

Final Review /

Fundamental Concepts:

Vector Space = Set together with some addition and scalar multiplication satisfying 8 core axioms.

E.g. There is a zero vector $\underline{0}$ (or $\underline{0}_v$)

$$(\underline{x} + \underline{y}) + \underline{z} = \underline{x} + (\underline{y} + \underline{z})$$

Main Examples: \mathbb{R}^n , $C[a,b]$ - continuous \mathbb{R} -valued functions on $[a,b]$

$P_n(\mathbb{R})$ - polynomials of degree at most n with real coefficients.

Linear Transformation = Function $T: V \rightarrow W$ such that

$$\forall T(\underline{x} + \underline{y}) = T(\underline{x}) + T(\underline{y})$$

$$\exists T(\underline{\lambda}\underline{x}) = \underline{\lambda}T(\underline{x}) \quad \begin{matrix} \text{in } \mathbb{R}^n \\ (\underline{a}_1, \dots, \underline{a}_n) \end{matrix}$$

Main Example: $V = \mathbb{R}^n$, $W = \mathbb{R}^m$, $A = m \times n$ matrix

All $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ \rightarrow $T_A: \mathbb{R}^n \rightarrow \mathbb{R}^m$
Linear are \rightarrow $\underline{x} \rightarrow A\underline{x} = x_1 \underline{a}_1 + x_2 \underline{a}_2 + \dots + x_n \underline{a}_n$
at this form

$$A = (T(\underline{e}_1) \dots T(\underline{e}_n)), \{ \underline{e}_1, \dots, \underline{e}_n \} \subset \mathbb{R}^n \text{ standard basis}$$

Linear Algebra = Study of Linear Transformations

Important Properties of subsets of a vector space V :

$\forall \{\underline{v}_1, \dots, \underline{v}_n\} \subset V$ L.I. if $c_1 \underline{v}_1 + \dots + c_n \underline{v}_n = \underline{0} \Rightarrow c_1 = 0, \dots, c_n = 0$

$\{\underline{v}_1, \dots, \underline{v}_n\} \subset V$ L.D. if $c_1 \underline{v}_1 + \dots + c_n \underline{v}_n = \underline{0} \nRightarrow c_1 = 0, \dots, c_n = 0$

i.e. There exist c_1, \dots, c_n , not all zero,
such that $c_1 v_1 + \dots + c_n v_n = 0$

$\exists \{v_1, \dots, v_n\} \subset V$ spanning if $\text{Span}(v_1, \dots, v_n) = \{\lambda_1 v_1 + \dots + \lambda_n v_n\} = V$

$\exists \{v_1, \dots, v_n\} \subset V$ basis if both L.I. and Spanning

Key Facts

- Every L.I. subset can be extended to a basis dimension of V
- Every spanning set contains a basis ✓
- Any two basis have same size, denoted $\dim(V)$
- e.g. $\{e_1, \dots, e_n\} \subset \mathbb{R}^n$ standard basis $\Rightarrow \dim(\mathbb{R}^n) = n$
- $\{v_1, \dots, v_n\} \subset V$ a basis \Rightarrow Given any x in V there exist unique real numbers $\lambda_1, \dots, \lambda_n$ such that $x = \lambda_1 v_1 + \dots + \lambda_n v_n$

$(V = \{f: \mathbb{R} \rightarrow \mathbb{R}\})$, f, g in V

$$(f+g)(t) := f(t) + g(t)$$

Need some function with following property:

$$f+g = g \quad \text{for every } g$$

$$\Leftrightarrow f(t) + g(t) = g(t) \quad \text{for all } t \in \mathbb{R} \text{ and all } g \text{ in } V$$

$$\text{Only option } f: \mathbb{R} \rightarrow \mathbb{R} \quad t \mapsto 0 \quad \text{zero function}$$

$$\phi(t) = \phi \text{ for all } t$$

4/ $U \subset V$ a subspace if

- a) $\underline{0}_V$ in U
- b) $\underline{u}, \underline{v}$ in $U \Rightarrow \underline{u} + \underline{v}$ in U
- c) \underline{u} in $U, \lambda \in \mathbb{R} \Rightarrow \lambda \underline{u}$ in U

Facts / $U \subset V$ subspace is itself a vector space

2/ $\text{Span}(\underline{v}_1, \dots, \underline{v}_n) \subset V$ is always a subspace

