Algebra 2 (Linear algebra)

Said AISSAOUI

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Chapter 1

Vector spaces

A vector space over some field \mathbb{F} is an algebraic structure consisting of a non empty set *V* on which are defined two binary operations referred to addition, and a scalar multiplication in which elements of the vector space are multiplied by elements of the given field \mathbb{F} . These two operations are required to satisfy certain axioms .

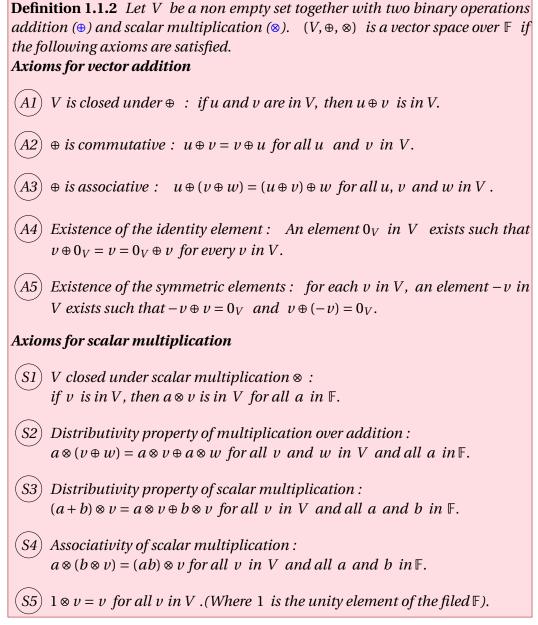
1.1 Vector spaces over field F

Let \mathbb{F} be a field and *V* be a non empty set. Assume that there is a binary operation on *V* called "addition" which assigns to each pair of elements *u* and *v* of *V* a unique sum $u \oplus v \in V$. Assume that there is a second operation, called "scalar multiplication" which assigns to any $k \in \mathbb{F}$ and any $v \in V$ a unique scalar multiple $k \otimes v \in V$.

Definition 1.1.1 Let V be a non empty set equipped by two binary operations denoted addition (\oplus) and scalar multiplication (\otimes). We say that (V, \oplus, \otimes) is a **vector space over a field** \mathbb{F} if and only if

- **(** V, \oplus) is an abelian group.
- **2** The scalar multiplication satisfies these conditions $\forall \alpha, \beta \in \mathbb{F}, \forall u, v \in V$
 - (a) $\alpha \otimes (u \oplus v) = \alpha \otimes u \oplus \alpha \otimes v$
 - (b) $(\alpha + \beta) \otimes u = \alpha \otimes u \oplus \beta \otimes u$
 - (c) $(\alpha\beta) \otimes u = \alpha \otimes (\beta \otimes u)$
 - (d) $1 \otimes u = u$

In other words,



Then *V* is called a vector space over \mathbb{F} .

Remark 1.1.1

- 1. The elements of the underlying field \mathbb{F} are called scalars and the elements of the vector space are called vectors.
- *2. Note also that we often restrict our attention to the case when* $\mathbb{F} = \mathbb{R}$ *or* \mathbb{C} *.*
- 3. A vector space over a field F is sometimes called an F- vector space or simply Fspace. A vector space over the real field is called a real vector space and a vector space over the complex field is called a complex vector space.

Example 1.1.1 *Every field* \mathbb{F} *is a vector space over* \mathbb{F} *.* \mathbb{R} *is a* \mathbb{R} *- vector space.* \mathbb{C} *is a* \mathbb{C} *- vector space.*

Example 1.1.2 Let \mathbb{F} be a field, let $n \in \mathbb{N}^*$. Then the set \mathbb{F}^n of n-tuples of elements of \mathbb{F} is a vector space over \mathbb{F} .

$$\mathbb{F}^{n} = \underbrace{\mathbb{F} \times \mathbb{F} \times \mathbb{F} \times \cdots \mathbb{F}}_{n \text{ times}} = \{(x_{1}, x_{2}, \dots, x_{n}) : x_{i} \in \mathbb{F} \text{ for } i = 1, 2, \cdots, n\}$$

where

 $(x_1, x_2, \dots, x_n) + (y_1, y_2, \dots, y_n) = (x_1 + y_1, x_2 + y_2, \dots, x_n + y_n),$ $\lambda_{-}(x_1, x_2, \dots, x_n) = (\lambda x_1, \lambda x_2, \dots, \lambda x_n)$

for all elements $(x_1, x_2, ..., x_n)$ and $(y_1, y_2, ..., y_n)$ of \mathbb{F}^n and for all elements λ of \mathbb{F} .

Example 1.1.3 Let X a non empty set and V a \mathbb{F} - vector space. we denote $\mathscr{F}(X, V) = \{f : X \longrightarrow V, f \text{ function}\}$ we define two binary operations over $\mathscr{F}(X, V)$

$$\begin{aligned} \oplus \quad \mathscr{F}(X, V) \times \mathscr{F}(X, V) &\longrightarrow \mathscr{F}(X, V) \\ \quad & (f, g) \mapsto f \oplus g \\ \quad & (f \oplus g)(x) = f(x) + g(x) \end{aligned} \qquad \begin{aligned} \otimes \quad \mathbb{F} \times \mathscr{F}(X, V) &\longrightarrow \mathscr{F}(X, V) \\ \quad & (\lambda, f) \mapsto \lambda \otimes f \\ \quad & (\lambda \otimes f)(x) = \lambda f(x) \end{aligned}$$

We show that $(\mathscr{F}(X, V), \oplus, \otimes)$ is a \mathbb{F} -vector space.

Example 1.1.4 Let \mathbf{P}_2 be the set of all polynomials of degree at most 2 with coefficients from a field \mathbb{F} , i.e., expressions of the form

$$p(x) = ax^2 + bx + c$$
, where $a, b, c \in \mathbb{F}$.

