

D.N.R.College (Autonomous) Bhimavaram



Department of Mathematics

Paper: 5 - Linear Algebra

II B.Sc

Semester - IV



Vector Spaces

- **Definition**
- **General properties of vector spaces**
- **Vector Subspaces**
- **Linear combination of vectors**
- **Linear span**
- **Linear sum of two subspaces**
- **Linear dependence and linear independence of vectors**

VECTOR SPACES

Internal Composition: Let A be any set. If $a * b \in A \forall a, b \in A$ and $a * b$ is unique then $*$ is said to be an internal composition in the set A

External composition: Let V and F be any two sets. If $a \circ \alpha \in V, \forall a \in F$ and $\forall \alpha \in V$ and $a \circ \alpha$ is unique, then \circ is said to be an external composition in V over F .

Vector Space: Let $(F, +, \cdot)$ be a field. The elements of F will be called scalars. Let V be a non-empty set whose elements will be called vectors. Then V is a vector space over the field F , if it satisfies the following properties.

- i) $\alpha + \beta \in V$ for all $\alpha, \beta \in V$
- ii) $\alpha + \beta = \beta + \alpha$ for all $\alpha, \beta \in V$
- iii) $\alpha + (\beta + \gamma) = (\alpha + \beta) + \gamma$ for all $\alpha, \beta, \gamma \in V$
- iv) \exists an element $\bar{0} \in V$ such that $\alpha + \bar{0} = \alpha$ for all $\alpha \in V$
- v) To every vector $\alpha \in V$ there exists a vector $-\alpha \in V$ such that $\alpha + (-\alpha) = \bar{0}$
- vi) $a\alpha \in V$ for all $a \in F, \alpha \in V$
- vii) $a(\alpha + \beta) = a\alpha + a\beta$ for all $a \in F, \alpha, \beta \in V$
- viii) $(a + b)\alpha = a\alpha + b\alpha$ for all $a, b \in F$ and $\alpha \in V$
- ix) $(ab)\alpha = a(b\alpha)$ for all $a, b \in F$ and $\alpha \in V$
- x) $1\alpha = \alpha$ for all $\alpha \in V$

Example: Show that a field K can be regarded as a vector space over any subfield F of K

Solution: K is the set of vectors.

Since K is a field, $(K, +)$ is an abelian group.

The elements of the subfield F are scalars.

Since K is a field, $a\alpha \in K, \forall a \in F, \forall \alpha \in K$ and $a, \alpha \in K$

If 1 is the unity element of K , 1 is the unity element of F

- (i) $a(\alpha + \beta) = a\alpha + a\beta, \forall a \in F$ and $\forall \alpha \in K$, since K is field
- (ii) $(a + b)\alpha = a\alpha + b\alpha \forall a, b \in F$ and $\forall \alpha \in K$, since K is field
- (iii) $(ab)\alpha = a(b\alpha) \forall a, b \in F$ and $\forall \alpha \in K$, since K is field

$$(iv) \quad 1\alpha = \alpha, \forall \alpha \in K$$

Hence $K(F)$ is a vector space

Theorem: Let $(F, +, \cdot)$ be a field. Let $V_n(F) = \{(a_1, a_2, \dots, a_n) : a_1, a_2, \dots, a_n \in F\}$. Then $V_n(F)$ is a vector space with respect to internal composition defined by $\alpha + \beta = (a_1 + b_1, a_2 + b_2, \dots, a_n + b_n)$ and external composition by $a\alpha = (aa_1, aa_2, \dots, aa_n)$ where $a \in F, \alpha = (a_1, a_2, \dots, a_n), \beta = (b_1, b_2, \dots, b_n) \in V_n(F)$.

Proof: Let $\alpha = (a_1, a_2, \dots, a_n), \beta = (b_1, b_2, \dots, b_n), \gamma = (c_1, c_2, \dots, c_n) \in V_n(F), a, b \in F$
 $V_n(F)$ is closed under Vector addition:

Let $\alpha, \beta \in V$. Then $\alpha + \beta = \{(a_1 + b_1, a_2 + b_2, \dots, a_n + b_n) \in V_n(F)\}$

$+$ is associative:

Let $\alpha, \beta, \gamma \in V$. Then $(\alpha + \beta) + \gamma = (a_1 + b_1, a_2 + b_2, \dots, a_n + b_n) + (c_1, c_2, \dots, c_n)$
 $= (\overline{a_1 + b_1 + c_1}, \overline{a_2 + b_2 + c_2}, \dots, \overline{a_n + b_n + c_n})$
 $= (\overline{a_1 + b_1 + c_1}, \overline{a_2 + b_2 + c_2}, \dots, \overline{a_n + b_n + c_n})$ by associative law in F .
 $= (a_1, a_2, \dots, a_n) + (b_1 + c_1, b_2 + c_2, \dots, b_n + c_n) = \alpha + (\beta + \gamma)$

$\bar{0} = (0, 0, \dots, 0)$ is Zero element:

Clearly $\bar{0} = (0, 0, \dots, 0) \in V_n(F)$.

Let $\alpha \in V_n(F)$.

Then $\alpha + \bar{0} = (a_1 + 0, a_2 + 0, \dots, a_n + 0) = (a_1, a_2, \dots, a_n) = \alpha$

$-\alpha = (-a_1, -a_2, \dots, -a_n)$ is the additive inverse of α :

Let $\alpha \in V_n(F)$. Clearly $-\alpha = (-a_1, -a_2, \dots, -a_n) \in V_n(F)$ and
 $\alpha + (-\alpha) = (a_1 + -a_1, a_2 + -a_2, \dots, a_n + -a_n) = (0, 0, \dots, 0) = \bar{0}$

$+$ is commutative:

Let $\alpha, \beta, \gamma \in V_n(F)$.

Then $\alpha + \beta = (a_1 + b_1, a_2 + b_2, \dots, a_n + b_n) = (b_1 + a_1, b_2 + a_2, \dots, b_n + a_n) = \beta + \alpha$

$\therefore (V_n(F), +)$ is an abelian group.

$V_n(F)$ is closed under scalar multiplication: Let $a \in F, \alpha \in V$. Then

$a\alpha = a(a_1, a_2, \dots, a_n) = (a a_1, a a_2, \dots, a a_n)$ is a unique element of $V_n(F) \forall a \in F, \alpha \in V$

To show $a(\alpha + \beta) = a\alpha + a\beta$: Let $a \in F, \alpha, \beta \in V$. Then

$a(\alpha + \beta) = a(a_1 + b_1, a_2 + b_2, \dots, a_n + b_n) = (a a_1 + a b_1, a a_2 + a b_2, \dots, a a_n + a b_n)$
 $= (a a_1, a a_2, \dots, a a_n) + (a b_1, a b_2, \dots, a b_n) = a(a_1, a_2, \dots, a_n) + a(b_1, b_2, \dots, b_n)$

$$= a\alpha + a\beta.$$

To show $(a + b)\alpha = a\alpha + b\alpha$: Let $a, b \in F, \alpha \in V_n(F)$.

$$\text{Then } (a + b)\alpha = (a + b)(a_1, a_2, \dots, a_n) = (\overline{a + ba_1}, \overline{a + ba_2}, \dots, \overline{a + ba_n})$$

$$= (a a_1 + b a_1, a a_2 + b a_2, \dots, a a_n + b a_n)$$

$$= (a a_1, a a_2, \dots, a a_n) + (b a_1, b a_2, \dots, b a_n) = a(a_1, a_2, \dots, a_n) + b(a_1, a_2, \dots, a_n) = a\alpha + b\alpha$$

To show $a(b\alpha) = (ab)\alpha$: Let $a, b \in F, \alpha \in V_n(F)$. Then

$$a(b\alpha) = a(b a_1, b a_2, \dots, b a_n) = (\overline{aba_1}, \overline{aba_2}, \dots, \overline{aba_n}) = (\overline{aba_1}, \overline{aba_2}, \dots, \overline{aba_n})$$

$$= ab(a_1, a_2, \dots, a_n) = (ab)\alpha$$

To show that $1\alpha = \alpha$: Let $\alpha \in V_n(F)$

$$\text{Then } 1\alpha = 1(a_1, a_2, \dots, a_n) = (1 a_1, 1 a_2, \dots, 1 a_n) = (a_1, a_2, \dots, a_n) = \alpha$$

Hence $V_n(F)$ is a vector space.

Example: Prove that the set of all polynomials in an indeterminate x over a field F is a vector space

Solution: Let $F[x]$ be the set of all polynomials over F

$$\text{Let } f(x) = a_0 + a_1x + a_2x^2 + \dots, g(x) = b_0 + b_1x + b_2x^2 + \dots \in F[x] \text{ and } c \in F$$

$$f(x) + g(x) = (a_0 + b_0) + (a_1 + b_1)x + (a_2 + b_2)x^2 + \dots \in F[x]$$

$$\text{Let } f(x) = a_0 + a_1x + a_2x^2 + \dots, g(x) = b_0 + b_1x + b_2x^2 + \dots, h(x) = c_0 + c_1x + c_2x^2 + \dots \in F[x]$$

$$[f(x) + g(x)] + h(x) = [(a_0 + b_0) + (a_1 + b_1)x + (a_2 + b_2)x^2 + \dots] + (c_0 + c_1x + c_2x^2 + \dots)$$

$$= [(a_0 + b_0) + c_0] + [(a_1 + b_1) + c_1]x + [(a_2 + b_2) + c_2]x^2 + \dots$$

$$= [a_0 + (b_0 + c_0)] + [a_1 + (b_1 + c_1)]x + [a_2 + (b_2 + c_2)]x^2 + \dots$$

$$= (a_0 + a_1x + a_2x^2 + \dots) + [(b_0 + c_0) + (b_1 + c_1)x + (b_2 + c_2)x^2 + \dots]$$

$$= f(x) + [g(x) + h(x)]$$

Therefore $+$ is associative in $F[x]$

$$f(x) + 0(x) = (a_0 + 0) + (a_1 + 0)x + (a_2 + 0)x^2 + \dots = a_0 + a_1x + a_2x^2 + \dots = f(x)$$

$$\text{Similarly } 0(x) + f(x) = f(x)$$

Therefore $0(x)$ is the additive identity in $F[x]$

$$\text{Let } f(x) = a_0 + a_1x + a_2x^2 + \dots \in F[x]$$

$$(-f)(x) = (-a_0) + (-a_1)x + (-a_2)x^2 + \dots \in F[x]$$

$$\begin{aligned} f(x) + (-f)(x) &= [a_0 + (-a_0)] + [a_1 + (-a_1)]x + [a_2 + (-a_2)]x^2 + \dots \\ &= 0 + 0x + 0x^2 + \dots = 0(x) \end{aligned}$$

$$\text{Similarly } (-f)(x) + f(x) = 0(x)$$

$$\therefore (-f)(x) \text{ is the additive inverse of } f(x) \text{ in } F[x]$$

$$\begin{aligned} f(x) + g(x) &= (a_0 + b_0) + (a_1 + b_1)x + (a_2 + b_2)x^2 + \dots \\ &= (b_0 + a_0) + (b_1 + a_1)x + (b_2 + a_2)x^2 + \dots = g(x) + f(x) \end{aligned}$$

$$\therefore + \text{ is commutative in } F[x]$$

$$\begin{aligned} a[f(x) + g(x)] &= a[(a_0 + b_0) + (a_1 + b_1)x + (a_2 + b_2)x^2 + \dots] \\ &= a(a_0 + b_0) + a(a_1 + b_1)x + a(a_2 + b_2)x^2 + \dots \\ &= (aa_0 + ab_0) + (aa_1 + ab_1)x + (aa_2 + ab_2)x^2 + \dots \\ &= [aa_0 + aa_1x + aa_2x^2 + \dots] + [ab_0 + ab_1x + ab_2x^2 + \dots] = af(x) + ag(x) \\ \therefore a[f(x) + g(x)] &= af(x) + ag(x) \end{aligned}$$

$$\begin{aligned} (a+b)f(x) &= (a+b)(a_0 + a_1x + a_2x^2 + \dots) & &= (a+b) \\ &= (a+b)a_0 + (a+b)a_1x + (a+b)a_2x^2 + \dots \\ &= (aa_0 + ba_0) + (aa_1 + ba_1)x + (aa_2 + ba_2)x^2 + \dots \\ &= [aa_0 + aa_1x + aa_2x^2 + \dots] + [ba_0 + ba_1x + ba_2x^2 + \dots] = af(x) + bf(x) \\ \therefore (a+b)f(x) &= af(x) + bf(x) \end{aligned}$$

$$\begin{aligned} (ab)f(x) &= (ab)a_0 + (ab)a_1x + (ab)a_2x^2 + \dots \\ &= a(ba_0) + a(ba_1)x + a(ba_2)x^2 + \dots \\ &= a[ba_0 + ba_1x + ba_2x^2 + \dots] = a[bf(x)] \\ \therefore (ab)f(x) &= a[bf(x)] \end{aligned}$$

$$1f(x) = 1a_0 + 1a_1x + 1a_2x^2 + \dots = f(x)$$

$$\therefore F[x] \text{ is a vector space over } F$$

Example: Show that the set V of all matrices with their elements as real numbers is a vector space over the field F of real numbers with respect to addition of matrices as addition of vectors and multiplication of matrices by a scalar as scalar multiplication.

Solution: Let $V = \{[a_{ij}]_{m \times n} : a_{ij} \in \mathbb{R}\}$. Let $A = [a_{ij}]_{m \times n}$, $B = [b_{ij}]_{m \times n}$,
 $C = [c_{ij}]_{m \times n} \in V$ where $a_{ij}, b_{ij}, c_{ij} \in \mathbb{R}$

Addition of matrices “+” is internal composition: Let $A, B \in V$.

Now $A + B = [a_{ij}]_{m \times n} + [b_{ij}]_{m \times n} = [a_{ij} + b_{ij}]_{m \times n} \in V$ since $a_{ij} + b_{ij} \in \mathbb{R}$.

“+” is associative: Let $A, B, C \in V$.

Then $(A + B) + C = [a_{ij} + b_{ij}]_{m \times n} + [c_{ij}]_{m \times n} = [(a_{ij} + b_{ij}) + c_{ij}]_{m \times n} =$
 $[a_{ij} + (b_{ij} + c_{ij})]_{m \times n} = [a_{ij}]_{m \times n} + [b_{ij} + c_{ij}]_{m \times n} = A + (B + C)$

$\therefore (A + B) + C = A + (B + C)$.

$O = [0]_{m \times n}$ is the zero element:

Clearly Let $A \in V$. Then $A + O = [a_{ij} + 0]_{m \times n} = [a_{ij}]_{m \times n} = A$.

$\therefore O = [0]_{m \times n}$ is the zero element.

$-A$ is the negative of A :

Let $A \in V$. Then $-A = [-a_{ij}]_{m \times n} \in V$ and $A + (-A) = [a_{ij} + (-a_{ij})]_{m \times n} = [0]_{m \times n} = O$

$\therefore -A$ is the negative of A

“+” is commutative:

Let $A, B \in V$.

Now $A + B = [a_{ij}]_{m \times n} + [b_{ij}]_{m \times n} = [a_{ij} + b_{ij}]_{m \times n} = [b_{ij} + a_{ij}]_{m \times n} = B + A$

Scalar multiplication is an external composition:

Let $a \in F$ and $A \in V$.

$aA = [a a_{ij}]_{m \times n} \in V$ since $a a_{ij} \in F$

(i) $a(A + B) = aA + aB \forall a \in F, A, B \in V$:

Let $a \in F$ and $A, B \in V$.

$a(A + B) = a[a_{ij} + b_{ij}]_{m \times n} = [a a_{ij} + a b_{ij}]_{m \times n} = [a a_{ij}]_{m \times n} + [a b_{ij}]_{m \times n} = aA + aB$

(ii) $(a + b)A = aA + bA \quad \forall a, b \in F, A \in V$:

$$(a + b)A = (a + b) [a_{ij}]_{m \times n} = [(a + b) a_{ij}]_{m \times n} = [a a_{ij}]_{m \times n} + [b a_{ij}]_{m \times n} = aA + bA$$

(iii) $a(bA) = (ab)A \quad \forall a, b \in F, A \in V$:

$$\begin{aligned} \text{Let } a, b \in F \text{ and } A \in V. \text{ Then } a(bA) &= a[b a_{ij}]_{m \times n} = [a(b a_{ij})]_{m \times n} \\ &= [(ab) a_{ij}]_{m \times n} = (ab)A \end{aligned}$$

(iv) $1A = A \quad \forall A \in V$:

$$\text{Let } A \in V. \text{ Then } 1A = [1 a_{ij}]_{m \times n} = [a_{ij}]_{m \times n} = A$$

$\therefore V$ is a vector space over F

Properties of vector spaces:

Let $V(F)$ be a vector space and $\bar{0}$ be the zero vector of V . Then

i) $a\bar{0} = \bar{0}$ for all $a \in F$

ii) $0\alpha = \bar{0}$ for all $\alpha \in V$

iii) $a(-\alpha) = -(a\alpha)$

iv) $(-a)\alpha = -(a\alpha)$

v) $a(\alpha - \beta) = a\alpha - a\beta$

vi) $a\alpha = \bar{0}$ implies $a = 0$ or $\alpha = \bar{0}$

Proof: (i) $a\bar{0} = a(\bar{0} + \bar{0}) = a\bar{0} + a\bar{0}$

$$\text{Therefore } \bar{0} + a\bar{0} = a\bar{0} + a\bar{0} \Rightarrow \bar{0} = a\bar{0}$$

(ii) $0\alpha = (0 + 0)\alpha = 0\alpha + 0\alpha$

$$\bar{0} + 0\alpha = 0\alpha + 0\alpha \Rightarrow \bar{0} = 0\alpha$$

(iii) $a[\alpha + (-\alpha)] = a\alpha + a(-\alpha) \Rightarrow a\bar{0} = a\alpha + a(-\alpha)$

$$\Rightarrow \bar{0} = a\alpha + a(-\alpha) \Rightarrow a(-\alpha) = -(a\alpha)$$

(iv) $[a + (-a)]\alpha = a\alpha + (-a)\alpha \Rightarrow 0\alpha = a\alpha + (-a)\alpha \Rightarrow \bar{0} = a\alpha + (-a)\alpha$

$$\Rightarrow (-a)\alpha = -(a\alpha)$$

(v) $a(\alpha - \beta) = a[\alpha + (-\beta)] = a\alpha + a(-\beta) = a\alpha + [-(a\beta)] = a\alpha - a\beta$

Vector subspace: Let V be a vector space over the field F and let $W \subseteq V$. Then W is called a subspace of V if W itself is a vector space over F with respect to the operations of vector addition and scalar multiplication in V

Theorem: The necessary and sufficient condition for a nonempty subset W of a vector space $V(F)$ to be a subspace of V is that W is closed under vector addition and scalar multiplication in V **Proof:**

Necessary condition

If W itself is a vector space over F with respect to vector addition and scalar multiplication in V , then W must be closed with respect to these compositions.

Sufficient Condition

Suppose W is a nonempty subset of V and W is closed under vector addition and scalar multiplication in V .

