VECTOR SPACES

This week we will learn about:

- Abstract vector spaces,
- How to do linear algebra over fields other than \mathbb{R} ,
- How to do linear algebra with things that don't look like vectors, and
- Linear combinations and linear (in)dependence (again).

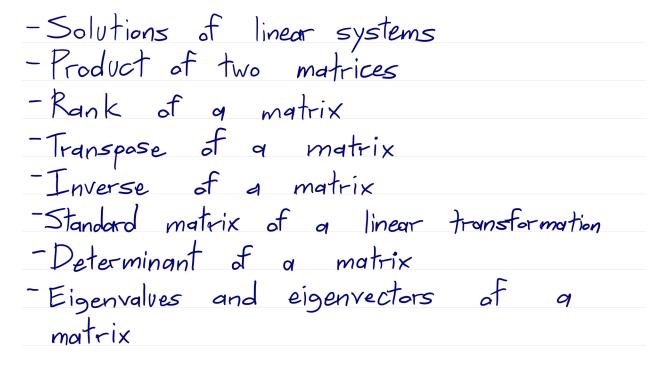
Extra reading and watching:

- Sections 1.1.1 and 1.1.2 in the textbook
- Lecture videos 1, 1.5, 2, 3, and 4 on YouTube
- Vector space at Wikipedia
- Complex number at Wikipedia
- Linear independence at Wikipedia

Extra textbook problems:

- \star 1.1.1, 1.1.4(a-f,h)
- $\star\star\ 1.1.2,\ 1.1.5,\ 1.1.6,\ 1.1.8,\ 1.1.10,\ 1.1.17,\ 1.1.18$
- *** 1.1.9, 1.1.12, 1.1.19, 1.1.21, 1.1.22
 - 2 none this week

In the previous linear algebra course (MATH 2221), for the most part you learned how to perform computations with vectors and matrices. Some things that you learned how to compute include:



In this course, we will be working with many of these same objects, but we are going to generalize them and look at them in strange settings where we didn't know we could use them. For example:

- Vectors whose entries are not real numbers (R)
e.g., complex numbers (C), or finite
fields like
$$Z_p = \{0,1,2,...,p-1\}$$
 where
we do addition and multiplication
mod p.

- "Vectors" that do not look like vectors.
e.g., real-valued Functions behave much
like vectors from R", and we
can do linear algebra on them

In order to use our linear algebra tools in a more general setting, we need a proper definition that tells us what types of objects we can consider. The following definition makes this precise, and the intuition behind it is that the objects we work with should be "like" vectors in \mathbb{R}^n :

Definition 1.1 — Vector Space

Let \mathcal{V} be a set and let \mathbb{F} be a field. Let $\mathbf{v}, \mathbf{w} \in \mathcal{V}$ and $c \in \mathbb{F}$, and suppose we have defined two operations called *addition* and *scalar multiplication* on \mathcal{V} . We write the addition of \mathbf{v} and \mathbf{w} as $\mathbf{v} + \mathbf{w}$, and the scalar multiplication of c and \mathbf{v} as $c\mathbf{v}$.

If the following ten conditions hold for all $\mathbf{v}, \mathbf{w}, \mathbf{x} \in \mathcal{V}$ and all $c, d \in \mathbb{F}$, then \mathcal{V} is called a **vector space** and its elements are called **vectors**:

a)
$$\mathbf{v} + \mathbf{w} \in \mathcal{V}$$
 (closure under addition)

$$\mathbf{b)} \ \mathbf{v} + \mathbf{w} = \mathbf{w} + \mathbf{v} \tag{commutativity}$$

$$\mathbf{c)} \ (\mathbf{v} + \mathbf{w}) + \mathbf{x} = \mathbf{v} + (\mathbf{w} + \mathbf{x})$$
 (associativity)

d) There exists a "zero vector" $0 \in \mathcal{V}$ such that $\mathbf{v} + \mathbf{0} = \mathbf{v}$.

e) There exists a vector $-\mathbf{v}$ such that $\mathbf{v} + (-\mathbf{v}) = \mathbf{0}$.

