

Linear Algebra: Some things to know

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Entrance. [Look ahead to **Shorthands** on P.3.] For each defn to follow, know several examples where the objects *fulfill* the defn, and several examples where the objects *fail* the defn. [E.g, exhibit a set of vectors that is *not* LI. What is an example of a pair of VSes and a map T between them that: *is* linear? *fails* to be linear? –what specific axiom fails?]

Defn: Group. A **commutative group** is a triple $(V, +, \mathbf{0})$ where V is a set, $+$ is a binary operation $V \times V \rightarrow V$, and $\mathbf{0} \in V$, satisfying the following axioms for all $\mathbf{x}, \mathbf{y}, \mathbf{z} \in V$:

CG1: Element $\mathbf{0}$ is an **identity element** for “ $+$ ”, i.e,

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

CG2: Addition is associative: $\mathbf{x} + [\mathbf{y} + \mathbf{z}] = [\mathbf{x} + \mathbf{y}] + \mathbf{z}$.

CG3: Every element \mathbf{x} has an **additive inverse** \mathbf{x}' satisfying: $\mathbf{x} + \mathbf{x}' = \mathbf{0} = \mathbf{x}' + \mathbf{x}$.

CG4: Addition is commutative: $\mathbf{x} + \mathbf{y} = \mathbf{y} + \mathbf{x}$.

[Note: A **group** $(V, +, \mathbf{0})$, but which is not necessarily commutative, is required to satisfy (CG 1–3) but is not required to satisfy (CG 4).] \square

It is an easy theorem that $\mathbf{0}$ is the unique identity element for “ $+$ ” and that additive inverses are unique. The additive inverse of \mathbf{x} is usually written as “ $-\mathbf{x}$ ”.

Defn: VS. A **vector space** is a four-tuple

$$(V, +, \vec{0}, F),$$

where V is a *set* [of vectors], with $\vec{0} \in V$, where F is a field (e.g, \mathbb{R} or \mathbb{Q} or \mathbb{C}), and where the **scalar-vector multiplication** \cdot is a map $F \times V \rightarrow V$.

Using **SVM** to abbreviate **scalar-vector multiplication** [usually called “scalar multiplication”], the four-tuple must satisfy the following.

For all $\alpha, \beta \in F$ and $\mathbf{x}, \mathbf{y} \in V$:

SV1: Triple $(V, +, \vec{0})$ is a commutative group.

SV2: The SVM distributes over *vector* addition: $\alpha[\mathbf{x} + \mathbf{y}] = \alpha\mathbf{x} + \alpha\mathbf{y}$.

Also, SVM distributes over *scalar* addition: $[\alpha + \beta]\mathbf{x} = \alpha\mathbf{x} + \beta\mathbf{x}$.

SV3: Multiplication associates with SVM, i.e $[\alpha \cdot \beta]\mathbf{x} = \alpha \cdot [\beta\mathbf{x}]$.

SV4: Scalars 1 and 0 act as follows: $1 \cdot \mathbf{x} = \mathbf{x}$ and $0 \cdot \mathbf{x} = \vec{0}$.

A consequence of these axioms is that $-1\mathbf{u}$ ^{notation} $-\mathbf{u}$ is the additive-inverse of \mathbf{u} . \square

Trivial VS. For the zero-vector in VS X , use $\vec{0}_X$ or $\vec{0}$. For the zero-dim'el VS (or VSubSp) $\{\vec{0}\}$, I will sometimes use $\mathbf{0}$ for $\{\vec{0}\}$, and $\mathbf{0}_X$ for $\{\vec{0}_X\}$ if there are several spaces under discussion.

Use $\mathbf{0}_{K \times N}$ for the $K \times N$ *matrix* of all zeros; if the dimensions are understood, use $\mathbf{0}_{\text{Mat}}$. For the zero-lin.map $V \rightarrow X$ which sends each V -vector to $\vec{0}_X$, use $\mathbf{0}_{\text{Trn}}$ or $\mathbf{0}_{V \rightarrow X}$. [Of course, this $\mathbf{0}_{\text{Trn}}$ is the zero-vector in vector space $\text{LIN}(V \rightarrow X)$.] \square

Shorthands. VS(es) , vector space(s). VSubSp , vector subspace. trn , transformation. lin.trn , linear trn. colvec , column-vector. rowvec , row-vector. LI , Linearly Independent. LD , Linearly Dependent. eVec , eigenvector. eVal , eigenvalue. eSpace , eigenspace. \square

Nomenclature. Our symbols and our textbook's.

SVM = scalar-vector multiplication = scalar multiplication.

$\text{Dim}(\mathbf{W}) = \text{dim}(\mathbf{W}) = [\text{Dimension of VS } \mathbf{W}]$.

$\text{Nul}(\mathbf{T}) = \mathbf{N}(\mathbf{T}) = [\text{Nullspace, i.e, Kernel of map } \mathbf{T}]$.

$\text{Nullity}(\mathbf{T}) = \text{nullity}(\mathbf{T}) = \text{Dim}(\text{Nul}(\mathbf{T}))$.

$\text{Range}(\mathbf{T}) = \mathbf{R}(\mathbf{T}) = [\text{Range of } \mathbf{T}]$.

$\text{Rank}(\mathbf{T}) = \text{rank}(\mathbf{T}) = \text{Dim}(\text{Range}(\mathbf{T}))$.

$\text{MAT}_{K \times L}(\mathbb{Q}) = \mathbf{M}_{K \times L}(\mathbb{Q}) = [\text{Space of } K \times L\text{-matrices}]$

with rational entries.

$\text{LIN}(\mathbf{V} \rightarrow \mathbf{X}) = \mathcal{L}(\mathbf{V}, \mathbf{X}) = [\text{Space of linear maps } \mathbf{V} \rightarrow \mathbf{X}]$;
may also be written $\text{LIN}(\mathbf{X} \leftarrow \mathbf{V})$. Space $\text{LIN}(\mathbf{V} \rightarrow \mathbf{V})$
will be written as $\text{LIN}(\mathbf{V})$ or, for emphasis, $\text{LIN}(\mathbf{V} \odot)$.

VS = vector space. VSes = vector spaces.

VSS = vector-subspace.

We'll typically use lowercase greek letters for scalars; $\alpha, \beta, \gamma, \dots$, and often use script $\mathcal{B}, \mathcal{E}, \mathcal{U}, \mathcal{R}$ for bases; our textbook uses (ugh!) β . \square

Convention. We use *map* or *mapping* for a fnc going from one set to a (*possibly different*) set. E.g,

OwnerOf: BIKES \rightarrow PEOPLE.

In contrast, let's use *transformation* (abbreviated as *trn*) as a map from a set to *itself*. In these notes, "transformation" (unless explicitly stated otherwise) is a "linear transformation". \square

Subset-sum. Thw “**sum of subsets**” $S_1, \dots, S_N \subset \mathbf{V}$, written $\sum_{j=1}^N S_j$ or $S_1 + \dots + S_N$, is the set of all sums $\mathbf{u}_1 + \dots + \mathbf{u}_N$ with each $\mathbf{u}_j \in S_j$. In general

$$* : \sum_{j=1}^N S_j \subset \text{Span}(\bigcup_{j=1}^N S_j)$$

If each S_j is a *subspace*, then there is *equality* in (*). \square

Linear-independence of subspaces. Consider a collection \mathcal{U} of *subspaces* of VS \mathbf{V} . This \mathcal{U} is *linearly independent* (LI) if each finite subset $\{\mathbf{W}_1, \dots, \mathbf{W}_N\} \subset \mathcal{U}$ satisfies: The *only* tuple $(\mathbf{u}_1, \dots, \mathbf{u}_N)$ of vectors having each $\mathbf{u}_j \in \mathbf{W}_j$, and satisfying $\sum_{j=1}^N \mathbf{u}_j = \vec{0}$, is the $\vec{0} = \mathbf{u}_1 = \dots = \mathbf{u}_N$ *trivial soln.*

If no subspace in \mathcal{U} is the trivial subspace $\mathbf{0}$ then: *Collection \mathcal{U} is LI IFF no $\mathbf{W} \in \mathcal{U}$ can be deleted without reducing the span:*

$$\forall \mathbf{W} \in \mathcal{U}: \text{Span}(\mathcal{U} \setminus \{\mathbf{W}\}) \subsetneq \text{Span}(\mathcal{U}). \quad \square$$

ASIDE: The negation of *Linearly Independent* (LI) is *Linearly Dependent* (LD).

Defn: Span. A *linear combination* (lin-comb) of a *finite* list $\mathbf{u}_1, \dots, \mathbf{u}_N$ of vectors, is a sum of form $\sum_{j=1}^N \alpha_j \mathbf{u}_j$, where each α_j is a scalar.

Given a [finite or infinite] set \mathcal{C} of vectors, $\text{Span}(\mathcal{C})$ is the set of *all* (finite) linear combinations of vectors from \mathcal{C} .

Collection \mathcal{C} is *span-minimal* if no member can be deleted without reducing the span. I.e each $\mathbf{u} \in \mathcal{C}$ has $\text{Span}(\mathcal{C} \setminus \{\mathbf{u}\}) \subsetneq \text{Span}(\mathcal{C})$.

In vectorspace \mathbf{V} , collection \mathcal{C} “*generates*” or “is *spanning*” or “spans \mathbf{V} ” or “spans the VS” if $\text{Span}(\mathcal{C}) = \mathbf{V}$. Our \mathcal{C} is *generating-minimal* if \mathcal{C} spans the VS and is span-minimal.

Our \mathbf{V} is *finite dimensional* if \mathbf{V} admits a *finite* generating-set \mathcal{C} . \square

Linear-independence of vectors. Vector-collection \mathcal{C} is *linearly independent* (LI) if each finite subset $\{\mathbf{u}_1, \dots, \mathbf{u}_N\} \subset \mathcal{C}$ satisfies: The *only* tuple $(\alpha_1, \dots, \alpha_N)$ of scalars satisfying $\sum_{j=1}^N \alpha_j \mathbf{u}_j = \vec{0}$ is $0 = \alpha_1 = \dots = \alpha_N$; the *trivial soln.*

An LI collection \mathcal{B} which generates, is called a *basis* for the VS. \square

1: Proposition. *Subset $\mathcal{C} \subset \mathbf{V}$ is span-minimal IFF \mathcal{C} is linearly independent.* \diamond

Pf (\Rightarrow). Were \mathcal{C} not LI then WLOG we have \mathcal{C} -vectors and scalars s.t $\sum_{j=1}^N \alpha_j \mathbf{u}_j = \vec{0}$, with some scalar non-zero. WLOG $\alpha_1 \neq 0$. Letting $\beta_j := -\alpha_j/\alpha_1$, then,

$$\mathbf{u}_1 = \sum_{j=2}^N \beta_j \mathbf{u}_j \stackrel{\text{note}}{\in} \text{Span}(\mathbf{u}_2, \dots, \mathbf{u}_N).$$

So \mathcal{C} is not span-minimal. \spadesuit

Pf (\Leftarrow). Supposing \mathcal{C} not span-minimal, there exists a \mathcal{C} -vector \mathbf{w} and *other* \mathcal{C} -vectors $\mathbf{u}_1, \dots, \mathbf{u}_L$ and scalars $\{\alpha_j\}_j$, satisfying $\mathbf{w} = \sum_{j=1}^L \alpha_j \mathbf{u}_j$. Thus

$$-1\mathbf{w} + \alpha_1 \mathbf{u}_1 + \dots + \alpha_L \mathbf{u}_L$$

is a non-trivial way of writing $\vec{0}$. [I.e, our \mathcal{C} is LD.] \spadesuit

Defn: Support. Consider a fnc $h: \Omega^{\text{Set}} \rightarrow \mathbf{R}$ where \mathbf{R} is a field (or ring). The “**support**” of h is

$$\text{Supp}(h) := \{\omega \in \Omega \mid h(\omega) \neq 0\}.$$

Consider a VS \mathbf{V} over field \mathbf{F} . A **FSSF** (Finitely-Supported Scalar Function) is a map $h: \mathbf{V} \rightarrow \mathbf{F}$ such that $\text{Supp}(h)$ is finite. Thus, given a collection $\mathcal{C} \subset \mathbf{V}$,

$$\text{Spn}(\mathcal{C}) = \left\{ \sum_{\mathbf{u} \in \mathcal{C}} h(\mathbf{u}) \mathbf{u} \mid h \text{ is a FSSF} \right\}.$$

Use $\text{FFS}(\mathcal{C} \rightarrow \mathbf{F})$ for the set of Fncts-of-Finite-Support from \mathcal{C} to \mathbf{F} . \square

2: Uniqueness Lemma. Given a linearly-independent collection $\mathcal{C} \subset \mathbf{V}$ and $\mathbf{w} \in \text{Spn}(\mathcal{C})$, there is a unique $h \in \text{FFS}(\mathcal{C} \rightarrow \mathbf{F})$ with $\left[\sum_{\mathbf{u} \in \mathcal{C}} h(\mathbf{u}) \cdot \mathbf{u} \right] = \mathbf{w}$. \diamond

Pf. Suppose $\sum_{\mathbf{u} \in \mathcal{C}} f(\mathbf{u}) \mathbf{u} = \mathbf{w} = \sum_{\mathbf{u} \in \mathcal{C}} g(\mathbf{u}) \mathbf{u}$ for two FFS.

Thus

$$\vec{0} = \mathbf{w} - \mathbf{w} \stackrel{\text{steps}}{=} \sum_{\mathbf{u} \in \mathcal{C}} [f - g](\mathbf{u}) \cdot \mathbf{u}$$

As, $\text{Supp}(f - g) \subset \text{Supp}(f) \cup \text{Supp}(g)$, our $f - g$ is a FFS. Thus LI of \mathcal{C} forces $f - g \equiv 0$. \diamond

3: Basis Eidence. Each finite dim’al VS has a finite basis. \diamond

Proof. Fix a finite generating-set \mathcal{C} . If no $\mathbf{u} \in \mathcal{C}$ lies in $\text{Spn}(\mathcal{C} \setminus \{\mathbf{u}\})$, then \mathcal{C} is LI; done.

