A)$ , is the  $(n-1) \times (n-1)$  matrix obtained from A by removing the  $i^{th}$  row and the  $j^{th}$  column from A. The determinant of  $M_{ij}(A)$  is known as the  $(i, j)^{th}$  minor of A.

Definition 6.1.6
Determinant of an  $n \times n$  matrix

Let  $A \in M_{n \times n}(\mathbb{F})$  for  $n \geq 2$ . We define the **determinant** function, det :  $M_{n \times n}(\mathbb{F}) \to \mathbb{F}$ , by

$$\det(A) = \sum_{j=1}^{n} a_{1j}(-1)^{1+j} \det(M_{1j}(A)).$$

Proposition 6.1.10

 $(i^{th}$  Row Expansion of the Determinant)

Let  $A \in M_{n \times n}(\mathbb{F})$  with  $n \ge 2$  and let  $i \in \{1, ..., n\}$ . Then

$$\det(A) = \sum_{j=1}^{n} a_{ij} (-1)^{i+j} \det(M_{ij}(A)).$$

Proposition 6.1.12

(j<sup>th</sup> Column Expansion of the Determinant)

Let  $A \in M_{n \times n}(\mathbb{F})$  with  $n \ge 2$  and let  $j \in \{1, ..., n\}$ . Then

$$\det(A) = \sum_{i=1}^{n} a_{ij} (-1)^{i+j} \det(M_{ij}(A)).$$

Proposition 6.1.15

(Easy Determinants)

Let  $A \in M_{n \times n}(\mathbb{F})$  be a square matrix.

- (a) If A has a row consisting only of zeros, then  $\det A = 0$ .
- (b) If A has a column consisting only of zeros, then  $\det A = 0$ .

(c) If 
$$A = \begin{bmatrix} a_{11} & * & * & \cdots & * \\ 0 & a_{22} & * & \cdots & * \\ 0 & 0 & a_{33} & \cdots & * \\ \vdots & \vdots & \ddots & \ddots & \vdots \\ 0 & 0 & \cdots & 0 & a_{nn} \end{bmatrix}$$
 is upper triangular, then  $\det A = a_{11}a_{22}\cdots a_{nn}$ .

Corollary 6.1.16

The determinant of the  $n \times n$  identity matrix is 1, that is,  $\det(I_n) = 1$ .

Proposition 6.1.17

Let  $A \in M_{n \times n}(\mathbb{F})$ . Then  $\det(A) = \det(A^T)$ .

#### Theorem 6.2.1

#### (Effect of EROs on the Determinant)

Let  $A \in M_{n \times n}(\mathbb{F})$ .

- (a) (Row swap) If B is obtained from A by interchanging two rows, then det(B) = -det(A).
- (b) (Row scale) If B is obtained from A by multiplying a row by  $m \neq 0$ , then  $\det(B) = m \det(A)$ .
- (c) (Row addition) If B is obtained from A by adding a non-zero multiple of one row to another row, then  $\det(B) = \det(A)$ .

#### Corollary 6.2.3

Let  $A \in M_{n \times n}(\mathbb{F})$ . If A has two identical rows (or two identical columns), then  $\det(A) = 0$ .

#### Corollary 6.2.4

#### (Determinants of Elementary Matrices)

For each part below, let E be an elementary matrix of the indicated type.

- (a) (Row swap) det(E) = -1.
- (b) (Row scale) det(E) = m (if E is obtained from  $I_n$  by multiplying a row by  $m \neq 0$ ).
- (c) (Row addition) det(E) = 1.

#### Corollary 6.2.5

#### (Determinant After One ERO)

Let  $A \in M_{n \times n}(\mathbb{F})$  and suppose we perform a single ERO on A to produce the matrix B.

Assume that the corresponding elementary matrix is E. Then

$$\det(B) = \det(E) \det(A).$$

**Proof:** Combine Theorem 6.2.1 (Effect of EROs on the Determinant) and Corollary 6.2.4 (Determinants of Elementary Matrices).

#### Corollary 6.2.6

#### (Determinant After k EROs)

Let  $A \in M_{n \times n}(\mathbb{F})$  and suppose we perform a sequence of k EROs on the matrix A to obtain the matrix B.

Suppose that the elementary matrix corresponding to the *i*th ERO is  $E_i$ , so that

$$B = E_k \cdots E_2 E_1 A.$$

Then

$$\det(B) = \det(E_k \cdots E_2 E_1 A) = \det(E_k) \cdots \det(E_2) \det(E_1) \det(A).$$

### 6.3

#### Theorem 6.3.1

#### (Invertible iff the Determinant is Non-Zero)

Let  $A \in M_{n \times n}(\mathbb{F})$ . Then A is invertible if and only if  $\det(A) \neq 0$ .

#### Proposition 6.3.3

#### (Determinant of a Product)

Let  $A, B \in M_{n \times n}(\mathbb{F})$ . Then  $\det(AB) = \det(A) \det(B)$ .

Example 6.3.4

Let  $A, B \in M_{n \times n}(\mathbb{F})$ . Prove that AB is invertible if and only if BA is invertible.

Solution:

AB is invertible iff  $det(AB) \neq 0$  (Theorem 6.3.1 (Invertible iff the Determinant is Non-Zero

iff  $det(A) det(B) \neq 0$  (Proposition 6.3.3 (Determinant of a Product))

iff  $det(B) det(A) \neq 0$ 

iff  $det(BA) \neq 0$  (Proposition 6.3.3)

iff BA is invertible. (Theorem 6.3.1)

Corollary 6.3.5

Let 
$$A, B \in M_{n \times n}(\mathbb{F})$$
. Then  $\det(AB) = \det(BA)$ .

Here is another useful observation that can be proved using similar ideas.

Corollary 6.3.6

#### (Determinant of Inverse)

Let  $A \in M_{n \times n}(\mathbb{F})$  be invertible. Then  $\det(A^{-1}) = \frac{1}{\det(A)}$ .

$$A^{-1} = \frac{1}{\det(A)} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}.$$

Definition 6.4.1 Cofactor

Let 
$$A \in M_{n \times n}(\mathbb{F})$$
. The  $(i, j)^{th}$  cofactor of  $A$ , denoted by  $C_{ij}(A)$ , is defined by

$$C_{ij}(A) = (-1)^{i+j} \det(M_{ij}(A)).$$

# Definition 6.4.2 Adjugate of a Matrix

Let  $A \in M_{n \times n}(\mathbb{F})$ . The **adjugate of** A, denoted by  $\mathrm{adj}(A)$ , is the  $n \times n$  matrix whose  $(i,j)^{th}$  entry is

$$(\operatorname{adj}(A))_{ij} = C_{ji}(A).$$

That is, the adjugate of A is the transpose of the matrix of cofactors of A.

#### Theorem 6.4.5

Let  $A \in M_{n \times n}(\mathbb{F})$ . Then

$$A \operatorname{adj}(A) = \operatorname{adj}(A) A = \det(A) I_n.$$

#### Corollary 6.4.6

(Inverse by Adjugate)

Let  $A \in M_{n \times n}(\mathbb{F})$ . If  $\det(A) \neq 0$ , then

$$A^{-1} = \frac{1}{\det(A)} \operatorname{adj}(A).$$

#### Proposition 6.5.1

(Cramer's Rule)

Let  $A \in M_{n \times n}(\mathbb{F})$  and consider the equation  $A\vec{x} = \vec{b}$ , where  $\vec{b} \in \mathbb{F}^n$  and  $\det(A) \neq 0$ .

