

1201 Algebra 1 Notes

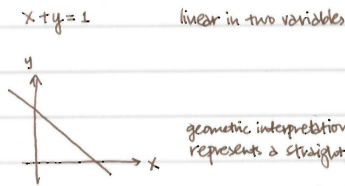
Based on the 2011 autumn lectures by Prof F E
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SOLVING EQUATIONS.

$2x + 3 = 0$ linear in one variable
 $3x^2 + 2x + 3 = 0$ quadratic in one variable
 $3x^2 + xy + y^2 = 5$
 $xy = 1$ } quadratic in two variables

LINEAR ALGEBRA



$x + y + z = 1$ linear in three variables.

imagine a particle in 3-space - 6 variables are needed to describe its motion
 3 of position (x, y, z) 3 of momentum (a, b, c)

we represent variables by using single variable letters with subscripts for coordinates.

e.g. $\underline{x} = (x_1, x_2, x_3, x_4, x_5, x_6, x_7)$ represents 7 independent coordinates.

$\underline{x} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \\ x_6 \\ x_7 \end{pmatrix}$ column vector

how to write a single linear equation in 7 unknowns (variables)

$a_1 x_1 + a_2 x_2 + a_3 x_3 + a_4 x_4 + a_5 x_5 + a_6 x_6 + a_7 x_7 = b$

$\underline{a} = (a_1, a_2, \dots, a_n)$ coefficient vector (row vector)
 $\underline{x} = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}$ "variable" vector (column vector)

Definition 1 $\underline{a} \cdot \underline{x} = a_1 x_1 + a_2 x_2 + \dots + a_n x_n$ i.e. $(a_1 \ a_2 \ \dots \ a_n) \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} = \sum_{i=1}^n a_i x_i$

so a single linear equation in n variables becomes $\underline{a} \cdot \underline{x} = b$.

suppose we require a system of 2 equations.

$2x_1 + x_2 = 1$
 $x_1 + x_2 = 3$

 2 unknowns

[if necessary we can separate them by a comma] a_{ij} → equation i , variable j . $a_{1,1} \neq a_{1,2}$
 we use double indices to represent coefficients in multi-equation systems.

$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 + \dots + a_{1n}x_n = b_1$
 $a_{21}x_1 + a_{22}x_2 + a_{23}x_3 + \dots + a_{2n}x_n = b_2$
 \vdots
 $a_{m1}x_1 + a_{m2}x_2 + a_{m3}x_3 + \dots + a_{mn}x_n = b_m$

this is a system of m linear equations in n variables.

Ex 1 Consider the following system of linear equations

$$\underline{A} \underline{x} = \underline{b} \quad \text{then} \quad \begin{cases} x_1 + x_2 - x_3 = 1 & a_{11} = 1 & a_{12} = 1 & a_{13} = -1 \\ x_1 - x_2 + x_3 = 1 & a_{21} = 1 & a_{22} = -1 & a_{23} = 1 \\ x_1 + 2x_3 = 3 & a_{31} = 1 & a_{32} = 0 & a_{33} = 2 \end{cases}$$

this notation was developed by Arthur Cayley, circa 1840.

Reconsidering the system S , where $S = \begin{cases} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1 \\ \vdots \\ a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m \end{cases}$

then we can isolate the coefficient matrix, A and variable vector, x .

$$A = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{pmatrix} \quad x = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}$$

where the first index is the row index \rightarrow represents the equation no.

second index is the column index \rightarrow corresponds to the vector it precedes.

then $Ax = b$, which is a matrix product.

recall that by Def. 1, for $a = (a_1, a_2, \dots, a_n)$ and $x = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}$,
then $a \cdot x = \sum_{i=1}^n a_i x_i = a_1 x_1 + \dots + a_n x_n$.

now consider two matrices

$$A = \begin{pmatrix} a_{11} & \dots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \dots & a_{mn} \end{pmatrix} \quad \text{and} \quad B = \begin{pmatrix} b_{11} & \dots & b_{1p} \\ \vdots & \ddots & \vdots \\ b_{n1} & \dots & b_{np} \end{pmatrix}$$

$m \times n$ matrix $n \times p$ matrix

Definition 2 if and only if $n=N$ [i.e. AB is a sensible matrix product],

then if A is $m \times n$ and B is $n \times p$

AB will yield a $m \times p$ matrix, and $(AB)_{ij} = \sum_{k=1}^n a_{ik} b_{kj}$ (ith row of A) \cdot (jth column of B)

Ex. 2 let $A = \begin{pmatrix} 1 & 0 & 1 \\ -1 & 2 & 3 \end{pmatrix}$ and $B = \begin{pmatrix} 1 & -1 \\ 0 & 2 \\ -1 & 1 \end{pmatrix} \Rightarrow AB$ is a 2×2 matrix.

2×3 3×2

then $(AB)_{11} = (1^{\text{st}} \text{ row of } A) \cdot (1^{\text{st}} \text{ column of } B) = (1 \ 0 \ 1) \cdot \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} = 0$
 $(AB)_{12} = (1^{\text{st}} \text{ row of } A) \cdot (2^{\text{nd}} \text{ column of } B) = (1 \ 0 \ 1) \cdot \begin{pmatrix} -1 \\ 2 \\ 1 \end{pmatrix} = 0$ and so $AB = \begin{pmatrix} 0 & 0 \\ -4 & 8 \end{pmatrix}$
 $(AB)_{21} = (2^{\text{nd}} \text{ row of } A) \cdot (1^{\text{st}} \text{ column of } B) = (-1 \ 2 \ 3) \cdot \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} = -4$
 $(AB)_{22} = (2^{\text{nd}} \text{ row of } A) \cdot (2^{\text{nd}} \text{ column of } B) = (-1 \ 2 \ 3) \cdot \begin{pmatrix} -1 \\ 2 \\ 1 \end{pmatrix} = 8$

so, remember that AB is defined \Leftrightarrow no. of columns of $A =$ no. of rows of B .

Ex. 2 (cont'd) since B is 3×2 and A is 2×3 , thus BA is also defined and is a 3×3 matrix.

then $(BA)_{11} = (1 \ -1) \cdot \begin{pmatrix} 1 \\ -1 \end{pmatrix} = 2$
 $(BA)_{12} = (1 \ -1) \cdot \begin{pmatrix} 0 \\ 2 \end{pmatrix} = -2$ etc..... so $BA = \begin{pmatrix} 2 & -2 & -2 \\ -2 & 4 & 6 \\ -2 & 2 & 2 \end{pmatrix}$
 $(BA)_{13} = (1 \ -1) \cdot \begin{pmatrix} 1 \\ 3 \end{pmatrix} = -2$

note that AB is a 2×2 matrix, but BA is a 3×3 matrix.

ASPECTS OF MATRIX MULTIPLICATION.

- (i) If A is $m \times n$ and B is $n \times p \rightarrow$ (i) AB is defined when $n=N$, BA is defined when $p=m$.
- (ii) AB is defined \nRightarrow BA is defined.

(iii) if AB, BA both are defined, then may not be equal (or even the same size)

AB and BA are the same size

$$\Leftrightarrow m = n = p$$

i.e. A and B are square matrices of the same size.

(iv)

Even when A, B are both $n \times n$, which implies AB, BA are both defined,

usually $BA \neq AB$.

Ex. 3 $A = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$ $B = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$
 then $AB = \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix}$ and $BA = \begin{pmatrix} 0 & 1 \\ 0 & -1 \end{pmatrix}$
 \Rightarrow can be seen, $AB \neq BA$

② matrix multiplication is NON-COMMUTATIVE.

Definition $\forall m, n \in \mathbb{Z}^+$ \exists a zero matrix of size $m \times n$

For instance, if $m=2$ and $n=4$, $O = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$

thus O refers in linear algebra to any zero matrix which makes logical sense.

NILPOTENT MATRICES.

In normal arithmetic, $a^2 = 0 \Rightarrow a = 0$

However in matrix algebra, $X^2 = 0 \not\Rightarrow X = 0$.

For instance, $X = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$ and $X \neq 0$

however $X^2 = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$ and thus, $X^2 = 0$ but $X \neq 0$.

Definition A nilpotent matrix X is one where $X^n = 0$ but $X \neq 0$.

IDENTITY MATRICES.

Let $n \in \mathbb{Z}^+$, $n > 1$,

\exists an identity matrix I_n which has the property that...

if A is an $m \times n$ matrix and B is an $n \times p$ matrix,

$$AI_n = A \quad \text{and} \quad I_n B = B.$$

hence, $I_2 = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$, $I_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$, $I_4 = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$

Ex. 4 if $A = \begin{pmatrix} a & b \\ c & d \\ e & f \end{pmatrix}$, (3×2 matrix)

then

$$AI_2 = \begin{pmatrix} a & b \\ c & d \\ e & f \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} a & b \\ c & d \\ e & f \end{pmatrix} = A, \text{ q.e.d.}$$

if $B = \begin{pmatrix} a & b & c \\ d & e & f \end{pmatrix}$, (2×3 matrix)

then

$$I_2 B = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} a & b & c \\ d & e & f \end{pmatrix} = \begin{pmatrix} a & b & c \\ d & e & f \end{pmatrix} = B, \text{ q.e.d.}$$

Definition we use the symbol δ_{ij} to denote the Kronecker delta, where we fix n and $1 \leq i \leq n$, $1 \leq j \leq n$.

then $\delta_{ij} = \begin{cases} 1 & i=j \\ 0 & i \neq j \end{cases}$ and this gives an $n \times n$ matrix I_n

For instance, when $n=3$

$$\delta_{11} = 1 \quad \delta_{12} = 0 \quad \delta_{13} = 0$$

$$\delta_{21} = 0 \quad \delta_{22} = 1 \quad \delta_{23} = 0$$

$$\delta_{31} = 0 \quad \delta_{32} = 0 \quad \delta_{33} = 1$$

and $I_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$.

i.e. fixing $n \geq 1$, $(I_n)_{ij} = \delta_{ij} = \begin{cases} 1 & i=j \\ 0 & i \neq j \end{cases}$.

Proposition Let $A = (A_{ij})$ $1 \leq i \leq m, 1 \leq j \leq n$ be an $m \times n$ matrix.
 then i) $AI_n = A$ and ii) $I_m A = A$

Proof: recall from the definition of AB that $(AB)_{ik} = \sum_{r=1}^n A_{ir} B_{rk}$,
 so $(AI_n)_{ik} = \sum_{r=1}^n A_{ir} \cdot (I_n)_{rk} = \sum_{r=1}^n A_{ir} \delta_{rk}$
 $= A_{ik} \delta_{kk} + \sum_{r \neq k} A_{ir} \delta_{rk}$
 $= A_{ik}(1) + \sum_{r \neq k} A_{ir}(0) = A_{ik}$

since $(AI_n)_{ik} = A_{ik}$, it follows that $AI_n = A$, q.e.d.

likewise, since $(BA)_{ik} = \sum_{r=1}^m B_{ir} \cdot A_{rk}$,
 then $(I_m A)_{ik} = \sum_{r=1}^m (I_m)_{ir} \cdot A_{rk} = \sum_{r=1}^m \delta_{ir} A_{rk}$
 $= \delta_{ii} A_{ik} + \sum_{r \neq i} \delta_{ir} A_{rk}$
 $= (1) A_{ik} + \sum_{r \neq i} A_{rk}(0) = A_{ik}$

since $(I_m A)_{ik} = A_{ik}$, it follows that $I_m A = A$, q.e.d.

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For a system $S = \begin{cases} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1 \\ \vdots \\ a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m \end{cases}$ we note that $A\mathbf{x} = \mathbf{b}$.

solving systems of linear equations — some can be written down immediately.
 for instance, row reduced matrices.

Ex. take $A = \begin{pmatrix} 1 & 1 & 0 & 2 & 0 & 1 \\ 0 & 0 & 1 & -1 & 0 & 2 \\ 0 & 0 & 0 & 0 & 1 & 3 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$ $\mathbf{b} = \begin{pmatrix} 1 \\ 1 \\ 1 \\ 0 \end{pmatrix}$

the corresponding system $S = \begin{cases} x_1 + x_2 + 2x_4 + x_6 = 1 \\ x_3 - x_4 + 2x_6 = 1 \\ x_5 - 3x_6 = 1 \\ 0 = 0 \text{ --- trivial equation.} \end{cases}$

steps for solution
 i) circle all the leading variables
 ii) eliminate the circled variables by expressing them as sum of others.

thus, $\begin{cases} x_1 = 1 - x_2 - 2x_4 - x_6 \\ x_2 = x_2 \\ x_3 = 1 + x_4 - 2x_6 \\ x_4 = x_4 \\ x_5 = 1 + 3x_6 \\ x_6 = x_6 \end{cases}$ and the solution matrix is $\begin{pmatrix} 1 & -x_2 & -2x_4 & -x_6 \\ & x_2 & & \\ & & x_4 & -2x_6 \\ & & & x_4 & +3x_6 \\ & & & & x_6 \end{pmatrix}$
 also called the CANONICAL SOLUTION.

note that this system has infinitely many solutions as x_2, x_4, x_6 are parameters that can take any real value.

recognising a row reduced matrix.

- $a_{11} = 1$ $a_{i1} = 0$ for all $i > 1$ (i.e. first column only has a zero in the top-left corner).
- In row 2, first non-zero entry is 1, the rest of the column is 0.
- for each non-zero row, the first non-zero entry is 1.

Ex. $A = \begin{pmatrix} 1 & 2 & 0 & -1 & 0 & 0 & 2 \\ 0 & 0 & 1 & 1 & 0 & 1 & 3 \\ 0 & 0 & 0 & 0 & 1 & 1 & 4 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$ $\mathbf{b} = \begin{pmatrix} 1 \\ -1 \\ 2 \\ 0 \end{pmatrix}$ $\Rightarrow \begin{cases} x_1 + 2x_2 - x_4 + 2x_7 = 1 \\ x_3 + x_4 + x_6 + 3x_7 = -1 \\ x_5 + x_6 + 4x_7 = 2 \end{cases}$ $\Rightarrow \begin{cases} x_1 = 1 - 2x_2 + x_4 - 2x_7 \\ x_2 = x_2 \\ x_3 = -1 - x_4 - x_6 - 3x_7 \\ x_4 = x_4 \\ x_5 = 2 - x_6 - 4x_7 \\ x_6 = x_6 \\ x_7 = x_7 \end{cases}$

$\dim A = 4$.

(constrained)
 x_1, x_2, x_5 are dependent variables; x_3, x_4, x_6, x_7 are independent variables.

canonical solution is expressed as a matrix

(REDUCED) ROW-ECHLON MATRICES.

Formation by elimination - 3 possible steps. The solution is unchanged if...

Notation.

- Add equation j to equation i . $\left. \begin{array}{l} \textcircled{1} \text{ Add } \lambda(\text{equation } j) \text{ to equation } i \\ \textcircled{2} \text{ Multiply (equation } i) \text{ by } \lambda \neq 0 \end{array} \right\} E(i, j; \lambda)$
- Multiply any equation by $\lambda \neq 0$. $\left. \begin{array}{l} \textcircled{2} \text{ Multiply (equation } i) \text{ by } \lambda \neq 0 \end{array} \right\} D(i, \lambda)$ where $\lambda \neq 0$
- Interchange order of equations. $\left. \begin{array}{l} \textcircled{3} \text{ swap (equation } i) \text{ and (equation } j) \end{array} \right\} P(i, j)$

Ex. Take the system, $A = \begin{cases} 2x_1 + 3x_2 = 1 \\ x_1 + 2x_2 = -1 \end{cases}$

convert it to the form $AX = b$

$$A = \begin{pmatrix} 2 & 3 \\ 1 & 2 \end{pmatrix} \quad b = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

we then form the augmented matrix $(A|b) = \left(\begin{array}{cc|c} 2 & 3 & 1 \\ 1 & 2 & -1 \end{array} \right)$

Apply operations $E(i, j; \lambda)$, $D(i, \lambda)$ and $P(i, j)$ until we get to row echlon form.

$$\left(\begin{array}{cc|c} 2 & 3 & 1 \\ 1 & 2 & -1 \end{array} \right) \xrightarrow{P(1,2)} \left(\begin{array}{cc|c} 1 & 2 & -1 \\ 2 & 3 & 1 \end{array} \right) \xrightarrow{E(2,1;-2)} \left(\begin{array}{cc|c} 1 & 2 & -1 \\ 0 & -1 & 3 \end{array} \right) \xrightarrow{D(2,-1)} \left(\begin{array}{cc|c} 1 & 2 & -1 \\ 0 & 1 & -3 \end{array} \right) \xrightarrow{E(1,2;-2)} \left(\begin{array}{cc|c} 1 & 0 & 5 \\ 0 & 1 & -3 \end{array} \right)$$

$$x_1 = 5 \text{ and } x_2 = -3.$$

Ex. Solve the system: $\begin{cases} x_1 + x_2 - x_3 - x_4 + x_5 = 1 \\ x_1 + x_2 + x_3 + 2x_4 - x_5 = -1 \\ x_1 + x_2 - 3x_3 - 4x_4 + 3x_5 = 3 \end{cases}$

$$\text{then } (A|b) = \left(\begin{array}{ccccc|c} 1 & 1 & -1 & -1 & 1 & 1 \\ 1 & 1 & 1 & 2 & -1 & -1 \\ 1 & 1 & -3 & -4 & 3 & 3 \end{array} \right) \xrightarrow{\begin{array}{l} E(2,1;-1) \\ E(3,1;-1) \end{array}} \left(\begin{array}{ccccc|c} 1 & 1 & -1 & -1 & 1 & 1 \\ 0 & 0 & 2 & 3 & -2 & -2 \\ 0 & 0 & -2 & -3 & 2 & 2 \end{array} \right) \xrightarrow{D(2, \frac{1}{2})} \left(\begin{array}{ccccc|c} 1 & 1 & -1 & -1 & 1 & 1 \\ 0 & 0 & 1 & \frac{3}{2} & -1 & -1 \\ 0 & 0 & -2 & -3 & 2 & 2 \end{array} \right) \xrightarrow{\begin{array}{l} E(3,2;2) \\ E(1,2;-1) \end{array}} \left(\begin{array}{ccccc|c} 1 & 0 & 0 & -\frac{5}{2} & 2 & 0 \\ 0 & 0 & 1 & \frac{3}{2} & -1 & -1 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right)$$

thus,
$$\begin{aligned} x_1 &= -x_2 - \frac{1}{2}x_4 \\ x_2 &= x_2 \\ x_3 &= -1 - \frac{3}{2}x_4 + x_5 \\ x_4 &= x_4 \\ x_5 &= x_5 \end{aligned}$$

and canonical solution is
$$\begin{pmatrix} -x_2 - \frac{1}{2}x_4 \\ x_2 \\ -1 - \frac{3}{2}x_4 + x_5 \\ x_4 \\ x_5 \end{pmatrix}$$

matrix inversion.

To invert A of size 2×2 , we use the augmented matrix $(A|I_2)$

we then reduce A to row-echlon form,

e.g. $A = \begin{pmatrix} 2 & 3 \\ 1 & 2 \end{pmatrix}$

$$(A|I_2) = \left(\begin{array}{cc|cc} 2 & 3 & 1 & 0 \\ 1 & 2 & 0 & 1 \end{array} \right) \xrightarrow{E(1,2;-2)} \left(\begin{array}{cc|cc} 0 & -1 & 1 & -2 \\ 1 & 2 & 0 & 1 \end{array} \right) \xrightarrow{P(1,2)} \left(\begin{array}{cc|cc} 1 & 2 & 0 & 1 \\ 0 & -1 & 1 & -2 \end{array} \right) \xrightarrow{\begin{array}{l} E(1,2;2) \\ D(2,-1) \end{array}} \left(\begin{array}{cc|cc} 1 & 0 & 2 & -3 \\ 0 & 1 & -1 & 2 \end{array} \right) = (I_2|A^{-1})$$

$$A^{-1} = \begin{pmatrix} 2 & -3 \\ -1 & 2 \end{pmatrix}$$

Definition

formal definition for "reduced row echlon"

Let A be a matrix s.t. $A = (A_{ij})$ $1 \leq i \leq m, 1 \leq j \leq n$ [i.e. matrix of size $m \times n$].

Let $(A_{i1}, A_{i2}, \dots, A_{in}) = A_{i*} = i$ th row.

1st condition: if $A_{i*} \neq 0$ and $A_{j*} = 0$, then $i < j$ (zero rows come last).

Let $A_{1*}, A_{2*}, \dots, A_{r*}$ be the non-zero rows,

let $A_{i, c(i)}$ be the first non-zero entry in A_{i*} .

2nd condition: $A_{i, c(i)} = 1$

3rd condition: $A_{k, c(i)} = 0, k \neq i$

4th condition: $c(1) < c(2) < \dots < c(r)$



recall:

We solve systems of equations by reducing to row echlon form,

using three different operations

- ① $E(i, j; \lambda)$
 - ② $D(i, \lambda)$ where $\lambda \neq 0$.
 - ③ $P(i, j)$
- } elementary row operations.

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We want to obtain the elementary row operations via matrix multiplication.

Ex.
$$\begin{pmatrix} 1 & \lambda \\ 0 & 1 \end{pmatrix} \begin{pmatrix} a & b & c \\ d & e & f \end{pmatrix} = \begin{pmatrix} a+\lambda d & b+\lambda e & c+\lambda f \\ d & e & f \end{pmatrix}$$

$A \qquad A'$

We see that $A \xrightarrow{E(2,1;\lambda)} A'$.

$$\begin{pmatrix} 1 & 0 \\ \lambda & 1 \end{pmatrix} \begin{pmatrix} a & b & c \\ d & e & f \end{pmatrix} = \begin{pmatrix} a & b & c \\ \lambda a+d & \lambda b+e & \lambda c+f \end{pmatrix}$$

We see that $A \xrightarrow{E(2,1;\lambda)} A''$.

Hence, we see that the matrix for transformation $E(i,j;\lambda) = I_m + \lambda$ in $(i,j)^{th}$ position. ? investigate.....

Basic matrices --- only a single non-zero term.

For $m=2$,

$$\begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \quad \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \quad \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix} \quad \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$$

$E(1,1) \qquad E(1,2) \qquad E(2,1) \qquad E(2,2)$

For $m=3$,

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \quad \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \quad \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \quad \begin{pmatrix} 0 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \quad \dots \quad \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$E(1,1) \qquad E(1,2) \qquad E(1,3) \qquad E(2,1) \qquad E(3,3)$

Definition A basic matrix is one of the form $E(i,j)$, where $E(i,j)_{rs} = \delta_{ir}\delta_{js}$
 $\Rightarrow E(i,j)_{rs} = \begin{cases} 1 & \text{if } r=i \text{ and } s=j \\ 0 & \text{otherwise} \end{cases}$

Ex.
$$\begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} a & b & c & d \\ e & f & g & h \\ k & l & m & n \end{pmatrix} = \begin{pmatrix} 0 & 0 & 0 & 0 \\ k & l & m & n \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

This shows that $E(2,3)A$ causes all rows to be zero except row 2; and row 2 = old row 3.

