

Econ 204 2018

Lecture 8

Outline

1. Bases
2. Linear Transformations
3. Isomorphisms

Linear Combinations and Spans

Definition 1. Let X be a vector space over a field F . A linear combination of $x_1, \dots, x_n \in X$ is a vector of the form

$$y = \sum_{i=1}^n \alpha_i x_i \text{ where } \alpha_1, \dots, \alpha_n \in F$$

α_i is the coefficient of x_i in the linear combination.

If $V \subseteq X$, the span of V , denoted $\text{span } V$, is the set of all linear combinations of elements of V .

A set $V \subseteq X$ spans X if $\text{span } V = X$.

Linear Dependence and Independence

Definition 2. A set $V \subseteq X$ is linearly dependent if there exist $v_1, \dots, v_n \in V$ and $\alpha_1, \dots, \alpha_n \in F$ not all zero such that

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

A set $V \subseteq X$ is linearly independent if it is not linearly dependent.

Thus $V \subseteq X$ is linearly independent if and only if

$$\sum_{i=1}^n \alpha_i v_i = 0, \quad v_i \in V \quad \forall i \Rightarrow \alpha_i = 0 \quad \forall i$$

Bases

Definition 3. A Hamel basis (often just called a basis) of a vector space X is a linearly independent set of vectors in X that spans X .

Example: $\{(1, 0), (0, 1)\}$ is a basis for \mathbf{R}^2 (this is the standard basis).

$$\alpha, \beta \in \mathbf{R} :$$

$$\alpha(1, 0) + \beta(0, 1) = (\alpha, \beta)$$

Example, cont: $\{(1, 1), (-1, 1)\}$ is another basis for \mathbf{R}^2 :

Suppose $(x, y) = \alpha(1, 1) + \beta(-1, 1)$ for some $\alpha, \beta \in \mathbf{R}$

$$x = \alpha - \beta \quad \simeq (\alpha - \beta, \alpha + \beta)$$

$$y = \alpha + \beta$$

$$x + y = 2\alpha$$

$$\Rightarrow \alpha = \frac{x + y}{2}$$

$$y - x = 2\beta$$

$$\Rightarrow \beta = \frac{y - x}{2}$$

$$(x, y) = \frac{x + y}{2}(1, 1) + \frac{y - x}{2}(-1, 1)$$

Since (x, y) is an arbitrary element of \mathbf{R}^2 , $\{(1, 1), (-1, 1)\}$ spans \mathbf{R}^2 . If $(x, y) = (0, 0)$,

$$\alpha = \frac{0 + 0}{2} = 0, \quad \beta = \frac{0 - 0}{2} = 0$$

so the coefficients are all zero, so $\{(1, 1), (-1, 1)\}$ is linearly independent. Since it is linearly independent and spans \mathbf{R}^2 , it is a basis.

Example: $\{(1, 0, 0), (0, 1, 0)\}$ is not a basis of \mathbf{R}^3 , because it does not span \mathbf{R}^3 . *e.g., $(x, y, z) \in \mathbf{R}^3$ with $z \neq 0$ is not in $\text{span}\{(1, 0, 0), (0, 1, 0)\}$*

Example: $\{(1, 0), (0, 1), (1, 1)\}$ is not a basis for \mathbf{R}^2 .

$$1(1, 0) + 1(0, 1) + (-1)(1, 1) = (0, 0)$$

so the set is not linearly independent.

Bases

Theorem 1 (Thm. 1.2'). *Let V be a Hamel basis for X . Then every vector $x \in X$ has a unique representation as a linear combination of a finite number of elements of V (with all coefficients nonzero).**

Proof. Let $x \in X$. Since V spans X , we can write

$$x = \sum_{s \in S_1} \alpha_s v_s$$

where S_1 is finite, $\alpha_s \in F$, $\alpha_s \neq 0$, and $v_s \in V$ for each $s \in S_1$. Now, suppose

$$x = \sum_{s \in S_1} \alpha_s v_s = \sum_{s \in S_2} \beta_s v_s$$

*The unique representation of 0 is $0 = \sum_{i \in \emptyset} \alpha_i b_i$.