Define addition and scalar multiplication of polynomials in the usual way, i.e.,

$$(ax^{2} + bx + c) + (a'x^{2} + b'x + c') = (a + a')x^{2} + (b + b')x + (c + c')$$

$$\alpha \cdot (ax^{2} + bx + c) = \alpha ax^{2} + \alpha bx + \alpha c.$$

Then \mathbf{P}_2 is a vector space.

Proposition 1.1.1 Let (V, \oplus, \otimes) be a vector space over a field \mathbb{F} . for all elements c of \mathbb{F} and elements v of V. The following properties are satisfied

- 1. $c \otimes 0_V = 0_V$
- *2.* $0_{\mathbb{F}} \otimes v = 0_V$
- 3. $(-1) \otimes v = -v$
- 4. $(-c) \otimes v = -(c \otimes v) = c \otimes (-v)$
- 5. $(\alpha \beta) \otimes v = \alpha \otimes v \beta \otimes v$.
- 6. If $c \otimes v = 0_V$ then $c = 0_{\mathbb{F}}$ or $v = 0_V$.

Proof 1.1.0.1

- 1. The zero element 0_V of V satisfies $0_V \oplus 0_V = 0_V$. Therefore $c \otimes 0_V \oplus c \otimes 0_V = c \otimes (0_V \oplus 0_V) = c \otimes 0_V$. So $c \otimes 0_V = 0_V$ (just add the additive inverse of $c \otimes 0_V$)
- 2. The zero element $0_{\mathbb{F}}$ of the field \mathbb{F} satisfies $0_{\mathbb{F}} + 0_{\mathbb{F}} = 0_{\mathbb{F}}$. Therefore $0_{\mathbb{F}} \otimes v \oplus 0_{\mathbb{F}} \otimes v = (0_{\mathbb{F}} + 0_{\mathbb{F}}) \otimes v = 0_{\mathbb{F}} \otimes v$ so $0_{\mathbb{F}} \otimes v = 0_{V}$ (just add the additive inverse of $0_{\mathbb{F}} \otimes v$)
- 3.

$$v \oplus ((-1) \otimes v) = (1 \otimes v) \oplus ((-1) \otimes v)$$
$$= (1 + (-1)) \otimes v$$
$$= 0_{\mathbb{F}} \otimes v = 0_{V}.$$

So the inverse of v is $-v = (-1) \otimes v$

4. We have
$$(-c) \otimes v = ((-1) \otimes c) \otimes v = (-1) \otimes (c \otimes v) = -(c \otimes v)$$

5.

$$(\alpha - \beta) \otimes v = (\alpha + (-\beta)) \otimes v$$
$$= \alpha \otimes v \oplus (-\beta) \otimes v$$
$$= \alpha \otimes v - \beta \otimes v$$

6. We assume that $c \otimes v = 0_V$. If $c = 0_{\mathbb{F}}$ then we have $c \otimes v = 0_V$. If $c \neq 0_{\mathbb{F}}$, since \mathbb{F} is a field then c^{-1} exists. so $v = 1 \otimes v = (c, c^{-1}) \otimes v = c^{-1} \otimes (c \otimes v) = c^{-1} \otimes 0_V = 0_V$

Remark 1.1.2 Be careful, the additive identity of the field is not a vector. more generally, nothing in the field is a vector. We regard elements of the field and elements of the vector space as separate.

1.2 Vector subspaces

Definition 1.2.1 If V is a vector space over a field \mathbb{F} , then a subspace H of V is a subset $H \subset V$ such that H is a vector space over \mathbb{F} with the same addition and scalar multiplication as V.

Proposition 1.2.1 If V is a vector space over a field \mathbb{F} , and H is a subset of V, then H is a vector subspace of V if and only if

- 1. $H \neq \emptyset$
- 2. For any $u, v \in H$, then $u + v \in H$. (*H* is closed under addition).
- 3. For any $\alpha \in \mathbb{F}$ and $u \in H$, then $\alpha u \in H$. (*H* is closed under scalar multiplication)

Proposition 1.2.2 Let V be a vector space over \mathbb{F} . H be a subset of V.

H is a subspace of $V \iff \begin{cases} H \neq \emptyset. \\ \forall \alpha \in \mathbb{F}, \forall u, v \in H, \alpha u + v \in H. \end{cases}$

Proof 1.2.0.1

- 1. let's show the direct implication (\Longrightarrow) We assume that H is a vector subspace then
 - (a) Since H is a vector subspace, then the identity element belongs to H. thus $H \neq \emptyset$
 - *(b) Since H is a vector subspace then* $\forall \alpha \in \mathbb{F}, \forall u, v \in H, \alpha u + v \in H$
- Show the inverse implication (⇐), we assume that H ≠ Ø and ∀α ∈ F, ∀u, v ∈ H, αu + v ∈ H and show that H is closed under addition and scalar multiplication. Just take α = 1, we obtain u + v ∈ H, ∀u, v ∈ H so H is closed under addition. to show that H is closed under scalar multiplication, just take v = 0, we obtain αu ∈ H, ∀α ∈ F, u ∈ H.

Proposition 1.2.3 (necessary condition) Let V be a vector space over a field \mathbb{F} and H be a subset of V.

H is a vector subspace of $V \implies 0_V \in H$ (0_V is the identity element of V)

Proof 1.2.0.2 Since *H* is a vector subspace of *V* then *H* is closed under scalar multiplication, that means $\forall \alpha \in \mathbb{F}, \forall v \in H, \alpha.v \in H$. If we put $\alpha = 0_{\mathbb{F}}$, then we have $0_{\mathbb{F}} . v=0_V \in V$ (see the proposition above).

Remark 1.2.1 The converse of this implication is false as this following example shows

Example 1.2.1 In the \mathbb{R} - vector space \mathbb{R}^2 , the subset

$$F = \{(x, y) \in \mathbb{R}^2 : xy = 0\}$$

is not a vector space, although it contains the identity element (0,0). We have F is not closed under addition, $(1,0), (0,1) \in F$ but $(1,0) + (0,1) = (1,1) \notin F$.

