

A brief introduction to linear algebra

1. Vector spaces and linear maps

In what follows, fix $K \in \{\mathbb{Q}, \mathbb{R}, \mathbb{C}\}$. More generally, K can be any field.

1.1. Vector spaces. Motivated by our intuition of adding and scaling vectors in the plane (see Figure 1), we make the following definition:

Definition 6.1.1. A *K -vector space* consists of a triple $(V, +, \cdot)$, where V is a set, and $+ : V \times V \rightarrow V$ and $\cdot : K \times V \rightarrow V$ are maps, satisfying the following properties:

- (1) (Group laws)
 - (a) (Additive identity) There exists an element $\mathcal{O} \in V$ such that for all $v \in V$, $v + \mathcal{O} = v$;
 - (b) (Additive inverse) For each $v \in V$ there exists an element $-v \in V$ such that $v + (-v) = \mathcal{O}$;
 - (c) (Associativity of addition) For all $v_1, v_2, v_3 \in V$,

$$(v_1 + v_2) + v_3 = v_1 + (v_2 + v_3);$$
- (2) (Abelian property)
 - (a) (Commutativity of addition) For all $v_1, v_2 \in V$,

$$v_1 + v_2 = v_2 + v_1;$$
- (3) (Module conditions)
 - (a) For all $\lambda \in K$ and all $v_1, v_2 \in V$,

$$\lambda \cdot (v_1 + v_2) = (\lambda \cdot v_1) + (\lambda \cdot v_2);$$
 - (b) For all $\lambda_1, \lambda_2 \in K$, and all $v \in V$,

$$(\lambda_1 + \lambda_2) \cdot v = (\lambda_1 \cdot v) + (\lambda_2 \cdot v);$$
 - (c) For all $\lambda_1, \lambda_2 \in K$, and all $v \in V$,

$$(\lambda_1 \lambda_2) \cdot v = \lambda_1 \cdot (\lambda_2 \cdot v);$$
 - (d) For all $v \in V$,

$$1 \cdot v = v.$$

In the above, for all $\lambda \in K$ and all $v, v_1, v_2 \in V$ we have denoted $+(v_1, v_2)$ by $v_1 + v_2$ and $\cdot(\lambda, v)$ by $\lambda \cdot v$.

In addition, for brevity, we will often write λv for $\lambda \cdot v$.

EXAMPLE 6.1.2 (The vector space K^n). By definition,

$$K^n = \{(x_1, \dots, x_n) : x_i \in K, 1 \leq i \leq n\}.$$

The map $+ : K^n \times K^n \rightarrow K^n$ is defined by the rule

$$(x_1, \dots, x_n) + (y_1, \dots, y_n) = (x_1 + y_1, \dots, x_n + y_n)$$

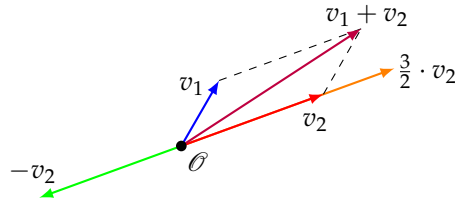


FIGURE 1. Adding and scaling vectors in the plane

for all $(x_1, \dots, x_n), (y_1, \dots, y_n) \in K^n$. The map $\cdot : K \times K^n \rightarrow K^n$ is defined by the rule

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

for all $\lambda \in K$ and $(x_1, \dots, x_n) \in K^n$.

Exercise 6.1.3. Show that $(K^n, +, \cdot)$, defined in the example above, is a K -vector space.

Exercise 6.1.4 (Cancellation rule). Let $(V, +, \cdot)$ be a K -vector space. Show that if we have $v_1, v_2, w \in V$, then

$$v_1 + w = v_2 + w \iff v_1 = v_2.$$

Exercise 6.1.5 (Unique additive identity). Let $(V, +, \cdot)$ be a K -vector space. Fix an element $\mathcal{O} \in V$ such that for all $v \in V$, we have $v + \mathcal{O} = v$. Show that if $w \in V$ satisfies $v' + w = v'$ for all $v' \in V$, then $w = \mathcal{O}$.

