

VECTOR SPACES

Definition 4.1.1

An (\mathbb{R}) VECTOR SPACE is an
 ABELIAN GROUP $(V, +)$ on which
 \mathbb{R} acts by ENDOMORPHISMS

structure preserving maps:

$$\text{Hom}(V, V) = \{ f: V \rightarrow V \mid \forall v, w \in V: f(v+w) = f(v) + f(w) \}$$

$$(\mathbb{R}, +, \cdot) \rightarrow \text{Hom}(V, V)$$

In other words, V is equipped with

- 1) An Addition! 2) A SCALAR operation:

$$\begin{aligned} V \times V &\rightarrow V & \mathbb{R} \times V &\rightarrow V \\ (v, w) &\mapsto v+w & (r, v) &\mapsto r \cdot v \end{aligned}$$

Satisfying

- Group
- 1) $\forall u, v, w \in V: (u+v)+w = u+(v+w)$ (ASSOCIATIVITY)
 - 2) $\exists 0 \in V: \forall v \in V: v+0 = v$ (NEUTRAL ELEMENT) - $0 = 0+0 = 0'+0 = 0'$
 - 3) $\forall v \in V \exists \tilde{v} \in V: v+\tilde{v} = 0$ (INVERSE ELEMENT) - $v+w=0 \Rightarrow w = -v = 0-(v+0) = 0+v'$
 $= (v+w)+w' = 0+w' = v'+0 = v'$

Abelian 4) $\forall v, w \in V: v+w = w+v$ (ABELIAN)

- Acts
- 5) $\forall \lambda, \mu \in \mathbb{R}, v \in V: \lambda(\mu v) = (\lambda\mu)v$
 - 6) $\forall \lambda, \mu \in \mathbb{R}, v \in V: (\lambda+\mu)v = \lambda v + \mu v$
 - 7) $\forall v \in V: 1 \cdot v = v$

respecting + 8) $\forall \lambda \in \mathbb{R}, v, w \in V: \lambda(v+w) = \lambda v + \lambda w$

EXAMPLES: \mathbb{R}^n $(x_1, \dots, x_n) + (y_1, \dots, y_n) = (x_1+y_1, \dots, x_n+y_n)$

$$\lambda(x_1, \dots, x_n) = (\lambda x_1, \dots, \lambda x_n)$$

$$(x_1, \dots, x_n) + (0, \dots, 0) = (x_1+0, \dots, x_n+0) = (x_1, \dots, x_n)$$

b) $\mathbb{R}[x] = \{ a_0 + a_1 x + a_2 x^2 + \dots \} \cong (\mathbb{R}[x])_{\leq 2} = \{ a_0 + a_1 x + a_2 x^2 \}$

Polynomials $\text{DEGREE} \leq 2$

addition? neutral Element?

c) $\mathbb{R}^{n \times m} = \{ (a_{ij})_{\substack{1 \leq i \leq n \\ 1 \leq j \leq m}} \mid a_{ij} \in \mathbb{R} \}$ $n \times m$ MATRICES

d) $\{ (a_1, a_2, \dots) \mid a_i \in \mathbb{R} \}$ SEQUENCES IN \mathbb{R}

e) $\{ ax + by + cz \mid a, b, c \in \mathbb{R} \}$

LINEAR EQUATIONS IN x, y, z

f) $\mathbb{C} = \{ x + iy \mid x, y \in \mathbb{R} \}$

COMPLEX NUMBERS

g) $\{ f: \mathbb{R} \rightarrow \mathbb{R} \mid \begin{aligned} (f+g)(x) &:= f(x) + g(x) \\ (\lambda f)(x) &:= \lambda f(x) \end{aligned} \}$

Definition 4.1.2

LET V BE A VECTOR SPACE
 A SUBSET $U \subseteq V$ IS CALLED

$\Rightarrow U \rightarrow W$ linear

i.e. $\text{Hom}(U, V) \times \text{Hom}(V, W) \rightarrow \text{Hom}(U, W)$ map
 $(\cdot, \cdot) \mapsto \cdot \circ \cdot$

a) $\forall f, g \in \text{Hom}(V, W), \lambda \in \mathbb{R}$

$$\lambda f + g \in \text{Hom}(V, W)$$

$\Rightarrow \text{Hom}(V, W) \subseteq \{f: V \rightarrow W\}$ VECTOR SUBSPACE

Definition 4.2.1 (continued)

