

Vector Spaces

Vineet Sahula, sahula@ieee.org

Malaviya National Institute of Technology, Jaipur

I Odd Semester 2012

Groups

1. A non-empty set \mathcal{G} on which a binary operation \circ is defined,
2. provided, for $a, b, c \in \mathcal{G}$, the following properties hold-
 - 2.1 $P_1: (a \circ b) \circ c = a \circ (b \circ c)$ Associative law
 - 2.2 $P_2: \text{There exists } u \in \mathcal{G} \text{ such that } u \circ a = a \circ u = a$
Existence of Identity element
 - 2.3 $P_3: \text{For each } a \in \mathcal{G}, \text{ there exists } a^{-1} \in \mathcal{G} \text{ such that}$
 $a \circ a^{-1} = a^{-1} \circ a = u$

Groups...

1. A group is *Abelian*, if the group operation is commutative; else it is *non-abelian*
2. Examples
 - 2.1 Set I of integers, wrt addition
 - 2.2 Check set $A = \{-3, -2, -1, 0, 1, 2, 3\}$ wrt addition ?
 - 2.3 set of cuberoots of '1'
 $\Rightarrow A = \{\omega_1, \omega_2, \omega_3\} = \left\{-\frac{1}{2} + \frac{1}{2}\sqrt{3}i, -\frac{1}{2} - \frac{1}{2}\sqrt{3}i, 1\right\}$ wrt multiplication

Properties of groups

More Examples...(Groups)

1. Cyclic group: A group \mathcal{G} is called cyclic if, for some $a \in \mathcal{G}$, every $x \in \mathcal{G}$ is of the form a^m , where $m \in I$. The element a is called generator of \mathcal{G} .
2. Permutation group: The set S_n of $n!$ permutations of n symbols; let us term permutation operation as ' \circ ' then S_n is group wrt this operation; since operation \circ is not commutative, S_n is non-abelian

Homomorphism

- ▶ Let \mathcal{G} be with \circ , and \mathcal{G}' with \square be groups
- ▶ Homomorphic mapping means,
 - ▶ $\mathcal{G} \rightarrow \mathcal{G}' : g \rightarrow g'$ such that
 1. every $g \in \mathcal{G}$ has a unique image $g' \in \mathcal{G}'$
 2. if $a \rightarrow a'$ and $b \rightarrow b'$, then $a \circ b \rightarrow a' \square b'$
 3. And if, every $g' \in \mathcal{G}'$ is an image, then we have a homomorphism of \mathcal{G} onto \mathcal{G}' and \mathcal{G}' is called homomorphic image of \mathcal{G} .

Isomorphism

- ▶ If homomorphic mapping is also one-to-one (and is *onto*), i.e.,
 - ▶ $g \leftrightarrow g'$
 - ▶ \mathcal{G} and \mathcal{G}' are called *isomorphic* & the mapping is called *isomorphism*

Rings

Definition

- A non-empty set \mathcal{R} is said to form a ring wrt binary operation addition (+) and multiplication (\times), provided, for arbitrary , the following properties hold:

$$P_1: \quad (a + b) + c = a + (b + c) \quad (\text{associative law, } +)$$

$$P_2: \quad a + b = b + a \quad (\text{commutative law, } +)$$

$$P_3: \quad \text{there exists } z \in \mathcal{R} \text{ such that} \quad (\text{existence of additive identity}) \\ a + z = z + a$$

$$P_4: \quad \text{For each } a \in \mathcal{R} \text{ there exists } -a \in \mathcal{R} \quad (\text{existence of additive inverse}) \\ \text{such that } a + (-a) = z$$

$$P_5: \quad (a \cdot b) \cdot c = a \cdot (b \cdot c) \quad (\text{associative law, } \times)$$

$$P_6: \quad a(b + c) = a \cdot b + a \cdot c \quad (\text{distributive law})$$

$$P_7: \quad (b + c)a = b \cdot a + c \cdot a \quad (\text{distributive law})$$

Rings, examples

- ▶ Sets I , Q , R and C are rings
- ▶ Set $S = \{a, b\}$ with $+$ and \times

$$\begin{array}{c|cc} + & a & b \\ \hline a & a & b \\ b & b & a \end{array} \quad \text{and} \quad \begin{array}{c|cc} \cdot & a & b \\ \hline a & a & b \\ b & b & a \end{array}$$