Else: Remove \mathbf{u} from \mathcal{C} . Wash, rinse, repeat.... \diamond

4a: Vec-replacement thm. Fix a set \mathcal{G} generating \mathbf{V} , with $\Gamma := |\mathcal{G}|$ finite. Then each LI-set L satisfies that $\Lambda := |L| \leq \Gamma$. Further, there exists a cardinality $\Gamma - \Lambda$ subset $H \subset \mathcal{G}$ such that $L \cup H$ generates \mathbf{V} . \diamond

Pf. For $\Lambda = 0$, let $H := \mathcal{G}$. Assuming the proposition for natnum Λ , we establish it for $\Lambda + 1$.

Fix LI-set $L = \{\mathbf{v}_1, \dots, \mathbf{v}_\Lambda, \mathbf{v}_{\Lambda+1}\}$. Automatically $\hat{L} = \{\mathbf{v}_1, \dots, \mathbf{v}_\Lambda\}$ is LI, whence the induc.hyp gives $\Lambda \leq \Gamma$. Letting $D := \Gamma - \Lambda$ be the difference, there exists a cardinality- D subset $\hat{H} := \{\mathbf{g}_1, \dots, \mathbf{g}_D\} \subset \mathcal{G}$ with $\hat{L} \cup \hat{H}$ generating \mathbf{V} . In particular,

$$\dagger: \quad \mathbf{v}_{\Lambda+1} = \left[\sum_{j=1}^{\Lambda} \alpha_j \mathbf{v}_j \right] + \left[\sum_{k=1}^D \beta_k \mathbf{g}_k \right],$$

for some scalars $\alpha_1, \dots, \alpha_\Lambda, \beta_1, \dots, \beta_D$. Thus *some* β_k is non-zero [else $\mathbf{v}_{\Lambda+1}$ lies in $\text{Spn}(\hat{L})$, \star], whence $D \geq 1$ and WLOG $\beta_1 \neq 0$. Happily, then, $\Lambda + 1 \leq \Gamma$ since $D \geq 1$.

Let $H := \{\mathbf{g}_2, \mathbf{g}_3, \dots, \mathbf{g}_D\}$. Rewriting (\dagger) as

$$\ddagger: \quad \mathbf{g}_1 = \frac{1}{\beta_1} \left[\mathbf{v}_{\Lambda+1} - \left[\sum_{j=1}^{\Lambda} \alpha_j \mathbf{v}_j \right] - \left[\sum_{k=2}^D \beta_k \mathbf{g}_k \right] \right]$$

shows that $\mathbf{g}_1 \in \text{Spn}(L \cup H)$. Thus

$$\text{Spn}(L \cup H) = \text{Spn}(L \cup \hat{H}) \supset \text{Spn}(\hat{L} \cup \hat{H}),$$

since $L \supset \hat{L}$. Hence, $\text{Spn}(L \cup H)$ equals \mathbf{V} . \diamond

4b: Corollary. In finite dim’al VS \mathbf{V} , all bases have the same (finite) cardinality. \diamond

Proof. Courtesy (3), our \mathbf{V} has a finite basis, hence has a basis \mathcal{B} of minimum cardinality.

Consider another (possibly infinite) basis \mathcal{E} . Since \mathcal{B} generates, and \mathcal{E} is LI, our (4a) [the Vec-replacement thm] applies to say that $|\mathcal{E}| \leq |\mathcal{B}|$.

Reversing roles shows $|\mathcal{E}| = |\mathcal{B}|$. \diamond

5: Gen. Basis thm. Assuming the Axiom of Choice, every VS (whether finite-dim’al or not) admits a basis, and each two bases have the same cardinality. \diamond

Defn: Linear and Affine maps

(Here)

Defn. Over \mathbb{F} , the *affine-span* of vector-set $\{\mathbf{v}_1, \dots, \mathbf{v}_N\}$ is

$$\text{AffSpan}(\mathbf{v}_1, \dots, \mathbf{v}_N) := \left\{ \sum_{j=1}^N \alpha_j \mathbf{v}_j \mid \begin{array}{l} \text{Each } \alpha_j \in \mathbb{F} \text{ with} \\ \left[\sum_{j=1}^N \alpha_j \right] = 1 \end{array} \right\}.$$

To emphasise that a (affine-)span is wrt a particular field \mathbb{F} , I might write, e.g, $\text{AffSpan}_{\mathbb{C}}$ or $\text{Span}_{\mathbb{Q}}$ or $\text{Span}_{\mathbb{Z}_5}$.

The affine-span of just a *pair* of vectors is

$$\text{Line}(\mathbf{u}, \mathbf{w}) := \{\alpha \mathbf{u} + [1 - \alpha] \mathbf{w} \mid \alpha \in \mathbb{F}\}.$$

The “*dimension of an affine-subspace $\mathbf{A} \subset \mathbf{V}$* ” is the dimension of the vector-subspace were \mathbf{A} translated to pass through the origin. That is, picking any vector $\mathbf{u} \in \mathbf{A}$: $\text{Dim}(\mathbf{A}) := \text{Dim}(\mathbf{A} - \mathbf{u})$.

A *flat* is another name for an affine-subspce.

A map $\mathbf{A}: \mathbf{V} \rightarrow \mathbf{X}$ between VSes is *affine* if it respects *averages*. That is, for all $\sum_{j=1}^N \alpha_j \mathbf{v}_j$, we have that

$$\mathbf{A}\left(\sum_{j=1}^N \alpha_j \mathbf{v}_j\right) = \sum_{j=1}^N \alpha_j \mathbf{A}(\mathbf{v}_j)$$

whenever $\left[\sum_{j=1}^N \alpha_j \right] = 1$. □

6: Lemma. Suppose $\mathbf{A}: \mathbf{V} \rightarrow \mathbf{X}$ is affine. Then \mathbf{A} is linear IFF $\mathbf{A}(\vec{0}_{\mathbf{V}}) = \vec{0}_{\mathbf{X}}$. ◊

Proof. For scalar β and vector \mathbf{v} , note

$$\begin{aligned} \mathbf{A}(\beta \mathbf{v}) &= \mathbf{A}(\beta \mathbf{v} + [1 - \beta] \cdot \vec{0}_{\mathbf{V}}) \\ &\stackrel{\text{affine}}{=} \beta \mathbf{A}(\mathbf{v}) + [1 - \beta] \cdot \mathbf{A}(\vec{0}_{\mathbf{V}}) \\ &= \beta \mathbf{A}(\mathbf{v}) + [1 - \beta] \cdot \vec{0}_{\mathbf{X}} = \beta \mathbf{A}(\mathbf{v}). \end{aligned}$$

For vector sums, note

$$\begin{aligned} \frac{1}{2} \mathbf{A}(\mathbf{u} + \mathbf{w}) &\stackrel{\text{by above}}{=} \mathbf{A}\left(\frac{1}{2}[\mathbf{u} + \mathbf{w}]\right) = \mathbf{A}\left(\frac{1}{2}\mathbf{u} + \frac{1}{2}\mathbf{w}\right) \\ &\stackrel{\text{affine}}{=} \frac{1}{2}\mathbf{A}(\mathbf{u}) + \frac{1}{2}\mathbf{A}(\mathbf{w}). \end{aligned}$$

Doubling shows that $\mathbf{A}(\mathbf{u} + \mathbf{w}) = \mathbf{A}(\mathbf{u}) + \mathbf{A}(\mathbf{w})$. ◆

Nullspace and Range

We examine forward/backward-images of subspaces.

Below $T: \mathbf{V} \rightarrow \mathbf{X}$ is a lin.map

7: Lemma. For each subspace $\mathbf{U} \subset \mathbf{V}$, its *forward-image* *forward/inverse-image*

$$T(\mathbf{U}) := \{T(u) \mid u \in \mathbf{U}\}$$

is a vector-subspace (**VSS**) of \mathbf{X} .

For each subspace $\mathbf{Y} \subset \mathbf{X}$, its *inverse-image*

$$T^{-1}(\mathbf{Y}) := \{v \in \mathbf{V} \mid T(v) \in \mathbf{Y}\}$$

is a vector-subspace of \mathbf{V} . **Proof.** Exercise. \diamond

Nullity, Rank. The *kernel* or *nullspace* of T is the inverse-image

$$Nul(T) := T^{-1}(\{\vec{0}_{\mathbf{X}}\}) = T^{-1}(\mathbf{0}_{\mathbf{X}}).$$

$$\text{And } \text{Nullity}(T) := \text{Dim}(Nul(T)).$$

So the *nullity* of T is a cardinality.

The *rank* of T is cardinality

$$\text{Rank}(T) := \text{Dim}(\text{Range}(T)), \quad \text{where}$$

$$\text{Range}(T) := T(\mathbf{V}). \quad \square$$

8: R+N Theorem. Over field \mathbb{F} , a linear $T: \mathbb{V} \rightarrow \mathbb{X}$ has

$$\text{Rank}(T) + \text{Nullity}(T) = \text{Dim}(\text{Dom}(T)) \stackrel{\text{note}}{=} \text{Dim}(\mathbb{V})$$

[Many textbooks call this the Rank+Nullity thm. Our text calls it the Dimension thm, 2.3.]

Prelim. Fix a basis $\mathcal{U} \subset \mathbb{V}$ for $\mathbf{U} := \text{Nul}(T) \stackrel{\text{note}}{\subset} \mathbb{V}$, and a basis $\mathcal{R} \subset \mathbb{X}$ for $\mathbf{R} := \text{Range}(T) \stackrel{\text{note}}{\subset} \mathbb{X}$.

For each $\mathbf{x} \in \mathcal{R}$, pick [possibly using AC, if \mathbf{R} is ∞ -dim' al] a vector $\mathbf{v}_x \in \mathbb{V}$ such that $T(\mathbf{v}_x) = \mathbf{x}$. Let

$$\mathcal{Q} := \left\{ \mathbf{v}_x \mid \mathbf{x} \in \mathcal{R} \right\}.$$

As $T|_{\mathcal{Q}}$ is a bijection, $|\mathcal{Q}| = |\mathcal{R}|$. To establish

$$* : \text{Dim}(\mathbb{V}) \stackrel{?}{=} |\mathcal{Q}| + |\mathcal{U}|$$

is our goal.

If some vector $\mathbf{v}_x \in \mathcal{Q}$ also lay in \mathbf{U} -basis \mathcal{U} , then $\mathbf{x} \stackrel{\text{def}}{=} T(\mathbf{v}_x) = \vec{0}_x$; \times , as \mathbf{x} is part of a basis [for \mathbf{R}], hence is not the zero-vector. Thus $\mathcal{Q} \cap \mathcal{U} = \emptyset$. So (*) will follow from showing $\mathcal{Q} \cup \mathcal{U}$ is a \mathbb{V} -basis. \square

Pf: $\mathcal{Q} \cup \mathcal{U}$ is LI. Consider FSSFs $g: \mathcal{Q} \rightarrow \mathbb{F}$ and $h: \mathcal{U} \rightarrow \mathbb{F}$ st.

$$\dagger : \vec{0}_{\mathbb{V}} = \left[\sum_{\mathbf{v}_x \in \mathcal{Q}} g(\mathbf{v}_x) \mathbf{v}_x \right] + \sum_{\mathbf{u} \in \mathcal{U}} h(\mathbf{u}) \mathbf{u}.$$

Applying T to both sides,

$$\ddagger : \vec{0}_{\mathbb{X}} = \left[\sum_{\mathbf{x} \in \mathcal{R}} g(\mathbf{v}_x) \mathbf{x} \right] + \sum_{\mathbf{u} \in \mathcal{U}} h(\mathbf{u}) \underbrace{T(\mathbf{u})}_{= \vec{0}_{\mathbb{X}}}.$$

Thus $\vec{0}_{\mathbb{X}} = \sum_{\mathbf{x} \in \mathcal{R}} g(\mathbf{v}_x) \mathbf{x}$. But \mathcal{R} is LI, whence $g \equiv 0$.

Courtesy (\dagger), $\vec{0}_{\mathbb{V}} = \sum_{\mathbf{u} \in \mathcal{U}} h(\mathbf{u}) \mathbf{u}$. Our \mathcal{U} is linearly independent; consequently $h \equiv 0$. \spadesuit

Pf: $\mathcal{Q} \cup \mathcal{U}$ generates \mathbb{V} . Fix an arbitrary vector $\mathbf{w} \in \mathbb{V}$. Since $T(\mathbf{w}) \in \mathbf{R}$, there exists a FSSF $\varphi: \mathcal{R} \rightarrow \mathbb{F}$ st.

$$T(\mathbf{w}) = \sum_{\mathbf{x} \in \mathcal{R}} \varphi(\mathbf{x}) \mathbf{x}. \text{ Define}$$

$$\mathbf{v}_w := \sum_{\mathbf{v}_x \in \mathcal{Q}} \varphi(\mathbf{x}) \mathbf{v}_x \stackrel{\text{note}}{\in} \text{Span}(\mathcal{Q}).$$

Difference $\mathbf{w} - \mathbf{v}_w$ is in $\text{Nul}(T)$, since $T(\mathbf{w} - \mathbf{v}_w)$ equals

$$T(\mathbf{w}) - T(\mathbf{v}_w) = \left[\sum_{\mathbf{x} \in \mathcal{R}} \varphi(\mathbf{x}) \mathbf{x} \right] - \sum_{\mathbf{x} \in \mathcal{R}} \varphi(\mathbf{x}) \mathbf{x}.$$

As \mathbf{w} equals $\mathbf{v}_w + [\mathbf{w} - \mathbf{v}_w]$, it follows that \mathbf{w} lies in $\text{Span}(\mathcal{Q} \cup \mathcal{U})$, as claimed. \spadesuit

Matrices from vectors & lin.maps

Consider linear-maps $\mathbf{W} \xrightarrow{T} \mathbf{V} \xrightarrow{S} \mathbf{U}$ where the VSes have ordered bases $\mathcal{W} = (\mathbf{w}_1, \dots, \mathbf{w}_4)$, $\mathcal{V} = (\mathbf{v}_1, \dots, \mathbf{v}_7)$, $\mathcal{U} = (\mathbf{u}_1, \dots, \mathbf{u}_3)$, respectively. A vector $\mathbf{q} \in \mathbf{U}$ has a unique description $\mathbf{q} = \sum_{i=1}^3 \alpha_i \mathbf{u}_i$. Let $[\mathbf{q}]^{\mathcal{U}}$ be the *colvec of \mathbf{q} w.r.t \mathcal{U}* , i.e

$$[\mathbf{q}]^{\mathcal{U}} := \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \alpha_3 \end{bmatrix}.$$

Our text uses a subscript, $[\mathbf{q}]_{\mathcal{U}}$, rather than a superscript; please *use the superscript in your essays*.