f)
$$c\mathbf{v} \in \mathcal{V}$$
 (closure under scalar multiplication)

$$\mathbf{g)} \ c(\mathbf{v} + \mathbf{w}) = c\mathbf{v} + c\mathbf{w}$$
 (distributivity)

$$\mathbf{h)} \ (c+d)\mathbf{v} = c\mathbf{v} + d\mathbf{v}$$
 (distributivity)

i)
$$c(d\mathbf{v}) = (cd)\mathbf{v}$$

$$\mathbf{j)} \ 1\mathbf{v} = \mathbf{v}$$

Some points of interest are in order:

• A field \mathbb{F} is basically just a set on which we can add, subtract, multiply, and divide according to the usual laws of arithmetic.

Examples include R, C, Z_p .

In this course, the as long as p field F will always is prime be either R or C.

• Vectors might not look at all like what you're used to vectors looking like. Similarly, vector addition and scalar multiplication might look weird too (we will look at some examples).

Example. \mathbb{R}^n is a vector space. $=\mathbb{F}$ All properties are straightforward. If $\vec{V}, \vec{W}, \vec{X} \in \mathbb{R}^n$ and $\vec{C}, d \in \mathbb{R}$ then:

a) $\vec{V} + \vec{W} = (V_1 + W_1, V_2 + W_2, ..., V_n + W_n) = (W_1 + V_1, W_2 + V_2, ..., W_n + V_n) = \vec{W} + \vec{V}$ b) $\vec{V} + \vec{W} = (V_1 + W_1, V_2 + W_2, ..., V_n + W_n) = (W_1 + V_1, W_2 + V_2, ..., W_n + V_n) = \vec{W} + \vec{V}$ c) Similar to (b). \vec{V} d) $\vec{O} = (O, O, ..., O)$ works.

Properties (f) = (i) are similar.

Example. \mathcal{F} , the set of all functions $f: \mathbb{R} \to \mathbb{R}$, is a vector space.

Addition and scalar multiplication are meant entrywise. If $f,g,h \in \mathcal{F}$ and $c,d \in \mathbb{R}$ then:

- a) f+9 € F V
- b) (f+g)(x) = f(x) + g(x) = g(x) + f(x) = (g+f)(x) for all $x \in \mathbb{R}$, so f+g=g+f.
- c) Similar to (b). V
- d) The zero "vector" is the function defined by O(x) = 0 for all $x \in \mathbb{R}$.
- e) -f is defined by (-f)(x) = -f(x) for all $x \in \mathbb{R}$. I Etc.

Example. $\mathcal{M}_{m,n}(\mathbb{F})$, the set of all $m \times n$ matrices with entries from \mathbb{F} , is a vector space.

Similar to
$$\mathbb{R}^n$$
.
(b) If $A, B \in \mathcal{M}_{m,n}(F)$ then $A+B=B+A.$ Etc.

Be careful: the operations that we call vector addition and scalar multiplication just have to satisfy the 10 axioms that were provided—they do not have to look *anything* like what we usually call "addition" or "multiplication."

Example. Let $V = \{x \in \mathbb{R} : x > 0\}$ be the set of positive real numbers. Define addition \oplus on this set via usual multiplication of real numbers (i.e., $\mathbf{x} \oplus \mathbf{y} = xy$), and scalar multiplication \odot on this set via exponentiation (i.e., $c \odot \mathbf{x} = x^c$). Show that this is a vector space.

If
$$\vec{x}, \vec{y}, \vec{z} \in V$$
 and $c, d \in \mathbb{R}$ then:
a) $\vec{x} \oplus \vec{y} = xy > 0$, so $\vec{x} \oplus \vec{y} \in V$.
b) $\vec{x} \oplus \vec{y} = xy = yx = \vec{y} \oplus \vec{x}$.
c) Similar to (b). $\vec{y} = 0$
d) $\vec{0} = 1$, since then $\vec{0} \oplus \vec{x} = 1x = \vec{x}$.
e) $-\vec{x} = \frac{1}{x}$, since then $\vec{x} \oplus (-\vec{x}) = x(x) = 1 = \vec{0}$.
f) $\vec{0} = 0$, so $\vec{0} = 0$, $\vec{0} = 0$,

OK, so vectors and vector spaces can in fact look quite different from \mathbb{R}^n . However, doing math with them isn't much different at all: almost all facts that we proved in MATH 2221 actually only relied on the ten vector space properties provided a couple pages ago.