- ▶ Set $T = \{a, b, c, d\}$ with $+$ and \times

$$\begin{array}{c|cccc} + & a & b & c & d \\ \hline a & a & b & c & d \\ b & b & a & d & c \\ c & c & d & a & b \\ d & d & c & b & a \end{array} \quad \text{and} \quad \begin{array}{c|cccc} \cdot & a & b & c & d \\ \hline a & a & a & a & a \\ b & a & b & a & b \\ c & a & c & a & c \\ d & a & d & a & d \end{array}$$

- ▶ Set Q with addition (\oplus) and multiplication (\odot) defined by
 - ▶ $a \oplus b = a \cdot b$ and $a \odot b = a + b$
 - ▶ is not a ring, as P_4 , P_6 , and P_7 are not satisfied

Properties of Rings

- ▶ Every ring is an abelian additive group
- ▶ There exists a unique additive element z
- ▶ Each element has a unique additive inverse
- ▶ Cancellation law for addition holds
- ▶ $-(-a) = a, -(a+b) = (-a) + (-b)$
- ▶ $a \cdot z = z \cdot a = z$
- ▶ $a(-b) = -(ab) = (-a)b$

Homomorphism & Isomorphism

A homomorphism (isomorphism) of the additive group of a ring \mathcal{R} into (onto) the additive group of ring \mathcal{R}' which also preserves the second operation, is called a homomorphism (isomorphism) of \mathcal{R} into (onto) \mathcal{R}' .

Euclidean Ring

- ▶ Any commutative ring \mathcal{R} having the property that to each $x \in \mathcal{R}$ a non-negative integer $\theta(x)$ can be assigned such that,
 - ▶ $\theta(x) = 0$ iff $x = z$, the zero element of \mathcal{R}
 - ▶ $\theta(x \cdot y) \geq \theta(x)$ when $x \cdot y \neq z$
 - ▶ for every x and $y \neq z \in \mathcal{R}$,
 - ▶ $x = y \cdot q + r \quad 0 \leq \theta(r) < \theta(y)$

Integral Domains & Division Rings

Integral Domains A commutative ring \mathcal{D} , with unity and having no divisors of zero, is called an *integral domain*.

Division Rings A ring \mathcal{S} , whose non-zero elements form a multiplicative group, is called a *division ring* (*skew field*).

Division Rings

- ▶ Thus, every division ring \mathcal{S} has a unity and each of its non-zero elements has a multiplicative inverse.
- ▶ Multiplication is however not necessarily commutative.

Fields

- ▶ A ring \mathcal{S} , whose non-zero elements form an abelian multiplicative group is called a *field*.
- ▶ Every field is an integral domain

Vector operations

- ▶ Scalar multiplication-

- ▶ let vector be $\xi_1 = (a, b)$; the multiplication by 3, a scalar is defined as $3 \cdot \xi_1 = (3a, 3b)$

- ▶ Vector addition-

- ▶ for two vectors, $\xi_1 = (a, b)$ and $\xi_2 = (c, d)$,
 $\xi = \xi_1 + \xi_2 = (a + c, b + d)$

- ▶ Let's denote by V , the set of all vectors in a plane, i.e.

$$V = R \times R$$

- ▶ V has a zero element $\zeta = (0, 0)$; every ξ has additive inverse; $\Rightarrow V$ is an abelian group
 - ▶ for $s, t \in R$ and $\xi, \zeta \in V$; following properties holds
 - ▶ $s(\xi + \eta) = s\xi + s\eta$ $(s + t)\xi = s\xi + t\xi$ $s(t\xi) = (st)\xi$
 $\mathbf{1}\xi = \xi$

Vector Space

- ▶ Let \mathcal{F} be a field and V be an abelian additive group such that there is a scalar multiplication of V by \mathcal{F} , which associates with each $s \in \mathcal{F}$ and $\xi \in V$ the element $s\xi \in V$. Then V is called a vector space over \mathcal{F} provided, with u the unity of \mathcal{F} , following holds
 - ▶ $s(\xi + \eta) = s\xi + s\eta$ $(s + t)\xi = s\xi + t\xi$ $s(t\xi) = (st)\xi$
 $u\xi = \xi$
- ▶ Sub space-
 - ▶ A non empty U of a vector space V over \mathcal{F} is a *subspace* of V provided U is itself a vector space over \mathcal{F} .