Use $[\mathbf{S}]^{\mathcal{V}}_{\mathcal{U}}$ for the 7×3 matrix \mathbf{M} whose lefthand-action, $\mathbf{L}_{\mathbf{M}}$, equals \mathbf{S} . Thus:

For $j = 1, 2, 3$: The j^{th} -column of \mathbf{M} is $[\mathbf{S}(\mathbf{u}_j)]^{\mathcal{V}}$.

ITO of scalars $\alpha_{i,j}$, writing $\mathbf{S}(\mathbf{u}_j) = \sum_{i=1}^7 \alpha_{i,j} \mathbf{v}_i$ gives

$$[\mathbf{S}]^{\mathcal{V}}_{\mathcal{U}} = \begin{bmatrix} \alpha_{1,1} & \alpha_{1,2} & \alpha_{1,3} \\ \alpha_{2,1} & \alpha_{2,2} & \alpha_{2,3} \\ \vdots & \vdots & \vdots \\ \alpha_{7,1} & \alpha_{7,2} & \alpha_{7,3} \end{bmatrix} \xrightarrow{\text{Nota}} \begin{bmatrix} \alpha_{i,j} \\ \vdots \\ \alpha_{7,j} \end{bmatrix}_{\substack{i=1, \dots, 7 \\ j=1, \dots, 3}}.$$

9: Lemma. *Using the above notation,*

$$[\mathbf{S}(\mathbf{q})]^{\mathcal{V}} = [\mathbf{S}]^{\mathcal{V}}_{\mathcal{U}} \cdot [\mathbf{q}]^{\mathcal{U}}, \text{ for each } \mathbf{q} \in \mathbf{U}.$$

$$\text{And } [\mathbf{T} \circ \mathbf{S}]^{\mathcal{W}}_{\mathcal{U}} = [\mathbf{T}]^{\mathcal{W}}_{\mathcal{V}} \cdot [\mathbf{S}]^{\mathcal{V}}_{\mathcal{U}}.$$

Proof. Exercise: Chase definitions. ◊

Remark. For lin.maps, henceforth, I'll typically write $\mathbf{T} \circ \mathbf{S}$ rather than $\mathbf{T} \circ \mathbf{S}$. A consequence of the above lemma is that $\underbrace{[\mathbf{T} \circ \mathbf{S}](\mathbf{q})}_{4 \times 1}^{\mathcal{W}} = \underbrace{[\mathbf{T}]^{\mathcal{W}}_{\mathcal{V}}}_{4 \times 7} \cdot \underbrace{[\mathbf{S}]^{\mathcal{V}}_{\mathcal{U}}}_{7 \times 3} \cdot \underbrace{[\mathbf{q}]^{\mathcal{U}}}_{3 \times 1}$. □

Inverses. On a set Ω , the *identity map* $\text{Id}_{\Omega}: \Omega \rightarrow \Omega$ is defined by $\text{Id}_{\Omega}(x) = x$, for each $x \in \Omega$.

The identity map on a VS \mathbf{V} is a lin.trn, so I'll usually write it as either $\text{Id}_{\mathbf{V}}$ or $\mathbf{I}_{\mathbf{V}}$

The " $n \times n$ *identity matrix*", written $\mathbf{I}_{n \times n}$ or \mathbf{I}_n or [if n is understood] as just \mathbf{I} , is

$$\mathbf{I}_{n \times n} := \begin{bmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{bmatrix};$$

all zeros, except for ones down the main diagonal.

Consider a lin.maps $\mathbf{T}: \mathbf{V} \rightarrow \mathbf{W}$ and $\mathbf{L}, \mathbf{R}: \mathbf{W} \rightarrow \mathbf{V}$. This \mathbf{R} is a *RInverse* [*righthand inverse*] of \mathbf{T} , if $\mathbf{T}\mathbf{R} = \mathbf{I}_{\mathbf{W}}$. And \mathbf{R} is a *LInverse* of \mathbf{T} , if $\mathbf{L}\mathbf{T} = \mathbf{I}_{\mathbf{V}}$.

Multiple one-sided inverses. Let $\mathbf{X} := \mathbb{R}^{\mathbb{N}}$, the VS of seqs. $\vec{x} = (x_0, x_1, \dots)$. The *left-shift* and *right-shift* lin.trns are

$$\begin{aligned} \mathbf{S}_{\mathbf{L}}(\vec{c}) &:= (c_1, c_2, c_3, c_4, c_5, \dots) \text{ and} \\ \mathbf{S}_{\mathbf{R}}(\vec{a}) &:= (0, a_0, a_1, a_2, a_3, \dots) \end{aligned}$$

As $\mathbf{S}_{\mathbf{L}} \mathbf{S}_{\mathbf{R}} = \mathbf{I}_{\mathbf{X}}$, our $\mathbf{S}_{\mathbf{R}}$ is a RInverse of $\mathbf{S}_{\mathbf{L}}$. Indeed, $\mathbf{S}_{\mathbf{L}}$ has ∞ many RInverses; another one is

$$\vec{a} \mapsto (8a_7 - 5a_3, a_0, a_1, a_2, a_3, \dots).$$

Our $\mathbf{S}_{\mathbf{R}}$ has ∞ many LInverses; $\mathbf{S}_{\mathbf{L}}$, but also, e.g

$$\vec{c} \mapsto (c_1 + 4c_0, c_2, c_3 - 6c_0, c_4, c_5, \dots).$$

□

10a: **Observation.** Suppose $T: \mathbf{V} \rightarrow \mathbf{W}$ has at least one LInverse L , and at least one RInverse R . Then $L = R$, and there are no other one-sided inverses. \diamond

Pf. Note $L = L \mathbf{I}_W = L [TR] \xrightarrow{\text{assoc.}} [LT]R = \mathbf{I}_V R = R$. Were Λ another LInverse of T , then $\Lambda = R = L$. \spadesuit

10b: *Aside:* The above argument applies to an arbitrary associative binary-operator [a *binop*] with a 2-sided identity element. [Such a structure is called a *monoid*.] \square

10c: *Matrix inverse.* A 2-sided (multiplicative)-*inverse* of $n \times n$ matrix M , is an $n \times n$ matrix U s.t $MU = \mathbf{I} = UM$. The forgoing shows that this U is unique; we write M^{-1} for the matrix-inverse of M .

For the next example, we define the *determinant* of 2×2 -matrix $M := \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ as $\text{Det}(M) := ad - bc$. \square

10d: **Fact.** Matrix $M := \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ is invertible exactly when $\Delta := \text{Det}(M)$ is non-zero. When that occurs,

$$M^{-1} = \frac{1}{\Delta} \cdot \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} = \begin{bmatrix} d/\Delta & -b/\Delta \\ -c/\Delta & a/\Delta \end{bmatrix}.$$

Proof. Multiply and check. \diamond

Matrix-inv 1. Real-matrix $T := \begin{bmatrix} 2 & 5 \\ 3 & 4 \end{bmatrix}$ has determinant $\text{Det}(T) = 2 \cdot 4 - 5 \cdot 3 = -7$. Whence

$$T^{-1} = \frac{1}{-7} \cdot \begin{bmatrix} 4 & -5 \\ -3 & 2 \end{bmatrix} \xrightarrow{\text{note}} \begin{bmatrix} -4/7 & 5/7 \\ 3/7 & -2/7 \end{bmatrix}. \quad \square$$

Matrix-inv 2. We now work over field $F := \mathbb{Z}_{11}$, and let \equiv mean \equiv_{11} . The \mathbb{Z}_{11} reciprocal-table is

x	$\langle 1/x \rangle_{11}$	x	$\langle 1/x \rangle_{11}$
± 1	± 1		
± 2	∓ 5	± 4	± 3
± 3	± 4	± 5	∓ 2

Now \mathbb{Z}_{11} -matrix $M := \begin{bmatrix} 2 & 5 \\ 3 & 4 \end{bmatrix}$ has

$$\text{Det}(M) \equiv 2 \cdot 4 - 5 \cdot 3 = -7 \equiv 4.$$

Hence $\langle 1/\text{Det}(M) \rangle_{11} \equiv 3$.

Thus

$$M^{-1} \equiv 3 \cdot \begin{bmatrix} 4 & -5 \\ -3 & 2 \end{bmatrix} = \begin{bmatrix} 12 & -15 \\ -9 & 6 \end{bmatrix} \equiv \begin{bmatrix} 1 & -4 \\ 2 & -5 \end{bmatrix}.$$

Note: APPENDIX B in these notes has reciprocal-tables for various primes. *And...* you can always compute mod- N reciprocals *yourself*, using LIGHTNING-BOLT (the Euclidean algorithm). \square

Change-of-basis matrix

The common case is two bases \mathcal{E} and \mathcal{B} on \mathbf{V} . A $\mathbf{u} \in \mathbf{V}$ engenders a colvec $[\mathbf{u}]^{\mathcal{E}}$, but we need \mathbf{u} written ITOF basis \mathcal{B} . What we need is the *change-of-basis* [CoB] matrix $\mathbf{H} := [\mathbf{Id}]_{\mathcal{E}}^{\mathcal{B}}$, since

$$[\mathbf{u}]^{\mathcal{B}} = [\mathbf{Id}]_{\mathcal{E}}^{\mathcal{B}} \cdot [\mathbf{u}]^{\mathcal{E}} = \mathbf{H} \cdot [\mathbf{u}]^{\mathcal{E}}.$$

Similarly, consider $\mathbf{V} \xleftarrow{S} \mathbf{V}$ and its matrix $\mathbf{M} := [\mathbf{S}]_{\mathcal{E}}^{\mathcal{E}}$. Alas, we need \mathbf{S} w.r.t \mathcal{B} . And indeed

$$\dagger: \quad [\mathbf{S}]_{\mathcal{B}}^{\mathcal{B}} = \underbrace{\mathbf{H} \mathbf{M} \mathbf{H}^{-1}}_{\text{Conjugating } \mathbf{M} \text{ by } \mathbf{H}} = [\mathbf{Id}]_{\mathcal{E}}^{\mathcal{B}} \cdot [\mathbf{S}]_{\mathcal{E}}^{\mathcal{E}} \cdot [\mathbf{Id}]_{\mathcal{B}}^{\mathcal{E}} = [\mathbf{Id} \circ \mathbf{S} \circ \mathbf{Id}]_{\mathcal{B}}^{\mathcal{B}} = [\mathbf{S}]_{\mathcal{B}}^{\mathcal{B}}.$$

CoB example. On \mathbb{R}^2 , consider (ordered-)bases

$$*: \quad \mathcal{E} = \left(\begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right) \quad \text{and} \quad \mathcal{B} = \left(\begin{bmatrix} 1 \\ -1 \end{bmatrix}, \begin{bmatrix} -1 \\ 2 \end{bmatrix} \right),$$

and matrix $\mathbf{M} := \begin{bmatrix} -5 & -3 \\ 12 & 7 \end{bmatrix}$. We seek to understand the lefthand action of \mathbf{M} , the lin.trn $\mathbf{S} := \mathbf{L}_{\mathbf{M}}$, and some nice person has told us that \mathbf{S} 's mapping is clearer in the \mathcal{B} basis.

As $(*)$ gives \mathcal{B} ITOF \mathcal{E} , e.g., $\mathbf{b}_2 = [-1]\mathbf{e}_1 + 2\mathbf{e}_2$, the easy matrix to compute is $\mathbf{C} := [\mathbf{Id}]_{\mathcal{B}}^{\mathcal{E}}$. *Why?* The first column of \mathbf{C} is

$$\mathbf{C} \cdot \begin{bmatrix} 1 \\ 0 \end{bmatrix} \xrightarrow{\text{meaning}} [\mathbf{Id}]_{\mathcal{B}}^{\mathcal{E}} \cdot [\mathbf{b}_1]^{\mathcal{B}} = [\mathbf{Id}(\mathbf{b}_1)]^{\mathcal{E}} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}.$$

It follows that

$$\mathbf{C} = [\mathbf{Id}]_{\mathcal{B}}^{\mathcal{E}} = \begin{bmatrix} 1 & -1 \\ -1 & 2 \end{bmatrix} \quad \text{whence} \quad \mathbf{C}^{-1} = [\mathbf{Id}]_{\mathcal{E}}^{\mathcal{B}} = \begin{bmatrix} 2 & 1 \\ 1 & 1 \end{bmatrix},$$

since $\text{Det}(\mathbf{C}) = 1$.

Applying (\dagger) , our $[\mathbf{S}]_{\mathcal{B}}^{\mathcal{B}} = \mathbf{C}^{-1} \mathbf{M} \mathbf{C}$, i.e,

$$\begin{bmatrix} 2 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} -5 & -3 \\ 12 & 7 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ -1 & 2 \end{bmatrix} = \underbrace{\begin{bmatrix} 2 & 1 \\ 1 & 1 \end{bmatrix}}_{\mathbf{M} \cdot \mathbf{C}} \begin{bmatrix} -2 & -1 \\ 5 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 3 & 1 \end{bmatrix},$$

a shear in the \mathbf{b}_2 direction. Specifically, $\mathbf{S}(\mathbf{b}_2) = \mathbf{b}_2$ and $\mathbf{S}(\mathbf{b}_1) = \mathbf{b}_1 + 3\mathbf{b}_2$. [So \mathbf{b}_2 is a *Fixed-point* of \mathbf{S} . Later, we'll call \mathbf{b}_2 an *S-eigenvector* with *eigenvalue 1*.]