Thus we will see that really not much changes when we do linear algebra in this more general setting. We will re-introduce the core concepts again (e.g., subspaces and linear independence), but only very quickly, as they do not change significantly.

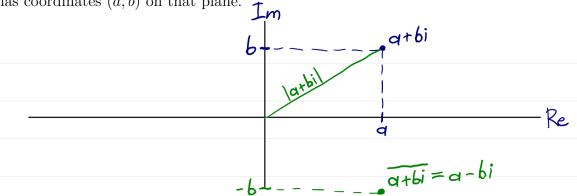
Complex Numbers

As mentioned earlier, the field \mathbb{F} we will be working with throughout this course will always be \mathbb{R} (the real numbers) or \mathbb{C} (the complex numbers). Since complex numbers make linear algebra work so nicely, we give them a one-page introduction:

- We define i to be a number that satisfies $i^2 = -1$ (clearly, i is not a member of \mathbb{R}).
- An <u>imaginary number</u> is a number of the form bi, where $b \in \mathbb{R}$.
- A complex number is a number of the form a+bi, where $a,b\in\mathbb{R}$.
- Arithmetic with complex numbers works how you might naively expect:

$$(a+bi)+(c+di) = (a+c) + (b+d)i$$
 since $i^2 = -1$
 $(a+bi)(c+di) = ac + adi + bci - bd = (ac-bd) + (ad+bc)i$.

• Much like we think of \mathbb{R} as a line, we can think of \mathbb{C} as a plane, and the number a+bi has coordinates (a,b) on that plane.



- The **length** (or **magnitude**) of the complex number a + ib is $|a + ib| := \sqrt{a^2 + b^2}$.
- The **complex conjugate** of the complex number a + ib is $\overline{a + ib} := a ib$.
- We can use the previous facts to check that $(a+bi)\overline{(a+bi)} = |a+bi|^2$.

$$(a+bi)(a-bi) = a^2 + abi - abi + b^2 = a^2 + b^2 = |a+bi|^2$$

• We can also divide by (non-zero) complex numbers:

$$\frac{a+bi}{c+di} = \frac{(a+bi)(c-di)}{(c+di)(c-di)} = \frac{(ac+bd)}{c^2+d^2} + \frac{(bc-ad)i}{c^2+d^2}$$

Subspaces

It will often be useful for us to deal with vector spaces that are contained within other vector spaces. This situation comes up often enough that it gets its own name:

Definition 1.2 — Subspace

If \mathcal{V} is a vector space and $\mathcal{S} \subseteq \mathcal{V}$, then \mathcal{S} is a **subspace** of \mathcal{V} if \mathcal{S} is itself a vector space with the same addition and scalar multiplication as \mathcal{V} .

It turns out that checking whether or not something is a subspace is much simpler than checking whether or not it is a vector space. In particular, instead of checking all ten vector space axioms, you only have to check two:

Theorem 1.1 — Determining if a Set is a Subspace

Let \mathcal{V} be a vector space and let $\mathcal{S} \subseteq \mathcal{V}$ be non-empty. Then \mathcal{S} is a subspace of \mathcal{V} if and only if the following two conditions hold for all $\mathbf{v}, \mathbf{w} \in \mathcal{S}$ and all $c \in \mathbb{F}$:

a)
$$v + w \in \mathcal{S}$$

(closure under addition)

b) $c\mathbf{v} \in \mathcal{S}$

(closure under scalar multiplication)

Proof. For the "only if" direction,

Subspaces are vector spaces, so they satisfy these 2 properties (and the 8 dhers in Definition 1.1). For the "if" direction, we need to show that those other 8 properties hold.