where S_2 is finite, $\beta_s \in F$, $\beta_s \neq 0$, and $v_s \in V$ for each $s \in S_2$. Let $S = S_1 \cup S_2$, and define

$$\begin{aligned}\alpha_s &= 0 & \text{for } s \in S_2 \setminus S_1 \\ \beta_s &= 0 & \text{for } s \in S_1 \setminus S_2\end{aligned}$$

Then

$$\begin{aligned}0 &= x - x \\ &= \sum_{s \in S_1} \alpha_s v_s - \sum_{s \in S_2} \beta_s v_s \\ &= \sum_{s \in S} \alpha_s v_s - \sum_{s \in S} \beta_s v_s \\ &= \sum_{s \in S} (\alpha_s - \beta_s) v_s\end{aligned}$$

Since V is linearly independent, we must have $\alpha_s - \beta_s = 0$, so $\alpha_s = \beta_s$, for all $s \in S$.

$$s \in S_1 \Leftrightarrow \alpha_s \neq 0 \Leftrightarrow \beta_s \neq 0 \Leftrightarrow s \in S_2$$

so $S_1 = S_2$ and $\alpha_s = \beta_s$ for $s \in S_1 = S_2$, so the representation is unique. \square

Bases

Theorem 2. *Every vector space has a Hamel basis.*

Proof. The proof uses the Axiom of Choice. Indeed, the theorem is equivalent to the Axiom of Choice. □

Bases

A closely related result, from which you can derive the previous result, shows that any linearly independent set V in a vector space X can be extended to a basis of X .

Theorem 3. *If X is a vector space and $V \subseteq X$ is linearly independent, then there exists a linearly independent set $W \subseteq X$ such that*

$$V \subseteq W \subseteq \text{span } W = X$$

Bases

Theorem 4. *Any two Hamel bases of a vector space X have the same cardinality (are numerically equivalent).*

Proof. The proof depends on the so-called Exchange Lemma, whose idea we sketch. Suppose that $V = \{v_\lambda : \lambda \in \Lambda\}$ and $W = \{w_\gamma : \gamma \in \Gamma\}$ are Hamel bases of X . Remove one vector v_{λ_0} from V , so that it no longer spans (if it did still span, then v_{λ_0} would be a linear combination of other elements of V , and V would not be linearly independent). If $w_\gamma \in \text{span}(V \setminus \{v_{\lambda_0}\})$ for every $\gamma \in \Gamma$, then since W spans, $V \setminus \{v_{\lambda_0}\}$ would also span, contradiction. Thus, we can choose $\gamma_0 \in \Gamma$ such that

$$w_{\gamma_0} \notin \text{span}(V \setminus \{v_{\lambda_0}\})$$

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Because $w_{\gamma_0} \in \text{span } V$, we can write

$$w_{\gamma_0} = \sum_{i=0}^n \alpha_i v_{\lambda_i}$$

where α_0 , the coefficient of v_{λ_0} , is not zero (if it were, then we would have $w_{\gamma_0} \in \text{span } (V \setminus \{v_{\lambda_0}\})$). Since $\alpha_0 \neq 0$, we can solve for v_{λ_0} as a linear combination of w_{γ_0} and $v_{\lambda_1}, \dots, v_{\lambda_n}$, so

$$\begin{aligned} \text{span} \left((V \setminus \{v_{\lambda_0}\}) \cup \{w_{\gamma_0}\} \right) &\ni v_{\lambda_0} \\ &\supseteq \text{span } V = \text{span} \left((V \setminus \{v_{\lambda_0}\}) \cup \{v_{\lambda_0}\} \right) \\ &= X \end{aligned}$$

so

$$\left((V \setminus \{v_{\lambda_0}\}) \cup \{w_{\gamma_0}\} \right)$$

spans X . From the fact that $w_{\gamma_0} \notin \text{span } (V \setminus \{v_{\lambda_0}\})$ one can

show that

$$\left((V \setminus \{v_{\lambda_0}\}) \cup \{w_{\gamma_0}\} \right)$$

is linearly independent, so it is a basis of X . Repeat this process to exchange every element of V with an element of W (when V is uncountable, this is done by a process called transfinite induction). At the end, we obtain a bijection from V to W , so that V and W are numerically equivalent. \square

Dimension

Definition 4. The dimension of a vector space X , denoted $\dim X$, is the cardinality of any basis of X .