Checking! using \mathbf{S} and $\mathbf{b}_1, \mathbf{b}_2$, all expressed in the \mathcal{E} basis:

$$[\mathbf{S}(\mathbf{b}_2)]^{\mathcal{E}} = \mathbf{M} \cdot \begin{bmatrix} -1 \\ 2 \end{bmatrix} = \begin{bmatrix} -1 \\ 2 \end{bmatrix} = [\mathbf{b}_2]^{\mathcal{E}}, \quad \text{and}$$

$$[\mathbf{S}(\mathbf{b}_1)]^{\mathcal{E}} = \mathbf{M} \cdot \begin{bmatrix} 1 \\ -1 \end{bmatrix} = \begin{bmatrix} -2 \\ 5 \end{bmatrix} \xrightarrow{\text{note}} \begin{bmatrix} 1 \\ -1 \end{bmatrix} + 3 \begin{bmatrix} -1 \\ 2 \end{bmatrix}$$

which indeed equals $[\mathbf{b}_1 + 3\mathbf{b}_2]^{\mathcal{E}}$. So that \checkmark s out. \square

...continuing. Given vector $\begin{bmatrix} -5 \\ 2 \end{bmatrix} = [\mathbf{u}]^{\mathcal{E}}$, we can write this same vector in basis \mathcal{B} as:

$$[\mathbf{u}]^{\mathcal{B}} = \underbrace{[\mathbf{Id}]^{\mathcal{B}}_{\mathcal{E}}}_{\mathbf{C}^{-1}} \cdot [\mathbf{u}]^{\mathcal{E}} = \begin{bmatrix} 2 & 1 \\ 1 & 1 \end{bmatrix} \cdot \begin{bmatrix} -5 \\ 2 \end{bmatrix} = \begin{bmatrix} -8 \\ -3 \end{bmatrix}. \quad \square$$

CoB generalized. A less common usage of CoB matrices is comes from a lin.map $\mathbf{W} \xleftarrow{\mathbf{T}} \mathbf{V}$ and ordered-bases $\mathcal{W}, \mathcal{W}'$ for \mathbf{W} , as well as ordered-bases $\mathcal{V}, \mathcal{V}'$ for \mathbf{V} .

$$\mathbf{M} := [\mathbf{T}]^{\mathcal{W}}_{\mathcal{V}} \quad \text{and} \quad \mathbf{M}' := [\mathbf{T}]^{\mathcal{W}'}_{\mathcal{V}'}.$$

If we know the bases and \mathbf{M} , you can compute \mathbf{M}' as product

$$\begin{aligned} \mathbf{M}' &= [\mathbf{Id}]^{\mathcal{W}'}_{\mathcal{W}} \cdot \mathbf{M} \cdot [\mathbf{Id}]^{\mathcal{V}'}_{\mathcal{V}} = [\mathbf{Id}]^{\mathcal{W}'}_{\mathcal{W}} \cdot [\mathbf{T}]^{\mathcal{W}}_{\mathcal{V}} \cdot [\mathbf{Id}]^{\mathcal{V}'}_{\mathcal{V}} \\ &= [\mathbf{Id} \circ \mathbf{T} \circ \mathbf{Id}]^{\mathcal{W}'}_{\mathcal{V}'} = [\mathbf{T}]^{\mathcal{W}'}_{\mathcal{V}'} . \end{aligned}$$

Examples of Subspaces

Over of field \mathbb{F} , consider a lin.map $S: \mathbf{X} \rightarrow \mathbf{V}$ and subspaces $\mathbf{X}_0 \subset \mathbf{X}$ and $\mathbf{V}_0 \subset \mathbf{V}$. Then

Forward-image $S(\mathbf{X}_0)$ is a \mathbf{V} -subspace. And inverse-image $S^{-1}(\mathbf{V}_0) := \{ \mathbf{y} \in \mathbf{X} \mid S(\mathbf{y}) \in \mathbf{V}_0 \}$ is an \mathbf{X} -subspace.

In particular, $\text{Nul}(S) := S^{-1}(\mathbf{0}_\mathbf{V})$ is a subspace of $\text{Dom}(S)$.

We now consider a lin.trn $T: \mathbf{X} \rightarrow \mathbf{X}$ mapping a space to *itself*.

Invariant subspaces of $T: \mathbf{X} \rightarrow \mathbf{X}$. Subspace $\mathbf{U} \subset \mathbf{X}$ is T -*invariant* if $T(\mathbf{U}) \subset \mathbf{U}$. This allows the defn of **restriction** $R := T|_{\mathbf{U}}$ which is a lin.trn $R: \mathbf{U} \rightarrow \mathbf{U}$.

If $T(\mathbf{U}) = \mathbf{U}$, we'll say that \mathbf{U} is “*precisely- T -invariant*”. [Textbooks differ in terminology for this.]

11: Lemma. Suppose \mathcal{C} is a collection (possibly infinite) of T -invariant subspaces. Then

$$\bigcap(\mathcal{C}) \stackrel{\text{def}}{=} \bigcap_{\mathbf{U} \in \mathcal{C}} \mathbf{U}$$

is a T -invariant subspace. *Proof.* Exercise. \diamond

Ex: Range. Set $\mathbf{U}_0 := \mathbf{X}$, and $\mathbf{U}_{n+1} := T(\mathbf{U}_n)$. [So $\text{Range}(T) \stackrel{\text{def}}{=} \mathbf{U}_1$.] Then $\mathbf{U}_0 \supset \mathbf{U}_1 \supset \mathbf{U}_2 \supset \dots$, and each \mathbf{U}_n is T -invariant. Moreover,

$$\mathbf{U}_\infty := \bigcap_{n=0}^{\infty} \mathbf{U}_n$$

is also T -invariant. Evidently, if \mathbf{X} is finite dim'el then \mathbf{U}_∞ is *precisely- T -invariant*. (POSTING DECATHLON. Prove or give CEX: “Even when $\text{Dim}(\mathbf{X}) = \infty$, intersection \mathbf{U}_∞ must be *precisely- T -invariant*.”)

Fixed-pt subspace. For an arbitrary map $h: \Omega \rightarrow \Omega$ on an arbitrary set, define

$$\text{Fix}(h) := \{ \alpha \in \Omega \mid h(\alpha) = \alpha \},$$

the set of “*fixed-points* of h ”.

When $T: \mathbf{X} \rightarrow \mathbf{X}$ is *linear*, then $\text{Fix}(T)$ is the (full) “*fixed-point subspace* of T ”. This will later be called: “*The eigenspace of T with eigenvalue 1*.”

Each subspace $\mathbf{U} \subset \text{Fix}(T)$ is a “ T -fixed-pt subspace”

Eigenspaces. Fix an element $\lambda \in \mathbb{F}$. We have this important defn: *The “ λ -eigenspace of T ” is*

$$\{ \mathbf{y} \in \mathbf{X} \mid T(\mathbf{y}) = \lambda \cdot \mathbf{y} \}.$$

Examples of transformations

[Before starting, consider a map $h: \Omega \rightarrow \Omega$ on a set Ω . Then “ h is an *involution*” if $h \circ h = Id_\Omega$. In contrast, “ h is *idempotent*” if $h \circ h = h$.]

2-dim rotations. On $\mathbb{R} \times \mathbb{R}$, *rotation* matrix

$$R_\theta := \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix}.$$

rotates the plane CCW by angle θ . Note $R_\theta^{-1} = R_{-\theta}$. As examples, $[R_{\pi/6}]^{12} = I = [R_{\pi/4}]^8$.

Projections, Reflections, Shears. Consider a direct-sum decomposition $\mathbf{X} \oplus \mathbf{U} = \mathbf{V}$. [i.e. \mathbf{X}, \mathbf{U} are *transverse* subspaces ($\mathbf{X} \cap \mathbf{U} = \mathbf{0}$) whose union generates \mathbf{V} .] When spaces are finite dim'el, $r := \text{Dim}(\mathbf{X})$ and $n := \text{Dim}(\mathbf{U})$, we'll use ordered-bases $\mathcal{X} := (\mathbf{x}_1, \dots, \mathbf{x}_r)$ and $\mathcal{U} := (\mathbf{u}_1, \dots, \mathbf{u}_n)$ and

$$\mathcal{Y}: \quad \mathcal{V} := (\mathbf{x}_1, \dots, \mathbf{x}_r, \mathbf{u}_1, \dots, \mathbf{u}_n).$$

Each projection, reflection, shear (see below) *fixes* \mathbf{X} pointwise; so \mathbf{X} is a pointwise-fiXed subspace, a subspace of $\text{Fix}(\mathbf{T})$.

A *projection* $P: \mathbf{V} \rightarrow \mathbf{V}$ uses that each $\mathbf{v} \in \mathbf{V}$ has a *unique* description as $\mathbf{v} = \mathbf{x} + \mathbf{u}$ with $\mathbf{x} \in \mathbf{X}$ and $\mathbf{u} \in \mathbf{U}$.

Define *projection-onto-X-parallel-to-U* by

$$\dagger: \quad P(\mathbf{v}) = P(\mathbf{x} + \mathbf{u}) := \mathbf{x}. \quad \text{In contrast}$$

$$\ddagger: \quad H(\mathbf{v}) = H(\mathbf{x} + \mathbf{u}) := \mathbf{x} - \mathbf{u}$$

is *reflection-across-X-parallel-to-U*.

12: Obs. Suppose *lin.trn* $P: \mathbf{V} \rightarrow \mathbf{V}$ is idempotent. Then P is *projection onto* $\mathbf{X} := \text{Range}(P)$, projecting parallel to $\mathbf{U} := \text{Nul}(P)$. \diamond

Pf Union $\mathbf{X} \cup \mathbf{U}$ generates \mathbf{V} . Fix $\mathbf{v} \in \mathbf{V}$ and define $\mathbf{x} := P(\mathbf{v}) \in \mathbf{X}$ and $\mathbf{u} := \mathbf{v} - \mathbf{x}$. Since $\mathbf{v} = \mathbf{x} + \mathbf{u}$, we need but show that \mathbf{u} is in $\text{Nul}(P)$. Well...

$$\begin{aligned} P(\mathbf{u}) &\stackrel{\text{linearity}}{=} P(\mathbf{v}) - P(\mathbf{x}) \stackrel{\text{def}}{=} P(\mathbf{v}) - P(P(\mathbf{v})) \\ &\stackrel{\text{idem}}{=} P(\mathbf{v}) - P(\mathbf{v}) \stackrel{\text{def}}{=} \vec{0}. \quad \diamond \end{aligned}$$

Pf $\mathbf{X} \cap \mathbf{U} = \mathbf{0}$. Fix $\mathbf{x} \in \mathbf{X} \cap \mathbf{U}$; so there exists $\mathbf{v} \in \mathbf{V}$ with $P(\mathbf{v}) = \mathbf{x}$. Thus

$$\vec{0} \stackrel{\mathbf{x} \in \mathbf{U}}{=} P(\mathbf{x}) \stackrel{\text{def}}{=} P(P(\mathbf{v})) \stackrel{\text{idem}}{=} P(\mathbf{v}) \stackrel{\text{def}}{=} \mathbf{x}. \quad \diamond$$

As a corollary, suppose \mathbf{X} and \mathbf{U} are finite dim'el. Then, wrt basis (\mathcal{Y}) , the projection and reflection matrices are diagonal. Specifically,

$$\dagger*: \quad \llbracket \text{Proj } P \rrbracket_{\mathcal{V}}^{\mathcal{V}} = \begin{bmatrix} \mathbf{I}_{r \times r} & \\ & \mathbf{0}_{n \times n} \end{bmatrix} \quad \text{and}$$

$$\ddagger*: \quad \llbracket \text{Refl } H \rrbracket_{\mathcal{V}}^{\mathcal{V}} = \begin{bmatrix} \mathbf{I}_{r \times r} & \\ & -\mathbf{I}_{n \times n} \end{bmatrix}.$$

A *shear* $S: \mathbf{V} \rightarrow \mathbf{V}$ is determined by $\mathbf{X} \oplus \mathbf{U} = \mathbf{V}$, together with a linear map $M: \mathbf{U} \rightarrow \mathbf{X}$. Each $\mathbf{v} \in \mathbf{V}$ has a *unique* decomposition $\mathbf{v} = \mathbf{x} + \mathbf{u}$ with $\mathbf{x} \in \mathbf{X}$ and $\mathbf{u} \in \mathbf{U}$. The corresponding shear, S , is

$$\ddagger\ddagger: \quad S(\mathbf{v}) := \mathbf{v} + M(\mathbf{u}) \stackrel{\text{note}}{=} \underbrace{\mathbf{x} + M(\mathbf{u})}_{\text{in } \mathbf{X}} + \underbrace{\mathbf{u}}_{\text{in } \mathbf{U}}.$$

Let $M_{r \times n}$ denote matrix $\llbracket M \rrbracket_{\mathcal{U}}^{\mathcal{X}}$. Then

$$\ddagger\ddagger*: \quad \llbracket \text{Shear } S \rrbracket_{\mathcal{V}}^{\mathcal{V}} = \begin{bmatrix} \mathbf{I}_{r \times r} & M_{r \times n} \\ & \mathbf{I}_{n \times n} \end{bmatrix}.$$

Exercise: Prove that shear S is invertible, and

$$S^{-1}(\mathbf{v}) := \mathbf{v} - M(\mathbf{u}) = \underbrace{\mathbf{x} - M(\mathbf{u})}_{\text{in } \mathbf{X}} + \underbrace{\mathbf{u}}_{\text{in } \mathbf{U}}.$$

Letting P be projection of \mathbf{V} onto \mathbf{U} parallel to \mathbf{X} , our shear can be written as $S = \mathbf{I} + [M \circ P]$.

Nilpotent trns & matrices. An $n \times n$ matrix M is **nilpotent** if there exists natnum k with $M^k = \mathbf{0}_{n \times n}$ (the 0-matrix). The *smallest* such k is the **nilpotency degree** of M , written $\text{NilDeg}(M)$.

Analogously *lin.trn* $T:V \circlearrowright$ is **nilpotent** if there exists natnum k with $T^k = \mathbf{0}_{\text{Trn}}$, etc.