Exercise 6.1.6 (Unique additive inverse). Let $(V, +, \cdot)$ be a K -vector space. Let $v \in V$. Fix an element $-v \in V$ such that $v + (-v) = \mathcal{O}$. Suppose that there is $w \in V$ such that $v + w = \mathcal{O}$. Show that $w = -v$.

Exercise 6.1.7. Let $(V, +, \cdot)$ be a K -vector space. Show the following properties hold for all $v, v_1, v_2 \in V$ and all $\lambda, \lambda_1, \lambda_2 \in K$.

- (1) $0v = \mathcal{O}$.
- (2) $\lambda \mathcal{O} = \mathcal{O}$.
- (3) $(-\lambda)v = -(\lambda v) = \lambda(-v)$.
- (4) If $\lambda v = \mathcal{O}$, then either $\lambda = 0$ or $v = \mathcal{O}$.
- (5) If $\lambda v_1 = \lambda v_2$, then either $\lambda = 0$ or $v_1 = v_2$.
- (6) If $\lambda_1 v = \lambda_2 v$, then either $\lambda_1 = \lambda_2$ or $v = \mathcal{O}$.
- (7) $-(v_1 + v_2) = (-v_1) + (-v_2)$.
- (8) $v + v = 2v$, $v + v + v = 3v$, and in general $\sum_{i=1}^n v = nv$.

Exercise 6.1.8. Consider the set of maps from a set S to K . Let us denote this set by $\text{Map}(S, K)$. Define addition and multiplication maps

$$+ : \text{Map}(S, K) \times \text{Map}(S, K) \rightarrow \text{Map}(S, K)$$

and

$$\cdot : K \times \text{Map}(S, K) \rightarrow \text{Map}(S, K)$$

in the following way. For all $f, g \in \text{Map}(S, K)$, set $f + g$ to be the function defined by $(f + g)(x) = f(x) + g(x)$ for all $x \in S$. For all $\lambda \in K$ and all $f \in \text{Map}(S, K)$, set $\lambda \cdot f$ to be the function defined by $(\lambda \cdot f)(x) = \lambda f(x)$ for all $x \in S$. Show that if $S \neq \emptyset$ then $(\text{Map}(S, K), +, \cdot)$ is a K -vector space.

2. Sub-vector spaces

Definition 6.2.9 (sub- K -vector space). Let $(V, +, \cdot)$ be a K -vector space. A **sub- K -vector space** of $(V, +, \cdot)$ is a K -vector space $(V', +', \cdot')$ such that $V' \subseteq V$ and such that for all $v', v'_1, v'_2 \in V'$ and all $\lambda \in K$,

$$v'_1 +' v'_2 = v'_1 + v'_2 \quad \text{and} \quad \lambda \cdot' v' = \lambda \cdot v'.$$

We will write $(V', +', \cdot') \subseteq (V, +, \cdot)$.

Definition 6.2.10. If $(V, +, \cdot)$ is a K -vector space, and $V' \subseteq V$ is a subset, we say that V' is **closed under $+$** (resp. **closed under \cdot**) if for all $v'_1, v'_2 \in V'$ (resp. for all $\lambda \in K$ and all $v' \in V'$) we have $v'_1 + v'_2 \in V'$ (resp. $\lambda \cdot v' \in V'$). In this case, we define

$$+|_{V'} : V' \times V' \rightarrow V'$$

(resp. $\cdot|_{V'} : K \times V' \rightarrow V'$) to be the map given by $v'_1 +|_{V'} v'_2 = v'_1 + v'_2$ (resp. $\lambda \cdot|_{V'} v' = \lambda \cdot v'$), for all $v'_1, v'_2 \in V'$ (resp. for all $\lambda \in K$ and all $v' \in V'$).

REMARK 6.2.11. Note that if $(V', +', \cdot')$ is a sub- K -vector space of $(V, +, \cdot)$, then V' is closed under $+$ and \cdot .

Exercise 6.2.12. Show that if a non-empty subset $V' \subseteq V$ is closed under $+$ and \cdot , then $(V', +|_{V'}, \cdot|_{V'})$ is a sub- K -vector space of $(V, +, \cdot)$.

Exercise 6.2.13. Show that if $(V', +', \cdot')$ is a sub- K -vector space of a K -vector space $(V, +, \cdot)$, then the additive identity element $\mathcal{O}' \in V'$ is equal to the additive identity element $\mathcal{O} \in V$.