Let $x \in W$. If $1 \in F$, then $-1 \in F$.

$$1 \in F, x \in W \Rightarrow (-1)x \in W \Rightarrow -(1x) \in W \Rightarrow -x \in W$$

$$x \in W, -x \in W \Rightarrow x + (-x) \in W \Rightarrow 0 \in W$$

$$x, y, z \in W, W \subseteq V \Rightarrow x, y, z \in V \Rightarrow (x+y)+z = x+(y+z)$$

$$x, y \in W, W \subseteq V \Rightarrow x, y \in V \Rightarrow x+y = y+x$$

$$a, 0 \in F, x \in W \Rightarrow ax + 0x \in W \Rightarrow ax \in W$$

$$a, b \in F, x, y \in V \Rightarrow a(x+y) = ax + ay,$$

$$(a+b)x = ax + bx, (ab)x = a(bx), 1x = x$$

$\therefore W$ is a vector space and hence W is a subspace of $V(F)$

Theorem: The necessary and sufficient condition for a nonempty subset W of a vector space $V(F)$ to be a subspace of V is $a, b \in F$ and $x, y \in W \Rightarrow ax + by \in W$

Proof: Necessary condition

Suppose W is a subspace of a vector space $V(F)$

Let $a, b \in F, x, y \in W$

$$a \in F, x \in W \Rightarrow ax \in W$$

$$b \in F, y \in W \Rightarrow by \in W \quad (\because W \text{ is closed under scalar multiplication})$$

$$ax \in W, by \in W \Rightarrow ax + by \in W \quad (\because W \text{ is closed under vector addition})$$

$$\therefore a, b \in F, x, y \in W \Rightarrow ax + by \in W$$

Sufficient condition: Suppose that W is a nonempty subset of V such that $a, b \in F$, $x, y \in W \Rightarrow ax + by \in W$

$$1 \in F, x, y \in W \Rightarrow 1x + 1y \in W \Rightarrow x + y \in W$$

$$0 \in F, x \in W \Rightarrow 0x + 0x \in W \Rightarrow 0 \in W$$

$$-1, 0 \in F, x \in W \Rightarrow (-1)x + 0x \in W \Rightarrow -x \in W$$

Let $x, y, z \in W$

$$x, y, z \in W, W \subseteq V \Rightarrow x, y, z \in V \Rightarrow (x + y) + z = x + (y + z)$$

$$x, y \in W, W \subseteq V \Rightarrow x, y \in V \Rightarrow x + y = y + x$$

$$a, 0 \in F, x \in W \Rightarrow ax + 0x \in W \Rightarrow ax \in W$$

$$a, b \in F, x, y \in V \Rightarrow a(x + y) = ax + ay, \quad (a + b)x = ax + bx, \quad (ab)x = a(bx), \quad 1x = x$$

$\therefore W$ is a vector space and hence W is a subspace of $V(F)$

Example: The set W of ordered triads $(x, y, 0)$ where $x, y \in F$ is a subspace of $V_3(F)$

Solution: Let $\alpha, \beta \in W$ where $\alpha = (x_1, y_1, 0)$, $\beta = (x_2, y_2, 0)$ for some $x_1, y_1, x_2, y_2 \in F$.

$$\begin{aligned} \text{Let } a, b \in F, a\alpha + b\beta &= a(x_1, y_1, 0) + b(x_2, y_2, 0) \\ &= (ax_1, ay_1, 0) + (bx_2, by_2, 0) = (ax_1 + bx_2, ay_1 + by_2, 0) \in F \end{aligned}$$

Hence W is a subspace of $V_3(F)$

Example: Prove that the set of all solutions (a, b, c) of the equation $a + b + 2c = 0$ is a subspace of the vector space $V_3(R)$

Solution: Let $W = \{(a, b, c) : a, b, c \in R \text{ and } a + b + 2c = 0\}$

$$\text{Let } \alpha = (a_1, b_1, c_1), \beta = (a_2, b_2, c_2) \in W$$

$$\text{Then } a_1 + b_1 + 2c_1 = 0 \text{ and } a_2 + b_2 + 2c_2 = 0$$

$$\text{If } a, b \in R, \text{ then } a\alpha + b\beta = a(a_1, b_1, c_1) + b(a_2, b_2, c_2)$$

$$= (aa_1, ab_1, ac_1) + (ba_2, bb_2, bc_2)$$

$$= (aa_1 + ba_2, ab_1 + bb_2, ac_1 + bc_2)$$

$$\text{Now } (aa_1 + ba_2) + (ab_1 + bb_2) + 2(ac_1 + bc_2)$$

$$= a(a_1 + b_1 + 2c_1) + b(a_2 + b_2 + 2c_2) = a \cdot 0 + b \cdot 0 = 0$$

$$a\alpha + b\beta \in W$$

Hence W is a subspace of the vector space $V_3(R)$

Example: Let R be the field of real numbers and $W = \{(x, y, z) / x, y, z \text{ are rational numbers}\}$. Is W a subspace of $V_3(R)$?

Solution: Let $\alpha = (2, 3, 4) \in W$, $a = \sqrt{7} \in R$

$$a\alpha = \sqrt{7}(2, 3, 4) = (2\sqrt{7}, 3\sqrt{7}, 4\sqrt{7}) \notin W$$

Hence W is not a subspace of $V_3(R)$

Example: Show that $W = \{(a, 2b, 3c) : a, b, c \in R\}$ is a subspace of $V_3(R)$

Solution: Let $x = (a_1, 2b_1, 3c_1)$, $y = (a_2, 2b_2, 3c_2) \in W$ and $a, b \in R$

$$ax + by = a(a_1, 2b_1, 3c_1) + b(a_2, 2b_2, 3c_2) = (aa_1, 2ab_1, 3ac_1) + (ba_2, 2bb_2, 3bc_2)$$

$$= (aa_1 + ba_2, 2ab_1 + 2bb_2, 3ac_1 + 3bc_2)$$

$$= (aa_1 + ba_2, 2(ab_1 + bb_2), 3(ac_1 + bc_2)) \in W$$

$\therefore W$ is a subspace of $V_3(R)$

Example: If a_1, a_2, a_3 are fixed elements of a field F , then the set W of all ordered triads (x_1, x_2, x_3) of elements of F such that $a_1x_1 + a_2x_2 + a_3x_3 = 0$ is a subspace of $V_3(F)$.

Solution: Let $\alpha = (x_1, x_2, x_3)$ and $\beta = (y_1, y_2, y_3) \in W$ where $x_1, x_2, x_3, y_1, y_2, y_3 \in F$

$$\text{Then } a_1x_1 + a_2x_2 + a_3x_3 = 0, \quad a_1y_1 + a_2y_2 + a_3y_3 = 0$$

$$\text{If } a, b \in F, \text{ then } a\alpha + b\beta = a(x_1, x_2, x_3) + b(y_1, y_2, y_3)$$

$$= (ax_1, ax_2, ax_3) + (by_1, by_2, by_3) = (ax_1 + by_1, ax_2 + by_2, ax_3 + by_3)$$

$$\text{Now } a_1(ax_1 + by_1) + a_2(ax_2 + by_2) + a_3(ax_3 + by_3) = a(a_1x_1 + a_2x_2 + a_3x_3) + b(a_1y_1 + a_2y_2 + a_3y_3) = a \cdot 0 + b \cdot 0 = 0$$

$$\therefore a\alpha + b\beta = (ax_1 + by_1, ax_2 + by_2, ax_3 + by_3) \in W$$

Hence W is a subspace of $V_3(F)$

Theorem: The intersection of any two subspaces W_1 and W_2 of a vector space $V(F)$ is a subspace of $V(F)$

Proof: Since $0 \in W_1$ and W_2 , $W_1 \cap W_2 \neq \emptyset$

Let $\alpha, \beta \in W_1 \cap W_2$ and $a, b \in F$

$$\alpha \in W_1 \cap W_2 \Rightarrow \alpha \in W_1 \text{ and } \alpha \in W_2,$$

$$\beta \in W_1 \cap W_2 \Rightarrow \beta \in W_1 \text{ and } \beta \in W_2$$

Since W_1 is a subspace, $a, b \in F$ and $\alpha, \beta \in W_1 \Rightarrow a\alpha + b\beta \in W_1$

Similarly W_2 is a subspace, $a, b \in F$ and $\alpha, \beta \in W_2 \Rightarrow a\alpha + b\beta \in W_2$

Thus $a, b \in F, \alpha, \beta \in W_1 \cap W_2 \Rightarrow a\alpha + b\beta \in W_1 \cap W_2$

Hence $W_1 \cap W_2$ is a subspace of $V(F)$

Note: The union of two subspaces of $V(F)$ may not be a subspace of $V(F)$

Example: If R be the field of real numbers, then $W_1 = \{(0,0,z) : z \in R\}$ and $W_2 = \{(0,y,0) : y \in R\}$ are two subspaces of $V_3(R)$

$(0,0,2) \in W_1$ and $(0,3,0) \in W_2$

$\therefore (0,0,2)$ and $(0,3,0) \in W_1 \cup W_2$

But $(0,0,2) + (0,3,0) = (0,3,2) \notin W_1 \cup W_2$

Hence $W_1 \cup W_2$ is not a subspace of $V_3(R)$

Theorem: The union of two subspaces is a subspace iff one is contained in the other.

Proof: Let W_1 and W_2 be two subspaces of a vector space $V(F)$

Suppose $W_1 \cup W_2$ is a subspace of V

If possible suppose that $W_1 \not\subseteq W_2$ and $W_2 \not\subseteq W_1$

$$W_1 \not\subseteq W_2 \Rightarrow \exists x \in W_1 \ni x \notin W_2$$

$$W_2 \not\subseteq W_1 \Rightarrow \exists y \in W_2 \ni y \notin W_1$$

$$x \in W_1, y \in W_2 \Rightarrow x, y \in W_1 \cup W_2 \Rightarrow x+y \in W_1 \cup W_2 \Rightarrow x+y \in W_1 \text{ or } x+y \in W_2$$

$$\text{If } x+y \in W_1 \text{ then } x \in W_1, x+y \in W_1 \Rightarrow y = (x+y) - x \in W_1$$

If

$$x+y \in W_2 \text{ then } y \in W_2, x+y \in W_2 \Rightarrow x = (x+y) - y \in W_2$$

It is a contradiction

$$\therefore W_1 \subseteq W_2 \text{ or } W_2 \subseteq W_1.$$

Conversely

suppose that $W_1 \subseteq W_2$ or $W_2 \subseteq W_1$

If $W_1 \subseteq W_2$ then $W_1 \cup W_2 = W_2$ is a subspace of V

If $W_2 \subseteq W_1$ then $W_1 \cup W_2 = W_1$ is a subspace of V

$\therefore W_1 \cup W_2$ is a subspace of V

Smallest subspace containing any subset of V(F): Let $V(F)$ be a vector space and S be any subset of V . If U is a subspace of V containing S and is itself contained in every subspace of V containing S , then U is called the smallest subspace of V containing S .

The smallest subspace of V containing S is also called the subspace of V generated or spanned by S and denote it by $\{S\}$

Linear combination of vectors: Let $V(F)$ be a vector space. If $\alpha_1, \alpha_2, \dots, \alpha_n \in V$, then any vector $\alpha = a_1\alpha_1 + a_2\alpha_2 + \dots + a_n\alpha_n$ where $a_1, a_2, \dots, a_n \in F$ is called a linear combination of the vectors $\alpha_1, \alpha_2, \dots, \alpha_n$

Linear span: Let $V(F)$ be a vector space and S be any non-empty subset of V . Then the linear span of S is the set of all linear combinations of finite sets of elements of S and is denoted by $L(S)$.

Example: Express the vector $x=(1,-2,5)$ as a linear combination of the vectors $x_1=(1,1,1)$, $x_2=(1,2,3)$, $x_3=(2,-1,1)$

Solution: Let $x=ax_1+bx_2+cx_3 \Rightarrow (1,-2,5)=a(1,1,1)+b(1,2,3)+c(2,-1,1)$

$$\Rightarrow (1,-2,5)=(a+b+2c, a+2b-c, a+3b+c)$$

$$\Rightarrow a+b+2c=1, a+2b-c=-2, a+3b+c=5$$

Solving these equations, we get $a=-6, b=3, c=2$

$$\therefore x=-6x_1+3x_2+2x_3$$

THEOREM: The linear span $L(S)$ of any subset S of a vector space $V(F)$ is a subspace of V generated by S ie., $L(S)=\{S\}$

Proof: Let $\alpha, \beta \in S$

Then $\alpha=a_1\alpha_1 + a_2\alpha_2 + \dots + a_m\alpha_m$ and $\beta=b_1\beta_1 + b_2\beta_2 + \dots + b_n\beta_n$

If $a, b \in F$ then $a\alpha+b\beta=a(a_1\alpha_1 + a_2\alpha_2 + \dots + a_m\alpha_m)+b(b_1\beta_1 + b_2\beta_2 + \dots + b_n\beta_n)$

$$=a(a_1\alpha_1) + a(a_2\alpha_2) + \dots + a(a_m\alpha_m)+b(b_1\beta_1) + b(b_2\beta_2) + \dots + b(b_n\beta_n)$$

$$=(aa_1)\alpha_1 + (aa_2)\alpha_2 + \dots + (aa_m)\alpha_m+(bb_1)\beta_1 + (bb_2)\beta_2 + \dots + (bb_n)\beta_n \in L(S)$$

Thus $a, b \in F$ and $\alpha, \beta \in L(S) \Rightarrow a\alpha+b\beta \in L(S)$

Hence $L(S)$ is a subspace of $V(F)$

If $\alpha_r \in S$ then $\alpha_r = 1\alpha_r \Rightarrow \alpha_r \in L(S) \Rightarrow S \subset L(S)$

$\therefore L(S)$ is a subspace of V and S is contained in $L(S)$

If W is any subspace of V containing S , then each element of $L(S)$ belongs to W because W is closed under vector addition and scalar multiplication. Therefore $L(S)$ will be contained in W . Hence $L(S) = \{S\}$

Linear sum of two subspaces: Let W_1 and W_2 be the two subspaces of the vector space $V(F)$. Then the linear sum of the subspaces W_1 and W_2 denoted by $W_1 + W_2$ is the set of all sums $\alpha_1 + \alpha_2$ such that $\alpha_1 \in W_1, \alpha_2 \in W_2$.

Thus $W_1 + W_2 = \{ \alpha_1 + \alpha_2 : \alpha_1 \in W_1, \alpha_2 \in W_2 \}$

Theorem: If W_1 and W_2 are subspaces of the vector space $V(F)$, then (i) $W_1 + W_2$ is a subspace of $V(F)$ (ii) $L(W_1 \cup W_2) = W_1 + W_2$

Proof: Let $\alpha, \beta \in W_1 + W_2$

Then $\alpha = \alpha_1 + \alpha_2$ and $\beta = \beta_1 + \beta_2$ where $\alpha_1, \beta_1 \in W_1$ and $\alpha_2, \beta_2 \in W_2$

If $a, b \in F$, then $a\alpha + b\beta = a(\alpha_1 + \alpha_2) + b(\beta_1 + \beta_2)$

$= (a\alpha_1 + b\beta_1) + (a\alpha_2 + b\beta_2)$ Since
 W_1 is a subspace, $a\alpha_1 + b\beta_1 \in W_1$. Similarly $a\alpha_2 + b\beta_2 \in W_2$

$\therefore a\alpha + b\beta = (a\alpha_1 + b\beta_1) + (a\alpha_2 + b\beta_2) \in W_1 + W_2$

Hence $W_1 + W_2$ is a subspace of $V(F)$

(ii) Since $\bar{0} \in W_2$, if $\alpha_1 \in W_1$ we can write $\alpha_1 = \alpha_1 + \bar{0} \in W_1 + W_2$ \Rightarrow
 $W_1 \subseteq W_1 + W_2$. Similarly $W_2 \subseteq W_1 + W_2$

$\therefore W_1 \cup W_2 \subseteq W_1 + W_2$

Hence $W_1 + W_2$ is a subspace of V containing $W_1 \cup W_2$

Let $\alpha = \alpha_1 + \beta_1 \in W_1 + W_2$. Then $\alpha_1 \in W_1, \beta_1 \in W_2 \Rightarrow \alpha_1, \beta_1 \in W_1 \cup W_2$

Also $\alpha_1 + \beta_1 = 1\alpha_1 + 1\beta_1 \Rightarrow \alpha_1 + \beta_1$ is a linear combination of a finite number of elements $\alpha_1, \beta_1 \in W_1 \cup W_2 \Rightarrow \alpha_1 + \beta_1 \in L(W_1 \cup W_2)$

$\therefore W_1 + W_2 \subseteq L(W_1 \cup W_2)$

$L(W_1 \cup W_2)$ is the smallest subspace containing $W_1 \cup W_2$ and $W_1 + W_2$ is a subspace containing $W_1 \cup W_2 \Rightarrow L(W_1 \cup W_2) \subseteq W_1 + W_2$

Hence $W_1 + W_2 = L(W_1 \cup W_2)$

Example: If S, T are subsets of $V(F)$, then

(i) $S \subseteq T \Rightarrow L(S) \subseteq L(T)$ (ii) $L(S \cup T) = L(S) + L(T)$

(iii) S is a subspace of $V \Leftrightarrow L(S) = S$ (iv) $L(L(S)) = L(S)$

Solution:(i) Let $\alpha \in L(S)$

Then $\alpha = a_1\alpha_1 + a_2\alpha_2 + \dots + a_n\alpha_n$ where $\alpha_1, \alpha_2, \dots, \alpha_n \in S$ and $a_1, a_2, \dots, a_n \in F$

$\alpha_1, \alpha_2, \dots, \alpha_n \in S, S \subseteq T \Rightarrow \alpha_1, \alpha_2, \dots, \alpha_n \in T$

$a_1, a_2, \dots, a_n \in F, \alpha_1, \alpha_2, \dots, \alpha_n \in T \Rightarrow a_1\alpha_1 + a_2\alpha_2 + \dots + a_n\alpha_n \in L(T) \Rightarrow \alpha \in L(T)$

$\therefore L(S) \subseteq L(T)$

(ii) Let $\alpha \in L(S \cup T)$

Then $\alpha = a_1\alpha_1 + a_2\alpha_2 + \dots + a_m\alpha_m + b_1\beta_1 + b_2\beta_2 + \dots + b_p\beta_p$ where

$\{\alpha_1, \alpha_2, \dots, \alpha_m, \beta_1, \beta_2, \dots, \beta_p\}$ is a finite subset of $S \cup T$ such that $\{\alpha_1, \alpha_2, \dots, \alpha_m\} \in S$

and $\{\beta_1, \beta_2, \dots, \beta_p\} \in T$

$a_1\alpha_1 +$

$a_2\alpha_2 + \dots + a_m\alpha_m \in L(S)$ and $b_1\beta_1 + b_2\beta_2 + \dots + b_p\beta_p \in L(T)$

$\therefore \alpha \in L(S) + L(T)$ and $L(S \cup T) \subseteq L(S) + L(T)$

Let $\gamma \in L(S) + L(T)$

Then $\gamma = \beta + \delta$ where $\beta \in L(S)$ and $\delta \in L(T)$.

Now

β will be a linear combination of a finite number of elements of S and δ will be a linear combination of a finite number of elements of T

$\Rightarrow \beta + \delta$ will be a linear combination of a finite number of elements of $S \cup T$

$\therefore \beta + \delta \in L(S \cup T)$ and $L(S) + L(T) \subseteq L(S \cup T)$

Hence $L(S \cup T) = L(S) + L(T)$

(iii) Suppose S is a subspace of V

Let $\alpha \in L(S)$

Then $\alpha = a_1\alpha_1 + a_2\alpha_2 + \dots + a_n\alpha_n$ where $\alpha_1, \alpha_2, \dots, \alpha_n \in S$ and $a_1, a_2, \dots, a_n \in F$

Since S is a subspace of V , it is closed with respect to scalar multiplication and vector addition.

$\therefore \alpha \in L(S) \Rightarrow \alpha \in S$ and $L(S) \subseteq S$

Also $S \subseteq L(S)$, we have $L(S) = S$

Conversely suppose that $L(S)=S$

Since $L(S)$ is a subspace of V and $S=L(S)$, S is also a subspace of V

(iv) Let $\alpha \in L(S)$. Then $\alpha = 1\alpha \in L(L(S))$

$\therefore L(S) \subseteq L(L(S))$

Let $\alpha \in L(L(S))$. Then $\alpha = a_1\alpha_1 + a_2\alpha_2 + \dots + a_n\alpha_n$ where $\alpha_1, \alpha_2, \dots, \alpha_n \in L(S)$ and $a_1, a_2, \dots, a_n \in F$

$\alpha_1, \alpha_2, \dots, \alpha_n \in L(S)$ and $L(S)$ is a subspace of $V \Rightarrow$

$\Rightarrow a_1\alpha_1 + a_2\alpha_2 + \dots + a_n\alpha_n \in L(S) \Rightarrow \alpha \in L(S)$

$\therefore L(L(S)) \subseteq L(S)$ and hence $L(L(S)) = L(S)$

Linear Dependence: Let $V(F)$ be a vector space. A finite set $\{\alpha_1, \alpha_2, \dots, \alpha_n\}$ of vectors of V is said to be linearly dependent if there exist scalars $a_1, a_2, \dots, a_n \in F$ not all zero such that $a_1\alpha_1 + a_2\alpha_2 + \dots + a_n\alpha_n = \vec{0}$

Linear independence: Let $V(F)$ be a vector space. A Finite set $\{\alpha_1, \alpha_2, \dots, \alpha_n\}$ of vectors of V is said to be linearly independent if every relation of the form $a_1\alpha_1 + a_2\alpha_2 + \dots + a_n\alpha_n = \vec{0} \Rightarrow a_1=0, a_2=0, \dots, a_n=0$

Example: Show that the three vectors $(1,1,-1)$, $(2,-3,5)$ and $(-2,1,4)$ of R^3 are linearly independent.

Solution: Let a, b, c be the real numbers such that

$$a(1,1,-1) + b(2,-3,5) + c(-2,1,4) = (0,0,0)$$

$$\Rightarrow (a+2b-2c, a-3b+c, -a+5b+4c) = (0,0,0)$$

$$\Rightarrow a+2b-2c=0 \quad (1)$$

$$a-3b+c=0 \quad (2)$$

$$a+5b+4c=0 \quad (3)$$

Multiplying (2) by 2 and adding to (1), we get $3a-4b=0$ (4)

Multiplying (1) by 2 and adding to (3), we get $a+9b=0$ (5)

Multiplying (5) by 3 and subtracting by (4), we get $-31b=0$ or $b=0$

Putting $b=0$ in (5) we get $a=0$

Putting $a=0$, $b=0$ in (1), we get $c=0$

Thus $a=0, b=0, c=0$ is the only solution of the above equations

$$\therefore a(1,1,-1)+b(2,-3,5)+c(-2,1,4)=(0,0,0) \Rightarrow a=0, b=0, c=0$$

Hence the given vectors of R^3 are linearly independent.

Example: Show that the system of vectors $(1,3,2)$, $(1,-7,-8)$, $(2,1,-1)$ of $V_3(R)$ is linearly dependent.