Proposition Fix $m \geq 2$. Let A be $m \times n$. We then take $E(i,j) \cdot A$.

Then $(i^{th} \text{ row of } E(i,j) \cdot A) = j^{th} \text{ row of } A$.

$(k^{th} \text{ row of } E(i,j) \cdot A) = 0$ if $k \neq i$.

i.e. take j^{th} row of A and put it in i^{th} row of product. Kill everything else.

Proof.
$$[E(i,j)A]_{rt} = \sum_{s=1}^m E(i,j)_{rs} \cdot A_{st} = \sum_{s=1}^m \delta_{ir}\delta_{js} \cdot A_{st}$$

$= \delta_{ir} \delta_{jj} A_{jt} + \sum_{s \neq j} \delta_{ir} \delta_{js} A_{st}$

$= \delta_{ir} A_{jt} + 0 = \delta_{ir} A_{jt}$

Hence $[E(i,j) \cdot A]_{rt} = \delta_{ir} A_{jt} = \begin{cases} A_{jt} & \text{if } r=i \\ 0 & \text{if } r \neq i \end{cases}$

$\Rightarrow i^{th}$ row of $E(i,j) \cdot A = j^{th}$ row of A , and

r^{th} row of $E(i,j) \cdot A = 0$ if $r \neq i$, q.e.d.

or alternatively $[E(i,j) \cdot A]_{r*} = \begin{cases} A_{j*} & r=i \\ 0 & r \neq i \end{cases}$

Ex. Let A be a 3×3 matrix,

$$[E(2,3) \cdot A]_{1t} = \sum_{s=1}^3 E(2,3)_{1s} A_{st}$$

$= E(2,3)_{11} A_{1t} + E(2,3)_{12} A_{2t} + E(2,3)_{13} A_{3t} = \delta_{21}\delta_{31} A_{1t} + \delta_{21}\delta_{32} A_{2t} + \delta_{21}\delta_{33} A_{3t} = 0$.

$[E(2,3) \cdot A]_{1t} = 0$ for all $t \in \mathbb{N} \Rightarrow 1^{st}$ row of $E(2,3) \cdot A = 0$. (by the same logic, 3^{rd} row of $E(2,3) \cdot A = 0$).

$$[E(2,3) \cdot A]_{2t} = \sum_{s=1}^3 E(2,3)_{2s} \cdot A_{st}$$

$= E(2,3)_{21} A_{1t} + E(2,3)_{22} A_{2t} + E(2,3)_{23} \cdot A_{3t} = \delta_{22}\delta_{31} A_{1t} + \delta_{22}\delta_{32} A_{2t} + \delta_{22}\delta_{33} A_{3t} = A_{2t}$

$\Rightarrow 2^{nd}$ row of $E(2,3) \cdot A = 3^{rd}$ row of A .

Definition $E(i, j; \lambda) = I_m + \lambda E(i, j)$.

Ex. where $m=4$, $E(2, 3; 5) = I_4 + 5E(2, 3) = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 5 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$.

Proposition: $E(i, j; \lambda)$ is the matrix obtained from A by performing operation $E(i, j; \lambda)$.

i.e. i^{th} row of $E(i, j; \lambda)A = (i^{\text{th}} \text{ row of } A) + \lambda(j^{\text{th}} \text{ row of } A)$, while

k^{th} row of $E(i, j; \lambda)A = k^{\text{th}}$ row of A if $k \neq i$.

Proof — $E(i, j; \lambda)A = [I_m + \lambda E(i, j)]A$
 $= I_m A + \lambda E(i, j)A = A + \lambda$ (the matrix where i^{th} row = j^{th} row of A and k^{th} row = 0 if $k \neq i$)

Hence, for the i^{th} row of the product:

$$i^{\text{th}} \text{ row of } I_m A + \lambda E(i, j)A = (i^{\text{th}} \text{ row of } A) + \lambda(j^{\text{th}} \text{ row of } A)$$

for $k \neq i$,

$$k^{\text{th}} \text{ row of } I_m A + \lambda E(i, j)A = (k^{\text{th}} \text{ row of } A) + 0 \quad \text{q.e.d.}$$

Ex. let $m=4$, $A = \begin{pmatrix} a & b \\ c & d \\ e & f \\ g & h \end{pmatrix}$.

we multiply $E(2, 3; 5)$ before A ,

$$\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 5 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} a & b \\ c & d \\ e & f \\ g & h \end{pmatrix} = \begin{pmatrix} a & b \\ c+5e & d+5f \\ e & f \\ g & h \end{pmatrix}$$

Proposition $E(i, j; \lambda) \cdot E(i, j; \mu) = E(i, j; \lambda + \mu)$.

Proof — $(I + \lambda E(i, j))(I + \mu E(i, j)) = I^2 + \lambda E(i, j) + \mu E(i, j) + E(i, j)^2$

$$= I + (\lambda + \mu)E(i, j) + E(i, j)^2$$

$$= I + (\lambda + \mu)E(i, j) + 0$$

$$= I + (\lambda + \mu)E(i, j) = E(i, j; \lambda + \mu) \quad \text{q.e.d.}$$

[Proposition: (in homework) if $i \neq j$, $E(i, j)E(i, j) = 0$ and more generally, $E(i, j)E(k, l) = \begin{cases} E(i, l) & \text{if } j=k \\ 0 & \text{if } j \neq k \end{cases}$]

note then, that for instance, $E(i, j; 2)E(i, j; -2) = E(i, j; 0) = I_n$

hence,

Proposition $E(i, j; \lambda)$ is invertible, and $E(i, j; \lambda)^{-1} = E(i, j; -\lambda)$

Proof — $E(i, j; \lambda) \cdot E(i, j; -\lambda) = E(i, j; 0) = I_n$ q.e.d.

\therefore (i) operation of $E(i, j; \lambda)$ on $A = E(i, j; \lambda)A$,

and $E(i, j; \lambda)$ is invertible.

we now examine $D(i, \lambda)$:

$$\begin{pmatrix} a & b \\ c & d \\ e & f \end{pmatrix} \xrightarrow{D(2, 5)} \begin{pmatrix} a & b \\ 5c & 5d \\ e & f \end{pmatrix}$$

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} a & b \\ c & d \\ e & f \end{pmatrix} = \begin{pmatrix} a & b \\ 5c & 5d \\ e & f \end{pmatrix}$$

so it appears that $D(2, 5)$ is transformed by

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} + (5-1) \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

Definition $D(i, \lambda) = I_m + (\lambda - 1)E(i, i)$

Proposition $D(i, \lambda)A$ is the matrix obtained from A by the operation $D(i, \lambda)$.

recall that i^{th} row of $E(i, i)A = i^{\text{th}}$ row of A and k^{th} row of $E(i, i)A = 0$ if $k \neq i$.

Proof — $D(i, \lambda)A = [I + (\lambda - 1)E(i, i)]A = A + (\lambda - 1)E(i, i)A$

by above, i^{th} row of $D(i, \lambda)A = i^{\text{th}}$ row of $A + (\lambda - 1)(i^{\text{th}} \text{ row of } A) = \lambda(i^{\text{th}} \text{ row of } A)$

where $k \neq i$, k^{th} row of $D(i, \lambda)A = k^{\text{th}}$ row of $A + (\lambda - 1)(k^{\text{th}} \text{ row of } A) = k^{\text{th}}$ row of A q.e.d.

Proposition If $\lambda \neq 0$, $D(i, \lambda)$ is invertible and $D(i, \lambda)^{-1} = D(i, \frac{1}{\lambda})$.

Proposition $D(i, \lambda) \cdot D(i, \mu) = D(i, \lambda\mu)$.

Proof $\rightarrow [I + (\lambda-1)E(i,i)] [I + (\mu-1)E(i,i)] = I + (\lambda+\mu-2)E(i,i) + (\lambda-1)(\mu-1)E(i,i)^2$
 $= I + (\lambda+\mu-2 + \lambda\mu - \lambda - \mu + 1)E(i,i)$
 $= I + (\lambda\mu-1)E(i,i)$
 $= D(i, \lambda\mu)$ q.e.d.

note: $E(i,i)^2 = E(i,i)$

(Corollary)
 Proof $\rightarrow D(i, \lambda) \cdot D(i, \frac{1}{\lambda}) = D(i, \lambda \cdot \frac{1}{\lambda}) = D(i, 1) = I + (1-1)E(i,i) = I$ q.e.d.

\therefore ②. operation of $D(i, \lambda) = D(i, \lambda)A$

and $D(i, \lambda)$ is reversible.

we now examine $P(i,j)$:

$P(i,j) \leftarrow P(j,i)$ ←? swapping i^{th} and j^{th} rows.

guess: take $P(i,j)$ to be the matrix obtained by swapping i^{th} and j^{th} rows of I .

for instance, where $m \geq 3$,

$$\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} \xrightarrow{P(3,1)} \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$
 ← is this $P(3,1)$?

we try:

$$\begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} a & b \\ c & d \\ e & f \\ g & h \end{pmatrix} = \begin{pmatrix} e & f \\ c & d \\ a & b \\ g & h \end{pmatrix}$$
, which does work.

hence,

Definition $P(i,j) = I_m - [E(i,i) + E(j,j)] + [E(i,j) + E(j,i)]$.

Proposition $P(i,j)A$ is the matrix obtained from A by swapping i^{th} and j^{th} rows.

Proof $\rightarrow P(i,j)A = IA - E(i,i)A - E(j,j)A + E(i,j)A + E(j,i)A$

For the i^{th} row of A , it is $= i^{\text{th}}$ row of $A - i^{\text{th}}$ row of $A - 0 + j^{\text{th}}$ row of $A + 0$
 $= j^{\text{th}}$ row of A

For the j^{th} row of A , it is $= j^{\text{th}}$ row of $A - 0 - j^{\text{th}}$ row of $A + 0 + i^{\text{th}}$ row of A
 $= i^{\text{th}}$ row of A

For the k^{th} row of A , $k \neq i, j$, it is $= k^{\text{th}}$ row of $A - 0 - 0 + 0 + 0 = k^{\text{th}}$ row of A , q.e.d.

Proposition $P(i,j)$ is invertible and $P(i,j)^{-1} = P(i,j)$

Proof $P(i,j) \cdot P(i,j) = [I - E(i,i) - E(j,j) + E(i,j) + E(j,i)] \cdot [I - E(i,i) - E(j,j) + E(i,j) + E(j,i)]$
 $= I - E(i,i) - E(j,j) + E(i,j) + E(j,i) - E(i,i) - E(j,j) - E(i,j) + E(j,i) + E(i,i) + E(j,j) + E(i,j) - E(j,i) + E(i,i) + E(j,j) - E(i,j) + E(j,i) - E(j,i))$
 $= I + 0 + 0 + 0 = I$ q.e.d.

FINDING A^{-1} with ELEMENTARY ROW OPERATIONS.

For example, let $A = \begin{pmatrix} 3 & 4 \\ 2 & 3 \end{pmatrix}$.

Write $(A|I_m)$ and find Gaussian form on the left.

$(A|I_m) = \left(\begin{array}{cc|cc} 3 & 4 & 1 & 0 \\ 2 & 3 & 0 & 1 \end{array} \right) \xrightarrow{E(1,2) \cdot (-1)} \left(\begin{array}{cc|cc} 1 & 1 & 1 & -1 \\ 2 & 3 & 0 & 1 \end{array} \right) \xrightarrow{E(2,1) \cdot (-2)} \left(\begin{array}{cc|cc} 1 & 1 & 1 & -1 \\ 0 & 1 & -2 & 3 \end{array} \right) \xrightarrow{E(1,2) \cdot (-1)} \left(\begin{array}{cc|cc} 1 & 0 & 3 & -4 \\ 0 & 1 & -2 & 3 \end{array} \right) = (I_m|A^{-1})$

verify that $AA^{-1} = I$ true, $\therefore \begin{pmatrix} 3 & 4 \\ 2 & 3 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$.

$(A|I_2) \rightarrow E(1,2) \cdot (-1) (A|I_m) \rightarrow E(2,1) \cdot (-2) \cdot E(1,2) \cdot (-1) (A|I_m) \rightarrow E(1,2) \cdot (-1) \cdot E(2,1) \cdot (-2) \cdot E(1,2) \cdot (-1) (A|I_m) = (I_2|A^{-1})$.

How do we know that A^{-1} is produced on the right?

on the left, we see that $E(1,2) \cdot (-1) \cdot E(2,1) \cdot (-2) \cdot E(1,2) \cdot (-1) A = I_2$, so by definition, since $A^{-1}A = I_m$, $A^{-1} = E(1,2) \cdot (-1) \cdot E(2,1) \cdot (-2) \cdot E(1,2) \cdot (-1)$ q.e.d.

verifying numerically:

$$E(1,2;-1) \cdot E(2,1;2) \cdot E(1,2;-1) = \begin{pmatrix} 1 & 4 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ -2 & 1 \end{pmatrix} \begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix} \\ = \begin{pmatrix} 3 & -1 \\ -2 & 1 \end{pmatrix} \begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 3 & -4 \\ -2 & 3 \end{pmatrix} = A^{-1} \quad (\text{shown}).$$

hence, we have expressed A^{-1} as the product of elementary matrices.

note also that since $(XY)^{-1} = Y^{-1}X^{-1}$ (because $Y^{-1}X^{-1}(XY) = Y^{-1}IY = I$ and $(XY)Y^{-1}X^{-1} = XI X^{-1} = I$).

then if $A^{-1} = X_1 X_2 X_3$, $A = X_3^{-1} X_2^{-1} X_1^{-1}$

$$= E(1,2;-1)^{-1} E(2,1;2)^{-1} E(1,2;-1)^{-1} \\ = E(1,2;1) E(2,1;2) E(1,2;1) \\ = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 3 & 1 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 3 & 4 \\ 2 & 3 \end{pmatrix} \quad (\text{verified}).$$

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General approach to find A^{-1} :

let A be an invertible $m \times m$ matrix.

step 1: Form augmented matrix of size $m \times 2m$

$$(A | I_m)$$

step 2: Proceed to reduce to row-echelon form

• Do this by left multiplication by suitable matrices X_1, X_2, \dots, X_n in order.

$$(A | I_m) \xrightarrow{\text{oper. 1}} X_1(A | I_m) = (X_1 A | X_1 I_m) \xrightarrow{\text{oper. 2}} X_2(X_1 A | X_1 I_m) = (X_2 X_1 A | X_2 X_1 I_m) \rightarrow \dots \\ \xrightarrow{\text{oper. n}} X_n \dots X_2 X_1 (A | I_m) = (X_n \dots X_2 X_1 A | X_n \dots X_2 X_1 I_m).$$

• Finish when LHS becomes I_m .

since $X_n \dots X_2 X_1 A = I$; by letting $B = X_n \dots X_2 X_1$,

$$BA = I \Rightarrow B = A^{-1}$$

thus $(X_n \dots X_2 X_1 A | X_n \dots X_2 X_1 I_m) = (BA | B) = (I | B)$.

so this gives

- an explicit representation for A^{-1} as a product of elementary invertible matrices, and also
- an explicit representation for A as a product

$$\therefore (A^{-1})^{-1} = A \Rightarrow$$

$$A = (X_n \dots X_2 X_1)^{-1}$$

$$= X_1^{-1} X_2^{-1} \dots X_n^{-1} \quad \leftarrow \text{note the reversal of order.}$$

EX Find A^{-1} , where $A = \begin{pmatrix} 2 & 0 & 1 \\ 0 & 2 & 0 \\ 1 & 0 & 0 \end{pmatrix}$. Also express A^{-1} and A as a product of elementary matrices.

order!

$$(A | I_m) = \left(\begin{array}{ccc|ccc} 2 & 0 & 1 & 1 & 0 & 0 \\ 0 & 2 & 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 & 0 & 1 \end{array} \right) \xrightarrow{D(1, \frac{1}{2}), D(2, \frac{1}{2})} \left(\begin{array}{ccc|ccc} 1 & 0 & \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 1 & 0 & 0 & \frac{1}{2} & 0 \\ 0 & 0 & \frac{1}{2} & -\frac{1}{2} & 0 & 1 \end{array} \right) \xrightarrow{E(1, 3; -1), E(3, 1; \frac{1}{2})} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & 0 & -1 \\ 0 & 1 & 0 & 0 & \frac{1}{2} & 0 \\ 0 & 0 & 1 & -1 & 0 & 2 \end{array} \right) = (I_m | A^{-1}) \Rightarrow A^{-1} = \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & 0 \\ 1 & 0 & 2 \end{pmatrix}$$

Hence, $A^{-1} = D(1, \frac{1}{2}) \cdot D(2, \frac{1}{2}) \cdot E(3, 1; -\frac{1}{2}) \cdot E(1, 3; -1) \cdot D(3, 2)$

$$A = (A^{-1})^{-1} = [D(1, \frac{1}{2}) \cdot D(2, \frac{1}{2}) \cdot E(3, 1; -\frac{1}{2}) \cdot E(1, 3; -1) \cdot D(3, 2)]^{-1}$$

$$= D(3, 2)^{-1} \cdot E(1, 3; -1)^{-1} \cdot E(3, 1; -\frac{1}{2})^{-1} \cdot D(2, \frac{1}{2})^{-1} \cdot D(1, \frac{1}{2})^{-1} = D(3, \frac{1}{2}) \cdot E(1, 3; 1) \cdot E(3, 1; \frac{1}{2}) \cdot D(2, 2) \cdot D(1, 2)$$

order should be reversed!!!

PROPOSITIONAL LOGIC.

logical keywords:	AND	OR	NOT	IMPLIES
	\wedge	\vee	\neg	\Rightarrow

AND \wedge (also called "conjunction")

For instance, let proposition $p =$ "it is raining", and $q =$ "it is cold".

Then we can construct a truth table as follows:

truth table (AND)

p	q	p ∧ q
T	T	T
T	F	F
F	T	F
F	F	F

OR ∨ ("inclusive OR")

truth table (OR)

p	q	p ∨ q
T	T	T
T	F	T
F	T	T
F	F	F

NOT ¬

truth table (NOT)

p	¬p
T	F
F	T

note that $\neg\neg p \equiv p$

notation: for logic, $A \equiv B$ means that A and B produce the same truth table.

also

p	q	p ∧ q	¬(p ∧ q)	¬p	¬q	¬p ∨ ¬q
T	T	T	F	F	F	F
T	F	F	T	F	T	T
F	T	F	T	T	F	T
F	F	F	T	T	T	T

note from the table that $\neg(p \wedge q) \equiv \neg p \vee \neg q$

IMPLIES \Rightarrow

truth table (IMPLIES)

p	q	p \Rightarrow q
T	T	T
T	F	F
F	T	T
F	F	T

for instance, either "it is not cold" or "I will go out".

p	q	¬p	¬p ∨ q
T	T	F	T
T	F	F	F
F	T	T	T
F	F	T	T

letting p = "it is cold",
q = "I will go out"

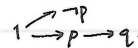
definition: "p \Rightarrow q" means exactly " $\neg p \vee q$ ".

why is this reasonable?

we start with $\neg p \vee p$, which is always true:

¬p	p	¬p ∨ p
T	F	T
F	T	T

the idea of "p \Rightarrow q" is that if p, then q.



since $\neg p \vee p$ is always true, we can say "either $\neg p$ or p" but "if p, then q",

and that boils down to "either $\neg p$ happens or q happens"

so "p \Rightarrow q" \equiv " $\neg p \vee q$ "

standard identities involving \wedge , \vee , \neg , \Rightarrow

1) $\neg\neg p \equiv p$

2) $(p \vee q) \vee r \equiv p \vee (q \vee r)$

3) $p \vee q \equiv q \vee p$

4) $(p \vee q) \wedge r \equiv (p \wedge r) \vee (q \wedge r)$

5) $\neg(p \wedge q) \equiv (\neg p) \vee (\neg q)$

6) $\neg q \Rightarrow \neg p \equiv p \Rightarrow q$

2') $(p \wedge q) \wedge r \equiv p \wedge (q \wedge r)$

3') $p \wedge q \equiv q \wedge p$

4') $(p \wedge q) \vee r \equiv (p \vee r) \wedge (q \vee r)$

5') $\neg(p \vee q) \equiv (\neg p) \wedge (\neg q)$

definition: $\neg q \Rightarrow \neg p$ is known as the contrapositive of $p \Rightarrow q$ and is equivalent to it

$q \Rightarrow p$ is known as the converse of $p \Rightarrow q$ and is different from it.

Note that $q \Rightarrow p \neq p \Rightarrow q$

p	q	$p \Rightarrow q$	$q \Rightarrow p$
T	T	T	T
T	F	F	T
F	T	F	F
F	F	T	T

Ex. Is $q \Rightarrow (p \Rightarrow q)$ true?

p	q	$p \Rightarrow q$	$q \Rightarrow (p \Rightarrow q)$
T	T	T	T
T	F	F	T
F	T	T	T
F	F	T	T

Hence $q \Rightarrow (p \Rightarrow q)$ is always true.

A statement which is always T is called a tautology.

A statement which is always F is called a contradiction.

For instance, $p \wedge \neg p$

p	$\neg p$	$p \wedge \neg p$
T	F	F
F	T	F

Most compound statements are neither tautologies nor contradictions.

For instance,

p	q	r	$p \vee q$	$(p \vee q) \Rightarrow r$	$p \Rightarrow r$	$[(p \vee q) \Rightarrow r] \Rightarrow [p \Rightarrow r]$
T	T	T	T	T	T	T
T	T	F	T	F	F	T
T	F	T	T	T	T	T
T	F	F	T	F	F	T
F	T	T	T	T	T	T
F	T	F	T	F	F	T
F	F	T	F	T	T	T
F	F	F	F	T	T	T

\Rightarrow tautology.

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Ex. Contrast $[(p \vee q) \Rightarrow r] \Rightarrow [p \Rightarrow r]$ to $[p \wedge q] \Rightarrow r \Rightarrow [p \Rightarrow r]$.

p	q	r	$p \wedge q$	$(p \wedge q) \Rightarrow r$	$p \Rightarrow r$	$[(p \wedge q) \Rightarrow r] \Rightarrow [p \Rightarrow r]$
T	T	T	T	T	T	T
T	T	F	T	F	F	T
T	F	T	F	T	T	T
T	F	F	F	T	T	T
F	T	T	F	T	T	T
F	T	F	F	T	T	T
F	F	T	F	T	T	T
F	F	F	F	T	T	T

\Rightarrow T $\frac{2}{3}$ of the time,
but not always
 \rightarrow not tautology.