Exercise 6.2.14. Recall the \mathbb{R} -vector space $(\text{Map}(\mathbb{R}, \mathbb{R}), +, \cdot)$ from Exercise 6.1.8. In this exercise, show that the subsets of $\text{Map}(\mathbb{R}, \mathbb{R})$ listed below are closed under $+$ and \cdot , and so define sub- \mathbb{R} -vector spaces of $(\text{Map}(\mathbb{R}, \mathbb{R}), +, \cdot)$.

- (1) The set of all polynomial functions.
- (2) The set of all polynomial functions of degree less than n .
- (3) The set of all functions that are continuous on an interval $(a, b) \subseteq \mathbb{R}$.
- (4) The set of all functions differentiable at a point $a \in \mathbb{R}$.
- (5) The set of all functions differentiable on an interval $(a, b) \subseteq \mathbb{R}$.
- (6) The set of all functions with $f(1) = 0$.
- (7) The set of all solutions to the differential equation $f'' + af' + bf = 0$ for some $a, b \in \mathbb{R}$.

Exercise 6.2.15. In this exercise, show that the subsets of $\text{Map}(\mathbb{R}, \mathbb{R})$ listed below are NOT closed under $+$ and \cdot , and so do not define sub- \mathbb{R} -vector spaces of $(\text{Map}(\mathbb{R}, \mathbb{R}), +, \cdot)$.

- (1) Fix $a \in \mathbb{R}$ with $a \neq 0$. The set of all functions with $f(1) = a$.
- (2) The set of all solutions to the differential equation $f'' + af' + bf = c$ for some $a, b, c \in \mathbb{R}$ with $c \neq 0$.

3. Linear maps

Definition 6.3.16 (Linear map). Let $(V, +, \cdot)$ and $(V', +', \cdot')$ be K -vector spaces. A **linear map** $F : (V, +, \cdot) \rightarrow (V', +', \cdot')$ is a map of sets

$$f : V \rightarrow V'$$

such that for all $\lambda \in K$ and $v, v_1, v_2 \in V$,

$$f(v_1 + v_2) = f(v_1) +' f(v_2) \quad \text{and} \quad f(\lambda \cdot v) = \lambda \cdot' f(v).$$

Note that we will frequently use the same letter for the linear map and the map of sets. The K -vector space $(V, +, \cdot)$ is called the **source** (or domain) of the linear map and the K -vector space $(V', +', \cdot')$ is called the **target** (or codomain) of the linear map. The set $f(V) \subseteq V'$ is called the **image** (or range) of f .

Exercise 6.3.17. Let $f : (V, +, \cdot) \rightarrow (V', +', \cdot')$ be a linear map of K -vector spaces. Show that the image of f is closed under $+', \cdot'$, and so defines a sub- K -vector space of the target $(V', +', \cdot')$.

Exercise 6.3.18. Let $f : (V, +, \cdot) \rightarrow (V', +', \cdot')$ be a linear map of K -vector spaces. Show that $f(\mathcal{O}) = \mathcal{O}'$.

Exercise 6.3.19. Show that the following maps of sets define linear maps of the K -vector spaces.

- (1) Let $(V, +, \cdot)$ be a K -vector space. Show that the identity map $f : V \rightarrow V$, given by $f(v) = v$ for all $v \in V$, is a linear map. This linear map will frequently be denoted by Id_V .
- (2) Let $(V, +, \cdot)$ and $(V', +', \cdot')$ be K -vector spaces. Show that the zero map $f : V \rightarrow V'$, given by $f(v) = \mathcal{O}'$ for all $v \in V$, is a linear map.
- (3) Let $(V, +, \cdot)$ be a K -vector space and let $\alpha \in K$. Show that the multiplication map $f : V \rightarrow V$ given by $f(v) = \alpha \cdot v$ for all $v \in V$ is a linear map. This linear map will frequently be denoted by αId_V .
- (4) Let $a_{ij} \in K$ for $1 \leq i \leq m$ and $1 \leq j \leq n$. Show that the map $f : K^n \rightarrow K^m$ given by

$$f(x_1, \dots, x_n) = \left(\sum_{j=1}^n a_{1j}x_j, \dots, \sum_{j=1}^n a_{ij}x_j, \dots, \sum_{j=1}^n a_{mj}x_j \right)$$

is a linear map.