• (b),(c),(g),(h),(i),(j) hold for all $\vec{v},\vec{w},\vec{x}\in V$, and $S\subseteq V$, so they hold for all $\vec{v},\vec{w},\vec{x}\in S$ too.

• For (d), we need to show $\vec{O}\subseteq S$ (we know $\vec{O}\in V$). Well, $O\vec{v}=\vec{O}$, and $O\vec{v}\in S$ by (6) above.

• For (e), we need to show $-\vec{v}\in S$ (we know $-\vec{v}\in V$).

• Well, $(-1)\vec{v}=-\vec{v}$, and $(-1)\vec{v}\in S$ by (6) above.

• Hese are are theorems.

Example. Is \mathcal{P}^p , the set of real-valued polynomials of degree at most p, a subspace of \mathcal{F} ?

pepper means
$$p(x) = a_0 + a_1x + a_2x^2 + \cdots + a_px^p$$
.
Check 2 properties of Theorem 1.1:
a) If $p,q \in P^p$ (and $q(x) = b_0 + b_1x + \cdots + b_px^p$) then
$$(p+q)(x) = p(x) + q(x)$$

$$= (a_0 + a_1x + \cdots + a_px^p) + (b_0 + b_1x + \cdots + b_px^p)$$

$$= (a_0 + b_0) + (a_1 + b_1)x + \cdots + (a_p + b_p)x^p \in P^p$$
b) is similar to (a), so P^p is a subspace.

Example. Is the set of $n \times n$ real symmetric matrices a subspace of $\mathcal{M}_n(\mathbb{R})$?

means $A^T = A$ nxn real matrices

Check 2 properties of Theorem 1.1:

a) If $A^T = A$ and $B^T = B$ then $(A+B)^T = A^T + B^T = A + B$

b) If $A^T = A$ and $c \in \mathbb{R}$ then $(cA)^T = cA^T = cA.$

.. Yes, this is a subspace of Mn(R)

Example. Is the set of 2×2 matrices with determinant 0 a subspace of \mathcal{M}_2 ?

No. For example: $\det\left(\begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}\right) = 0 \quad \text{and} \quad \det\left(\begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}\right) = 0, \quad \det\left(\begin{bmatrix} a & b \\ c & d \end{bmatrix}\right)$ but $\det\left(\begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}\right) = \det\left(\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}\right) = 1 \neq 0.$

Spans, Linear Combinations, and Independence

We now present some definitions that you likely saw (restricted to \mathbb{R}^n) in your first linear algebra course. All of the theorems and proofs involving these definitions carry over just fine when replacing \mathbb{R}^n by a general vector space \mathcal{V} .

Definition 1.3 — Linear Combinations

Let \mathcal{V} be a vector space over the field \mathbb{F} , let $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k \in \mathcal{V}$, and let $c_1, c_2, \dots, c_k \in \mathbb{F}$. Then every vector of the form

$$c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \cdots + c_k\mathbf{v}_k$$

is called a **linear combination** of $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$.

Example. Is $3x^2+2x+1$ a linear combination of x^2+2 and x+3?

Do there exist scalars c_1 and c_2 such that $3x^2+2x+1=c_1(x^2+2)+c_2(x+3)$? Match up powers: $x^2: 3=c_1$ $x: 2=c_2$ linear system

with solution

1: $1=2c_1+3c_2$ no solution

i. No, not a linear combination.

Example. Is $\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$ a linear combination of $\begin{bmatrix} 1 & 1 \\ 2 & 3 \end{bmatrix}$ and $\begin{bmatrix} 1 & 0 \\ 1 & 2 \end{bmatrix}$?

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Do there exist scalars c_1 and c_2 such that $\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} = C_1 \begin{bmatrix} 1 & 1 \\ 2 & 3 \end{bmatrix} + C_2 \begin{bmatrix} 1 & 0 \\ 1 & 2 \end{bmatrix}$? Match up entries: top-left: $1 = c_1 + c_2$ top-right: $2 = c_1$ bottom-left: $3 = 2c_1 + c_2$ bottom-right: $4 = 3c_1 + 2c_2$ This linear system has $c_1 = 2$, $c_2 = -1$ as a solution.