13: Lem. Suppose $T:V \circlearrowright$ is nilpotent, and $N := \text{Dim}(V)$ is finite. Then $\text{NilDeg}(T) \leq N$. [Ditto for $N \times N$ matrices.] \diamond

Proof. Set $U_0 := V$ and, for $j = 1, 2, \dots$, define $U_{j+1} := T(U_j)$. Automatically $U_1 \subset U_0$. Hence

$$\dots \subset U_2 \subset U_1 \subset U_0,$$

since inclusion $U_j \subset U_{j-1}$ implies that $T(U_j) \subset T(U_{j-1})$, i.e that $U_{j+1} \subset U_j$.

Suppose, for $j = 1, 2, 3, \dots$ up to some k , we have *proper* inclusion $U_j \subsetneq U_{j-1}$. Then each

$$\text{Dim}(U_j) \leq \text{Dim}(U_{j-1}) - 1,$$

so $\text{Dim}(U_k) \leq \text{Dim}(U_0) - k = N - k$. Thus $k \leq N$. And T is nilpotent IFF $U_k = \mathbf{0}$. \spadesuit

Gauss-Jordan, RREF

The Gauss-Jordan^{♡1} algorithm does row-ops to convert a matrix into Reduced Row-Echelon-Form.

Row operations. Below, i and g are row-indices, and j and h are column-indices, and α, ρ are \mathbb{F} -scalars. The three *elementary row-operations* are:

$\mathcal{A}_{i,\alpha:g}$: Add [row- i times α] to row- g . Inverse: $\mathcal{A}_{i,-\alpha:g}$.

\mathcal{P}_ν : Permute the rows according to permutation ν . Inverse: $\mathcal{P}_{\nu^{-1}}$.

This is usually used to ...

$\mathcal{P}_{i \leftrightarrow g}$: ... exchange row- i and row- g . Inverse: $\mathcal{P}_{i \leftrightarrow g}$.

$\mathcal{U}_{i,\rho}$: Multiply row i by non-zero ρ . Inverse: $\mathcal{U}_{i,1/\rho}$:

14: *RREF algorithm.* With $\mathbf{M} \in \text{MAT}_{6 \times 9}(\mathbb{F})$, use $m_{i,j}$ for the entry in row- i and column- j . I'll use the term *pivot column* and, for a non-pivot column, a *free column*.

Init: Initialize row-counter $\mathcal{R} := 1$ and column-counter $\mathcal{C} := 1$. Then ...

NewCol: Is there an index $i \in [\mathcal{R} \dots 6]$ with $m_{i,C}$ non-zero?

IF “no” [so column- C is *free*] then Increment(\mathcal{C}) and goto (NewCol).

ELSE, exchange one such row with row- \mathcal{R} , using $\mathcal{P}_{i \leftrightarrow \mathcal{R}}$. Now $m_{\mathcal{R},C}$ is *not* zero, so let ρ be the reciprocal-in- \mathbb{F} of $m_{\mathcal{R},C}$. Apply $\mathcal{U}_{\mathcal{R},\rho}$; now $m_{\mathcal{R},C} = 1$. And (\mathcal{R}, C) is a *pivot position*.

ZeroizeCol: For each row-index $i \neq \mathcal{R}$ [greater or less than \mathcal{R}] with $\alpha := -m_{i,C}$ non-zero, apply $\mathcal{A}_{\mathcal{R},\alpha:i}$. [So pivot-position (\mathcal{R}, C) now has the *only* non-zero entry in column- C .] Now Increment(\mathcal{R}) and Increment(\mathcal{C}), then goto (NewCol). \square

When is a matrix in RREF? In a $\mathbf{B} = [b_{i,j}]_{i,j}$ matrix, row- i being **NotAZ** means it is **Not-All-Zero**; let $\text{Col}(i)$ be the column-index of its *leftmost* non-zero entry; thus $b_{i,\text{Col}(i)}$ is the leftmost non-zero entry in row- i .

Our \mathbf{B} is in **RREF (reduced row-echelon-form)** if

i: The NotAZ rows are above the All-Zero rows.
ii: With P denoting the number of NotAZ rows, we have
 $\text{Col}(1) < \text{Col}(2) < \dots < \text{Col}(P)$.

iii: For $i = 1, \dots, P$, the *only* non-zero entry in column $\text{Col}(i)$ is at position $(i, \text{Col}(i))$. Moreover $b_{i,\text{Col}(i)} = 1$.

For $i = 1, 2, \dots, P$, we call row- i a *pivot row*, column $\text{Col}(i)$ a *pivot column*, and position $(i, \text{Col}(i))$ a *pivot position*.

The *RREF* of a matrix is unique. However, removing “reduced” gives **row-echelon-form**, and different textbooks have slightly varying definitions of REF. While *RREF* is unique, REF is *not* unique. Nonetheless, useful properties can be read-off from an REF of a matrix. \square

^{♡1}A version of Gaussian elimination was described by **Wilhelm Jordan** in 1888; —not to be confused with **Camille Jordan**, who stated Jordan Canonical Form thm in 1870.

Row/Column Ops. Say that two $N \times K$ matrices A and B are *row-equivalent*, written $A \xrightarrow{r} B$, if we can get from A to B by a sequence of elem.row-ops.

Analogous, if we can get from A to B by elem.col-ops, then $A \xrightarrow{c} B$, and the matrices are *column-equivalent*.

An elem.row-op can be realized by multiplying from the *left* by a $N \times N$ matrix; to get this matrix, simply *apply the row-op to $I_{N \times N}$* .

Similarly, an elem.col-op can be realized by multiplying from the *right* by a $K \times K$ matrix; etc.

Row-op invariants. Suppose $A \xrightarrow{r} B$. Then

$$\begin{aligned} \text{RowSpn}(A) &= \text{RowSpn}(B) \\ \text{LNul}(A) &= \text{LNul}(B) \\ \text{Rank}(A) &= \text{Rank}(B), \end{aligned}$$

where **LNul** means the *nullspace of the lefthand-action of A* . [Statement $\text{LNul}(A) = \text{LNul}(B)$ says that row-ops preserve the linear relations among columns.]

Row-ops...

... *Preserve linear-relations among columns and preserve the span of rows [rowspan].*
... *Alter linear-relations among rows and alter the span of columns [colspan].*

Obtaining bases. For $N \times K$ matrix M over field F , let $\mathbf{r}_1, \dots, \mathbf{r}_N$ denote the rowvecs, and have $\mathbf{c}_1, \dots, \mathbf{c}_K$ denote the colvecs.

In $\hat{M} := \text{RREF}(M)$, use $\hat{\mathbf{r}}_1, \dots, \hat{\mathbf{r}}_N$ and $\hat{\mathbf{c}}_1, \dots, \hat{\mathbf{c}}_K$ for the row and column vectors. Let $P \leq \min(N, K)$ denote the number of pivot-rows in \hat{M} . Then

- a: $\text{Rank}(M) = \text{Rank}(\hat{M}) = P$.
- b: Rowvec-set $\{\hat{\mathbf{r}}_1, \dots, \hat{\mathbf{r}}_P\}$ is a *basis* for $\text{RowSpn}(M) = \text{RowSpn}(\hat{M})$.
- c: Let $\text{Col}(1), \dots, \text{Col}(P)$ denote the column-indices of the pivot-cols in \hat{M} . Then

$$\{\mathbf{c}_{\text{Col}(1)}, \mathbf{c}_{\text{Col}(2)}, \dots, \mathbf{c}_{\text{Col}(P)}, \}$$

is a basis for $\text{ColSpn}(M)$.

- d: A basis for $\text{LNul}(M) = \text{LNul}(\hat{M})$ is obtained via the method of *back substitution*.

Basis for $\text{RNul}(M)$. Here, let \mathbf{e}_j be the $1 \times K$ rowvec which is all-zero, except for a 1 at position j . E.g $\mathbf{e}_2 = [010 \dots 0]$.

Our \hat{M} looks like

$$\begin{array}{c} P \text{ many pivot} \\ \text{rows} \end{array} \left\{ \begin{bmatrix} 1 & 0 & 5 \\ 1 & 1 & 7 \\ \vdots & \vdots & \vdots \\ 1 & \dots & \dots \end{bmatrix} \right. \\ \begin{array}{c} N-P \text{ many} \\ \text{all-zero rows} \end{array} \left\{ \begin{bmatrix} 0 & 0 & \dots & 0 \\ \vdots & \vdots & \dots & \vdots \\ 0 & 0 & \dots & 0 \end{bmatrix} \right. \end{array}.$$

Consequently, a basis for $\text{RNul}(\hat{M})$ is the set of rowvecs \mathbf{e}_j , for $j \in (P..N]$.

Let L be the $N \times N$ invertible matrix that *RREFs* M to \hat{M} , i.e, $LM = \hat{M}$.

15: Lemma. *With notation from above: This set*

$$* \colon \{\mathbf{e}_j \cdot L \mid j \in (P..N]\} = \{\text{The bottom-most} \\ \text{N-P rows of } L\}$$

of rowvecs is a basis for $\text{RNul}(M)$. ◊

LinA Equivalence relations. (Repeating some material): Two 5×7 matrices X and Y are *row equivalent*, written $X \xrightarrow{R} Y$, if X can be transformed to Y via elementary row-ops. Equivalently, $\exists L_{5 \times 5}$ invertible such that $XL = Y$.

Matrices X, Y are *column equivalent*, $X \xrightarrow{C} Y$, if column-ops carry X to Y ; equivalently, $\exists R_{7 \times 7}$ invertible such that $XR = Y$.

Two $N \times N$ matrices P, Q are *similar*, or *conjugate* to each other, written, $P \xrightarrow{\text{sim}} Q$ if there exists invertible $C_{N \times N}$ with $CPC^{-1} = Q$.

Looking ahead. Applied to a square matrix G , operation A does not affect determinant, and operation $P_{i \leftrightarrow g}$ only multiplies it by -1 . Use “ $G \xrightarrow{AP} H$ ” to indicate that, using only row-ops A and P , one can alter G to become H .

RREF example

Over field \mathbb{Z}_{13} we have matrices $\mathbf{M}^{4 \times 6}$ and “target” colvecs $\mathbf{S}^{4 \times 1}$ and $\mathbf{U}^{4 \times 1}$. We seek to find bases for:

RowSpn(\mathbf{M}), ColSpn(\mathbf{M}), LNul(\mathbf{M}), RNul(\mathbf{M}),
and describe the set of solns $\mathbf{X}^{6 \times 1}$, to $\mathbf{MX} = \mathbf{S}$ and $\mathbf{MX} = \mathbf{U}$.

Our given $\mathbf{M}, \mathbf{S}, \mathbf{U}$ matrices are

$$\begin{bmatrix} -2 & -5 & 16 & 11 & 0 & -23 \\ -25 & 26 & 6 & -13 & 31 & -17 \\ -1 & -23 & -15 & 1 & 18 & -17 \\ 19 & -31 & 12 & 29 & 30 & -27 \end{bmatrix}, \begin{bmatrix} 29 \\ 3 \\ -30 \\ -31 \end{bmatrix}, \begin{bmatrix} 0 \\ 4 \\ 25 \\ -2 \end{bmatrix}.$$

Step 1. Produce an augmented matrix...

(setq A (mat-Horiz-concat M S U))

$$\left[\begin{array}{cccccc|cc} -2 & -5 & 16 & 11 & 0 & -23 & 29 & 0 \\ -25 & 26 & 6 & -13 & 31 & -17 & 3 & 4 \\ -1 & -23 & -15 & 1 & 18 & -17 & -30 & 25 \\ 19 & -31 & 12 & 29 & 30 & -27 & -31 & -2 \end{array} \right]$$

... and reduce \mathbf{A} mod-13. Non-negative residues reduces \mathbf{A} to

$$\left[\begin{array}{cccccc|cc} 11 & 8 & 3 & 11 & 0 & 3 & 3 & 0 \\ 1 & 0 & 6 & 0 & 5 & 9 & 3 & 4 \\ 12 & 3 & 11 & 1 & 5 & 9 & 9 & 12 \\ 6 & 8 & 12 & 3 & 4 & 12 & 8 & 11 \end{array} \right]$$

whereas symmetric-residues reduces \mathbf{A} to

$$\left[\begin{array}{cccccc|cc} -2 & -5 & 3 & -2 & 0 & 3 & 3 & 0 \\ 1 & 0 & 6 & 0 & 5 & -4 & 3 & 4 \\ -1 & 3 & -2 & 1 & 5 & -4 & -4 & -1 \\ 6 & -5 & -1 & 3 & 4 & -1 & -5 & -2 \end{array} \right]$$

which has form $[\mathbf{M} \mid \mathbf{S} \ \mathbf{U}]$. In the sequel, I use symmetric-residues.

Step 2. Compute $\text{RREF}(\mathbf{A})$. Extract submatrices:

(setq Tableau (rref-mtab-beforecol A))
JK: Found 4 pivots before the eighth column.

x0	x1	x2	x3	x4	x5	hatS	hatU	Row operations
1	0	6	0	5	-4	3	0	-6 5 6 -6
0	1	-3	0	4	5	-6	0	6 5 -3 5
0	0	0	1	-2	3	4	0	-3 2 -5 0
0	0	0	0	0	0	0	1	-5 -1 5 -5

(setq L (MTB-ROM Tableau) hatA (MTB-Alt Tableau))
 $\begin{bmatrix} -6 & 5 & 6 & -6 \end{bmatrix} \quad \begin{bmatrix} 1 & 0 & 6 & 0 & 5 & -4 & 3 & 0 \end{bmatrix}$
 $\begin{bmatrix} 6 & 5 & -3 & 5 \end{bmatrix} \quad \begin{bmatrix} 0 & 1 & -3 & 0 & 4 & 5 & -6 & 0 \end{bmatrix}$
 $\begin{bmatrix} -3 & 2 & -5 & 0 \end{bmatrix}, \quad \begin{bmatrix} 0 & 0 & 0 & 1 & -2 & 3 & 4 & 0 \end{bmatrix}$
 $\begin{bmatrix} -5 & -1 & 5 & -5 \end{bmatrix} \quad \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix}$

Matrix \mathbf{L} describes the row-ops that were done on \mathbf{A} to produce $\hat{\mathbf{A}}$. And indeed (mat-mul L A) produces

$$\begin{bmatrix} 1 & 0 & 6 & 0 & 5 & -4 & 3 & 0 \\ 0 & 1 & -3 & 0 & 4 & 5 & -6 & 0 \\ 0 & 0 & 0 & 1 & -2 & 3 & 4 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$

which is indeed $\hat{\mathbf{A}}$.