Example 1.2.2

- 1. The set $\{0\} \subset V$ is always a subspace of V.
- 2. The set $V \subset V$ is always a subspace of V.

- 3. \mathbb{R}^2 is an \mathbb{R} vector space.
 - (a) $F_1 = \{(x, y) \in \mathbb{R}^2 : y = 0\}$ is an \mathbb{R} vector subspace of \mathbb{R}^2
 - (b) $F_2 = \{(x, y) \in \mathbb{R}^2 : x + y = 2\}$ is not an \mathbb{R} vector subspace of \mathbb{R}^2
 - (c) $F_3 = \{(x, y) \in \mathbb{R}^2 : x + y = 0\}$ is an \mathbb{R} vector subspace of \mathbb{R}^2

Proposition 1.2.4 Let V be a \mathbb{F} - vector space. We consider a set of vector subspaces $(H_i)_{i \in I}$ then $\bigcap_{i \in I} H_i$ is a vector subspace.

Proof 1.2.0.3

- 1. From the above proposition the 0_V vector is in all subspaces $H_i, \forall i \in I$, then it is in $\bigcap_{i \in I} H_i$ which means that $\bigcap_{i \in I} H_i \neq \emptyset$.
- 2. $\forall \alpha \in \mathbb{F}, \forall u, v \in \bigcap_{i \in I} H_i$ $\alpha u + v \in (\bigcap_{i \in I} H_i)$

 $u, v \in \bigcap_{i \in I} H_i \Longrightarrow u, v \in H_i, \forall i \in I.$ $\Longrightarrow \alpha u + v \in H_i, \forall i \in I. \quad (because \ H_i \ is \ a \ vector \ subspace \ of \ V)$ $\Longrightarrow \alpha u + v \in \bigcap_{i \in I} H_i.$

Therefore $\bigcap_{i \in I} H_i$ *is a vector subspace of* V.

Remark 1.2.2 The union of subspaces is not a subspaces, in general.

Example 1.2.3 \mathbb{R}^2 *is a vector space over* \mathbb{R} *. Let*

$$F = \{(x, y) \in \mathbb{R}^2 : x = 0\}.$$

$$G = \{(x, y) \in \mathbb{R}^2 : y = 0\}.$$

are two vector spaces of \mathbb{R}^2 .

$$F \cup G = \{(x, y) \in \mathbb{R}^2 : x = 0 \text{ or } y = 0\}.$$

is not a subspace, because it is not closed under the addition. we have

 $(1,0) \in F \cup G \text{ and } (0,1) \in F \cup G \text{ but } (1,0). + (0,1) = (1,1) \notin F \cup G.$

Proposition 1.2.5 *The union of two subspaces is a subspace if and only if one of the subspaces is contained in the other.* In other words let F_1 , F_2 two subset of vector space E. we have this equivalence

 $F_1 \cup F_2$ is a vector space of $E \iff F_1 \subset F_2$ or $F_2 \subset F_1$

Proof 1.2.0.4

- 1. Show (\Leftarrow) This is the easy direction. If $F_1 \subset F_2$ or $F_2 \subset F_1$ then $F_1 \cup F_2 = F_1$ or $F_1 \cup F_2 = F_2$ is a subspace of E.
- *2.* Show (\Longrightarrow) *)* This is the harder direction.

We suppose that $F_1 \cup F_2$ is a subspace, prove that $F_1 \subset F_2$ or $F_2 \subset F_1$. By using a contradiction reasoning, we assume that $F_1 \nsubseteq F_2$ and $F_2 \nsubseteq F_1$ which means there exists x, y such that $x \in F_1$ and $x \notin F_2$ and $y \in F_2$ and $y \notin F_1$. We have

$$\begin{array}{l} x, y \in F_1 \cup F_2 \Longrightarrow x + y \in F_1 \cup F_2 \\ \Longrightarrow x + y \in F_1 \ or \ x + y \in F_2 \\ \Longrightarrow (-x) + (x + y) \in F_1 \ or \ (x + y) + (-y) \in F_2 \\ (because \ F_1 \ and \ F_2 \ are \ subspaces \ then \ the \ inverse \ of \ x \in F_1 \ exist \\ and \ the \ inverse \ of \ y \in F_2 \ exist \ also. \\ \Longrightarrow y \in F_1 \ or \ x \in F_2 \end{array}$$

Contradiction, because we assumed that $y \notin F_1$ and $x \notin F_2$. Therefore, the union of two subspaces is a subspace if and only if one of the subspaces is contained in the other.

1.3 Linear Dependence, Spanning Sets and Bases

Definition 1.3.1 (Linear Combinations) Let *V* be an arbitrary vector space over field \mathbb{F} , and let v_1, v_2, \dots, v_n be elements of *V*. Let $\alpha_1, \alpha_2, \dots, \alpha_n$ be scalars (elements of \mathbb{F}). An expression of type

 $\alpha_1 v_1 + \alpha_2 v_2 + \alpha_3 v_3 + \dots + \alpha_n v_n$

is called a **linear combination** of v_1, v_2, \ldots, v_n

Spanning Set of vectors

Definition 1.3.2 The collection of all linear combinations of elements $v_1, v_2, ..., v_n$ is denoted span $\{v_1, v_2, ..., v_n\}$. or $\langle v_1, v_2, ..., v_n \rangle$.

Proposition 1.3.1 Let $W = span\{v_1, v_2, ..., v_n\}$ be the set of all linear combinations of $v_1, v_2, ..., v_n$ then W is a subspace of V.

