Economics 204

Lecture 8–Wednesday, August 5, 2009

Chapter 3, Linear Algebra Section 3.1, Bases

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

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

α_i is the *coefficient* of x_i in the linear combination. If $V \subseteq X$, $\operatorname{span} V$ denotes the set of all linear combinations of V.

A set $V \subseteq X$ is *linearly dependent* if there exist $v_1, \ldots, v_n \in X$ and $\alpha_1, \ldots, \alpha_n \in F$ 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.

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

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 $\mathbf{R}^2$.

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

$$\begin{aligned}
(x,y) &= \alpha(1,1) + \beta(-1,1) \\
x &= \alpha - \beta \\
y &= \alpha + \beta \\
x + y &= 2\alpha \\
\alpha &= \frac{x+y}{2}
\end{aligned}$$

$$\begin{aligned} y - x &= 2\beta \\ \beta &= \frac{y-x}{2} \\ (x,y) &= \frac{x+y}{2}(1,1) + \frac{y-x}{2}(-1,1) \end{aligned}$$

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.

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.

Theorem 2 (1.2', see Corrections handout) *Let V be a Hamel basis for X. Then every vector $x \in X$ has a* unique *representation as a linear combination (with* all *coefficients nonzero) of a finite number of elements of V.*

(*Aside:* the unique representation of 0 is $0 = \sum_{i\in\emptyset} \alpha_i b_i$.)

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, $\alpha_s \in F$, $\alpha_s \neq 0$, $v_s \in V$ for $s \in S_1$. Now, suppose

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

where S_2 is finite, $\beta_s \in F$, $\beta_s \neq 0$, and $v_s \in V$ for $s \in S_2$.

Let $S = S_1 \cup S_2$, and define

$$\alpha_s = 0 \quad \text{for} \quad s \in S_2 \setminus S_1$$

$$\beta_s = 0 \quad \text{for} \quad s \in S_1 \setminus S_2$$

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.■

Theorem 3 *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. ■

Theorem 4 *Any two Hamel bases of a vector space X 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 $w_\gamma \in \operatorname{span}(V \setminus \{v_{\lambda_0}\})$ 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

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

Because $w_{\gamma_0} \in \operatorname{span} V$, 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 $w_{\gamma_0} \in \operatorname{span}\,(V \setminus \{v_{\lambda_0}\})$). Since $\alpha_0 \neq 0$, we can solve for v_{λ_0} as a linear combination of w_{γ_0} and $v_{\lambda_1}, \ldots, v_{\lambda_n}$, so

$$\begin{aligned} & \operatorname{span}\,((V \setminus \{v_{\lambda_0}\}) \cup \{w_{\gamma_0}\}) \\ \supseteq\ & \operatorname{span} V \\ =\ & X \end{aligned}$$

so

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

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

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

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 infinite, 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.■

Definition 5 Let $\dim X$ (read "the dimension of X") denote the cardinal number of any basis of X.

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

$$\{E_{ij} : 1 \leq i \leq m, 1 \leq j \leq n\}$$

where

$$(E_{ij})_{k\ell} = \begin{cases} 1 & \text{if } k = i \text{ and } \ell = j \\ 0 & \text{otherwise.} \end{cases}$$

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

Theorem 6 (1.4) *Suppose* $\dim X = n \in \mathbf{N}$. *If $V \subseteq X$ and $|V| > n$ (recall $|V|$ denotes the number of elements in the set V), then V is linearly dependent.*

Theorem 7 (1.5') *Suppose* $\dim X = n \in \mathbf{N}$, $V \subseteq X$, $|V| = n$.

- *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.*

Read the material on Affine Spaces on your own.

Section 3.2, Linear Transformations

Definition 8 Let X, Y be two vector spaces over the field F. We say $T : X \to Y$ is a *linear transformation* if

$$\forall_{x_1, x_2 \in X, \alpha_1, \alpha_2 \in F} \; T(\alpha_1 x_1 + \alpha_2 x_2) = \alpha_1 T(x_1) + \alpha_2 T(x_2)$$

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

Theorem 9 *$L(X, Y)$ is a vector space over F.*

Proof: The hard part is figuring out what you are being asked to prove. Once you figure that out, this is completely trivial, although writing out a complete proof that checks all the vector space axioms is rather tedious. The key is to define scalar multiplication and vector addition, and show that a linear combination of linear transformations is a linear transformation.