Looking ahead, the $\hat{\mathbf{U}}$ column is a pivot column, so there are no solns \mathbf{X} to $\mathbf{MX} = \mathbf{U}$; the soln-set is *empty*.

So we only need to extract $\hat{\mathbf{M}}$ and $\hat{\mathbf{S}}$:

(setq hatM (extract-cols hatA 0 6)
hatS (extract-cols hatA 6 1))

$$\begin{array}{cccccc|c} x_0 & x_1 & x_2 & x_3 & x_4 & x_5 & \text{Target} \\ \hline 1 & 0 & 6 & 0 & 5 & -4 & 3 \\ 0 & 1 & -3 & 0 & 4 & 5 & -6 \\ 0 & 0 & 0 & 1 & -2 & 3 & 4 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{array}, \quad \underbrace{\begin{bmatrix} 3 \\ -6 \\ 4 \\ 0 \end{bmatrix}}_{\hat{\mathbf{S}}}$$

Step 3. Use row/col-info from $\hat{\mathbf{M}}$ to obtain bases for row/col span of \mathbf{M} . The pivot rows of $\hat{\mathbf{M}}$ form a basis of $\text{RowSpn}(\mathbf{M}) = \text{RowSpn}(\hat{\mathbf{M}})$. This basis is

$$\left\{ [1, 0, 6, 0, 5, -4], [0, 1, -3, 0, 4, 5], [0, 0, 0, 1, -2, 3] \right\}.$$

The pivot-cols of $\hat{\mathbf{M}}$ are cols 0,1,3. The corresponding columns of \mathbf{M} thus form a basis for $\text{ColSpn}(\mathbf{M})$. This basis is

$$\left\{ \begin{bmatrix} -2 \\ 1 \\ -1 \\ 6 \end{bmatrix}, \begin{bmatrix} -5 \\ 0 \\ 3 \\ -5 \end{bmatrix}, \begin{bmatrix} -2 \\ 0 \\ 1 \\ 3 \end{bmatrix} \right\}$$

Step 4. Give names “a,b,c,...” to the free-cols. Use back-substitution to describe the set of X satisfying $\hat{M}X = \hat{S}$, which is the *same* set of X satisfying $MX = S$, since row-ops preserve lin-rels among cols.

We use matrix $[\hat{M} \mid \hat{S}]$ as follows.

$$\begin{array}{ccccccc|c} x_0 & x_1 & a & x_3 & b & c & \hat{S} \\ \hline 1 & 0 & 6 & 0 & 5 & -4 & 3 \\ 0 & 1 & -3 & 0 & 4 & 5 & -6 \\ 0 & 0 & 0 & 1 & -2 & 3 & 4 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{array}$$

Step 5. Matrix M acts from the right on rowvecs of length 4. As $\text{Rank}(M) = \text{Rank}(\hat{M}) = 3$, it follows that the $\text{RNul}(M)$ [nullspace of the righthand action of M] is $4 - 3 = 1$ dim'al.

Courtesy Lemma (15), singleton $\{[-5, -1, 5, -5]\}$ is a basis for $\text{RNul}(M)$

Put in the appropriate identity matrix.

$$\begin{bmatrix} x_0 \\ x_1 \\ a = x_2 \\ x_3 \\ b = x_4 \\ c = x_5 \end{bmatrix} = a \cdot \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} + b \cdot \begin{bmatrix} 0 \\ 1 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + c \cdot \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \\ 0 \\ 1 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}.$$

Insert the back-substitution values, for $x_3 \dots$

$$\begin{bmatrix} x_0 \\ x_1 \\ a = x_2 \\ x_3 \\ b = x_4 \\ c = x_5 \end{bmatrix} = a \cdot \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} + b \cdot \begin{bmatrix} 0 \\ 1 \\ 2 \\ 1 \\ 0 \\ 0 \end{bmatrix} + c \cdot \begin{bmatrix} 0 \\ 0 \\ -3 \\ 0 \\ 1 \\ 1 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 4 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

... and for the rest of the variables:

$$\begin{bmatrix} x_0 \\ x_1 \\ a = x_2 \\ x_3 \\ b = x_4 \\ c = x_5 \end{bmatrix} = a \cdot \begin{bmatrix} -6 \\ 3 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + b \cdot \begin{bmatrix} -5 \\ -4 \\ 0 \\ 2 \\ 1 \\ 0 \end{bmatrix} + c \cdot \begin{bmatrix} 4 \\ -5 \\ 0 \\ -3 \\ 0 \\ 1 \end{bmatrix} + \begin{bmatrix} 3 \\ -6 \\ 0 \\ 4 \\ 0 \\ 0 \end{bmatrix}$$

Know the following terms: The *cardinality* of a set S is the number of elements in S , and written $|S|$, or sometimes $\#S$. A *subspace* of a vectorspace. [Recall that the *trivial subspace* $\{\vec{0}\}$ is the unique 0-dimensional subspace. Recall that the emptyset, $\emptyset = \{\}$, is *not* a vectorspace, because it has no identity element.]

A *linear combination* of a set of vectors. The *span* of a set of vectors. [Recall that the span of a set of vectors in \mathbf{V} is always a subspace of \mathbf{V} . Recall that $\text{Span}(\emptyset) = \{\vec{0}\}$.] Recall that a collection $S \subset \mathbf{V}$ is *linearly independent* if the only linear combination of vectors in S which equals $\vec{0}$, is the *trivial combination*, that is, the combination where all scalars are 0. A *basis* for \mathbf{V} is a linearly independent subset of \mathbf{V} which spans \mathbf{V} .

Some important theorems. In a vectorspace \mathbf{V} :

16: **Theorem.** *Every vectorspace has a basis. Each linearly-independent set can be extended to (i.e, is a subset of) a basis. Each generating set can be cut down to (i.e, is a superset of) a basis.* ◇

17: **Theorem.** *The cardinality of every spanning set is greater-equal the cardinality of every linearly-independent set. In particular, each two bases have the same cardinality; this number is called the *dimension* of \mathbf{V} .* ◇

Terms and algorithms. Know the definitions of the following terms, and how to perform the following algorithms:

“Algorithm”. “Augmented matrix”. Know the three “elementary row operations”, and what “row equivalence” is. Be able to precisely describe the Gaussian Elimination algorithm. “Reduced row-echelon form”. A “pivot” position. “Free column”. A “consistent” system of linear equations. Know how to compute the “solution set” to a system of linear equations or to a vector equation $A\mathbf{x} = \mathbf{b}$ [where A is a $k \times n$ matrix, $\mathbf{b} \in \mathbb{F}^k$ is known, and $\mathbf{x} \in \mathbb{F}^n$ is the unknown], and how to describe the solution set parametrically. Recall that such a solution set is either empty, or is a translated vector subspace of \mathbb{F}^n , ie “an *affine subspace*” or “a *flat*”.

The “column-span” and “row-span” of a matrix, as well as the “column-rank” and “row-rank”, and know how to compute these four things.

“Linear transformation”. The “inverse” of a linear transformation. The “inverse of an invertible square matrix”, and how to compute it. Know how to compute the matrix corresponding to a given linear transformation.

“Change-of-basis matrix” and how to compute such.

Eigen Ideas

Below $T:X\circlearrowright$ is a linear transformation.

The simplest kind of T -invariant subspace $E \subset X$, is where $T|_E$ a dilation, $u \mapsto \lambda u$ for some fixed scalar λ . Each λ determines a subspace

$$E_\lambda = E_{\lambda,T} := \{z \in X \mid Tz = \lambda z\}.$$

When $E_{\lambda,T}$ is not the trivial space $\mathbf{0}$, then we call $E_{\lambda,T}$ the “ λ -eigenspace of T ”, and λ is a T -eigenvalue. Each non-zero vector in $E_{\lambda,T}$ is an *eigenvector* of T . [eSpace=eigenspace, eVal=eigenvalue, eVec=eigenvector]

18: **Eigenspace LI theorem.** *The collection, \mathcal{C} , of T -eigenspaces is linearly independent.* \diamond

Proof. FTSOC, suppose $\exists N \geq 1$ and e Vecs satisfying

$$\dagger: \quad \vec{0} = z_1 + z_2 + \dots + z_N$$

with distinct e Vals $\lambda_1, \dots, \lambda_N$, and choose (\dagger) to *minimize* N . Necessarily, $N \geq 2$ since e Vecs are non- $\vec{0}$.

Applying T to (\dagger) yields

$$\ddagger: \quad \vec{0} = T(\vec{0}) = T(z_1) + T(z_2) + \dots + T(z_N) = \lambda_1 z_1 + \lambda_2 z_2 + \dots + \lambda_N z_N.$$

Subtracting product $\lambda_N \cdot (\dagger)$ from (\ddagger) produces

$$*: \quad \vec{0} = \sum_{j=1}^{N-1} [\lambda_j - \lambda_N] \cdot z_j.$$

As the e Vals are distinct, each $\lambda_j - \lambda_N \neq 0$, so $[\lambda_j - \lambda_N] \cdot z_j \neq \vec{0}$. Equation $(*)$ writes $\vec{0}$ as a sum of $N-1$ eigenvectors with distinct eigenvalues, contradicting the minimality of N . \diamond

Defn. Consider two fncs $f, g: \Omega \circlearrowright$ on a set Ω . We say “ f commutes with g ” if $f \circ g = g \circ f$, and write this as $f \Leftarrow g$. \square

19a: **Lemma.** *Suppose linear transformations $S, T:X\circlearrowright$ commute with each other. Then S maps each T -eigenspace E into itself; $S(E) \subset E$.* \diamond

Proof. WLOG, fix a vector $z \in E_{5,T}$. [We seek to show that Sz is also in $E_{5,T}$.] Computing,

$$T(Sz) \xrightarrow{\text{commutes}} S(Tz) = S(5z) = 5 \cdot Sz.$$

Hence Sz lies in $E_{5,T}$. \diamond

19b: **Coro.** *Linear $T:X\circlearrowright$ has eigenbasis \mathcal{B} ; let λ_b denote the T -eigenvalue of $b \in \mathcal{B}$. Suppose also the T -eVals are distinct [i.e. $\lambda_b = \lambda_c$ implies $b = c$ for all $b, c \in \mathcal{B}$].*

Then linear S commutes with T IFF \mathcal{B} is an eigenbasis of S . \diamond

Proof of (\Rightarrow) . Each T -eSpace is 1-dim' al, and the foregoing lemma shows S maps this 1-dim' al subspace to itself. The only lin-trn of a 1-dim' al space is multiplying by a scalar, hence this T -eSpace is also an S -eSpace. [Of course, the T and S eVals may be different, and S need not have distinct eVals.] \diamond

Pf of (\Leftarrow) . To show two lin-trns commute, ISTShow they commute on each vector of a basis. Since multiplication of scalars is commutative, and each $b \in \mathcal{B}$ is an eigenvector for both S and T , we have that $TSb = STb$. \diamond

Diagonalizability. A trn is *diagonalizable* (most often applied to a matrix) if it admits an eigenbasis.

A family \mathcal{F} of lin-trns is *simultaneously diagonalizable* if there is an basis \mathcal{B} which is an eigenbasis for each trn in \mathcal{F} . A corollary of the above proof is

19c: *If trn-family \mathcal{F} is simultaneously diagonalizable, then each $S, T \in \mathcal{F}$ commute.* \square

Eigenvalues of rotations. Fix an angle $\theta \notin \{0, \pi\}$. [Our final result, (‡), will be valid for those angles too.] With $\mathcal{C} := \cos(\theta)$ and $\mathcal{S} := \sin(\theta)$, note

$$\nu := e^{i\theta} = \mathcal{C} + i\mathcal{S} \quad \text{and} \quad \bar{\nu} = e^{-i\theta} = \mathcal{C} - i\mathcal{S}.$$

We seek to diagonalize rotation

$$\dagger: \quad R = R_\theta \stackrel{\text{recall}}{=} \begin{bmatrix} \mathcal{C} & -\mathcal{S} \\ \mathcal{S} & \mathcal{C} \end{bmatrix}.$$

Easily $\text{Det}(R) = 1$, since rotations preserve area and orientation. [Or $\mathcal{C}^2 + \mathcal{S}^2 = 1^2$.] For CharPoly $h := \wp_R$, we could compute $\text{Det}(R - tI)$, but more elegant and quicker is

$$\begin{aligned} h(t) &= t^2 - \text{Tr}(R) \cdot t + \text{Det}(R) \\ &= t^2 - 2\mathcal{C} \cdot t + 1. \end{aligned}$$

So $\text{Discr}(h) = [2\mathcal{C}]^2 - 4 \cdot 1 \cdot 1 = 2^2[\mathcal{C}^2 - 1^2] \stackrel{\text{note}}{=} [2\mathcal{S}]^2 \cdot i^2$.

Thus

$$\begin{aligned} \text{Roots}(h) &= \frac{1}{2} \left[2\mathcal{C} \pm \sqrt{\text{Discr}(h)} \right] \\ &= \frac{1}{2} \left[2\mathcal{C} \pm 2\mathcal{S}i \right] = \{\nu, \bar{\nu}\} \end{aligned}$$

is the set of R-eVals.

Diagonalizing R over C. As $\bar{\nu} \neq \nu$ (recall $\theta \neq 0, \pi$) our R [viewed as acting on \mathbb{C}^2] has two 1-dim'el eigenspaces. We thus know that R is similar (^{sim}) to diagonal matrix

$$D := \begin{bmatrix} \nu & \\ & \bar{\nu} \end{bmatrix}.$$

THE PLAN: To diagonalize R we seek a ν -eVec $\begin{bmatrix} a \\ c \end{bmatrix}$, and a $\bar{\nu}$ -eVec $\begin{bmatrix} b \\ d \end{bmatrix}$. Then matrix $M := \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ will give us the sought $M^{-1}RM = D$ equality.