For $V \subseteq X$, $|V|$ denotes the cardinality of the set V .

- If $\dim X = n$ for some $n \in \mathbb{N}$,
 X is finite-dimensional.

Otherwise, X is infinite-dimensional.

Dimension

Example: The set of all $m \times n$ real-valued matrices is a vector space over \mathbf{R} . A basis is given by

$$\{E_{ij} : 1 \leq i \leq m, 1 \leq j \leq n\} \quad E_{ij} \text{ } m \times n \text{ matrix}$$

where

$$\text{the } kl \text{ entry in } E_{ij} \quad (E_{ij})_{kl} = \begin{cases} 1 & \text{if } k = i \text{ and } l = j \\ 0 & \text{otherwise.} \end{cases}$$

The dimension of the vector space of $m \times n$ matrices is mn .

$$E_{ij} = \begin{pmatrix} 0 & \cdots & 0 & \cdots & 0 \\ \vdots & & \vdots & & \vdots \\ 0 & \cdots & 1 & \cdots & 0 \\ \vdots & & \vdots & & \vdots \\ 0 & \cdots & 0 & \cdots & 0 \end{pmatrix}$$

$Q: 1 \quad \dots \quad j \quad \dots \quad n$

$E_{ij} = R:$

Dimension and Dependence

Theorem 5 (Thm. 1.4). Suppose $\dim X = n \in \mathbb{N}$. If $V \subseteq X$ and $|V| > n$, then V is linearly dependent.

If not, V is linearly independent, so V can be extended to a basis W of X , and
 $V \subseteq W \Rightarrow n < |V| \leq |W|$

Contradiction.

Dimension and Dependence

Theorem 6 (Thm. 1.5'). Suppose $\dim X = n \in \mathbb{N}$, $V \subseteq X$, and $|V| = n$.

- If V is linearly independent, then V spans X , so V is a Hamel basis.
- If V spans X , then V is linearly independent, so V is a Hamel basis.

① otherwise, extend V to a basis W with $V \subsetneq W$,
so $|W| > |V| = n$
contradiction.

② otherwise, choose $V' \subsetneq V$ a basis for X , and
 $|V'| < |V| = n$

contradiction.

Linear Transformations

Definition 5. Let X and Y be two vector spaces over the field F . We say $T : X \rightarrow Y$ is a linear transformation if

$$T(\underbrace{\alpha_1 x_1 + \alpha_2 x_2}_{x \in X}) = \alpha_1 T(x_1) + \alpha_2 T(x_2) \quad \forall x_1, x_2 \in X, \alpha_1, \alpha_2 \in F$$

$\alpha_1 y_1 + \alpha_2 y_2$, $y_1 = \alpha_1 T(x_1)$, $y_2 = \alpha_2 T(x_2)$
 $\underbrace{\hspace{10em}}_{y \in Y}$

Let $L(X, Y)$ denote the set of all linear transformations from X to Y .

Alternatively :

- $T(\alpha x) = \alpha T(x) \quad \forall \alpha \in F, \forall x \in X$
- $T(x_1 + x_2) = T(x_1) + T(x_2) \quad \forall x_1, x_2 \in X$

define $+$: $L(X, Y) \times L(X, Y) \rightarrow L(X, Y)$
 \circ : $F \times L(X, Y) \rightarrow L(X, Y)$

Linear Transformations

Theorem 7. $L(X, Y)$ is a vector space over F .