- (5) Let $(V, +, \cdot)$ be the \mathbb{R} -vector space of all differentiable real functions $g : \mathbb{R} \rightarrow \mathbb{R}$. Let $(V', +', \cdot')$ be the \mathbb{R} -vector space of all real functions $g : \mathbb{R} \rightarrow \mathbb{R}$. Show that the map $f : (V, +, \cdot) \rightarrow (V', +', \cdot')$ that sends a differentiable function g to its derivative g' is a linear map.
- (6) Let $(V, +, \cdot)$ be the \mathbb{R} -vector space of all continuous real functions $f : \mathbb{R} \rightarrow \mathbb{R}$. Show that the map $f : (V, +, \cdot) \rightarrow (V, +, \cdot)$ that sends a function $g \in V$ to the function $f(g) \in V$ determined by

$$f(g)(x) := \int_a^x g(t)dt \quad \text{for all } x \in \mathbb{R}$$

is a linear map. Make sure to show that $f(g) \in V$ for all $g \in V$.

Definition 6.3.20 (Kernel). Let $f : (V, +, \cdot) \rightarrow (V', +', \cdot')$ be a linear map of K -vector spaces. The **kernel** of f (or Null space of f), denoted $\ker(f)$ (or $\text{Null}(f)$), is the set

$$\ker(f) := f^{-1}(\mathcal{O}') = \{v \in V : f(v) = \mathcal{O}'\}.$$

Exercise 6.3.21. Let $f : (V, +, \cdot) \rightarrow (V', +', \cdot')$ be a linear map of K -vector spaces. Show that $\ker(f)$ is a sub- K -vector space of $(V, +, \cdot)$.

Exercise 6.3.22. Find the kernel of each of the linear maps listed below (see Problem 6.3.19).

- (1) The linear map Id_V .
- (2) The zero map $V \rightarrow V'$.
- (3) The linear map αId_V .
- (4) Let $a_{ij} \in K$ for $1 \leq i \leq m$ and $1 \leq j \leq n$. The linear map $f : K^n \rightarrow K^m$ defined by

$$f(x_1, \dots, x_n) = \left(\sum_{j=1}^n a_{1j}x_j, \dots, \sum_{j=1}^n a_{ij}x_j, \dots, \sum_{j=1}^n a_{mj}x_j \right).$$

- (5) Let $(V, +, \cdot)$ be the \mathbb{R} -vector space of all differentiable real functions $g : \mathbb{R} \rightarrow \mathbb{R}$. Let $(V', +', \cdot')$ be the \mathbb{R} -vector space of all real functions $g : \mathbb{R} \rightarrow \mathbb{R}$. The linear map $f : (V, +, \cdot) \rightarrow (V', +', \cdot')$ that sends a differentiable function g to its derivative g' .
- (6) Let $(V, +, \cdot)$ be the \mathbb{R} -vector space of all continuous real functions $g : \mathbb{R} \rightarrow \mathbb{R}$. Let $a \in \mathbb{R}$. The linear map $f : (V, +, \cdot) \rightarrow (V, +, \cdot)$ that sends a function $g \in V$ to the function $f(g) \in V$ determined by

$$f(g)(x) := \int_a^x g(t)dt \quad \text{for all } x \in \mathbb{R}.$$

Exercise 6.3.23. Show that the composition of linear maps is a linear map.

Definition 6.3.24 (Isomorphism). Let $f : (V, +, \cdot) \rightarrow (V', +', \cdot')$ be a linear map of K -vector spaces. We say that f is an isomorphism of K -vector spaces if there is a linear map $g : (V', +', \cdot') \rightarrow (V, +, \cdot)$ of K -vector spaces such that

$$g \circ f = \text{Id}_{(V, +, \cdot)} \quad \text{and} \quad f \circ g = \text{Id}_{(V', +', \cdot')}.$$

Exercise 6.3.25. Show that a linear map is an isomorphism if and only if it is bijective.