So what exactly are tautologies + contradictions?

A tautology is a LOGICALLY CORRECT ARGUMENT.

Consider the following arguments:

(a) If it is cold and wet then the elephant will not dance. However it is not wet and the elephant is dancing.
 \Rightarrow it is not cold. **FALSE**

(b) If it is cold or wet then the elephant will not dance. However it is not wet and the elephant is dancing.
 \Rightarrow it is not cold.

Let p = it is cold, q = it is wet, r = the elephant is not dancing.

(a) $[(p \wedge q) \Rightarrow r] \wedge [\neg q \Rightarrow \neg r] \Rightarrow \neg p$

(b) $[(p \vee q) \Rightarrow r] \wedge [\neg q \Rightarrow \neg r] \Rightarrow \neg p$

p	q	r	$p \wedge q$ OR $p \vee q$		$(p \wedge q) \Rightarrow r$ OR $(p \vee q) \Rightarrow r$		$\neg q \wedge \neg r$	$S_A \wedge T$ OR $S_B \wedge T$		$(S_A \wedge T) \Rightarrow \neg p$ OR $(S_B \wedge T) \Rightarrow \neg p$
			$p \wedge q$	$p \vee q$	$(p \wedge q) \Rightarrow r$	$(p \vee q) \Rightarrow r$		$S_A \wedge T$	$S_B \wedge T$	
T	T	T	T	T	T	T	F	F	T	
T	T	F	T	T	F	F	F	F	T	
T	F	T	F	T	T	F	F	F	T	
T	F	F	F	T	T	F	F	F	T	
F	T	T	F	T	T	F	F	F	T	
F	T	F	F	T	T	F	F	F	T	
F	F	T	F	F	T	F	F	F	T	
F	F	F	F	F	T	F	F	F	T	

thus, (a) is contingent but (b) is a tautology.

History of Truth Tables - a lineage:

C.S. Peirce → L. Wittgenstein → A. Turing.

Note that not all 4 symbols are necessary!

$$\begin{aligned}
 p \wedge q &\equiv \neg \neg p \wedge \neg \neg q \equiv \neg (\neg p \vee \neg q) & \text{while } p \vee q &\equiv \neg (\neg p \wedge \neg q) \\
 \text{likewise, } p \Rightarrow q &\equiv \neg p \vee q & & \\
 p \vee q &\equiv \neg p \Rightarrow q & &
 \end{aligned}$$

} only two signs are actually necessary:
 \vee, \neg or \wedge, \neg .

In fact, just one symbol suffices; using sheffer's stroke function $a|b$, where $|$ implies that a, b are not both true.

p	q	$p q$	$p (p q)$
T	T	F	T
T	F	T	F
F	T	T	F
F	F	T	T

. thus,
 $p|(p|q) \equiv p \Rightarrow q$

p	$p p$
T	F
F	T

LOGIC OF VARIABLE EXPRESSIONS (Predicate Logic).

Think of expressions which vary just between 0 or 1.

For example, $P(x)$ is " $x=0$ " where x is either 0 or 1.

then $P(0)$ is true, and $P(1)$ is false.

The possible range of variation of x is called the domain \mathcal{D} .

starting with $\mathcal{D} = \{0, 1\}$.

From propositional calculus, we take $\wedge, \vee, \Rightarrow, \neg$; as well as \forall (universal quantifier) and \exists (existence symbol/ existential quantifier).

$\forall x P(x) =$ for all $x \in \mathcal{D}$, $P(x)$ is T.

$\exists x P(x) =$ for at least one $x \in \mathcal{D}$, $P(x)$ is T.

Questions to consider:

• How do \forall, \exists interact with $\wedge, \vee, \neg, \Rightarrow$?

• can we interpret \forall, \exists in terms of Propositional calculus?

For instance, if $x = 0$ or 1 , $\forall x Q(x)$ means both $Q(0)$ is true and $Q(1)$ is true.

so for $\mathcal{D} = \{0, 1\}$, $(\forall x)Q(x) \equiv Q(0) \wedge Q(1)$; likewise $(\exists x)Q(x) \equiv Q(0) \vee Q(1)$.

Imagine if $\mathcal{D} = \{0, 1, 2\}$, then $\forall x P(x) \equiv P(0) \wedge P(1) \wedge P(2)$

then if $\mathcal{D} = \mathbb{N} \cup \{0\} = \{0, 1, 2, \dots\}$, then $\forall x P(x) \equiv P(0) \wedge P(1) \wedge P(2) \dots \wedge P(n) \wedge P(n+1) \wedge \dots$

→ this is the reason why we adopt a symbol " \forall ".

if $\mathcal{D} = \{0, 1, 2\}$, then $\exists x P(x) \equiv P(0) \vee P(1) \vee P(2)$.

then if $\mathcal{D} = \mathbb{N} \cup \{0\} = \{0, 1, 2, \dots\}$, then $\exists x P(x) \equiv P(0) \vee P(1) \vee P(2) \dots \vee P(n) \vee P(n+1) \vee \dots$

For a domain of infinite length, \forall behaves like a repeated \wedge (logical product), \exists behaves like a repeated \vee (logical sum).

Negation of Quantifiers.

Take $\mathcal{D} = \{0, 1\}$; then $\forall x P(x) \equiv P(0) \wedge P(1)$.

$$\neg(\forall x) P(x) \equiv \neg [P(0) \wedge P(1)] \equiv \neg P(0) \vee \neg P(1) \equiv (\exists x) \neg P(x).$$

⇒ we take it axiomatically that $\boxed{\neg(\forall x) P(x) \equiv (\exists x) \neg P(x)}$

likewise, since $(\exists x)P(x) \equiv P(0) \vee P(1)$

$$\neg(\exists x) P(x) \equiv \neg [P(0) \vee P(1)] \equiv \neg P(0) \wedge \neg P(1) \equiv (\forall x) \neg P(x).$$

⇒ we take it axiomatically that $\boxed{\neg(\exists x) P(x) \equiv (\forall x) \neg P(x)}$

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Interchange of order of quantifiers

- Ⓐ $(\forall x)(\forall y) P(x,y) \equiv (\forall y)(\forall x) P(x,y)$
 - Ⓑ $(\exists x)(\exists y) P(x,y) \equiv (\exists y)(\exists x) P(x,y)$
- these are equivalent statements - use one to prove the other.

Suppose we assume Ⓐ. Then $\text{NTP } \textcircled{a} \Rightarrow \textcircled{b}$:

$$\begin{aligned}
 (\exists x)(\exists y) P(x,y) &\equiv (\exists x)(\exists y) \neg \neg P(x,y) \equiv (\exists x) \neg (\forall y) \neg P(x,y) \equiv \neg (\forall x)(\forall y) \neg P(x,y) \xrightarrow{\text{using } \textcircled{a}} \neg (\forall y)(\forall x) \neg P(x,y) \\
 &\equiv (\exists y)(\exists x) \neg \neg P(x,y) \equiv (\exists y)(\exists x) P(x,y) \text{ proven.}
 \end{aligned}$$

hence, the order is unimportant when quantifiers are the same.

However, $(\exists x)(\forall y)$ is not the same as $(\forall y)(\exists x)$

for instance, take $\mathbb{Z} = \{0,1\}$ and $P(x,y)$ be " $x=y$ ".

$$\begin{aligned}
 (\forall x)(\exists y) P(x,y) &\equiv (\forall x) \{ P(x,0) \vee P(x,1) \} \equiv [P(0,0) \vee P(0,1)] \wedge [P(1,0) \vee P(1,1)] \\
 &\equiv [T \vee F] \wedge [F \vee T] \equiv T \wedge T \equiv T.
 \end{aligned}$$

hence $(\forall x)(\exists y) P(x,y)$ is true; but flipping the order,

$$\begin{aligned}
 (\exists y)(\forall x) P(x,y) &\equiv (\exists y) \{ P(0,y) \wedge P(1,y) \} \equiv [P(0,0) \wedge P(1,0)] \vee [P(0,1) \wedge P(1,1)] \\
 &\equiv [T \wedge F] \vee [F \wedge T] \equiv F \vee F \equiv F.
 \end{aligned}$$

thus, $(\exists y)(\forall x) P(x,y)$ is false.

so such, it follows that $(\forall x)(\exists y) P(x,y) \not\equiv (\exists y)(\forall x) P(x,y)$;

so in general, $(\forall x)(\exists y) P \not\equiv (\exists y)(\forall x) P$.

SET THEORY

An ordered set is one in which order is important - there is a first term, second term etc.

hence, $\{0,1\} \neq \{1,0\}$.

In set theory, order is not important as unordered sets are considered.

$$\{0,1,2\} \neq \{1,2,0\}; \text{ in contrast to } \{0,1,2\} \neq \{1,2,0\}$$

for small, finite sets, elements can be listed out individually. But for large sets? Infinite sets?

The symbol '∈' means belongs to, and thus 'x ∈ A' means 'x is a member of set A'.

Large sets need to be described by their "defining property".

for instance, $X = \{2n : n \in \mathbb{N}\}$, informally $\{2, 4, 6, \dots\}$

$Y = \{n \in \mathbb{N} : n \geq 3\}$, informally $\{3, 4, 5, \dots\}$

here, " $n \geq 3$ " is the defining predicate of set Y.

$Z = \{n \in \mathbb{N}, (n \geq 3) \wedge (n \leq 10)\}$, informally $\{3, 4, 5, 6, 7, 8, 9, 10\}$.

Sets are defined by their elements - what comes within the curly brackets, ignoring order.

general form of a set A is

$$A = \{x : P_A(x)\}$$

↑ typical element ↑ defining predicate

so if E(x) means "x is an elephant" and P(x) means "x is pink";

then for $A = \{x : E(x) \wedge P(x)\}$, we claim that:

A is the set of pink elephants.

Definition

Let A be a set with defining predicate $P_A(x)$, and B be a set with defining predicate $P_B(x)$;
 we say that B is a subset of A [written $B \subset A$] when $P_B(x) \Rightarrow P_A(x)$.
 or, informally, if $x \in B$ then $x \in A$.

Ex

Let $A = \{0, 1, 2, 3, 4, 5, 6\}$ and $B = \{1, 3, 5\}$

then $B \subset A$, because every element in B is simultaneously an element in A

*Notation: DO NOT CONFUSE "C" and "E"

Ex

Given a set $A = \{0, 1, 2\}$ and $B = \{1, 2\}$, then $B \subset A$.

Now take $C = \{0, 1, 2, \{1, 2\}\}$

Be careful - here C has only 4 elements, not 5!

thus, we can say $2 \in C$, $\{1, 2\} \subset C$ and $\{1, 2\} \in C$. These are all true.

subset with 1, 2 is in C the single element $\{1, 2\}$ is in C

but while $\{0, 1\} \subset C$ is true; $\{0, 1\} \in C$ is false!

subset with 0, 1 is in C no such element exists in C.

Ex

Take $D = \{0, 1, \{0, 1\}, \{1, 2\}\}$. Then we have the following statements:

$\{0, 1\} \in D$, $\{0, 1\} \subset D$, $\{1, 2\} \in D$, $\{1, 2\} \not\subset D$, $\{\{0, 1\}, \{1, 2\}\} \subset D$.

↑
the elements 1, 2 are not in D.

$1 \in D$, $1 \not\subset D$, $\{1\} \not\subset D$, $\{1\} \in D$

↑
notation error: "1" is not a set, and so obviously cannot be a subset!

Predicates of sets.

Let A, B be sets, then

the union of A and B , $A \cup B$, consists of those elements which are in A or in B .

$$\Rightarrow P_{A \cup B}(x) \equiv P_A(x) \vee P_B(x)$$

$$A \cup B = \{x : P_A(x) \vee P_B(x)\}$$

Ex $A = \{0, 1, 2\}$ and $B = \{2, 3, 4\}$, then $A \cup B = \{0, 1, 2, 3, 4\}$.

the intersection of A and B , $A \cap B$, consists of those elements which are in A and in B .

$$\Rightarrow P_{A \cap B}(x) \equiv P_A(x) \wedge P_B(x)$$

$$A \cap B = \{x : P_A(x) \wedge P_B(x)\}$$

Ex $A = \{0, 1, 2\}$ and $B = \{2, 3, 4\}$, then $A \cap B = \{2\}$

the difference of A and B , $A - B$ or $A \setminus B$, consists of those elements which are in A but not in B .

$$\Rightarrow P_{A - B}(x) \equiv P_A(x) \wedge \neg P_B(x)$$

$$A - B = \{x : P_A(x) \wedge \neg P_B(x)\} \quad \text{* note that unlike } \cup \text{ and } \cap, \setminus \text{ is not commutative.}$$

these can be expressed by Venn diagrams, but these diagrams are useful only for up to 3 sets when represented on a plane.

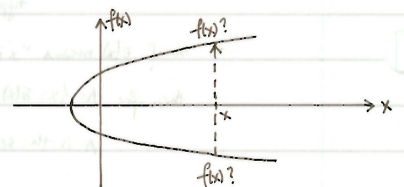


MAPPINGS / FUNCTIONS (the two words are interchangeable)

In early Mathematics, Newton considered curves (curves 1665), such as the ones on the right.

In response to the inability to determine a unique $f(x)$ for x ,

N.H. Abel introduced the notion of functions.



The idea of a function is that...

Two sets A, B and a "rule" f , which associates to each $x \in A$ a single well defined element $f(x) \in B$.

then $f: A \rightarrow B$.
domain codomain

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A function/mapping must consist of a

- (i) set A , the domain
- (ii) set B , the codomain
- (iii) a rule which associates each $a \in A$ a single well-defined element $f(a) \in B$.

for it to be considered a "function"

remember: a function is not the same as a formula.

Examples of functions $\rightarrow f: \mathbb{R} \rightarrow \mathbb{R}, f(x) = x+1$

$f: \mathbb{R} - \{1\} \rightarrow \mathbb{R}, f(x) = \frac{1}{x+1}$ (note that codomain need not exclude 0).

$f: \mathbb{R} - \{1\} \rightarrow \mathbb{R}, f(x) = \frac{x^4-1}{x-1}$

$f: \mathbb{R} \cup \{0\} \rightarrow \mathbb{R} \cup \{0\}, f(x) = -\sqrt{x}$.

consider the following -

let $g: \mathbb{R} \rightarrow \mathbb{R}, g(x) = x^2+1$

$h: \mathbb{R} \rightarrow \mathbb{R}, h(x) = \begin{cases} \frac{x^4-1}{x-1} & \text{if } x \neq 1 \\ x^2+1 & \text{if } x = 1 \end{cases}$

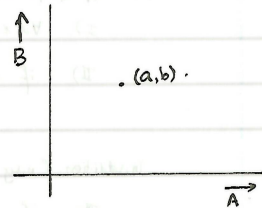
Here, g and h have different formulae, but nevertheless represent the same function.

Products of sets.

The idea of $A \times B$ is that a point in each space can be represented by coordinates (a, b) such that $a \in A$ and $b \in B$.

given ordered pairs $(a, b), (a', b')$.

the rule for equality states that $(a, b) = (a', b') \iff a = a'$ and $b = b'$.

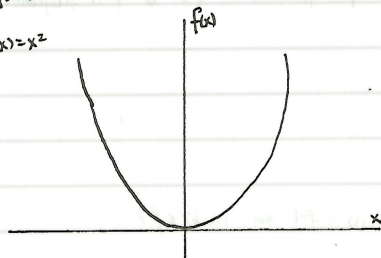


Definition The product of sets A and B ,

$$A \times B = \{(a, b) : a \in A \wedge b \in B\}.$$

Graph of a function.

$f(x) = x^2$



let $f: \mathbb{R} \rightarrow \mathbb{R}_+$.

the the graph of f is given by $\{(x, f(x)) : x \in \mathbb{R}\}$.

in this case this represents a subset of

$\mathbb{R} \times \mathbb{R}_+$.

Definition Let A, B be sets.

By a mapping/function $f: A \rightarrow B$, we mean a subset $f \subset A \times B$ satisfying the following conditions:

i) $\forall a \in A, \exists b \in B$ s.t. $(a, b) \in f$.

hence $f(a)$ is defined for all $a \in A$.

[when $(a, b) \in f$ we write $f(a) = b$]

ii) $(a, b) \in f$ and $(a, b') \in f \Rightarrow b = b'$

hence $f(a)$ is a single element.

Ex Describe all functions $a: \{0, 1\} \rightarrow \{1, 0\}$.

i) $a(0) = 0, a(1) = 1$

$0 \rightarrow 0$

$1 \rightarrow 1$

injective
surjective.

ii) $a(0) = 1, a(1) = 0$



injective
surjective

iii) $a(0) = 0, a(1) = 0$

$0 \rightarrow 0$

$1 \rightarrow 0$

not injective
not surjective

iv) $a(0) = 1, a(1) = 1$

$0 \rightarrow 1$

$1 \rightarrow 1$

not injective
not surjective

Definition A mapping $f: A \rightarrow B$ is said to be injective when $f(a) = f(a') \Rightarrow a = a'$.
 Likewise, its contrapositive: $a \neq a' \Rightarrow f(a) \neq f(a')$.

Definition Let $f: A \rightarrow B$ be a mapping.
 We say that f is surjective when $\forall b \in B, \exists a \in A$ s.t. $f(a) = b$.

Ex Take $f: \mathbb{R} \rightarrow \mathbb{R}$. Is f injective and/or surjective? $f(x) = x^2$.
 NOT injective: $f(1) = f(-1)$
 NOT surjective: $-1 \in \mathbb{R}$ cannot be obtained.

Ex Take $g: \mathbb{N} \rightarrow \mathbb{N}$. Is g injective and/or surjective? $g(x) = 2x$.
 injective: $g(x_1) = g(x_2) \Rightarrow x_1 = x_2$.
 $\in \mathbb{N}$.
 NOT surjective: 1 cannot be obtained.

Ex Take $h: \mathbb{R} \rightarrow \mathbb{R}$. Is h injective and/or surjective? $h(x) = 2x$.
 injective: $h(x_1) = h(x_2) \Rightarrow x_1 = x_2$.
 surjective: $\forall y \in \mathbb{R}$ can be obtained so $h(\frac{y}{2}) = y$.

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Formally, if A, B are sets, then

a mapping $f: A \rightarrow B$ is a subset $f \subset A \times B$ such that the following two properties are defined:

I) $\forall a \in A, \exists b \in B; (a, b) \in f$. (then we write $b = f(a)$).

II) if $a' \in A, b, b' \in B$ are such that $(a, b) \in f$ and $(a, b') \in f$, then $b = b'$ (i.e. $f(a)$ is uniquely defined).

In addition, f may or may not have the following properties:

II) if $a, a' \in A, b \in B$ are s.t. $(a, b) \in f$ and $(a', b) \in f$, then $a = a'$

i.e. $f(a) = f(a') \Rightarrow f$ is injective.

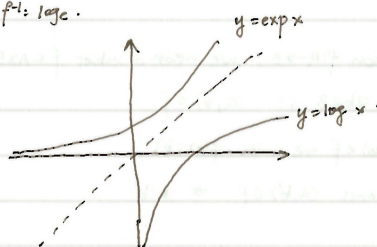
III) $\forall b \in B, \exists a \in A; (a, b) \in f$. (i.e. b has form $f(a)$ for some $a \forall b \Rightarrow f$ is surjective).

In general a subset $f \subset A \times B$ need not have any of these properties.

A general subset $f \subset A \times B$ is called a relation.

Definition if $f \subset A \times B$ then $f^{-1} \subset B \times A$ is the set $\{(b, a) \in f^{-1} \Leftrightarrow (a, b) \in f\}$.

Ex if $f = \exp$ then $f^{-1} = \log$.



$\exp: \mathbb{R} \rightarrow \mathbb{R}^+ = \{z \in \mathbb{R}, z > 0\}$.

$\log: \mathbb{R}^+ \rightarrow \mathbb{R}$.

Question: let $f: A \rightarrow B$ be a mapping. When is f^{-1} also a mapping?

$f \subset A \times B$.

$f^{-1} \subset B \times A$.

(I) $\forall a \in A \exists b \in B: (a, b) \in f$.

(I') $\forall b \in B \exists a \in A: (b, a) \in f^{-1}$.

(II) $(a, b) \in f$ and $(a, b') \in f \Rightarrow b = b'$.

(II') $(b, a) \in f^{-1}$ and $(b, a') \in f^{-1} \Rightarrow a = a'$.
 $(a, b) \in f$ and $(a', b) \in f \Rightarrow a = a'$.

Observe that:

injective (III) for $f \equiv$ (II) for f^{-1}

surjective (IV) for $f \equiv$ (I) for f^{-1} .

(IV) for $f \equiv$ (I) for f^{-1} .

Corollary If $f: A \rightarrow B$ is a mapping and is both injective and surjective, then $f^{-1}: B \rightarrow A$ is a mapping...

$$\begin{array}{ll}
 f \subseteq A \times B & f^{-1} \subseteq B \times A \\
 \text{(II)} \quad (a, b) \in f \text{ and } (a', b) \in f \Rightarrow a = a' & \text{(III')} \quad (b, a) \in f^{-1} \text{ and } (b', a) \in f^{-1} \Rightarrow b = b' \\
 \text{(III)} \quad \forall b \in B \exists a \in A (a, b) \in f & \text{(II')} \quad \forall a \in A \exists b \in B (b, a) \in f^{-1} = (a, b) \in f
 \end{array}$$

observe too that:
 (III) for $f^{-1} \equiv$ (II) for f
 (II) for $f^{-1} \equiv$ (III) for f

Definition A mapping is bijjective if it is both injective and surjective.

complete Corollary: let $f \subseteq A \times B$ be a subset. Then f is a bijective mapping $\Leftrightarrow f^{-1}$ is a bijective mapping.

COMPOSITION OF MAPPINGS

let A, B, C be sets, and let $f: A \rightarrow B$ and $g: B \rightarrow C$ be mappings.

Define $g \circ f: A \rightarrow C$ by $(g \circ f)(a) = g[f(a)]$ *first f then g : order of composition makes a difference!

Ex $f: \mathbb{R} \rightarrow \mathbb{R} \quad g: \mathbb{R} \rightarrow \mathbb{R}$
 $f(x) = x^2 \quad g(x) = \sin(x) + 1$
 $g \circ f(x) = \sin(x^2) + 1 \quad f \circ g(x) = (\sin(x) + 1)^2$

note that $g \circ f \neq f \circ g$; show by taking a counterexample e.g. $x = \pi$.
 then $f \circ g(\pi) = 1$, but $g \circ f(\pi) = \sin(\pi^2) + 1 \neq 1 = f \circ g(\pi)$.

