MA 751 Part 1

Linear Algebra, functional analysis

This material is from basic linear algebra as a reference - will not go over in detail in class.

1. Preliminaries:

Recall: \mathbb{R} = {real numbers}; \mathbb{R}^3 = {all triples of real numbers}, etc.

Definition (part 1): A *vector space* is a set of objects V on which addition and scalar multiplication are defined.

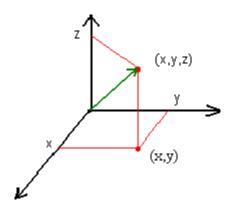
Precisely if $\mathbf{v}_1, \mathbf{v}_2 \in V$ we define

$${f v}_1 + {f v}_2$$

and if $\mathbf{v} \in V$ we define $c\mathbf{v}$ for all $c \in \mathbb{R}$. Elements of V are called *vectors*.

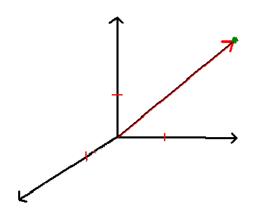
[Additional required properties are below].

Ex 1: \mathbb{R}^3 :



Geometric representation of vector v:

$$\mathbf{v} = \langle v_1, v_2, v_3 \rangle = \text{ arrow from origin to } (v_1, v_2, v_3) :$$



Addition:

$$\langle 1, 2, 3 \rangle + \langle 2, 1, -1 \rangle = \langle 3, 3, 2 \rangle$$

Scalar multiplication:

$$-2\langle 1, 2, 3 \rangle = \langle -2, -4, -6 \rangle$$

Properties:

- 1. u + v = v + u
- 2. $\mathbf{u} + (\mathbf{v} + \mathbf{w}) = (\mathbf{u} + \mathbf{v}) + \mathbf{w}$
- etc -

3. There exists a unique vector $\mathbf{0} \ (= \langle 0, 0, 0 \rangle)$ such that

$$\mathbf{v}+0=\mathbf{v}$$
 for all vectors \mathbf{v} .
4. For each $\mathbf{v}\in V$, there exists a unique element $-\mathbf{v}$

4. For each $\mathbf{v} \in V$, there exists a unique element $-\mathbf{v} \in V$ such that $\mathbf{v} + -\mathbf{v} = 0$

5. for $\mathbf{u}, \mathbf{v} \in V$ and $c \in \mathbb{R}$ $c(\mathbf{u} + \mathbf{v}) = c\mathbf{u} + c\mathbf{v}$

6. for $c, d \in \mathbb{R}$ and $\mathbf{u} \in V, (c+d)\mathbf{u} = c\mathbf{u} + d\mathbf{u}$

7. $c(d\mathbf{u}) = (cd)\mathbf{u}$ for c, d, \mathbf{u} as above

Remark on 4: clear if $\mathbf{v} = (v_1, \dots, v_n)$ then $-\mathbf{v} = (-v_1, \dots, -v_n)$

in special case $V = \mathbb{R}^n$.

8. for $\mathbf{u} \in V$, $1 \cdot \mathbf{u} = \mathbf{u}$

Def. (part II - full definition): A vector space is a set of objects V on which addition and scalar multiplication are defined with properties 1 - 8 above.

Ex. 2: \mathbb{R}^4 , e.g. $\langle x_1, x_2, x_3, x_4 \rangle$ viewed geometrically (arrows) or in terms of vector algebra.

Ex 3: V= all polynomials of degree ≤ 2 form a vector space:

$$\mathbf{v} = a_0 + a_1 x + a_2 x^2$$

For example we have for

$$\mathbf{v}_1 = 3 + 2x - 4x^2;$$
 $\mathbf{v}_2 = 2 - x + 3x^2$ $\mathbf{v}_1 + \mathbf{v}_2 = 5 + x - x^2$ $3\mathbf{v}_1 = 9 + 6x - 12x^2.$

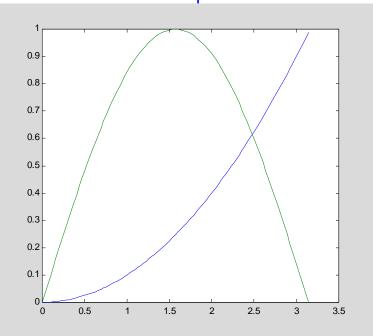
Properties 1 - 8 apply, e.g.:

$$\mathbf{v}_1 + \mathbf{v}_2 = \mathbf{v}_2 + \mathbf{v}_1$$

$$4(\mathbf{v}_1 + \mathbf{v}_2) = 4\mathbf{v}_1 + 4\mathbf{v}_2.$$

Ex 4: V = continuous functions f(x) on $[0,\pi] \subset \mathbb{R}$

$$v_1 = \sin x;$$
 $v_2 = x^2/10$



Add vectors:

$$\mathbf{v}_1 + \mathbf{v}_2 = \sin x + x^2 / 10$$

Scalar multiply:

$$3\mathbf{v}_1 = 3\sin x$$

Check vector properties (1-8) satisfied.