3/ $U \subset V$ subspace $\Rightarrow \dim(U) \leq \dim(V)$
 $\dim(U) = \dim(V) \Leftrightarrow U = V$

$$\mathbb{Z} = \text{integers} = \{-\dots, -2, -1, 0, 1, 2, 3, \dots\}$$

$$\mathbb{Z}^n = \left\{ \begin{pmatrix} a_1 \\ \vdots \\ a_n \end{pmatrix}, a_i \in \mathbb{Z} \right\} \leftarrow \begin{array}{l} \text{Not a vector space} \\ \text{because there is no} \\ \text{real scalar multiplication} \end{array}$$

$$\frac{1}{2} \begin{pmatrix} 1 \\ \vdots \\ 1 \end{pmatrix} = ?$$

Special Case : Subsets of \mathbb{R}^m , $A = (\underline{a}_1, \dots, \underline{a}_n)$

$\{\underline{a}_1, \dots, \underline{a}_n\}$ L.I. \Leftrightarrow Reduced A has pivot in every column $\Leftrightarrow T_A$ one-to-one

$\{\underline{a}_1, \dots, \underline{a}_n\}$ Spanning \Leftrightarrow Reduced A has pivot in every row $\Leftrightarrow T_A$ onto

$$\underbrace{\text{Rank}(T_A) = \text{Rank}(A)}_{\text{Row}} \quad \dim \left(\underbrace{\text{Span}(\underline{a}_1, \dots, \underline{a}_n)}_{A} \right) = \begin{matrix} \text{Number of pivot} \\ \text{columns in reduced} \\ A \end{matrix} \quad \begin{matrix} \text{Basis given by} \\ \text{original pivot} \\ \text{column of } A \end{matrix}$$

$$\text{Range}(T_A) = \text{Col}(A)$$

$$\text{Nul}(A) = \{ \underline{x} \in \mathbb{R}^n \text{ such that } A\underline{x} = \underline{0} \} \subset \mathbb{R}^n$$

$$\text{Ker}(T_A) = \{ \underline{x} \in \mathbb{R}^n \text{ such that } T_A(\underline{x}) = \underline{0} \}$$

$$\dim(\text{Nul}(A)) = \begin{matrix} \text{Number of Free} \\ \text{columns of reduced} \\ A \end{matrix} \quad \begin{matrix} \text{Find a basis by} \\ \text{writing general solution} \\ \text{in parametric form} \\ \text{with weights given} \\ \text{by free variables.} \end{matrix}$$

$$\text{Nullity}(T_A)$$

$$T_A : \mathbb{R}^n \rightarrow \mathbb{R}^m$$

$$\text{Rank-Nullity Theorem} : \dim(\text{Col}(A)) + \dim(\text{Nul}(A)) = n$$

$$\text{More generally} : T : V \rightarrow W$$

$$\dim(\text{Range}(T)) + \dim(\text{Ker}(T)) = \dim(V)$$

Very Important : Coordinates

$$B = \{\underline{b}_1, \dots, \underline{b}_n\} \subset V \text{ a basis, } \underline{v} \text{ a vector in } V$$

$$\underline{v} = \lambda_1 \underline{b}_1 + \lambda_2 \underline{b}_2 + \dots + \lambda_n \underline{b}_n \Leftrightarrow (\underline{v})_B = \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_n \end{pmatrix}$$

\underline{v} written
in B -coordinates

Example $(\underline{v})_B = \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} \Leftrightarrow \underline{v} = 1 \cdot \underline{b}_1 + 2 \cdot \underline{b}_2 + 3 \cdot \underline{b}_3$

$V \longleftrightarrow \mathbb{R}^n$ one-to-one, onto, linear called an isomorphism

$\underline{v} \longleftrightarrow (\underline{v})_B$ Let's us identify V with \mathbb{R}^n .

Properties of subsets of V translate to same properties in \mathbb{R}^n

Example $V = \mathbb{P}_2(\mathbb{R})$, $B = \{1, x, x^2\}$

$$\mathbb{P}^2(\mathbb{R}) \longleftrightarrow \mathbb{R}^3$$

$$a_0 + a_1x + a_2x^2 \longleftrightarrow \begin{pmatrix} a_0 \\ a_1 \\ a_2 \end{pmatrix}$$

$B = \{\underline{b}_1, \dots, \underline{b}_n\}$, $C = \{\underline{c}_1, \dots, \underline{c}_n\}$ bases for V .