Proof. First, define linear combinations in $L(X, Y)$ as follows.
 For $T_1, T_2 \in L(X, Y)$ and $\alpha, \beta \in F$, define $\alpha T_1 + \beta T_2$ by

$$(\alpha T_1 + \beta T_2)(x) = \alpha T_1(x) + \beta T_2(x)$$

We need to show that $\alpha T_1 + \beta T_2 \in L(X, Y)$.

$$\begin{aligned} & (\alpha T_1 + \beta T_2)(\gamma x_1 + \delta x_2) \\ &= \alpha T_1(\gamma x_1 + \delta x_2) + \beta T_2(\gamma x_1 + \delta x_2) && \text{(definition)} \\ &= \alpha (\gamma T_1(x_1) + \delta T_1(x_2)) + \beta (\gamma T_2(x_1) + \delta T_2(x_2)) && (T_1, T_2 \text{ linear}) \\ &= \gamma (\alpha T_1(x_1) + \beta T_2(x_1)) + \delta (\alpha T_1(x_2) + \beta T_2(x_2)) && \text{(collect terms)} \\ &= \gamma (\alpha T_1 + \beta T_2)(x_1) + \delta (\alpha T_1 + \beta T_2)(x_2) && \text{(definition again)} \end{aligned}$$

so $\alpha T_1 + \beta T_2 \in L(X, Y)$.

The rest of the proof involves straightforward checking of the vector space axioms. □

Compositions of Linear Transformations

Given $R \in L(X, Y)$ and $S \in L(Y, Z)$, $S \circ R : X \rightarrow Z$. We will show that $S \circ R \in L(X, Z)$, that is, the composition of two linear transformations is linear.

$$\begin{aligned}(S \circ R)(\alpha x_1 + \beta x_2) &= S(R(\alpha x_1 + \beta x_2)) && \text{(defn of } S \circ R) \\ &= S(\alpha R(x_1) + \beta R(x_2)) && (R \text{ linear}) \\ &= \alpha S(R(x_1)) + \beta S(R(x_2)) && (S \text{ linear}) \\ &= \alpha (S \circ R)(x_1) + \beta (S \circ R)(x_2) && \text{(defn of } S \circ R)\end{aligned}$$

so $S \circ R \in L(X, Z)$.

Kernel and Rank

Definition 6. Let $T \in L(X, Y)$.

- The image of T is $\text{Im } T = T(X) \subseteq Y$
 - can show $\text{Im } T$ is a vector subspace of Y
- The kernel of T is $\ker T = \{x \in X : T(x) = 0\}$ (null space of T)
- The rank of T is $\text{Rank } T = \dim(\text{Im } T)$

Recall: If X is a vector space, $W \subseteq X$ is a vector subspace
 $\Leftrightarrow \forall w_1, w_2 \in W, \forall \alpha, \beta \in \mathbb{F},$
 $\alpha w_1 + \beta w_2 \in W$

(W is a vector subspace if it is a vector space over \mathbb{F}
under $+$, \cdot from X .)

Rank-Nullity Theorem

Theorem 8 (Thms. 2.9, 2.7, 2.6: The Rank-Nullity Theorem).
Let X be a finite-dimensional vector space, $T \in L(X, Y)$. Then $\text{Im } T$ and $\ker T$ are vector subspaces of Y and X respectively, and

$$\dim X = \dim \ker T + \text{Rank } T$$

nullity of T

Sketch:

- Show $\text{Im } T$, $\ker T$ are vector subspaces
- take $\{v_1, \dots, v_k\}$ a basis for $\ker T$
- extend to $\{v_1, \dots, v_k, w_1, \dots, w_r\}$ a basis for X
- show $\{T(w_1), \dots, T(w_r)\}$ is a basis for $\text{Im } T$

Kernel and Rank

Theorem 9 (Thm. 2.13). $T \in L(X, Y)$ is one-to-one if and only if $\ker T = \{0\}$.

\Rightarrow *Proof.* Suppose T is one-to-one. Suppose $x \in \ker T$. Then $T(x) = 0$. But since T is linear, $T(0) = T(0 \cdot 0) = 0 \cdot T(0) = 0$. Since T is one-to-one, $x = 0$, so $\ker T = \{0\}$.