Proof 1.3.0.1

 Show that W is closed under addition. Let α₁, α₂, ..., α_n, β₁, β₂, ..., β_n be scalars. Then

$$\alpha_1 v_1 + \alpha_2 v_2 + \alpha_3 v_3 + \dots + \alpha_n v_n + \beta_1 v_1 + \beta_2 v_2 + \beta_3 v_3 + \dots + \beta_n v_n$$

= $(\alpha_1 + \beta_1) v_1 + (\alpha_2 + \beta_2) v_2 + (\alpha_3 + \beta_3) v_3 + \dots + (\alpha_n + \beta_n) v_n$

Thus the sum of two elements of W is again an element of W.

2. Show that W is closed under scalar multiplication. if λ is a scalar, then

 $\lambda(\alpha_1\nu_1 + \alpha_2\nu_2 + \alpha_3\nu_3 + \dots + \alpha_n\nu_n) = \lambda\alpha_1\nu_1 + \lambda\alpha_2\nu_2 + \lambda\alpha_3\nu_3 + \dots + \lambda\alpha_n\nu_n$

is a linear combination of v_1, v_2, \ldots, v_n , and hence is an element of W.

3. We have

$$0 = 0.v_1 + 0.v_2 + 0.v_3 + \dots + 0.v_n$$

is an element of W

This proves that W is a subspace of V.

Definition 1.3.3 *We call Span*{ $v_1, ..., v_n$ } *the subspace spanned (or generated) by* { $v_1, ..., v_n$ }.

Given any subspace H of V, a **spanning** (or **generating**) set for H is a set $\{v_1, ..., v_n\}$ in H such that $H = Span\{v_1, ..., v_n\}$.

Definition 1.3.4 (Span of a set of vectors) *Let* V *be a vector space over some field* \mathbb{F} *, and let* S *be a set of vectors (i.e. a subset of* V*). The span of* S *is the set of all linear combinations of elements of* S*. In symbols, we have*

 $span S = \{a_1u_1 + \ldots + a_ku_k : u_1, \ldots, u_k \in S \text{ and } a_1, \ldots, a_k \in \mathbb{F}\}$

Remark 1.3.1 Be careful, even when the set S is infinite, each individual element $v \in$ spanS is a linear combination of only finitely many elements u_1, \ldots, u_k of S. The definition does not talk about infinite linear combinations $a_1u_1 + a_2u_2 + a_3u_3 + \ldots$

Linear dependence

Definition 1.3.5 Let V be a vector space over the field \mathbb{F} , and let $v_1, v_2, ..., v_n$ be elements of V. We shall say that $v_1, v_2, ..., v_n$ are **linearly dependent over** \mathbb{F} if there exist elements $a_1, a_2, ..., a_n$ in \mathbb{F} not all equal to 0 such that

$$a_1v_1 + a_2v_2 + a_3v_3 + \dots + a_nv_n = 0$$

If there do not exist such numbers, then we say that $v_1, v_2, ..., v_n$ are **linearly** independent. In other words, vectors $v_1, v_2, ..., v_n$ are linearly independent if and only if the following condition is satisfied:

 $\forall a_1, a_2, \dots, a_n \in \mathbb{F} : a_1 v_1 + a_2 v_2 + a_3 v_3 + \dots + a_n v_n = 0 \implies a_1 = a_2 = \dots = a_n = 0.$

Example 1.3.1 Show that the vectors (1,1) and (-3,2) are linearly independent. Let α, β be two numbers such that

$$\alpha(1,1) + \beta(-3,2) = (0,0).$$

Writing this equation in terms of components, we find

$$a-3\beta=0, \ \alpha+2\beta=0.$$

This is a system of two equations which we solve for α and β . Subtracting the second from the first, we get $-5\beta = 0$, whence $\beta = 0$. Substituting in either equation, we find $\alpha = 0$. Hence α , β are both 0, and our vectors are linearly independent.

Example 1.3.2

1. Let $V = \mathbb{K}^n$ and consider the vectors

$$e_1 = (1, 0, 0, \dots, 0)$$

 $e_2 = (0, 1, 0, \dots, 0)$
 \vdots
 $e_n = (0, 0, 0, \dots, 1)$

Then e_1, \ldots, e_n are linearly independent. Indeed, let $\alpha_1, \cdots, \alpha_n$ be numbers such that

$$\alpha_1 e_1 + \cdots + \alpha_n e_n = 0$$

since $\alpha_1 e_1 + \cdots + \alpha_n e_n = (\alpha_1, \alpha_2, \dots, \alpha_n)$, it follow that all $\alpha_i = 0$.

2. Let V be the vector space of all functions. Let f_1, \dots, f_n be n functions. To say that they are linearly dependent is to say that there exists n numbers $\alpha_1, \dots, \alpha_n$ an not all equal to 0 such that

 $\alpha_1 f_1(x) + \alpha_2 f_2(x) + + \alpha_n f_n(x) = 0$ for all value of x.

The two functions e^x , e^{2x} are linearly independent.

$$\alpha e^x + \beta e^{2x} = 0 \Longrightarrow \alpha = \beta = 0$$

Theorem 1.3.1 Let V be a vector space. Let $v_1, ..., v_n$ be linearly independent elements of V. Let $\alpha_1, ..., \alpha_n$ and $\beta_1, ..., \beta_n$ be scalars. Suppose that we have

$$\alpha_1 v_1 + \dots + \alpha_n v_n = \beta_1 v_1 + \dots + \beta_n v_n.$$

Then $\alpha_i = \beta_i, \forall i = 1, ..., n$.

Proof 1.3.0.2 Subtracting the right-hand side from the left-hand side, we get

$$\alpha_1 \nu_1 + \dots + \alpha_n \nu_n - \beta_1 \nu_1 - \dots + \beta_n \nu_n = 0 \iff (\alpha_1 - \beta_1) \nu_1 + \dots + (\alpha_n - \beta_n) \nu_n = 0$$

Since v_1, \ldots, v_n are linearly independent, then we deduce that

$$\alpha_i - \beta_i = 0, \forall i = 1, \dots, n.$$

Thereby proving our assertion.