Let V, W be VECTOR SPACES,

Let $f \in \text{Hom}(V, W)$. WE DEFINE

$$\text{KER}(f) := \{v \in V \mid f(v) = 0\} = f^{-1}(0) \subseteq V \quad \text{"kernel of } f \text{"}$$

$$\text{Im}(f) := \{w \in W \mid \exists v \in V, f(v) = w\} = f(V) \subseteq W \quad \text{"Image of } f \text{"}$$

Rule $\text{KER}(f) \subseteq V$ SUBSPACE

$\text{Im}(f) \subseteq W$ SUBSPACE

Ex $\mathcal{E}^\infty := \{f: \mathbb{R} \rightarrow \mathbb{R} \mid \infty\text{-diff'ble}\}$

$$\frac{d}{dx}: \mathcal{E}^\infty \rightarrow \mathcal{E}^\infty \text{ linear } ((\lambda f + g)' = \lambda f' + g')$$

$$\text{KER}\left(\frac{d}{dx}\right) = \{f \in \mathcal{E}^\infty \mid \frac{d}{dx} f = 0\} = \{\lambda \cdot \text{id}_{\mathbb{R}}\}$$

$$\text{Im}\left(\frac{d}{dx}\right) = \mathcal{E}^\infty$$

Definition 4.2.2 $f \in \text{Hom}(V, W)$ is

called isomorphism if it is invertible,

i.e. if $\exists g \in \text{Hom}(W, V)$ with

$$g \circ f = \text{id}_V \text{ AND } f \circ g = \text{id}_W$$

Lemma For $f \in \text{Hom}(V, V)$ WE HAVE

f iso $\Leftrightarrow f$ bijective

Proof \Rightarrow ✓

\Leftarrow : $f^{-1} \circ f = \text{id}_V, f \circ f^{-1} = \text{id}_W$

need to show $f^{-1} \in \text{Hom}(W, V)$

f surjective $\Rightarrow \forall w_1, w_2 \in W \exists v_1, v_2 \in V: f(v_i) = w_i$

$$f^{-1}(\lambda w_1 + w_2) = f^{-1}(\lambda f(v_1) + f(v_2)) = f^{-1}(f(\lambda v_1 + v_2)) = \lambda v_1 + v_2$$

Proof \Rightarrow ? ✓

\Leftarrow : $f^{-1} \circ f = id_V$, $f \circ f^{-1} = id_W$

NEED to show $f^{-1} \in \text{Hom}(W, V)$

f surjective $\Rightarrow \forall w_1, w_2 \in W \exists v_1, v_2 \in V: f(v_i) = w_i$

$f^{-1}(\lambda w_1 + w_2) = f^{-1}(\lambda f(v_1) + f(v_2)) = f^{-1}(f(\lambda v_1 + v_2)) = \lambda v_1 + v_2$

$\lambda f^{-1}(w_1) + f^{-1}(w_2) = \lambda f^{-1}(f(v_1)) + f^{-1}(f(v_2)) = \lambda v_1 + v_2$

LINEAR INDEPENDENCE & BASES

Definition 4.1.3 (continued)

Let V be a vector space. $B = \{v_i\} \subseteq V$ is called

a) linearly independent iff

$\forall \lambda_i \in \mathbb{R}: 0 = \sum \lambda_i v_i \Rightarrow \forall i: \lambda_i = 0$

b) basis of V if

B l.i AND $\text{span}(B) = V$

EX $B := \{(1, 1, 1)^T, (1, 1, 0)^T, (1, 0, 0)^T\}$, $C := \{(1, 1, 1)^T, (1, 0, 0)^T\}$, $D := \{(1, 0, 0)^T\}$

	l.i.	span = \mathbb{R}^3	basis of \mathbb{R}^3
B	✓	✗	✗
C	✓	✓	✓
D	✗	✓	✗

Definition 4.1.3(d) An ordered tuple $B = (v_1, v_2, \dots) \subseteq V$

is called ordered basis if $\{v_i\}$ pairwise distinct AND $\{v_i\} \subseteq V$ basis

Lemma For an ordered basis

$B = (b_1, \dots, b_n)$ of a v.s. V the map

$\mathbb{R}^n \rightarrow V \quad (*)$
 $\lambda \mapsto \sum \lambda_i b_i$

is an isomorphism. We denote

the inverse of $(*)$ by $[\cdot]_B$.