\Leftarrow Conversely, suppose that $\ker T = \{0\}$. Suppose $T(x_1) = T(x_2)$. Then

$$\begin{aligned} T(x_1 - x_2) &= T(x_1) - T(x_2) \\ &= 0 \end{aligned}$$

which says $x_1 - x_2 \in \ker T$, so $x_1 - x_2 = 0$, so $x_1 = x_2$. Thus, T is one-to-one. \square

Invertible Linear Transformations

Definition 7. $T \in L(X, Y)$ is invertible if there exists a function $S : Y \rightarrow X$ such that

$$S(T(x)) = x \quad \forall x \in X$$

$$T(S(y)) = y \quad \forall y \in Y$$

$$S \circ T = \text{id}_X$$

$$T \circ S = \text{id}_Y$$

Denote S by T^{-1} .

Note that T is invertible if and only if it is one-to-one and onto. This is just the condition for the existence of an inverse *function*. The linearity of the inverse follows from the linearity of T .

(we will show this)

Invertible Linear Transformations

Theorem 10 (Thm. 2.11). *If $T \in L(X, Y)$ is invertible, then $T^{-1} \in L(Y, X)$, i.e. T^{-1} is linear.*

Proof. Suppose $\alpha, \beta \in F$ and $v, w \in Y$. Since T is invertible, there exist unique $v', w' \in X$ such that

$$\begin{aligned} T(v') &= v & T^{-1}(v) &= v' \\ T(w') &= w & T^{-1}(w) &= w' \end{aligned}$$

Then

$$\begin{aligned} T^{-1}(\alpha v + \beta w) &= T^{-1}(\alpha \overset{\text{v}}{\overset{\text{v}}{T(v')}} + \beta \overset{\text{w}}{\overset{\text{w}}{T(w')}}) && \text{(definition)} \\ &= T^{-1}(T(\alpha v' + \beta w')) && \text{(T linear)} \\ &= \alpha v' + \beta w' && \text{(defn of } T^{-1}) \\ &= \alpha T^{-1}(v) + \beta T^{-1}(w) && \text{(defn of } v', w') \end{aligned}$$

so $T^{-1} \in L(Y, X)$.



Linear Transformations and Bases

Theorem 11 (Thm. 3.2). *Let X and Y be two vector spaces over the same field F , and let $V = \{v_\lambda : \lambda \in \Lambda\}$ be a basis for X . Then a linear transformation $T \in L(X, Y)$ is completely determined by its values on V , that is:*

1. *Given any set $\{y_\lambda : \lambda \in \Lambda\} \subseteq Y$, $\exists T \in L(X, Y)$ s.t.*

$$T(v_\lambda) = y_\lambda \quad \forall \lambda \in \Lambda$$

2. *If $S, T \in L(X, Y)$ and $S(v_\lambda) = T(v_\lambda)$ for all $\lambda \in \Lambda$, then $S = T$.*

Proof. 1. If $x \in X$, x has a unique representation of the form

$$x = \sum_{i=1}^n \alpha_i v_{\lambda_i} \quad \alpha_i \neq 0 \quad i = 1, \dots, n$$

(Recall that if $x = 0$, then $n = 0$.) Define

$$T(x) = \sum_{i=1}^n \alpha_i y_{\lambda_i}$$

$\approx T(v_{\lambda_i})$

(so $T(v_{\lambda_i}) = y_{\lambda_i} \neq 1$)
by defn

Then $T(x) \in Y$. The verification that T is linear is left as an exercise.

2. Suppose $S(v_\lambda) = T(v_\lambda)$ for all $\lambda \in \Lambda$. Given $x \in X$,

$$\begin{aligned} S(x) &= S\left(\sum_{i=1}^n \alpha_i v_{\lambda_i}\right) \\ &= \sum_{i=1}^n \alpha_i S(v_{\lambda_i}) \\ &= \sum_{i=1}^n \alpha_i T(v_{\lambda_i}) \\ &= T\left(\sum_{i=1}^n \alpha_i v_{\lambda_i}\right) \\ &= T(x) \end{aligned}$$

(S linear)

(S and T agree
on $\{v_\lambda : \lambda \in \Lambda\}$)

(T linear)

so $S = T$.



Isomorphisms

Definition 8. *Two vector spaces X and Y over a field F are isomorphic if there is an invertible $T \in L(X, Y)$.*

$T \in L(X, Y)$ is an isomorphism if it is invertible (one-to-one and onto).

