

§7.9 Vector Spaces. Inner Product Spaces. Linear Transformation

Real Vector Space V V - non-empty set s.t.

• vector addition: $\forall \vec{a}, \vec{b} \in V \implies \vec{a} + \vec{b} \in V$

$$(1) \vec{a} + \vec{b} = \vec{b} + \vec{a}, \quad (2) (\vec{a} + \vec{b}) + \vec{c} = \vec{a} + (\vec{b} + \vec{c}),$$

$$(3) \exists \vec{0} \in V \text{ s.t. } \vec{a} + \vec{0} = \vec{a}, \quad (4) \forall \vec{a} \in V, \exists -\vec{a} \in V, \text{ s.t. } \vec{a} + (-\vec{a}) = \vec{0}.$$

• scalar multiplication: $\forall c \in \mathbb{R}, \vec{a} \in V \implies c\vec{a} \in V$

$$(1) c(\vec{a} + \vec{b}) = c\vec{a} + c\vec{b}, \quad (2) (c+k)\vec{a} = c\vec{a} + k\vec{a},$$

$$(3) c(k\vec{a}) = (ck)\vec{a}, \quad (4) 1 \cdot \vec{a} = \vec{a}.$$

linear combination

$$c_1 \vec{a}_1 + c_2 \vec{a}_2 + \dots + c_m \vec{a}_m, \quad c_i \in \mathbb{R}$$

- $\{\vec{a}_1, \dots, \vec{a}_m\}$ is linearly independent

$$c_1 \vec{a}_1 + \dots + c_m \vec{a}_m = \vec{0} \implies c_1 = c_2 = \dots = c_m = 0$$

- $\dim V =$ the max # of l. indep. vectors
- basis of V any $\dim V$ l. indep. vectors

$$V = \left\{ \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \mid a_{ij} \in \mathbb{R} \right\}$$

$$\dim V = ? \quad \text{basis} = ?$$

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$$V = \{ y(x) = (ax + b)e^{-x} \mid a, b \in \mathbb{R} \}$$

Solution V is a vector space: let $y_i(x) = (a_i x + b_i)e^{-x}$

$$c_1 y_1(x) + c_2 y_2(x) = [(c_1 a_1 + c_2 a_2)x + (b_1 + b_2)]e^{-x} \in V$$

$$V = \{ axe^{-x} + be^{-x} \mid a, b \in \mathbb{R} \} = \text{span} \{ xe^{-x}, e^{-x} \}$$

because $c_1 a_1 + c_2 a_2, b_1 + b_2 \in \mathbb{R}$

$$\dim V = 2, \text{ basis: } xe^{-x}, e^{-x}$$

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$$V = \left\{ A_{3 \times 2} = [\vec{a}_1, \vec{a}_2] \mid \vec{a}_1 = c \begin{bmatrix} 3 \\ 0 \\ 5 \end{bmatrix}, \vec{a}_2 = \begin{bmatrix} a_{12} \\ a_{22} \\ a_{32} \end{bmatrix}, c, a_{j2} \in \mathbb{R} \right\}$$

$$\forall A_1, A_2 \in V \implies \alpha A_1 + \beta A_2 = \left[\gamma \begin{bmatrix} 3 \\ 0 \\ 5 \end{bmatrix}, \vec{a} \right] \in V$$

$\implies V$ is a vector space

$$V = \text{span} \left\{ \begin{bmatrix} 3 & 0 \\ 0 & 0 \\ 5 & 0 \end{bmatrix}, \begin{bmatrix} 3 & 1 \\ 0 & 0 \\ 5 & 0 \end{bmatrix}, \begin{bmatrix} 3 & 0 \\ 0 & 1 \\ 5 & 0 \end{bmatrix}, \begin{bmatrix} 3 & 0 \\ 0 & 0 \\ 5 & 1 \end{bmatrix} \right\}$$

$$= \left\{ \begin{bmatrix} 3c & a_{12} \\ 0 & a_{22} \\ 5c & a_{23} \end{bmatrix} \mid c, a_{j2} \in \mathbb{R} \right\}$$