Solution: Suppose $a(1,3,2) + b(1,-7,-8) + c(2,1,-1) = (0,0,0)$

$$\Rightarrow (a+b+2c, 3a-7b+c, 2a-8b-c) = (0,0,0)$$

$$\Rightarrow a+b+2c = 0 \quad (1)$$

$$3a-7b+c = 0 \quad (2)$$

$$2a-8b-c = 0 \quad (3)$$

$$\text{Multiplying (2) by 2, we get } 6a-14b+2c = 0 \quad (4)$$

$$\text{Subtracting (1) from (2), } 5a-15b = 0 \Rightarrow a=3b$$

$$\text{Adding (2) and (3), } 5a-15b = 0 \Rightarrow a=3b$$

$$\text{Put } b=1, \text{ then } a=3$$

$$\text{Putting these values in (1), } c = -2$$

$$\therefore 3(1,3,2) + 1(1,-7,-8) - 2(2,1,-1) = (0,0,0)$$

Hence the given vectors are linearly dependent.

Example: Show that the vectors $(1,1,2,4)$, $(2,-1,-5,2)$, $(1,-1,-4,0)$ and $(2,1,1,6)$ are linearly dependent in R^4

Solution: Let $(1,1,2,4) = a(2,-1,-5,2) + b(1,-1,-4,0) + c(2,1,1,6)$

$$\text{Then } 2a+b+2c=1 \quad (1)$$

$$-a-b+c=1 \quad (2)$$

$$-5a-4b+c=2 \quad (3)$$

$$2a+0b+6c=4 \quad (4)$$

$$\text{Adding (1) and (2), we get } a+3c=2. \text{ Putting } c=0, \text{ then } a=2$$

Putting $a=2, c=0$ in (1), we get $b=-3$

$$\therefore (1, 1, 2, 4) = 2(2, -1, -5, 2) - 3(1, -1, -4, 0) + 0(2, 1, 1, 6)$$

$$\Rightarrow 1(1, 1, 2, 4) - 2(2, -1, -5, 2) + 3(1, -1, -4, 0) - 0(2, 1, 1, 6) = (0, 0, 0, 0)$$

\therefore The given vectors are linearly dependent in R^4

Example: Show that the set of vectors $\{(1, 2, 0), (0, 3, 1), (-1, 0, 1)\}$ in $V_3(R)$ is linearly independent.

Solution: Let a, b, c be the real numbers such that

$$a(1, 2, 0) + b(0, 3, 1) + c(-1, 0, 1) = (0, 0, 0)$$

$$(a - c, 2a + 3b, b + c) = (0, 0, 0)$$

$$\Rightarrow a - c = 0, 2a + 3b = 0, b + c = 0$$

These equations will have a non-zero solution if the coefficient matrix is less than 3, the number of unknowns a, b, c . If the rank is 3, then $a=0, b=0, c=0$ will be the only solution.

$$\text{The coefficient matrix } A = \begin{bmatrix} 1 & 0 & -1 \\ 2 & 3 & 0 \\ 0 & 1 & 1 \end{bmatrix}$$

$$|A| = 1(3 - 0) - 2(0 + 1) = 1 \neq 0 \text{ and Rank } A = 3$$

Hence the zero solution $a=0, b=0, c=0$ is the only solution and the given system is linearly independent

Example: Find whether the vectors $(-1, 2, 1), (3, 0, -1), (-5, 4, 3)$ in $V_3(R)$ are linearly independent or not.

Solution: Let a, b, c be scalars such that

$$a(-1, 2, 1) + b(3, 0, -1) + c(-5, 4, 3) = (0, 0, 0)$$

$$\Rightarrow (-a + 3b - 5c, 2a + 0b + 4c, a - b + 3c) = (0, 0, 0)$$

$$\Rightarrow -a + 3b - 5c = 0, 2a + 0b + 4c = 0, a - b + 3c = 0$$

$$\text{The coefficient matrix is } A = \begin{bmatrix} -1 & 3 & -5 \\ 2 & 0 & 4 \\ 1 & -1 & 3 \end{bmatrix}$$

$$|A| = -1(0 + 4) - 2(9 - 5) + 1(12 - 0) = 0$$

$\therefore \text{Rank} < 3$ and the given system of equations will possess a non-zero solution.

Hence the given vectors are linearly dependent in R^4

Example: If α, β, γ are linearly independent vectors of $V(R)$, show that $\alpha + \beta, \beta + \gamma, \gamma + \alpha$ are also linearly independent

Solution: Let $a, b, c \in R$

$$a(\alpha + \beta) + b(\beta + \gamma) + c(\gamma + \alpha) = \vec{0} \Rightarrow (a+c)\alpha + (a+b)\beta + (b+c)\gamma = \vec{0}$$

$$\alpha, \beta, \gamma \text{ are linearly independent} \Rightarrow a+0b+c=0, a+b+0c=0, 0a+b+c=0$$

$$\text{The coefficient matrix } A = \begin{bmatrix} 1 & 0 & 1 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix}$$

Rank of $A = 3$ which is equal to the number of unknowns

$\Rightarrow a=0, b=0, c=0$ is the only solution of the given equations

$\therefore \alpha + \beta, \beta + \gamma, \gamma + \alpha$ are also linearly independent

Example: Is the Vector $(2, -5, 3)$ in the subspace of R^3 spanned by the vectors $(1, -3, 2), (2, -4, -1), (1, -5, 7)$?

Solution: Let $\alpha = (2, -5, 3), \alpha_1 = (1, -3, 2), \alpha_2 = (2, -4, -1), \alpha_3 = (1, -5, 7)$

Let $\alpha = a_1 \alpha_1 + a_2 \alpha_2 + a_3 \alpha_3$, where $a_1, a_2, a_3 \in R$

$$(2, -5, 3) = a_1 (1, -3, 2) + a_2 (2, -4, -1) + a_3 (1, -5, 7)$$

$$\Rightarrow (2, -5, 3) = (a_1 + 2a_2 + a_3, -3a_1 - 4a_2 - 5a_3, 2a_1 - a_2 + 7a_3)$$

$$\Rightarrow a_1 + 2a_2 + a_3 = 2, \quad (1)$$

$$-3a_1 - 4a_2 - 5a_3 = -5 \quad (2)$$

$$2a_1 - a_2 + 7a_3 = 3 \quad (3)$$

$$\text{Multiplying (1) by 3 and adding to (2), we get } 2a_2 - 2a_3 = 1 \Rightarrow a_2 - a_3 = 1/2 \quad (4)$$

$$\text{Multiplying (1) by 2 and subtracting from (3), we get } -5a_2 + 5a_3 = -1 \Rightarrow a_2 - a_3 = 1/5 \quad (5)$$

From (4) and (5), the above equations are inconsistent

$\therefore \alpha$ cannot be expressed as a linear combination of the vectors $\alpha_1, \alpha_2, \alpha_3$

Hence the vector $(2, -5, 3)$ is not in the subspace of R^3 spanned by the vectors $(1, -3, 2), (2, -4, -1), (1, -5, 7)$

Theorem: Every superset of a linearly dependent set of vectors is Linearly dependent.

Proof: Let $S = \{\alpha_1, \alpha_2, \dots, \alpha_n\}$ be a linearly dependent set of vectors

Then there exists scalars $a_1, a_2, \dots, a_n \in F$, not all zero such that

$$a_1\alpha_1 + a_2\alpha_2 + \dots + a_n\alpha_n = \bar{0} \quad \dots(1)$$

Let $S' = \{\alpha_1, \alpha_2, \dots, \alpha_n, \beta_1, \beta_2, \dots, \beta_n\}$ be a superset of S .

Then from (1) $a_1\alpha_1 + a_2\alpha_2 + \dots + a_n\alpha_n + 0\beta_1 + 0\beta_2 + \dots + 0\beta_n = \bar{0}$

Here all the scalars are not zero, we have S' is linearly dependent

Hence any superset of a linearly dependent set is linearly dependent

Theorem: Every non-empty subset of a linearly independent set of vectors is linearly independent.

Proof: Let $S = \{\alpha_1, \alpha_2, \dots, \alpha_m\}$ be a linearly independent set of vectors

Consider the subset $\{\alpha_1, \alpha_2, \dots, \alpha_k\}$ where $1 \leq k \leq m$.

$$\text{Now } a_1\alpha_1 + a_2\alpha_2 + \dots + a_k\alpha_k = \bar{0}$$

$$\Rightarrow a_1\alpha_1 + a_2\alpha_2 + \dots + a_k\alpha_k + 0\alpha_{k+1} + \dots + 0\alpha_m = \bar{0}$$

$$\Rightarrow a_1 = 0, a_2 = 0, \dots, a_k = 0 \quad (\text{Since } S \text{ is L.I})$$

Hence the subset $\{\alpha_1, \alpha_2, \dots, \alpha_k\}$ is Linearly independent

Theorem: Let $V(F)$ be a vector space and $S = \{\alpha_1, \alpha_2, \dots, \alpha_n\}$ is a finite subset of non zero vectors of $V(F)$. Then S is linearly independent iff some vector $\alpha_k \in S$, $2 \leq k \leq n$ can be expressed as a linear combination of its preceding vectors

Proof: Suppose $S = \{\alpha_1, \alpha_2, \dots, \alpha_n\}$ is linearly dependent.

Then there exists $a_1, a_2, \dots, a_n \in F$, not all zero such that

$$a_1\alpha_1 + a_2\alpha_2 + \dots + a_n\alpha_n = \bar{0}$$

Let k be the greatest suffix of a for which $\alpha_k \neq \bar{0}$

$$\text{Then } a_1\alpha_1 + a_2\alpha_2 + \dots + a_k\alpha_k + 0\alpha_{k+1} + \dots + 0\alpha_n = \bar{0}$$

$$\Rightarrow a_1\alpha_1 + a_2\alpha_2 + \cdots + a_k\alpha_k = \bar{0}$$

Suppose $k=1$ then $a_1\alpha_1 = \bar{0}$

But $a_1=0 \Rightarrow \alpha_1 = \bar{0}$ which contradicts that each element of S is a non-zero vector.

Hence $k>1$, ie., $2 \leq k \leq n$

$$\text{Also } a_k\alpha_k = -a_1\alpha_1 - a_2\alpha_2 - \cdots - a_{k-1}\alpha_{k-1}$$

$$\Rightarrow a_k^{-1}(a_k\alpha_k) = a_k^{-1}(-a_1\alpha_1 - a_2\alpha_2 - \cdots - a_{k-1}\alpha_{k-1})$$

$$\alpha_k = (-a_k^{-1}a_1)\alpha_1 + (-a_k^{-1}a_2)\alpha_2 + \cdots + (-a_k^{-1}a_{k-1})\alpha_{k-1}$$

= Linear combination of preceding vectors

Conversely suppose that some $\alpha_p \in S$ can be expressible as a linear combination of preceding vectors

$$\therefore \alpha_p = b_1\alpha_1 + b_2\alpha_2 + \cdots + b_{p-1}\alpha_{p-1}$$

$$\Rightarrow b_1\alpha_1 + b_2\alpha_2 + \cdots + b_{p-1}\alpha_{p-1} + (-1)\alpha_p = \bar{0}$$

$\Rightarrow \{\alpha_1, \alpha_2, \dots, \alpha_p\}$ is Linearly dependent

Hence the superset $S = \{\alpha_1, \alpha_2, \dots, \alpha_p, \dots, \alpha_n\}$ is Linearly dependent

- **Basis of vector space**
- **Finite dimensional vector spaces**
- **Basis extension**
- **Coordinates**
- **Dimension of a vector space**
- **Dimension of a subspace**

- **Quotient space and dimension of quotient space**

Basis of a vector space: A subset S of a vector space $V(F)$ is said to be a basis of $V(F)$, if (i) S consists of linearly independent vectors (ii) $L(S)=V$

Example: A system S consisting of n vectors

$e_1=(1,0,0,\dots,0), e_2=(0,1,0,\dots,0), \dots, e_n=(0,0,\dots,0,1)$ is a basis of V_n over the field F .

Solution: Suppose $S=\{e_1, e_2, \dots, e_n\}$

Let $a_1, a_2, \dots, a_n \in F$ then $a_1 e_1 + a_2 e_2 + \dots + a_n e_n = \bar{0}$

$\Rightarrow a_1(1,0,0, \dots, 0) + a_2(0,1,0, \dots, 0) + \dots + a_n(0,0, \dots, 0,1) = \bar{0}$

$\Rightarrow (a_1, a_2 \dots a_n) = (0,0,\dots,0) \Rightarrow a_1 = 0, a_2 = 0, \dots, a_n = 0$

\Rightarrow the given vectors are linearly independent

Let $\alpha = (a_1, a_2 \dots a_n) \in V_n(F)$

$\alpha = (a_1, a_2, \dots, a_n) = a_1(1, 0, 0, \dots, 0) + a_2(0, 1, 0, \dots, 0) + \dots + a_n(0, 0, \dots, 0, 1) = a_1 e_1 + a_2 e_2 + \dots + a_n e_n = \text{linear combination of elements of the set } S \Rightarrow \alpha \in L(S)$

$\therefore V_n(F) \subseteq L(S)$. We have $L(S) \subseteq V_n(F)$

$\therefore V_n = L(S)$ and hence S is a basis of $V_n(F)$

Note1: The basis $S = \{e_1, e_2, \dots, e_n\}$ is called standard basis of $V_n(F)$

Note2: The standard basis of $V_2(F)$ is $\{(1, 0), (0, 1)\}$

Note3: The standard basis of $V_3(F)$ is $\{(1, 0, 0), (0, 1, 0), (0, 0, 1)\}$

Example: Show that the infinite set $S = \{1, x, x^2, x^3, \dots, x^n, \dots\}$ is a basis of the vector space $F[x]$ of all polynomials over the field F

Solution: Let $S' = \{x^{m_1}, x^{m_2}, \dots, x^{m_n}\}$ be any finite subset of S having n vectors where m_1, m_2, \dots, m_n are some non-negative integers.

Let $a_1, a_2, \dots, a_n \in F$ be scalars such that

$$a_1 x^{m_1} + a_2 x^{m_2} + \dots + a_n x^{m_n} = 0 \text{ (zero polynomial)}$$

$$\Rightarrow a_1 = 0, a_2 = 0, \dots, a_n = 0$$

Thus every finite subset of S is linearly independent and hence S is linearly independent.

Let $f(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_t x^t$ be a polynomial of degree t

$$\text{Then } f(x) = a_0 1 + a_1 x + a_2 x^2 + \dots + a_t x^t$$

Hence S is a basis of $F[x]$

Example: Show that the vectors $(1,2,1)$, $(2,1,0)$, $(1,-1,2)$ form a basis of R^3

Solution: Since the set $\{(1,0,0), (0,1,0), (0,0,1)\}$ forms a basis of R^3 , $\dim R^3=3$

Let $S = \{(1,2,1), (2,1,0), (1,-1,2)\}$

Consider $a(1,2,1)+b(2,1,0)+c(1,-1,2)=(0,0,0)$

$$\Rightarrow (a+2b+c, 2a+b-c, a+2c)=(0,0,0)$$

$$a+2b+c=0 \quad (1)$$

$$2a+b-c=0 \quad (2)$$

$$a+2c=0 \quad (3)$$

Multiplying (2) by 2, we get $4a+2b-2c=0$ (4)

Subtracting (4) from (1) we get $-3a+3c=0 \Rightarrow -a+c=0$ (5)

Adding (3) and (5), $3c=0 \Rightarrow c=0$

Put $c=0$ in (3) we get $a=0$ and put $c=0, a=0$ in (1), we get $b=0$

$\therefore S$ is linearly independent and hence it forms a basis for R^3

Example: Determine whether or not the following vectors form a basis of R^3 :

$(1,1,2)$, $(1,2,5)$, $(5,3,4)$

Solution: We know that $\dim R^3=3$

We have $a_1(1,1,2) + a_2(1,2,5) + a_3(5,3,4) = (0,0,0)$

$$\Rightarrow (a_1 + a_2 + 5a_3, a_1 + 2a_2 + 3a_3, 2a_1 + 5a_2 + 4a_3) = (0,0,0)$$

$$\therefore a_1 + a_2 + 5a_3 = 0 \quad (1)$$

$$a_1 + 2a_2 + 3a_3 = 0 \quad (2)$$

$$2a_1 + 5a_2 + 4a_3 = 0 \quad (3)$$

Subtracting (2) from (1), we get $-a_2 + 2a_3 = 0$

Multiplying (1) by 2, we get $2a_1 + 2a_2 + 10a_3 = 0$

Subtracting (5) from (3), we get $3a_2 - 6a_3 = 0 \Rightarrow a_2 - 2a_3 = 0$

$$\Rightarrow a_2 = 2a_3$$

putting $a_2 = 2a_3$ in (1), we get $a_1 = -7a_3$

put $a_3 = 1$, we get $a_2 = 2$ and $a_1 = -7$

$\therefore a_1 = -7, a_2 = 2$ and $a_3 = 1$ is a non-zero solution of the above equations.

Hence the given set is linearly dependent and it does not form a basis of R^3

Finite Dimensional Vector Space: The vector space $V(F)$ is said to be finite dimensional or finitely generated if there exists a finite subset S of V such that $V = L(S)$

Example: The vector space $V_n(F)$ of n -tuples is a finite dimensional vector space.

The vector space $F[x]$ of all polynomials over a field F is not finite dimensional.

Note: A vector space which is not finitely generated is called an infinite dimensional space.

The vector space $F[x]$ of all polynomials over a field F is infinite dimensional

Theorem: There exists a basis for each finite dimensional vector space.

Proof: Let $V(F)$ be a finite dimensional vector space.

Let $S = \{\alpha_1, \alpha_2, \dots, \alpha_m\}$ be a finite subset of V such that $L(S) = V$

Suppose S does not contain $\bar{0}$

If S is linearly independent, then S itself is a basis of V .

If S is linearly dependent, then $\exists \alpha_i \in S$ which can be expressed as a linear combination of the preceding vectors $\alpha_1, \alpha_2, \dots, \alpha_{i-1}$

If we omit this vector $\alpha_i \in S$, then the set S' of $m-1$ vectors $\alpha_1, \alpha_2, \dots, \alpha_{i-1}, \alpha_{i+1}, \dots, \alpha_m$ also generates V i.e., $V = L(S')$

If $\alpha \in V$, then $L(S) = V \Rightarrow \alpha$ can be written as a linear combination of $\alpha_1, \alpha_2, \dots, \alpha_m$.

Let $\alpha = a_1\alpha_1 + a_2\alpha_2 + \dots + a_{i-1}\alpha_{i-1} + a_i\alpha_i + a_{i+1}\alpha_{i+1} + \dots + a_m\alpha_m$

But α_i can be expressed as a linear combination of $\alpha_1, \alpha_2, \dots, \alpha_{i-1}$

Let $\alpha_i = b_1\alpha_1 + b_2\alpha_2 + \dots + b_{i-1}\alpha_{i-1}$

$\therefore \alpha = a_1\alpha_1 + \dots + a_{i-1}\alpha_{i-1} + a_i(b_1\alpha_1 + b_2\alpha_2 + \dots + b_{i-1}\alpha_{i-1}) + a_{i+1}\alpha_{i+1} + \dots + a_m\alpha_m$

Thus α is expressed as a linear combination of the vectors $\alpha_1, \alpha_2, \dots, \alpha_{i-1}, \alpha_{i+1}, \dots, \alpha_m$

$\therefore \alpha \in V \Rightarrow \alpha$ can be expressed as a linear combination of the vectors in S'

Thus $L(S') = V$

If S' is linearly independent, then S' will be a basis of V . If S' is linearly dependent, then proceeding as above we shall get a new set of $n-2$ vectors which generates V .

Continuing this process, we shall after finite number of steps, obtain a linearly independent subset of S which generates V and hence a basis of V .

Theorem: Let $V(F)$ be a finite dimensional vector space and $S = \{\alpha_1, \alpha_2, \dots, \alpha_m\}$ be a linearly independent subset of V . Then either S itself a basis of V or S can be extended to form a basis of V .

Proof: $S = \{\alpha_1, \alpha_2, \dots, \alpha_m\}$ is a linearly independent subset of V

Since $V(F)$ is finite dimensional, it has a finite basis say B

Let $B = \{\beta_1, \beta_2, \dots, \beta_n\}$

Consider the set $S_1 = \{\alpha_1, \alpha_2, \dots, \alpha_m, \beta_1, \beta_2, \dots, \beta_n\}$

Then $L(S_1) = V$

Each α can be expressed as a linear combination of β 's since B is a basis of $V \Rightarrow S_1$ is linearly dependent.

Hence some vector in S_1 can be expressed as a linear combination of its preceding vectors.

This vector cannot be any of α 's, since S is linearly independent. So this vector must be some β_i

Consider $S_2 = \{\alpha_1, \alpha_2, \dots, \alpha_m, \beta_1, \dots, \beta_{i-1}, \beta_{i+1}, \dots, \beta_n\} = S_1 - \{\beta_i\}$

Then $L(S_2) = L(S_1) = V$

If S_2 is linearly independent, then S_2 forms a basis of V and it is the extended set.