If we construct  $B_j$  from A by replacing the  $j^{th}$  column of A by the column vector  $\overrightarrow{b}$ , then the solution  $\overrightarrow{x}$  to the equation

$$A\vec{x} = \vec{b}$$

is given by

$$x_j = \frac{\det(B_j)}{\det(A)}, \text{ for all } j = 1, \dots, n.$$

Example 6.5.2 Let 
$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 10 \end{bmatrix}$$
 . Use Cramer's Rule to solve

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 10 \end{bmatrix} \vec{x} = \begin{bmatrix} -2 \\ 3 \\ -4 \end{bmatrix}.$$

Solution: We saw in Example 6.2.7 that

$$\det\left(\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 10 \end{bmatrix}\right) = -3.$$

We evaluate the following determinants using the indicated EROs.

$$\det(B_1) = \det \begin{bmatrix} -2 & 2 & 3 \\ 3 & 5 & 6 \\ -4 & 8 & 10 \end{bmatrix} = \det \begin{bmatrix} -2 & 2 & 3 \\ 0 & 8 & \frac{21}{2} \\ 0 & 4 & 4 \end{bmatrix} = 20. \qquad \begin{cases} R_2 \to \frac{3}{2}R_1 + R_2 \\ R_3 \to -2R_1 + R_3 \end{cases}$$

$$\det(B_2) = \det \begin{bmatrix} 1 & -2 & 3 \\ 4 & 3 & 6 \\ 7 & -4 & 10 \end{bmatrix} = \det \begin{bmatrix} 1 & -2 & 3 \\ 0 & 11 & -6 \\ 0 & 10 & -11 \end{bmatrix} = -61. \quad \begin{cases} R_2 \to -4R_1 + R_2 \\ R_3 \to -7R_1 + R_3 \end{cases}$$

$$\det(B_3) = \det\begin{bmatrix} 1 & 2 & -2 \\ 4 & 5 & 3 \\ 7 & 8 & -4 \end{bmatrix} = \det\begin{bmatrix} 1 & 2 & -2 \\ 0 & -3 & 11 \\ 0 & -6 & 10 \end{bmatrix} = 36. \qquad \begin{cases} R_2 \to -4R_1 + R_2 \\ R_3 \to -7R_1 + R_3 \end{cases}$$

Thus,

$$\vec{x} = -\frac{1}{3} \begin{bmatrix} 20\\ -61\\ 36 \end{bmatrix}.$$

#### Proposition 6.6.1 (Area of Parallelogram)

Let 
$$\overrightarrow{v} = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$
 and  $\overrightarrow{w} = \begin{bmatrix} w_1 \\ w_2 \end{bmatrix}$  be vectors in  $\mathbb{R}^2$ .

The area of the parallelogram with sides  $\overrightarrow{v}$  and  $\overrightarrow{w}$  is  $\left| \det \left( \begin{bmatrix} v_1 & w_1 \\ v_2 & w_2 \end{bmatrix} \right) \right|$ .

## **Eigen Values and Diagonalization**

#### Definition 7.1.5

Eigenvector, Eigenvalue and Eigenpair Let  $A \in M_{n \times n}(\mathbb{F})$ . A non-zero vector  $\overrightarrow{x}$  is an **eigenvector of** A **over**  $\mathbb{F}$  if there exists a scalar  $\lambda \in \mathbb{F}$  such that

$$A \vec{x} = \lambda \vec{x}$$
.

The scalar  $\lambda$  is then called an **eigenvalue of** A **over**  $\mathbb{F}$ , and the pair  $(\lambda, \vec{x})$  is an **eigenpair** of A **over**  $\mathbb{F}$ .

#### Definition 7.2.1

Eigenvalue Equation or Eigenvalue Problem Let  $A \in M_{n \times n}(\mathbb{F})$ . We refer to the equation

$$A \vec{x} = \lambda \vec{x}$$
 or  $(A - \lambda I) \vec{x} = \vec{0}$ 

as the eigenvalue equation for the matrix A over  $\mathbb{F}$ . It is also sometimes referred to as the eigenvalue problem.

#### Definition 7.2.2

Characteristic Polynomial and Characteristic Equation Let  $A \in M_{n \times n}(\mathbb{F})$  and  $\lambda \in \mathbb{F}$ . The characteristic polynomial of A, denoted by  $C_A(\lambda)$ , is

$$C_A(\lambda) = \det(A - \lambda I).$$

The characteristic equation of A is

$$C_A(\lambda) = 0.$$

#### Proposition 7.3.1

Let  $A \in M_{n \times n}(\mathbb{F})$ . Then A is invertible if and only if  $\lambda = 0$  is not an eigenvalue of A.

### Definition 7.3.2

Trace

Let  $A \in M_{n \times n}(\mathbb{F})$ . We define the **trace** of A by

$$\operatorname{tr}(A) = \sum_{i=1}^{n} a_{ii}.$$

That is, the trace of a square matrix is the sum of its diagonal entries.

#### Proposition 7.3.4

#### (Features of the Characteristic Polynomial)

Let  $A \in M_{n \times n}(\mathbb{F})$  have characteristic polynomial  $C_A(\lambda) = \det(A - \lambda I)$ . Then  $C_A(\lambda)$  is a degree n polynomial in  $\lambda$  of the form

$$C_A(\lambda) = c_n \lambda^n + c_{n-1} \lambda^{(n-1)} + \dots + c_1 \lambda + c_0,$$

where

(a) 
$$c_n = (-1)^n$$
,

(b) 
$$c_{n-1} = (-1)^{(n-1)} \operatorname{tr}(A)$$
, and

(c) 
$$c_0 = \det(A)$$
.

#### Proposition 7.3.6

#### (Characteristic Polynomial and Eigenvalues over C)

Let  $A \in M_{n \times n}(\mathbb{F})$  have characteristic polynomial

$$C_A(\lambda) = c_n \lambda^n + c_{n-1} \lambda^{n-1} + \dots + c_1 \lambda + c_0,$$

and n eigenvalues  $\lambda_1, \lambda_2, \dots, \lambda_n$  (possibly repeated) in  $\mathbb{C}$ . Then

(a) 
$$c_{n-1} = (-1)^{(n-1)} \sum_{i=1}^{n} \lambda_i$$
, and

(b) 
$$c_0 = \prod_{i=1}^n \lambda_i$$
.

Note that if A has repeated eigenvalues over  $\mathbb{C}$ , then we include each eigenvalue in the list  $\lambda_1, \lambda_2, ..., \lambda_n$  as many times as its corresponding linear factor appears in the characteristic polynomial  $C_A(\lambda)$ .

#### Corollary 7.3.7

#### (Eigenvalues and Trace/Determinant)

Let  $A \in M_{n \times n}(\mathbb{F})$  have n eigenvalues  $\lambda_1, \lambda_2, \dots, \lambda_n$  (possibly repeated) in  $\mathbb{C}$ . Show that:

(a) 
$$\sum_{i=1}^{n} \lambda_i = \operatorname{tr}(A).$$

(b) 
$$\prod_{i=1}^{n} \lambda_i = \det(A).$$

#### Proposition 7.5.1

#### (Linear Combinations of Eigenvectors)

Let  $c, d \in \mathbb{F}$  and suppose that  $(\lambda_1, \vec{x})$  and  $(\lambda_1, \vec{y})$  are eigenpairs of a matrix A over  $\mathbb{F}$  with the same eigenvalue  $\lambda_1$ . If  $c\vec{x} + d\vec{y} \neq \vec{0}$ , then  $(\lambda_1, c\vec{x} + d\vec{y})$  is also an eigenpair for A with eigenvalue  $\lambda_1$ .

## Definition 7.5.3 Eigenspace

Let  $A \in M_{n \times n}(\mathbb{F})$  and let  $\lambda \in \mathbb{F}$ . The **eigenspace of** A **associated with**  $\lambda$ , denoted by  $E_{\lambda}(A)$ , is the solution set to the system  $(A - \lambda I)\vec{x} = \vec{0}$  over  $\mathbb{F}$ . That is,

$$E_{\lambda}(A) = \text{Null}(A - \lambda I).$$

If the choice of A is clear, we abbreviate this as  $E_{\lambda}$ .