Definition of Basis of vector space

If elements $v_1, ..., v_n$ of V generate V and in addition are linearly independent, then $\{v_1, ..., v_n\}$ is called a **basis** of V. We shall also say that the elements $v_1, ..., v_n$ constitute or form a **basis** of V.

Example 1.3.3

1. The set $B = \{(1,0,0), (0,1,0), (0,0,1)\}$ is a basis of the vector space \mathbb{R}^3 . Ideed, First we prove that B spans \mathbb{R}^3 Given any $(x, y, z) \in \mathbb{R}^3$ we have

$$(x, y, z) = x(1, 0, 0) + y(0, 1, 0) + z(0, 0, 1)$$

So, for any $(x, y, z) \in \mathbb{R}^3$, $(x, y, z) \in span(B)$. So,

$$\mathbb{R}^3 = Span(B)$$

Secondly, B is linearly independent, because

$$\alpha(1,0,0) + \beta(0,1,0) + \gamma(0,0,1) = (0,0,0) \Longrightarrow \alpha = \beta = \gamma = 0.$$

So, B is a basis of \mathbb{R}^3 .

2. Similarly, a basis of the vector space \mathbb{R}^n is given by the set

$$B = \{e_1, e_2, \dots, e_n\}$$

where,

$$\begin{cases} e_1 = (1, 0, 0, \dots, 0) \\ e_2 = (0, 1, 0, \dots, 0) \\ e_3 = (0, 0, 1, \dots, 0) \\ \vdots & \vdots \\ e_n = (0, 0, 0, \dots, 1) \end{cases}$$

This one is called the **standard basis** of \mathbb{R}^n .

3. Let P_3 be a vector space of all polynomials of degree less of equal to 3. Then

$$B = \{1, x, x^2, x^3\}$$

is a basis of P_3 . Indedd, clearly $span(B) = P_3$. Also B is linearly independent, because

$$\alpha_0 1 + \alpha_1 x + \alpha_2 x^2 + \alpha_3 x^3 = 0_{P_3} \Longrightarrow \alpha_0 = \alpha_1 = \alpha_2 = \alpha_3 = 0.$$

where, 0_{P_3} , the identity element, is equals to : $0_{P_3} = 0 + 0.x + 0.x^2 + 0.x^3$. Also, as in \mathbb{R}^n , a basis of P_n , the vector space of all polynomials of degree less of equal to n, is given by the set

$$B = \{1, x, x^2, \dots, x^n\}$$

we called B a standard basis of P_n

Coordinates of a vector

Let *V* be a vector space, and let $\{v_1, ..., v_n\}$ be a basis of *V*. The elements *v* of *V* can be represented by n-tuples relative to this basis,

$$v = \alpha_1 v_1 + \cdots + \alpha_n v_n$$

The n-tuple $(\alpha_1, ..., \alpha_n)$ is uniquely determined by v.(according to theorem 1.3.1). We call $(\alpha_1, ..., \alpha_n)$ the **coordinates** of v with respect to basis, and we call α_i the i-th coordinate.

Example 1.3.4 Find the coordinates of (1,0) with respect to the two vectors (1,1) and (-1,2), which form a basis. We must find numbers α , β such that

$$\alpha(1,1) + \beta(-1,2) = (1,0).$$

Writing this equation in terms of coordinates, we find

$$\alpha - \beta = 1, \ \alpha + 2\beta = 0.$$

Solving for α and β , we find $\beta = \frac{-1}{3}$ and $\alpha = \frac{2}{3}$. Hence the coordinates of (1,0) with respect to (1,1) and (-1,2) are $(-\frac{2}{3}, -\frac{1}{3})$.

Example 1.3.5 Show that the vectors (1,1) and (-1,2) form a basis of \mathbb{R}^2 . We have to show that they are **linearly independent** and that they generate \mathbb{R}^2 .

1. To prove linear independence, suppose that a, b are scalars such that

$$\alpha(1,1) + \beta(-1,2) = (0,0).$$

Then

$$\alpha - \beta = 0$$
 and $\alpha + 2\beta = 0$.

Subtracting the first equation from the second, we obtain $3\beta = 0$, so that $\beta = 0$. then from the first equation, $\alpha = 0$, thus proving that our vectors are **linearly** *independent*.

2. Next, let (x, y) be an arbitrary element of \mathbb{R}^2 . We have to show that there exist numbers *a*, *b* such that

$$(x, y) = \alpha(1, 1) + \beta(-1, 2).$$

In other words, we must solve the system of equations

$$\begin{cases} -\beta = x\\ \alpha + 2\beta = y \end{cases}$$

Again subtract the first equation from the second. We find 3b = y - x, whence.

$$b = \frac{y - x}{3}$$

and finally

$$\alpha = \beta + x = \frac{y - x}{3} + x$$

According to our definitions, (α, β) are the coordinates of (x, y) with respect to the basis $\{(1,1), (-1,2)\}$.

Exercise 1.3.1 Let v, w be elements of a vector space and assume that $v \neq 0$. If v, w are linearly dependent, show that there is a scalar λ such that $w = \lambda v$.

Exercise 1.3.2 Let (x, y) and (x', y') be two vectors in the vector space \mathbb{R}^2 . If xy' - yx' = 0, show that they are linearly dependent. If $xy' - yx' \neq 0$, show that they are linearly independent.

Exercise 1.3.3 Show that the following vectors are linearly independent (over \mathbb{C} or \mathbb{R}).

- 1. (1,1,1) and (0,1,-2).
- 2. (-1, 1, 0) and (0, 1, 2).
- 3. $(\pi, 0)$ and (0, 1).
- 4. (1,1,0), (1,1,1), and (0,1,-1).
- 5. (1,0) and (1,1).
- 6. (2, -1) and (1, 0).
- 7. (1,2) and (1,3).
- 8. (0,1,1), (0,2,1), and (1,5,3).

Exercise 1.3.4 *Express the given vector X as a linear combination of the given vectors A*, *B*, *and find the coordinates of X with respect to A*, *B*.