If $P_{C \leftarrow B} := ((\underline{b}_1)_c \dots (\underline{b}_n)_c)$ $n \times n$ matrix then

$$P_{C \leftarrow B} (\underline{v})_B = (\underline{v})_C$$

Special Case : $V = \mathbb{R}^n$

$$\left(\underline{c}_1 \dots \underline{c}_n \mid \underline{v} \right) \xrightarrow{\text{=====}} \left(I_n \mid (\underline{v})_C \right)$$

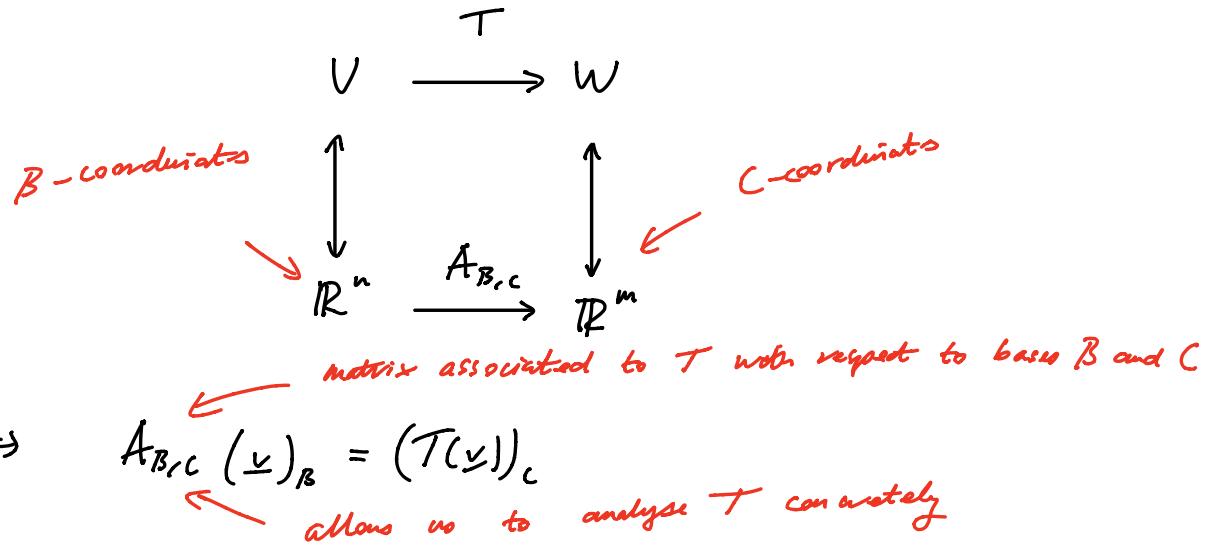
$$\left(\underline{c}_1 \dots \underline{c}_n \mid \underline{b}_1 \dots \underline{b}_n \right) \rightarrow \left(I_n \mid P_{C \leftarrow B} \right)$$

$$(P_{C \leftarrow B})^{-1} = P_{B \leftarrow C}$$

Coordinates and Linear Transformation

Fix $B = \{\underline{b}_1, \dots, \underline{b}_n\} \subset V$, $C = \{\underline{c}_1, \dots, \underline{c}_m\} \subset W$ bases

$T: V \rightarrow W$ linear



Facts

$$\gamma A_{B,C} = \left(\underline{(T(\underline{b}_1))}_C \dots \underline{(T(\underline{b}_n))}_C \right) \quad \text{mxn matrix}$$

E.g. $A_{B,C} = \begin{pmatrix} 1 & 2 \\ 2 & 3 \\ 1 & 2 \end{pmatrix} \Rightarrow (\underline{T(\underline{b}_1)})_C = \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix}$

$$\Rightarrow T(\underline{b}_1) = 1 \cdot \underline{c}_1 + 2 \cdot \underline{c}_2 + 1 \cdot \underline{c}_3$$

$$(\underline{T(\underline{b}_2)})_C = \begin{pmatrix} 2 \\ 3 \\ 2 \end{pmatrix}$$

$$\Rightarrow T(\underline{b}_2) = 2 \underline{c}_1 + 3 \underline{c}_2 + 2 \underline{c}_3$$

Major Misconception : $\begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix}_C$ ← *not meaningful
not first column*

γ (Special Case) $T = T_A : \mathbb{R}^n \rightarrow \mathbb{R}^m$

$$\underline{v} \rightarrow A\underline{v}$$

nxn

$$\Rightarrow A_{B,C} = Q^{-1} A P \quad , \quad P = (\underline{b}_1, \dots, \underline{b}_n) \quad Q = (\underline{c}_1, \dots, \underline{c}_m)$$

Example $A = \begin{pmatrix} 2 & 0 \\ 1 & -1 \\ 0 & 1 \end{pmatrix}, \quad B = \left\{ \begin{pmatrix} 1 \\ 2 \end{pmatrix}, \begin{pmatrix} 2 \\ 0 \end{pmatrix} \right\}$
 $C = \left\{ \begin{pmatrix} 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \end{pmatrix} \right\}$

$$\Rightarrow A_{B,C} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}^{-1} \begin{pmatrix} 2 & 0 \\ 1 & -1 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 2 \\ 2 & 0 \end{pmatrix}$$

Fact $\text{Rank}(A) = \text{Rank}(A_{B,C})$