

Chapter 2: Vector Spaces and Linear Transformations

We think of the real number line \mathbb{R} as being “1-dimensional”, and of \mathbb{R}^2 as being “2-dimensional” and of \mathbb{R}^3 as being 3-dimensional. These terms are used not only in mathematics but in everyday language as well. In linear algebra, they mean something quite precise.

To say that \mathbb{R} is 1-dimensional means that **we only need one real number to specify the position of a point in \mathbb{R} .**

For a point in \mathbb{R}^2 , we need to specify **two real numbers**, for example its x and y coordinates - but these are not the only options. We could specify its position relative to another pair of lines, instead of the two coordinate axes.

Another example of a vector space that is 2-dimensional is the space V consisting of all **symmetric 2×2 matrices in $M_2(\mathbb{R})$ with trace zero**. A symmetric matrix is one that is equal to its transpose. Trace zero means the sum of the entries on the main diagonal is zero.

Vector space - the “official” definition

Definition A vector space V over a field \mathbb{F} is a non-empty set equipped with an addition operation $(+)$, and whose elements can be multiplied by scalars in \mathbb{F} , subject to the following axioms.

- 1 For all $u, v \in V$, $u + v = v + u$ (addition is commutative).
- 2 For all $u, v, w \in V$, $(u + v) + w = u + (v + w)$ ($+$ is associative).
- 3 V has an element 0_V , with $0_V + v = v$ for all $v \in V$ (zero element).
- 4 For every $v \in V$, there exists an element $-v$ of V , with the property that $v + (-v) = 0_V$ (subtraction).
- 5 If $\alpha, \beta \in \mathbb{F}$ and $v \in V$, then $\alpha(\beta v) = \alpha\beta(v)$ (compatibility of scalar multiplication with multiplication in \mathbb{F}).
- 6 If $\alpha \in \mathbb{F}$ and $u, v \in V$, then $\alpha(u + v) = \alpha u + \alpha v$ (distributivity of scalar multiplication over addition in V).
- 7 If $\alpha, \beta \in \mathbb{F}$ and $v \in V$, then $(\alpha + \beta)v = \alpha v + \beta v$ (distributivity of scalar multiplication over addition in \mathbb{F}).
- 8 $1_{\mathbb{F}}v = v$ for all $v \in V$, where $1_{\mathbb{F}}$ is the multiplicative identity element of \mathbb{F} .

Examples (and non-examples) of Vector Spaces

- 1 The set $\mathbb{Q}[x]$ of all polynomials with rational coefficients is a vector space over \mathbb{Q} .
- 2 The set $M_{2 \times 3}(\mathbb{R})$ of all 2×3 matrices with real entries is a vector space over \mathbb{R} .
- 3 \mathbb{C} is a vector space over \mathbb{R} , also over \mathbb{Q} .
- 4 The set of *all* matrices with real entries is not a vector space (since not all pairs of matrices can be added together).
- 5 The set of all 3×3 matrices with real entries and non-zero determinant is not a vector space.

Definition Let V be a vector space over \mathbb{R} . A subset U of V is a **subspace** (or **vector subspace**) of V if U is itself a vector space over \mathbb{F} , under the addition and scalar multiplication operations of V .

Two things need to be checked to confirm that a subset U of a vector space V is a *subspace*:

- 1 That U is *closed* under the addition in V : that $u_1 + u_2 \in U$ whenever $u_1 \in U$ and $u_2 \in U$;
- 2 That U is *closed* under scalar multiplication: that $\alpha u \in U$ whenever $u \in U$ and $\alpha \in \mathbb{F}$.

Examples of Subspaces

1. Let $\mathbb{Q}[x]$ be the set of all polynomials with rational coefficients. Within $\mathbb{Q}[x]$, let P_2 be the subset consisting of all polynomials of degree at most 2. This means that $P_2 = \{a_2x^2 + a_1x + a_0 : a_0, a_1, a_2 \in \mathbb{Q}\}$. Then P_2 is a (vector) subspace of $\mathbb{Q}[x]$. If $f(x)$ and $g(x)$ are rational polynomials of degree at most 2, then so also is $f(x) + g(x)$. If $f(x)$ is a rational polynomial of degree at most 2, then so is $\alpha f(x)$ for any $\alpha \in \mathbb{Q}$.
2. The set of \mathbb{C} complex numbers is a vector space over the set of real numbers. Within \mathbb{C} , the subset \mathbb{R} is an example of a vector subspace over \mathbb{R} . An example of a subset of \mathbb{C} that is *not* a real vector subset is the unit circle S in the complex plane - this is the set of complex numbers of modulus 1, it consists of all complex numbers of the form $a + bi$, where $a^2 + b^2 = 1$. This is closed neither under addition nor multiplication by real scalars.

Examples of Subspaces

3. The Cartesian plane \mathbb{R}^2 is a real vector space. Within \mathbb{R}^2 , let $U = \{(a, b) : a \geq 0, b \geq 0\}$. Then U is closed under addition and under multiplication by positive scalars. It is not a vector subspace of \mathbb{R}^2 , because it is not closed under multiplication by negative scalars.
4. Let v be a (fixed) non-zero vector in \mathbb{R}^3 , and let

$$v^\perp = \{u \in \mathbb{R}^3 : u^T v = 0\}.$$

Then v^\perp is not empty since $0 \in v^\perp$. Suppose that $u_1, u_2 \in v^\perp$.