- 1. X = (1,0), A = (1,1), B = (0,1).
- 2. X = (2, 1), A = (1, -1), B = (1, 1).
- 3. X = (1, 1), A = (2, 1), B = (-1, 0).
- 4. X = (4,3), A = (2,1), B = (-1,0).

1.4 Finite dimensional vector spaces

Definition 1.4.1 A vector V is called **finite dimensional** if it is spanned by a finite set of vectors. Otherwise, V is called infinite dimensional.

1.4.1 Dimension of a vector spaces

The main result of this section is that any two bases of a vector space have the same number of elements. To prove this, we first have an intermediate result.

Theorem 1.4.1 Let V be a vector space over the field \mathbb{F} . Let $\{v_1, ..., v_m\}$ be a basis of V over \mathbb{F} . Let $w_1, ..., w_n$ be elements of V, and assume that n > m. Then $w_1, ..., w_n$ are linearly dependent.

Proof 1.4.1.1 Assume that $w_1, ..., w_n$ are linearly independent. Since $\{v_1, ..., v_m\}$ is a basis, there exist elements $\alpha_1, ..., \alpha_m \in \mathbb{F}$ such that

$$w_1 = \alpha_1 v_1 + \alpha_2 v_2 + \alpha_3 v_3 + \dots + \alpha_m v_m$$

Since $w_1, ..., w_n$ are linearly independent, then $w_1 \neq 0$. So some scalar $\alpha_i \neq 0$. After re-numbering $v_1, ..., v_m$ if necessary, we may assume without loss of generality that say $\alpha_1 \neq 0$. then

$$\alpha_1 v_1 = w_1 - \alpha_2 v_2 - \alpha_3 v_3 - \dots - \alpha_n v_n.$$

$$v_1 = \alpha_1^{-1} w_1 - \alpha_1^{-1} \alpha_2 v_2 - \alpha_1^{-1} \alpha_3 v_3 - \dots - \alpha_1^{-1} \alpha_n v_n$$

The subspace of V generated by $w_1, ..., v_m$ contain v_1 , and hence must be all of V since $v_1, ..., v_m$, generate V. The idea is now to continue our procedure stepwise, and to replace successively $v_2, v_3 ...$ by $w_1, w_2, ...$ until all the elements $v_1, ..., v_m$ are exhausted and $w_1, ..., w_m$ generate V.

Let us now assume by induction that there is an integer r with 1 < r < m such that, after a suitable renumbering of v_1, \ldots, v_m , the elements $w_1, \ldots, w_r, v_{r+1}, \ldots, v_m$ generate V. There exist elements $\beta_1, \beta_2, \ldots, \beta_r, \gamma_{r+1}, \gamma_{r+2}, \ldots, \gamma_m$ such that

$$w_{r+1} = \beta_1 w_1 + \dots + \beta_r w_r + \gamma_{r+1} v_{r+1} + \dots + \gamma_m v_m.$$

We cannot have $\gamma_j = 0$ for j = r + 1, ..., m, for otherwise, we get a relation of linear dependence between $w_1, ..., w_{r+1}$, contradicting our assumption. After renumbering $v_{r+1}, ..., v_m$ if necessary, we may assume without loss of generality that say $\gamma_{r+1} \neq 0$. We then obtain

$$\gamma_{r+1}v_{r+1} = w_{r+1} - \beta_1 w_1 - \dots - \beta_r w_r - \gamma_{r+2} v_{r+2} - \dots - \gamma_m v_m.$$

Dividing by γ_{r+1} we conclude that v_{r+1} is in the subspace generated by $w_1, \ldots, w_{r+1}, v_{r+2}, \ldots, v_m$

By our induction assumption, it follows that $w_1, ..., w_{r+1}, v_{r+2}, ..., v_m$ generate V. Thus by induction, we have proved that $w_1, ..., w_m$ generate V. If n > m, then there exist elements $\lambda_1, ..., \lambda_m \in \mathbb{F}$ such that

$$w_n = \lambda_1 w_1 + \lambda_2 w_2 + \dots + \lambda_m w_m.$$

therefore, proving that w_1, \ldots, w_n are linearly dependent. This proves our theorem.

Theorem 1.4.2 Let V be a vector space and suppose that one basis has n elements, and another basis has m elements. Then m = n.

Proof 1.4.1.2 *We apply Theorem* (1.4.1) *to the two bases. Theorem 1.4.1 implies that both alternatives* n > m *and* m > n *are impossible, and hence* m = n.

Definition 1.4.2 Let V be a vector space having a basis consisting of n elements. We shall say that n is the **dimension** of V.

Remark 1.4.1

- 1. If $V = \{0\}$, then V does not have a basis, and we shall say that V has dimension 0.
- 2. The dimension of a vector space V over \mathbb{F} will be denoted by $\dim_{\mathbb{F}} V$, or simply $\dim V$.
- 3. A vector space which has a basis consisting of a finite number of elements, or the zero vector space, is called **finite dimensional**. Other vector spaces are called **infinite dimensional**.
- 4. Whenever we speak of the dimension of a vector space in the sequel, it is assumed that this vector space is *finite dimensional*.

Example 1.4.1 Let \mathbb{F} be a field. Then \mathbb{F} is a vector space over itself, and it is of dimension 1. In fact, the element 1 of \mathbb{F} forms a basis of \mathbb{F} over \mathbb{F} , because any element $x \in \mathbb{F}$ has a unique expression as x = x.1.

Example 1.4.2 The vector space \mathbb{R}^n has dimension n over \mathbb{R} , the vector space \mathbb{C}^n has dimension n over \mathbb{C} . More generally for any field \mathbb{F} , the vector space \mathbb{F}^n has dimension n over \mathbb{F} . Indeed, the n vectors

$$e_1 = (1, 0, \dots, 0), e_2 = (0, 1, \dots, 0), \dots, e_n = (0, 0, \dots, 1)$$

form a basis of \mathbb{F}^n over \mathbb{F} .