COMPUTING: Looking ahead, $\mathcal{C} - \nu = -i\mathcal{S}$ so

$$\ast: \quad \frac{\mathcal{C} - \nu}{\mathcal{S}} = -i.$$

An ν -eVec is a non- $\vec{0}$ vector in $\text{LNul}(R - \nu I)$. Matrix

$R - \nu I \stackrel{\text{note}}{=} \begin{bmatrix} \mathcal{C} - \nu & -\mathcal{S} \\ \mathcal{S} & \mathcal{C} - \nu \end{bmatrix}$ is row-equiv to

$$\begin{bmatrix} \mathcal{S} & \mathcal{C} - \nu \\ \mathcal{C} - \nu & -\mathcal{S} \end{bmatrix} \stackrel{r}{\sim} \begin{bmatrix} 1 & \frac{\mathcal{C} - \nu}{\mathcal{S}} \\ \mathcal{C} - \nu & -\mathcal{S} \end{bmatrix} \stackrel{\text{by } (*)}{\equiv} \begin{bmatrix} 1 & -i \\ \mathcal{C} - \nu & -\mathcal{S} \end{bmatrix}.$$

Thus $R - \nu I \stackrel{r}{\sim} \begin{bmatrix} 1 & -i \\ 0 & 0 \end{bmatrix}$, as the ν -eSpace is 1-dim'el. Hence $\begin{bmatrix} i \\ 1 \end{bmatrix}$ is a ν -eVec for R.

Field-automorphism $z \mapsto \bar{z}$ leaves R invariant, carries ν to $\bar{\nu}$, and consequently carries ν -eVec $\begin{bmatrix} i \\ 1 \end{bmatrix}$ to $\bar{\nu}$ -eVec $\begin{bmatrix} -i \\ 1 \end{bmatrix}$. I prefer to multiply this by i, so I'll use $\begin{bmatrix} 1 \\ i \end{bmatrix}$ as my $\bar{\nu}$ -eVec. My conjugating matrix is thus

$$\begin{aligned} \dagger: \quad M &:= \begin{bmatrix} i & 1 \\ 1 & i \end{bmatrix} \quad \text{and} \quad M^{-1} = \frac{1}{2} \begin{bmatrix} -i & 1 \\ 1 & -i \end{bmatrix} \\ &\text{yielding} \quad M^{-1}RM = \begin{bmatrix} \nu & \\ & \bar{\nu} \end{bmatrix}. \end{aligned}$$

Duality ideas

Setting. We explore the \mathbb{C} -IPS $\mathbf{V} := \mathbb{C}^N$ equipped with dot-product. The vectors in \mathbf{V} are colvecs. For colvecs $\mathbf{u}, \mathbf{w} \in \mathbf{V}$, their *outer product* is $N \times N$ -matrix $\mathbf{u} \cdot \mathbf{w}^*$.

Consider a direct-sum decomposition $\mathbf{V} = \mathbf{A} \oplus \mathbf{B}$ with $\mathbf{A} \perp \mathbf{B}$. (I.e., $\mathbf{A}^\perp = \mathbf{B}$ and $\mathbf{B}^\perp = \mathbf{A}$.) With Proj denoting orthogonal projection, note

$$* : \text{Proj}_{\mathbf{A}} + \text{Proj}_{\mathbf{B}} = \text{Id} = \text{Orth}_{\mathbf{B}} + \text{Proj}_{\mathbf{B}},$$

where Id is the identity operator. Consequently $\text{Orth}_{\mathbf{B}} = \text{Proj}_{\mathbf{A}}$, and vice versa.

It follows that (orthogonal) reflection across \mathbf{B} is

$$** : \begin{aligned} \text{Proj}_{\mathbf{B}} - \text{Orth}_{\mathbf{B}} &= [\text{Id} - \text{Proj}_{\mathbf{A}}] - \text{Proj}_{\mathbf{A}} \\ &= \text{Id} - 2\text{Proj}_{\mathbf{A}}. \end{aligned}$$

We now consider when $\text{Dim}(\mathbf{A}) = 1$.

Ortho-projection matrix. Given a non-zero column vector $\boldsymbol{\delta}$ [a “direction” vector], use $\boldsymbol{\delta}^\perp$ for the orthocomplement of $\text{Spn}(\boldsymbol{\delta})$. Let \mathbf{D} denote the matrix [w.r.t the std basis] of ortho-projection on $\text{Spn}(\boldsymbol{\delta})$.

Use \mathbf{P} for the matrix of ortho-projection on $\boldsymbol{\delta}^\perp$, and employ \mathbf{R} for reflection across $\boldsymbol{\delta}^\perp$.

20: Lemma. When the $\boldsymbol{\delta}$ from above is a unit vector,

$$\dagger : \mathbf{D} = \boldsymbol{\delta} \cdot \boldsymbol{\delta}^*, \quad \mathbf{P} = \mathbf{I} - \boldsymbol{\delta} \boldsymbol{\delta}^*, \quad \mathbf{R} = \mathbf{I} - 2\boldsymbol{\delta} \boldsymbol{\delta}^*.$$

Hence, the action of these matrices on an arbitrary vector \mathbf{v} satisfy

$$\mathbf{D}\mathbf{v} = \text{Proj}_{\boldsymbol{\delta}}(\mathbf{v}) = \langle \boldsymbol{\delta}, \mathbf{v} \rangle \mathbf{v};$$

$$\ddagger : \mathbf{P}\mathbf{v} = \text{Proj}_{\boldsymbol{\delta}^\perp}(\mathbf{v}) = \mathbf{v} - \langle \boldsymbol{\delta}, \mathbf{v} \rangle \mathbf{v}; \quad \diamond$$

$$\mathbf{R}\mathbf{v} = [\text{Id} - \text{Proj}_{\boldsymbol{\delta}^\perp}](\mathbf{v}) = \mathbf{v} - 2\langle \boldsymbol{\delta}, \mathbf{v} \rangle \mathbf{v}.$$

Proof. First consider projecting on $\text{Spn}(\mathbf{e}_1)$. That maps a general vector

$$\begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_N \end{bmatrix} \mapsto \begin{bmatrix} \alpha_1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}.$$

The matrix whose lefthand action realizes this

$$\begin{bmatrix} 1 & 0 & \cdots & 0 \\ 0 & 0 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 0 \end{bmatrix} \underset{\substack{\text{note} \\ \text{N} \times 1}}{=} \underbrace{\mathbf{e}_1}_{\text{N} \times 1} \cdot \underbrace{\mathbf{e}_1^*}_{1 \times N}.$$

Change of coordinates. Let \mathbf{U} be unitary matrix (which preserves the IP) and carries of $\boldsymbol{\delta}$ to \mathbf{e}_1 . Note

$$\mathbf{e}_1 \cdot \mathbf{e}_1^* = \mathbf{U}\boldsymbol{\delta} \cdot [\mathbf{U}\boldsymbol{\delta}]^* = \mathbf{U}\boldsymbol{\delta} \cdot \boldsymbol{\delta}^* \mathbf{U}^* \\ \text{since } \mathbf{U} \text{ is unitary } \mathbf{U}\boldsymbol{\delta} \cdot \boldsymbol{\delta}^* \mathbf{U}^{-1}.$$

To project a vector \mathbf{v} on $\boldsymbol{\delta}$, we carry \mathbf{v} to $\mathbf{U}\mathbf{v}$, project on \mathbf{e}_1 , then carry the result back via \mathbf{U}^{-1} . So

$$\begin{aligned} \mathbf{D}\mathbf{v} &= \mathbf{U}^{-1} \cdot \mathbf{e}_1 \mathbf{e}_1^* \cdot \mathbf{U}\mathbf{v} \\ &= \mathbf{U}^{-1} \cdot \mathbf{U}\boldsymbol{\delta} \boldsymbol{\delta}^* \mathbf{U}^{-1} \cdot \mathbf{U}\mathbf{v} = \boldsymbol{\delta} \boldsymbol{\delta}^* \cdot \mathbf{v}. \end{aligned}$$

This holds for all \mathbf{v} , hence $\mathbf{D} = \boldsymbol{\delta} \boldsymbol{\delta}^*$. ◆

Dual spaces in general

A VS, \mathbf{V} , over an arbitrary field \mathbf{F} has a *dual space*

$$\mathbf{V}^* := \{L \mid \text{Map } L: \mathbf{V} \rightarrow \mathbf{F} \text{ is linear}\}.$$

So \mathbf{V}^* is the VS of “*linear functionals* on \mathbf{V} ”, with pointwise addition, and pointwise scalar-multiplication.

A linear map $\mathbf{A}: \mathbf{S} \rightarrow \mathbf{V}$ between \mathbf{F} -VSes has an *adjoint operator* $\mathbf{A}^*: \mathbf{V}^* \rightarrow \mathbf{S}^*$, defined by

$$\mathbf{A}^*(L) := [\mathbf{s} \mapsto L(\mathbf{A}(\mathbf{s}))] \stackrel{\text{note}}{=} L \circ \mathbf{A}.$$

Double dual. VS \mathbf{V} has a *canonical embedding* into its double-dual. It is the \mathbf{F} -linear map

$$\mathbf{V} \hookrightarrow \mathbf{V}^{**} \text{ which sends } \mathbf{u} \mapsto [L \mapsto L(\mathbf{u})].$$

If the canonical embedding is a bijection, then it is a linear isomorphism and we say \mathbf{V} and \mathbf{V}^{**} are “*canonically*” or “*naturally*” isomorphic. In this case, \mathbf{V} is called a *reflexive* space. [Well..., the term is usually reserved for the category of *topological* VSes.]

Duality in IPSes. Fix a complex VS \mathbf{V} .

21a: *Defn.* For $\mathbf{v} \in \mathbf{V}$, define linear fnc'al $L_{\mathbf{v}}$ by

$$L_{\mathbf{v}}(\mathbf{w}) := \langle \mathbf{v}, \mathbf{w} \rangle. \quad \square$$

21b: *Lemma.* For all vectors $\mathbf{u}_0, \mathbf{u}_1$, if $L_{\mathbf{u}_0} = L_{\mathbf{u}_1}$ then $\mathbf{u}_0 = \mathbf{u}_1$.

When \mathbf{V} is finite dimensional: For each linear functional Λ , there exists a vector \mathbf{v} st. $L_{\mathbf{v}} = \Lambda$. \diamond

Pf. With $\mathbf{v} := \mathbf{u}_0 - \mathbf{u}_1$, difference $L_{\mathbf{v}} = L_{\mathbf{u}_0} - L_{\mathbf{u}_1}$ is the zero-fnc'al. Thus $0 = L_{\mathbf{v}}(\mathbf{v}) = \langle \mathbf{v}, \mathbf{v} \rangle$, so $\mathbf{v} = \mathbf{0}$.

Fix an ortho-normal basis $\mathbf{b}_1, \dots, \mathbf{b}_N$. Lin fnc'al Λ gives values $\lambda_j := \Lambda(\mathbf{b}_j)$. With $\mathbf{v} := \sum_{j=1}^N \bar{\lambda}_j \mathbf{b}_j$ note $\langle \mathbf{v}, \mathbf{b}_5 \rangle = \langle \bar{\lambda}_5 \mathbf{b}_5, \mathbf{b}_5 \rangle = \bar{\lambda}_5 \langle \mathbf{b}_5, \mathbf{b}_5 \rangle = \bar{\lambda}_5$. Similarly, $\langle \mathbf{v}, \mathbf{b}_j \rangle = \bar{\lambda}_j$. Thus $L_{\mathbf{v}} = \Lambda$. \diamond

Henceforth. All VSes are finite dim'al. The inner product on \mathbf{V} allows us to identify \mathbf{V}^* with \mathbf{V} , by identifying each lin fnc'al $\langle \mathbf{v}, \cdot \rangle$ with \mathbf{v} . Using a blue • for scalar-vector mult, then $\alpha \cdot \langle \mathbf{v}, \cdot \rangle = \langle \alpha \mathbf{v}, \cdot \rangle$. \square

Consider a linear $\mathbf{A}: \mathbf{V} \rightarrow \mathbf{S}$. The identification allows us to interpret \mathbf{A}^* as mapping $\mathbf{S} \rightarrow \mathbf{V}$, by

$$21c: \quad \forall \mathbf{r} \in \mathbf{S}, \forall \mathbf{u} \in \mathbf{V}, \quad \langle \mathbf{A}^* \mathbf{r}, \mathbf{u} \rangle = \langle \mathbf{r}, \mathbf{A} \mathbf{u} \rangle.$$

21d: *Prop'n.* Eqn (21c) uniquely defines a linear operator $\mathbf{A}^*: \mathbf{S} \rightarrow \mathbf{V}$. Moreover, $\mathbf{A}^{**} = \mathbf{A}$. \diamond

Pf (existence/uniqueness). Composition $\langle \mathbf{r}, \cdot \rangle \circ \mathbf{A}$ is linear, so Lemma (21b) asserts a unique vector \mathbf{v} with $\langle \mathbf{v}, \cdot \rangle = \langle \mathbf{r}, \mathbf{A}(\cdot) \rangle$. Define $\mathbf{A}^* \mathbf{r} := \mathbf{v}$. \diamond

Pf (linearity). As $\langle \mathbf{A}^*(\mathbf{r} + \mathbf{s}), \mathbf{u} \rangle = \langle \mathbf{r} + \mathbf{s}, \mathbf{A} \mathbf{u} \rangle$, additive-linearity gives

$$\begin{aligned} \langle \mathbf{A}^*(\mathbf{r} + \mathbf{s}), \mathbf{u} \rangle &= \langle \mathbf{r}, \mathbf{A} \mathbf{u} \rangle + \langle \mathbf{s}, \mathbf{A} \mathbf{u} \rangle \\ &= \langle \mathbf{A}^* \mathbf{r}, \mathbf{u} \rangle + \langle \mathbf{A}^* \mathbf{s}, \mathbf{u} \rangle \\ &= \langle \mathbf{A}^* \mathbf{r} + \mathbf{A}^* \mathbf{s}, \mathbf{u} \rangle. \end{aligned}$$

This holds for all \mathbf{u} , so $\mathbf{A}^*(\mathbf{r} + \mathbf{s}) = \mathbf{A}^* \mathbf{r} + \mathbf{A}^* \mathbf{s}$.