• Yes, is a linear combination.

Definition 1.4 — Span

Let \mathcal{V} be a vector space and let $B \subseteq \mathcal{V}$ be a set of vectors. Then the span of B, denoted by $\operatorname{span}(B)$, is the set of all (finite!) linear combinations of vectors from B:

$$\operatorname{span}(B) \stackrel{\text{def}}{=} \left\{ \sum_{j=1}^{k} c_j \mathbf{v}_j \mid k \in \mathbb{N}, \ c_j \in \mathbb{F} \text{ and } \mathbf{v}_j \in B \text{ for all } 1 \le j \le k \right\}.$$

Furthermore, if $\operatorname{span}(B) = \mathcal{V}$ then \mathcal{V} is said to be **spanned** by B.

Example. Show that the polynomials $1, x, \text{ and } x^2 \text{ span } \mathcal{P}^2$.

Almost by definition.

If pep2 then there are scalars q0, a1, a2 such that $\rho(x) = a_0 + a_1 \times + a_2 \times^2 \in Span(1, x, x^2).$

More generally, Pr = span (1, x, x2, ..., xp)

Example. Is e^x in the span of $\{1, x, x^2, x^3, \ldots\}$?

No! You might, think "yes" because $e^{x} = 1 + x + \frac{x^{2}}{2} + \frac{x^{3}}{3!} + \dots = \frac{x^{2}}{n!} + \frac{x^{3}}{n!} + \dots = \frac{x^{2}}{n!}$ (Taylor series) But the sum on the right is not a linear combination, since it has infinitely many terms.

To see that ex \$ span (1, x, x2, ...) notice that the derivatives of ex are all non-zero.

Example. Let $E_{i,j}$ be the matrix with a 1 in its (i, j)-entry and zeros elsewhere. Show that \mathcal{M}_2 is spanned by $E_{1,1}, E_{1,2}, E_{2,1}$, and $E_{2,2}$.

We can write every
$$2\times2$$
 matrix $\begin{bmatrix} a & b \\ c & d \end{bmatrix}$ in the form $\begin{bmatrix} a & b \\ c & d \end{bmatrix} = a\begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} + b\begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} + c\begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} + d\begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$.

Example. Determine whether or not the polynomial $r(x) = x^2 - 3x - 4$ is in the span of the polynomials $p(x) = x^2 - x + 2$ and $q(x) = 2x^2 - 3x + 1$.

Just check if r is a linear combination of p and q!
$$x^2-3x-4 \stackrel{?}{=} c_1(x^2-x+2)+c_2(2x^2-3x+1)$$
. $x^2: 1=c_1+2c_2$ $x: -3=-c_1-3c_2$ 1: $-4=2c_1+c_2$
This linear system has $c_1=-3$, $c_2=2$ as a solution. $c_1=-3$ in the span of p and $c_2=-3$.

Our primary reason for being interested in spans is that the span of a set of vectors is always a subspace (and in fact, we will see shortly that every subspace can be written as the span of some vectors).

Theorem 1.2 — Spans are Subspaces

Let \mathcal{V} be a vector space and let $B \subseteq \mathcal{V}$. Then $\operatorname{span}(B)$ is a subspace of \mathcal{V} .

Proof. We just verify that the two defining properties of subspaces are satisfied:

Need to check 2 closure properties of Theorem 1.1:

a) If $\vec{V}, \vec{W} \in \text{Span}(B)$ then there are scalars $c_1, c_2, ..., c_k$ and $d_1, d_2, ..., d_k$ such that $\vec{V} = c_1 \vec{V}_1 + c_2 \vec{V}_2 + ... + c_k \vec{V}_k$ and $\vec{V} = d_1 \vec{V}_1 + d_2 \vec{V}_2 + ... + d_k \vec{V}_k$ for some $\vec{V}_1, \vec{V}_2, ..., \vec{V}_k \in B$.