Definition 1.4.3 (Maximal subset of linearly independent) Let $\{v_1, \ldots, v_n\}$ be a set of elements of a vector space V. Let r be a positive integer less than n. We shall say that $\{v_1, \ldots, v_r\}$ is a **maximal** subset of **linearly independent** elements if v_1, \ldots, v_r are linearly independent, and if in addition, given any v_i with i > r, the elements v_1, \ldots, v_r, v_i are **linearly dependent**.

Theorem 1.4.3 Let $\{v_1, \ldots, v_n\}$ be a set of generators of a vector space V. Let $\{v_1, \ldots, v_r\}$ be a **maximal** subset of linearly independent elements. Then $\{v_1, \ldots, v_r\}$ is a basis of V.

Proof 1.4.1.3 We must prove that $v_1, ..., v_r$ generate V. We shall first prove that each v_i (for i > r) is a linear combination of $v_1, ..., v_r$. By hypothesis, given v_i there exist scalars $\alpha_1, ..., \alpha_r, \beta$ not all 0.

$$\alpha_1 v_1 + \alpha_2 v_2 + \cdots + \alpha_r v_r + \beta v_i = 0$$

Furthermore, $\beta \neq 0$, because otherwise, we would have a relation of linear dependence for v_1, \ldots, v_r Hence we can solve for v_i

$$v_i = \frac{\alpha_1}{-\beta} v_1 + \frac{\alpha_2}{-\beta} v_2 + \dots + \frac{\alpha_r}{-\beta} v_r$$

thereby showing that V_i is a linear combination of $v_1, ..., v_r$. Next, let v be any element of V. There exist numbers $c_1, c_2, ..., c_n$ such that

$$v = c_1 v_1 + c_2 v_2 + \cdots + c_n v_n$$

In this relation, we can replace each v_i (i > r) by a linear combination of $v_1, ..., v_r$, then we collect terms, we find that we have expressed v as a linear combination of $v_1, ..., v_r$ This proves that $v_1, ..., v_r$ generate V, and hence form a basis of V.

Theorem 1.4.4 Let V be a vector space of dimension n, and let $v_1, ..., v_n$ be linearly independent elements of V. Then $v_1, ..., v_n$ constitute a basis of V.

Proof 1.4.1.4 According to the theorem 1.4.1, $v_1, ..., v_n$ is a maximal set of linearly independent elements of V. Hence it is a basis by Theorem 1.4.3.

Proposition 1.4.1 Let V be a \mathbb{F} -vector space of finite dimension n. Let $B \subset V$ be a subset of V. If |B| = n (The cardinality of B is equal to dim V), then

B is a basis \iff *B* is linearly independent \iff *B* generates *V*.

Corollary 1.4.1 Let V be a vector space and let W be a subspace. If $\dim W = \dim V$ then V = W.

Proof 1.4.1.5 A basis for W must also be a basis for V by Theorem 1.4.4.

Corollary 1.4.2 Let V be a vector space of dimension n. Let r be a positive integer with r < n, and let $v_1, ..., v_r$ be linearly independent elements of V. Then there exist elements $v_{r+1}, ..., v_n$ such that $\{v_1, v_2, ..., v_n\}$ is a basis of V.

Theorem 1.4.5 Let V be a finite dimensional vector space dim V = n. Let W be a subspace which does not consist of 0 alone. Then W has a basis, and dim $W \leq \dim V$.

1.4.2 Sums and direct sums

Definition 1.4.4 Let V be a vector space over the field \mathbb{K} . Let U, W be subspaces of V. We define the **sum** of U and W to be the subset of V consisting of all sums u + w with $u \in U$ and $w \in W$. We denote this sum by U + W

Proposition 1.4.2 Let V be a vector space over the field \mathbb{K} . Let U, W be subspaces of V. then the subset U + V is a subspace of V.

Proof 1.4.2.1 *Indeed, if* $u_1, u_2 \in U$ *and* $w_1, w_2 \in W$ *then* $(u_1 + w_1) + (u_2 + w_2) = (u_1 + u_2) + (w_1 + w_2) \in U + W$. So, U + W is closed under addition. *If* $c \in \mathbb{K}$, *then*

$$c(u_1 + w_1) = cu_1 + cw_1 \in U + W.$$

So U + W is closed under scalar multiplication. We have $0_V + 0_V = 0_V \in U + V$, so $U + V \neq \emptyset$. This prove that U + W is a subspace of V.

Theorem 1.4.6 (Grassmann Formula) Let V be a vector space and U and W two vector subspaces of V then

 $\dim(U+W) = \dim U + \dim W - \dim(U \cap W)$

Proof 1.4.2.2 Let $B_{U\cap W} = \{v_1, ..., v_m\}$ be a base of $U \cap W$. If we extend the basis to $B_U = \{v_1, ..., v_m, u_{m+1}, ..., u_r\}$ and $B_W = \{v_1, ..., v_m, w_{m+1}, ..., w_s\}$ then

 $S = \{v_1, v_2, \dots, v_m, u_{m+1}, \dots, u_r, w_{m+1}, \dots, w_s\}$

is a generating set of U + W. Now I have to prove that S is linearly independent:

$$0 = \sum_{\delta=1}^{m} \alpha_i v_i + \sum_{j=m+1}^{r} \beta_j u_j + \sum_{k=m+1}^{s} \lambda_k w_k \Longrightarrow v = \sum_{i=1}^{m} \alpha_i v_i + \sum_{j=m+1}^{r} \beta_j u_j = -\sum_{k=m+1}^{s} \lambda_k w_k$$

is a vector of $U \cap W$. and then

$$\sum_{j=m+1}^r \beta_j u_j = v - \sum_{i=1}^m \alpha_i v_i \in U \cap W.$$

So, $\sum_{j=m+1}^{r} \beta_j u_j = 0$ because the vectors $u_{m+1}, ..., u_r$ are not in $V \cap W$. We deduce that $\beta_j = 0$, since B_U is independent. Therefore

$$0 = \sum_{i=1}^{m} \alpha_i v_i + \sum_{k=m+1}^{s} \lambda_k w_k$$
(1.4.1)

and, since B_W is independent we have that $\alpha_i = \lambda_k = 0$., and

 $\dim(U+W) = \dim U + \dim W - \dim(U \cap W)$

Definition 1.4.5 We shall say that V is a **direct sum** of U and W if for every element v of V there exist **unique elements** $u \in U$ and $w \in W$ such that v = u + w. when V is the direct sum of subspaces U, W we write

 $V = U \oplus W$

Theorem 1.4.7 Let V be a vector space over the field \mathbb{K} , and let U, W be subspaces. If U + W = V, and if $U \cap W = \{0\}$, then V is the **direct sum** of U and W.