If S_2 is linearly dependent, then continue this procedure till we get $S_k \subseteq S$ such that S_k is linearly independent.

$\therefore L(S_k) = L(S) = V$

Hence S_k will be extended set of S forming a basis of V

Definition: Let $S = \{\alpha_1, \alpha_2, \dots, \alpha_n\}$ be the basis of a vector space over V

Let $\beta = a_1\alpha_1 + a_2\alpha_2 + \dots + a_n\alpha_n \in V$, where $a_1, a_2, \dots, a_n \in F$ then the scalars $\{a_1, a_2, \dots, a_n(F)\}$ are called the coordinates.

Example: Show that the set $\{(1,0,0), (1,1,0), (1,1,1)\}$ is a basis of $C^3(C)$. Hence find the coordinates of the vector $(3+4i, 6i, 3+7i)$ in $C^3(C)$

Solution: Let $S = \{(1,0,0), (1,1,0), (1,1,1)\}$

$$A = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix} R_2 - R_1, R_3 - R_2 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

\therefore Rank $A=3$ and the given set of vectors is linearly independent.

Let $z=(a,b,c) \in C^3$

$$(a,b,c) = p(1,0,0) + q(1,1,0) + r(1,1,1) = (p+q+r, q+r, r)$$

$$\Rightarrow a=p+q+r, b=q+r, c=r \Rightarrow r=c, q=b-c, p=a-b$$

$$\therefore z=(a-b)(1,0,0) + (b-c)(1,1,0) + c(1,1,1) \in L(S)$$

$\therefore S$ is a basis of C^3

$$(a,b,c) = (3+4i, 6i, 3+7i), \text{ then } p = a-b = 3+4i-6i = 3-2i,$$

$$c=6i-3-7i = -3-i \text{ and } r=c=3+7i$$

$-3-i, 3+7i$ are the coordinates of the given vector.

If
 $q=b-$
 $\therefore 3-2i,$

Dimension of a vector space:

The number of elements in any basis of a finite dimensional vector space $V(F)$ is called the dimension of the vector space $V(F)$ and is denoted by $\dim V$

Example: Let V be the vector space of all 2×2 matrices over the field F . Prove that V has dimension 4 by exhibiting a basis for V which has 4 elements.

$$\text{Sol: } \alpha = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \beta = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \gamma = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} \text{ and } \delta = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \text{ in } V$$

$$a\alpha + b\beta + c\gamma + d\delta = 0 \Rightarrow a \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} + b \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} + c \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} + d \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \Rightarrow a=0, b=0, c=0, d=0$$

$\therefore S = \{\alpha, \beta, \gamma, \delta\}$ is linearly independent

$$\text{If } \begin{bmatrix} a & b \\ c & d \end{bmatrix} \text{ is any vector in } V, \text{ then } \begin{bmatrix} a & b \\ c & d \end{bmatrix} = a\alpha + b\beta + c\gamma + d\delta$$

$\therefore L(S)=V$ and hence S is a basis of V

$\dim V = 4$

Theorem: If $V(F)$ is a finite dimensional vector space, then any two bases of V have the same number of elements

Proof: Let S_m and S_n be the two bases of $V(F)$ where
 $S_m = \{\alpha_1, \alpha_2, \dots, \alpha_m\}$, $S_n = \{\beta_1, \beta_2, \dots, \beta_n\}$

$\therefore S_m$ and S_n are linearly independent subsets of V

(i) Consider S_m as the basis of V and S_n as linearly independent

$\Rightarrow L(S_m)=V$ and $n(S_m)=m$

$\therefore S_n$ can be extended to be a basis of $V \Rightarrow n \leq m$

(ii) Consider S_n as the basis of V and S_m as linearly independent

$\Rightarrow L(S_n)=V$ and $n(S_n)=n$

$\therefore S_m$ can be extended to be a basis of $V \Rightarrow m \leq n$

But both S_m and S_n are bases of V .

$\therefore n \leq m$ and $m \leq n \Rightarrow m = n$

Hence any two bases of V have the same number of elements.

Ex: For the vector space V_3 , the set $S_1 = \{(1,0,0), (0,1,0), (0,0,1)\}$ and
 $S_2 = \{(1,0,0), (1,1,0), (1,1,1)\}$ are clearly bases and contain the same number of elements

Theorem: Each set of $(n+1)$ or more vectors of a finite dimensional vector space $V(F)$ of dimension n is linearly dependent

Proof: Let $V(F)$ be a finite dimensional vector space of dimension n . Let S be a linearly independent subset of V containing $n+1$ or more vectors. Then S will form a part of a basis of V . Thus we shall get a basis of V containing more than n vectors. But every basis of V will contain exactly n vectors. Hence our

assumption is wrong.

∴ If S

contains $n+1$ or more vectors, then S must be linearly dependent.

Theorem: Let V be a vector space which is spanned by a finite set of vectors $\beta_1, \beta_2, \dots, \beta_m$. Then any linearly independent set of vectors in V is finite and contains no more than m vectors.

Proof: Let $S = \{\beta_1, \beta_2, \dots, \beta_m\}$

Since

$L(S)=V$, V has a finite basis and $\dim V \leq m$.

∴ Every

subset S' of V which contains more than m vectors is linearly dependent.

Hence the theorem is proved.

Theorem: If a set S of n vectors of a finite dimensional vector space $V(F)$ of dimension n generates $V(F)$, then S is a basis of V

Proof: Let $V(F)$ be a finite dimensional vector space of dimension n . Let

$S = \{\alpha_1, \alpha_2, \dots, \alpha_n\}$ be a subset of V such that $L(S)=V$. If

S is linearly independent, then S will form a basis of V .

If S is not linearly independent, then there will exist a proper subset of S which will form a basis of V . Thus

we shall get a basis of V containing less than n elements. But every

basis of V must contain exactly n elements. ∴ S cannot

be linearly dependent and hence S must be a basis of V

Theorem: If $V(F)$ is a finite dimensional vector space of dimension n , then any set of linearly independent vectors in V forms a basis of V .

Proof: Let $\{\alpha_1, \alpha_2, \dots, \alpha_n\}$ be a linearly independent subset of a finite dimensional vector space $V(F)$ of dimension n . If

S is not a basis of V , then it can be extended to form a basis of V . Thus we shall get a basis of V containing more than n vectors. But every

basis of V must contain exactly n vectors. ∴ Our

assumption is wrong and S must be a basis of V

Dimension of a subspace:

Theorem: Let $V(F)$ be a finite dimensional vector space of dimension n and W be the subspace of V . Then W is a finite dimensional vector space with $\dim W \leq n$.

Proof: $\dim V = n \Rightarrow$ each $(n+1)$ or more vectors of V form a linearly dependent set.

W is a subspace of $V(F) \Rightarrow$ each set of $(n+1)$ vectors in W is a subset of V and hence linearly dependent.

Thus any linearly independent set of vectors in W can contain at the most n vectors.

Let $S = \{\alpha_1, \alpha_2, \dots, \alpha_n\}$ be the largest linearly independent subset of W , where $m \leq n$

Now we shall prove that S is the basis of W .

For any $\beta \in W$, consider $S_1 = \{\alpha_1, \alpha_2, \dots, \alpha_m, \beta\}$

Since S is the largest set of linearly independent vectors, S_1 is linearly dependent.

$\therefore \exists a_1, a_2, \dots, a_m, b \in F$ not all zero such that

$$a_1\alpha_1 + a_2\alpha_2 + \dots + a_m\alpha_m + b\beta = 0$$

Let $b=0$, then $a_1\alpha_1 + a_2\alpha_2 + \dots + a_m\alpha_m = 0 \Rightarrow a_1 = 0, a_2 = 0, \dots, a_m = 0 \Rightarrow S_1$ is linearly independent which is a contradiction.

$\therefore b \neq 0$. Then $\exists b^{-1} \in F \ni bb^{-1} = 1$

$$a_1\alpha_1 + a_2\alpha_2 + \dots + a_m\alpha_m + b\beta = 0 \Rightarrow b\beta = -a_1\alpha_1 - a_2\alpha_2 - \dots - a_m\alpha_m$$

$$\Rightarrow \beta = (-b^{-1}a_1)\alpha_1 + (-b^{-1}a_2)\alpha_2 + \dots + (-b^{-1}a_m)\alpha_m$$

$\Rightarrow \beta =$ a linear combination of elements of $S \Rightarrow \beta \in L(S)$

Also S is linearly independent and hence S is the basis of W

$\therefore W$ is a finite dimensional vector space with $\dim W \leq n$.

Theorem: If W_1, W_2 are two subspaces of a finite dimensional vector space $V(F)$ then $\dim(W_1 + W_2) = \dim W_1 + \dim W_2 - \dim(W_1 \cap W_2)$

Proof: let $\dim(W_1 \cap W_2) = k$ and $S = \{\gamma_1, \gamma_2, \gamma_3, \dots, \gamma_k\}$ be a basis of $(W_1 \cap W_2)$

Then $S \subseteq W_1$ and $S \subseteq W_2$

Since S is linearly independent and $S \subseteq W_1$,

S can be extended to form a basis of W_1 .

Let $\{\gamma_1, \gamma_2, \dots, \gamma_k, \alpha_1, \alpha_2, \dots, \alpha_m\}$ be a basis of W_1

Then $\dim W_1 = k + m$

Similarly let $\{\gamma_1, \gamma_2, \dots, \gamma_k, \beta_1, \beta_2, \dots, \beta_t\}$ be a basis of W_2

Then $\dim W_2 = k + t$

$\dim W_1 + \dim W_2 - \dim(W_1 \cap W_2) = k + m + t$

Let $S_1 = \{\gamma_1, \gamma_2, \dots, \gamma_k, \alpha_1, \alpha_2, \dots, \alpha_m, \beta_1, \beta_2, \dots, \beta_t\}$ be a basis of $W_1 + W_2$

Let $c_1\gamma_1 + c_2\gamma_2 + \dots + c_k\gamma_k + a_1\alpha_1 + a_2\alpha_2 + \dots + a_m\alpha_m + b_1\beta_1 + b_2\beta_2 + \dots + b_t\beta_t = \bar{0}$

$\Rightarrow b_1\beta_1 + b_2\beta_2 + \dots + b_t\beta_t = -(c_1\gamma_1 + c_2\gamma_2 + \dots + c_k\gamma_k + a_1\alpha_1 + a_2\alpha_2 + \dots + a_m\alpha_m) \in W_1 \cap W_2$

$b_1\beta_1 + b_2\beta_2 + \dots + b_t\beta_t = d_1\gamma_1 + d_2\gamma_2 + \dots + d_k\gamma_k$

$\Rightarrow b_1\beta_1 + b_2\beta_2 + \dots + b_t\beta_t - d_1\gamma_1 - d_2\gamma_2 - \dots - d_k\gamma_k = \bar{0}$

But $\beta_1, \beta_2, \dots, \beta_t, \gamma_1, \gamma_2, \dots, \gamma_k$ are linearly independent vectors.

Therefore $b_1 = 0, b_2 = 0, \dots, b_t = 0$

$c_1\gamma_1 + c_2\gamma_2 + \dots + c_k\gamma_k + a_1\alpha_1 + a_2\alpha_2 + \dots + a_m\alpha_m = \bar{0} \Rightarrow c_1 = 0, c_2 = 0, \dots, c_k = 0, a_1 = 0, a_2 = 0, \dots, a_m = 0$

Since $\gamma_1, \gamma_2, \dots, \gamma_k, \alpha_1, \alpha_2, \dots, \alpha_m$ are linearly independent, $c_1 = 0, c_2 = 0, \dots, c_k = 0, a_1 = 0, a_2 = 0, \dots, a_m = 0, b_1 = 0, b_2 = 0, \dots, b_t = 0$

Therefore S_1 is linearly independent.

Now we show that $L(S_1) = W_1 + W_2$

Since $W_1 + W_2$ is a subspace of V and each element of W_2 , $L(S_1) \subseteq W_1 + W_2$ $S_1 \in W_1 +$

Let $\alpha \in W_1 + W_2$. Then

$\alpha =$ some element of W_1 + some element of W_2

$=$ a linear combination of elements of basis of W_1 + a linear combination of elements of basis of W_2

$=$ a linear combination of elements of S_1

$\therefore \alpha \in L(S_1)$ and $W_1 + W_2 \subseteq L(S_1)$

$\therefore L(S_1) = W_1 + W_2$

$\therefore S_1$ is a basis of $W_1 + W_2$ and $\dim(W_1 + W_2) = k + m + t$

Hence the theorem.

Example: Let W_1 and W_2 be two subspaces of R^4 given by $W_1 = \{(a, b, c, d) : b - 2c + d = 0\}$, $W_2 = \{(a, b, c, d) : a = d, b = 2c\}$. Find the basis and dimension of (i) W_1 (ii) W_2 (iii) $W_1 \cap W_2$ and hence find $\dim(W_1 + W_2)$

Solution: Given $W_1 = \{(a, b, c, d) : b - 2c + d = 0\}$

Let $(a, b, c, d) \in W_1$ then

$(a, b, c, d) = (a, 2c - d, c, d) = a(1, 0, 0, 0) + c(0, 2, 1, 0) + d(0, -1, 0, 1)$

$\therefore (a, b, c, d) =$ linear combination of linearly independent set

$\{(1, 0, 0, 0), (0, 2, 1, 0), (0, -1, 0, 1)\}$ which form a basis of W_1 .

$\therefore \dim W_1 = 3$

(ii) Given $W_2 = \{(a, b, c, d) : a = d, b = 2c\}$

Let $(a, b, c, d) \in W_2$ then $(a, b, c, d) = (d, 2c, c, d) = d(1, 0, 0, 1) + c(0, 2, 1, 0)$

$\therefore (a, b, c, d) =$ linear combination of linearly independent set

$\{(1, 0, 0, 1), (0, 2, 1, 0)\}$ which form a basis of W_2 .

$\therefore \dim W_2 = 2$

$$(iii) W_1 \cap W_2 = \{(a,b,c,d): b-2c+d=0, a=d, b=2c\}$$

$$\text{Now } b-2c+d=0, a=d, b=2c \Rightarrow b=2c, a=0, d=0$$

$$\therefore (a,b,c,d) = (0,2c,c,0) = c(0,2,1,0)$$

$$\therefore \text{Basis of } W_1 \cap W_2 = (0,2,1,0) \Rightarrow \dim(W_1 \cap W_2) = 1$$

$$\dim(W_1 + W_2) = \dim W_1 + \dim W_2 - \dim(W_1 \cap W_2) = 3 + 2 - 1 = 4$$

Let W be any subspace of a vector space $V(F)$. Let $\alpha \in V$. Then the set $W+\alpha = \{\gamma+\alpha: \gamma \in W\}$ is called a right coset of W in V generated by α .

Similarly the set $\alpha+W = \{\alpha+\gamma: \gamma \in W\}$ is called a left coset of W in V generated by α .

Let V/W denote the set of all cosets of W in V i.e.,

$$V/W = \{W+\alpha: \alpha \in V\}$$

Quotient space: If W is any subspace of a vector space $V(F)$, then the set V/W of all cosets $W+\alpha$ where $\alpha \in V$, is a vector space over F for addition and scalar multiplication compositions defined as follows:

$(W+\alpha)+(W+\beta) = W+(\alpha+\beta)$, $\forall \alpha, \beta \in V$ and $a(W+\alpha) = W+a\alpha$, $a \in F$, $\alpha \in V$. The vector space V/W is called the Quotient space of V

Theorem: If W is a subspace of a finite dimensional vector space $V(F)$, then $\dim V/W = \dim V - \dim W$.

Proof: Let m be the dimension of the subspace W of the vector space $V(F)$.

Let $S = \{\alpha_1, \alpha_2, \dots, \alpha_m\}$ be a basis of W .

Since S is a linearly independent subset of V , it can be extended to form a basis of V .

Let $S' = \{\alpha_1, \alpha_2, \dots, \alpha_m, \beta_1, \beta_2, \dots, \beta_l\}$ be a basis of V

Then $\dim V = m+l$

$$\therefore \dim V - \dim W = (m+l) - m = l$$

Now we shall prove that $\dim V/W = l$

Suppose $S_1 = \{W + \beta_1, W + \beta_2, \dots, W + \beta_l\}$

Now we prove that S_1 is a basis of V/W

$$\text{Let } a_1(W + \beta_1) + a_2(W + \beta_2) + \dots + a_l(W + \beta_l) = W$$

$$\Rightarrow (W + a_1\beta_1) + (W + a_2\beta_2) + \dots + (W + a_l\beta_l) = W$$

$$\Rightarrow W + (a_1\beta_1 + a_2\beta_2 + \dots + a_l\beta_l) = W + \mathbf{0}$$

$$\Rightarrow a_1\beta_1 + a_2\beta_2 + \dots + a_l\beta_l \in W$$

$$\Rightarrow a_1\beta_1 + a_2\beta_2 + \dots + a_l\beta_l = b_1\alpha_1 + b_2\alpha_2 + \dots + b_m\alpha_m$$

$$\Rightarrow a_1\beta_1 + a_2\beta_2 + \dots + a_l\beta_l - b_1\alpha_1 - b_2\alpha_2 - \dots - b_m\alpha_m = \mathbf{0}$$

$$\Rightarrow a_1 = 0, a_2 = 0, \dots, a_l = 0 \quad (\because \beta_1, \beta_2, \dots, \beta_l, \alpha_1, \alpha_2, \dots, \alpha_m \text{ are L.I.})$$

$\therefore S_1$ is linearly independent.

Now we show that $L(S_1) = V/W$.

Let $W + \alpha \in V/W$

$$\alpha = c_1\alpha_1 + c_2\alpha_2 + \dots + c_m\alpha_m + d_1\beta_1 + d_2\beta_2 + \dots + d_l\beta_l$$

$$= \gamma + d_1\beta_1 + d_2\beta_2 + \dots + d_l\beta_l, \text{ where } \gamma = c_1\alpha_1 + c_2\alpha_2 + \dots + c_m\alpha_m \in W$$

$$W + \alpha = W + (\gamma + d_1\beta_1 + d_2\beta_2 + \dots + d_l\beta_l)$$

$$= (W + \gamma) + d_1\beta_1 + d_2\beta_2 + \dots + d_l\beta_l = W$$

$$+ (d_1\beta_1 + d_2\beta_2 + \dots + d_l\beta_l) = (W +$$

$$d_1\beta_1) + (W + d_2\beta_2) + \dots + (W + d_l\beta_l) = d_1(W + \beta_1) +$$

$$d_2(W + \beta_2) + \dots + d_l(W + \beta_l)$$

Thus any element $W + \alpha$ of V/W can be expressed as a linear combination of S_1 .

$$\therefore V/W = L(S_1)$$

$\therefore S_1$ is a basis of V/W and $\dim V/W = l$

Hence the theorem.

- Linear Transformations
- Linear operators
- Properties of Linear Transformations
- Sum and product of Linear Transformations
- Algebra of Linear operators
- Range and null space of Linear Transformation

- Rank and Nullity of Linear Transformation
- Rank – Nullity theorem

LINEAR TRANSFORMATION

Definition: Let $U(F)$ and $V(F)$ be two vector spaces over the same field F . A linear transformation from U into V is a function T from U into V such that $T(a\alpha + b\beta) = aT(\alpha) + bT(\beta)$ for all $\alpha, \beta \in U$ and $a, b \in F$

Zero Transformation: Let $U(F)$ and $V(F)$ be two vector spaces. The function T from U into V defined by $T(\alpha) = \bar{0}$ for all $\alpha \in U$ is a linear transformation from U into V . It is called zero transformation

Identity operator: Let $V(F)$ be a vector space. The function I from V into V defined by $I(\alpha) = \alpha$ for all $\alpha \in V$ is a linear transformation from V into V . The transformation I is called identity operator on V

Negative of a linear Transformation: Let $U(F)$ and $V(F)$ be two vector spaces. Let T be a linear transformation from U into V . The correspondence $-T$ defined by $(-T)(\alpha) = -[T(\alpha)]$ for all $\alpha \in U$ is a linear transformation from U into V . The linear transformation $-T$ is called the negative of the linear transformation T .