## Definition 7.6.2 Similar

Let  $A, B \in M_{n \times n}(\mathbb{F})$ . We say that A is similar to B over  $\mathbb{F}$  if there exists an invertible matrix  $P \in M_{n \times n}(\mathbb{F})$  such that  $A = PBP^{-1}$ .

#### Proposition 7.6.5

Let  $A, B \in M_{n \times n}(\mathbb{F})$ . If A and B are similar over  $\mathbb{F}$ , then they have the same characteristic polynomial and the same eigenvalues in  $\mathbb{F}$ .

#### Corollary 7.6.6

Let  $A, B \in M_{n \times n}(\mathbb{F})$ . If A and B are similar over  $\mathbb{F}$ , then:

- (a) det(A) = det(B).
- **(b)** tr(A) = tr(B).

# Definition 7.6.7 Diagonalizable Matrix

Let  $A \in M_{n \times n}(\mathbb{F})$ . We say that A is **diagonalizable over**  $\mathbb{F}$  if it is similar over  $\mathbb{F}$  to a diagonal matrix  $D \in M_{n \times n}(\mathbb{F})$ ; that is, if there exists an invertible matrix  $P \in M_{n \times n}(\mathbb{F})$  such that  $P^{-1}AP = D$ . We say that the matrix P **diagonalizes** A.

#### Proposition 7.6.9

#### (Diagonalizable $\implies n$ Eigenvalues)

Let  $A \in M_{n \times n}(\mathbb{F})$ . If A is diagonalizable over  $\mathbb{F}$ , then the characteristic polynomial of A has n roots (possibly with repetition) in  $\mathbb{F}$ .

Moreover, if P diagonalizes A, then the diagonal entries of  $D = P^{-1}AP$  are the eigenvalues of A.

#### Proposition 7.6.12

#### $(n \text{ Distinct Eigenvalues} \implies \text{Diagonalizable})$

Let  $A \in M_{n \times n}(\mathbb{F})$  have n distinct eigenvalues  $\lambda_1, \lambda_2, \ldots, \lambda_n$  in  $\mathbb{F}$ , let  $(\lambda_1, \overrightarrow{v_1}), \ldots, (\lambda_n, \overrightarrow{v_n})$  be corresponding eigenpairs over  $\mathbb{F}$ , and let  $P = [\overrightarrow{v_1} \cdots \overrightarrow{v_n}]$ . Then

- (a) P is invertible, and
- **(b)**  $P^{-1}AP = D = \operatorname{diag}(\lambda_1, \lambda_2, \cdots, \lambda_n).$

## Subspaces and bases

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### 8.1

## Definition 8.1.1 Subspace

A subset V of  $\mathbb{F}^n$  is called a **subspace of**  $\mathbb{F}^n$  if the following properties are all satisfied.

- 1.  $\overrightarrow{0} \in V$ .
- 2. For all  $\vec{x}$ ,  $\vec{y} \in V$ ,  $\vec{x} + \vec{y} \in V$  (closure under addition).
- 3. For all  $\vec{x} \in V$  and  $c \in \mathbb{F}$ ,  $c\vec{x} \in V$  (closure under scalar multiplication).

#### Proposition 8.1.2

#### (Examples of Subspaces)

- (a)  $\{\vec{0}\}\$  and  $\mathbb{F}^n$  are subspaces of  $\mathbb{F}^n$ .
- (b) If  $\{\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_k}\}$  is a subset of  $\mathbb{F}^n$ , then  $\mathrm{Span}\{\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_k}\}$  is a subspace of  $\mathbb{F}^n$ .
- (c) If  $A \in M_{m \times n}(\mathbb{F})$ , then the solution set to the homogeneous system  $A\overrightarrow{x} = \overrightarrow{0}$  is a subspace of  $\mathbb{F}^n$ . (Equivalently, Null(A) is a subspace of  $\mathbb{F}^n$ .)

#### Proposition 8.1.3

#### (More Examples of Subspaces)

- (a) If  $A \in M_{m \times n}(\mathbb{F})$ , then  $\operatorname{Col}(A)$  is a subspace of  $\mathbb{F}^m$ .
- (b) If  $T \colon \mathbb{F}^n \to \mathbb{F}^m$  is a linear transformation, then the range of T, Range(T), is a subspace of  $\mathbb{F}^m$ .
- (c) If  $T: \mathbb{F}^n \to \mathbb{F}^m$  is a linear transformation, then the kernel of T,  $\operatorname{Ker}(T)$ , is a subspace of  $\mathbb{F}^n$ .
- (d) If  $A \in M_{n \times n}(\mathbb{F})$  and if  $\lambda \in \mathbb{F}$ , then the eigenspace  $E_{\lambda}$  is a subspace of  $\mathbb{F}^n$ .

#### Proposition 8.1.4

#### (Subspace Test)

Let V be a subset of  $\mathbb{F}^n$ . Then V is a subspace of  $\mathbb{F}^n$  if and only if

- (a) V is non-empty, and
- **(b)** for all  $\vec{x}$ ,  $\vec{y} \in V$  and  $c \in \mathbb{F}$ ,  $c \vec{x} + \vec{y} \in V$ .

## Definition 8.2.3 Linear Dependence

We say that the vectors  $\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_k} \in \mathbb{F}^n$  are **linearly dependent** if there exists scalars  $c_1, c_2, \dots, c_k \in \mathbb{F}$ , not all zero, such that  $c_1\overrightarrow{v_1} + c_2\overrightarrow{v_2} + \dots + c_k\overrightarrow{v_k} = \overrightarrow{0}$ .

If  $U = \{\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_k}\}$ , then we say that the set U is a **linearly dependent set** (or simply that U is **linearly dependent**) to mean that the vectors  $\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_k}$  are linearly dependent.

#### Definition 8.2.4

Linear Independence, Trivial Solution We say that the vectors  $\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_k} \in \mathbb{F}^n$  are **linearly independent** if there do not exist scalars  $c_1, c_2, \dots, c_k \in \mathbb{F}$ , not all zero, such that  $c_1\overrightarrow{v_1} + c_2\overrightarrow{v_2} + \dots + c_k\overrightarrow{v_k} = \overrightarrow{0}$ .

Equivalently we say that  $\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_k} \in \mathbb{F}^n$  are **linearly independent** if the only solution to the equation

$$c_1\overrightarrow{v_1} + c_2\overrightarrow{v_2} + \ldots + c_k\overrightarrow{v_k} = \overrightarrow{0}$$

is the **trivial solution**  $c_1 = c_2 = \cdots = c_k = 0$ .

If  $U = \{\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_k}\}$ , then we say that the set U is a **linearly independent set** (or simply that U is **linearly independent**) to mean that the vectors  $\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_k}$  are linearly independent.

## Definition 8.2.6 Basis

Let V be a subspace of  $\mathbb{F}^n$  and let  $\mathcal{B} = \{\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_k}\}$  be a finite set of vectors contained in V. We say that  $\mathcal{B}$  is a **basis for** V if

- 1.  $\mathcal{B}$  is linearly independent, and
- 2.  $V = \operatorname{Span}(\mathcal{B})$ .

#### Proposition 8.3.1

(Linear Dependence Check)

- (a) The vectors  $\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_k}$  are linearly dependent if and only if one of the vectors can be written as a linear combination of some of the other vectors.
- (b) The vectors  $\vec{v_1}, \vec{v_2}, \dots, \vec{v_k}$  are linearly independent if and only if

$$c_1 \overrightarrow{v_1} + \dots + c_k \overrightarrow{v_k} = \overrightarrow{0} \quad (c_i \in \mathbb{F}) \quad \text{implies} \quad c_1 = \dots = c_k = 0.$$

#### Proposition 8.3.2

Let  $S \subseteq \mathbb{F}^n$ .

(a) If  $\overrightarrow{0} \in S$ , then S is linearly dependent.