Proof $(*)$ linear + bijective \Leftrightarrow iso \square

Definition 4.3.1 Let B AND C be finite ordered bases of V AND W , respectively.

For $f \in \text{Hom}(V, W)$ we have by Th 2.1.3

A unique matrix $[f]_C^B \in \mathbb{R}^{m \times n}$ with

$\forall v \in \mathbb{R}^n: [f(\sum_{i=1}^n v_i b_i)]_C = ([f]_C^B) v$

$V \rightarrow W$
 $[b_i] \downarrow \cup \downarrow [c_i]$
 $\mathbb{R}^n \dots \rightarrow \mathbb{R}^m$
 $v \mapsto [f]_C^B v$

EX $\mathbb{R}^2 \rightarrow V = \mathbb{R}^2 \supseteq B = (b_1, b_2) = ((1, 0), (0, 1))$

A UNIQUE MATRIX $[f]_e^e \in \mathbb{R}^{m \times n}$ with

$$\forall v \in \mathbb{R}^n: [f(\sum_{i=1}^n v_i b_i)]_e = ([f]_e^e) v$$

$$V \longrightarrow W$$

$$\begin{matrix} \downarrow [b] \\ \mathbb{R}^n \end{matrix} \quad \begin{matrix} \downarrow [c] \\ \mathbb{R}^m \end{matrix}$$

$$\mathbb{R}^n \xrightarrow{[f]_e^e} \mathbb{R}^m$$

We say $[f]_e^e$ represents f w.r.t. to $(\mathcal{B}, \mathcal{C})$.

REMEMBER the columns of $[f]_e^e$

ARE the images of \mathcal{B} in \mathcal{C} -coordinates:

$$[f]_e^e = \begin{pmatrix} a_1 & \dots & a_n \end{pmatrix} \Rightarrow a_i = [f(b_i)]_e = [f(b_i)]_e$$

CHANGE OF BASIS

$$V \xrightarrow{[b]} \mathbb{R}^n \xrightarrow{[f]_e^e} \mathbb{R}^m \xrightarrow{[c]} W$$

$$\begin{matrix} \downarrow [b] & & \downarrow [c] \\ \mathbb{R}^n & \xrightarrow{[f]_e^e} & \mathbb{R}^m \end{matrix}$$

$$\text{col } [f]_e^e = ([f]_e^e)_e^{-1}$$

REMEMBER $S_{\mathcal{B} \rightarrow \mathcal{C}} := ([f]_e^e)_e^{-1}$ maps the coordinates of v in \mathcal{B} to the coordinates of v in \mathcal{C} .

$$\text{thm 4.3.5 } [f]_{e'}^{e'} = [f]_e^e [f]_e^{e'} [f]_e^{e'}$$

$$[f]_e^e = S [f]_{\mathcal{B}}^{\mathcal{C}} S^{-1}, S := S_e^e$$

Proof $V \xrightarrow{[b]} \mathbb{R}^n \xrightarrow{[f]_e^e} \mathbb{R}^m \xrightarrow{[c]} W$

$$\begin{matrix} \downarrow [b] & & \downarrow [c] \\ \mathbb{R}^n & \xrightarrow{[f]_e^e} & \mathbb{R}^m \end{matrix}$$

lemma $\mathcal{B} \subseteq V$ basis, $f \in \text{Hom}(V, W)$ iso

$\Rightarrow f(\mathcal{B}) \subseteq W$ basis

$$\text{Proof } \text{span}(f(\mathcal{B})) = \{ \sum \lambda_i f(b_i) \} = f(\{ \sum \lambda_i b_i \})$$

$$= f(\text{span } \mathcal{B}) = f(V) = W$$

$$0 = \sum \lambda_i f(b_i) = f(\sum \lambda_i b_i) \Rightarrow 0 = f^{-1}(f(\sum \lambda_i b_i)) = \sum \lambda_i b_i \Rightarrow \forall i: \lambda_i = 0$$

Prop TFAE

- 1) \mathcal{B} e.i. and $\text{span}(\mathcal{B}) = V$
- 2) $\forall v \in V \exists! (\lambda_i) \in \mathbb{R}^n: \lambda_i = 0$ f.a.a. $i \wedge v = \sum \lambda_i b_i$
- 3) \mathcal{B} minimal with $\text{span}(\mathcal{B}) = V$ (*)
- 4) \mathcal{B} maximal with \mathcal{B} e.i.