Ex $f(x) = \exp(x) \quad f: \mathbb{R} \rightarrow \mathbb{R}^+$; $g(x) = \log(x) \quad g: \mathbb{R}^+ \rightarrow \mathbb{R}$
 $g \circ f(x) = x$ and $f \circ g(x) = x$, but $g \circ f \neq f \circ g$! because
 $g \circ f: \mathbb{R} \rightarrow \mathbb{R}$ but $f \circ g: \mathbb{R}^+ \rightarrow \mathbb{R}^+$. $\Rightarrow g \circ f = \text{Id}_{\mathbb{R}}: \mathbb{R} \rightarrow \mathbb{R}$, $f \circ g = \text{Id}_{\mathbb{R}^+}: \mathbb{R}^+ \rightarrow \mathbb{R}^+$

Definition If A is a set, the identity mapping on A , Id_A is given such that.
 $\text{Id}_A: A \rightarrow A, \text{Id}_A(a) = a \quad \forall a \in A$

Definition A mapping $f: A \rightarrow B$ is said to be invertible when \exists a mapping $g: B \rightarrow A$ s.t.
 $g \circ f = \text{Id}_A$ and $f \circ g = \text{Id}_B$ (note the different domains!).

Ex $\exp: \mathbb{R} \rightarrow \mathbb{R}^+$ is invertible i.e. $\log \circ \exp = \text{Id}_{\mathbb{R}}$.
 likewise,
 $\log: \mathbb{R}^+ \rightarrow \mathbb{R}$ is invertible i.e. $\exp \circ \log = \text{Id}_{\mathbb{R}^+}$.

The composition of mappings is associative:

$$A \xrightarrow{f} B \xrightarrow{g} C \xrightarrow{h} D$$

$$h \circ (g \circ f) = (h \circ g) \circ f$$

Proof --- calculate, for some $a \in A$,

$$\left. \begin{array}{l}
 h \circ (g \circ f)(a) = h[(g \circ f)(a)] = h(g(f(a))) \\
 (h \circ g) \circ f(a) = h \circ g(f(a)) = h(g(f(a)))
 \end{array} \right\} \text{LHS} = \text{RHS}$$

Proposition If $f: A \rightarrow B$ is an invertible mapping, then its inverse is unique.

Proof --- suppose $(g \circ f) = \text{Id}_A$ and $(h \circ f) = \text{Id}_A$; $(f \circ g) = \text{Id}_B$ and $(f \circ h) = \text{Id}_B$, we claim $h = g$.
 $h \circ (f \circ g) = h \circ \text{Id}_B = h \Rightarrow h \circ f \circ g = h$; $(h \circ f) \circ g = \text{Id}_A \circ g = g$ but $h \circ (f \circ g) = (h \circ f) \circ g \Rightarrow h = g$ q.e.d.

Putting everything together...

Theorem If $f: A \rightarrow B$ is a bijective mapping, then f is invertible with inverse f^{-1} .

Proof — f is bijective $\Rightarrow f^{-1}$ is a mapping.

clearly, $f \circ f^{-1} = \text{Id}$, $f^{-1} \circ f = \text{Id}$, q.e.d.

thus far, we have shown that f is bijective $\Rightarrow f$ is invertible.

conversely,

Proposition Let $f: A \rightarrow B$ be an invertible mapping, then f is bijective.

Proof — we know \exists mapping $g: B \rightarrow A$ s.t. $g \circ f = \text{Id}_A$, $f \circ g = \text{Id}_B$.

f is injective: suppose $f(a) = f(a')$.

then $g(f(a)) = g(f(a')) \Rightarrow \text{Id}_A(a) = \text{Id}_A(a') \Rightarrow a = a'$, so $a = a'$.

f is surjective: let $b \in B$, we need to find $a \in A$ s.t. $f(a) = b$.

take $a = g(b)$, then $f(a) = f(g(b)) = b \Rightarrow f \circ g = \text{Id}_B$, q.e.d.

Hence, the complete result is that...

Theorem If $f: A \rightarrow B$ is a mapping, then f is invertible $\Leftrightarrow f$ is bijective.

Ex $f: \mathbb{R} \rightarrow \mathbb{R}$, $f(x) = x^2$ is not injective, $\because f(1) = f(-1)$ but $1 \neq -1$.

in this case, we can make f injective by restricting domain; we now get:

$f: \mathbb{R}^+ \setminus \{0\} \rightarrow \mathbb{R}$ is injective, but it is not surjective. $\because -1 \in \mathbb{R}$, codomain, but $\nexists x \in \mathbb{R}^+ \setminus \{0\}$ s.t. $x^2 = -1$.

in this case, we can make f surjective by restricting codomain; we now get:

$f: \mathbb{R}^+ \setminus \{0\} \rightarrow \mathbb{R}^+ \setminus \{0\}$. now f is bijective, which makes it invertible, and:

$f^{-1}: \mathbb{R}^+ \setminus \{0\} \rightarrow \mathbb{R}^+ \setminus \{0\}$, $f(x) = \sqrt{x}$.

PERMUTATIONS.

A mapping $f: \{1, 2, \dots, n\} \rightarrow \{1, 2, \dots, n\}$ is said to be a permutation on $n \Leftrightarrow f$ is bijective.

equivalently, $\Leftrightarrow f$ is invertible.

For instance, where $n=2$, all mappings $\{1, 2\} \rightarrow \{1, 2\}$ include:

$1 \rightarrow 1$
 $2 \rightarrow 2$

Id
(bijective!)

$1 \rightarrow 1$
 $2 \rightarrow 2$

constant
to 1

$1 \rightarrow 2$
 $2 \rightarrow 2$

constant
to 2.

$1 \rightarrow 2$
 $2 \rightarrow 1$

τ where $\tau(1)=2, \tau(2)=1$
(bijective!)

hence there are 2 permutations of $\{1, 2\}$, $\text{Id} = \begin{pmatrix} 1 & 2 \\ 1 & 2 \end{pmatrix}$, $\tau = \begin{pmatrix} 1 & 2 \\ 2 & 1 \end{pmatrix}$.

where $n=3$, all mappings $\{1, 2, 3\} \rightarrow \{1, 2, 3\}$ include: all 27 possibilities. however, for bijective ones, there are only $6 = 3!$

$\text{Id} = \begin{pmatrix} 1 & 2 & 3 \\ 1 & 2 & 3 \end{pmatrix}$ $x = \begin{pmatrix} 1 & 2 & 3 \\ 2 & 3 & 1 \end{pmatrix}$ $x \circ y = \begin{pmatrix} 1 & 2 & 3 \\ 3 & 1 & 2 \end{pmatrix}$ $xy = \begin{pmatrix} 1 & 2 & 3 \\ 3 & 2 & 1 \end{pmatrix}$ $x^2 y = \begin{pmatrix} 1 & 2 & 3 \\ 1 & 3 & 2 \end{pmatrix}$ $y = \begin{pmatrix} 1 & 2 & 3 \\ 2 & 1 & 3 \end{pmatrix}$.

hence there are 6 permutations of $\{1, 2, 3\}$.

let $x = \begin{pmatrix} 1 & 2 & 3 \\ 2 & 3 & 1 \end{pmatrix}$, then $x^2 = x \circ x = \begin{pmatrix} 1 & 2 & 3 \\ 3 & 1 & 2 \end{pmatrix} \circ x = \begin{pmatrix} 1 & 2 & 3 \\ 3 & 1 & 2 \end{pmatrix}$.

$\circ yx = xy$? no. $yx = y \circ x = \begin{pmatrix} 1 & 2 & 3 \\ 1 & 3 & 2 \end{pmatrix} \circ x = \begin{pmatrix} 1 & 2 & 3 \\ 1 & 3 & 2 \end{pmatrix} = x^2 y$.

$x^3 = \text{Id}$ $y^2 = \text{Id}$ $yx = x^2 y$

in general, there are $n!$ permutations of $\{1, 2, \dots, n\} \rightarrow \{1, 2, \dots, n\}$.

Convention: If $f: \{1, 2, \dots, n\} \rightarrow \{1, 2, \dots, n\}$ is a mapping,

then we write $f = \begin{pmatrix} 1 & 2 & 3 & \dots & n \\ f(1) & f(2) & f(3) & \dots & f(n) \end{pmatrix}$.

CYCLIC PERMUTATIONS.

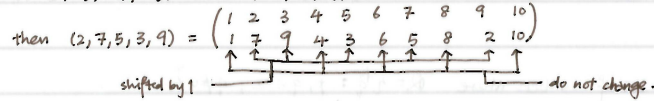
Take $\{a_1, \dots, a_m\} \subset \{1, 2, \dots, n\}$.

Definition (a_1, a_2, \dots, a_m) is defined to be the permutation which takes...

$a_1 \rightarrow a_2, a_2 \rightarrow a_3, \dots, a_{m-1} \rightarrow a_m, a_m \rightarrow a_1$; and leaves everything else fixed.

Ex let $n=10, m=5$.

$(a_1, a_2, a_3, a_4, a_5) = (2, 7, 5, 3, 9)$.



we say (a_1, a_2, \dots, a_m) is a cycle of length m , then $(a_1, a_2, \dots, a_m)^m = \text{id}$.

convention: $f = \begin{pmatrix} 1 & 2 & \dots & n \\ f(1) & f(2) & \dots & f(n) \end{pmatrix}$.

Proposition — If f, g are both permutations on n letters then so also is $g \circ f$.

Proof — $(g \circ f)^{-1} = f^{-1} \circ g^{-1}$; and since f, g are permutations $\Leftrightarrow f, g$ are invertible, then $g \circ f$ is invertible, q.e.d.

Composition of permutations,

$g \circ f = \begin{pmatrix} 1 & 2 & 3 & \dots & n \\ f(1) & f(2) & f(3) & \dots & f(n) \\ g(f(1)) & g(f(2)) & g(f(3)) & \dots & g(f(n)) \end{pmatrix}$ ← called middle row = $\begin{pmatrix} 1 & 2 & 3 & \dots & n \\ g(f(1)) & g(f(2)) & g(f(3)) & \dots & g(f(n)) \end{pmatrix}$.

Formal statement of a cyclic permutation:

$(a_1, a_2, \dots, a_m)(r) = \begin{cases} a_{i+1} & \text{if } r = a_i, i < m \\ a_1 & \text{if } r = a_m \\ r & \text{if } r \notin \{a_1, a_2, \dots, a_m\} \end{cases}$

usually, but not always, permutations do not commute.

exceptional circumstances: let $\{a_1, a_2, \dots, a_m\} \subset \{1, 2, \dots, n\}$ and $\{b_1, b_2, \dots, b_k\} \subset \{1, 2, \dots, n\}$

① suppose $\{a_1, a_2, \dots, a_m\} \cap \{b_1, b_2, \dots, b_k\} = \emptyset$ then $(a_1, a_2, \dots, a_m)(b_1, b_2, \dots, b_k) = (b_1, b_2, \dots, b_k)(a_1, a_2, \dots, a_m)$.
 DISJOINT CYCLES COMMUTE.

Ex $n=8$, then $(2, 5, 7)(1, 6, 4) = (1, 6, 4)(2, 5, 7)$.
 $\begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 \\ 2 & 5 & 7 & 1 & 6 & 4 & 3 & 8 \\ 6 & 2 & 3 & 1 & 5 & 4 & 7 & 8 \\ 6 & 5 & 3 & 1 & 7 & 4 & 2 & 8 \end{pmatrix}$ (verified).

Rule 0: Disjoint cycles commute

Rule 1: Any permutation is a product of disjoint cycles. (and from rule 0, they commute)

Ex Let $p = \begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 & 9 & 10 & 11 & 12 \\ 5 & 10 & 7 & 8 & 11 & 2 & 12 & 4 & 3 & 6 & 1 & 9 \end{pmatrix} = (1, 5, 11)(2, 10, 6)(3, 7, 12, 9)(4, 8)$. commutative!

Definition By a transposition, we mean a cycle of length 2.

i.e. it switches the two elements i and j , and leaves everything else fixed, hence a transposition has form (i, j) .

Rule 2: Any cycle is a product of transpositions. // a cycle of length m is a product of $m-1$ transpositions.

Ex let $m=4, n \geq 4$, then imagine a cycle (a_1, a_2, a_3, a_4) .

$(a_1, a_2, a_3, a_4) = \begin{pmatrix} a_1 & \dots & a_2 & \dots & a_3 & \dots & a_4 & \dots \\ a_2 & \dots & a_1 & \dots & a_3 & \dots & a_4 & \dots \\ a_2 & \dots & a_3 & \dots & a_1 & \dots & a_4 & \dots \\ a_2 & \dots & a_3 & \dots & a_4 & \dots & a_1 & \dots \end{pmatrix} = \begin{matrix} \text{2 } (a_1, a_2) \\ \text{2 } (a_1, a_3) \\ \text{2 } (a_1, a_4) \end{matrix}$ so $(a_1, a_2, a_3, a_4) = (a_1, a_4)(a_1, a_3)(a_1, a_2)$.
 cycle of length 4. product of 3 transpositions.

generalisation — $(a_1, a_2, \dots, a_m) = (a_1, a_m)(a_1, a_{m-1}) \dots (a_1, a_3)(a_1, a_2)$.

Definition An adjacent transposition is one of the form $(i, i+1)$.

Rule 3: Any transposition is a product of an odd number of adjacent transformations. (gap of $k \sim 2k-1$ adjacent transformations).

Proof — wlog let $i < j$, then we define $\text{gap}(i, j) = j-1$.

an adjacent transposition is a transposition of gap 1.

suppose we consider $(i, i+k), k > 1$; then $i < i+1 < i+k$.

$\begin{matrix} i & i+1 & \dots & i+k \\ i+1 & i & \dots & i+k \\ i+k & i & \dots & i+1 \\ i+k & i & \dots & i+1 \end{matrix} \begin{matrix} \text{2 } \text{gap}(i, i+1) = 1 \\ \text{2 } \text{gap}(i+1, i+k) = k-1 \\ \text{2 } \text{gap}(i, i+1) = 1 \end{matrix}$

we claim that a transposition of gap k is a product of $2k-1$ adjacent transpositions. For $k=1$, nothing to prove.

assume $k=m-1$ is true, then $k=m$ is true as well because $(i, (2k-3)+1) = 2k-1$.

if σ is a permutation,

$$\text{sign}(\sigma) = \begin{cases} +1 & \text{if } \sigma \text{ is a product of an EVEN no. of adjacent transpositions} \\ -1 & \text{if } \sigma \text{ is a product of an ODD no. of adjacent transpositions} \end{cases}$$

then,

$$\begin{aligned} \text{sign}(\text{cycle of even length}) &= -1 \\ \text{sign}(\text{cycle of odd length}) &= +1 \end{aligned}$$

Ex: $\sigma = (1, 5, 11)(2, 10, 6)(3, 7, 12, 9)(4, 8)$

3	3	4	2	lengths
+1	+1	-1	-1	signs

$\Rightarrow \text{sign}(\sigma) = +1$

Definition order(σ) = $\min \{r \geq 1; \sigma^r = \text{id}\}$.

15 November 2011.
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we describe \mathbb{Q} as the set of numbers where $\mathbb{Q} = \{ \frac{p}{q} : p, q \in \mathbb{Z}, q \neq 0 \}$.

rule of equality: $\frac{p}{q} = \frac{p'}{q'} \Leftrightarrow pq' = p'q$.

\mathbb{Q} is a system in which one can add, subtract, multiply and divide ($\neq 0$)

Any system which has these properties is called a **field**

Definition A field \mathbb{F} consists of the following data:

$\mathbb{F} = (\mathbb{F}, +, \cdot, 0, 1)$

where \mathbb{F} is a set.

$0, 1 \in \mathbb{F}; 0 \neq 1$

$+$ is a mapping $+$: $\mathbb{F} \times \mathbb{F} \rightarrow \mathbb{F}$

$(x, y) \mapsto x+y$ [we write this rather than $+(x, y)$ position]

} addition

and \cdot is also a mapping \cdot : $\mathbb{F} \times \mathbb{F} \rightarrow \mathbb{F}$

$(x, y) \mapsto x \cdot y$

} multiplication

such that the following properties hold

- | | | | | | | | | |
|---|-------------------------------|----------------------------|---|---|-------------------------------|----------------------------|--|--|
| 1) $x+(y+z) = (x+y)+z$ | 2) $x \cdot y = y \cdot x$ | 3) $x+0 = x$ | 4) $\forall x \in \mathbb{F} \exists (-x) \in \mathbb{F}; x+(-x) = 0$ | 1') $x \cdot (y \cdot z) = (x \cdot y) \cdot z$ | 2') $x \cdot y = y \cdot x$ | 3') $x \cdot 1 = x$ | 4') $\forall x \in \mathbb{F} \setminus \{0\}, \exists x^{-1} \in \mathbb{F} \text{ s.t. } x x^{-1} = 1$ | |
| $\forall x, y, z \in \mathbb{F}$ | $\forall x, y \in \mathbb{F}$ | $\forall x \in \mathbb{F}$ | | $\forall x, y, z \in \mathbb{F}$ | $\forall x, y \in \mathbb{F}$ | $\forall x \in \mathbb{F}$ | (multiplicative inverse) | |
| (associativity) | (commutativity) | (additive identity) | (additive inverse) | (associativity) | | (multiplicative identity) | | |
| 5) $(x+y) \cdot z = x \cdot z + y \cdot z; z \cdot (x+y) = z \cdot x + z \cdot y$ | | | | (distributivity) | | | | |

so $\mathbb{Q}, \mathbb{R}, \mathbb{C}$ are fields. However, \mathbb{Z} is not a field as 4) does not hold.

Let \mathbb{F}_2 be a field with two elements; e.g. $\mathbb{F}_2 = \{0, 1\}$.

+	0	1
0	0	1
1	1	0

·	0	1
0	0	0
1	0	1

we let 0, 1 represent even and odd numbers respectively.

so \mathbb{F}_2 is obtained from \mathbb{Z} by forcing '2=0' i.e. '1+1=0'.

by extension, we examine $\mathbb{F}_3 = \{0, 1, 2\}$; introduce rule '3=0'.

+	0	1	2
0	0	1	2
1	1	2	0
2	2	0	1

·	0	1	2
0	0	0	0
1	0	1	2
2	0	2	1

i.e. $2^{-1} = 2$ in \mathbb{F}_3 .

now we try $\mathbb{F}_4 = \{0, 1, 2, 3\}$

+	0	1	2	3	4
0	0	1	2	3	4
1	1	2	3	4	0
2	2	3	4	0	1
3	3	4	0	1	2
4	4	0	1	2	3

·	0	1	2	3	4
0	0	0	0	0	0
1	0	1	2	3	4
2	0	2	4	1	3
3	0	3	1	4	2
4	0	4	3	2	1

However, note that this does not apply for $\{0, 1, 2, 3\}$ where '4=0'

·	0	1	2	3
0	0	0	0	0
1	0	1	2	3
2	0	2	0	2
3	0	3	2	1

this is not a field, because
 2^{-1} does not exist.
 so this is not what we call \mathbb{F}_4 !

Let \mathbb{F} be a field.

Definition $\mathbb{F}^n = \{ \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = \underline{x}; x_i \in \mathbb{F} \}$.

where $\begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix} \Leftrightarrow \forall i, x_i = y_i$

\mathbb{F}^n has the following properties:

$$+ : \mathbb{F}^n \times \mathbb{F}^n \longrightarrow \mathbb{F}^n$$

$$\begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} + \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix} = \begin{pmatrix} x_1 + y_1 \\ \vdots \\ x_n + y_n \end{pmatrix} \quad \text{ie. adding coordinates.}$$

$$\cdot : \mathbb{F} \times \mathbb{F}^n \longrightarrow \mathbb{F}^n$$

$$\lambda \cdot \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} \lambda x_1 \\ \vdots \\ \lambda x_n \end{pmatrix}$$

note that we multiply here only by a scalar $\lambda \in \mathbb{F}$; not a vector \mathbb{F}^n .

there exists a zero vector $\mathbf{0} = \begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix}$ which has the following properties:

$$1) \quad \mathbf{x} + (\mathbf{y} + \mathbf{z}) = (\mathbf{x} + \mathbf{y}) + \mathbf{z} \quad (\mathbf{x}, \mathbf{y}, \mathbf{z} \in \mathbb{F}^n)$$

$$2) \quad \mathbf{x} + \mathbf{y} = \mathbf{y} + \mathbf{x} \quad (\mathbf{x}, \mathbf{y} \in \mathbb{F}^n)$$

$$3) \quad \mathbf{x} + \mathbf{0} = \mathbf{x} \quad (\mathbf{x} \in \mathbb{F}^n)$$

$$4) \quad \forall \mathbf{x} \in \mathbb{F}^n \exists (-\mathbf{x}) \in \mathbb{F}^n \text{ s.t. } \mathbf{x} + (-\mathbf{x}) = \mathbf{0}$$

$$5) \quad \lambda(\mu \cdot \mathbf{z}) = (\lambda \cdot \mu) \cdot \mathbf{z} \quad (\forall \lambda, \mu \in \mathbb{F}; \forall \mathbf{z} \in \mathbb{F}^n)$$

$$6) \quad 1 \cdot \mathbf{z} = \mathbf{z} \quad (\forall \mathbf{z} \in \mathbb{F}^n)$$

$$7) \quad (\lambda + \mu) \cdot \mathbf{z} = \lambda \cdot \mathbf{z} + \mu \cdot \mathbf{z} \quad (\forall \lambda, \mu \in \mathbb{F}; \forall \mathbf{z} \in \mathbb{F}^n)$$

$$8) \quad \lambda \cdot (\mathbf{w} + \mathbf{z}) = \lambda \cdot \mathbf{w} + \lambda \cdot \mathbf{z} \quad (\forall \lambda \in \mathbb{F}; \forall \mathbf{w}, \mathbf{z} \in \mathbb{F}^n)$$

additive.

multiplicative.

distributive laws.

Definition

Let \mathbb{F} be a field. Suppose that

i) V is a set

ii) $\mathbf{0} \in V$

iii) $+$: $V \times V \rightarrow V$ is a mapping

iv) \cdot : $\mathbb{F} \times V \rightarrow V$ is a mapping

then we say that $(V, +, \mathbf{0}, \cdot)$ is a vector space over \mathbb{F} when the analogous properties 1) - 8) hold.

or, restating it...