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- (b) If  $S = \{\vec{x}\}\$  contains only one vector, then S is linearly dependent if and only if  $\vec{x} = \vec{0}$ .
- (c) If  $S = \{\vec{x}, \vec{y}\}$  contains only two vectors, then S is linearly dependent if and only if one of the vectors is a multiple of the other.

#### Proposition 8.3.6

#### (Pivots and Linear Independence)

Let  $S = \{\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_k}\}$  be a set of k vectors in  $\mathbb{F}^n$ . Let  $A = [\overrightarrow{v_1} \ \overrightarrow{v_2} \ \cdots \ \overrightarrow{v_k}]$  be the  $n \times k$  matrix whose columns are the vectors in S.

Suppose that rank(A) = r and A has pivots in columns  $q_1, q_2, \dots, q_r$ .

Let  $U = \{\overrightarrow{v_{q_1}}, \overrightarrow{v_{q_2}}, \dots, \overrightarrow{v_{q_r}}\}$ , the set of columns of A that correspond to the pivot columns labelled above. Then

- (a) S is linearly independent if and only if r = k.
- (b) U is linearly independent.
- (c) If  $\overrightarrow{v}$  is in S but not in U then the set  $\{\overrightarrow{v_{q_1}},...,\overrightarrow{v_{q_r}},\overrightarrow{v}\}$  is linearly dependent.
- (d)  $\operatorname{Span}(U) = \operatorname{Span}(S)$ .

#### Corollary 8.3.7

#### (Bound on Number of Linearly Independent Vectors)

Let  $S = \{\vec{v_1}, \vec{v_2}, \dots, \vec{v_k}\}$  be a set of k vectors in  $\mathbb{F}^n$ . If n < k, then S is linearly dependent.

## 8.4 Spanning Set

#### Theorem 8.4.1

#### (Every Subspace Has a Spanning Set)

Let V be a subspace of  $\mathbb{F}^n$ . Then there exist vectors  $\overrightarrow{v_1}, \ldots, \overrightarrow{v_k} \in V$  such that

$$V = \operatorname{Span}\{\overrightarrow{v_1}, \dots, \overrightarrow{v_k}\}.$$

#### Proposition 8.4.2

#### (Span of Subset)

Let V be a subspace of  $\mathbb{F}^n$  and let  $S = \{\overrightarrow{v_1}, \dots, \overrightarrow{v_k}\} \subseteq V$ . Then  $\mathrm{Span}(S) \subseteq V$ .

#### Proposition 8.4.6

#### (Spans $\mathbb{F}^n$ iff Rank is n)

Let  $S = \{\overrightarrow{v_1}, \dots, \overrightarrow{v_k}\}$  be a set of k vectors in  $\mathbb{F}^n$  and let  $A = [\overrightarrow{v_1} \cdots \overrightarrow{v_k}]$  be the matrix whose columns are the vectors in S. Then

 $\operatorname{Span}(S) = \mathbb{F}^n$  if and only if  $\operatorname{rank}(A) = n$ .

### 8.5 Basis

#### Theorem 8.5.1

#### (Every Subspace Has a Basis)

Let V be a subspace of  $\mathbb{F}^n$ . Then V has a basis.

# $\begin{array}{c} \textbf{Definition 8.5.2} \\ \textbf{Standard Basis for} \\ \mathbb{F}^n \end{array}$

In  $\mathbb{F}^n$ , let  $\overrightarrow{e}_i$  represent the vector whose  $i^{th}$  component is 1 with all other components 0. The set  $\mathcal{E} = \{\overrightarrow{e_1}, \overrightarrow{e_2}, ..., \overrightarrow{e_n}\}$  is called the **standard basis for**  $\mathbb{F}^n$ .

#### Proposition 8.5.3

#### (Size of Basis for $\mathbb{F}^n$ )

Let  $S = \{\overrightarrow{v_1}, \dots, \overrightarrow{v_k}\}$  be a set of k vectors in  $\mathbb{F}^n$ . If S is a basis for  $\mathbb{F}^n$ , then k = n.

#### Proposition 8.5.4

#### (*n* Vectors in $\mathbb{F}^n$ Span iff Independent)

Let  $S = \{\overrightarrow{v_1}, \dots, \overrightarrow{v_n}\}$  be a set of n vectors in  $\mathbb{F}^n$ . Then S is linearly independent if and only if  $\mathrm{Span}(S) = \mathbb{F}^n$ .

#### REMARK

There are two problems we might encounter when trying to obtain a basis for  $\mathbb{F}^n$ :

- (a) We might have a set of vectors  $S \subseteq \mathbb{F}^n$  with the property that  $\mathrm{Span}(S) = \mathbb{F}^n$ , but the set contains more than n vectors which is too many to be a basis. In this case, S will be linearly dependent. We may apply Proposition 8.3.6 (Pivots and Linear Independence) to produce a subset of S that is linearly independent, but still spans  $\mathbb{F}^n$ . This subset will be a basis for  $\mathbb{F}^n$ .
- (b) We might have a set of vectors  $S \subseteq \mathbb{F}^n$  that is linearly independent, but that contains fewer than n vectors which is too few to be a basis. In this case,  $\operatorname{Span}(S) \neq \mathbb{F}^n$ . The problem here is to figure out which vectors to add to S to make it  $\operatorname{span} \mathbb{F}^n$ . One possible approach is to add all n standard basis vectors to S, obtaining a larger set S'. Then certainly  $\operatorname{Span}(S') = \mathbb{F}^n$ , but now S' is too large to be a basis. This brings us back to (a).

## 8.6 basis for col(A) and Null(A)

#### Proposition 8.6.1

(Basis for Col(A))

Let  $A = \begin{bmatrix} \overrightarrow{a_1} \cdots \overrightarrow{a_n} \end{bmatrix} \in M_{m \times n}(\mathbb{F})$  and suppose that RREF(A) has pivots in columns  $q_1, \ldots, q_r$ , where r = rank(A). Then  $\{\overrightarrow{a_{q_1}}, \ldots, \overrightarrow{a_{q_r}}\}$  is a basis for Col(A).

#### Proposition 8.6.5

(Basis for Null(A))

Let  $A \in M_{m \times n}(\mathbb{F})$  and consider the homogeneous linear system  $A\overrightarrow{x} = \overrightarrow{0}$ . Suppose that, after applying the Gauss–Jordan Algorithm, we obtain k free parameters so that the solution set to this system is given by

$$Null(A) = \{t_1 \overrightarrow{x_1} + \dots + t_k \overrightarrow{x_k} \colon t_1, \dots, t_k \in \mathbb{F}\}.$$

Here k = nullity(A) = n - rank(A) and the parameters  $t_i$  and the vectors  $\vec{x_i}$  for  $1 \le i \le k$  are obtained using the method outlined in Section 3.7.

Then  $\{\vec{x_1}, \dots, \vec{x_k}\}$  is a basis for Null(A).

### 8.7 Dimension

#### Theorem 8.7.2

#### (Dimension is Well-Defined)

Let V be a subspace of  $\mathbb{F}^n$ . If  $\mathcal{B} = \{\overrightarrow{v_1}, \dots, \overrightarrow{v_k}\}$  and  $\mathcal{C} = \{\overrightarrow{w_1}, \dots, \overrightarrow{w_\ell}\}$  are bases for V, then  $k = \ell$ .

## Definition 8.7.3 Dimension

The number of elements in a basis for a subspace V of  $\mathbb{F}^n$  is called the **dimension** of V. We denote this number by  $\dim(V)$ .

#### Proposition 8.7.5

#### (Bound on Dimension of Subspace)

Let V be a subspace of  $\mathbb{F}^n$ . Then  $\dim(V) \leq n$ .