Properties of linear transformations:

Theorem: Let T be a linear transformation from a vector space $U(F)$ into $V(F)$. Then

- $T(\bar{0}) = \bar{0}$, where $\bar{0}$ on the left hand side is zero of U and $\bar{0}$ on the right hand side is zero vector of V
- $T(-\alpha) = -T(\alpha)$, for all $\alpha \in U$
- $T(\alpha - \beta) = T(\alpha) - T(\beta)$, for all $\alpha, \beta \in U$

$$(iv) T(a_1\alpha_1 + a_2\alpha_2 + \cdots + a_n\alpha_n) = a_1T(\alpha_1) + a_2T(\alpha_2) + \cdots + a_nT(\alpha_n)$$

Where $\alpha_1, \alpha_2, \dots, \alpha_n \in U, a_1, a_2, \dots, a_n \in F$

Proof: Let $\alpha \in U$ then $T(\alpha) \in V$

$$T(\alpha) + \bar{0} = T(\alpha) = T(\alpha + \bar{0}) = T(\alpha) + T(\bar{0}) \Rightarrow \bar{0} = T(\bar{0})$$

$$(ii) T[\alpha + (-\alpha)] = T(\alpha) + T(-\alpha)$$

$$\text{But } T[\alpha + (-\alpha)] = T(\bar{0}) = \bar{0} \in V$$

$$\text{Therefore } T(\alpha) + T(-\alpha) = \bar{0} \text{ and } T(-\alpha) = -T(\alpha)$$

$$(iii) T(\alpha - \beta) = T[\alpha + (-\beta)] = T(\alpha) + T(-\beta) = T(\alpha) + [-T(\beta)] = T(\alpha) - T(\beta)$$

(iv) We prove this by using mathematical induction.

$$\text{We know that } T(a_1\alpha_1) = a_1T(\alpha_1)$$

Suppose

$$T(a_1\alpha_1 + a_2\alpha_2 + \cdots + a_{n-1}\alpha_{n-1}) = a_1T(\alpha_1) + a_2T(\alpha_2) + \cdots + a_{n-1}T(\alpha_{n-1})$$

$$\text{Then } T(a_1\alpha_1 + a_2\alpha_2 + \cdots + a_n\alpha_n)$$

$$= T[(a_1\alpha_1 + a_2\alpha_2 + \cdots + a_{n-1}\alpha_{n-1}) + a_n\alpha_n]$$

$$= T(a_1\alpha_1 + a_2\alpha_2 + \cdots + a_{n-1}\alpha_{n-1}) + T(a_n\alpha_n)$$

$$= [a_1T(\alpha_1) + a_2T(\alpha_2) + \cdots + a_{n-1}T(\alpha_{n-1})] + a_nT(\alpha_n)$$

$$= a_1T(\alpha_1) + a_2T(\alpha_2) + \cdots + a_{n-1}T(\alpha_{n-1}) + a_nT(\alpha_n)$$

Example: The function $T: V_3(R) \rightarrow V_2(R)$ defined as $T(a,b,c) = (a,b) \quad \forall a,b,c \in R$ is a linear transformation from $V_3(R) \rightarrow V_2(R)$.

Solution: Let $\alpha = (a_1, b_1, c_1), \beta = (a_2, b_2, c_2) \in V_3(R)$

$$T(a\alpha + b\beta) = T[a(a_1, b_1, c_1) + b(a_2, b_2, c_2)]$$

$$= T[aa_1 + ba_2, ab_1 + bb_2, ac_1 + bc_2]$$

$$= (aa_1 + ba_2, ab_1 + bb_2)$$

$$= (aa_1, ab_1) + (ba_2, bb_2)$$

$$= a(a_1, b_1) + b(a_2, b_2)$$

$$= aT(a_1, b_1, c_1) + bT(a_2, b_2, c_2)$$

$$= aT(\alpha) + bT(\beta)$$

Therefore T is a linear transformation

Example: Describe explicitly the linear transformation $T: R^2 \rightarrow R^2$ such that $T(2,3)=(4,5)$ and $T(1,0)=(0,0)$

Solution: Let $S = \{(2,3), (1,0)\}$

$$a(2,3)+b(1,0)=\vec{0} \Rightarrow (2a+b, 3a) = (0,0) \Rightarrow 2a+b=0, 3a=0 \Rightarrow a=0, b=0$$

$\therefore S$ is linearly independent

Let $(x,y) \in R^2$

$$(x,y) = a(2,3)+b(1,0)=(2a+b, 3a) \Rightarrow 2a+b=x, 3a=y \Rightarrow a=\frac{y}{3}, b=\frac{3x-2y}{3}$$

$$\therefore L(S) = R^2$$

$$\begin{aligned} T(x,y) &= T\left[\frac{y}{3}(2,3) + \frac{3x-2y}{3}(1,0)\right] = \frac{y}{3}T(2,3) + \frac{3x-2y}{3}T(1,0) \\ &= \frac{y}{3}(4,5) + \frac{3x-2y}{3}(0,0) = \left(\frac{4y}{3}, \frac{5y}{3}\right) \end{aligned}$$

Example: Find $T(x,y,z)$ where $T: R^3 \rightarrow R$ is defined by $T(1,1,1) = 3$, $T(0,1,-2) = 1$, $T(0,0,1) = -2$

Solution: Let $S = \{(1,1,1), (0,1,-2), (0,0,1)\}$

$$\text{Let } a(1,1,1)+b(0,1,-2)+c(0,0,1)=\vec{0} \Rightarrow (a, a+b, a-2b+c) = (0,0,0) \Rightarrow a=0, a+b=0, a-2b+c=0 \Rightarrow a=0, b=0, c=0$$

$\therefore S$ is linearly independent

Let $(x,y,z) \in R^3$

$$\begin{aligned} (x,y,z) &= a(1,1,1)+b(0,1,-2)+c(0,0,1) = (a, a+b, a-2b+c) \\ &\Rightarrow a=x, \\ a+b &= y, \quad a-2b+c=z \Rightarrow a=x, b=y-x, c=z+2y-3x \end{aligned}$$

$$\therefore L(S) = R^3$$

$$\begin{aligned} T(x,y,z) &= T[x(1,1,1) + (y-x)(0,1,-2) + (z+2y-3x)(0,0,1)] \\ &= xT(1,1,1) + (y-x)T(0,1,-2) + (z+2y-3x)T(0,0,1) \\ &= x(3) + (y-x)(1) + (z+2y-3x)(-2) = 8x-3y-2z \end{aligned}$$

Sum of linear transformations:

Definition: Let T_1 and T_2 be two linear transformations from $U(F)$ into $V(F)$. Then their sum $T_1 + T_2$ is defined by $(T_1 + T_2)(\alpha) = T_1(\alpha) + T_2(\alpha), \forall \alpha \in U$

Theorem: Let $U(F)$ and $V(F)$ be two vector spaces. Let T_1 and T_2 be two linear transformations from U into V . Then the mapping $T_1 + T_2$ defined by

$(T_1 + T_2)(\alpha) = T_1(\alpha) + T_2(\alpha), \forall \alpha \in U$ is a linear transformation.

Proof: $(T_1 + T_2)(\alpha) = T_1(\alpha) + T_2(\alpha), \forall \alpha \in U$

$$T_1(\alpha) \in V \text{ and } T_2(\alpha) \in V \Rightarrow T_1(\alpha) + T_2(\alpha) \in V$$

Let $a, b \in F$ and $\alpha, \beta \in U$

$$\begin{aligned} \text{Then } (T_1 + T_2)(a\alpha + b\beta) &= T_1(a\alpha + b\beta) + T_2(a\alpha + b\beta) = aT_1(\alpha) + bT_1(\beta) + aT_2(\alpha) + bT_2(\beta) \\ &= a[T_1(\alpha) + T_2(\alpha)] + b[T_1(\beta) + T_2(\beta)] \end{aligned}$$

$$= a(T_1 + T_2)(\alpha) + b(T_1 + T_2)(\beta)$$

$\therefore T_1 + T_2$ is a linear transformation from U into V

Scalar multiplication of a Linear Transformation: Let $T: U(F) \rightarrow V(F)$ be a linear transformation and $a \in F$. Then the function aT defined by $(aT)(\alpha) = aT(\alpha) \forall \alpha \in U$ is a linear transformation.

Example: Let $T: V_3(R) \rightarrow V_2(R)$ and $H: V_3(R) \rightarrow V_2(R)$ be the two linear transformations defined by $T(x, y, z) = (x - y, y + z)$ and $H(x, y, z) = (2x, y - z)$

Find (i) $H + T$ (ii) aH

$$\text{Solution: (i) } (H + T)(x, y, z) = H(x, y, z) + T(x, y, z) = (2x, y - z) + (x - y, y + z) = (3x - y, 2y)$$

$$\text{(ii) } (aH)(x, y, z) = aH(x, y, z) = a(2x, y - z) = (2ax, ay - az)$$

Product of Linear Transformations:

Theorem: Let $U(F)$, $V(F)$ and $W(F)$ are three vector spaces and $T: V \rightarrow W$ and $H: U \rightarrow V$ are two linear transformations. Then the composite function TH defined by $(TH)(\alpha) = T[H(\alpha)] = T[H(\alpha)] \forall \alpha \in U$ is a linear transformation from U into W .

Proof: $\alpha \in U \Rightarrow H(\alpha) \in V$

$$H(\alpha) \in V \Rightarrow T[H(\alpha)] \in W \Rightarrow (TH)(\alpha) \in W$$

$\therefore TH$ is a mapping from U into W

Let $a, b \in F, \alpha, \beta \in U$.

$$\begin{aligned} \text{Then } (TH)[a\alpha + b\beta] &= T[H(a\alpha + b\beta)] = T[aH(\alpha) + bH(\beta)] \\ &= a(TH)(\alpha) + b(TH)(\beta) \end{aligned}$$

$\therefore TH$ is a linear transformation from U into W :

Example: Let $T: R^3 \rightarrow R^2$ and $H: R^3 \rightarrow R^2$ be defined by $T(x, y, z) = (3x, y+z)$ and $H(x, y, z) = (2x-z, y)$. Compute (i) $T+H$ (ii) $4T-5H$ (iii) TH (iv) HT

Solution: $(T+H)(x, y, z) = T(x, y, z) + H(x, y, z) = (3x, y+z) + (2x-z, y) = (5x-z, 2y+z)$

(ii) $(4T-5H)(x, y, z) = 4T(x, y, z) - 5H(x, y, z) = 4(3x, y+z) - 5(2x-z, y) = (2x+5z, -y+4z)$

(iii) TH and HT are not defined because $R(T)$ is not equal to domain of H and vice versa.

Algebra of Linear operators:

Let A, B, C be linear operators on a vector space $V(F)$. Let 0 be the zero operator and I be the identity operator on V . Then (i) $A0=0A=0$ (ii) $AI=IA=A$ (iii) $A(B+C) = AB+AC$ (iv) $(A+B)C = AC+BC$ (v) $A(BC) = (AB)C$

Range of a linear transformation: Let $U(F)$ and $V(F)$ be two vector spaces and T be a linear transformation from U into V . Then the range of T written as $R(T)$ is the set of all vectors β in V such that $\beta = T(\alpha)$, for some α in U .

$$\text{Range } (T) = \{T(\alpha) \in V : \alpha \in U\}$$

Theorem: If $U(F)$ and $V(F)$ are two vector spaces and T is a linear transformation from U into V , then range of T is a subspace of V .

Proof: $\vec{0} \in U \Rightarrow T(\vec{0}) = \vec{\hat{0}} \in R(T)$

$\therefore R(T)$ is a non-empty subset of V

Let $\beta_1, \beta_2 \in R(T)$. Then there exists $\alpha_1, \alpha_2 \in U$ such that $T(\alpha_1) = \beta_1$, $T(\alpha_2) = \beta_2$

Let $a, b \in F$.

$$\beta_1 + b\beta_2 = aT(\alpha_1) + bT(\alpha_2) = T(a\alpha_1 + b\alpha_2)$$

Since U is a vector space, $a\alpha_1 + b\alpha_2 \in U$

$$T(a\alpha_1 + b\alpha_2) = a\beta_1 + b\beta_2 \in R(T)$$

$\therefore R(T)$ is a subspace of V

Null space of a linear transformation: Let $U(F)$ and $V(F)$ be two vector spaces and T be a linear transformation from U into V . Then the null space of T written as $N(T)$ is the set of all α in U such that $T(\alpha) = \hat{0}$ (zero vector of V)

$$N(T) = \{\alpha \in U : T(\alpha) = \hat{0}\}$$

Theorem: If $U(F)$ and $V(F)$ are two vector spaces and T is a linear transformation from U into V then the kernel of T or null space of T is a subspace of U .

Proof : Let $N(T) = \{\alpha \in U : T(\alpha) = \hat{0} \in V\}$

Since $T(\hat{0}) = \hat{0} \in V$, therefore at least $\hat{0} \in N(T)$

Thus $N(T)$ is a non-empty subset of U .

Let $\alpha_1, \alpha_2 \in N(T)$ Then $T(\alpha_1) = \hat{0}$ and $T(\alpha_2) = \hat{0}$

$$\begin{aligned} \text{Let } a, b \in F. \text{ Then } a\alpha_1 + b\alpha_2 \in U \text{ and } T(a\alpha_1 + b\alpha_2) &= aT(\alpha_1) + bT(\alpha_2) \\ &= a\hat{0} + b\hat{0} = \hat{0} + \hat{0} = \hat{0} \in V \end{aligned}$$

Therefore $a\alpha_1 + b\alpha_2 \in N(T)$

Thus $a, b \in F$ and $\alpha_1, \alpha_2 \in N(T) \Rightarrow a\alpha_1 + b\alpha_2 \in N(T)$

Therefore $N(T)$ is a sub space of U .

Rank and nullity of a linear transformation: Let T be a linear transformation from a vector space $U(F)$ into $V(F)$ with U as finite dimensional. The rank of T denoted by $\rho(T)$ is the dimension of the range of T i.e., $\rho(T) = \dim R(T)$

The nullity of T denoted by $\nu(T)$ is the dimension of the null space of T i.e., $\nu(T) = \dim N(T)$

Theorem: Let U and V be vector spaces over the field F and T be a linear transformation from U into V . Suppose U is finite dimensional then

$$\rho(T) + \nu(T) = \dim U$$

Proof: Let N be the null space of T .

Then N

is a subspace of U .

Since U is finite

dimensional, N is finite dimensional.

Let $\dim N = k$ and let

$\{\alpha_1, \alpha_2, \dots, \alpha_k\}$ be a basis of N

Since $\{\alpha_1, \alpha_2, \dots, \alpha_k\}$ is a linearly independent subset of U , we can extend it to form a basis of U .

Let \dim

$U = n$ and $\{\alpha_1, \alpha_2, \dots, \alpha_k, \alpha_{k+1}, \dots, \alpha_n\}$ be a basis of U

$$T(\alpha_1), T(\alpha_2), \dots, T(\alpha_k), T(\alpha_{k+1}), \dots, T(\alpha_n) \in R(T)$$

To Prove That $\{T(\alpha_{k+1}), T(\alpha_{k+2}), \dots, T(\alpha_n)\}$ is a basis of $R(T)$

(i) First we shall prove that $T(\alpha_{k+1}), T(\alpha_{k+2}), \dots, T(\alpha_n)$ span $R(T)$

Let $\beta \in R(T)$. Then $\exists \alpha \in U$ such that $T(\alpha) = \beta$.

$\alpha \in U \Rightarrow \exists$

$$a_1, a_2, \dots, a_n \in F \text{ such that } \alpha = a_1\alpha_1 + a_2\alpha_2 + \dots + a_n\alpha_n$$

$$\Rightarrow T(\alpha) = T(a_1\alpha_1 + a_2\alpha_2 + \dots + a_n\alpha_n)$$

$$\Rightarrow \beta = a_1T(\alpha_1) + \dots + a_kT(\alpha_k) + a_{k+1}T(\alpha_{k+1}) + \dots + a_nT(\alpha_n)$$

$$\Rightarrow \beta = a_{k+1}T(\alpha_{k+1}) + a_{k+2}T(\alpha_{k+2}) + \dots + a_nT(\alpha_n) \therefore$$

$$T(\alpha_{k+1}), T(\alpha_{k+2}), \dots, T(\alpha_n) \text{ span } R(T)$$

(ii) Now we prove that $T(\alpha_{k+1}), T(\alpha_{k+2}), \dots, T(\alpha_n)$ are linearly independent

$$\text{Let } c_{k+1}, c_{k+2}, \dots, c_n \in F \text{ such that } c_{k+1}T(\alpha_{k+1}) + \dots + c_nT(\alpha_n) = \bar{0}$$

$$\Rightarrow T(c_{k+1}\alpha_{k+1} + \dots + c_n\alpha_n) = \bar{0}$$

$$\Rightarrow c_{k+1}\alpha_{k+1} + \dots + c_n\alpha_n \in N(T)$$

$$\Rightarrow c_{k+1}\alpha_{k+1} + \dots + c_n\alpha_n = b_1\alpha_1 + \dots + b_k\alpha_k$$

$$\Rightarrow b_1\alpha_1 + \dots + b_k\alpha_k - c_{k+1}\alpha_{k+1} - \dots - c_n\alpha_n = \bar{0}$$

$$\Rightarrow b_1 = \dots = b_k = c_{k+1} = \dots = c_n = 0$$

$$\Rightarrow T(\alpha_{k+1}), \dots, T(\alpha_n) \text{ are linearly independent and form a basis of } R(T)$$

$$\text{Rank } T = \dim R(T) = n - k$$

$$\text{Hence rank } (T) + \text{nullity}(T) = (n - k) + k = n = \dim U$$

Example: Show that the mapping $T: V_2(R) \rightarrow V_3(R)$ defined as

$T(a,b) = (a+b, a-b, b)$ is a linear transformation from $V_2(R) \rightarrow V_3(R)$. Find the range, rank, null space and nullity of T

Solution: Let $\alpha = (a_1, b_1), \beta = (a_2, b_2) \in V_2(R)$

$$T(\alpha) = T(a_1, b_1) = T(a_1 + b_1, a_1 - b_1, b_1) \text{ and}$$

$$T(\beta) = T(a_2, b_2) = T(a_2 + b_2, a_2 - b_2, b_2)$$

Let $a, b \in R$. Then $a\alpha + b\beta \in V_2(R)$

$$T(a\alpha + b\beta) = T[a(a_1, b_1) + b(a_2, b_2)]$$

$$= T(aa_1 + ba_2, ab_1 + bb_2)$$

$$= (aa_1 + ba_2 + ab_1 + bb_2, aa_1 + ba_2 - ab_1 - bb_2, ab_1 + bb_2)$$

$$= (a(a_1 + b_1) + b(a_2 + b_2), a(a_1 - b_1) + b(a_2 - b_2), ab_1 + bb_2)$$

$$= a(a_1 + b_1, a_1 - b_1, b_1) + b(a_2 + b_2, a_2 - b_2, b_2)$$

$$= aT(\alpha) + bT(\beta)$$

Hence T is a linear transformation from $V_2(R) \rightarrow V_3(R)$

Now $\{(1,0), (0,1)\}$ is a basis for $V_2(R)$

We have $T(1,0) = (1+0, 1-0, 0) = (1,1,0)$ and $T(0,1) = (0+1, 0-1, 1) = (1,-1,1)$

The vectors $T(1,0), T(0,1)$ Span the range of T .

Thus the range of T is the sub space of $V_3(R)$ spanned by the vectors $(1,1,0), (1,-1,1)$.

Now the vectors $(1,1,0), (1,-1,1) \in V_3(R)$ are L.I because if $x, y \in R$, then

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

$$\Rightarrow (x+y, x-y, y) = (0,0,0) \Rightarrow x+y=0, x-y=0, y=0 \Rightarrow x=0, y=0$$

Therefore the vectors $(1,1,0), (1,-1,1)$ form a basis for range of T

Hence $\text{rank } T = \dim \text{ of range of } T = 2$

$$\text{Nullity of } T = \dim \text{ of } V_2(R) - \text{rank } T = 2 - 2 = 0$$

Therefore null space of T must be the zero sub space of $V_2(R)$.

Otherwise, $(a,b) \in \text{null space of } T$

$$\Rightarrow T(a,b) = (0,0,0)$$

$$\Rightarrow (a+b, a-b, b) = (0, 0, 0) \Rightarrow a+b=0, a-b=0, b=0 \Rightarrow a=0, b=0$$

Therefore $(0, 0)$ is the only element of $V_2(R)$ which belongs to null space of T .

Therefore null space of T is the zero sub space of $V_2(R)$.

Example: If $T: V_4(R) \rightarrow V_3(R)$ is a linear transformation defined by

$T(a, b, c, d) = (a-b+c+d, a+2c-d, a+b+3c-3d)$ for $a, b, c, d \in R$, verify that $\rho(T) + \theta(T) = \dim V_4(R)$.

Solution : Let $S = \{(1, 0, 0, 0), (0, 1, 0, 0), (0, 0, 1, 0), (0, 0, 0, 1)\}$ be the basis set of $V_4(R)$.