Definition

Let \mathbb{F} be a field; then $V = (V, +, \mathbf{0}, \cdot)$ is a vector space over \mathbb{F} .

when i) V is a set and $\mathbf{0} \in V$

ii) $+$: $V \times V \rightarrow V$ is a mapping such that:

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

$$b) \quad \mathbf{x} + \mathbf{y} = \mathbf{y} + \mathbf{x}$$

$$c) \quad \mathbf{x} + \mathbf{0} = \mathbf{x}$$

$$d) \quad \exists \mathbf{x} \in V, \exists (-\mathbf{x}) \in V : \mathbf{x} + (-\mathbf{x}) = \mathbf{0}$$

iii) \cdot : $\mathbb{F} \times V \rightarrow V$ is a mapping such that:

$$e) \quad \lambda(\mu \cdot \mathbf{z}) = (\lambda \cdot \mu) \cdot \mathbf{z}$$

$$f) \quad 1 \cdot \mathbf{z} = \mathbf{z}$$

$$g) \quad (\lambda + \mu) \cdot \mathbf{z} = \lambda \cdot \mathbf{z} + \mu \cdot \mathbf{z}$$

$$h) \quad \lambda(\mathbf{w} + \mathbf{z}) = \lambda \cdot \mathbf{w} + \lambda \cdot \mathbf{z}$$

Ex

\mathbb{F}^n is a vector space over \mathbb{F} ; in the special case where $n=1$, we regard $\mathbb{F} = \mathbb{F}^1$, so \mathbb{F} is also a vector space.

Ex

More typical example; take $\mathbb{F} = \mathbb{Q}$; and take $V = \left\{ \begin{pmatrix} a \\ -a \end{pmatrix} : a \in \mathbb{Q} \right\}$; so $V \subset \mathbb{Q}^2$

$$\text{addition in } V: \begin{pmatrix} a \\ -a \end{pmatrix} + \begin{pmatrix} b \\ -b \end{pmatrix} = \begin{pmatrix} a+b \\ -(a+b) \end{pmatrix} \in V$$

$$\text{scalar multiplication: } \lambda \begin{pmatrix} a \\ -a \end{pmatrix} = \begin{pmatrix} \lambda a \\ \lambda(-a) \end{pmatrix} \in V$$

so we have addition $+$: $V \times V \rightarrow V$; scalar multiplication \cdot : $\mathbb{Q} \times V \rightarrow V$; and a zero vector $\mathbf{0} = \begin{pmatrix} 0 \\ -0 \end{pmatrix} \in V$.

All the other axioms hold because they already hold in \mathbb{Q}^2 ; and $V \subset \mathbb{Q}^2$.

however; $V \neq \mathbb{Q}^2$ — use counter-example $\begin{pmatrix} 1 \\ 1 \end{pmatrix} \in \mathbb{Q}^2$; $\begin{pmatrix} 1 \\ 1 \end{pmatrix} \notin V$.

Ex

Take \mathbb{F} to be any field; let $W = \left\{ \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} \in \mathbb{F}^3 : x_1 + x_2 + x_3 = 0 \right\}$.

$$W \text{ has an addition } \mathbf{x}, \mathbf{y} \in W; \quad \mathbf{x} + \mathbf{y} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} + \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix} = \begin{pmatrix} x_1+y_1 \\ x_2+y_2 \\ x_3+y_3 \end{pmatrix} \quad (x_1+y_1) + (x_2+y_2) + (x_3+y_3) = 0 \Rightarrow \mathbf{x} + \mathbf{y} \in W$$

$$W \text{ has scalar multiplication } \mathbf{x} \in W; \lambda \in \mathbb{F}; \text{ then } \lambda \mathbf{x} = \begin{pmatrix} \lambda x_1 \\ \lambda x_2 \\ \lambda x_3 \end{pmatrix} \quad \lambda x_1 + \lambda x_2 + \lambda x_3 = \lambda(x_1 + x_2 + x_3) = \lambda \cdot 0 = 0 \Rightarrow \lambda \mathbf{x} \in W$$

remaining axioms already hold \because they hold for \mathbb{F}^3 , and $W \subset \mathbb{F}^3$.

however; $W \neq \mathbb{F}^3$ — use counter-example $\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \notin W$.

DIMENSIONALITY OF A VECTOR SPACE.

We examine the system \mathbb{F}^n .

we define $e_1 = \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}$, $e_2 = \begin{pmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{pmatrix}$, ..., $e_n = \begin{pmatrix} 0 \\ \vdots \\ 1 \\ 0 \end{pmatrix}$

for instance, when $n=4$,

$e_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}$, $e_2 = \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix}$, $e_3 = \begin{pmatrix} 0 \\ 0 \\ 1 \\ 0 \end{pmatrix}$, $e_4 = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix}$

e_1, e_2, e_3, e_4 in \mathbb{F}^4 have the following property:

imagine $\lambda_1, \lambda_2, \lambda_3, \lambda_4 \in \mathbb{F}$; then suppose $\lambda_1 e_1 + \lambda_2 e_2 + \lambda_3 e_3 + \lambda_4 e_4 = 0$, then the only possibility is that $\lambda_1 = \lambda_2 = \lambda_3 = \lambda_4 = 0$.

to see this, note that $\lambda_1 e_1 + \lambda_2 e_2 + \lambda_3 e_3 + \lambda_4 e_4 = \begin{pmatrix} \lambda_1 \\ 0 \\ 0 \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ \lambda_2 \\ 0 \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ 0 \\ \lambda_3 \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ 0 \\ 0 \\ \lambda_4 \end{pmatrix} = \begin{pmatrix} \lambda_1 \\ \lambda_2 \\ \lambda_3 \\ \lambda_4 \end{pmatrix}$

so if $\lambda_1 e_1 + \dots + \lambda_4 e_4 = 0$; then $\begin{pmatrix} \lambda_1 \\ \lambda_2 \\ \lambda_3 \\ \lambda_4 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$.

LINEAR INDEPENDENCE

Definition If $v_1, v_2, \dots, v_n \in V$, where V is a vector space over \mathbb{F} ;

$\sum_{i=1}^n \lambda_i v_i = 0$

we state that $\{v_1, v_2, \dots, v_n\}$ is linearly independent when $\lambda_1 v_1 + \dots + \lambda_n v_n = 0 \Rightarrow \lambda_1 = \dots = \lambda_n = 0$

i.e. the only way for a linear combination of $\{v_1, v_2, \dots, v_n\}$ to sum to 0 is if all coefficients are 0.

17 October 2011
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An expression $\lambda_1 v_1 + \lambda_2 v_2 + \dots + \lambda_n v_n$ ($\lambda_i \in \mathbb{F}$) is called a linear combination.

A set of vectors $\{v_1, v_2, \dots, v_n\}$ is linearly independent if the only linear combination which is 0, is the obvious one.

Ex we consider $\{e_1, e_2, \dots, e_n\} \in \mathbb{F}^n$; then $\{e_1, e_2, \dots, e_n\}$ is linearly independent.

Proof - take $\sum_{i=1}^n \lambda_i e_i = \begin{pmatrix} \lambda_1 \\ \lambda_2 \\ \vdots \\ \lambda_n \end{pmatrix}$

so if $\sum \lambda_i e_i = 0$, then $\lambda_i = 0$ for each $i \leq n$, q.e.d.

Ex we take the vectors $e_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$, $e_2 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$ and $e_3 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$; then $\{e_1, e_2, e_3\}$ is linearly independent.

Proof - $\lambda_1 e_1 = \begin{pmatrix} \lambda_1 \\ \lambda_1 \end{pmatrix}$; $\lambda_2 e_2 = \begin{pmatrix} \lambda_2 \\ 0 \end{pmatrix}$; $\lambda_3 e_3 = \begin{pmatrix} \lambda_3 \\ 0 \end{pmatrix}$.

so $\lambda_1 e_1 + \lambda_2 e_2 + \lambda_3 e_3 = \begin{pmatrix} \lambda_1 + \lambda_2 + \lambda_3 \\ \lambda_1 \end{pmatrix}$

and hence, $\sum_{i=1}^3 \lambda_i e_i = 0 \Rightarrow \lambda_1 + \lambda_2 + \lambda_3 = 0$; $\lambda_1 = 0 \Rightarrow \lambda_1 = \lambda_2 = \lambda_3 = 0$, q.e.d.

A set which is not linearly independent is said to be linearly dependent.

$\{v_1, v_2, \dots, v_n\}$ is LD $\Leftrightarrow \exists$ a linear combination $\sum_{i=1}^n \lambda_i v_i = 0$ where $\lambda_i \neq 0$ for at least one value of $i \leq n$.

Ex we take the vectors $w_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$, $w_2 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$, $w_3 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$, $w_4 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$; then $\{w_1, w_2, w_3, w_4\}$ is LD.

Proof (counter-example) - $w_4 = w_1 - w_2 + w_3 \Rightarrow w_1 - w_2 + w_3 - w_4 = 0$.

$\lambda_1 = 1, \lambda_2 = -1, \lambda_3 = 1, \lambda_4 = -1$; so in this case at least one coefficient is non-zero.

Standard mistake! "every set is LI because $0v_1 + 0v_2 + \dots + 0v_n = 0$ and all coefficients are 0." WRONG.

It means the only way to get 0 is where $\lambda_1 = \lambda_2 = \dots = \lambda_n = 0$.

SPANNING.

If e_1, e_2, \dots, e_n are standard vectors in \mathbb{F}^n , and $x \in \mathbb{F}^n$ is an arbitrary vector,

$x = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}$ and then $x = x_1 e_1 + x_2 e_2 + \dots + x_n e_n$.

for instance, $x = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = x_1 e_1 + x_2 e_2 + x_3 e_3$.

Definition If $v_1, v_2, \dots, v_n \in V$; we say that v_1, v_2, \dots, v_n span V when any vector $x \in V$ can be written in the form

$x = \lambda_1 v_1 + \dots + \lambda_n v_n$ for some $\lambda_i \in \mathbb{F} = \sum_{i=1}^n \lambda_i v_i$.

so we have seen that the standard vectors e_1, e_2, \dots, e_n span \mathbb{F}^n .

Definition Let v_1, v_2, \dots, v_n be vectors in V . we say that $\{v_1, v_2, \dots, v_n\}$ is a basis for V when

- i) $\{v_1, v_2, \dots, v_n\}$ is linearly independent and
- ii) $\{v_1, v_2, \dots, v_n\}$ spans V .

Ex The standard vectors $\{e_1, e_2, \dots, e_n\}$ form a basis for \mathbb{F}^n .

Theorem BASIS THEOREM:

- i) Any non-zero vector space V has a basis.
- ii) Any two bases for V have the same number of elements. *Proof: see 1201-031.

Definition The dimension $\dim(V)$ of V is the number of elements in a basis for V .

From the above, we observe that $\dim(\mathbb{F}^n) = n$. Also, we call $\{e_1, e_2, \dots, e_n\}$ a standard basis for V over \mathbb{F}^n .

Ex Let $W = \left\{ \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} \in \mathbb{F}^3 : x_1 + x_2 + x_3 = 0 \right\}$; then $\dim W = 2$.

We need to find a basis for W with exactly 2 elements.

take $\varphi_1 = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}$ and $\varphi_2 = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}$; $\varphi_1, \varphi_2 \in W$.

to show that φ_1, φ_2 is a basis, it must fulfill the two conditions of the basis theorem.

• $\{\varphi_1, \varphi_2\}$ is LI.

$\lambda_1 \varphi_1 + \lambda_2 \varphi_2 = \begin{pmatrix} \lambda_1 \\ \lambda_2 \\ -(\lambda_1 + \lambda_2) \end{pmatrix}$, so if $\lambda_1 \varphi_1 + \lambda_2 \varphi_2 = 0$; then $\lambda_1 = \lambda_2 = 0$, q.e.d.

• $\{\varphi_1, \varphi_2\}$ spans W .

take $\xi = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} \in W$; then $x_3 = -(x_1 + x_2)$.

then $x_1 \varphi_1 + x_2 \varphi_2 = \begin{pmatrix} x_1 \\ 0 \\ -x_1 \end{pmatrix} + \begin{pmatrix} 0 \\ x_2 \\ -x_2 \end{pmatrix} = \begin{pmatrix} x_1 \\ x_2 \\ -(x_1 + x_2) \end{pmatrix} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \xi$.

hence, $\dim W = 2$.

Ex Let A be a $n \times n$ matrix ($a_{ij} \in \mathbb{F}$)

Define $K_A = \left\{ \xi \in \mathbb{F}^n : A\xi = 0 \right\}$ i.e. the solution set to ^{homogeneous} system of linear equations.

Proposition — K_A is a vector space $\subset \mathbb{F}^n$.

Proof — if $\xi, \eta \in K_A$; then

$A\xi = 0, A\eta = 0 \Rightarrow A(\xi + \eta) = A\xi + A\eta = 0$; so $\xi + \eta \in K_A$. (addition)

$\xi \in K_A, \lambda \in \mathbb{F} \Rightarrow A(\lambda\xi) = \lambda(A\xi) = \lambda \cdot 0 = 0$; so $\lambda\xi \in K_A$ (scalar multiplication)

all remaining axioms are already satisfied in \mathbb{F}^n ; so K_A is a vector space.

Computing $\dim(K_A)$.

Let $A = \begin{pmatrix} 1 & -1 & -1 & 1 \\ 1 & -\frac{1}{2} & -\frac{1}{2} & 1 \end{pmatrix}$; then $K_A = \left\{ \xi \in \mathbb{F}^4 : A\xi = 0 \right\}$.

to find K_A , we reduce to rref: $\begin{pmatrix} 1 & -1 & -1 & 1 \\ 1 & -\frac{1}{2} & -\frac{1}{2} & 1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -1 & -1 & 1 \\ 0 & \frac{1}{2} & \frac{1}{2} & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & -\frac{3}{2} & \frac{1}{2} \\ 0 & \frac{1}{2} & \frac{1}{2} & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & 0 & 1 \\ 0 & \frac{1}{2} & \frac{1}{2} & 0 \end{pmatrix}$.

as such, $K_A = \left\{ \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} \right\}$; $\dim(K_A) = 2$.

to obtain a basis, we take obvious choices: $x_3 = 1, x_4 = 0 \Rightarrow E_1 = \begin{pmatrix} 0 \\ 1 \\ 1 \\ 0 \end{pmatrix}$; $x_3 = 0, x_4 = 1 \Rightarrow E_2 = \begin{pmatrix} -1 \\ 0 \\ 0 \\ 1 \end{pmatrix}$.

$\xi \in K_A \Rightarrow \xi = x_3 E_1 + x_4 E_2$; so $\{E_1, E_2\}$ span K_A and are LI; forming a basis for K_A .

\mathbb{F}^n is a standard vector space.

First example of a non-standard vector space is something like this:

take field \mathbb{F} : take $n \times n$ matrix A over \mathbb{F} . consider homogeneous linear system $A\xi = 0$, then we define $K_A = \left\{ \xi \in \mathbb{F}^n : A\xi = 0 \right\}$.

Proposition (re-cap) — K_A forms a vector space over \mathbb{F} .

Proof — let $\xi, \eta \in K_A$ i.e. $A\xi = 0$ and $A\eta = 0 \Rightarrow A(\xi + \eta) = A\xi + A\eta = 0$; so $\xi + \eta \in K_A \Rightarrow \xi + \eta \in K_A$.

let $\xi \in K_A, \lambda \in \mathbb{F}$; then $A\xi = 0$ and $A(\lambda\xi) = \lambda(A\xi) = \lambda \cdot 0 = 0 \Rightarrow \lambda\xi \in K_A$.

finally, since $A \cdot 0 = 0$, then $0 \in K_A$

all other axioms are automatically satisfied since $K_A \subset \mathbb{F}^n$, and they hold in $\mathbb{F}^n \Rightarrow$ all axioms are fulfilled, K_A is a vector space.

How to find a basis for K_A :

Ex $A = \begin{pmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & 0 & 1 & 0 & 1 & 1 & 1 \\ 1 & 0 & 1 & 0 & 1 & 1 & 1 \\ 1 & 0 & 1 & 0 & 1 & 1 & 1 \\ 1 & 0 & 1 & 0 & 1 & 1 & 1 \\ 1 & 0 & 1 & 0 & 1 & 1 & 1 \\ 1 & 0 & 1 & 0 & 1 & 1 & 1 \end{pmatrix}$, take $F = \mathbb{Q}$; $K_A = \{x \in \mathbb{Q}^7, Ax = 0\}$.

$$A \leftrightarrow \begin{pmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 0 & -1 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \end{pmatrix} \leftrightarrow \begin{pmatrix} 1 & 0 & 1 & 0 & 1 & 0 & 1 \\ 0 & -1 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \end{pmatrix} \leftrightarrow \begin{pmatrix} 1 & 0 & 1 & 0 & 1 & 0 & 1 \\ 0 & -1 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \end{pmatrix} \leftrightarrow \begin{pmatrix} 1 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & -1 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \end{pmatrix}$$

Thus, by reducing A , we see that A is row-equivalent to $\begin{pmatrix} 1 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & -1 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 0 & 0 \end{pmatrix}$.

Also, $x_1 - x_4 = 0$, $x_2 + x_4 + x_6 = 0$ and $x_3 + x_4 + x_5 + x_7 = 0 \Rightarrow x_1 = x_4$, $x_2 = -x_4 - x_6$, $x_3 = -x_4 - x_5 - x_7$.

$$x = \begin{pmatrix} x_4 \\ -x_4 - x_6 \\ -x_4 - x_5 - x_7 \\ x_4 \\ x_5 \\ x_6 \\ x_7 \end{pmatrix} = x_4 \begin{pmatrix} 1 \\ -1 \\ -1 \\ 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} + x_5 \begin{pmatrix} 0 \\ 0 \\ -1 \\ 0 \\ 1 \\ 0 \\ 0 \end{pmatrix} + x_6 \begin{pmatrix} 0 \\ -1 \\ 0 \\ 0 \\ 0 \\ 1 \\ 0 \end{pmatrix} + x_7 \begin{pmatrix} 0 \\ 0 \\ -1 \\ 0 \\ 0 \\ 0 \\ 1 \end{pmatrix} \Rightarrow \dim(K_A) = 4.$$

basis for $K_A = \left\{ \begin{pmatrix} 1 \\ -1 \\ -1 \\ 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ -1 \\ 0 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ -1 \\ 0 \\ 0 \\ 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ -1 \\ 0 \\ 0 \\ 0 \\ 1 \end{pmatrix} \right\}$.

since $x = x_4 E_1 + x_5 E_2 + x_6 E_3 + x_7 E_4$, so $\{E_1, E_2, E_3, E_4\}$ spans K_A .

also, $\{E_1, E_2, E_3, E_4\}$ is LI $\therefore \sum_{i=1}^4 \lambda_i E_i = 0 \Rightarrow \lambda_1 = \lambda_2 = \lambda_3 = \lambda_4 = 0$.

LINEAR MAPPINGS / TRANSFORMATIONS.

Definition

let V, W be vector spaces over a field F .

We say that a mapping $T: V \rightarrow W$ is linear when

- i) $T(x+y) = T(x) + T(y) \quad \forall x, y \in V$,
- ii) $T(\lambda x) = \lambda T(x) \quad \forall x \in V, \lambda \in F$.

Proposition -- if $T: V \rightarrow W$ is linear, then $T(0) = 0$.

Proof -- $0 = 0 + 0$, so by property (i), $T(0) = T(0+0) = T(0) + T(0)$.
 $\therefore T(0) - T(0) = T(0) + T(0) - T(0) \Rightarrow 0 = T(0)$ q.e.d.

Ex

let $P_n(\mathbb{Q})$ be the set of polynomials of degree $\leq n$ with \mathbb{Q} coefficients.

$P_n(\mathbb{Q}) = \{a_0 + a_1x + a_2x^2 + \dots + a_nx^n; a_i \in \mathbb{Q}\}$. e.g. $P_4(\mathbb{Q}) = \{a_0 + a_1x + a_2x^2 + a_3x^3 + a_4x^4; a_i \in \mathbb{Q}\}$.

Proposition -- $P_n(\mathbb{Q})$ forms a vector space over \mathbb{Q} .

Proof -- $a(x) = a_0 + a_1x + \dots + a_nx^n$ and $b(x) = b_0 + b_1x + \dots + b_nx^n$; then

$a(x) + b(x) = (a_0 + b_0) + (a_1 + b_1)x + \dots + (a_n + b_n)x^n$; $a + b \in P_n(\mathbb{Q})$.

likewise, for $k \in \mathbb{Q}$, $\lambda a = (\lambda a_0) + (\lambda a_1)x + \dots + (\lambda a_n)x^n \in P_n(\mathbb{Q})$.

zero polynomial: $0 = 0 + 0x + 0x^2 + \dots + 0x^n \in P_n(\mathbb{Q}) \Rightarrow$ vector space, q.e.d.

Question -- what is the dimension of $P_n(\mathbb{Q})$? Answer: $n+1$.

$\{1, x, x^2, \dots, x^n\}$ forms a basis for $P_n(\mathbb{Q})$.

Ex

let $D: P_n(\mathbb{Q}) \rightarrow P_{n-1}(\mathbb{Q})$; where $D(a(x)) = \frac{d a(x)}{dx}$

then $D(a+b) = D(a) + D(b)$. $\therefore \frac{d}{dx}(a+b) = \frac{da}{dx} + \frac{db}{dx}$; likewise $\frac{d}{dx}(\lambda a) = \lambda \left(\frac{da}{dx}\right) \Rightarrow D(\lambda a) = \lambda D(a)$

hence, the function D is linear.

Ex

let A be a $m \times n$ matrix over F .

consider the mapping $T_A: F^n \rightarrow F^m$; $T_A(x) = Ax$.

then $T_A(x+y) = A(x+y) = Ax + Ay = T_A(x) + T_A(y)$.

$T_A(\lambda x) = A(\lambda x) = \lambda Ax = \lambda T_A(x)$;

hence T_A is linear.

We aim to show that every linear map behaves like the standard example.

Why are bases useful?

Proposition -- Suppose $\{E_1, E_2, \dots, E_n\}$ forms a basis for V ; a vector space over \mathbb{F} .

then any $x \in V$ can be expressed in a unique way as a linear combination $x = \lambda_1 E_1 + \lambda_2 E_2 + \dots + \lambda_n E_n$ (where $\lambda_i \in \mathbb{F}$).

Proof -- by the spanning property, x can be expressed in the form $\sum_{i=1}^n \lambda_i E_i$.

the uniqueness of the expression follows as a consequence of linear independence.

$$\text{suppose } \exists \mu_i \in \mathbb{F} \text{ s.t. } x = \sum \lambda_i E_i = \sum \mu_i E_i$$

$$\text{since } x - x = 0, \quad \sum \lambda_i E_i - \sum \mu_i E_i = 0 \Rightarrow \sum (\lambda_i - \mu_i) E_i = 0.$$

we know that $\{E_1, E_2, \dots, E_n\}$ is linearly independent \Rightarrow only solution is the trivial solution. hence,

$$\lambda_i - \mu_i = 0 \quad \forall i \leq n; \quad \lambda_i = \mu_i \text{ for all } i \leq n, \text{ representation is unique, q.e.d.}$$

this is a fundamental property of linear maps!

Proposition -- let $T: V \rightarrow W$ be linear, and $\{E_1, E_2, \dots, E_n\}$ form a basis for V . then T is entirely determined by the values $T(E_1), T(E_2), \dots, T(E_n)$.