Proof 1.4.2.3 Given $v \in V$, by the first assumption, there exist elements $u \in U$ and $w \in W$ such that v = u + w. Thus V is the sum of U and W. To prove it is the direct sum, we must show that these elements u, w are uniquely determined. Suppose there exist elements $u' \in U$ and $w' \in W$ such that v = u' + w'. Thus

$$u+w=u^{\prime}+w^{\prime}.$$

then u - u' = w' - w. But $u - u' \in U$ and $w' - w \in W$. By the second assumption, we conclude that u - u' = 0 and w' - w = 0, whence u = u' and w = w', so proving our theorem.

Complementary subspaces

Theorem 1.4.8 Let V be a finite dimensional vector space over the field \mathbb{F} . Let W be a subspace. Then there exists a subspace U such that V is the direct sum of W and U.

Proof 1.4.2.4 We select a basis of W, and extend it to a basis of V, using Corollary 1.4.2. The assertion of our theorem is then clear. In the notation of that theorem, if $\{v_1, ..., v_r\}$ is a basis of W, then we let U be the space generated by $\{v_{r+1}, ..., v_n\}$

Example 1.4.3 Let $U = \{(x,0) : x \in \mathbb{R}\}, W = \{(0,y) : y\mathbb{R}\}$ be two subspaces of \mathbb{R}^2 then

$$U + W = \{(x, y) : x, y \in \mathbb{R}\}$$

Example 1.4.4 Let $U = \{(a, 0, 0) : a \in \mathbb{R}\}, W = \{(0, b, 0) : a\mathbb{R}\}$ be two subspaces of \mathbb{R}^3 . Then

$$U + W = \{(a, b, 0) : a, b \in \mathbb{R}\}$$

Example 1.4.5 Let $U = \{(x, y, 0) : x, y \in \mathbb{R}\}, W = \{(0, 0, z) : z \in \mathbb{R}\}$ two subspaces of \mathbb{R}^3 then

$$U + W = \{(x, y, z) : x, y, z \in \mathbb{R}\} = \mathbb{R}^3$$

One unique way to write

$$(x, y, z) = (x, y, 0) + (0, 0, z).$$

Any vector in \mathbb{R}^3 can be written as a unique way, so U and W are in direct sum of \mathbb{R}^3 . we write $U \oplus W = \mathbb{R}^3$.

Example 1.4.6 Let $U = \{(a, b, 0) : a, b \in \mathbb{R}\}$, $W = \{(0, c, d) : c, d \in \mathbb{R}\}$ two subspaces of \mathbb{R}^3 then

$$U + W = \{(a, b + c, d) : a, b, c, d \in \mathbb{R}\} = \mathbb{R}^3$$

we can see that there is many way to write an element of \mathbb{R}^3 as sum of element of V and element of W.

$$(1,2,3) = (1,2,0) + (0,0,3) \text{ or}$$

= $(1,0,0) + (0,2,3) \text{ or}$
= $(1,1,0) + (0,1,3) \text{ or}$
:

so U and W are not in direct sum of \mathbb{R}^3

Definition 1.4.6 Let V be a vector space over \mathbb{F} , U and W two subspaces of V. U and W are called **complementary subspaces** in V if U + W is direct sum and equal to V. Thus

U and *W* are complements in $V \iff V = U \oplus W$.

 $\iff U \cap W = 0_V \text{ and } U + W = V.$

Remark 1.4.2

- 1. We call U a complement of W in V. Note that this complement is not unique in general.
- 2. We note that given the subspace W, there exist usually many subspaces U such that V is the direct sum of W and U.

Theorem 1.4.9 If V is a finite dimensional vector space over \mathbb{F} , and is the direct sum of subspaces U, W then

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

Proof 1.4.2.5 We can apply the grassmann formula, since $U \cap W = \{0_V\}$, then

 $\dim(U+V) = \dim U + \dim W - \dim(U \cap W)$ $= \dim U + \dim W - 0$ $= \dim U + \dim W.$

Rank of a set of vectors.

Definition 1.4.7 (Rank) Let V be a vector space over \mathbb{F} and $S = \{v_1, v_2, ..., v_m\}$ be a set of vectors of V. The rank of S is the dimension of the subspace spanned by S or, equivalently the maximum number of independent vectors of S.

Example 1.4.7 Let $S = \{v_1 = (1,0), v_2 = (-1,0), v_3 = (4,0)\}$ be a set of vectors of \mathbb{R}^2 . we can easily see that the rank of S is 1. (rank(S) = 1) there is only one vector which linearly independent.

Example 1.4.8 Let $S = \{w_1 = (1,0,0), w_2 = (1,0,1), w_3 = (0,0,1)\}$ be a set of vectors of \mathbb{R}^3 . we can easily see that the rank of S is 3. (rank(S) = 3) because S is linearly independent.

$$\forall \alpha, \beta, \gamma \in \mathbb{R}, \ \alpha w_1 + \beta w_2 + \gamma w_3 = (0, 0, 0) \Longrightarrow \alpha = \beta = \gamma = 0.$$

let to reader the check .