Proof 1) \Rightarrow 2) $\text{span}(\mathcal{B}) = V \Rightarrow \exists (\lambda_i) \in \mathbb{R}^n: v = \sum \lambda_i b_i$

EX i) $\mathbb{R}^2 \rightarrow V = \mathbb{R}^2 \supseteq \mathcal{B} = (b_1, b_2) = \left(\begin{pmatrix} 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \end{pmatrix} \right)$

$$\begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix} \mapsto \lambda_1 \begin{pmatrix} 1 \\ 0 \end{pmatrix} + \lambda_2 \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix}$$

$$[v]_{\mathcal{B}} = \begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix} \Leftrightarrow v = \lambda_1 b_1 + \lambda_2 b_2 = \begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix}$$

$$\therefore [v]_{\mathcal{B}} = v$$

ii) $\mathbb{R}^2 \rightarrow V = \mathbb{R}^2 \supseteq \mathcal{B} = (b_1, b_2) = \left(\begin{pmatrix} 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \end{pmatrix} \right)$

$$\begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix} \mapsto \lambda_1 \begin{pmatrix} 1 \\ 0 \end{pmatrix} + \lambda_2 \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix}$$

$$[v]_{\mathcal{B}} = \begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix} \Leftrightarrow v = \lambda_1 b_1 + \lambda_2 b_2 = \begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix}$$

$$\therefore [v]_{\mathcal{B}} = v$$

iii) $\mathbb{R}^2 \rightarrow \mathbb{R}(\lambda)_{\leq 1} = \{ a + b\lambda \mid a, b \in \mathbb{R} \} \supseteq \mathcal{B} = (b_1, b_2) = (2, 1 + 3\lambda)$

$$\begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix} \mapsto \lambda_1 b_1 + \lambda_2 b_2 = \lambda_1 \cdot 2 + \lambda_2 (1 + 3\lambda) = (2\lambda_1 + \lambda_2) + 3\lambda_2 \lambda$$

$$[v]_{\mathcal{B}} = \begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix} \Leftrightarrow v = \lambda_1 b_1 + \lambda_2 b_2 = (2\lambda_1 + \lambda_2) + 3\lambda_2 \lambda$$

$$[1]_{\mathcal{B}} = \begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix} \Leftrightarrow 1 = (2\lambda_1 + \lambda_2) + 3\lambda_2 \lambda \Leftrightarrow \begin{matrix} 2\lambda_1 + \lambda_2 = 1 \\ 3\lambda_2 = 0 \end{matrix} \Leftrightarrow \begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix} = \begin{pmatrix} 1/2 \\ 0 \end{pmatrix}$$

$$[\lambda]_{\mathcal{B}} = \begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix} \Leftrightarrow \lambda = (2\lambda_1 + \lambda_2) + 3\lambda_2 \lambda \Leftrightarrow \begin{matrix} 2\lambda_1 + \lambda_2 = 0 \\ 3\lambda_2 = 1 \end{matrix} \Leftrightarrow \begin{pmatrix} \lambda_1 \\ \lambda_2 \end{pmatrix} = \begin{pmatrix} -1/6 \\ 1/3 \end{pmatrix}$$

Prop TFAE

- 1) \mathcal{B} e.i. AND $\text{span}(\mathcal{B}) = V$
- 2) $\forall v \in V \exists! (\lambda_i) \in \mathbb{R} : \lambda_i = 0 \text{ f.a.a. } i \wedge v = \sum \lambda_i b_i$
- 3) \mathcal{B} minimal with $\text{span}(\mathcal{B}) = V$ (*)
- 4) \mathcal{B} maximal with \mathcal{B} e.i.