Proof -- suppose I have $T(E_i) = w_i \in W$; then we can calculate the value of $T(x)$ uniquely.

$$x = \lambda_1 E_1 + \lambda_2 E_2 + \dots + \lambda_n E_n.$$

$$T(x) = T(\lambda_1 E_1) + T(\lambda_2 E_2) + \dots + T(\lambda_n E_n) = \lambda_1 T(E_1) + \lambda_2 T(E_2) + \dots + \lambda_n T(E_n) = \lambda_1 w_1 + \lambda_2 w_2 + \dots + \lambda_n w_n, \text{ q.e.d.}$$

A linear map is determined by, and determines, a matrix.

let T be a linear mapping, and $T: V \rightarrow W$

we let $\{E_1, E_2, \dots, E_n\}$ be a basis for V , and $\{E_1, E_2, \dots, E_m\}$ be a basis for W .

we know that T is determined by $T(E_i)$; then $T(E_i) \in W$ is a linear combination

$$T(E_1) = a_{11} E_1 + a_{21} E_2 + \dots + a_{m1} E_m$$

$$T(E_2) = a_{12} E_1 + a_{22} E_2 + \dots + a_{m2} E_m$$

$$\vdots$$

$$T(E_n) = a_{1n} E_1 + a_{2n} E_2 + \dots + a_{mn} E_m.$$

← note the order of the indices ... a_{mn} , not a_{nm} !

$$T(E_i) = \sum_{j=1}^m a_{ji} E_j$$

Definition Let T be linear, $T: V \rightarrow W$.

let $\mathcal{E} = \{E_1, E_2, \dots, E_n\}$ be a basis for V , $\Phi = \{\phi_1, \phi_2, \dots, \phi_m\}$ be a basis for W .

we obtain a matrix $M(T)_{\mathcal{E}}^{\Phi} = (a_{ji})_{1 \leq j \leq m, 1 \leq i \leq n}$ [$m \times n$ matrix].

$$\text{defined by } T(E_i) = \sum_{j=1}^m a_{ji} \phi_j$$

this is the matrix of T with respect to \mathcal{E} on the left, Φ on the right.

Ex Let $V = W = P_3(\mathbb{Q}) = \{a_0 + a_1 x + a_2 x^2 + a_3 x^3 : a_i \in \mathbb{Q}\}$

then $\mathcal{E} = \Phi = \{1, x, x^2, x^3\}$

$$\text{take } T = D^2 + D = \frac{d^2}{dx^2} + \frac{d}{dx}.$$

$$T(1) = \frac{d^2}{dx^2}(1) + \frac{d}{dx}(1) = 0 = 0 + 0x + 0x^2 + 0x^3$$

$$T(x) = \frac{d^2}{dx^2}(x) + \frac{d}{dx}(x) = 1 = 1 + 0x + 0x^2 + 0x^3$$

$$T(x^2) = \frac{d^2}{dx^2}(x^2) + \frac{d}{dx}(x^2) = 2 + 2x = 2 + 2x + 0x^2 + 0x^3$$

$$T(x^3) = \frac{d^2}{dx^2}(x^3) + \frac{d}{dx}(x^3) = 6x + 3x^2 = 0 + 6x + 3x^2 + 0x^3$$

$$\text{so } M(T)_{\mathcal{E}}^{\mathcal{E}} = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 6 & 3 \end{pmatrix}^T = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 6 \\ 0 & 0 & 0 & 3 \end{pmatrix}.$$

Recap

If $T: V \rightarrow W$ is a linear map, and $\mathcal{E} = \{E_1, E_2, \dots, E_n\}$ form a basis of vectors for V and Φ is a basis for W .

then T is determined precisely by the values of $T(E_1), T(E_2), \dots, T(E_n)$.

Each $T(E_i)$ is uniquely a linear combination in $\{\phi_1, \phi_2, \dots, \phi_m\}$.

$$\text{so we write } T(E_i) = \sum_{j=1}^m a_{ji} \phi_j \text{ (convenient convention)} = \sum_{j=1}^m \phi_j a_{ji}$$

alternative convention: $T(E_i) = \sum_{j=1}^m \alpha_{ij} \phi_j$ (be careful of element and indices) \rightarrow formed by right-multiplying transformation matrix.

we define $M(T)_{\mathcal{E}}^{\Phi} = (a_{ji})_{1 \leq j \leq m, 1 \leq i \leq n}$: $M(T)_{\mathcal{E}}^{\Phi}$ is the matrix of T with respect to \mathcal{E} on the left Φ on the right.

24 November 2011
Prof Peter Johnson
Damen LT

Composition Formula.

Let $T: V \rightarrow W$, $S: W \rightarrow X$ be two linear relations.

Let $E = \{E_1, \dots, E_n\}$ be a basis for V , $F = \{F_1, \dots, F_m\}$ be a basis for W , $\Psi = \{\Psi_1, \dots, \Psi_p\}$ be a basis for X .
 $S(T(E_i)) = S[T(E_i)]$, so

then $S \circ T: V \rightarrow X$ is linear (check it!)

Now we have $M(T)_{E,F}^{(m \times n)} = \{a_{ji} \mid 1 \leq j \leq m, 1 \leq i \leq n\}$; and $M(S)_{\Psi,F}^{(p \times m)} = \{b_{kj} \mid 1 \leq k \leq p, 1 \leq j \leq m\}$
 also, $M(S \circ T)_{\Psi,E}^{(p \times n)} = \{c_{ki} \mid 1 \leq k \leq p, 1 \leq i \leq n\}$

$$T(E_i) = \sum_{j=1}^m a_{ji} F_j; \quad S(F_j) = \sum_{k=1}^p b_{kj} \Psi_k; \quad \text{and then } (S \circ T)(E_i) = \sum_{k=1}^p c_{ki} \Psi_k$$

$$\text{hence, we have the relation: } \boxed{M(S \circ T)_{\Psi,E}^{(p \times n)} = M(S)_{\Psi,F}^{(p \times m)} \times M(T)_{E,F}^{(m \times n)}}$$

i.e. the matrix product corresponds exactly to composition!

Proof -- $(S \circ T)(E_i) = S[T(E_i)]$, and we know $\sum_{j=1}^m a_{ji} F_j$, so

$$= S\left(\sum_{j=1}^m a_{ji} F_j\right) = \sum_{j=1}^m a_{ji} S(F_j) \quad (\text{because } S \text{ is linear})$$

$$= \sum_{j=1}^m a_{ji} \left(\sum_{k=1}^p b_{kj} \Psi_k\right) = \sum_{j=1}^m \sum_{k=1}^p a_{ji} b_{kj} \Psi_k \quad \text{observe that since } a_{ji}, b_{kj} \in F, \text{ so } a_{ji} b_{kj} = b_{kj} \cdot a_{ji}$$

$$= \sum_{j=1}^m \sum_{k=1}^p b_{kj} a_{ji} \Psi_k = \sum_{k=1}^p \left(\sum_{j=1}^m b_{kj} a_{ji}\right) \Psi_k \quad (\text{interchanging order of summation.})$$

also, $(S \circ T)(E_i) = \sum_{k=1}^p c_{ki} \Psi_k$; so by comparing the two expressions,

$$c_{ki} = \sum_{j=1}^m b_{kj} a_{ji} = (k, i)^{\text{th}} \text{ entry of } BA. \Rightarrow C = BA$$

$$M(S \circ T)_{\Psi,E}^{(p \times n)} = M(S)_{\Psi,F}^{(p \times m)} \times M(T)_{E,F}^{(m \times n)} \text{ p.e.d.}$$

Interchange of order of summation:

Suppose $\sum_{i=1}^3 \sum_{j=1}^2 (\sum_{k=1}^2 \sum_{l=1}^2 \sum_{m=1}^2 \sum_{n=1}^2)$

$$\sum_{i=1}^3 \sum_{j=1}^2 (\sum_{k=1}^2 \sum_{l=1}^2 \sum_{m=1}^2 \sum_{n=1}^2) = (\sum_{k=1}^2 \sum_{l=1}^2 \sum_{m=1}^2 \sum_{n=1}^2) + (\sum_{k=2}^2 \sum_{l=1}^2 \sum_{m=1}^2 \sum_{n=1}^2) + (\sum_{k=1}^2 \sum_{l=2}^2 \sum_{m=1}^2 \sum_{n=1}^2)$$

$$= (\sum_{k=1}^2 \sum_{l=1}^2 \sum_{m=1}^2 \sum_{n=1}^2) + (\sum_{k=1}^2 \sum_{l=2}^2 \sum_{m=1}^2 \sum_{n=1}^2) = \sum_{k=1}^2 (\sum_{l=1}^2 \sum_{m=1}^2 \sum_{n=1}^2) = \sum_{k=1}^2 \sum_{l=1}^2 (\sum_{m=1}^2 \sum_{n=1}^2)$$

$$\sum_{i=1}^3 \sum_{j=1}^2 (\sum_{k=1}^2 \sum_{l=1}^2 \sum_{m=1}^2 \sum_{n=1}^2) = \sum_{k=1}^2 \sum_{l=1}^2 (\sum_{m=1}^2 \sum_{n=1}^2) \text{ q.e.d.}$$

reason for applying -- $(\sum_{k=1}^2 \sum_{l=1}^2)$ elements are in F , so commutativity and associativity apply.

Ex (cont'd) Defining, for $P_3(Q) = V$, $D: V \rightarrow V$ $D(ax) = \frac{Dx}{Dx}$

if $E = \{1, x, x^2, x^3\}$; find $M(D)_{E,E}^{(4 \times 4)}$, $M(D^2)_{E,E}^{(4 \times 4)}$ and $M(D)_{E,E}^{(4 \times 4)} M(D)_{E,E}^{(4 \times 4)}$.

$$\left. \begin{aligned} D(1) &= 0 \cdot 1 + 0 \cdot x + 0 \cdot x^2 + 0 \cdot x^3 \\ D(x) &= 1 \cdot 1 + 0 \cdot x + 0 \cdot x^2 + 0 \cdot x^3 \\ D(x^2) &= 0 \cdot 1 + 2 \cdot x + 0 \cdot x^2 + 0 \cdot x^3 \\ D(x^3) &= 0 \cdot 1 + 0 \cdot x + 3 \cdot x^2 + 0 \cdot x^3 \end{aligned} \right\}$$

$$\text{so } M(D)_{E,E}^{(4 \times 4)} = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 3 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 3 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$[M(D)_{E,E}^{(4 \times 4)}]^2 = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 3 \\ 0 & 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 3 \\ 0 & 0 & 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 6 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

likewise,

$$\left. \begin{aligned} D^2(1) &= 0 \\ D^2(x) &= 0 \\ D^2(x^2) &= 2 \cdot 1 \\ D^2(x^3) &= 0 \cdot 1 + 6 \cdot x \end{aligned} \right\}$$

$$\text{so } M(D^2)_{E,E}^{(4 \times 4)} = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 2 & 0 & 0 & 0 \\ 0 & 6 & 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 6 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} = [M(D)_{E,E}^{(4 \times 4)}]^2$$

Note that the order of the basis matters, i.e. permutations of basis in domain or codomain will change the order of the matrix columns.

change of basis:

we want to express each E_i as a linear combination in F_j where E_i, F_j represent different bases for V .

$$E_i = \sum_{j=1}^n a_{ji} F_j, \text{ so we have } A = (a_{ji}) = M(\text{id})_{E,E}^{(n \times n)}, \text{ also } F_j = \sum_{i=1}^n b_{ij} E_i \text{ so we have } B = (b_{ij}) = M(\text{id})_{F,E}^{(n \times n)}.$$

recall: if $T: V \rightarrow W$ is linear; $E = \{E_1, \dots, E_n\}$ is a basis of V and $F = \{F_1, F_2, \dots, F_m\}$ is a basis for W , then

$$T(E_i) = \sum_{j=1}^m a_{ji} F_j \text{ and } M(T)_{F,E}^{(m \times n)} = (a_{ji})_{1 \leq j \leq m, 1 \leq i \leq n}$$

likewise if $S: W \rightarrow U$ is also linear, and $\Psi = \{\Psi_1, \Psi_2, \dots, \Psi_p\}$ is a basis for U ; $M(S)_{\Psi,F}^{(p \times m)} = (b_{kj})_{1 \leq k \leq p, 1 \leq j \leq m}$

$$M(S \circ T)_{\Psi,E}^{(p \times n)} = M(S)_{\Psi,F}^{(p \times m)} M(T)_{F,E}^{(m \times n)}$$

Special Case I: $W=V$ and $T: \text{Id}: V \rightarrow V$; also

$\mathcal{E} = \{e_1, e_2, \dots, e_n\}$ and $\mathcal{F} = \{f_1, \dots, f_m\}$ are both bases for V .

1 can express each e_i as a linear combination in $\{f_1, \dots, f_m\}$.

$$e_i = b_{i1} f_1 + b_{i2} f_2 + \dots + b_{im} f_m = \sum_{j=1}^m b_{ij} f_j$$

and so we know that $M(\text{Id})_{\mathcal{F}}^{\mathcal{E}} = (b_{ij})_{1 \leq i, j \leq n} = B$

likewise, we can express each f_j as a linear combination in $\{e_1, \dots, e_n\}$.

$$f_j = a_{1j} e_1 + a_{2j} e_2 + \dots + a_{nj} e_n = \sum_{i=1}^n a_{ij} e_i$$

and so we know that $M(\text{Id})_{\mathcal{E}}^{\mathcal{F}} = (a_{ij})_{1 \leq i, j \leq n} = A$

then we know that $A = B^{-1}$.

$$\text{i.e. } M(\text{Id})_{\mathcal{E}}^{\mathcal{F}} = [M(\text{Id})_{\mathcal{F}}^{\mathcal{E}}]^{-1}$$

Proof - we know that $M(\text{Id})_{\mathcal{E}}^{\mathcal{E}} = I_n$; and likewise, the composition formula implies that

$$M(\text{Id})_{\mathcal{E}}^{\mathcal{E}} M(\text{Id})_{\mathcal{E}}^{\mathcal{F}} = M(\text{Id})_{\mathcal{E}}^{\mathcal{E}} = I_n \Rightarrow M(\text{Id})_{\mathcal{E}}^{\mathcal{F}} = [M(\text{Id})_{\mathcal{F}}^{\mathcal{E}}]^{-1} \text{ q.e.d.}$$

Ex let $V = \mathbb{R}^3$. if $\mathcal{E} = \left\{ \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \right\}$ and $\mathcal{F} = \left\{ \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \right\}$ are bases for V , find $M(\text{Id})_{\mathcal{F}}^{\mathcal{E}}$ and $M(\text{Id})_{\mathcal{E}}^{\mathcal{F}}$.

we can immediately express \mathcal{F} in terms of \mathcal{E} .

$$f_1 = 0e_1 + 0e_2 + 1e_3$$

$$f_2 = 0e_1 + 1e_2 + 3e_3$$

$$f_3 = 1e_1 + 2e_2 - 1e_3$$

$$\Rightarrow M(\text{Id})_{\mathcal{F}}^{\mathcal{E}} = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 3 \\ 1 & 2 & -1 \end{pmatrix} = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 3 \\ 1 & 2 & -1 \end{pmatrix}$$

$$\text{then } M(\text{Id})_{\mathcal{E}}^{\mathcal{F}} = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 3 \\ 1 & 2 & -1 \end{pmatrix}^{-1} = \begin{pmatrix} 7 & -3 & 1 \\ -7 & 1 & 0 \end{pmatrix}$$

$$\begin{pmatrix} 0 & 0 & 1 & | & 1 & 0 & 0 \\ 0 & 1 & 3 & | & 0 & 1 & 0 \\ 1 & 2 & -1 & | & 0 & 0 & 0 \end{pmatrix} \leftrightarrow \begin{pmatrix} 1 & 2 & -1 & | & 0 & 0 & 0 \\ 0 & 1 & 3 & | & 0 & 1 & 0 \\ 0 & 0 & 1 & | & 1 & 0 & 0 \end{pmatrix} \leftrightarrow \begin{pmatrix} 1 & 2 & 0 & | & 1 & 0 & 0 \\ 0 & 1 & 0 & | & -2 & 1 & 0 \\ 0 & 0 & 1 & | & 1 & 0 & 0 \end{pmatrix} \leftrightarrow \begin{pmatrix} 1 & 0 & 0 & | & 7 & -3 & 1 \\ 0 & 1 & 0 & | & -2 & 1 & 0 \\ 0 & 0 & 1 & | & 1 & 0 & 0 \end{pmatrix}$$

or, from first principles,

$$\begin{cases} e_1 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} = a_{11} \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} + a_{21} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + a_{31} \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \Rightarrow \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 3 \\ 1 & 2 & -1 \end{pmatrix} \begin{pmatrix} a_{11} \\ a_{21} \\ a_{31} \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \Rightarrow a_{11}=7, a_{21}=-2, a_{31}=1 \\ e_2 = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} = a_{12} \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} + a_{22} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + a_{32} \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \dots a_{12}=-3, a_{22}=1, a_{32}=0 \\ e_3 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = a_{13} \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} + a_{23} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} + a_{33} \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \dots a_{13}=1, a_{23}=0, a_{33}=0 \end{cases} \Rightarrow M(\text{Id})_{\mathcal{E}}^{\mathcal{F}} = \begin{pmatrix} 7 & -3 & 1 \\ -7 & 1 & 0 \end{pmatrix} \text{ q.e.d.}$$

Special Case II:

change of basis formula.

here we have $T: V \rightarrow V$; where once again, we define \mathcal{E} and \mathcal{F} as both bases for V .

similar case as above, except that T may not be the identity. (more general).

we compare matrices $M(T)_{\mathcal{E}}^{\mathcal{E}}$ with $M(T)_{\mathcal{F}}^{\mathcal{F}}$; then $M(T)_{\mathcal{F}}^{\mathcal{F}} = M(\text{Id})_{\mathcal{E}}^{\mathcal{F}} M(T)_{\mathcal{E}}^{\mathcal{E}} M(\text{Id})_{\mathcal{E}}^{\mathcal{F}}$.

Proof - composition formula: $M(T)_{\mathcal{F}}^{\mathcal{F}} = M(\text{Id})_{\mathcal{E}}^{\mathcal{F}} M(T)_{\mathcal{E}}^{\mathcal{E}} M(\text{Id})_{\mathcal{E}}^{\mathcal{F}} = M(\text{Id} \circ T \circ \text{Id})_{\mathcal{F}}^{\mathcal{F}} = M(T)_{\mathcal{F}}^{\mathcal{F}}$ q.e.d.

Nomenclature: $M(\text{Id})_{\mathcal{E}}^{\mathcal{E}}$, $M(\text{Id})_{\mathcal{F}}^{\mathcal{F}}$ are matrices of the "change of basis" (or transition matrices).

letting $P = M(\text{Id})_{\mathcal{E}}^{\mathcal{F}}$; $B = P A P^{-1}$ alternative notation.

Ex let $V = \mathbb{R}^2$. $T: \mathbb{R}^2 \rightarrow \mathbb{R}^2$, $T(x) = \begin{pmatrix} 2x_1 + x_2 \\ x_1 + 2x_2 \end{pmatrix}$. let $\mathcal{F} = \left\{ \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ -1 \end{pmatrix} \right\}$. Find $M(T)_{\mathcal{F}}^{\mathcal{F}}$.

$$\text{if } \mathcal{E} = \left\{ \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \end{pmatrix} \right\}, M(T)_{\mathcal{E}}^{\mathcal{E}} = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix}$$

$M(\text{Id})_{\mathcal{F}}^{\mathcal{E}}$ can be found by letting f_j be a linear combination in \mathcal{E} ; $f_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$

$$M(\text{Id})_{\mathcal{E}}^{\mathcal{F}} = [M(\text{Id})_{\mathcal{F}}^{\mathcal{E}}]^{-1} = \frac{1}{2} \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix}$$

$$\text{so } M(T)_{\mathcal{F}}^{\mathcal{F}} = \frac{1}{2} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 3 & 3 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 6 & 0 \\ 0 & 2 \end{pmatrix} = \begin{pmatrix} 3 & 0 \\ 0 & 1 \end{pmatrix}$$

Ex let $T: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ be a linear map, $T(x) = \begin{pmatrix} 2x_1 + 2x_2 \\ 3x_1 + x_2 - 2x_3 \\ x_1 - x_2 + 2x_3 \end{pmatrix}$

if \mathcal{E} is the standard basis, $M(T)_{\mathcal{E}}^{\mathcal{E}} = \begin{pmatrix} 2 & 2 & 0 \\ 3 & 1 & -2 \\ 1 & -1 & 2 \end{pmatrix}$. Take $\mathcal{F} = \left\{ \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \right\}$. Calculate $M(T)_{\mathcal{F}}^{\mathcal{F}}$.

then $M(\text{Id})_{\mathcal{F}}^{\mathcal{E}} = \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \Rightarrow M(\text{Id})_{\mathcal{E}}^{\mathcal{F}} = \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$

$$\therefore \begin{pmatrix} 1 & 0 & 0 & | & 1 & 0 & 0 \\ 1 & 1 & 0 & | & 0 & 1 & 0 \\ 0 & 0 & 1 & | & 0 & 0 & 1 \end{pmatrix} \leftrightarrow \begin{pmatrix} 1 & 0 & 0 & | & 1 & 0 & 0 \\ 0 & 1 & 0 & | & -1 & 1 & 0 \\ 0 & 0 & 1 & | & 0 & 0 & 1 \end{pmatrix} \leftrightarrow \begin{pmatrix} 1 & 0 & 0 & | & 1 & 0 & 0 \\ 0 & 1 & 0 & | & -1 & 1 & 0 \\ 0 & 0 & 1 & | & 0 & 0 & 1 \end{pmatrix}$$

then $M(T)_{\mathcal{F}}^{\mathcal{F}} = M(\text{Id})_{\mathcal{E}}^{\mathcal{F}} M(T)_{\mathcal{E}}^{\mathcal{E}} M(\text{Id})_{\mathcal{F}}^{\mathcal{E}}$

$$= \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 2 & 2 & 0 \\ 3 & 1 & -2 \\ 1 & -1 & 2 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$= \begin{pmatrix} 2 & 2 & 0 \\ 3 & 1 & -2 \\ 1 & -1 & 2 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 2 & 2 & 0 \\ 3 & 1 & -2 \\ 1 & -1 & 2 \end{pmatrix}$$

Special case III: Let $A = (a_{ij})_{1 \leq j \leq m, 1 \leq i \leq n}$ be an $m \times n$ matrix over \mathbb{F} .

Consider the linear map $T_A: \mathbb{F}^n \rightarrow \mathbb{F}^m$; $T_A(v) = Av$.