4. Bases and dimension

4.1. Linear maps determined by elements of a vector space. The basic example we are interested in is the following. Let V be a K -vector space. We fix

$$\mathbf{v} = (v_1, \dots, v_n) \in V^n.$$

From this we obtain a map

$$L_{\mathbf{v}} : K^n \rightarrow V$$

$$(a_1, \dots, a_n) \mapsto \sum_{i=1}^n a_i v_i.$$

Exercise 6.4.26. Show that $L_{\mathbf{v}}$ is a linear map.

4.2. Span, linear independence, and bases. For every permutation $\sigma \in \Sigma_n$, the symmetric group on n -letters, we set

$$\mathbf{v}^\sigma := (v_{\sigma(1)}, \dots, v_{\sigma(n)}).$$

Definition 6.4.27. Let V be a K -vector space, and let $v_1, \dots, v_n \in V$. Set $\mathbf{v} = (v_1, \dots, v_n)$. We say:

- (1) The elements v_1, \dots, v_n **span** V (or **generate** V) if for every $\sigma \in \Sigma_n$, the linear map $L_{\mathbf{v}^\sigma}$ is surjective.

- (2) The elements v_1, \dots, v_n are **linearly independent** if for every $\sigma \in \Sigma_n$, the linear map $L_{\mathbf{v}^\sigma}$ is injective.
- (3) The elements v_1, \dots, v_n are a **basis for V** if for every $\sigma \in \Sigma_n$, the linear map $L_{\mathbf{v}^\sigma}$ is an isomorphism.

Exercise 6.4.28. Let V be a K -vector space, and let $v_1, \dots, v_n \in V$. Set $\mathbf{v} = (v_1, \dots, v_n)$.

- (1) The elements v_1, \dots, v_n **span** V (or generate V) if for any $\sigma \in \Sigma_n$, the linear map $L_{\mathbf{v}^\sigma}$ is surjective.
- (2) The elements v_1, \dots, v_n are **linearly independent** if for any $\sigma \in \Sigma_n$, the linear map $L_{\mathbf{v}^\sigma}$ is injective.
- (3) The elements v_1, \dots, v_n are a **basis for V** if for any $\sigma \in \Sigma_n$, the linear map $L_{\mathbf{v}^\sigma}$ is an isomorphism.

Exercise 6.4.29. Let V be a K -vector space, and let $v_1, \dots, v_n \in V$.

- (1) The elements v_1, \dots, v_n **span** V (or generate V) if for any $v \in V$, there exists $(a_1, \dots, a_n) \in K^n$ such that $\sum_{i=1}^n a_i v_i = v$.
- (2) The elements v_1, \dots, v_n are **linearly independent** if whenever $(a_1, \dots, a_n) \in K^n$ and $\sum_{i=1}^n a_i v_i = 0$, we have $(a_1, \dots, a_n) = 0$.
- (3) The elements v_1, \dots, v_n are a **basis for V** if they span V and are linearly independent.

4.3. Dimension. We start with the following motivational exercise:

Exercise 6.4.30. If $K^n \cong K^m$, then $n = m$.

Definition 6.4.31. A K -vector space V is said to be of dimension n if there is an isomorphism $V \cong K^n$.

Exercise 6.4.32. Show that a K -vector space V has dimension n if and only if it has a basis consisting of n elements.

5. Direct products of vector spaces

EXAMPLE 6.5.33. Suppose that $(V_1, +_1, \cdot_1)$ and $(V_2, +_2, \cdot_2)$ are K -vector spaces. There is a K -vector space

$$(V_1, +_1, \cdot_1) \times (V_2, +_2, \cdot_2) := (V_1 \times V_2, +, \cdot)$$

where $V_1 \times V_2$ is the product of the sets V_1 and V_2 , where

$$+ : (V_1 \times V_2) \times (V_1 \times V_2) \rightarrow V_1 \times V_2$$

is defined by

$$(v_1, v_2) + (v'_1, v'_2) = (v_1 +_1 v'_1, v_2 +_2 v'_2)$$

and

$$\cdot : K \times (V_1 \times V_2) \rightarrow V_1 \times V_2$$

is defined by

$$\lambda \cdot (v_1, v_2) = (\lambda \cdot_1 v_1, \lambda \cdot_2 v_2).$$

Exercise 6.5.34. Show that the triple $(V_1, +_1, \cdot_1) \times (V_2, +_2, \cdot_2) := (V_1 \times V_2, +, \cdot)$ in the example above is a K -vector space.