Vector Sub-space

Theorem A non-empty subset U of a vector space V over \mathcal{F} is a subspace of V iff U is closed wrt scalar multiplication and vector addition as defined on V .

Theorem The set U of all linear combinations of an arbitrary set S of vectors ($2^{|S|}$) of a space V is a sub space of V .

- ▶ In turn vectors of S are called *generators* of the space U .
- ▶ Let $U = \{k_1\xi_1 + k_2\xi_2 + \dots + k_m\xi_m : k_i \in F\}$ be the space spanned by $S = \{\xi_1, \xi_2, \dots, \xi_m\}$ a subset of vectors of V over \mathcal{F}
- ▶ It remains to find minimum set of vectors necessary to span a given space U
 - ▶ as any ξ_j if can be written as combination of other vectors of S , then ξ_j may be excluded from S , and remaining vectors will still span U .

Linear Dependence

- ▶ $\sum k_i \xi_i = k_1 \xi_1 + k_2 \xi_2 + \cdots + k_m \xi_m = \zeta$
- ▶ A non-empty subset S of a vector space V over \mathcal{F} is called *linearly dependent* over \mathcal{F} iff there exists $k_1, k_2, \cdots, k_m \in \mathcal{F} : \exists k_i \neq z$
- ▶ A non-empty subset S of a vector space V over \mathcal{F} is called *linearly independent* over \mathcal{F} iff there exists $k_1, k_2, \cdots, k_m \in \mathcal{F} : \text{every } k_i = z$

Theorem If some one of the set $S = \{\xi_1, \xi_2, \dots, \xi_m\}$ of vectors in V over \mathcal{F} is zero vector ζ , then necessarily S is a linearly dependent set.

Theorem A set of non-zero vectors S of V over \mathcal{F} is also *linearly dependent* iff some one of ξ_j can be expressed as linear combination of the vectors $\xi_1, \xi_2, \dots, \xi_{j-1}$, which precedes it.

Theorem Any finite set S of vectors, not all the zero vector, contains a linearly independent subset U which spans the same vector space as S .

Bases of a Vector Space

- ▶ A set $S = \{\xi_1, \xi_2, \dots, \xi_m\}$ of vectors of a vector space V over \mathcal{F} is called a basis of V provided
 1. S is linearly independent set,
 2. the vectors of S span V
- ▶ Let's define unit vectors of $V_n(\mathcal{F})$

$$\epsilon_1 = (u, 0, 0, 0, \dots, 0, 0)$$

$$\epsilon_2 = (0, u, 0, 0, \dots, 0, 0)$$

$$\vdots \quad \vdots \quad \vdots$$

$$\epsilon_n = (0, 0, 0, 0, \dots, 0, u)$$

- ▶ and consider linear combination,
$$\xi = a_1\epsilon_1 + a_2\epsilon_2 + \dots + a_n\epsilon_n = (a_1, a_2, \dots, a_n) \quad a_i \in \mathcal{F}$$
- ▶ If $\xi = \zeta$, then $a_1 = a = \dots = a_n = z$; and hence $E = (\epsilon_1, \epsilon_2, \dots, \epsilon_n)$ is a linearly independent set.

Bases of a Vector Space

Theorem If $S = \{\xi_1, \xi_2, \dots, \xi_m\}$ is a basis of the vector space V over \mathcal{F} and $T = \{\eta_1, \eta_2, \dots, \eta_n\}$ is any linearly independent set of vectors of V , then $n \leq m$.

Theorem As a consequence, if $S = \{\xi_1, \xi_2, \dots, \xi_m\}$ is a basis of the vector space V over \mathcal{F} , then any $m + 1$ vectors of V necessarily form a linearly dependent set.

Theorem Every basis of a vector space V over \mathcal{F} has the same number of elements. This number is called *dimension* of V .