\therefore The transformation T on B will be $T(1, 0, 0, 0) = (1, 1, 1)$,

$$T(0, 1, 0, 0) = (-1, 0, 1),$$

$$T(0, 0, 1, 0) = (1, 2, 3), T(0, 0, 0, 1) = (1, -1, -3).$$

$$\text{Let } S_1 = \{(1, 1, 1), (-1, 0, 1), (1, 2, 3), (1, -1, -3)\}.$$

$$\therefore S_1 \subseteq R(T)$$

Now we verify whether S_1 is Linearly independent or not. If not, we find the least

$$\text{Linearly independent set by forming the matrix, } S_1 = \begin{bmatrix} 1 & 1 & 1 \\ -1 & 0 & 1 \\ 1 & 2 & 3 \\ 1 & -1 & -3 \end{bmatrix}$$

Applying $R_2 + R_1, R_3 - R_1, R_4 - R_1$

$$S_1 \sim \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & 1 & 2 \\ 0 & -2 & -4 \end{bmatrix}$$

Again applying $R_4 + 2R_3, R_3 - R_2$

$$S_1 \sim \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

\therefore The non-zero rows of vectors $\{(1, 1, 1), (0, 1, 2)\}$

constitute the linearly independent set forming the basis of $R(T)$

$$\Rightarrow \dim R(T) = 2$$

Basis for null space of T

Let $\alpha = (a, b, c, d) \in V_4(R)$

$$\alpha \in N(T) \Rightarrow T(\alpha) = \hat{0}$$

$$\Rightarrow T(a, b, c, d) = \hat{0} \text{ where } \hat{0} = (0, 0, 0) \in V_3(R)$$

$$\Rightarrow (a-b+c+d, a+2c-d, a+b+3c-3d) = (0, 0, 0)$$

$$\Rightarrow a-b+c+d = 0; a+2c-d = 0; a+b+3c-3d = 0$$

We have to solve these for a, b, c, d .

$$\text{Co-efficient matrix} = \begin{bmatrix} 1 & -1 & 1 & 1 \\ 1 & 0 & 2 & -1 \\ 1 & 1 & 3 & -3 \end{bmatrix}$$

Applying $R_2 - R_1, R_3 - R_1$.

$$= \begin{bmatrix} 1 & -1 & 1 & 1 \\ 0 & 1 & 1 & -2 \\ 0 & 2 & 2 & -4 \end{bmatrix}$$

Again applying $R_3 - 2R_2$, the echelon form is

$$= \begin{bmatrix} 1 & -1 & 1 & 1 \\ 0 & 1 & 1 & -2 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Therefore the equivalent systems of equations are

$$a-b+c+d = 0, b+c-2d = 0$$

$$\Rightarrow b = 2d - c, a = d - 2c$$

The number of free variables is 2 namely c, d and the values of a, b depend on these.

And hence nullity of $T = \dim N(T) = 2$.

Choosing $c = 1, d = 0$, we get $a = -2, b = -1$

Therefore $(a, b, c, d) = (-2, -1, 1, 0)$

Choosing $c = 0, d = 1$, we get $a = 1, b = 2$

Therefore $(a, b, c, d) = (1, 2, 0, 1)$

Therefore $\{(-2, -1, 1, 0), (1, 2, 0, 1)\}$ constitute a basis of $N(T)$

$$\therefore \dim R(T) + \dim N(T) = 2 + 2 = 4 = \dim V_4(R)$$

Example: Find the null space, range, rank and nullity of the transformation $T: \mathbb{R}^2 \rightarrow \mathbb{R}^3$ defined by $T(x, y) = (x+y, x-y, y)$.

Solution : Given that the transformation $T: \mathbb{R}^2 \rightarrow \mathbb{R}^3$ defined by

$$T(x, y) = (x+y, x-y, y).$$

To find the null space, range, rank and nullity of the given transformation.

Null Space and Nullity of T :

$$\text{Let } \alpha = (x, y) \in \mathbb{R}^2 \text{ then } \alpha \in N(T) \Rightarrow T(\alpha) = \hat{0}$$

$$\text{i.e., } T(x, y) = (0, 0, 0)$$

$$\Rightarrow (x+y, x-y, y) = (0, 0, 0)$$

$$\Rightarrow x+y = 0, x-y = 0, y = 0$$

$$\Rightarrow x = 0, y = 0$$

$$\therefore \alpha = (0, 0) = \hat{0} \in \mathbb{R}^2$$

Thus the null space of T consists of only zero vector of \mathbb{R}^2

$$\therefore \text{nullity of } T = \dim N(T) = 0$$

Range and Rank of T :

$$\text{Range Space of } T = \{\beta \in \mathbb{R}^2 : T(\alpha) = \beta \text{ for } \alpha \in \mathbb{R}^2\}$$

\therefore The range space consists of all vectors of the type $(x+y, x-y, y)$

for all $(x,y) \in \mathbb{R}^2$.

By rank nullity theorem , $\dim R(T) + \dim N(T) = \dim \mathbb{R}^2$

$$\Rightarrow \dim R(T) + 0 = 2$$

$$\Rightarrow \dim R(T) = \text{rank of } T = 2$$

Example : Verify Rank - nullity theorem for the linear transformation

$T: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ defined by $T(x, y, z) = (x-y, 2y+z, x+y+z)$.

Solution : Given that $T: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ defined by $T(x, y, z) = (x-y, 2y+z, x+y+z)$ is a linear transformation .

We know that dimension of $\mathbb{R}^3 = 3 \rightarrow (1)$

Let $\alpha = (x,y,z) \in \mathbb{R}^3$

if $\alpha \in N(T)$ then $T(\alpha) = \hat{0}$

$$\Rightarrow T(x, y, z) = \hat{0}$$

$$\Rightarrow (x-y, 2y+z, x+y+z) = (0, 0, 0)$$

Comparing the components , $x-y = 0$; $2y+z = 0$; $x+y+z = 0$

Taking $y = k$ we get $x = k$ and $z = -2k$

$$\therefore (x, y, z) = (k, k, -2k) = k(1, 1, -2)$$

Thus every element in $N(T)$ is generated by the vector $(1, 1, -2)$

Thus $\dim N(T) = 1 \rightarrow (2)$

Again $T(x, y, z) = (x-y, 2y+z, x+y+z)$

From this $T(1, 0, 0) = (1, 0, 1)$, $T(0, 1, 0) = (-1, 2, 1)$, and

$T(0, 0, 1) = (0, 1, 1)$

Let $S = \{(1, 0, 1), (-1, 2, 1), (0, 1, 1)\}$ and let $A = \begin{bmatrix} 1 & 0 & 1 \\ -1 & 2 & 1 \\ 0 & 1 & 1 \end{bmatrix}$

$R_2 + R_1$, gives $\sim \begin{bmatrix} 1 & 0 & 1 \\ 0 & 2 & 2 \\ 0 & 1 & 1 \end{bmatrix}$

$R_2/2$ gives $\sim \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 1 & 1 \end{bmatrix}$

$R_3 - R_2$ gives $\sim \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix}$

Thus the set $\{(1, 0, 0), (0, 1, 1)\}$ consists the basis of $R(T)$ i.e., the range of T

Thus, $\dim R(T) = 2 \rightarrow (3)$

Substituting (1), (2), (3) in rank – nullity theorem, rank + nullity = dimension

$$\Rightarrow 1 + 2 = 3$$

This verifies the theorem.

UNIT - 4

CHARACTERISTIC VECTOR AND CHARACTERISTIC VALUE OF A LINEAR OPERATOR:

DEFINITION: Let T be a linear operator on a finite dimensional vector space $V(F)$. A non-zero vector $\alpha \in V$ is called a characteristic vector of T if there exists a scalar c such that $T(\alpha) = c\alpha$. The scalar c is called characteristic value of T corresponding to a characteristic vector α .

Each non-zero vector is called a characteristic vector of T corresponding to a characteristic value c .

CHARACTERISTIC VECTORS AND CHARACTERISTIC VALUES OF A MATRIX:

DEFINITION: Any non-zero vector X is said to be a characteristic vector of a square matrix A if there exists a scalar λ such that $AX = \lambda X$.

Here A can be a $n \times n$ matrix and X can be a $n \times 1$ matrix.

Then λ is said to be a characteristic value of the matrix A corresponding to a characteristic vector X . Also X is said to be characteristic vector corresponding to the characteristic value λ of the matrix A .

If X is a Characteristic vector of a matrix A , X cannot corresponded to more than one characteristic value of A .

Let the characteristic vector X of A correspond to two distinct characteristic values λ_1, λ_2 then $AX = \lambda_1 X$ and $AX = \lambda_2 X$.

Therefore $\lambda_1 X = \lambda_2 X \Rightarrow (\lambda_1 - \lambda_2) X = \vec{0} \Rightarrow \lambda_1 - \lambda_2 = 0 \Rightarrow \lambda_1 = \lambda_2$

Similarly, if α is a characteristic value of T then α cannot corresponded to more than one characteristic value of T .

CHARACTERISTIC POLYNOMIAL, CHARACTERISTIC EQUATION OF A SQUARE MATRIX:

DEFINITION: Let $A = [a_{ij}]_{n \times n}$ and λ any indeterminate scalar . The matrix $A - \lambda I$ is called the characteristic matrix of A , where I is the unit matrix of order n .

Also $|A - \lambda I| =$

$$\begin{vmatrix} a_{11} - \lambda & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} - \lambda & \dots & a_{2n} \\ \dots & \dots & \dots & \dots \\ a_{n1} & a_{n2} & \dots & a_{nn} - \lambda \end{vmatrix}$$

is a polynomial in λ of degree n , is called the characteristic polynomial of A .

It is denoted by $f(\lambda)$. The equation $|A - \lambda I| = 0$ is called the characteristic equation of A **EXAMPLE:** The characteristic polynomial

of the matrix $A = \begin{vmatrix} 1 & 0 & 5 \\ 0 & 2 & 6 \\ 3 & 1 & 4 \end{vmatrix}$ is $\det (A - \lambda I)$

$$\text{i.e., } \begin{vmatrix} 1 - \lambda & 0 & 5 \\ 0 & 2 - \lambda & 6 \\ 3 & 1 & 4 - \lambda \end{vmatrix} = \lambda^3 + 7\lambda^2 + 7\lambda - 28$$

Note: A scalar λ is a characteristic root of a square matrix A if and only if $|A - \lambda I| = 0$.

Theorem: The characteristic vectors corresponding to distinct characteristic roots of a matrix are linearly independent.

Proof: Let A be a square matrix.

Let X_1, X_2, \dots, X_m be characteristic vectors of A corresponding to respective distinct characteristic roots $\lambda_1, \lambda_2, \dots, \lambda_m$.

Then $AX_i = \lambda_i X_i$ for $i = 1, 2, \dots, m \rightarrow (1)$

Now we prove that the set of vectors $\{X_1, X_2, \dots, X_m\}$ is linearly independent. Since $x_1 \neq \bar{o}$, the set $\{x_1\}$ is L.I

If $\{X_1, X_2, \dots, X_m\}$ is linearly dependent, then we can choose r ($r < m$) such that $\{X_1, X_2, \dots, X_r\}$ is linearly independent and $\{X_1, X_2, \dots, X_r, X_{r+1}\}$ is linearly dependent

Hence we can choose scalars $k_1, k_2, \dots, k_r, k_{r+1}$ not all zeros such that $k_1 X_1 + k_2 X_2 + \dots + k_r X_r + k_{r+1} X_{r+1} = \bar{o} \rightarrow (2)$

$$\Rightarrow A(k_1 X_1 + k_2 X_2 + \dots + k_r X_r + k_{r+1} X_{r+1}) = A(\bar{o})$$

$$\Rightarrow k_1 (AX_1) + k_2 (AX_2) + \dots + k_r (AX_r) + k_{r+1} (AX_{r+1}) = \bar{o}$$

$$\Rightarrow k_1 (\lambda_1 X_1) + k_2 (\lambda_2 X_2) + \dots + k_r (\lambda_r X_r) + k_{r+1} (\lambda_{r+1} X_{r+1}) = \bar{o} \rightarrow (3)$$

$$(3) - \lambda_{r+1} (2) \Rightarrow k_1 (\lambda_1 - \lambda_{r+1}) X_1 + \dots + k_r (\lambda_r - \lambda_{r+1}) X_r = \bar{o} \rightarrow (4)$$

Since $\{X_1, X_2, \dots, X_r\}$ is linearly independent and $\lambda_1, \lambda_2, \dots, \lambda_{r+1}$ are distinct, we have $k_1 = 0, \dots, k_r = 0$.

Putting $k_1 = 0, \dots, k_r = 0$ in (2), we obtain $k_{r+1} X_{r+1} = \bar{o}$ But $X_{r+1} \neq \bar{o}$. So, $k_{r+1} = 0$

Thus (2) $\Rightarrow k_1 = 0, \dots, k_r = 0, k_{r+1} = 0$

But this contradicts our assumption that the scalars $k_1, k_2, \dots, k_r, k_{r+1}$ are all not zeros.

Hence our assumption that $\{X_1, X_2, \dots, X_m\}$ is linearly dependent is wrong.

$\therefore \{X_1, X_2, \dots, X_m\}$, which corresponding to distinct characteristic roots of a matrix A are linearly independent.

Note: Distinct characteristic vectors of T corresponding to distinct characteristic values of T are linearly independent.

CHARACTERISTIC POLYNOMIAL OF A LINEAR OPERATOR:

DEFINITION: Let T be a linear operator on an n -dimensional vector space V with ordered basis β . We define the characteristic polynomial $f(\lambda)$ of T to be the characteristic polynomial of $A = [T]_\beta$ i.e., $f(\lambda) = \det(T - \lambda I) = \det(A - \lambda I)$

The equation $\det(T - \lambda I) = 0$ is called the characteristic equation of T

Example: Prove that the square matrices A and A^t have the same characteristic values.

Solution: If λ is any scalar, then $(A - \lambda I)^t = A^t - \lambda I^t = A^t - \lambda I$

$$\Rightarrow |A - \lambda I|^t = |A^t - \lambda I|$$

$$\Rightarrow |A - \lambda I| = |A^t - \lambda I|$$

$$\Rightarrow |A - \lambda I| = 0 \Leftrightarrow |A^t - \lambda I| = 0$$

i.e., λ is a characteristic value of $A \Leftrightarrow \lambda$ is a characteristic value of A^t .

Example: Show that 0 is a characteristic root of a matrix if and only if the matrix is singular.

Solution: 0 is a characteristic value of A

$$\Leftrightarrow \lambda = 0 \text{ satisfies the equation } |A - \lambda I| = 0$$

$$\Leftrightarrow |A - 0I| = 0$$

$$\Leftrightarrow |A| = 0$$

$$\Leftrightarrow A \text{ is singular.}$$

NOTE:

λ is a characteristic root of a non-singular matrix. $\lambda \neq 0$.

At least one characteristic root of every singular matrix is zero

EXAMPLE: T is a linear operator on a finite dimensional vector space $V(F)$. Show that T is not invertible iff 0 is a characteristic value of T .

Solution: Let T be not invertible i.e., T is singular. Therefore, there exists a non-zero vector α in V such that

$$T\alpha = 0 = 0\alpha.$$

Therefore 0 is a characteristic value of T
suppose 0 is a characteristic value of T .

Conversely

Then there exists a non-zero vector α in V such that $T\alpha = 0\alpha$.

$\Rightarrow T\alpha = 0 \Rightarrow T$ is singular $\Rightarrow T$ is not invertible.

EXAMPLE: If $\lambda_1, \lambda_2, \dots, \lambda_n$ are the characteristic values of a n -rowed square matrix A and k is a scalar, show that $k\lambda_1, k\lambda_2, \dots, k\lambda_n$ are the characteristic values of kA .

Solution: Let $k \neq 0$.

$$\text{Now } |kA - \lambda kI| = |k(A - \lambda I)| = k|A - \lambda I|$$

$$\Rightarrow |kA - (\lambda k)I| = 0 \Leftrightarrow |A - \lambda I| = 0$$

i.e., $k\lambda$ is a characteristic value of $kA \Leftrightarrow \lambda$ is a characteristic value of A .

Thus $k\lambda_1, k\lambda_2, \dots, k\lambda_n$ are the characteristic values of kA if $\lambda_1, \lambda_2, \dots, \lambda_n$ are the characteristic values of A .

Example: Find the eigen roots and the corresponding eigen vectors of the matrix

$$A = \begin{bmatrix} 1 & 4 \\ 3 & 2 \end{bmatrix}$$

Solution: The characteristic equation of A is $|A - \lambda I| = 0$

$$\Rightarrow \begin{vmatrix} 1 - \lambda & 4 \\ 3 & 2 - \lambda \end{vmatrix} = 0$$

$$\Rightarrow (\lambda + 2)(\lambda - 5) = 0$$

Hence the eigen roots of A are -2, 5.

Case 1: Let $\lambda = -2$.

Eigen vectors X corresponding to the eigen root -2 are given by $(A - (-2)I)X = 0$

$$\text{i.e., } \begin{bmatrix} 1 + 2 & 4 \\ 3 & 2 + 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\text{i.e., } \begin{bmatrix} 3 & 4 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - R_1 \begin{bmatrix} 3 & 4 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow 3x_1 + 4x_2 = 0$$

Let $x_2 = k$, then $x_1 = -4k/3$

\therefore Eigen vectors corresponding to the eigen root -2 are given by

$$k \begin{bmatrix} -4/3 \\ 1 \end{bmatrix} \text{ where } k \text{ is a non-zero parameter.}$$

Clearly, the subspace generated by $\begin{bmatrix} -4/3 \\ 1 \end{bmatrix}$

is a one dimensional characteristic space of R^2

Case 2: Let $\lambda = 5$.

Eigen vectors X corresponding to the eigen root 5 are given by

$$(A-5I)X=0$$

$$\text{i.e., } \begin{bmatrix} -4 & 4 \\ 3 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$R_2 \rightarrow R_2 + \left(\frac{3}{4}\right) R_1 \quad \begin{bmatrix} -4 & 4 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow -4x_1 + 4x_2 = 0$$

Let $x_2 = k$ then $x_1 = k$

\therefore Eigen vectors corresponding to the eigen root 5 are given by $k \begin{bmatrix} 1 \\ 1 \end{bmatrix}$
where k is a non-zero parameter. Clearly

the subspace generated by $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$ is a one dimensional characteristic space of R^2

Example: Find the characteristic roots and the corresponding characteristic vectors

of the matrix $A = \begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix}$

Solution: The characteristic equation of A is $|A - \lambda I| = 0$

$$\Rightarrow \begin{vmatrix} 8 - \lambda & -6 & 2 \\ -6 & 7 - \lambda & -4 \\ 2 & -4 & 3 - \lambda \end{vmatrix} = 0$$

$$\Rightarrow (8 - \lambda)[21 - 10\lambda + \lambda^2 - 16] + 6[-18 + 6\lambda + 8] + 2[24 - 14 + 2\lambda] = 0$$

$$\Rightarrow -\lambda^3 + 10\lambda^2 - 5\lambda + 8\lambda^2 - 80\lambda + 40 - 60 + 36\lambda + 20 + 4\lambda = 0$$

$$\Rightarrow -\lambda^3 + 18\lambda^2 - 45\lambda = 0$$

$$\Rightarrow \lambda(\lambda-3)(\lambda-15) = 0$$

$$\Rightarrow \lambda = 0, 3, 15$$

\therefore The characteristic roots of A are 0, 3, 15

Case 1: Let $\lambda = 0$.

Characteristic vectors corresponding to the characteristic root 0 are given by

$$(A - 0I)X = 0 \Rightarrow$$

$$\begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

$$R_3 \leftrightarrow R_1 \begin{bmatrix} 2 & -4 & 3 \\ -6 & 7 & -4 \\ 8 & -6 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

$$R_3 \rightarrow 3R_3 + 4R_2, R_2 \rightarrow R_2 + 3R_1 \begin{bmatrix} 2 & -4 & 3 \\ 0 & -5 & 5 \\ 0 & 10 & -10 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

$$R_3 \rightarrow R_3 + 2R_2$$

$$\begin{bmatrix} 2 & -4 & 3 \\ 0 & -5 & 5 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

$$\Rightarrow 2x_1 - 4x_2 + 3x_3 = 0, -5x_2 + 5x_3 = 0$$

Let $x_3 = k$ therefore $x_2 = k$ and $2x_1 = k$ i.e., $x_1 = k/2$

\therefore Characteristic vectors corresponding to the characteristic root 0 are given by

$$k \begin{bmatrix} 1/2 \\ 1 \\ 1 \end{bmatrix} \text{ where } k \text{ is a non zero parameter}$$

Similarly, by considering characteristic equations $(A-3I)X = 0$, $(A-15I)X = 0$

We get characteristic vectors $k_1 \begin{bmatrix} -1 \\ -1/2 \\ 1 \end{bmatrix}$, $k_2 \begin{bmatrix} 2 \\ -2 \\ 1 \end{bmatrix}$ for non-zero parameters k_1, k_2 respectively corresponding to the characteristic roots 3, 15.

MATRIC POLYNOMIAL

DEFINITION: An expression of the form $F(x) = A_0 + A_1x + A_2x^2 + \dots + A_mx^m$, $A_m \neq 0$, where $A_0, A_1, A_2, \dots, A_m$ are matrices each of order $n \times n$ over a field F , is called a matric polynomial of degree m .

The matrices themselves are matrix polynomials of zero degree.

EQUALITY OF MATRIX POLYNOMIALS

DEFINITION : Two matrix polynomials are equal if and only if the coefficients of like powers of x are the same.

ADDITION AND MULTIPLICATION OF POLYNOMIALS

Let $G(x) = A_0 + A_1x + A_2x^2 + \dots + A_mx^m$ and $H(x) = B_0 + B_1x + B_2x^2 + \dots + B_kx^k$
 We define : if $m > k$ then $G(x) + H(x) = (A_0 + B_0) + (A_1 + B_1)x + \dots + (A_k + B_k)x^k + A_{k+1}x^{k+1} + \dots + A_mx^m$ similarly we have $G(x) + H(x)$ where $m = k$ and $m < k$.