$$\dim V = 4$$

Inner Product Space V V - real vector space

• inner product: (\vec{a}, \vec{b})

$$(1) \forall c_i \in \mathbb{R}, \forall \vec{a}, \vec{b} \in V \implies (c_1 \vec{a} + c_2 \vec{b}, \vec{c}) = c_1 (\vec{a}, \vec{c}) + c_2 (\vec{b}, \vec{c})$$

$$(2) (\vec{a}, \vec{b}) = (\vec{b}, \vec{a}), \quad (3) (\vec{a}, \vec{a}) \geq 0$$

$$(\vec{a}, \vec{a}) = 0 \iff \vec{a} = \vec{0}$$

orthogonality $\vec{a} \perp \vec{b} \iff (\vec{a}, \vec{b}) = 0$

norm $\|\vec{a}\| = \sqrt{(\vec{a}, \vec{a})}$

Inequalities $|(\vec{a}, \vec{b})| \leq \|\vec{a}\| \|\vec{b}\|, \quad \|\vec{a} + \vec{b}\| \leq \|\vec{a}\| + \|\vec{b}\|$

$$\mathbb{R}^n = \{ (x_1, \dots, x_n) \mid x_i \in \mathbb{R} \} = \text{span} \{ [1, 0, \dots, 0], [0, 1, 0, \dots, 0], \dots, [0, \dots, 0, 1] \}$$

$$\vec{a} \cdot \vec{b} = a_1 b_1 + \dots + a_n b_n = \|\vec{a}\| \|\vec{b}\| \cos \langle \vec{a}, \vec{b} \rangle$$

$$\|\vec{a}\| = \sqrt{a_1^2 + \dots + a_n^2}$$

$$C[\alpha, \beta] = \{ f(x) \mid f \text{ is continuous on } [\alpha, \beta] \}$$

$$(f, g) = \int_{\alpha}^{\beta} f(x) g(x) dx$$

$$\|f\| = \sqrt{(f, f)} = \sqrt{\int_{\alpha}^{\beta} f(x)^2 dx}$$

Linear Transformation

X, Y — vector spaces

$$F: X \rightarrow Y \text{ by } \vec{y} = F(\vec{x}) \text{ for } \vec{x} \in X$$

$$\underline{F \text{ is linear}} \iff \begin{cases} F(\vec{x} + \vec{v}) = F(\vec{x}) + F(\vec{v}) \\ F(c\vec{x}) = cF(\vec{x}) \end{cases}$$

$$\bullet F: \mathbb{R}^n \rightarrow \mathbb{R}^m \text{ is linear} \iff F(\vec{x}) = A_{m \times n} \vec{x}_{n \times 1} \in \mathbb{R}^m$$

Inverse Transformation (linear) $F: \mathbb{R}^n \rightarrow \mathbb{R}^n$

$$\vec{y} = F(\vec{x}) = A_{n \times n} \vec{x} \xrightarrow{A^{-1} \text{ exists}} \vec{x} = F^{-1}(\vec{y}) = A^{-1} \vec{y}$$

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$$\text{Find } k \text{ s.t. } 0 = \begin{bmatrix} 2 \\ \frac{1}{2} \\ -4 \\ 0 \end{bmatrix} \cdot \begin{bmatrix} 5 \\ k \\ 0 \\ \frac{1}{4} \end{bmatrix} = 10 + \frac{k}{2} \Rightarrow k = -20$$

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$$\vec{y} = \begin{bmatrix} 0.5 & -0.5 \\ 1.5 & -2.5 \end{bmatrix} \vec{x} = A \vec{x}$$

$$\Rightarrow \vec{x} = A^{-1} \vec{y}$$

$$A^{-1} = \frac{1}{|A|} \begin{bmatrix} -2.5 & +0.5 \\ -1.5 & 0.5 \end{bmatrix} = - \begin{bmatrix} -5 & 1 \\ -3 & 1 \end{bmatrix}$$