Isomorphic vector spaces are essentially indistinguishable as vector spaces.

Isomorphisms

Theorem 12 (Thm. 3.3). *Two vector spaces X and Y over the same field are isomorphic if and only if $\dim X = \dim Y$.*

⇒ *Proof.* Suppose X and Y are isomorphic, and let $T \in L(X, Y)$ be an isomorphism. Let

$$U = \{u_\lambda : \lambda \in \Lambda\}$$

be a basis of X , and let $v_\lambda = T(u_\lambda)$ for each $\lambda \in \Lambda$. Set

$$V = \{v_\lambda : \lambda \in \Lambda\}$$

Since T is one-to-one, U and V have the same cardinality. If

$T(u)$

$y \in Y$, then there exists $x \in X$ such that

$$\begin{aligned} y &= T(x) \\ &= T\left(\sum_{i=1}^n \alpha_{\lambda_i} u_{\lambda_i}\right) \\ &= \sum_{i=1}^n \alpha_{\lambda_i} T(u_{\lambda_i}) \\ &= \sum_{i=1}^n \alpha_{\lambda_i} v_{\lambda_i} \end{aligned}$$

(T is onto)

(linearity of T)

(defn of v_{λ_i})

which shows that V spans Y . To see that V is linearly indepen-

dent, suppose

$$\begin{aligned} 0 &= \sum_{i=1}^m \beta_i v_{\lambda_i} \\ &= \sum_{i=1}^m \beta_i T(u_{\lambda_i}) && (\text{defn of } v_{\lambda_i}) \\ &= T\left(\sum_{i=1}^m \beta_i u_{\lambda_i}\right) && (T \text{ linear}) \end{aligned}$$

Since T is one-to-one, $\ker T = \{0\}$, so

$$\sum_{i=1}^m \beta_i u_{\lambda_i} = 0$$

Since U is a basis, we have $\beta_1 = \cdots = \beta_m = 0$, so V is linearly independent. Thus, V is a basis of Y ; since U and V are numerically equivalent, $\dim X = \dim Y$.

$$|U| = |V|$$

\Leftarrow Now suppose $\dim X = \dim Y$. Let

$$U = \{u_\lambda : \lambda \in \Lambda\} \text{ and } V = \{v_\lambda : \lambda \in \Lambda\}$$

be bases of X and Y ; note we can use the same index set Λ for both because $\dim X = \dim Y$. By Theorem 3.2, there is a unique

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previous result

$T \in L(X, Y)$ such that $T(u_\lambda) = v_\lambda$ for all $\lambda \in \Lambda$. If $T(x) = 0$, then

T is 1-1:

$$\begin{aligned} 0 &= T(x) \\ &= T\left(\sum_{i=1}^n \alpha_i u_{\lambda_i}\right) \end{aligned}$$

$$= \sum_{i=1}^n \alpha_i T(u_{\lambda_i})$$

(T linear)

$$= \sum_{i=1}^n \alpha_i v_{\lambda_i}$$

($T(u_{\lambda_i}) = v_{\lambda_i} \forall i$)

$$\Rightarrow \alpha_1 = \cdots = \alpha_n = 0 \text{ since } V \text{ is a basis}$$

$$\Rightarrow x = 0 = \sum_{i=1}^n \alpha_i u_{\lambda_i}$$

$$\Rightarrow \ker T = \{0\}$$

$$\Rightarrow T \text{ is one-to-one}$$

T is onto:

If $y \in Y$, write $y = \sum_{i=1}^m \beta_i v_{\lambda_i}$. Let

$$x = \sum_{i=1}^m \beta_i u_{\lambda_i}$$

Then

$$\begin{aligned} T(x) &= T\left(\sum_{i=1}^m \beta_i u_{\lambda_i}\right) \\ &= \sum_{i=1}^m \beta_i T(u_{\lambda_i}) && (T \text{ linear}) \\ &= \sum_{i=1}^m \beta_i v_{\lambda_i} \\ &= y \end{aligned}$$

so T is onto, so T is an isomorphism and X, Y are isomorphic. \square