[vector space can be: arrows, polynomials, continuous functions; need only define addition, scalar mult, and vector properties (1-8) must hold].

2. Vector space properties:

Def 1: Given vector space V and $\mathbf{v}_1, \mathbf{v}_2, \dots \mathbf{v}_n \in V$, a vector \mathbf{w} is a *linear combination* (LC) of $\mathbf{v}_1, \dots, \mathbf{v}_n$ if

$$\mathbf{w} = c_1 \mathbf{v}_1 + \ldots + c_n \mathbf{v}_n$$

for some collection $\{c_1, \ldots, c_n\} \subset \mathbb{R}$.

Ex 5:
$$\mathbf{v}_1 = \langle 1, 2, 3 \rangle; \ \mathbf{v}_2 = \langle 2, -1, -1 \rangle; \ \mathbf{v}_3 = \langle -1, 2, 1 \rangle;$$

above.

x 5:
$$\mathbf{v}_1 = \langle 1, 2, 3 \rangle$$
; $\mathbf{v}_2 = \langle 2, -1, -1 \rangle$

 $\mathbf{w} = \langle -5, 8, 7 \rangle$

v₁ =
$$\langle 1, 2, 3 \rangle$$
, **v**₂ = $\langle 2, -1, -1 \rangle$

$$, -1, -1$$

$$|-1,-1\rangle$$

$$-1, -1$$

is linear combination of \mathbf{v}_i : can let $c_1 = 1$; $c_2 = -2$; $c_3 = 2$

Ex 6:
$$\mathbf{v}_1 = \sin x + 2x^2$$
; $\mathbf{v}_2 = \sin x - e^x$; $\mathbf{v}_3 = e^x$

$$\mathbf{w} = 3\sin x + 6x^2 - 2e^x$$
 is LC of the \mathbf{v}_i , since

$$\mathbf{w} = 3\mathbf{v}_1 + 0\mathbf{v}_2 - 2\mathbf{v}_3$$

Def 2: Given vector space V the collection $\{\mathbf{v}_1, \mathbf{v}_2, \dots \mathbf{v}_n\} \subset V$ is *linearly independent* (LI) if no \mathbf{v}_i is a LC of the others.

Note: if \exists constants $c_1, \ldots c_n$ (not all 0) s.t.

$$c_1 \mathbf{v}_1 + \ldots + c_n \mathbf{v}_n = 0,$$

then say if $c_1 \neq 0$,

$$v_1 = -\,c_2/c_1\,v_1 - \ldots - c_n/c_1v_n,$$

so one vector is a LC of others and so not lin, ind. Can

reverse to show:
Theorem:
$$\mathbf{v}_1 \dots \mathbf{v}_n$$
 are lin. ind. iff do not exist const. c_1, \dots, c_n (some non-zero) s.t.

 $c_1 \mathbf{V}_1 + \ldots + c_n \mathbf{V}_n = 0.$

$$c_1\mathbf{v}_1+\ldots+c_n\mathbf{v}_n=$$

roperties
$$(x)$$
 7: $\mathbf{v}_1=\langle 1,2,3\rangle;\; \mathbf{v}_2=\langle 2,-1,-1\rangle;\; \mathbf{v}_3=\langle -1,2,1\rangle$

are LI
$$\mathbf{v}_1=\langle 1,2,3 \rangle; \ \mathbf{v}_2=\langle 2,-1 \rangle$$

Reason: if
$$c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + c_3 \mathbf{v}_3 = 0$$
,

Reason: if
$$c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + c_3 \mathbf{v}_3$$

$$(1,2,3) + c_2(2,-1,-1) + c_3(-1,$$

$$c_1\langle 1, 2, 3 \rangle + c_2\langle 2, -1, -1 \rangle + c_3\langle -1, 2, 1 \rangle = \langle 0, 0, 0 \rangle$$

 $c_1 + 2c_2 - c_3 = 0$

$$\Rightarrow c_1 + 2c_2 - c_3 = 0$$

$$2c_1 - c_2 + 2c_3 = 0$$

$$3c_1 - c_2 + c_3 = 0$$

$$\Rightarrow$$
 solving, $c_1=c_2=c_3=0$.

ing,
$$c_1 = c_2 = c_3 = 0$$
.