Also $G(x)H(x) = A_0B_0 + (A_0B_1 + A_1B_0)x + (A_0B_2 + A_1B_1 + A_2B_0)x^2 + \dots + A_kB_mx^{k+m}$

The degree of the product of two matrix polynomials is less than or equal to the sum of their degrees

CAYLEY – HAMILTON THEOREM (MATRICES)

THEOREM: Every square matrix satisfies its characteristic equation .

Proof: Let $A = [a_{ij}]_{n \times n}$

The characteristic equation of A is $\det(A - \lambda I) = f(\lambda)$

$$= \begin{vmatrix} a_{11} - \lambda & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} - \lambda & \dots & a_{2n} \\ \dots & \dots & \dots & \dots \\ a_{n1} & a_{n2} & \dots & a_{nn} - \lambda \end{vmatrix}$$

$$= (-1)^n [\lambda^n + a_1 \lambda^{n-1} + a_2 \lambda^{n-2} + \dots + a_n] \text{ where } a_i \text{'s} \in F$$

Let $\text{adj}(A - \lambda I) = B_0 \lambda^{n-1} + B_1 \lambda^{n-2} + \dots + B_{n-2} \lambda^1 + B_{n-1}$ where B_0, B_1, \dots, B_{n-1} are n -rowed square matrices

Now $(A - \lambda I) \text{adj}(A - \lambda I) = \det(A - \lambda I) I$

$$\Rightarrow (A - \lambda I)(B_0 \lambda^{n-1} + B_1 \lambda^{n-2} + \dots + B_{n-2} \lambda + B_{n-1}) = (-1)^n [\lambda^n + a_1 \lambda^{n-1} + a_2 \lambda^{n-2} + \dots + a_{n-1} \lambda + a_n]$$

Comparing coefficients of like powers of λ , we obtain

$$-B_0 = (-1)^n I,$$

$$AB_0 - B_1 = (-1)^n a_1 I,$$

$$AB_1 - B_2 = (-1)^n a_2 I,$$

.....

.....

$$B_{n-1} = (-1)^n a_n I.$$

A

Premultiplying the above equations successively by A^n, A^{n-1}, \dots, I and adding,

we obtain

$$0 = (-1)^n A^n + (-1)^n a_1 A^{n-1} + (-1)^n a_2 A^{n-2} + \dots + (-1)^n a_n I$$

$$\Rightarrow (-1)^n [A^n + a_1 A^{n-1} + a_2 A^{n-2} + \dots + a_n I] = 0$$

$$\Rightarrow A^n + a_1 A^{n-1} + a_2 A^{n-2} + \dots + a_n I = 0$$

$\Rightarrow A$ satisfies its characteristic equation.

A satisfies its characteristic equation

$$\Rightarrow (-1)^n [A^n + a_1 A^{n-1} + a_2 A^{n-2} + \dots + a_n I] = 0$$

$$\Rightarrow A^n + a_1 A^{n-1} + a_2 A^{n-2} + \dots + a_n I = 0$$

$$\Rightarrow A^{-1} [A^n + a_1 A^{n-1} + a_2 A^{n-2} + \dots + a_n I] = 0 \Rightarrow a_n A^{-1} = -A^{n-1} - a_1 A^{n-2} - a_{n-1} I$$

$$\Rightarrow A^{-1} = (-1/a_n) [A^{n-1} + a_1 A^{n-2} + \dots + a_{n-1} I]$$

CAYLEY – HAMILTON THEOREM (LINEAR OPERATOR)

THEOREM: T is a linear operator on a vector space $V(F)$ of dimension n .

If $f(x)$ is the characteristic polynomial of T , then $f(T) = 0$ (zero operator). i.e., T satisfies its characteristic equation.

Example: Verify Cayley-Hamilton Theorem when T is a linear operator defined by $T(a,b) = (a+2b, -2a+b)$.

Solution: Let $\beta = \{e_1, e_2\}$

$$T(e_1) = T(1,0) = (1+2(0), -2(1)+0) = (1, -2) \text{ and } T(e_2) = T(0,1) = (2, 1)$$

$$\text{Thus } A = [T]_{\beta} = \begin{bmatrix} 1 & 2 \\ -2 & 1 \end{bmatrix}$$

Let A be an $n \times n$ matrix and let $f(t)$ be the characteristic polynomial of A . Then $f(A) = 0$, the $n \times n$ zero matrix.

$$\text{The characteristic polynomial of } T \text{ is } f(T) = \det(A - \lambda I) = \begin{vmatrix} 1 - \lambda & 2 \\ -2 & 1 - \lambda \end{vmatrix} = \lambda^2 - 2\lambda + 5$$

$$\text{Now } f(T) = T^2 - 2T + 5I$$

$$\text{Given } T(a,b) = (a+2b, -2a+b)$$

$$\text{Therefore } T^2(a,b) = T(a+2b, -2a+b)$$

$$= (a+2b+2(-2a+b), -2(a+2b)-2a+b)$$

$$= (a+2b-4a+2b, -2a-4b-2a+b)$$

$$= (-3a+4b, -4a-3b)$$

$$2T(a,b) = (2a+4b, -4a+2b),$$

$$5I$$

$$= 5(a,b) = (5a, 5b)$$

$$T^2 - 2T + 5I = (-3a+4b-2a-4b+5a, -4a-3b+4a-2b+5b) = (0,0) = T_0$$

Thus T satisfies its characteristic equation.

$$f(A) = A^2 - 2A + 5I = \begin{bmatrix} -3 & 4 \\ -4 & -3 \end{bmatrix} + \begin{bmatrix} -2 & -4 \\ 4 & -2 \end{bmatrix} + \begin{bmatrix} -3 & 4 \\ -4 & -3 \end{bmatrix} + \begin{bmatrix} 5 & 0 \\ 0 & 5 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} = 0$$

Example: Using Cayley-Hamilton theorem, find the inverse of the

$$\text{matrix } A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & -1 & 4 \\ 3 & 1 & -1 \end{bmatrix}$$

Solution:

$$\text{Given } A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & -1 & 4 \\ 3 & 1 & -1 \end{bmatrix}$$

The characteristic equation of A is $|A - \lambda I| = 0$

$$\text{i.e., } \begin{vmatrix} 1-\lambda & 2 & 3 \\ 2 & -1-\lambda & 4 \\ 3 & 1 & -1-\lambda \end{vmatrix} = 0$$

$$\Rightarrow (1-\lambda)[(1+\lambda^2)-4] - 2[(1+\lambda)-12] + 3[2+3(1+\lambda)] = 0$$

$$\Rightarrow \lambda^3 + \lambda^2 - 18\lambda - 40 = 0$$

Since every square matrix satisfies its characteristic equation,

$$\text{we have } A^3 + A^2 - 18A - 40I = 0$$

Multiplying with A^{-1} on both sides $A^2 + A - 18I = 40A^{-1}$

$$\Rightarrow A^{-1} = 1/40 [A^2 + A - 18I]$$

we have $A^2 = \begin{bmatrix} 14 & 3 & 8 \\ 12 & 9 & -2 \\ 2 & 4 & 14 \end{bmatrix}$

therefore $A^{-1} = \frac{1}{40} \left\{ \begin{bmatrix} 14 & 3 & 8 \\ 12 & 9 & -2 \\ 2 & 4 & 14 \end{bmatrix} + \begin{bmatrix} 1 & 2 & 3 \\ 2 & -1 & 4 \\ 3 & 1 & -1 \end{bmatrix} - \begin{bmatrix} 18 & 0 & 0 \\ 0 & 18 & 0 \\ 0 & 0 & 18 \end{bmatrix} \right\}$

$$A^{-1} = \frac{1}{40} \begin{bmatrix} -3 & 5 & 11 \\ 14 & -10 & 2 \\ 5 & 5 & -5 \end{bmatrix}$$

UNIT-5

INNER PRODUCT SPACES

DEFINITION: Let $V(F)$ be a vector space where F is a field of real numbers or the

field of complex numbers. The vector space $V(F)$ is said to be an inner product space if there is defined for any two vectors $\alpha, \beta \in V$ an element $\langle \alpha, \beta \rangle \in F$ such that

(1). $\langle \alpha, \beta \rangle = \langle \beta, \alpha \rangle$

(2). $\langle \alpha, \alpha \rangle > 0$ (zero element in F) for $\alpha \neq \bar{0}$

(3). $\langle a\alpha + b\beta, \gamma \rangle = a\langle \alpha, \gamma \rangle + b\langle \beta, \gamma \rangle$ for any $\alpha, \beta, \gamma \in V$ and $a, b \in F$.

A function $f: V \times V \rightarrow F$ satisfying the above properties is called an inner product.

If f is the inner product function then $f\langle \alpha, \beta \rangle = \langle \alpha, \beta \rangle$ or (α, β) for all $\alpha, \beta \in V$

From the definition it is clear that a vector space V over F endowed with a specific inner product is an inner product space.

If $F = \mathbb{R}$ the field of real numbers then $V(F)$ is called **Euclidean space or Real inner product space**.

If $F = \mathbb{C}$ the field of complex numbers then $V(F)$ is called **Unitary space or Complex inner product space**.

An inner product space having only zero vector is called zero space or nullspace.

If $V(F)$ is an inner product space then $V(F)$ is a vector space. A sub space $W(F)$ of the vector space $V(F)$ is also inner product space with the same inner product as in $V(F)$.

PROBLEMS:

If $\alpha = (a_1, a_2, a_3), \beta = (b_1, b_2, b_3)$ are the elements of a vector space \mathbb{R}^3 , then $\langle \alpha, \beta \rangle = a_1b_1 + a_2b_2 + a_3b_3$ defines an inner product on \mathbb{R}^3 .

Solution : Let $\alpha = (a_1, a_2, a_3), \beta = (b_1, b_2, b_3)$ and $\gamma = (c_1, c_2, c_3) \in \mathbb{R}^3$.

Then $a_1, a_2, a_3, b_1, b_2, b_3, c_1, c_2, c_3 \in \mathbb{R}$.

$$(1). \langle \alpha, \beta \rangle = a_1 b_1 + a_2 b_2 + a_3 b_3 = b_1 a_1 + b_2 a_2 + b_3 a_3 = \langle \beta, \alpha \rangle = \overline{\langle \beta, \alpha \rangle}.$$

$$(2). \langle \alpha, \alpha \rangle = a_1 a_1 + a_2 a_2 + a_3 a_3 = a_1^2 + a_2^2 + a_3^2$$

If $\alpha = (a_1, a_2, a_3) \neq (0, 0, 0)$ then at least one of a_1, a_2, a_3 is not zero.

$$\text{So, } \langle \alpha, \alpha \rangle = a_1^2 + a_2^2 + a_3^2 > 0.$$

(3). For $a, b \in \mathbb{F}$ and $\alpha, \beta, \gamma \in \mathbb{R}^3$ we have

$$a\alpha + b\beta = a(a_1, a_2, a_3) + b(b_1, b_2, b_3) = (aa_1 + bb_1, aa_2 + bb_2, aa_3 + bb_3)$$

$$\begin{aligned} \langle a\alpha + b\beta, \gamma \rangle &= (aa_1 + bb_1)c_1 + (aa_2 + bb_2)c_2 + (aa_3 + bb_3)c_3 \\ &= (aa_1 c_1 + aa_2 c_2 + aa_3 c_3) + (bb_1 c_1 + bb_2 c_2 + bb_3 c_3) \\ &= a(a_1 c_1 + a_2 c_2 + a_3 c_3) + b(b_1 c_1 + b_2 c_2 + b_3 c_3) \\ &= a \langle \alpha, \gamma \rangle + b \langle \beta, \gamma \rangle \end{aligned}$$

Therefore the product $\langle \alpha, \beta \rangle = a_1 b_1 + a_2 b_2 + a_3 b_3$ is an inner product on the vector space \mathbb{R}^3 .

Hence \mathbb{R}^3 is an inner product space with the above inner product and $\mathbb{R}^3(\mathbb{R})$ is real inner product space.

NOTE : The inner product of α and β namely, $\langle \alpha, \beta \rangle = a_1 b_1 + a_2 b_2 + a_3 b_3$ is called the dot product of α and β and denoted by $\alpha \cdot \beta$. This is called the standard inner product in \mathbb{R}^3 .

If $\alpha = (a_1, a_2, \dots, a_n), \beta = (b_1, b_2, \dots, b_n)$ are the elements of a vector space $V_n(\mathbb{C})$ where \mathbb{C} is the field of complex numbers, then $\langle \alpha, \beta \rangle = a_1 \bar{b}_1 + a_2 \bar{b}_2 + \dots + a_n \bar{b}_n = \sum_{i=1}^n a_i \bar{b}_i$ defines an inner product on $V_n(\mathbb{C})$.

Solution : Let $a, b \in \mathbb{C}$ and $\alpha, \beta, \gamma \in V_n$ so that $\alpha = (a_1, a_2, \dots, a_n), \beta = (b_1, b_2, \dots, b_n), \gamma = (c_1, c_2, \dots, c_n)$ where a 's, b 's and c 's are complex numbers.

$$(1) \langle \beta, \alpha \rangle = \overline{b_1} a_1 + \overline{b_2} a_2 + \dots + \overline{b_n} a_n$$

$$= \overline{b_1} a_1 + \overline{b_2} a_2 + \dots + \overline{b_n} a_n = \langle \alpha, \beta \rangle.$$

$$(2) \langle \alpha, \alpha \rangle = \overline{a_1} a_1 + \overline{a_2} a_2 + \dots + \overline{a_n} a_n = |a_1|^2 + |a_2|^2 + \dots + |a_n|^2$$

If $\alpha \neq 0$ then at least one of a_1, a_2, \dots, a_n is non zero complex number .

$$\text{So } \langle \alpha, \alpha \rangle = |a_1|^2 + |a_2|^2 + \dots + |a_n|^2 > 0.$$

$$(3) a\alpha + b\beta = a(a_1, a_2, \dots, a_n) + b(b_1, b_2, \dots, b_n)$$

$$= (aa_1 + bb_1, aa_2 + bb_2, \dots, aa_n + bb_n)$$

$$\langle a\alpha + b\beta, \gamma \rangle = (aa_1 + bb_1)\overline{c_1} + (aa_2 + bb_2)\overline{c_2} + \dots + (aa_n + bb_n)\overline{c_n}$$

$$= (aa_1\overline{c_1} + aa_2\overline{c_2} + \dots + aa_n\overline{c_n}) + (bb_1\overline{c_1} + bb_2\overline{c_2} + \dots + bb_n\overline{c_n})$$

$$= a(a_1\overline{c_1} + a_2\overline{c_2} + \dots + a_n\overline{c_n}) + b(b_1\overline{c_1} + b_2\overline{c_2} + \dots + b_n\overline{c_n})$$

$$= a\langle \alpha, \gamma \rangle + b\langle \beta, \gamma \rangle$$

Therefore the product $\langle \alpha, \beta \rangle = \overline{a_1} b_1 + \overline{a_2} b_2 + \dots + \overline{a_n} b_n$ is an inner product on $V_n(\mathbb{C})$.

Therefore $V_n(\mathbb{C})$ or \mathbb{C}^n is the unitary space.

Let $V(\mathbb{C})$ be the vector space of all continuous complex valued functions on the closed interval $[0,1]$. For $f, g \in V$ if $\langle f, g \rangle = \int_0^1 f(t) \overline{g(t)} dt$, then V is an inner product space.

Solution :

NORM OR LENGTH OF A VECTOR

DEFINITION : Let V be an inner product space over the field F . The norm (length) of $\alpha \in V$ denoted by $\|\alpha\|$ is defined as the positive square root of $\langle \alpha, \alpha \rangle$.

Norm or length of $\alpha \in V = \|\alpha\| = \sqrt{\langle \alpha, \alpha \rangle} \Rightarrow \|\alpha\|^2 = \langle \alpha, \alpha \rangle$.

NOTE : 1. For $\alpha \in V$, $\langle \alpha, \alpha \rangle$ is non-negative real number and hence the norm of α is always non-negative real number.

2. $\alpha = \bar{0} \Leftrightarrow \|\alpha\| = 0$

EXAMPLE : 1. In the inner product space $V_2(\mathbb{R}) = \mathbb{R}^2(\mathbb{R})$; If $\alpha = (a, b) \in V_2$

then $\|\alpha\| = \|(a, b)\| = \sqrt{a^2 + b^2} = \sqrt{\langle \alpha, \alpha \rangle}$.

2. In the inner product space $V_3(\mathbb{R}) = \mathbb{R}^3(\mathbb{R})$; If $\alpha = (a, b, c) \in V_3$

then $\|\alpha\| = \|(a, b, c)\| = \sqrt{a^2 + b^2 + c^2} = \sqrt{\langle \alpha, \alpha \rangle}$.

3. In the inner product space $V_n(\mathbb{R}) = \mathbb{R}^n(\mathbb{R})$; If $\alpha = (a_1, a_2, \dots, a_n) \in V_n$

then $\|\alpha\| = \|(a_1, a_2, \dots, a_n)\| = \sqrt{|a_1|^2 + |a_2|^2 + \dots + |a_n|^2} = \sqrt{\langle \alpha, \alpha \rangle}$.

THEOREM : In an inner product space $V(F)$ (1) $\|\alpha\| > 0$ if $\alpha \neq \bar{0}$ and

(2) $\|a\alpha\| = |a|\|\alpha\|$ where $0, a \in F$ and $0, \bar{\alpha} \in V$.

Solution : (1) If $\alpha \neq \bar{0}$ then $\langle \alpha, \alpha \rangle > 0$.

$$\|\alpha\| = \sqrt{\langle \alpha, \alpha \rangle} > 0 \text{ for any } \alpha \in V, \|\alpha\| \geq 0.$$

(2) By the definition of norm, $\|a\alpha\|^2 = \langle a\alpha, a\alpha \rangle$

$$= a\langle \alpha, a\alpha \rangle$$

$$= a\bar{a}\langle \alpha, \alpha \rangle$$

$$= |a|^2 \|\alpha\|^2$$

$$= (|a| \|\alpha\|)^2$$

Therefore $\|a\alpha\| = |a| \|\alpha\|$ where $0, a \in F$ and $\bar{0}, \alpha \in V$.

NOTE : If $\alpha \in V$ and $\alpha \neq \bar{0}$ by the above theorem $\|\alpha\| > 0$. Since $\|\alpha\| (> 0) \in F$ and F is a field, there exists $\frac{1}{\|\alpha\|} \in F$ such that $\|\alpha\| \frac{1}{\|\alpha\|} = 1$. Now for $\frac{1}{\|\alpha\|} \in F$ and

$$\begin{aligned} \alpha \in V \text{ we have } \frac{1}{\|\alpha\|} \alpha \in V, \text{ such that } \left\langle \frac{1}{\|\alpha\|} \alpha, \frac{1}{\|\alpha\|} \alpha \right\rangle &= \frac{1}{\|\alpha\|} \left(\frac{1}{\|\alpha\|} \langle \alpha, \alpha \rangle \right) \\ &= \left(\frac{1}{\|\alpha\|} \right) \left(\frac{1}{\|\alpha\|} \right) \|\alpha\|^2 = 1 \end{aligned}$$

Hence $\alpha \in V$ and $\alpha \neq \bar{0}$, $\frac{1}{\|\alpha\|} \alpha \in V$ is a vector of length 1.

DEFINITION : Let $V(F)$ be an inner product space. $\alpha \in V$ is called a unit vector if $\|\alpha\| = 1$. If $\alpha \in V$ then $\frac{1}{\|\alpha\|} \alpha \in V$ is unit vector.

Example : (1) In the inner product space R^2 , $i = (1,0)$, $j = (0,1)$ are unit vectors.

(2) In the inner product space R^3 with standard inner product

$i = (1,0,0)$, $j = (0,1,0)$ and $k = (0,0,1)$ are vectors of length 1.

THEOREM : Cauchy-Schwarz's inequality

In an inner product space $V(F)$, $|\langle \alpha, \beta \rangle| \leq \|\alpha\| \|\beta\|$ for all $\alpha, \beta \in V$.

Proof : Case (1). Let $\alpha = \bar{0}$. Then $\langle \alpha, \beta \rangle = \langle \bar{0}, \bar{\beta} \rangle = 0$ and $\|\alpha\|^2 = \langle \alpha, \alpha \rangle = \langle \bar{0}, \bar{0} \rangle = 0$.

Therefore $|\langle \alpha, \beta \rangle| = 0$ and $\|\alpha\| \|\beta\| = 0$.

Therefore $|\langle \alpha, \beta \rangle| = \|\alpha\| \|\beta\|$.