Sub-spaces of a vector

- ▶ Let V , of dimension n , be a vector space over \mathcal{F} and U , of dimension $n < m$ having $B = \{\xi_1, \xi_2, \dots, \xi_m\}$ as basis, be a sub-space of V . Then, only m of the unit vectors of V can be written as linear combination of elements of B ; hence there exist vectors of V which are not in U .
 - ▶ $k_1\xi_1 + k_2\xi_2 + \dots + k_m\xi_m + k\eta_1 = \zeta \quad \forall k_i, k \in \mathcal{F}$
 - ▶ now $k = z$ since otherwise $k^{-1} \in \mathcal{F}$, and $\eta_1 = k^{-1}(-k_1\xi_1 - k_2\xi_2 - \dots - k_m\xi_m)$, and $\eta_1 \in U$, which is contrary to definition of η_1 , hence PROVED.

Theorem If $B = \{\xi_1, \xi_2, \dots, \xi_m\}$ is basis of $U \subset V$, V having dimension n , there exist vectors $\eta_1, \eta_2, \dots, \eta_{n-m}$ in V such that $B \cup \{\eta_1, \eta_2, \dots, \eta_{n-m}\}$ is basis of V .

Theorem If, in $V_n(\mathcal{R})$, a vector η is orthogonal to each vector of the set $\{\xi_1, \xi_2, \dots, \xi_m\}$, then η is orthogonal to every vector of the space spanned by this set.

Vector Spaces over \mathbb{R}

- ▶ Let's focus on to vector space $V = V_n(\mathbb{R})$ over \mathbb{R} .
 - ▶ for 2-dimensional vectors, $\xi = (a_1, a_2)$ and $\eta = (b_1, b_2)$
$$\cos \theta = \frac{a_1 b_1 + a_2 b_2}{|\xi| \cdot |\eta|}$$
 - ▶ Hence, inner product is defined as, $\xi \cdot \eta = a_1 b_1 + a_2 b_2$
 - ▶ For n-dimensional $V_n(\mathbb{R})$, for all $\xi = (a_1, a_2, \dots, a_n)$ and $\eta = (b_1, b_2, \dots, b_n)$
 - ▶ $\xi \cdot \eta = \sum a_i b_i$
- ▶ Suppose in $V_n(\mathbb{R})$, a vector η is orthogonal to each vector of the set $\{\xi_1, \xi_2, \dots, \xi_m\}$, then η is orthogonal to every vector of the space spanned by this set.

Linear Transformations

- ▶ A linear transformation of a vector space $V(\mathcal{F})$ into a vector space $W(\mathcal{F})$ over the same field F is a mapping T of $V(\mathcal{F})$ into $W(\mathcal{F})$ for which
 - ▶ $(\xi_i + \xi_j) T = \xi_i T + \xi_j T$
 - ▶ $(s\xi_i) T = s(\xi_i T)$

Linear Transformations, Ex.

- ▶ A linear transformation examples (pp 150/Schaum)
 - ▶ In cases, when $W(\mathcal{F}) = V(\mathcal{F})$, i.e. T is mapping of $V(\mathcal{F})$ into itself,
 - ▶ $T : (x, y) \rightarrow (x \cos \alpha - y \sin \alpha, x \sin \alpha + y \cos \alpha)$
- ▶ Any linear transformation of a vector space into itself can be described completely by exhibiting its effect on the unit basis vectors of the space.
- ▶ If T is a transformation of $V(\mathcal{F})$ into itself and W is a subspace of $V(\mathcal{F})$, then W_T is also a subspace of $V(\mathcal{F})$; here $W_T = \{\xi T : \xi \in W\}$ is image of W under T

Algebra of Linear Transformations

- ▶ Let's denote by \mathcal{A} the set of all linear transformations of a given vector space $V(\mathcal{F})$ over F into itself and \mathcal{M} the set of all non-singular linear transformations in \mathcal{A} .
- ▶ Let addition (+) and multiplication (\cdot) on \mathcal{A} defined by
 - ▶ $A + B$: $\xi(A + B) = \xi A + \xi B$
 - ▶ $A \cdot B$: $\xi(A \cdot B) = (\xi A)B$
 - ▶ scalar multiplication, kA : $\xi(kA) = (k\xi)A$