Proof 1) \Rightarrow 2) $\text{span}(\mathcal{B}) = V \Rightarrow \exists (\lambda_i) \in \mathbb{R} : (*)$
 $(\lambda_i), (\mu_i) \in \mathbb{R} \text{ f.a.a. } i \Rightarrow 0 = \sum (\lambda_i - \mu_i) b_i \Rightarrow \forall i, \lambda_i = \mu_i$ (e.i.)

2) \Rightarrow 3) $\text{span}(\mathcal{B}) = \{ \sum \lambda_i v_i \mid \lambda_i \in \mathbb{R}, \lambda_i = 0 \text{ f.a.a. } i \} \stackrel{2)}{=} V$
 $\mathcal{C} \subseteq \mathcal{B}$ with $\text{span}(\mathcal{C}) = V$
 $\Rightarrow \exists b \in \mathcal{B} - \mathcal{C} \in V, (\lambda_c)_{c \in \mathcal{C}} \in \mathbb{R} : b = \sum_{c \in \mathcal{C}} \lambda_c c$
 $\Rightarrow 0 = 1 \cdot b - \sum_{c \in \mathcal{C}} \lambda_c c \stackrel{\text{e.i.}}{\Rightarrow} 1 + 0$

3) \Rightarrow 4) $0 = \sum_{b \in \mathcal{B}} \lambda_b b, \exists b \in \mathcal{B} : \lambda_b \neq 0 \Rightarrow b = \sum_{b' \in \mathcal{B}} \frac{\lambda_{b'}}{\lambda_b} b' \in \text{span}(\mathcal{B} - \{b\}) \stackrel{\text{minimal}}{\Rightarrow} \text{contradiction}$
 $\mathcal{B} \neq \emptyset, \text{ e.i.} \Rightarrow \exists c \in \mathcal{B} \Rightarrow \mathcal{C} = \sum_{b \in \mathcal{B}} \lambda_b b \stackrel{\text{e.i.}}{\Rightarrow} \text{contradiction}$

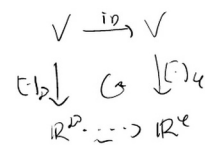
Proof $|\mathcal{B}| < \infty : \text{Thm. 3.3.4}$

$|\mathcal{B}| = \infty : \text{EXERCISE}$

Thm 4.15 $\mathcal{B}, \mathcal{B}' \subseteq V$ basis, $|\mathcal{B}| < \infty \Rightarrow |\mathcal{B}'| = |\mathcal{B}|$

WE ALL $\dim(V) := |V| := |\mathcal{B}|$ the dimension of V

Proof ordering \mathcal{B} AND \mathcal{B}' WE HAVE ISO



Claim follows from Thm. 3.3.1

Thm $f: \text{ker}(f) \rightarrow \text{im}(f)$, $\dim(V) < \infty$

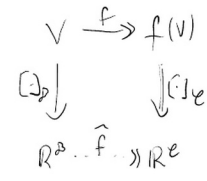
$$\Rightarrow |V| = |\text{im}(f)| + |\text{ker}(f)|$$

Proof $\mathcal{B} \subseteq V$ basis $\Rightarrow \text{span}(f(\mathcal{B})) = \text{im}(f)$

$S \subseteq V, |S| > |V| \stackrel{3.3.4}{\Rightarrow} S \text{ not e.i.}$

$\therefore \exists \mathcal{C} \subseteq f(\mathcal{B})$ minimal e.i.
 $\Rightarrow \mathcal{C} \subseteq f(\mathcal{B})$ basis, $|\mathcal{C}| \leq |\mathcal{B}| < \infty$

Consider



$\Rightarrow \exists \mathcal{D} \subseteq [\text{ker}(f)]_{\mathcal{B}}$ basis, $|\mathcal{D}| \leq |\mathcal{B}| < \infty$

$$\begin{aligned}
 \therefore |\text{ker}(f)| + |\text{im}(f)| &= |[\text{ker}(f)]_{\mathcal{B}}| + |\mathbb{R}^m| \\
 &= |\text{ker } \hat{f}| + |\text{Im } \hat{f}| \\
 &= |\mathbb{R}^n| = |V|
 \end{aligned}$$