Then $\vec{V} + \vec{W} = (c_1 + d_1) \vec{V}_1 + (c_2 + d_2) \vec{V}_2 + ... + (c_k + d_k) \vec{V}_k$,

which is also in Span(B).

b) Similar to (a). Show $\vec{c} \vec{V} \in \text{Span}(B)$.

Definition 1.5 — Linear Dependence and Independence

Let \mathcal{V} be a vector space and let $B \subseteq \mathcal{V}$ be a set of vectors. Then B is **linearly dependent** if there exist scalars $c_1, c_2, \ldots, c_k \in \mathbb{F}$, at least one of which is not zero, and vectors $\mathbf{v}_1, \mathbf{v}_2, \ldots, \mathbf{v}_k \in B$ such that

$$c_1\mathbf{v}_1+c_2\mathbf{v}_2+\cdots+c_k\mathbf{v}_k=\mathbf{0}.$$

If B is not linearly dependent then it is called **linearly independent**.

There are a couple of different ways of looking at linear dependence and independence. For example:

• A set of vectors $\{\mathbf v_1, \mathbf v_2, \dots, \mathbf v_k\}$ is linearly independent if and only if

$$c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \dots + c_k\mathbf{v}_k = \mathbf{0}$$
 implies $\mathbf{c}_1 = \mathbf{c}_2 = \dots = \mathbf{c}_k = \mathbf{0}$

• A set of vectors $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}$ is linearly dependent if and only if there exists a particular j such that

$$v_j$$
 is a linear combination of $\vec{V}_1, \vec{V}_2, \dots, \vec{V}_{j-1}, \vec{V}_{j+1}, \dots, \vec{V}_k$

In particular, a set of two vectors is linearly dependent if and only if they are scalar multiples of each other.

Example. Is the set of polynomials $\{ x^2 + 3x + 1, x^2 - x + 7 \}$ linearly dependent or independent?

Independent! (Not scalar multiples of each other)

Example. Is the set of matrices $\left\{ \begin{bmatrix} 3 & 1 \\ 2 & -1 \end{bmatrix}, \begin{bmatrix} 2 & 2 \\ 0 & 1 \end{bmatrix}, \begin{bmatrix} 0 & -2 \\ 1 & 2 \end{bmatrix} \right\}$ linearly dependent or independent?

Does
$$C_1\begin{bmatrix} 3 & 1 \\ 2 & -1 \end{bmatrix} + C_2\begin{bmatrix} 2 & 2 \\ 0 & 1 \end{bmatrix} + C_3\begin{bmatrix} 0 & -2 \\ 1 & 2 \end{bmatrix} = 0$$
 imply $C_1 = C_2 = C_3 = 0$?

top-left: $3c_1+2c_2=0$ top-right: $c_1+2c_2-2c_3=0$ bottom-left: $2c_1+c_3=0$ bottom-right: $-c_1+c_2+2c_3=0$ This linear system has $c_1=c_2=c_3=0$ as its unique solution, so this set is linearly independent.

Example. Is the set of functions $\{\sin^2(x),\cos^2(x),\cos(2x)\}\subset \mathcal{F}$ linearly dependent or independent?

Does
$$c_1 \sin^2(x) + c_2 \cos^2(x) + c_3 \cos(2x) = 0$$
 imply $c_1 = c_2 = c_3 = 0$?
Recall that $\cos(2x) = \cos^2(x) - \sin^2(x)$. (trig. identity)
 $\sin^2(x) - \cos^2(x) + \cos(2x) = 0$. ($c_1 = 1, c_2 = -1, c_3 = 1$)
 \therefore This set is linearly dependent.

Roughly, the reason that this final example didn't devolve into something we can just compute via "plug and chug" is that we don't have a nice basis for \mathcal{F} that we can work with. This contrasts with the previous two examples (polynomials and matrices), where we do have nice bases, and we've been working with those nice bases already (perhaps without even realizing it).

We will talk about bases in depth next week!