Definition 6.5.35 (Direct product). Suppose that $(V_1, +_1, \cdot_1)$ and $(V_2, +_2, \cdot_2)$ are K -vector spaces. We define the direct product of $(V_1, +_1, \cdot_1)$ and $(V_2, +_2, \cdot_2)$, written $(V_1, +_1, \cdot_1) \times (V_2, +_2, \cdot_2)$, to be the K -vector space $(V_1 \times V_2, +, \cdot)$ defined above.

Exercise 6.5.36. Let V_1 and V_2 be K -vector spaces. Show the following:

- (1) There is an injective linear map $i_1 : V_1 \rightarrow V_1 \times V_2$ given by $v_1 \mapsto (v_1, \mathcal{O}_{V_2})$, and a surjective linear map $p_1 : V_1 \times V_2 \rightarrow V_1$ given by $(v_1, v_2) \mapsto v_1$.
- (2) There is an injective linear map $i_2 : V_2 \rightarrow V_1 \times V_2$ given by $v_2 \mapsto (\mathcal{O}_{V_1}, v_2)$, and a surjective linear map $p_2 : V_1 \times V_2 \rightarrow V_2$ given by $(v_1, v_2) \mapsto v_2$.

6. Quotient vector spaces

Suppose that $(V, +, \cdot)$ is a K -vector space, and $W \subseteq V$ is a sub- K -vector space. Define an equivalence relation on V by the rule

$$v_1 \sim v_2 \iff v_1 - v_2 \in W.$$

Exercise 6.6.37. Show that this defines an equivalence relation on V .

Let V/W be the set of equivalence classes, and let

$$\pi : V \longrightarrow V/W$$

be the quotient map of sets. For any element $v \in V/W$, there is an element $v \in V$ such that $v = [v]$, where $[v]$ is the equivalence class of v .

Exercise 6.6.38. Let V be a K -vector space and suppose that $W \subseteq V$ is a sub- K -vector space.

- (1) Suppose that $[v_1], [v_2] \in V/W$. Show that the rule

$$[v_1] + [v_2] = [v_1 + v_2]$$

defines a map

$$+ : V/W \times V/W \rightarrow V/W.$$

- (2) Suppose that $\lambda \in K$ and $[v] \in V/W$. Show that the rule

$$\lambda \cdot [v] = [\lambda \cdot v]$$

defines a map

$$\cdot : K \times V/W \rightarrow V/W.$$

- (3) Show that V/W is a K -vector space with $+$ and \cdot defined as above.
- (4) Show that $\pi : V \rightarrow V/W$ is a surjective linear map with kernel W .

Definition 6.6.39 (Quotient K -vector space). Let V be a K -vector space and let $W \subseteq V$ be a sub- K -vector space. The quotient (K -vector space) of V by W is the K -vector space V/W constructed above.

Exercise 6.6.40. Suppose that $\phi : V \rightarrow V'$ is a surjective linear map of K -vector spaces.

- (1) Show that $V' \cong V / \ker \phi$.
- (2) If V' is finite dimensional, show that $V \cong (\ker \phi) \times V'$.
- (3) If V and V' are finite dimensional, show that $\dim V = \dim V' + \dim(\ker \phi)$.

7. Further exercises

Exercise 6.7.41. Find an example of a triple $(V, +, \cdot)$ satisfying all of the conditions of the definition of a K -vector space, except for condition (3)(d).

Exercise 6.7.42. Suppose that $L : K^n \rightarrow K^m$ is a linear map. For $j = 1, \dots, n$ define $e_j = (0, \dots, 1, \dots, 0) \in K^n$ to be the element with all entries 0 except for the j -th place, which is 1. Similarly, for $i = 1, \dots, m$ define $f_i^\vee : K^m \rightarrow K$ to be the linear map defined by $(y_1, \dots, y_m) \mapsto y_i$. Show that L is the same as the linear map defined in Example 6.3.19(4) with the matrix $A \in M_{m \times n}(K)$ defined by $A_{ij} = a_{ij} = f_i^\vee(L(e_j))$.