We *define*

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

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

$$\begin{aligned}
&(\alpha T_1 + \beta T_2)(\gamma x_1 + \delta x_2) \\
&= \alpha T_1(\gamma x_1 + \delta x_2) + \beta T_2(\gamma x_1 + \delta x_2) \\
&= \alpha \left(\gamma T_1(x_1) + \delta T_1(x_2)\right) + \beta \left(\gamma T_2(x_1) + \delta T_2(x_2)\right) \\
&= \gamma \left(\alpha T_1(x_1) + \beta T_2(x_1)\right) + \delta \left(\alpha T_1(x_2) + \beta T_2(x_2)\right) \\
&= \gamma \left(\alpha T_1 + \beta T_2\right)(x_1) + \delta \left(\alpha T_1 + \beta T_2\right)(x_2)
\end{aligned}$$

so $\alpha T_1 + \beta T_2 \in L(X, Y)$. The rest of the proof is too tedious to reproduce here.■

Composition of Linear Transformations

Given $R \in L(X, Y)$ and $S \in L(Y, Z)$, $S \circ R : X \to Z$. We will show that $S \circ R \in L(X, Z)$.

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

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

Definition 10

$$\operatorname{Im} T = T(X) \text{ (image of } T\text{)}$$

$$\ker T = \{x : T(x) = 0\} \text{ (kernel of } T)$$

$$\text{Rank}\, T = \dim(\text{Im}\, T)$$

Theorem 11 (2.9, 2.7, 2.6) *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*

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

Theorem 12 (2.13) *$T \in L(X, Y)$ is one-to-one if and only if* $\ker T = \{0\}$.

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

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

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

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

Definition 13 $T \in L(X, Y)$ is *invertible* if there is a function $S : Y \to X$ such that

$$\begin{aligned} \forall_{x \in X} S(T(x)) &= x \\ \forall_{y \in Y} T(S(y)) &= y \end{aligned}$$

In other words $S \circ T = id_X$ and $T \circ S = id_Y$, where id denotes the identity map. 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:

Theorem 14 (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,

$$\exists!_{v',w' \in X} \begin{cases} T(v') = v & T^{-1}(v) = v' \\ T(w') = w & T^{-1}(w) = w' \end{cases}$$

Then

$$\begin{aligned} & T^{-1}(\alpha v + \beta w) \\ &= T^{-1}\left(\alpha T(v') + \beta T(w')\right) \\ &= T^{-1}\left(T(\alpha v' + \beta w')\right) \\ &= \alpha v' + \beta w' \\ &= \alpha T^{-1}(v) + \beta T^{-1}(w) \end{aligned}$$

so $T^{-1} \in L(Y, X)$.■

Although the next theorem is in Section 3.3, it really belongs here:

Theorem 15 (3.2) *Let X, 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, i.e.*

1. *Given any set of values $\{y_\lambda : \lambda \in \Lambda\} \subseteq Y$,*

$$\exists_{T \in L(X,Y)} \forall_{\lambda \in \Lambda}\ T(v_\lambda) = y_\lambda$$

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

$$x = \sum_{i=1}^{n} \alpha_i v_{\lambda_i}\ \alpha_i \neq 0 (i = 1, \ldots, n)$$

($Aside:$ for $x = 0$, we have $n = 0$.) Define

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

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 $x \in X$,

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

so $S = T$.

■

Section 3.3, Isomorphisms

Definition 16 Two vector spaces X, Y over a field F are *isomorphic* if there is an invertible (recall this means one-to-one and onto) $T \in L(X, Y)$. T is called an *isomorphism.*

Isomorphic vector spaces are essentially indistinguishable as vector spaces.

Theorem 17 (3.3) *Two vector spaces X, Y over the same field are isomorphic if and only if* $\dim X = \dim Y$.

Proof: Suppose X, Y are isomorphic, via the isomorphism T. Let

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

be a basis of X, and let

$$v_\lambda = T(u_\lambda),\ V = \{v_\lambda : \lambda \in \Lambda\}$$

Since T is one-to-one, U and V are numerically equivalent. If $y \in Y$, then there exists $x \in X$ such that

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

which shows that V spans Y. To see that V is linearly independent, note that if

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

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, $\dim X = \dim Y$.

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

$$\begin{aligned}
0 &= T(x) \\
&= T\left(\sum_{i=1}^{n} \alpha_i u_{\lambda_i}\right) \\
&= \sum_{\imath=1}^{n} \alpha_i T\left(u_{\lambda_i}\right) \\
&= \sum_{\imath=1}^{n} \alpha_i v_{\lambda_i} \\
&\Rightarrow \alpha_1 = \cdots = \alpha_n = 0 \text{ since } V \text{ is a basis} \\
&\Rightarrow x = 0 \\
&\Rightarrow \ker T = \{0\} \\
&\Rightarrow T \text{ is one-to-one}
\end{aligned}$$

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

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

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