#### Proposition 8.7.8

#### (Rank and Nullity as Dimensions)

Let  $A \in M_{m \times n}(\mathbb{F})$ . Then

- (a) rank(A) = dim(Col(A)), and
- (b)  $\operatorname{nullity}(A) = \dim(\operatorname{Null}(A)).$

#### Theorem 8.7.9

#### (Rank-Nullity Theorem)

Let  $A \in M_{m \times n}(\mathbb{F})$ . Then

$$n = \operatorname{rank}(A) + \operatorname{nullity}(A)$$
  
=  $\operatorname{dim}(\operatorname{Col}(A)) + \operatorname{dim}(\operatorname{Null}(A))$ .

### 8.8 Coordinates

#### Theorem 8.8.1

#### (Unique Representation Theorem)

Let V be a subspace of  $\mathbb{F}^n$  and let  $\mathcal{B} = \{\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_k}\}$  be a basis for V. Then, for every vector  $\overrightarrow{v} \in V$ , there exist *unique* scalars  $c_1, c_2, \dots, c_k \in \mathbb{F}$  such that

$$\overrightarrow{v} = c_1 \overrightarrow{v_1} + c_2 \overrightarrow{v_2} + \dots + c_k \overrightarrow{v_k}.$$

# Definition 8.8.3 Coordinates and Components

Let V be a subspace of  $\mathbb{F}^n$  and let  $\mathcal{B} = \{\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_k}\}$  be a basis for V. Let the vector  $\overrightarrow{v} \in V$  have representation

$$\overrightarrow{v} = c_1 \overrightarrow{v_1} + c_2 \overrightarrow{v_2} + \dots + c_k \overrightarrow{v_k} = \sum_{i=1}^k c_i \overrightarrow{v_i}, \qquad (c_i \in \mathbb{F}).$$

We call the scalars  $c_1, c_2, \ldots, c_k$  the coordinates (or components) of  $\overrightarrow{v}$  with respect to  $\mathcal{B}$ , or the  $\mathcal{B}$ -coordinates of  $\overrightarrow{v}$ .

## Definition 8.8.4 Ordered Basis

Let V be a subspace of  $\mathbb{F}^n$ . An **ordered basis for** V is a basis  $\mathcal{B} = \{\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_k}\}$  for V together with a fixed ordering.

#### Definition 8.8.6 Coordinate Vector

Let  $\mathcal{B} = \{\overrightarrow{v_1}, \dots, \overrightarrow{v_k}\}$  be an ordered basis for the subspace V of  $\mathbb{F}^n$ . Let  $\overrightarrow{v} \in V$  have coordinates  $c_1, \dots, c_k$  with respect to  $\mathcal{B}$ , where the ordering of the scalars  $c_i$  matches the ordering in  $\mathcal{B}$ , that is,

$$\vec{v} = \sum_{i=1}^{k} c_i \vec{v_i}.$$

Then the coordinate vector of  $\vec{v}$  with respect to  $\mathcal{B}$  (or the  $\mathcal{B}$ -coordinate vector of

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#### $\overrightarrow{v}$ ) is the column vector in $\mathbb{F}^n$

$$[\overrightarrow{v}]_{\mathcal{B}} = \begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_k \end{bmatrix}.$$

#### Theorem 8.8.8

#### (Linearity of Taking Coordinates)

Let  $\mathcal{B} = \{\overrightarrow{v_1}, \dots, \overrightarrow{v_k}\}$  be an ordered basis for V. Then the function  $[\ ]_{\mathcal{B}}: V \to \mathbb{F}^k$  given by  $\overrightarrow{x} \mapsto [\overrightarrow{x}]_{\mathcal{B}}$  is a linear transformation.

#### Definition 8.8.12

Change-of-Basis Matrix, Change-of-Coordinate Matrix Let  $\mathcal{B} = \{\overrightarrow{v_1}, \dots, \overrightarrow{v_k}\}$  and  $\mathcal{C} = \{\overrightarrow{w_1}, \dots, \overrightarrow{w_k}\}$  be ordered bases for a subspace V of  $\mathbb{F}^n$ .

The change-of-basis (or change-of-coordinates) matrix from  $\mathcal{B}$ -coordinates to  $\mathcal{C}$ -coordinates is the  $k \times k$  matrix

$$_{\mathcal{C}}[I]_{\mathcal{B}} = \left[ [\overrightarrow{v_1}]_{\mathcal{C}}, \dots, [\overrightarrow{v_k}]_{\mathcal{C}} \right]$$

whose columns are the C-coordinates of the vectors  $\overrightarrow{v_i}$  in  $\mathcal{B}$ .

Similarly, the change-of-basis (or change-of-coordinates) matrix from C-coordinates to B-coordinates is the  $k \times k$  matrix

$$_{\mathcal{B}}[I]_{\mathcal{C}} = \left[ [\overrightarrow{w_1}]_{\mathcal{B}}, \dots, [\overrightarrow{w_k}]_{\mathcal{B}} \right]$$

whose columns are the  $\mathcal{B}$ -coordinates of the vectors  $\overrightarrow{w_i}$  in  $\mathcal{C}$ .

#### Proposition 8.8.14

(Changing a Basis)

Let  $\mathcal{B} = \{\overrightarrow{v_1}, \dots, \overrightarrow{v_k}\}$  and  $\mathcal{C} = \{\overrightarrow{w_1}, \dots, \overrightarrow{w_k}\}$  be ordered bases for a subspace V of  $\mathbb{F}^n$ .

Then  $[\vec{x}]_{\mathcal{C}} = {}_{\mathcal{C}}[I]_{\mathcal{B}} \ [\vec{x}]_{\mathcal{B}} \ \text{ and } \ [\vec{x}]_{\mathcal{B}} = {}_{\mathcal{B}}[I]_{\mathcal{C}} \ [\vec{x}]_{\mathcal{C}} \ \text{for all } \vec{x} \in V.$ 

### Corollary 8.8.15

Let  $\overrightarrow{x} = [\overrightarrow{x}]_{\mathcal{E}} = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$  be a vector in  $\mathbb{F}^n$ , where  $\mathcal{E}$  is the standard basis for  $\mathbb{F}^n$ . If  $\mathcal{C}$  is any ordered basis for  $\mathbb{F}^n$ , then

$$[\overrightarrow{x}]_{\mathcal{C}} = {}_{\mathcal{C}}[I]_{\mathcal{E}} \ [\overrightarrow{x}]_{\mathcal{E}} \, .$$

#### Corollary 8.8.16

(Inverse of Change-of-Basis Matrix)

Let  $\mathcal{B}$  and  $\mathcal{C}$  be two ordered bases of  $\mathbb{F}^n$ . Then

$$_{\mathcal{B}}[I]_{\mathcal{C}} _{\mathcal{C}}[I]_{\mathcal{B}} = I_n$$
 and  $_{\mathcal{C}}[I]_{\mathcal{B}} _{\mathcal{B}}[I]_{\mathcal{C}} = I_n$ .

In other words,  $\beta[I]_{\mathcal{C}} = (\beta[I]_{\mathcal{B}})^{-1}$  and  $\beta[I]_{\mathcal{B}} = (\beta[I]_{\mathcal{C}})^{-1}$ .

## **Chapter 9**

## Diagonalization

## Definition 9.1.1 B-Matrix of T

Let  $T: \mathbb{F}^n \to \mathbb{F}^n$  be a linear operator and let  $\mathcal{B} = \{\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_n}\}$  be an ordered basis for  $\mathbb{F}^n$ . We define the  $\mathcal{B}$ -matrix of T to be the matrix  $[T]_{\mathcal{B}}$  constructed as follows.

$$[T]_{\mathcal{B}} = \begin{bmatrix} [T(\overrightarrow{v_1})]_{\mathcal{B}} & [T(\overrightarrow{v_2})]_{\mathcal{B}} & \cdots & [T(\overrightarrow{v_n})]_{\mathcal{B}} \end{bmatrix}$$

That is, after applying the action of T to each member of  $\mathcal{B}$ , we take the  $\mathcal{B}$ -coordinate vectors of each of these images to create the columns of  $[T]_{\mathcal{B}}$ .