Then

$$(u_1 + u_2)^T v = (u_1^T + u_2^T)v = u_1^T v + u_2^T v = 0.$$

So $u_1 + u_2 \in v^\perp$ and v^\perp is **closed under addition**.

If $u \in v^\perp$ and $\alpha \in \mathbb{R}$, then $(\alpha u)^T v = \alpha u^T v = \alpha 0 = 0$, and $\alpha u \in v^\perp$. Hence v^\perp is **closed under scalar multiplication** in \mathbb{R}^3 .

Conclusion: v^\perp is a vector subspace of \mathbb{R}^3 . Note that v^\perp is not all of \mathbb{R}^3 , since $v \notin v^\perp$.

The linear span of a set

Definition Let V be a vector space over a field \mathbb{F} , and let S be a non-empty subset of V . The \mathbb{F} -linear span (or just *span*) of S , denoted $\langle span \rangle$ is the set of all \mathbb{F} -linear combinations of elements of S in V . If $S = V$, then S is called a *spanning set* of V . This means that every element of V is a linear combination of elements of S .

Lemma If S is a subset of a vector space V , then $\langle S \rangle$ is a subspace of V , and it is the smallest subspace of V that contains the set S .

Example

Let $\mathbb{Q}[x]$ be the set of all polynomials with rational coefficients. Within $\mathbb{Q}[x]$, let P_2 be the subspace consisting of all polynomials of degree at most 2,

$$P_2 = \{a_2x^2 + a_1x + a_0 : a_0, a_1, a_2 \in \mathbb{Q}\}.$$

If $S = \{x^2 + 1, x + 1\}$, then

$$\langle S \rangle = \{a(x^2 + 1) + b(x + 1) : a, b \in \mathbb{Q}\} = \{ax^2 + bx + a + b : a, b \in \mathbb{Q}\}.$$

So $\langle S \rangle$ consists of all rational polynomials of degree at most 2, in which the constant coefficient is the sum of the coefficients of x and x^2 . For example, $x^2 + 2x + 3 \in \langle S \rangle$ but $x^2 + 2x + 4 \notin \langle S \rangle$.

An example in \mathbb{R}^2

The set $S = \left\{ \begin{pmatrix} 3 \\ 1 \end{pmatrix}, \begin{pmatrix} 2 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ -1 \end{pmatrix} \right\}$ is a spanning set of the vector space \mathbb{R}^2 of all real column vectors with two entries. If $v = \begin{pmatrix} a \\ b \end{pmatrix} \in \mathbb{R}^2$, we can write v as a linear combination of the elements of S , for example by writing

$$\begin{pmatrix} a \\ b \end{pmatrix} = (a + b) \begin{pmatrix} 3 \\ 1 \end{pmatrix} + (-a - b) \begin{pmatrix} 2 \\ 1 \end{pmatrix} - b \begin{pmatrix} 1 \\ -1 \end{pmatrix}.$$

This is not the only way to do it. We could also write

$$\begin{pmatrix} a \\ b \end{pmatrix} = (4a + b) \begin{pmatrix} 3 \\ 1 \end{pmatrix} + (-5a - b) \begin{pmatrix} 2 \\ 1 \end{pmatrix} + (-a - b) \begin{pmatrix} 1 \\ -1 \end{pmatrix}.$$

We could forget about the third element of S and just write

$$\begin{pmatrix} a \\ b \end{pmatrix} = (a - 2b) \begin{pmatrix} 3 \\ 1 \end{pmatrix} + (-a + 3b) \begin{pmatrix} 2 \\ 1 \end{pmatrix}.$$

So all three elements of S are not needed to span \mathbb{R}^2 . We could do it just with the subset $\left\{ \begin{pmatrix} 2 \\ 1 \end{pmatrix}, \begin{pmatrix} 3 \\ 1 \end{pmatrix} \right\}$. Note that $\begin{pmatrix} 1 \\ -1 \end{pmatrix}$ is a \mathbb{R} -linear combination of the other two elements of S . If we drop this element from S , we can still recover it in the span of the remaining elements.

Lemma 8

Suppose that $S_1 \subset S$, where S is a subset of a vector space V . Then $\langle S_1 \rangle \subseteq \langle S \rangle$, and $\langle S_1 \rangle = \langle S \rangle$ if and only if every element of $S \setminus S_1$ is a linear combination of elements of S_1 .

We finish this section by noting the distinction between a *finite dimensional* and *infinite dimensional* vector space.

Definition 9

A vector space is said to be *finite dimensional* if it has a finite spanning set. A vector space that does not have a finite spanning set is *infinite dimensional*.

Two examples of infinite dimensional vector spaces

- 1 The vector space $\mathbb{R}[x]$ of all polynomials with real coefficients is infinite dimensional. To see this, let S be any finite subset of $\mathbb{R}[x]$ (i.e. a finite set of polynomials). Let x^k be the highest power of x to appear in any element of S . Then no linear combination of elements of S has degree exceeding k , so the linear span of S cannot be all of $\mathbb{R}[x]$.
- 2 The set \mathbb{R} of real numbers is infinite dimensional as a vector space over the field \mathbb{Q} of rational numbers.