Take $\mathcal{E} = \{e_1, \dots, e_n\}$ be the standard basis for \mathbb{F}^n ; $\mathcal{E} = \{e_1, \dots, e_m\}$ be the standard basis for \mathbb{F}^m .

What is matrix $M(T_A)_{\mathcal{E}}$?

$$\text{calculate } T_A(e_1) = Ae_1 = \begin{pmatrix} a_{11} & \dots & a_{1n} \\ a_{21} & \dots & a_{2n} \\ \vdots & & \vdots \\ a_{m1} & \dots & a_{mn} \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix} = a_{11}e_1 + a_{21}e_2 + \dots + a_{m1}e_m = \sum_{j=1}^m a_{ji}e_j.$$

so i^{th} column of $M(T_A)_{\mathcal{E}} = i^{\text{th}}$ column of A .

$$\text{so } \boxed{M(T_A)_{\mathcal{E}} = A}.$$

Corollary - matrix multiplication is associative.

Proof - Let A be an $m \times n$ matrix over \mathbb{F} ; B be $n \times p$ and C be $p \times q$.

We want to show $(AB)C = A(BC)$. Then we define:

$$T_A: \mathbb{F}^n \rightarrow \mathbb{F}^m \quad (T_A(v) = Av); \quad T_B: \mathbb{F}^p \rightarrow \mathbb{F}^n \quad (T_B(v) = Bv); \quad T_C: \mathbb{F}^q \rightarrow \mathbb{F}^p \quad (T_C(v) = Cv).$$

$$\mathbb{F}^q \xrightarrow{T_C} \mathbb{F}^p \xrightarrow{T_B} \mathbb{F}^n \xrightarrow{T_A} \mathbb{F}^m. \quad \text{then } T_A \circ (T_B \circ T_C) = (T_A \circ T_B) \circ T_C \text{ since composition is associative.}$$

$$M(T_A \circ (T_B \circ T_C))_{\text{std}}^{\text{std}} = M(T_A)_{\text{std}}^{\text{std}} M(T_B \circ T_C)_{\text{std}}^{\text{std}} = A [M(T_B)_{\text{std}}^{\text{std}} M(T_C)_{\text{std}}^{\text{std}}] = A(BC).$$

$$M((T_A \circ T_B) \circ T_C)_{\text{std}}^{\text{std}} = M(T_A \circ T_B)_{\text{std}}^{\text{std}} M(T_C)_{\text{std}}^{\text{std}} = [M(T_A)_{\text{std}}^{\text{std}} M(T_B)_{\text{std}}^{\text{std}}] C = (AB)C.$$

thus, $A(BC) = (AB)C$, $q \times d$.

PRINCIPLES OF ABSTRACT ALGEBRA.

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Let V be a vector space over field \mathbb{F} ; $v_1, v_2, \dots, v_n \in V$.

We say that $\{v_1, v_2, \dots, v_n\}$ is LI when $\sum_{i=1}^n \lambda_i v_i = 0 \iff \forall i, \lambda_i = 0$.

$\{v_1, v_2, \dots, v_n\}$ spans V when, given any $x \in V$, we can write $x = \lambda_1 v_1 + \dots + \lambda_n v_n$ for some $\lambda_1, \dots, \lambda_n \in \mathbb{F}$.

$\{v_1, v_2, \dots, v_n\}$ forms a basis for V when both $\{v_1, \dots, v_n\}$ is LI and spans V .

Main result: BASIS THEOREM.

Theorem BASIS THEOREM - proof for later.

If V is a non-zero vector space then

- i) V has a basis, and
- ii) any two bases for V have the same number of elements.

Definition $\dim(V)$ = no. of elements in a basis.

hence, by convention, $\dim(0) = 0$.

KERNEL-RANK THEOREM.

Suppose $T: V \rightarrow W$ is linear. We associate to T two additional vector spaces.

• Kernel of T : $\text{Ker}(T) = \{x \in V : T(x) = 0\}$

• Image of T : $\text{Im}(T) = \{y \in W : \text{for some } x \in V, T(x) = y\}$



ie. $\text{Im}(T)$ consists of all elements in W which are hit by the mapping T .

Proof that $\text{Ker}(T)$ and $\text{Im}(T)$ are vector spaces; and also the relation $\boxed{\dim[\text{Ker}(T)] + \dim[\text{Im}(T)] = \dim(V)}$

Definition Suppose V is a vector space over \mathbb{F} and $U \subset V$, we say that U is a vector subspace of V when

- i) $0 \in U$, ii) $x, y \in U$ then $x+y \in U$ (closure over addition), iii) $x \in U$ and $\lambda \in \mathbb{F}$ then $\lambda x \in U$.

since all other axioms are already satisfied in parent subset V , U is itself also a vector space.

\Rightarrow vector subspace is itself a vector space.

$0 \in \text{Ker}(T) \because T(0) = 0$ and $0 \in V$. If $x, y \in \text{Ker}(T)$, then $T(x) = T(y) = 0 \Rightarrow T(x+y) = T(x) + T(y) = 0$, so $x+y \in \text{Ker}(T)$.

If $x \in \ker(T)$ and $\lambda \in \mathbb{F}$, then $T(\lambda x) = \lambda T(x) = \lambda \cdot 0 = 0$, so $\lambda x \in \ker(T)$. All these conditions are fulfilled $\Rightarrow \ker(T)$ is a vector subspace of $V \Rightarrow \ker(T)$ is a vector space, q.e.d.

also, since W is a vector space, $0 \in \text{Im}(T)$ since $T(0) = 0$. if $w_1, w_2 \in \text{Im}(T)$, then $w_1 = T(v_1)$ and $w_2 = T(v_2) \Rightarrow T(v_1 + v_2) = T(v_1) + T(v_2) = w_1 + w_2 \in \text{Im}(T)$.

if $w \in \text{Im}(T)$ and $\lambda \in \mathbb{F}$, then $w = T(v)$ so $T(\lambda v) = \lambda T(v) = \lambda w$, and $\lambda w \in \text{Im}(T)$, q.e.d.

To prove the kernel-rank theorem, we consider the generic case where both $\ker(T) \neq 0$, $\text{Im}(T) \neq 0$.

We use the basis theorem to construct a basis $\{e_1, \dots, e_k\}$ for $\ker(T)$, $\dim[\ker(T)] = k$.

We also construct a basis $\{f_1, \dots, f_m\}$ for $\text{Im}(T)$, $\dim[\text{Im}(T)] = m$.

we choose $e_{k+1} \in V$, then $T(e_{k+1}) = f_1$
 $e_{k+2} \in V$, then $T(e_{k+2}) = f_2$
 \vdots
 $e_{k+m} \in V$, then $T(e_{k+m}) = f_m$

} we claim $\{e_1, \dots, e_{k+m}\}$ is a basis for V , i.e. need to show:
 a) $\{e_1, \dots, e_{k+m}\}$ is LI; and
 b) $\{e_1, \dots, e_{k+m}\}$ spans V .

a) suppose that the vectors have coefficients $\lambda_1, \lambda_2, \dots, \lambda_{k+m}$ s.t.

$\lambda_1 e_1 + \dots + \lambda_k e_k + \lambda_{k+1} e_{k+1} + \dots + \lambda_{k+m} e_{k+m} = 0$, then we must show that each $\lambda_i = 0$.

applying T , $T(\sum_{i=1}^{k+m} \lambda_i e_i) = \sum_{i=1}^{k+m} \lambda_i T(e_i) = T(0) = 0$.

so $\sum_{i=1}^{k+m} \lambda_i T(e_i) = 0$; but since $\{e_1, \dots, e_k\} \in \ker(T)$, $T(e_i) = 0$ for $1 \leq i \leq k$.

also, $T(e_{k+i}) = f_i$ for $1 \leq i \leq m$.

$\sum_{i=k+1}^{k+m} \lambda_i T(e_i) = 0 \Rightarrow \sum_{i=1}^m \lambda_{k+i} f_i = 0$; but since $\{f_1, \dots, f_m\}$ is a basis for $\text{Im}(T)$, it is LI;

so $\lambda_{k+1} = \lambda_{k+2} = \dots = \lambda_{k+m} = 0$; so now $\sum_{i=1}^k \lambda_i e_i = 0$, but $\{e_1, \dots, e_k\}$ form a basis for $\ker(T)$ and is LI.

hence, $\forall i, 1 \leq i \leq k+m$; $\lambda_i = 0 \Rightarrow$ set is LI, q.e.d.

b) let $x \in V$. we must produce $\lambda_1, \dots, \lambda_{k+m} \in \mathbb{F}$ s.t. $x = \sum_{i=1}^{k+m} \lambda_i e_i$

applying T to x , then $T(x) \in \text{Im}(T)$

we write $T(x) = \mu_1 f_1 + \dots + \mu_m f_m$ ($\mu_1, \dots, \mu_m \in \mathbb{F}$) because $\{f_1, \dots, f_m\}$ spans $\text{Im}(T)$.

consider $x' \in V$ defined by $x' = \mu_1 e_{k+1} + \dots + \mu_m e_{k+m}$. applying T again, $T(x') = \mu_1 f_1 + \dots + \mu_m f_m$.

so $T(x) = T(x')$ and hence $T(x - x') = 0$ i.e. $x - x' \in \ker(T)$.

we write $x - x' = \lambda_1 e_1 + \dots + \lambda_k e_k$, so $x = \lambda_1 e_1 + \dots + \lambda_k e_k + \mu_1 e_{k+1} + \dots + \mu_m e_{k+m}$.

so $\{e_1, e_2, \dots, e_{k+m}\}$ spans V , q.e.d.

we have proven the kernel-rank theorem for the generic case: i.e. $\ker(T) \neq 0$, $\text{Im}(T) \neq 0$.

Now, we consider special cases -

case 1: $\ker(T) = 0$.

we want $\dim(V) = \dim(\text{Im}(T))$; then e_1, \dots, e_m maps basis f_1, \dots, f_m for all $\text{Im}(T)$.

$T(V - V') = 0 \Rightarrow V - V' \in \ker(T) = 0$.

so $V = V' = \lambda_1 e_1 + \dots + \lambda_m e_m \Rightarrow \dim V = m = \dim(\text{Im}(T))$.

case 2: $\text{Im}(T) = 0$.

Then $T=0$ so $\ker(T) = V$, so $\dim V = \dim \ker(T)$.

case 3: $\ker(T) = \text{Im}(T) = 0 \Rightarrow$ trivial.

How does this relate to what we already know?

standard case: A is an $n \times n$ matrix over \mathbb{F} .

$T_A: \mathbb{F}^n \rightarrow \mathbb{F}^n$ is linear and $T_A(x) = Ax$ (matrix product).

here, $\dim \ker(T_A) + \dim \text{Im}(T_A) = n = \dim \mathbb{F}^n$.

In this case, $\ker(T_A) = \{x \in \mathbb{F}^n; Ax = 0\}$ i.e. the solution set (in former notation, Nul).

then, how about $\text{Im}(T_A)$?

$\text{Im}(T_A) = \{y \in \mathbb{F}^n; y = Ax \text{ for some } x \in \mathbb{F}^n\}$.

$A = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{pmatrix}$; then first column of A is $A_{*1} = \begin{pmatrix} a_{11} \\ a_{21} \\ \vdots \\ a_{m1} \end{pmatrix}$; likewise $A_{*2} = \begin{pmatrix} a_{12} \\ a_{22} \\ \vdots \\ a_{m2} \end{pmatrix}$; $A_{*j} = \begin{pmatrix} a_{1j} \\ a_{2j} \\ \vdots \\ a_{mj} \end{pmatrix}$.

then since $x = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}$, then $Ax = x_1 A_{*1} + x_2 A_{*2} + \dots + x_n A_{*n}$.

Corollary $y \in \text{Im}(T_A) \Leftrightarrow y$ is a linear combination of columns in A i.e. $y = x_1 A_{*1} + x_2 A_{*2} + \dots + x_n A_{*n}$.

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Definition the column space of $m \times n$ matrix A is the set of linear combinations in columns of A

i.e. $\lambda_1 A_{*1} + \lambda_2 A_{*2} + \dots + \lambda_n A_{*n}$

As such, we see that $\text{Im}(TA) = \text{column space of } A$.

Computing $\dim \text{Im}(TA)$ and $\dim \text{Ker}(TA)$:

• When A is in reduced row echelon form, it is simple.

Ex $A = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 2 & 3 & 0 & 2 \\ 0 & 0 & 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$

* note the columns with the leading 1s.

Everything in the column space can be expressed as a linear combination of these.

so $\{A_{*1}, A_{*2}, A_{*6}\}$ forms a natural basis for the column space \Rightarrow a basis for $\text{Im}(TA)$

e.g. $A_{*7} = A_{*1} + 2A_{*2} - A_{*6} \Rightarrow \dim \text{Im}(TA) = 3$

so, in a reduced row-echelon matrix, $\dim \text{Im}(TA) = \text{no. of dependent variables} = \text{no. of non-zero rows} = \text{no. of leading 1s}$.

then also, $\dim \text{Ker}(TA) = \text{no. of dependent variables} = n - \dim \text{Im}(TA)$ (as per our knowledge of the kernel-rank theorem).

i.e. $\# \text{ dependent variables} + \# \text{ independent variables} = \dim \text{Im}(TA) + \dim \text{Ker}(TA) = n$.

• When A is not in reduced form... in general,

A is an $m \times n$ matrix over \mathbb{F} .

We reduce A to row echelon form A' by left-multiplying by some invertible matrix P ; i.e. $A' = PA \Rightarrow A = P^{-1}A'$.

this gives us a linear map: $\begin{matrix} \text{column space } A \\ A \end{matrix} \longrightarrow \begin{matrix} \text{column space } A' \\ A' \end{matrix}$ and isomorphic; $\begin{matrix} \text{column space } A \\ A \end{matrix} \longrightarrow \begin{matrix} \text{column space } A' \\ A' \end{matrix}$

$a \longrightarrow Pa \quad \not\cong \quad P^{-1}Pa$

Let ϕ_1, \dots, ϕ_t be a basis for (col space A); then we claim that $P^{-1}\phi_1, \dots, P^{-1}\phi_t$ is a basis for (col space A').

likewise, if $\psi_1, \psi_2, \dots, \psi_q$ is a basis for (col space A'), then $P\psi_1, \dots, P\psi_q$ is a basis for (col space A).

i.e. $t=q$; and $\dim(\text{col space } A) = \dim(\text{col space } A') = t=q$.

suppose $\lambda_1 P^{-1}\phi_1 + \dots + \lambda_t P^{-1}\phi_t = 0$

$P^{-1}(\lambda_1 \phi_1 + \dots + \lambda_t \phi_t) = 0 \Rightarrow PP^{-1}(\lambda_1 \phi_1 + \dots + \lambda_t \phi_t) = P \cdot 0 = 0$

so $\lambda_1 \phi_1 + \dots + \lambda_t \phi_t = 0$; but these are LI $\Rightarrow \lambda_1 = \lambda_2 = \dots = \lambda_t = 0 \Rightarrow \{P^{-1}\phi_1, \dots, P^{-1}\phi_t\}$ is LI.

Let $\psi_i \in \text{col space } A'$

$\psi_i \in \dots A'$ write $\psi_i = \lambda_1 \phi_1 + \dots + \lambda_t \phi_t$; so $\psi_i = \lambda_1 P^{-1}\phi_1 + \dots + \lambda_t P^{-1}\phi_t$.

so $\{P^{-1}\phi_1, \dots, P^{-1}\phi_t\}$ spans the column space of A' .

so if $\dim(\text{col space of } A') = t$, then (col space of A) has a basis with t elements.

so $\dim(\text{col space } A) = \dim(\text{col space } A') = q = t$.

Ex for $\mathbb{F} = \mathbb{Q}$, we note that

$A = \begin{pmatrix} 1 & -1 & 1 & -1 & -1 & -1 \\ 1 & 1 & 1 & -1 & -1 & -1 \\ 1 & 1 & 1 & -1 & -1 & -1 \\ 1 & -1 & -1 & -2 & -1 & -1 \end{pmatrix}$, and $TA : \mathbb{Q}^6 \rightarrow \mathbb{Q}^4$, $TA(x) = Ax$. Find a basis for $\text{ker}(TA)$, and for $\text{Im}(TA)$

We reduce A to row echelon form (left multiplying transformation matrices).

$A \longleftrightarrow \begin{pmatrix} 1 & -1 & 1 & -1 & -1 & -1 \\ 0 & 2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} \longleftrightarrow \begin{pmatrix} 1 & 0 & 1 & -1 & 0 & -1 \\ 0 & 1 & 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} \longleftrightarrow \begin{pmatrix} 1 & 0 & 1 & 0 & 0 & -1 \\ 0 & 1 & 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$

so we know that $\dim \text{Ker}(TA) = 3$, and $\dim \text{Im } TA = 3$.

We know that $\{A'_{*1}, A'_{*2}, A'_{*4}\}$ form a basis for A' (reduced A) \Rightarrow the corresponding columns form a basis for col. space of A .

$\Rightarrow \{A_{*1}, A_{*2}, A_{*4}\} = \left\{ \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} -1 \\ 1 \\ 1 \\ -1 \end{pmatrix}, \begin{pmatrix} -1 \\ -1 \\ -1 \\ -1 \end{pmatrix} \right\}$ form a basis for col-space of $A' \Rightarrow$ basis for $\text{Im}(TA)$.

General solution for $Ax=0 \equiv$ general solution for $A^{-1}Ax=0$.

general solution is $\begin{pmatrix} x_3 \\ x_5 \\ x_6 \\ 0 \end{pmatrix} \Rightarrow x = x_3 \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} + x_5 \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix} + x_6 \begin{pmatrix} 0 \\ 0 \\ 1 \\ 0 \end{pmatrix} \Rightarrow \left\{ \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \\ 0 \end{pmatrix} \right\}$ form a basis for $\text{Ker}(TA)$.

BASIS THEOREM.

We start by considering a simplified version of the EXCHANGE LEMMA.

Theorem

Let V be a vector space over field \mathbb{F} . Let $\{\phi_1, \dots, \phi_n\}$ be a spanning set for V . Let $x \in V$ ($x \neq 0$).

Suppose $x = \lambda_1 \phi_1 + \dots + \lambda_{r-1} \phi_{r-1} + \lambda_r \phi_r + \dots + \lambda_n \phi_n$ where $\lambda_r \neq 0$, then $\{\phi_1, \phi_2, \dots, \phi_{r-1}, \phi_{r+1}, \dots, \phi_n\}$ still spans V .

Proof -- since $x \in V$, $x \neq 0$, then $x = \lambda_r f_r + \sum_{t \neq r} \lambda_t f_t$ $\lambda_r \neq 0$

so $f_r = \left(\frac{1}{\lambda_r}\right) x + \sum_{t \neq r} \frac{-\lambda_t}{\lambda_r} f_t$ ($\because K$ is a field, λ_r^{-1} exists)

we claim that $\{f_1, \dots, f_{r-1}, x, f_{r+1}, \dots, f_n\}$ spans V . (let the set be \mathbb{F}' ; as compared to \mathbb{F}).

so if we let $x \in V$, then we need to be able to express x as a linear combination in \mathbb{F}'

we also know that we can express x s.t. it is a linear combination in \mathbb{F} .

so $x = \mu_r f_r + \sum_{t \neq r} \mu_t f_t$, and by substitution,

$$x = \mu_r \left[\left(\frac{1}{\lambda_r}\right) x + \sum_{t \neq r} \frac{-\lambda_t}{\lambda_r} f_t \right] + \sum_{t \neq r} \mu_t f_t = \left(\frac{\mu_r}{\lambda_r}\right) x + \sum_{t \neq r} \left(\mu_t - \frac{\mu_r \lambda_t}{\lambda_r}\right) f_t.$$

thus, we have seen that x can indeed be expressed as a linear combination in $\mathbb{F}' \Rightarrow \mathbb{F}'$ spans V q.e.d.

this can help us understand the full exchange lemma.

before that, we note that if $\{w_1, \dots, w_n\}$ is a set of vectors, if any $w_i = 0$, then set is not linearly independent.

because if $w_r = 0$, we can write $0 = 0 \cdot w_1 + 0 \cdot w_2 + \dots + 0 \cdot w_{r-1} + \mu \cdot w_r + \dots + 0 \cdot w_n$ for $\mu \neq 0$. (not all coefficients must be 0).

Theorem FULL EXCHANGE LEMMA (by STEINITZ)

let V be a vector space, and $\{f_1, \dots, f_n\}$ is a spanning set. Suppose $\{x_1, \dots, x_k\}$ is a LI set in V , then

- (i) $k \leq n$ and
- (ii) there exists a spanning set $\{y_1, \dots, y_n\}$ for V such that $y_i = x_i$ for $i \leq k$, and $y_t \in \{f_1, \dots, f_n\}$ for $n \geq t > k$.

Proof -- by induction on k .

we've already shown the case for $k=1$ (simplified exchange lemma).

so suppose we have proven it for $k-1$; that means we have constructed a spanning set $\{y_1, \dots, y_n\}$ such that:

$$y_1 = x_1, y_2 = x_2, \dots, y_{k-1} = x_{k-1}, \text{ and beyond that, for } n \geq t > k-1, y_t \in \{f_1, \dots, f_n\}.$$

we express x_k as a linear combination in $\{y_1, y_2, \dots, y_n\}$

$$x_k = \sum_{t=1}^n \lambda_t y_t = \sum_{t=1}^k \lambda_t y_t + \sum_{t=k+1}^n \lambda_t y_t$$

since $\{x_1, x_2, \dots, x_k\}$ is LI, $x_k \neq 0$, so some $\lambda_t \neq 0$. we claim that $\lambda_t \neq 0$ for some $t \geq k$.

(otherwise $x_k = \sum_{t=1}^{k-1} \lambda_t y_t$, which contradicts LI of $\{x_1, \dots, x_k\}$).

choose r , $k \leq r \leq n$ s.t. $\lambda_r \neq 0$, by the simplified lemma,

$$\{x_1, \dots, x_{k-1}, \underbrace{\left\{ \frac{x_k}{\lambda_r} \right\}}_{\substack{\text{replacing } y_r \\ \text{with } x_k/\lambda_r}}, y_{k+1}, \dots, y_n\} = \{x_1, \dots, x_{k-1}, y_{k+1}, \dots, y_n\} \text{ still spans } V.$$

hence, by re-indexing:

$$\left\{ \begin{matrix} x_1, \dots, x_{k-1}, x_k \\ y_1 \\ \vdots \\ y_k \end{matrix} \right\} \cup \left\{ \begin{matrix} y_{k+1} \\ \vdots \\ y_n \end{matrix} \right\} \text{ q.e.d.}$$

BASE THEOREM.

Theorem let V be a nonzero vector space over field F ; then

- (i) (existence) V has at least one basis.
- (ii) (uniqueness) any two bases for V have the same number of elements.