Ex 8: $\mathbf{v}_1 = \sin x + 2x^2$; $\mathbf{v}_2 = 2\sin x - e^x$; $\mathbf{v}_3 = e^x$ are LI

Proof:
$$\sum_i c_i \mathbf{v}_i = 0$$
 holds only with c_i all 0; plug in several x

values to show this, e.g., set $x=0,\,\pi,\,\pi/2$ in the equation $\sum_i c_i \mathbf{v}_i = 0$ to obtain 3 separate equations from which it follows all $c_i = 0$.

[note also that one of the vectors would have to be a combination of the other two for all x; plausible that this cannot happen]

3. Dimension of a vector space:

Given a vector space V

Def 3: We say that the set of vectors $S = \{v_1, \dots v_n\}$ span V if every vector $w \in V$ can be written as a linear combination of vectors in S.

Ex 9: $v_1 = \langle 1, 2, 3 \rangle$; $v_2 = \langle 2, -1, 1 \rangle$; $v_3 = \langle -1, 2, -1 \rangle$ span $V = \mathbb{R}^3$. To see this, note that we have to show that for any vector $w = \langle w_1, w_2, w_3 \rangle$, we can find constants c_i such that

$$c_1v_1 + c_2v_2 + c_3v_3 = w.$$

[Again involves solving a system of equations; see exercises]

Def. 4: The set of vectors $S = \{\mathbf{v}_1, \dots, \mathbf{v}_n\} \subset V$ is a *basis* for V if (i) S spans V (i.e., any vector $w \in V$ can be written as a linear combination of vectors from S), and

(ii) the vectors from S are linearly independent.

(ii) the vectors from
$$S$$
 are linearly independent.
Theorem 1: A set $S \subset V$ is a basis for V iff every $\mathbf{w} \in V$ can

Ex 10: $\mathbf{v}_1 = \langle 1, 2, 3 \rangle; \ \mathbf{v}_2 = \langle 2, -1, -1 \rangle; \ \mathbf{v}_3 = \langle -1, 2, 1 \rangle$ are

a basis for \mathbb{R}^3 .

be written **uniquely** as a linear combination of vectors in S.

Every $\mathbf{v} \in \mathbb{R}^3$ can be written as a LC of the \mathbf{v}_i uniquely.

For example

$$\mathbf{w} \equiv \langle -3, 7, 6 \rangle = 1 \cdot \mathbf{v}_1 - 1 \cdot \mathbf{v}_2 + 2 \cdot \mathbf{v}_3,$$

is only LC of the \mathbf{v}_i giving \mathbf{w} .

Ex 11: $\mathbf{V}_1 = \sin x + 2x^2$; $\mathbf{V}_2 = 2\sin x - e^x$; $\mathbf{V}_3 = e^x$

basis for the vector space

are a

$$V=$$
 all linear combinations of $\sin x, x^2$ and e^x . $=\{c_1\sin x+c_2\,x^2+c_3e^x:\,c_i\in\mathbb{R}\}.$

Note: All bases for vector space V have same number d of elements.

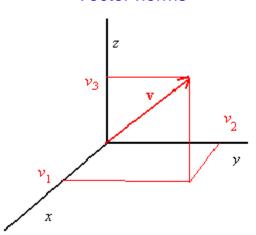
d = dimension of V.

3. Norm (length) of a vector:

Notation: In \mathbb{R}^3 write

$$\mathbf{v} = \langle v_1, v_2, v_3 \rangle = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix}$$

Def. 5: Norm $\mathbf{v} = \| \mathbf{v} \|$ distance from end to origin $= \sqrt{|v_1|^2 + |v_2|^2 + |v_3|^2}$



4. Distance between vectors

Between
$$\mathbf{u} = \begin{bmatrix} 3 \\ 2 \\ 1 \end{bmatrix}$$
 and $\mathbf{v} = \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix}$:

$$d = \sqrt{(3-1)^2 + (2-(-2))^2 + (1-1)^2} = \|\mathbf{u} - \mathbf{v}\|^2$$

Geometry:

