MATH 304

Linear Algebra

Lecture 11:

Vector spaces.

Linear operations on vectors

Let $\mathbf{x} = (x_1, x_2, \dots, x_n)$ and $\mathbf{y} = (y_1, y_2, \dots, y_n)$ be n-dimensional vectors, and $r \in \mathbb{R}$ be a scalar.

Vector sum:
$$\mathbf{x} + \mathbf{y} = (x_1 + y_1, x_2 + y_2, \dots, x_n + y_n)$$

Scalar multiple:
$$r\mathbf{x} = (rx_1, rx_2, \dots, rx_n)$$

Zero vector:
$$\mathbf{0} = (0, 0, ..., 0)$$

Negative of a vector:
$$-\mathbf{y} = (-y_1, -y_2, \dots, -y_n)$$

Vector difference:

$$\mathbf{x} - \mathbf{y} = \mathbf{x} + (-\mathbf{y}) = (x_1 - y_1, x_2 - y_2, \dots, x_n - y_n)$$

Properties of linear operations

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

$$x + 0 = 0 + x = x$$

 $r(\mathbf{x} + \mathbf{y}) = r\mathbf{x} + r\mathbf{y}$

 $(r+s)\mathbf{x} = r\mathbf{x} + s\mathbf{x}$

 $(rs)\mathbf{x} = r(s\mathbf{x})$

 $(-1)\mathbf{x} = -\mathbf{x}$

1x = x

 $0 \mathbf{x} = \mathbf{0}$

$$-x)$$
 -

$$-x)$$
 -

$$x + (-x) = (-x) + x = 0$$

Linear operations on matrices

Let $A=(a_{ij})$ and $B=(b_{ij})$ be $m\times n$ matrices, and $r\in\mathbb{R}$ be a scalar.

Matrix sum:
$$A + B = (a_{ij} + b_{ij})_{1 \le i \le m, \ 1 \le j \le n}$$

Scalar multiple: $rA = (ra_{ij})_{1 \le i \le m, \ 1 \le j \le n}$

Zero matrix O: all entries are zeros

Negative of a matrix:
$$-A = (-a_{ij})_{1 \le i \le m, \ 1 \le j \le n}$$

Matrix difference: $A - B = (a_{ij} - b_{ij})_{1 \le i \le m, \ 1 \le j \le n}$

As far as the linear operations are concerned, the $m \times n$ matrices have the same properties as mn-dimensional vectors.

Vector space: informal description

Vector space = linear space = a set V of objects (called vectors) that can be added and scaled.

That is, for any
$$\mathbf{u},\mathbf{v}\in V$$
 and $r\in\mathbb{R}$ expressions $\boxed{\mathbf{u}+\mathbf{v}}$ and $\boxed{r\mathbf{u}}$

should make sense.

Certain restrictions apply. For instance, $\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}, \\ 2\mathbf{u} + 3\mathbf{u} = 5\mathbf{u}.$

That is, addition and scalar multiplication in V should be like those of n-dimensional vectors.

Vector space: definition

Vector space is a set V equipped with two operations $\alpha: V \times V \to V$ and $\mu: \mathbb{R} \times V \to V$ that have certain properties (listed below).

The operation α is called *addition*. For any $\mathbf{u}, \mathbf{v} \in V$, the element $\alpha(\mathbf{u}, \mathbf{v})$ is denoted $\mathbf{u} + \mathbf{v}$.

The operation μ is called *scalar multiplication*. For any $r \in \mathbb{R}$ and $\mathbf{u} \in V$, the element $\mu(r, \mathbf{u})$ is denoted $r\mathbf{u}$.

Properties of addition and scalar multiplication (brief)

A1.
$$a + b = b + a$$

A2.
$$(a + b) + c = a + (b + c)$$

A3.
$$a + 0 = 0 + a = a$$

A4.
$$a + (-a) = (-a) + a = 0$$

$$\mathsf{A5.} \quad r(\mathsf{a} + \mathsf{b}) = r\mathsf{a} + r\mathsf{b}$$

$$\mathsf{A6.} \quad (r+s)\mathbf{a} = r\mathbf{a} + s\mathbf{a}$$

A7.
$$(rs)\mathbf{a} = r(s\mathbf{a})$$

A8.
$$1a = a$$

Properties of addition and scalar multiplication (detailed)

- A1. $\mathbf{a} + \mathbf{b} = \mathbf{b} + \mathbf{a}$ for all $\mathbf{a}, \mathbf{b} \in V$.
- A2. $(\mathbf{a} + \mathbf{b}) + \mathbf{c} = \mathbf{a} + (\mathbf{b} + \mathbf{c})$ for all $\mathbf{a}, \mathbf{b}, \mathbf{c} \in V$.
- A3. There exists an element of V, called the *zero* vector and denoted $\mathbf{0}$, such that $\mathbf{a} + \mathbf{0} = \mathbf{0} + \mathbf{a} = \mathbf{a}$ for all $\mathbf{a} \in V$.
- A4. For any $\mathbf{a} \in V$ there exists an element of V, denoted $-\mathbf{a}$, such that $\mathbf{a} + (-\mathbf{a}) = (-\mathbf{a}) + \mathbf{a} = \mathbf{0}$.
- A5. $r(\mathbf{a} + \mathbf{b}) = r\mathbf{a} + r\mathbf{b}$ for all $r \in \mathbb{R}$ and $\mathbf{a}, \mathbf{b} \in V$.
- A6. $(r+s)\mathbf{a} = r\mathbf{a} + s\mathbf{a}$ for all $r, s \in \mathbb{R}$ and $\mathbf{a} \in V$.
- A7. $(rs)\mathbf{a} = r(s\mathbf{a})$ for all $r, s \in \mathbb{R}$ and $\mathbf{a} \in V$.
- A8. $1\mathbf{a} = \mathbf{a}$ for all $\mathbf{a} \in V$.

- Associativity of addition implies that a multiple sum $\mathbf{u}_1 + \mathbf{u}_2 + \cdots + \mathbf{u}_k$ is well defined for any $\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_k \in V$.
- **Subtraction** in V is defined as usual: $\mathbf{a} \mathbf{b} = \mathbf{a} + (-\mathbf{b})$.
- Addition and scalar multiplication are called **linear operations**.

Given
$$\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_k \in V$$
 and $r_1, r_2, \dots, r_k \in \mathbb{R}$,
$$\boxed{r_1\mathbf{u}_1 + r_2\mathbf{u}_2 + \dots + r_k\mathbf{u}_k}$$

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

Examples of vector spaces

In most examples, addition and scalar multiplication are natural operations so that properties A1–A8 are easy to verify.

- \mathbb{R}^n : *n*-dimensional coordinate vectors
- $\mathcal{M}_{m,n}(\mathbb{R})$: $m \times n$ matrices with real entries
- \mathbb{R}^{∞} : infinite sequences $(x_1, x_2, ...)$, $x_i \in \mathbb{R}$ For any $\mathbf{x} = (x_1, x_2, ...)$, $\mathbf{y} = (y_1, y_2, ...) \in \mathbb{R}^{\infty}$ and $r \in \mathbb{R}$ let $\mathbf{x} + \mathbf{y} = (x_1 + y_1, x_2 + y_2, ...)$, $r\mathbf{x} = (rx_1, rx_2, ...)$. Then $\mathbf{0} = (0, 0, ...)$ and $-\mathbf{x} = (-x_1, -x_2, ...)$.
- $\{0\}$: the trivial vector space 0 + 0 = 0, r0 = 0, -0 = 0.

Functional vector spaces

- $F(\mathbb{R})$: the set of all functions $f: \mathbb{R} \to \mathbb{R}$ Given functions $f, g \in F(\mathbb{R})$ and a scalar $r \in \mathbb{R}$, let (f+g)(x) = f(x) + g(x) and (rf)(x) = rf(x) for all $x \in \mathbb{R}$. Zero vector: o(x) = 0. Negative: (-f)(x) = -f(x).
- $C(\mathbb{R})$: all continuous functions $f: \mathbb{R} \to \mathbb{R}$ Linear operations are inherited from $F(\mathbb{R})$. We only need to check that $f,g \in C(\mathbb{R}) \implies f+g,rf \in C(\mathbb{R})$, the zero function is continuous, and $f \in C(\mathbb{R}) \implies -f \in C(\mathbb{R})$.
- $C^1(\mathbb{R})$: all continuously differentiable functions $f: \mathbb{R} \to \mathbb{R}$
 - $C^{\infty}(\mathbb{R})$: all smooth functions $f: \mathbb{R} \to \mathbb{R}$
 - \mathcal{P} : all polynomials $p(x) = a_0 + a_1 x + \cdots + a_n x^n$

Some general observations

• The zero vector is unique.