Similarly, for scalar α ,

$$\begin{aligned} \langle \mathbf{A}^*(\alpha \mathbf{r}), \mathbf{u} \rangle &= \langle \alpha \mathbf{r}, \mathbf{A} \mathbf{u} \rangle = \langle \mathbf{r}, \mathbf{A}(\bar{\alpha} \mathbf{u}) \rangle \\ &= \langle \mathbf{A}^* \mathbf{r}, \bar{\alpha} \mathbf{u} \rangle = \langle \alpha \mathbf{A}^* \mathbf{r}, \mathbf{u} \rangle. \end{aligned}$$

This holds for all \mathbf{u} , whence $\mathbf{A}^*(\alpha \mathbf{r}) = \alpha \mathbf{A}^* \mathbf{r}$. \diamond

Pf (Involution). The complex-conjugate of (21c) is

$$\forall \mathbf{r} \in \mathbf{S}, \forall \mathbf{u} \in \mathbf{V}, \quad \langle \mathbf{u}, \mathbf{A}^* \mathbf{r} \rangle = \langle \mathbf{A} \mathbf{u}, \mathbf{r} \rangle,$$

showing that \mathbf{A}^{**} is \mathbf{A} . \diamond

The Adjoint involution. We now consider (linear) operators $\mathbf{V} \rightarrow \mathbf{V}$.

22.1: Lemma. W.r.t an ortho-normal basis, let $\mathbf{A} = [\alpha_{i,j}]$ be the matrix of $\mathbf{S}: \mathbf{V} \rightarrow \mathbf{V}$, and $\mathbf{B} = [\beta_{i,j}]$ the matrix of \mathbf{S}^* . Then $\mathbf{B} = \overline{\mathbf{A}^t} \stackrel{\text{note}}{=} \overline{\mathbf{A}}^t$. \diamond

Pf. The 1×1 matrix $[\beta_{5,2}] = \mathbf{e}_5^t \mathbf{B} \mathbf{e}_2 = [\langle \mathbf{e}_5, \mathbf{S}^* \mathbf{e}_2 \rangle]$. So

$$\begin{aligned} [\beta_{5,2}] &= [\langle \mathbf{S} \mathbf{e}_5, \mathbf{e}_2 \rangle] = \mathbf{e}_5^t \overline{\mathbf{A}}^t \cdot \mathbf{e}_2 \\ &= [\mathbf{e}_2^t \cdot \overline{\mathbf{A}} \mathbf{e}_5]^t = \mathbf{e}_2^t \cdot \overline{\mathbf{A}} \mathbf{e}_5, \end{aligned}$$

as the transpose of a 1×1 is itself. Thus $\beta_{5,2} = \overline{\alpha_{2,5}}$. \diamond

Defn. On a \mathbb{C} -VS, operator $\mathbf{U}: \mathbf{V} \rightarrow \mathbf{V}$ is **unitary** if it preserves the unit-sphere: $\forall \mathbf{x} \in \mathbf{V}: \|\mathbf{U}\mathbf{x}\| = \|\mathbf{x}\|$. We say that \mathbf{U} is **norm-preserving**. It turns out norm-preserving implies the seeming stronger property,

22.2: $\forall \mathbf{x}, \mathbf{y} \in \mathbf{V}: \langle \mathbf{U}\mathbf{x}, \mathbf{U}\mathbf{y} \rangle = \langle \mathbf{x}, \mathbf{y} \rangle$,

of preserving the IP.

On an \mathbb{R} -VS, a \mathbf{U} satisfying (22.2) preserves orthogonality; hence it is called an **orthogonal operator**.

For an operator satisfying (22.2): On a \mathbb{R} -VS it is called **orthogonal**, but on a \mathbb{C} -VS we say **unitary**; this is just a convention. [Norm/IP-preserving forces \mathbf{U} to be injective. The above definitions will apply to an operator on an ∞ -dim'el IPS, once we adjoin the requirement that \mathbf{U} be surjective; hence, is an invertible operator. (Surjectivity is automatic on a finite-dim'el space.)]

Operator \mathbf{A} is **self-adjoint** if $\mathbf{A}^* = \mathbf{A}$. \square

22.3: Lemma. Operator \mathbf{U} is unitary **IFF** $\mathbf{U}^{-1} = \mathbf{U}^*$. \diamond

Pf (\Rightarrow) For all \mathbf{v}, \mathbf{w} :

$$\langle \mathbf{U}^* \mathbf{U} \mathbf{v}, \mathbf{w} \rangle = \langle \mathbf{U} \mathbf{v}, \mathbf{U} \mathbf{w} \rangle = \langle \mathbf{v}, \mathbf{w} \rangle = \langle \mathbf{U}^{-1} \mathbf{U} \mathbf{v}, \mathbf{w} \rangle.$$

Holds $\forall \mathbf{w}$, so $\mathbf{U}^* \mathbf{U} \mathbf{v} = \mathbf{U}^{-1} \mathbf{U} \mathbf{v}$. Holds $\forall \mathbf{v}$, so $\mathbf{U}^* \mathbf{U} = \mathbf{U}^{-1} \mathbf{U}$. Last \mathbf{U} is invertible, so....

The reverse direction is left as an exercise. \diamond

22.4: Lemma. Suppose self-adjoint \mathbf{A} satisfies $\langle \mathbf{y}, \mathbf{A}\mathbf{y} \rangle = 0$ for each $\mathbf{y} \in \mathbf{V}$. Then \mathbf{A} is the zero-operator. \diamond

Pf. Fix $\mathbf{x} \in \mathbf{V}$. Then

$$\begin{aligned} 0 &= \langle \mathbf{x} + \mathbf{A}\mathbf{x}, \mathbf{A}(\mathbf{x} + \mathbf{A}\mathbf{x}) \rangle = \langle \mathbf{x} + \mathbf{A}\mathbf{x}, \mathbf{A}\mathbf{x} + \mathbf{A}^2\mathbf{x} \rangle \\ &= \underbrace{\langle \mathbf{x}, \mathbf{A}\mathbf{x} \rangle}_{=0} + \underbrace{\langle \mathbf{x}, \mathbf{A}^2\mathbf{x} \rangle}_{=0} + \langle \mathbf{A}\mathbf{x}, \mathbf{A}\mathbf{x} \rangle + \underbrace{\langle \mathbf{A}\mathbf{x}, \mathbf{A}^2\mathbf{x} \rangle}_{=0} \\ &= \langle \mathbf{x}, \mathbf{A}^* \mathbf{A}\mathbf{x} \rangle + \langle \mathbf{A}\mathbf{x}, \mathbf{A}\mathbf{x} \rangle \stackrel{\text{note}}{=} 2 \cdot \|\mathbf{A}\mathbf{x}\|^2. \end{aligned}$$

Hence [since our field is not $\text{char}=2$] $\mathbf{A}\mathbf{x} = \vec{0}$. \diamond

22.5: Theorem. A norm-preserving $\mathbf{T}: \mathbf{V} \rightarrow \mathbf{V}$ automatically preserves the inner-product. \diamond

Proof. Note that $\mathbf{A} := \mathbf{T}^* \mathbf{T} - \mathbf{I}$ is self-adjoint. By (22.4), ISTE Establish that \mathbf{A} is the zero-operator, hence that $\langle \mathbf{y}, [\mathbf{T}^* \mathbf{T} - \mathbf{I}] \mathbf{y} \rangle$ is zero. Computing

$$\begin{aligned} \langle \mathbf{y}, [\mathbf{T}^* \mathbf{T} - \mathbf{I}] \mathbf{y} \rangle &= \langle \mathbf{y}, \mathbf{T}^* \mathbf{T} \mathbf{y} \rangle - \langle \mathbf{y}, \mathbf{y} \rangle \\ &= \langle \mathbf{T} \mathbf{y}, \mathbf{T} \mathbf{y} \rangle - \langle \mathbf{y}, \mathbf{y} \rangle \\ &\stackrel{\text{norm preserving}}{=} \langle \mathbf{y}, \mathbf{y} \rangle - \langle \mathbf{y}, \mathbf{y} \rangle = 0. \end{aligned} \quad \diamond$$

§A Appendix

23.1: **SV** Buried Treasure Problem [BTP]. Floating in the ocean you spy a bottle containing a pirate's map to fabulous treasure. You sell your possessions, purchase a robot-crewed ocean-catamaran, and sail to the island, discovering it is a vast plateau. The map says:

Arrrgh, Matey! Count your paces from the gallows to the a quartz boulder, turn Left 90° and walk the same distance; hammer a gold spike into the ground.

Count your paces from the gallows to the giant oak, turn Right 90° and walk the counted distance; hammer a silver spike into the ground.

Find Ye Buried Treasure midway between the spikes.

With joy, you bound up the plateau [with the treasure you can say *bye bye to annoying Math classes!*] and immediately spot the giant oak, and quartz boulder. But the gallows has rotted away without a trace.

Nonetheless, you find the Treasure. How? ◇

[Hint: Using B , K , w for the Bolder's, oak's and (unknown) gallows' location, write the treasure's spot as a fnc $\mathbf{t}_{B,K}(w)$ by using \mathbb{C} addition and multiplication.] Alphabetic-order mnemonic:

B oulder	L eft	gold
oa K	R ight	silver

SOLVED BY: Matthew C., Junhao Z., Hani S., 2020t. Nathan T., 2021t.

(Partial soln) Sreeram V., 2022g. Maxime A., 2023g.

Are we rich, yet? In \mathbb{C} , multiplication by $+i$ and $-i$ rotates the plane by 90° (counter-)clockwise. In \mathbb{C} , our gold and silver spikes are

$$(\text{turned Left}) \quad g := B + i[B - w];$$

$$(\text{turned Right}) \quad s := K - i[K - w]. \quad \text{Averaging,}$$

$$\mathbf{t} = \frac{g + s}{2} \stackrel{\text{note}}{=} \frac{B + K}{2} + i \frac{B - K}{2}.$$

For convenience, we can WLOG orient \mathbb{C} relative to the plateau so as have $B = -K$ and thus $\mathbf{t} = -i \cdot K$.

The *boring* case is when the oak is growing out of the boulder, giving $0 = K = B = \mathbf{t}$.

The *interesting* case is when $B \neq K$. Now we can orient \mathbb{C} so that $K := i$ and thus $\mathbf{t} = -i \cdot i = 1$. So the treasure is the right-angle vertex of an isosceles right-triangle, whose other vertices are the oak and Boulder, in appropriate order. ◆

§B \mathbb{Z}_p Reciprocal/Multiplication tables

MULTIPLICATION

RECIPROCA

Modulo 2:	x	$\langle 1/x \rangle_2$
	1	1

Modulo 3:	x	$\langle 1/x \rangle_3$
	± 1	± 1

Modulo 5:	x	$\langle 1/x \rangle_5$	x	$\langle 1/x \rangle_5$
	± 1	± 1	± 2	∓ 2

Modulo 7:	x	$\langle 1/x \rangle_7$	x	$\langle 1/x \rangle_7$
	± 1	± 1		
	± 2	∓ 3	± 3	∓ 2

Modulo 11:	x	$\langle 1/x \rangle_{11}$	x	$\langle 1/x \rangle_{11}$
	± 1	± 1		
	± 2	∓ 5	± 4	± 3
	± 3	± 4	± 5	∓ 2

Modulo 13:	x	$\langle 1/x \rangle_{13}$	x	$\langle 1/x \rangle_{13}$
	± 1	± 1	± 4	∓ 3
	± 2	∓ 6	± 5	∓ 5
	± 3	∓ 4	± 6	∓ 2

Modulo 17:	x	$\langle 1/x \rangle_{17}$	x	$\langle 1/x \rangle_{17}$
	± 1	± 1	± 5	± 7
	± 2	∓ 8	± 6	± 3
	± 3	± 6	± 7	± 5
	± 4	∓ 4	± 8	∓ 2

Modulo 19:	x	$\langle 1/x \rangle_{19}$	x	$\langle 1/x \rangle_{19}$
	± 1	± 1		
	± 2	∓ 9	± 6	∓ 3
	± 3	∓ 6	± 7	∓ 8
	± 4	± 5	± 8	∓ 7
	± 5	± 4	± 9	∓ 2

Modulo 23:	x	$\langle 1/x \rangle_{23}$	x	$\langle 1/x \rangle_{23}$
	± 1	± 1		
	± 2	∓ 11	± 7	± 10
	± 3	± 8	± 8	± 3
	± 4	± 6	± 9	∓ 5
	± 5	∓ 9	± 10	± 7
	± 6	± 4	± 11	∓ 2

7 | 2 3

2 | -3
3 | -1 2

11 | 2 3 4 5

2 | 4
3 | -5 -2
4 | -3 1 5
5 | -1 4 -2 3

13 | 2 3 4 5 6

2 | 4
3 | 6 -4
4 | -5 -1 3
5 | -3 2 -6 -1
6 | -1 5 -2 4 -3

17 | 2 3 4 5 6 7 8

2 | 4
3 | 6 -8
4 | 8 -5 -1
5 | -7 -2 3 8
6 | -5 1 7 -4 2
7 | -3 4 -6 1 8 -2
8 | -1 7 -2 6 -3 5 -4

19 | 2 3 4 5 6 7 8 9

2 | 4
3 | 6 9
4 | 8 -7 -3
5 | -9 -4 1 6
6 | -7 -1 5 -8 -2
7 | -5 2 9 -3 4 -8
8 | -3 5 -6 2 -9 -1 7
9 | -1 8 -2 7 -3 6 -4 5

23 | 2 3 4 5 6 7 8 9 10 11

2 | 4
3 | 6 9
4 | 8 -11 -7
5 | 10 -8 -3 2
6 | -11 -5 1 7 -10
7 | -9 -2 5 -11 -4 3
8 | -7 1 9 -6 2 10 -5
9 | -5 4 -10 -1 8 -6 3 -11
10 | -3 7 -6 4 -9 1 11 -2 8
11 | -1 10 -2 9 -3 8 -4 7 -5 6

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That's All, Folks!

-Bugs Bunny