#### Proposition 9.1.2

Let  $T: \mathbb{F}^n \to \mathbb{F}^n$  be a linear operator and let  $\mathcal{B} = \{\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_n}\}$  be an ordered basis for  $\mathbb{F}^n$ . If  $\overrightarrow{v} \in \mathbb{F}^n$ , then

$$[T(\overrightarrow{v})]_{\mathcal{B}} = [T]_{\mathcal{B}} \ [\overrightarrow{v}]_{\mathcal{B}}.$$

#### Proposition 9.1.5

#### (Similarity of Matrix Representations)

Let  $T: \mathbb{F}^n \to \mathbb{F}^n$  be a linear operator. Let  $\mathcal{B}$  and  $\mathcal{C}$  be ordered bases for  $\mathbb{F}^n$ . Then

$$[T]_{\mathcal{C}} = _{\mathcal{C}}[I]_{\mathcal{B}} [T]_{\mathcal{B}} _{\mathcal{B}}[I]_{\mathcal{C}} = (_{\mathcal{B}}[I]_{\mathcal{C}})^{-1} [T]_{\mathcal{B}} _{\mathcal{B}}[I]_{\mathcal{C}}$$

and

$$[T]_{\mathcal{B}} = {}_{\mathcal{B}}[I]_{\mathcal{C}} \ [T]_{\mathcal{C}} \ {}_{\mathcal{C}}[I]_{\mathcal{B}} = ({}_{\mathcal{C}}[I]_{\mathcal{B}})^{-1} \ [T]_{\mathcal{C}} \ {}_{\mathcal{C}}[I]_{\mathcal{B}}.$$

That is, the matrices  $[T]_{\mathcal{B}}$  and  $[T]_{\mathcal{C}}$  are similar over  $\mathbb{F}$ .

#### Corollary 9.1.6

#### (Finding the Standard Matrix)

Let  $T: \mathbb{F}^n \to \mathbb{F}^n$  be a linear operator. Let  $\mathcal{B}$  be a basis for  $\mathbb{F}^n$  and let  $\mathcal{E}$  be the standard basis for  $\mathbb{F}^n$ . Then

$$[T]_{\mathcal{E}} = {}_{\mathcal{E}}[I]_{\mathcal{B}} \ [T]_{\mathcal{B}} \ {}_{\mathcal{B}}[I]_{\mathcal{E}} = ({}_{\mathcal{B}}[I]_{\mathcal{E}})^{-1} \ [T]_{\mathcal{B}} \ {}_{\mathcal{B}}[I]_{\mathcal{E}}$$

and

$$[T]_{\mathcal{B}} = {}_{\mathcal{B}}[I]_{\mathcal{E}} \ [T]_{\mathcal{E}} \ {}_{\mathcal{E}}[I]_{\mathcal{B}} = ({}_{\mathcal{E}}[I]_{\mathcal{B}})^{-1} \ [T]_{\mathcal{E}} \ {}_{\mathcal{E}}[I]_{\mathcal{B}}.$$

### 9.2

#### Definition 9.2.1

Eigenvector, Eigenvalue and Eigenpair of a Linear Operator Let  $T: \mathbb{F}^n \to \mathbb{F}^n$  be a linear operator. We say that the *non-zero* vector  $\vec{x} \in \mathbb{F}^n$  is an **eigenvector** of T to mean that there exists a scalar  $\lambda \in \mathbb{F}$  such that

$$T(\vec{x}) = \lambda \vec{x}$$

This equation is called the **eigenvalue equation** or the **eigenvalue problem**. The scalar  $\lambda$  is called an **eigenvalue** of T and the pair  $(\lambda, \vec{x})$  is called an **eigenpair** of T.

#### Proposition 9.2.2

#### (Eigenpairs of T and $[T]_{\mathcal{B}}$ )

Let  $T: \mathbb{F}^n \to \mathbb{F}^n$  be a linear operator and let  $\mathcal{B}$  be an ordered basis of  $\mathbb{F}^n$ . Then  $(\lambda, \vec{x})$  is an eigenpair of T if and only if  $(\lambda, [\vec{x}]_{\mathcal{B}})$  is an eigenpair of the matrix  $[T]_{\mathcal{B}}$ .

## Definition 9.2.4 Diagonalizable

Let  $T: \mathbb{F}^n \to \mathbb{F}^n$  be a linear operator. We say that T is **diagonalizable over**  $\mathbb{F}$  to mean that there exists an ordered basis  $\mathcal{B}$  of  $\mathbb{F}^n$  such that  $[T]_{\mathcal{B}}$  is a diagonal matrix.

#### Proposition 9.2.5

#### (Eigenvector Basis Criterion for Diagonalizability)

Let  $T: \mathbb{F}^n \to \mathbb{F}^n$  be a linear operator. Then T is diagonalizable over  $\mathbb{F}$  if and only if there exists an ordered basis  $\mathcal{B} = \{\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_n}\}$  of  $\mathbb{F}^n$  consisting of eigenvectors of T.

#### Proposition 9.2.7

#### (T Diagonalizable iff $[T]_{\mathcal{B}}$ Diagonalizable)

Let  $T: \mathbb{F}^n \to \mathbb{F}^n$  be a linear operator and let  $\mathcal{B}$  be an ordered basis of  $\mathbb{F}^n$ . Then T is diagonalizable over  $\mathbb{F}$  if and only if the matrix  $[T]_{\mathcal{B}}$  is diagonalizable over  $\mathbb{F}$ .

#### Corollary 9.2.8

#### (Eigenvector Basis Criterion for Diagonalizability - Matrix Version)

Let  $A \in M_{n \times n}(\mathbb{F})$ . Then A is diagonalizable over  $\mathbb{F}$  if and only if there exists a basis of  $\mathbb{F}^n$  consisting of eigenvectors of A.

opecial case where 11 has n distinct eigenvalues in a . To do so, we have the following results.

#### Proposition 9.2.10

## (Eigenvectors Corresponding to Distinct Eigenvalues are Linearly Independent)

Let  $A \in M_{n \times n}(\mathbb{F})$  have eigenpairs  $(\lambda_1, \overrightarrow{v_1}), (\lambda_2, \overrightarrow{v_2}), \dots, (\lambda_k, \overrightarrow{v_k})$ , for  $1 \le k \le n$ .

If the eigenvalues  $\lambda_1, \lambda_2, \dots, \lambda_k$  are all distinct, then the set of eigenvectors  $\{\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_k}\}$  is linearly independent.

Let  $A \in M_{n \times n}(\mathbb{F})$  have n distinct eigenvalues  $\lambda_1, \lambda_2, \ldots, \lambda_n$  in  $\mathbb{F}$ , let  $(\lambda_1, \overrightarrow{v_1}), \ldots, (\lambda_n, \overrightarrow{v_n})$  be corresponding eigenpairs over  $\mathbb{F}$ , and let  $P = [\overrightarrow{v_1} \cdots \overrightarrow{v_n}]$ . Then

- (a) P is invertible, and
- (b)  $P^{-1}AP = D = \operatorname{diag}(\lambda_1, \lambda_2, \cdots, \lambda_n).$

#### Definition 9.2.11

Characteristic Polynomial Let  $T: \mathbb{F}^n \to \mathbb{F}^n$  be a linear operator and let  $\mathcal{B}$  be a basis for  $\mathbb{F}^n$ . The **characteristic polynomial** of T,  $C_T(\lambda)$ , is the characteristic polynomial of the matrix  $[T]_{\mathcal{B}}$ :

$$C_T(\lambda) = C_{[T]_{\mathcal{B}}}(\lambda).$$

### Definition 9.2.16

Algebraic Multiplicity Let  $\lambda_i$  be an eigenvalue of  $A \in M_{n \times n}(\mathbb{F})$ . The **algebraic multiplicity** of  $\lambda_i$ , denoted by  $a_{\lambda_i}$ , is the largest positive integer such that  $(\lambda - \lambda_i)^{a_{\lambda_i}}$  divides the characteristic polynomial  $C_A(\lambda)$ .