If \mathbf{z}_1 and \mathbf{z}_2 are zero vectors then $\mathbf{z}_1 = \mathbf{z}_1 + \mathbf{z}_2 = \mathbf{z}_2$.

• For any $\mathbf{a} \in V$, the negative $-\mathbf{a}$ is unique.

Suppose **b** and **b**' are negatives of **a**. Then $\mathbf{b}' = \mathbf{b}' + \mathbf{0} = \mathbf{b}' + (\mathbf{a} + \mathbf{b}) = (\mathbf{b}' + \mathbf{a}) + \mathbf{b} = \mathbf{0} + \mathbf{b} = \mathbf{b}$.

• $0\mathbf{a} = \mathbf{0}$ for any $\mathbf{a} \in V$.

Indeed, $0\mathbf{a} + \mathbf{a} = 0\mathbf{a} + 1\mathbf{a} = (0+1)\mathbf{a} = 1\mathbf{a} = \mathbf{a}$. Then $0\mathbf{a} + \mathbf{a} = \mathbf{a} \implies 0\mathbf{a} + \mathbf{a} - \mathbf{a} = \mathbf{a} - \mathbf{a} \implies 0\mathbf{a} = \mathbf{0}$.

• $(-1)\mathbf{a} = -\mathbf{a}$ for any $\mathbf{a} \in V$.

Indeed, $\mathbf{a} + (-1)\mathbf{a} = (-1)\mathbf{a} + \mathbf{a} = (-1)\mathbf{a} + 1\mathbf{a} = (-1+1)\mathbf{a} = 0\mathbf{a} = \mathbf{0}$.

Counterexample: dumb scaling

Consider the set $V = \mathbb{R}^n$ with the standard addition and a nonstandard scalar multiplication:

$$\boxed{r\odot \mathbf{a}=\mathbf{0}}$$
 for any $\mathbf{a}\in\mathbb{R}^n$ and $r\in\mathbb{R}$.

Properties A1–A4 hold because they do not involve scalar multiplication.

A5.
$$r \odot (\mathbf{a} + \mathbf{b}) = r \odot \mathbf{a} + r \odot \mathbf{b} \iff \mathbf{0} = \mathbf{0} + \mathbf{0}$$

A6. $(r+s) \odot \mathbf{a} = r \odot \mathbf{a} + s \odot \mathbf{a} \iff \mathbf{0} = \mathbf{0} + \mathbf{0}$
A7. $(rs) \odot \mathbf{a} = r \odot (s \odot \mathbf{a}) \iff \mathbf{0} = \mathbf{0}$
A8. $1 \odot \mathbf{a} = \mathbf{a} \iff \mathbf{0} = \mathbf{a}$

A8 is the only property that fails. As a consequence, property A8 does not follow from properties A1–A7.

Counterexample: lazy scaling

Consider the set $V = \mathbb{R}^n$ with the standard addition and a nonstandard scalar multiplication:

$$\boxed{r\odot \mathbf{a}=\mathbf{a}}$$
 for any $\mathbf{a}\in\mathbb{R}^n$ and $r\in\mathbb{R}$.

Properties A1–A4 hold because they do not involve scalar multiplication.

A5.
$$r \odot (\mathbf{a} + \mathbf{b}) = r \odot \mathbf{a} + r \odot \mathbf{b} \iff \mathbf{a} + \mathbf{b} = \mathbf{a} + \mathbf{b}$$

A6. $(r+s) \odot \mathbf{a} = r \odot \mathbf{a} + s \odot \mathbf{a} \iff \mathbf{a} = \mathbf{a} + \mathbf{a}$
A7. $(rs) \odot \mathbf{a} = r \odot (s \odot \mathbf{a}) \iff \mathbf{a} = \mathbf{a}$
A8. $1 \odot \mathbf{a} = \mathbf{a} \iff \mathbf{a} = \mathbf{a}$

The only property that fails is A6.