Proof of (ii) -- suppose $\{e_1, e_2, \dots, e_m\}$ is a basis for V , and also $\{f_1, \dots, f_n\}$ is another basis for V .

NIP: $m=n$

Applying the exchange lemma, we see that $\{e_1, \dots, e_m\}$ is LI, and $\{f_1, \dots, f_n\}$ spans $V \Rightarrow m \leq n$.

and also, we see that $\{f_1, \dots, f_n\}$ is LI, and $\{e_1, \dots, e_m\}$ spans $V \Rightarrow n \leq m$.

thus, $m \leq n \leq m \Rightarrow m=n$ q.e.d.

Proof of (i) -- V has at least one spanning set, namely V itself.

let X be a minimal spanning set (i.e. a spanning set with the property that it has no proper subsets which also span).

we claim that X is LI, so X is a basis. Begin by assuming otherwise, proof by contradiction

i.e. X is not LI, so we must find a relation $\lambda_1 w_1 + \lambda_2 w_2 + \dots + \lambda_p w_p = 0$ for some $\lambda_i \neq 0$, all $w_i \in X$

$$\lambda_p w_p = -(\lambda_1 w_1 + \dots + \lambda_{p-1} w_{p-1}) \Rightarrow w_p = \sum_{i=1}^{p-1} \left(-\frac{\lambda_i}{\lambda_p}\right) w_i. \text{ Define } X' = X \setminus \{w_p\} = X \text{ spans, } X' \text{ also spans.}$$

But $X' \subset X$, \Rightarrow contradiction of minimality. $\Rightarrow X$ is LI $\Rightarrow X$ is a basis q.e.d.

8 DECEMBER 2011
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note: the existence proof we have covered is simple if we assume that V has a finite spanning set.

However, for some vector spaces, they have infinite spanning sets (will be covered in "FUNCTIONAL ANALYSIS").

13 December 2011
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PERMUTATIONS (cont'd).

A permutation on n letters is a bijective mapping $\sigma: \{1, 2, \dots, n\} \rightarrow \{1, 2, \dots, n\}$.

We have shown that

i) Any permutation σ is a product $\sigma = c_1 \dots c_m$.

where each c_i is a cyclic permutation, and c_i, c_j are disjoint for $i \neq j$. In particular $c_i c_j = c_j c_i \forall i, j$.

Definition The order of $\sigma =$ the least $N \geq 1$ such that $\sigma^N = Id$.

(by convention, $\sigma^0 = Id$).

Because $c_i c_j = c_j c_i$, then $\sigma^k = c_1^k c_2^k \dots c_m^k$, each c_i^k is a cycle.

In order for $\sigma^N = Id$, we need each $c_i^N = Id$. the order of $c_i =$ length of c_i .

Proposition — $ord(\sigma) = lcm(\text{length } c_i)$, where $\sigma = c_1 \dots c_m$ (product of disjoint cycles).

Ex $\sigma = \begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 & 9 & 10 & 11 & 12 & 13 \\ 4 & 12 & 1 & 13 & 5 & 7 & 6 & 2 & 10 & 9 & 11 & 8 & 3 \end{pmatrix}$

then $\sigma = (1, 4, 3)(2, 12, 11, 9)(5, 13, 8, 6)(7)(10)$, $c_4 = c_5 = Id$

$\sigma^k = c_1^k c_2^k c_3^k$ $c_i^k = Id$ only where k is a multiple of 3; likewise $c_2^k = Id$ and $c_3^k = Id \Rightarrow$ so.

in order to get $\sigma^k = Id$, we need k to be a multiple of both 3 and 4.

$ord(\sigma) = lcm(3, 4) = 12$.

We have also shown that

- i) a cycle of length m is a product of $m-1$ transpositions.
- ii) a transposition is a product of an odd number of adjacent transpositions.
- iii) when length $(c) = m$ is odd, then c is a product of an even number of adjacent transpositions - when length $(c) = m$ is even, then c is a product of an odd number of adjacent transpositions.

Definition sign of σ , $sign(\sigma)$ is defined such that

- if σ is a product of an even number of adjacent transpositions, $sign(\sigma) = 1$.
- if σ is a product of an odd number of adjacent transpositions, $sign(\sigma) = -1$.

this only makes sense if we can show that:

Theorem It is impossible to write a permutation σ as a product of both an even and odd number of adjacent transpositions.

Laplace's formula for the sign of a permutation.

$\sigma: \{1, \dots, n\} \rightarrow \{1, \dots, n\}$.

we define $TI(\sigma) = \frac{\prod_{1 \leq i < j \leq n} (\sigma(j) - \sigma(i))}{\prod_{1 \leq i < j \leq n} (j - i)}$ then there are $\frac{n(n-1)}{2}$ terms in each product.

then we will show that $sign(\sigma) = TI(\sigma)$: this is a theoretical tool, not a practical method.

define $L(\sigma) = \prod_{1 \leq i < j \leq n} (\sigma(j) - \sigma(i))$ [also that $TI(\sigma) = \frac{L(\sigma)}{L(Id)}$].

Proposition — If τ is an adjacent transposition, then $L(\sigma\tau) = -L(\sigma)$;

for some permutation σ .

Proof - we fix the transposition τ as $\tau = (p, p+1)$.

we distinguish several sets (seven in total):

$$F(1) = \{(i,j) : 1 \leq i < j < p\}$$

$$F(2) = \{(i,j) : 1 \leq i < j = p\}$$

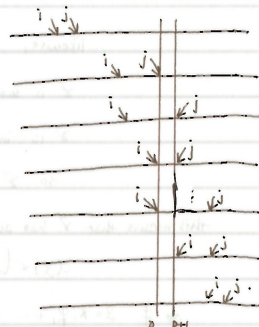
$$F(3) = \{(i,j) : 1 \leq i < p < j < p+1\}$$

$$F(4) = \{(i,j) : i = p, j = p+1\}$$

$$F(5) = \{(i,j) : i = p < p+1 < j\}$$

$$F(6) = \{(i,j) : j = p+1 < j\}$$

$$F(7) = \{(i,j) : p+1 < i < j\}$$



only places where a swap occurs.

Define $L_r(\sigma) = \prod_{(i,j) \in F(r)} (\sigma(j) - \sigma(i))$, so $L(\sigma) = \prod_{r=1}^7 L_r(\sigma)$.

now we check.

$$L_1(\sigma\tau) = L_1(\sigma), \quad L_2(\sigma\tau) = L_2(\sigma), \quad L_3(\sigma\tau) = L_3(\sigma), \quad L_4(\sigma\tau) = -L_4(\sigma).$$

$$L_5(\sigma\tau) = L_5(\sigma), \quad L_6(\sigma\tau) = L_6(\sigma), \quad L_7(\sigma\tau) = L_7(\sigma).$$

so, $\prod_{r=1}^7 L_r(\sigma\tau) = - \prod_{r=1}^7 L_r(\sigma)$, and thus $L(\sigma\tau) = -L(\sigma)$ q.e.d.

Corollary - let σ be a permutation, τ_1, \dots, τ_k be adjacent transpositions.

then $L(\sigma\tau_1 \dots \tau_k) = (-1)^k L(\sigma)$.

Proof - Each time we perform a τ operation, we change the sign by -1 .

Corollary - if τ_1, \dots, τ_k are adjacent transpositions, then $\prod_{i=1}^k \tau_i = (-1)^k$.

Proof - take $\sigma = \text{id}$, then $L(\tau_1 \dots \tau_k) = (-1)^k L(\text{id})$, so.

$$\frac{L(\tau_1 \dots \tau_k)}{L(\text{id})} = (-1)^k, \text{ i.e. } \prod_{i=1}^k \tau_i = (-1)^k \text{ q.e.d.}$$

Corollary - $\prod_{i=1}^k \tau_i = \begin{cases} +1 & k \text{ even} \\ -1 & k \text{ odd} \end{cases}$.

Corollary - sign of permutation is well-defined, and $\text{sign}(\sigma) = \prod_{i=1}^k \tau_i$.

Corollary - $\prod_{i=1}^k \tau_i(\rho\sigma) = \prod_{i=1}^k \tau_i(\rho) \prod_{i=1}^k \tau_i(\sigma)$.

Proof - write $\rho = \tau_1 \dots \tau_k$, $\sigma = \tau_{k+1} \dots \tau_{k+m}$.

$$\text{then } \prod_{i=1}^k \tau_i(\rho\sigma) = (-1)^{k+m} = (-1)^k (-1)^m = \prod_{i=1}^k \tau_i(\rho) \prod_{i=1}^k \tau_i(\sigma) \text{ q.e.d.}$$

Corollary - $\text{sign}(\rho\sigma) = \text{sign}(\rho) \text{sign}(\sigma)$

so if $\sigma = C_1 \dots C_m$, C_i are disjoint cycles,

$$\text{sign}(\sigma) = \text{sign}(C_1) \dots \text{sign}(C_m) = (-1)^{\text{length}(C_1)-1} \dots (-1)^{\text{length}(C_m)-1}$$

Example - how to compute the sign - in practice. let $\sigma = \begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 & 9 & 10 & 11 & 12 & 13 & 14 \\ 6 & 3 & 2 & 1 & 4 & 9 & 14 & 10 & 5 & 13 & 7 & 11 & 8 & 12 \end{pmatrix}$. find $\text{sign}(\sigma)$.

$$\sigma = (1, 6, 9, 5, 4)(2, 3)(7, 14, 12, 11)(8, 10, 13)$$

$$\text{sign}(\sigma) = \prod_{r=1}^4 \text{sign}(C_r) = \prod_{r=1}^4 (-1)^{\text{length}(C_r)-1} = (-1)^{5-1} (-1)^{2-1} (-1)^{4-1} (-1)^{3-1} = (-1)^4 (-1)^1 (-1)^2 (-1)^2 = (+1)(-1)(+1)(+1) = +1.$$

$$\text{order}(\sigma) = \text{lcm}(5, 2, 4, 3) = 60.$$

DIMENSION.

What exactly do we mean by the "dimension" of a vector space?

by definition, $\dim(V) =$ number of elements in a basis.

suppose $\dim(V) = m \geq 1$ and let $\{\varphi_1, \dots, \varphi_m\}$ be a basis.

we know that \mathbb{F}^m also has dimension m , and \mathbb{F}^m has a standard basis $\{e_1, \dots, e_m\}$, where $e_i = \begin{pmatrix} 0 \\ \vdots \\ 1 \end{pmatrix}$ etc.

Any vector $v \in V$ can be expressed uniquely in the form $v = x_1 \varphi_1 + \dots + x_m \varphi_m$ $x_i \in \mathbb{F}$

likewise any vector $\tilde{v} \in \mathbb{F}^m$ can be expressed uniquely as $\tilde{v} = x_1 e_1 + \dots + x_m e_m$

consider the mapping $\gamma: \mathbb{F}^m \rightarrow V$, where $\gamma \begin{pmatrix} x_1 \\ \vdots \\ x_m \end{pmatrix} = x_1 \varphi_1 + x_2 \varphi_2 + \dots + x_m \varphi_m$.

then we have:

Proposition - γ is a linear map, and γ is bijective.

Proof - $\mathcal{D}(x+y) = \mathcal{D}\begin{pmatrix} x_1+y_1 \\ \vdots \\ x_n+y_n \end{pmatrix} = (x_1+y_1)\varphi_1 + \dots + (x_n+y_n)\varphi_n = x_1\varphi_1 + \dots + x_n\varphi_n + y_1\varphi_1 + \dots + y_n\varphi_n$
 $= \mathcal{D}(x) + \mathcal{D}(y).$

likewise, $\mathcal{D}(\lambda y) = \lambda \mathcal{D}(y)$, linear, q.e.d.

\mathcal{D} is surjective because $\{\varphi_1, \dots, \varphi_n\}$ spans V . i.e. $\forall v \in V$ we can write $v = x_1\varphi_1 + \dots + x_n\varphi_n = \mathcal{D}(x)$.

\mathcal{D} is injective $\because \{\varphi_1, \dots, \varphi_n\}$ is LI. $\mathcal{D}(x) = \mathcal{D}(y) \Rightarrow (x_1-y_1)\varphi_1 + \dots + (x_n-y_n)\varphi_n = 0 \Rightarrow x_i = y_i \because$ LI of $\mathcal{B} \Rightarrow x=y$.

so \mathcal{D} is bijective, q.e.d.

this means that \mathcal{D} has an inverse map $c: V \rightarrow \mathbb{F}^n$, called the coordinate map.

$c(x) = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} \iff x = x_1\varphi_1 + x_2\varphi_2 + \dots + x_n\varphi_n$

so if $x = x_1\varphi_1 + \dots + x_n\varphi_n$, then (x_1, \dots, x_n) are the "coordinates" of v with reference to $\{\varphi_1, \dots, \varphi_n\}$.

coordinates were a mainstay of 19th century mathematics, until D. Hilbert's innovation of geometric notation: using $x = x_1e_1 + \dots + x_n e_n$.

so, we deduce that a vector space of dimension n behaves exactly like \mathbb{F}^n .

Not every V is an \mathbb{F}^n but it does behave like \mathbb{F}^n .

\square consider $V = \{x \in \mathbb{F}^3 : x_1 + x_2 + x_3 = 0\}$.

V has dimension 2.

quick method to demonstrate: write $T: \mathbb{F}^3 \rightarrow \mathbb{F}$, where $T\begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = x_1 + x_2 + x_3$.

T is linear.

$x \in V \iff T(x) = 0$.

T is surjective. $T\begin{pmatrix} \lambda \\ 0 \\ 0 \end{pmatrix} = \lambda$ for any λ . $V = \ker(T) \rightarrow \dim \ker(T) + \dim \text{Im}(T) = 3$, so $\dim(V) + 1 = 3$ so $\dim(V) = 2$.

standard method gives basis for V .

matrix of T w.r.t. standard bases. $(1, 1, 1) \Rightarrow x_1 = -x_2 - x_3$, $\varphi_1 = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}$, $\varphi_2 = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$.

any $x \in V$ has form $x = x_2\varphi_1 + x_3\varphi_2$; so $V \cong \mathbb{F}^2$.

however V behaves exactly like \mathbb{F}^2 .

(notation: $V \cong W$).

Definition Let V, W be vector spaces over \mathbb{F} : we say that V and W are isomorphic if \exists bijective linear map $T: V \rightarrow W$

Theorem $V \cong \mathbb{F}^n \iff \dim(V) = n$
 $V \cong W \iff \dim(V) = \dim(W)$.

If $T: V \rightarrow W$ is linear bijective, then T is said to be an isomorphism.

Proposition - If $T: V \rightarrow W$ is linear bijective, then $T^{-1}: W \rightarrow V$ is also linear bijective.

Proof - bijectivity of T^{-1} automatically shown by existence of T^{-1} for T ; so we only need to show linearity.

we consider $T^{-1}(w_1 + w_2) - T^{-1}(w_1) - T^{-1}(w_2)$. Then if we apply T , since T is linear,

$T[T^{-1}(w_1 + w_2) - T^{-1}(w_1) - T^{-1}(w_2)] = T \circ T^{-1}(w_1 + w_2) - T \circ T^{-1}(w_1) - T \circ T^{-1}(w_2) = w_1 + w_2 - w_1 - w_2 = 0$.

but T is injective, so $T^{-1}(w_1 + w_2) - T^{-1}(w_1) - T^{-1}(w_2) = 0$, and $T^{-1}(w_1 + w_2) = T^{-1}(w_1) + T^{-1}(w_2)$.

likewise, we consider $T[T^{-1}(\lambda w) - \lambda T^{-1}(w)] = 0$, so $T^{-1}(\lambda w) = \lambda T^{-1}(w)$ by analogous argument, q.e.d.

Other properties of isomorphism -

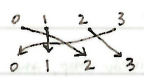
$V \cong W \iff W \cong V$.

$U \cong V$ and $V \cong W \implies U \cong W$ (transitive property).

FINITENESS.

The concepts of finite and infinite sets.

Imagine if $f: \{0, 1, 2, 3\} \rightarrow \{0, 1, 2, 3\}$ is an injection. e.g.



note that if f is injective, it is automatically surjective.

on the other hand, consider $\mathbb{N} = \{1, 2, \dots\}$ where $g: \mathbb{N} \rightarrow \mathbb{N}$, $g(n) = n+1$

where g is injective here, it still is not surjective $\because 1 \notin \text{Im}(g)$.

Definition A set A is called finite when every injective map $f: A \rightarrow A$ is also surjective.

For instance, $\{1, 2, \dots, n-1, n\}$ is finite, but \mathbb{N} is infinite.

Question: To what extent is \mathbb{N} a "typical" infinite set?

Definition An infinite set A is called countable when there exists a bijective mapping $f: \mathbb{N} \rightarrow A$. (where $0 \in \mathbb{N}$).

For instance, \mathbb{N} is countable, take $f = \text{id}$.

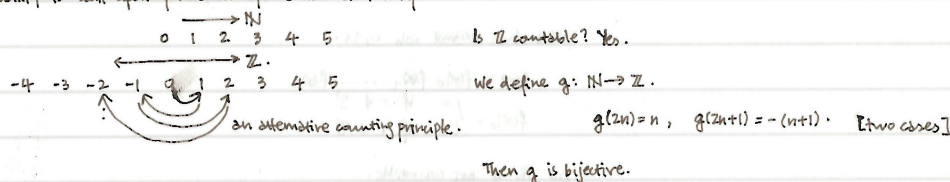
\mathbb{Z}^+ is countable, since $\mathbb{Z}^+ = \{n \in \mathbb{N} : 1 \leq n\} = \{1, 2, \dots, n, n+1\}$.

However, this leads us to Galileo's paradox.

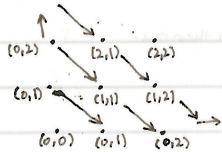
\mathbb{Z}^+ is countable because $f: \mathbb{N} \setminus \{0\} \rightarrow \mathbb{N}$, $f(n) = n+1$ is bijective; $f^{-1}(m) = m-1$ ($m > 1$).

this implies that one can take a proper subset of an infinite set, which is still infinite. which infinity is larger?

Our notion of countability is built upon foundations of Cantor set theory.



Take $\mathbb{N} \times \mathbb{N}$ is that countable? Yes.



Here, we approach the problem the other way round.

consider $\Psi: \mathbb{N} \times \mathbb{N} \rightarrow \mathbb{N}$.

$$\Psi(m, n) = \frac{(m+n)(m+n+1)}{2} + n.$$

For instance, $\Psi(0,0) = 0$, $\Psi(1,0) = 1$, $\Psi(0,1) = 2$, $\Psi(2,0) = 3 \dots$

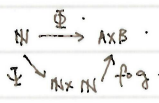
We know that Ψ is bijective, so $\Psi^{-1}: \mathbb{N} \rightarrow \mathbb{N} \times \mathbb{N}$ is also bijective \Rightarrow

$\mathbb{N} \times \mathbb{N}$ is countable.

Corollary - If A, B are countable infinite sets, then $A \times B$ is countable.

Proof - take bijections $f: \mathbb{N} \rightarrow A$, $g: \mathbb{N} \rightarrow B$.

Define $\Phi: \mathbb{N} \rightarrow A \times B$ by $\Phi = [f \circ g] \Psi^{-1}$



Corollary - If A_1, A_2, \dots, A_m are countable, then $A_1 \times A_2 \times \dots \times A_m$ is also countable.

Proof - think of $B = A_1 \times A_2 \times \dots \times A_{m-1}$, then $A_1 \times A_2 \times \dots \times A_{m-1} \times A_m = B \times A_m$.

by induction, B is countable, so hence $B \times A_m$ is countable.

Think of 'mathematical alphabet' as being a countable set, which includes:

$\mathcal{A} = \{+, -, \cdot, \div, \mathbb{N}, a, b, \dots, \exists, a', b', \dots, z', \dots\}$, then \mathcal{A} is a countable set.

This implies that a mathematical expression of length n is an element in \mathcal{A}_n , where $\mathcal{A}_n = \mathcal{A} \times \mathcal{A} \times \dots \times \mathcal{A}$ (n times).

Each \mathcal{A}_n is countable, so, the totality of mathematical expressions is $\bigcup_{n \geq 1} \mathcal{A}_n$.

Proposition - $\bigcup_{n \geq 1} \mathcal{A}_n$ is countable.

Proof - For each n , let $f_n: \mathbb{N} \rightarrow \mathcal{A}_n$ be bijective.

Get $c: \mathbb{N} \rightarrow \mathbb{N} \rightarrow \bigcup_{n \geq 1} \mathcal{A}_n$, so $c \circ \Psi^{-1}: \mathbb{N} \rightarrow \bigcup_{n \geq 1} \mathcal{A}_n$ is bijective / q.e.d.

Theorem LÖWENHEIM-STOLEM THEOREM: The set of all possible mathematical expressions is countable.

In Analysis, one is required to believe the following statement.

Uncountability of \mathbb{R} (Cantor): The set \mathbb{R} is not countable.

Proof by analogy, Cantor's diagonal trick:

Let \mathcal{J} be infinite subsets of \mathbb{N} , Cantor showed that \mathcal{J} is not countable.

We write each element $\alpha \in \mathcal{J}$ as an increasing sequence, i.e.

$$\alpha = (\alpha_0 < \alpha_1 < \alpha_2 < \dots < \alpha_n < \alpha_{n+1} < \dots)$$

Suppose \mathcal{J} is countable

$$\alpha^0 = (\alpha_0^0 < \alpha_1^0 < \dots < \alpha_n^0 < \dots)$$

$$\alpha^1 = (\alpha_0^1 < \alpha_1^1 < \dots < \alpha_n^1 < \dots)$$

$$\vdots$$

$$\alpha^m = (\alpha_0^m < \alpha_1^m < \dots < \alpha_n^m < \dots)$$

Then we define $\beta \in \mathcal{J}$ by $\beta_n = \sum_{0 \leq i, j \leq n} \alpha_j^i + n$; then $\beta_n \in \mathbb{N}$.

We see then, clearly, that

$$\beta \text{ is not in the list because } \alpha_r^r < \beta_r \text{ for any } r.$$

which contradicts countability assumption, q.e.d.

Then... we see that \mathbb{R} is at least as big as \mathcal{J} .

$$\text{let } \alpha = (\alpha_0 < \alpha_1 < \dots < \alpha_n < \dots) \in \mathcal{J}$$

Write down decimal with 0, 1s.

$$f(\alpha) = f(\alpha)_0 f(\alpha)_1 \dots f(\alpha)_n$$

$$f(\alpha)_r = \begin{cases} 0 & \text{if } r \notin \mathcal{J} \\ 1 & \text{if } r \in \mathcal{J} \end{cases}$$

so \mathbb{R} is not countable.

This leads, in turn, to an argument with the Löwenheim-Skolem theorem.

END OF SYLLABUS.