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In other words,  $a_{\lambda_i}$  gives the number of times that  $(\lambda - \lambda_i)$  terms occur in the fully factorized form of  $C_A(\lambda)$ .

#### Definition 9.2.18

Geometric Multiplicity Let  $\lambda_i$  be an eigenvalue of  $A \in M_{n \times n}(\mathbb{F})$ . The **geometric multiplicity** of  $\lambda_i$ , denoted by  $g_{\lambda_i}$ , is the dimension of the eigenspace  $E_{\lambda_i}$ . That is,  $g_{\lambda_i} = \dim(E_{\lambda_i})$ .

#### Proposition 9.2.20

#### (Geometric and Algebraic Multiplicities)

Let  $\lambda_i$  be an eigenvalue of the matrix  $A \in M_{n \times n}(\mathbb{F})$ . Then

$$1 \leq g_{\lambda_i} \leq a_{\lambda_i}$$
.

#### Proposition 9.2.21

Let  $A \in M_{n \times n}(\mathbb{F})$  with distinct eigenvalues  $\lambda_1, \lambda_2, \dots, \lambda_k$ . If their corresponding eigenspaces,  $E_{\lambda_1}, E_{\lambda_2}, \dots, E_{\lambda_k}$  have bases  $\mathcal{B}_1, \mathcal{B}_2, \dots, \mathcal{B}_k$ , then  $\mathcal{B} = \mathcal{B}_1 \cup \mathcal{B}_2 \cup \dots \cup \mathcal{B}_k$  is linearly independent.

#### Theorem 9.2.22 (Diagonalizability Test)

Let  $A \in M_{n \times n}(\mathbb{F})$  with characteristic polynomial

$$C_A(\lambda) = (\lambda - \lambda_1)^{a_{\lambda_1}} \cdots (\lambda - \lambda_k)^{a_{\lambda_k}} h(\lambda),$$

where  $\lambda_1, \ldots \lambda_k$  are all of the distinct eigenvalues of A in  $\mathbb{F}$  with corresponding algebraic multiplicities  $a_{\lambda_1} \ldots a_{\lambda_k}$  and  $h(\lambda)$  is a polynomial in  $\lambda$  that is irreducible over  $\mathbb{F}$ . Then A is diagonalizable over  $\mathbb{F}$  if and only  $h(\lambda)$  is a constant polynomial and  $a_{\lambda_i} = g_{\lambda_i}$ , for each  $i = 1, \ldots, k$ .

#### Proposition 9.3.1

(Powers of Similar Matrices)

Let  $A, B \in M_{n \times n}(\mathbb{F})$  such that  $B = P^{-1}AP$  for some invertible matrix  $P \in M_{n \times n}(\mathbb{F})$ , so that A and B are similar. Then

$$B^k = P^{-1}A^kP.$$

## **Vector Spaces**

We can think of linear algebra as operating in a world with four components.

- A non-empty set of objects, V.
- 2. A field, F.
- 3. An operation, called **addition**, that combines two objects from  $\mathbb{V}$ , which we denote by  $\oplus$ .
- 4. An operation, called **scalar multiplication**, which combines an object from  $\mathbb{V}$  and a scalar from  $\mathbb{F}$ , which we denote by  $\odot$ .

#### Definition 10.2.1 Vector Space

A non-empty set of objects, V, is a vector space over a field, F, under the operations of addition,  $\oplus$ , and scalar multiplication,  $\odot$ , provided the following set of ten axioms are met.

C1. For all  $\vec{x}, \vec{y} \in \mathbb{V}, \vec{x} \oplus \vec{y} \in \mathbb{V}$ .

(Closure under Addition)

**C2.** For all  $\vec{x} \in \mathbb{V}$  and all  $c \in \mathbb{F}$ ,  $c \odot \vec{x} \in \mathbb{V}$ .

(Closure under Scalar Multiplication)

**V1.** For all  $\vec{x}$ ,  $\vec{y} \in \mathbb{V}$ ,  $\vec{x} \oplus \vec{y} = \vec{y} \oplus \vec{x}$ .

(Addition is Commutative)

**V2.** For all  $\vec{x}, \vec{y}, \vec{z} \in \mathbb{V}$ ,  $(\vec{x} \oplus \vec{y}) \oplus \vec{z} = \vec{x} \oplus (\vec{y} \oplus \vec{z}) = \vec{x} \oplus \vec{y} \oplus \vec{z}$ .

(Addition is Associative)

**V3.** There exists a vector  $\vec{0} \in \mathbb{V}$  such that for all  $\vec{x} \in \mathbb{V}$ ,  $\vec{x} \oplus \vec{0} = \vec{0} \oplus \vec{x} = \vec{x}$ .

(Additive Identity)

**V4.** For all  $\vec{x} \in \mathbb{V}$ , there exists a vector  $-\vec{x} \in \mathbb{V}$  such that  $\vec{x} \oplus (-\vec{x}) = (-\vec{x}) \oplus \vec{x} = \vec{0}$ .

(Additive Inverse)

**V5.** For all  $\vec{x}, \vec{y} \in \mathbb{V}$  and for all  $c \in \mathbb{F}$ ,  $c \odot (\vec{x} \oplus \vec{y}) = (c \odot \vec{x}) \oplus (c \odot \vec{y})$ .

(Vector Addition Distributive Law)

**V6.** For all  $\vec{x} \in \mathbb{V}$  and for all  $c, d \in \mathbb{F}$ ,  $(c+d) \odot \vec{x} = (c \odot \vec{x}) \oplus (d \odot \vec{x})$ .

(Scalar Addition Distributive Law)

**V7.** For all  $\vec{x} \in \mathbb{V}$  and for all  $c, d \in \mathbb{F}$ ,  $(cd) \odot \vec{x} = c \odot (d \odot \vec{x})$ .

(Scalar Multiplication is Associative)

**V8.** For all  $\vec{x} \in \mathbb{V}$ ,  $1 \odot \vec{x} = \vec{x}$ .

(Multiplicative Identity)

#### Definition 10.2.2

A **vector** is an element of a vector space.

Vector

Definition 10.2.6  $L(\mathbb{F}^n, \mathbb{F}^m)$ 

We use  $L(\mathbb{F}^n, \mathbb{F}^m)$  to denote the vector space over  $\mathbb{F}$  comprised of all linear transformations  $T: \mathbb{F}^n \to \mathbb{F}^m$ , with the following addition and scalar multiplication operations for all  $x \in \mathbb{F}^n$  and all  $c \in \mathbb{F}$  as follows:

$$(T_1 + T_2)(\vec{x}) = T_1(\vec{x}) + T_2(\vec{x}),$$
  

$$(cT)(\vec{x}) = cT(\vec{x}).$$

Proposition 10.3.1

Let  $\mathbb V$  be a vector space over  $\mathbb F$ . The zero vector in  $\mathbb V$  is unique.

Proposition 10.3.2

Let  $\mathbb{V}$  be a vector space over  $\mathbb{F}$ . Let  $\overrightarrow{x} \in \mathbb{V}$ . The additive inverse of  $\overrightarrow{x}$  is unique.

Proposition 10.3.3

Let  $\mathbb{V}$  be a vector space over  $\mathbb{F}$  and  $\overrightarrow{x} \in \mathbb{V}$ . Then

- (a) For all  $\vec{x} \in \mathbb{V}$ ,  $0 \odot \vec{x} = \vec{0}$ , and
- (b) For all  $a \in \mathbb{F}$ ,  $a \odot \overrightarrow{0} = \overrightarrow{0}$ .

Proposition 10.3.4

Let  $\mathbb{V}$  be a vector space over  $\mathbb{F}$ . Let  $\overrightarrow{x} \in \mathbb{V}$ . Then

$$-\overrightarrow{x} = (-1) \odot \overrightarrow{x}$$
.