Case (2). Let $\alpha \neq \bar{0}$. Then $\|\alpha\| > 0$ so that $\frac{\langle \alpha, \alpha \rangle}{\|\alpha\|^2} > 0$.

$$\langle \beta, \alpha \rangle$$

Take $\gamma \in V$ so that $\gamma = \beta - \frac{\langle \beta, \alpha \rangle}{\|\alpha\|^2} \alpha$.

$$\langle \beta, \alpha \rangle$$

$$\langle \beta, \alpha \rangle$$

$$\text{Now } \langle \gamma, \gamma \rangle = \left\langle \beta - \frac{\langle \beta, \alpha \rangle}{\|\alpha\|^2} \alpha, \beta - \frac{\langle \beta, \alpha \rangle}{\|\alpha\|^2} \alpha \right\rangle$$

$$\begin{aligned} &= \langle \beta, \beta \rangle - \frac{\langle \beta, \alpha \rangle}{\|\alpha\|^2} \langle \beta, \alpha \rangle - \frac{\langle \beta, \alpha \rangle}{\|\alpha\|^2} \langle \alpha, \beta \rangle + \frac{\langle \beta, \alpha \rangle}{\|\alpha\|^2} \frac{\langle \beta, \alpha \rangle}{\|\alpha\|^2} \langle \alpha, \alpha \rangle \\ &= \|\beta\|^2 - \frac{\langle \beta, \alpha \rangle \langle \beta, \alpha \rangle}{\|\alpha\|^2} - \frac{\langle \beta, \alpha \rangle \langle \alpha, \beta \rangle}{\|\alpha\|^2} + \frac{\langle \beta, \alpha \rangle \langle \beta, \alpha \rangle}{\|\alpha\|^2} \\ &= \|\beta\|^2 - \frac{\langle \beta, \alpha \rangle \langle \alpha, \beta \rangle}{\|\alpha\|^2} = \|\beta\|^2 - \frac{\langle \alpha, \beta \rangle \langle \alpha, \beta \rangle}{\|\alpha\|^2} \end{aligned}$$

But by the definition of the norm ; $\langle \gamma, \gamma \rangle \geq 0$

$$\text{Therefore } \|\beta\|^2 - \frac{\langle \alpha, \beta \rangle \langle \alpha, \beta \rangle}{\|\alpha\|^2} \geq 0$$

$$\Rightarrow \|\beta\|^2 \geq \frac{|\langle \alpha, \beta \rangle|^2}{\|\alpha\|^2}$$

$$\Rightarrow \|\beta\|^2 \|\alpha\|^2 \geq |\langle \alpha, \beta \rangle|^2$$

$$\Rightarrow (\|\beta\| \|\alpha\|)^2 \geq |\langle \alpha, \beta \rangle|^2$$

Therefore $\|\beta\| \|\alpha\| \geq |\langle \alpha, \beta \rangle|$ as $\|\beta\| \|\alpha\|$ and $|\langle \alpha, \beta \rangle|$ are non-negative.

Hence $|\langle \alpha, \beta \rangle| \leq \|\alpha\| \|\beta\|$.

$$- \frac{\langle \beta, \alpha \rangle}{\|\alpha\|^2} - \frac{\langle \beta, \alpha \rangle}{\|\alpha\|^2}$$

NOTE : For $\gamma \in V$, $\langle \gamma, \gamma \rangle = 0 \Rightarrow \gamma = 0 \Rightarrow \beta - \frac{\langle \beta, \alpha \rangle}{\|\alpha\|^2} \alpha = 0 \Rightarrow \beta = \frac{\langle \beta, \alpha \rangle}{\|\alpha\|^2} \alpha$

\Rightarrow β vector = scalar multiple of the vector α

$\Rightarrow \alpha, \beta$ are linearly dependent.

Hence α, β are linearly dependent vectors of $V \Leftrightarrow |\langle \alpha, \beta \rangle| = \|\alpha\| \|\beta\|$.

THEOREM : (Triangle inequality)

In an inner product space $V(F)$, $\|\alpha + \beta\| \leq \|\alpha\| + \|\beta\|$ for all $\alpha, \beta \in V$.

Proof : By the definition of norm, $\|\alpha + \beta\|^2 = \langle \alpha + \beta, \alpha + \beta \rangle$

$$\begin{aligned}
&= \langle \alpha, \alpha \rangle + \langle \alpha, \beta \rangle + \langle \beta, \alpha \rangle + \langle \beta, \beta \rangle \\
&= \|\alpha\|^2 + \langle \alpha, \beta \rangle + \overline{\langle \alpha, \beta \rangle} + \|\beta\|^2 \\
&= \|\alpha\|^2 + 2 \operatorname{Re} \langle \alpha, \beta \rangle + \|\beta\|^2 \\
&\leq \|\alpha\|^2 + 2 |\langle \alpha, \beta \rangle| + \|\beta\|^2 \\
&\leq \|\alpha\|^2 + 2 \|\alpha\| \|\beta\| + \|\beta\|^2 \\
&\leq (\|\alpha\| + \|\beta\|)^2
\end{aligned}$$

Therefore $\|\alpha + \beta\|^2 \leq (\|\alpha\| + \|\beta\|)^2$

As both $\|\alpha + \beta\|$ and $\|\alpha\| + \|\beta\|$ are non-negative we have $\|\alpha + \beta\| \leq \|\alpha\| + \|\beta\|$.

THEOREM : (Parallelogram law)

If α, β are two vectors in an inner product space $V(F)$ then

$$\|\alpha - \beta\|^2 + \|\alpha + \beta\|^2 = 2 (\|\alpha\|^2 + \|\beta\|^2)$$

Proof : $\|\alpha - \beta\|^2 = \langle \alpha - \beta, \alpha - \beta \rangle$

$$\begin{aligned}
&= \langle \alpha, \alpha \rangle - \langle \alpha, \beta \rangle - \langle \beta, \alpha \rangle + \langle \beta, \beta \rangle \\
&= \|\alpha\|^2 - \langle \alpha, \beta \rangle - \langle \beta, \alpha \rangle + \|\beta\|^2
\end{aligned}$$

$$\|\alpha + \beta\|^2 = \langle \alpha + \beta, \alpha + \beta \rangle = \langle \alpha, \alpha \rangle + \langle \alpha, \beta \rangle + \langle \beta, \alpha \rangle + \langle \beta, \beta \rangle = \|\alpha\|^2 + \langle \alpha, \beta \rangle + \langle \beta, \alpha \rangle + \|\beta\|^2$$

$$\text{Therefore } \|\alpha - \beta\|^2 + \|\alpha + \beta\|^2 = 2 \|\alpha\|^2 + 2 \|\beta\|^2 = 2 (\|\alpha\|^2 + \|\beta\|^2)$$

NORMED VECTOR SPACE AND DISTANCE

DEFINITION : Let $V(F)$ be an inner product space in which norm of a vector $\alpha \in V$ is defined as $\|\alpha\| = \sqrt{\langle \alpha, \alpha \rangle}$. The inner product space with this definition of norm is called a normed vector space if the following conditions are true :

— —

(i) $\|\alpha\| \geq 0$ and $\|\alpha\| = 0 \Leftrightarrow \alpha = 0$

$$(ii) \quad \|a\alpha\| = |a| \|\alpha\| \text{ and}$$

$$(iii) \quad \|\alpha + \beta\| \leq \|\alpha\| + \|\beta\| \text{ for all } \alpha, \beta \in V, a \in F$$

As the above three conditions are true in every inner product space, every inner product space is a normed vector space.

DEFINITION : Let α, β be two vectors in an inner product space $V(F)$. The distance between the vectors α, β denoted by $d\langle\alpha, \beta\rangle$ is defined as $\|\alpha - \beta\|$.

NOTE : (1) If $\alpha, \beta \in V$ then $d\langle\alpha, \beta\rangle = \|\alpha - \beta\|$

$$\Rightarrow d[\langle\alpha, \beta\rangle]^2 = \|\alpha - \beta\|^2 = \langle\alpha - \beta, \alpha - \beta\rangle$$

(2) $d\langle\alpha, \beta\rangle$ is a non-negative real number.

THEOREM : If $\alpha, \beta, \gamma \in V(F)$ an inner product space then (1) $d(\alpha, \beta) \geq 0$ and

$d(\alpha, \beta) = 0 \Leftrightarrow \alpha = \beta$ (2) $d(\alpha, \beta) = d(\beta, \alpha)$ and (3) $d(\alpha, \beta) + d(\beta, \gamma) \geq d(\alpha, \gamma)$.

Proof : (1) By the definition, $d\langle\alpha, \beta\rangle = \|\alpha - \beta\| \geq 0$ since norm of a vector is a non-negative real number.

$$d\langle\alpha, \beta\rangle = 0 \Leftrightarrow \|\alpha - \beta\| = 0 \Leftrightarrow \|\alpha - \beta\|^2 = 0 \Leftrightarrow \langle\alpha - \beta, \alpha - \beta\rangle = 0 \Leftrightarrow \alpha - \beta = 0 \text{ i.e., } \alpha = \beta$$

$$(2) d\langle\alpha, \beta\rangle = \|\alpha - \beta\| = \|(-1)(\beta - \alpha)\| = |-1| \|\beta - \alpha\| = 1 \|\beta - \alpha\| = d\langle\beta, \alpha\rangle.$$

$$(3) d\langle\alpha, \beta\rangle + d\langle\beta, \gamma\rangle = \|\alpha - \beta\| + \|\beta - \gamma\| \geq \|\alpha - \beta + \beta - \gamma\| \text{ By triangle inequality} \\ \geq \|\alpha - \gamma\| = d\langle\alpha, \gamma\rangle.$$

NOTE : (1) In an inner product space $V(F)$ the distance function $d : V \rightarrow F$, defined as $d\langle\alpha, \beta\rangle = \|\alpha - \beta\|$ for all $\alpha, \beta \in V$ is satisfying the properties (1),(2),(3) of the metric space.

$$(2) \text{ For } \alpha, \beta, \gamma \in V ; d\langle\alpha + \gamma, \beta + \gamma\rangle = \|\alpha + \gamma - \beta - \gamma\| = \|\alpha - \beta\| = d\langle\alpha, \beta\rangle.$$

PROBLEMS

1. If $\alpha = (2, 1, 1+i)$ is a vector in \mathbb{C}^3 with standard inner product find $\|\alpha\|$ and the unit vector of α .

$$\begin{aligned}\text{Solution : } \|\alpha\|^2 &= \langle \alpha, \alpha \rangle = (2)(\bar{2}) + 1(\bar{1}) + (1+i)(\bar{1-i}) \\ &= (2)(2) + 1(1) + (1+i)(1-i) \\ &= 4 + 1 + 2 = 7.\end{aligned}$$

$$\text{Unit vector of } \alpha = \frac{1}{\|\alpha\|} \alpha = \frac{1}{\sqrt{7}} (2, 1, 1+i).$$

2. If $\alpha = (4, 1, 8), \beta = (1, 0, -1)$ are two vectors in \mathbb{R}^3 find the angle between α and β .

$$\text{Solution : } \|\alpha\| = \sqrt{4^2 + 1^2 + 8^2} = \sqrt{81} = 9 \text{ and}$$

$$\|\beta\| = \sqrt{1^2 + 0^2 + (-1)^2} = \sqrt{2}$$

$$\langle \alpha, \beta \rangle = (4)(1) + (1)(0) + (8)(-1) = -4.$$

$$\text{If } \theta = \text{angle between } \alpha \text{ and } \beta \text{ then } \cos \theta = \frac{|\langle \alpha, \beta \rangle|}{\|\alpha\| \|\beta\|} = \frac{|-4|}{9(\sqrt{2})} = \frac{4}{9\sqrt{2}} = \frac{2}{9}\sqrt{2}.$$

3. If α, β are two vectors in an inner product space, then α, β are linearly dependent if and only if $|\langle \alpha, \beta \rangle| = \|\alpha\| \|\beta\|$.

Solution : Let α, β be linearly dependent.

Then either $\alpha = 0$ or $\beta = 0$ or $\alpha = a\beta$ where 'a' is a scalar.

When $\alpha = 0$: $\langle \alpha, \beta \rangle = \langle 0, \beta \rangle = 0$ and $\|\alpha\| = 0$.

When $\beta = 0$: $\langle \alpha, \beta \rangle = \langle \alpha, 0 \rangle = \overline{\langle 0, \alpha \rangle} = 0$ and $\|\beta\| = 0$.

When $\alpha = a\beta$: $\langle \alpha, \beta \rangle = \langle a\beta, \beta \rangle = a \langle \beta, \beta \rangle = a \|\beta\|^2$ and $\|\alpha\| = \|a\beta\| = |a| \|\beta\|$

Therefore $|\langle \alpha, \beta \rangle| = |a| \|\beta\|^2 = (|a| \|\beta\|) (\|\beta\|) = \|\alpha\| \|\beta\|$.

Conversely, let $|\langle \alpha, \beta \rangle| = \|\alpha\| \|\beta\|$.

When $\alpha = \vec{0}$ the vectors α, β be linearly dependent.

When $\alpha \neq \vec{0}$; we have $\|\alpha\| > 0$.

$$\langle \beta, \alpha \rangle$$

Consider the vector $\gamma = \beta - \frac{\langle \beta, \alpha \rangle}{\|\alpha\|^2} \alpha$.

$$\langle \beta, \alpha \rangle$$

$$\langle \beta, \alpha \rangle$$

$$\text{Now } \langle \gamma, \gamma \rangle = \left\langle \beta - \frac{\langle \beta, \alpha \rangle}{\|\alpha\|^2} \alpha, \beta - \frac{\langle \beta, \alpha \rangle}{\|\alpha\|^2} \alpha \right\rangle$$

$$= \langle \beta, \beta \rangle - \frac{\langle \beta, \alpha \rangle}{\|\alpha\|^2} \langle \beta, \alpha \rangle - \frac{\langle \beta, \alpha \rangle}{\|\alpha\|^2} \langle \alpha, \beta \rangle + \frac{\langle \beta, \alpha \rangle}{\|\alpha\|^2} \frac{\langle \beta, \alpha \rangle}{\|\alpha\|^2} \langle \alpha, \alpha \rangle$$

$$= \|\beta\|^2 - \frac{\langle \beta, \alpha \rangle \langle \beta, \alpha \rangle}{\|\alpha\|^2} - \frac{\langle \beta, \alpha \rangle \langle \alpha, \beta \rangle}{\|\alpha\|^2} + \frac{\langle \beta, \alpha \rangle \langle \beta, \alpha \rangle}{\|\alpha\|^2}$$

$$= \|\beta\|^2 - \frac{\langle \beta, \alpha \rangle \langle \alpha, \beta \rangle}{\|\alpha\|^2} = \|\beta\|^2 - \frac{\langle \alpha, \beta \rangle \langle \alpha, \beta \rangle}{\|\alpha\|^2}$$

$$= \|\beta\|^2 - \frac{|\langle \alpha, \beta \rangle|^2}{\|\alpha\|^2} = \|\beta\|^2 - \frac{\|\alpha\|^2 \|\beta\|^2}{\|\alpha\|^2} = 0.$$

Therefore $\langle \gamma, \gamma \rangle = 0 \Rightarrow \gamma = \vec{0}$

$$\Rightarrow \beta - \frac{\langle \beta, \alpha \rangle}{\|\alpha\|^2} \alpha = \vec{0}$$

$$\Rightarrow \beta = \frac{\langle \beta, \alpha \rangle}{\|\alpha\|^2} \alpha = a \alpha$$

$$\Rightarrow \beta = a \alpha \quad \text{where } a = \frac{\langle \beta, \alpha \rangle}{\|\alpha\|^2} \text{ is a scalar.}$$

Therefore α, β be linearly dependent.

4. Two vectors α, β in an unitary space $V(C)$ are such that $\langle \alpha, \beta \rangle = 0$ iff $\|a\alpha + b\beta\|^2 = |a|^2 \|\alpha\|^2 + |b|^2 \|\beta\|^2$ for all $a, b \in C$.

Solution : Let $\langle \alpha, \beta \rangle = 0$. Then $\overline{\langle \alpha, \beta \rangle} = 0$.

$$\begin{aligned} \|a\alpha + b\beta\|^2 &= \langle a\alpha + b\beta, a\alpha + b\beta \rangle = a \langle \alpha, a\alpha + b\beta \rangle + b \langle \beta, a\alpha + b\beta \rangle \\ &= a[\overline{a}\langle \alpha, \alpha \rangle + \overline{b}\langle \alpha, \beta \rangle] + b[\overline{a}\langle \beta, \alpha \rangle + \overline{b}\langle \beta, \beta \rangle] \\ &= a\overline{a}\langle \alpha, \alpha \rangle + a\overline{b}\langle \alpha, \beta \rangle + b\overline{a}\langle \beta, \alpha \rangle + b\overline{b}\langle \beta, \beta \rangle \end{aligned}$$

$$= |a|^2 \|\alpha\|^2 + \bar{a}b \langle \alpha, \beta \rangle + \bar{b}a \overline{\langle \alpha, \beta \rangle} + |b|^2 \|\beta\|^2 \rightarrow (1)$$

$$= |a|^2 \|\alpha\|^2 + 0 + 0 + |b|^2 \|\beta\|^2$$

$$= |a|^2 \|\alpha\|^2 + |b|^2 \|\beta\|^2$$

Conversely, Let $\|a\alpha + b\beta\|^2 = |a|^2 \|\alpha\|^2 + |b|^2 \|\beta\|^2$ for all $a, b \in \mathbb{C}$.

Using (1) we have

$$|a|^2 \|\alpha\|^2 + \bar{a}b \langle \alpha, \beta \rangle + \bar{b}a \overline{\langle \alpha, \beta \rangle} + |b|^2 \|\beta\|^2 = |a|^2 \|\alpha\|^2 + |b|^2 \|\beta\|^2$$

$$\Rightarrow \bar{a}b \langle \alpha, \beta \rangle + \bar{b}a \overline{\langle \alpha, \beta \rangle} = 0 \rightarrow (2)$$

Take $a = 1, b = 1$ so that $\bar{a} = 1, \bar{b} = 1$

Then (2) : $(1)(1) \langle \alpha, \beta \rangle + (1)(1) \overline{\langle \alpha, \beta \rangle} = 0$

$$\Rightarrow \langle \alpha, \beta \rangle + \overline{\langle \alpha, \beta \rangle} = 0$$

$$\Rightarrow 2 \operatorname{Re} \langle \alpha, \beta \rangle = 0$$

$$\Rightarrow \operatorname{Re} \langle \alpha, \beta \rangle = 0$$

Take $a = i, b = 1$ so that $\bar{a} = -i, \bar{b} = 1$

Then (2) : $i \langle \alpha, \beta \rangle - i \overline{\langle \alpha, \beta \rangle} = 0$

$$\Rightarrow i [\langle \alpha, \beta \rangle - \overline{\langle \alpha, \beta \rangle}] = 0$$

$$\Rightarrow \langle \alpha, \beta \rangle - \overline{\langle \alpha, \beta \rangle} = 0$$

$$\Rightarrow 2 \operatorname{Im} \langle \alpha, \beta \rangle = 0$$

Thus we have $\operatorname{Re} \langle \alpha, \beta \rangle = 0$ and $\operatorname{Im} \langle \alpha, \beta \rangle = 0$.

Hence $\langle \alpha, \beta \rangle = 0$.

5. If u, v are two vectors in a complex inner product space with standard inner product then prove that

$$4\langle u, v \rangle = \|u+v\|^2 - \|u-v\|^2 + i \|u+iv\|^2 - i \|u-iv\|^2.$$

Solution : $\|u+v\|^2 = \langle u+v, u+v \rangle = \langle u,u \rangle + \langle u,v \rangle + \langle v,u \rangle + \langle v,v \rangle$
 $= \|u\|^2 + \langle u,v \rangle + \langle v,u \rangle + \|v\|^2 \rightarrow (1)$

$$\|u-v\|^2 = \langle u-v, u-v \rangle = \langle u,u \rangle - \langle u,v \rangle - \langle v,u \rangle + \langle v,v \rangle$$

$$= \|u\|^2 - \langle u,v \rangle - \langle v,u \rangle + \|v\|^2 \rightarrow (2)$$

$$\|u+iv\|^2 = \langle u+iv, u+iv \rangle = \langle u,u \rangle + \bar{i} \langle u,v \rangle + i \langle v,u \rangle + i \bar{i} \langle v,v \rangle$$

$$= \|u\|^2 - i \langle u,v \rangle + i \langle v,u \rangle + \|v\|^2$$

$$\|i\| \|u+iv\|^2 = i \|u\|^2 + \langle u,v \rangle - \langle v,u \rangle + i \|v\|^2 \rightarrow$$

$$(3)$$

$$\|u-iv\|^2 = \langle u-iv, u-iv \rangle = \langle u,u \rangle - \bar{i} \langle u,v \rangle - i \langle v,u \rangle + i \bar{i} \langle v,v \rangle$$

$$= \|u\|^2 + i \langle u,v \rangle - i \langle v,u \rangle + \|v\|^2$$

$$i \|u-iv\|^2 = i \|u\|^2 - \langle u,v \rangle + \langle v,u \rangle + i \|v\|^2 \rightarrow (4)$$

From (1),(2),(3) and (4) : $\|u+v\|^2 - \|u-v\|^2 + i \|u+iv\|^2 - i \|u-iv\|^2$

$$= \{2\langle u,v \rangle + 2\langle v,u \rangle\} + \{2\langle u,v \rangle - 2\langle v,u \rangle\}$$

$$= 4 \langle u,v \rangle$$