Proposition 10.3.5

(Cancellation Law)

Let  $\mathbb{V}$  be a vector space over  $\mathbb{F}$ . Let  $\overrightarrow{x} \in \mathbb{V}$  and  $a \in \mathbb{F}$ .

If 
$$a \odot \vec{x} = \vec{0}$$
, then  $a = 0$  or  $\vec{x} = \vec{0}$ .

Definition 10.4.1
Linear Combination

Let  $\mathbb{V}$  be a vector space over  $\mathbb{F}$ . Let  $\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_k} \in \mathbb{V}$  and let  $c_1, c_2, \dots, c_k \in \mathbb{F}$ . We refer to

$$(c_1 \odot \overrightarrow{v_1}) \oplus (c_2 \odot \overrightarrow{v_2}) \oplus \cdots \oplus (c_k \odot \overrightarrow{v}_k)$$

as a linear combination of  $\vec{v_1}, \vec{v_2}, \dots, \vec{v_k}$ .

Definition 10.4.4 Span Let  $\mathbb{V}$  be a vector space over  $\mathbb{F}$  and let  $W = \{\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v}_k\} \subseteq \mathbb{V}$ . The **span** of W is the set of all linear combinations of elements of W. That is,

$$\mathrm{Span}(W) = \{ (c_1 \odot \overrightarrow{v_1}) \oplus (c_2 \odot \overrightarrow{v_2}) \oplus \cdots \oplus (c_k \odot \overrightarrow{v}_k) \colon c_i \in \mathbb{F}, \ i = 1, \dots, k \}.$$

Definition 10.4.9
Subspace

Let  $\mathbb V$  be a vector space over  $\mathbb F$  and let  $\mathbb U$  be a non-empty subset of  $\mathbb V$ . We say that  $\mathbb U$  is a **subspace** of  $\mathbb V$  if  $\mathbb U$  is a vector space over  $\mathbb F$  using the same addition and scalar multiplication operations as  $\mathbb V$ .

#### Theorem 10.4.10

#### (Subspace Test)

Let  $\mathbb V$  be a vector space over  $\mathbb F$  and let  $\mathbb U$  be a subset of  $\mathbb V$ . Then  $\mathbb U$  is a subspace of  $\mathbb V$  if and only if all of the following conditions hold:

- 1. U is non-empty,
- 2. U is closed under addition (C1), and
- 3. U is closed under scalar multiplication (C2).

#### Proposition 10.4.12

Let  $\mathbb{V}$  be a vector space over  $\mathbb{F}$ . Let  $W = \{\overrightarrow{w_1}, \overrightarrow{w_2}, \dots, \overrightarrow{w_n}\} \subseteq \mathbb{V}$ . Then

- (a) Span (W) is a subspace of  $\mathbb{V}$ .
- (b) If  $\mathbb{U}$  is a subspace of  $\mathbb{V}$  such that  $W \subseteq \mathbb{U}$ , then  $\mathrm{Span}\,(W) \subseteq \mathbb{U}$ .

#### Definition 10.4.15 Linearly Independent, Linearly Dependent

Let  $\mathbb{V}$  be a vector space over  $\mathbb{F}$  and let  $W = \{\overrightarrow{w_1}, \overrightarrow{w_2}, \dots, \overrightarrow{w_n}\} \subseteq \mathbb{V}$ . We say that W is **linearly independent** if the only solution to the equation

$$(a_1 \odot \overrightarrow{w_1}) \oplus (a_2 \odot \overrightarrow{w_2}) \oplus \cdots \oplus (a_n \odot \overrightarrow{w_n}) = \overrightarrow{0}$$

is the trivial solution,  $a_1 = a_2 = \cdots = a_n = 0$ . Otherwise, we say that W is **linearly dependent**.

## Definition 10.4.17

Let  $\mathbb{V}$  be a vector space over  $\mathbb{F}$  and let  $\mathcal{B} = \{\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_n}\} \subseteq \mathbb{V}$ . We say that  $\mathcal{B}$  is a **basis** for  $\mathbb{V}$  if  $\mathcal{B}$  is linearly independent and if  $\mathrm{Span}(\mathcal{B}) = \mathbb{V}$ .

The basis for the zero vector space,  $\{\vec{0}\}\$ , is defined to be the empty set  $\emptyset$ .

# Definition 10.4.20 Dimension, Infinite Dimensional

If  $\mathcal{B} = \{\overrightarrow{v_1}, \dots, \overrightarrow{v_n}\}$  is a basis for a vector space  $\mathbb{V}$  over  $\mathbb{F}$ , then we say the **dimension** of  $\mathbb{V}$  is n. We denote this by writing  $\dim(V) = n$ .

The **dimension** of the zero vector space  $\{\vec{0}\}$  is 0.

If  $\mathbb V$  does not have a basis with a finite number of vectors in it, then  $\mathbb V$  is said to be **infinite-dimensional**.

#### Theorem 10.4.23

#### (Unique Representation Theorem)

Let  $\mathcal{B} = \{\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_n}\}$  be a basis for a vector space  $\mathbb{V}$  over  $\mathbb{F}$ . Then for every vector  $\overrightarrow{v} \in \mathbb{F}^n$ , there exist unique scalars  $c_1, c_2, \dots, c_n \in \mathbb{F}$  such that  $\overrightarrow{v} = c_1 \overrightarrow{v_1} + c_2 \overrightarrow{v_2} + \dots + c_n \overrightarrow{v_n}$ .

# Definition 10.4.24 $\beta$ -Coordinates, $\beta$ -Coordinate Vector

Let  $\mathbb{V}$  be a vector space over  $\mathbb{F}$  and let  $\mathcal{B} = \{\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_n}\}$  be an ordered basis for  $\mathbb{V}$ . Let  $\overrightarrow{v} = (c_1 \odot \overrightarrow{v_1}) \oplus (c_2 \odot \overrightarrow{v_2}) \oplus \cdots \oplus (c_n \odot \overrightarrow{v_n})$ 

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be the unique representation of  $\vec{v}$  as a linear combination of the vectors in  $\mathcal{B}$ . The scalars  $c_1, c_2, \ldots, c_n$  are referred to as the  $\mathcal{B}$ -coordinates of  $\vec{v}$  and the vector

$$[\overrightarrow{v}]_{\mathcal{B}} = \begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_n \end{bmatrix},$$

is known as the  $\mathcal{B}$ -coordinate vector or the coordinate vector of  $\overrightarrow{v}$  with respect to the basis  $\mathcal{B}$ .

# Definition 10.4.28 Change-of-Basis Matrix

Let  $\mathcal{B} = \{\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_n}\}$  and  $\mathcal{C} = \{\overrightarrow{w_1}, \overrightarrow{w_2}, \dots, \overrightarrow{w_n}\}$  be two ordered bases for the vector space  $\mathbb{V}$  over  $\mathbb{F}$ . The **change-of-basis matrix** from  $\mathcal{B}$  to  $\mathcal{C}$ , denoted by  $\mathcal{C}[I]_{\mathcal{B}}$ , is the matrix

$$_{\mathcal{C}}[I]_{\mathcal{B}} = \left[ [\overrightarrow{v_1}]_{\mathcal{C}}, [\overrightarrow{v_2}]_{\mathcal{C}}, \dots, [\overrightarrow{v_n}]_{\mathcal{C}} \right].$$

Proposition 10.4.29

Let  $\mathcal{B} = \{\overrightarrow{v_1}, \overrightarrow{v_2}, \dots, \overrightarrow{v_n}\}$  and  $\mathcal{C} = \{\overrightarrow{w_1}, \overrightarrow{w_2}, \dots, \overrightarrow{w_n}\}$  be two ordered bases for the vector space  $\mathbb{V}$  over  $\mathbb{F}$ . Then

$$_{\mathcal{B}}[I]_{\mathcal{C}} = (_{\mathcal{C}}[I]_{\mathcal{B}})^{-1}$$
.