# Vector Spaces and Linear Maps

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# 1 About

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# 2 Vector spaces

**Vector spaces** are the basic setting in which linear algebra happens. A vector space over a field  $\mathbb{F}$  consists of a set V (the elements of which are called **vectors**) along with an addition operation  $+: V \times V \to V$  and a **scalar multiplication** operation  $\mathbb{F} \times V \to V$  satisfying

- (i) There exists an additive identity, denoted 0, in V such that v + 0 = v for all  $v \in V$
- (ii) For each  $v \in V$ , there exists an additive inverse, denoted -v, such that v + (-v) = 0
- (iii) There exists a multiplicative identity, denoted 1, in  $\mathbb{F}$  such that 1v = v for all  $v \in V$
- (iv) Commutativity: u + v = v + u for all  $u, v \in V$
- (v) Associativity: (u+v) + w = u + (v+w) and  $\alpha(\beta v) = (\alpha\beta)v$  for all  $u, v, w \in V$  and  $\alpha, \beta \in \mathbb{F}$
- (vi) Distributivity:  $\alpha(u+v) = \alpha u + \alpha v$  and  $(\alpha + \beta)v = \alpha v + \beta v$  for all  $u, v \in V$  and  $\alpha, \beta \in \mathbb{F}$

We will assume  $\mathbb{F} = \mathbb{R}$  or  $\mathbb{F} = \mathbb{C}$  as these are the most common cases by far, although in general it could be any field.

To justify the notations 0 for the additive identity and -v for the additive inverse of v we must demonstrate their uniqueness.

*Proof.* If  $w, \tilde{w} \in V$  satisfy v + w = v and  $v + \tilde{w} = v$  for all  $v \in V$ , then

$$w = w + \tilde{w} = \tilde{w} + w = \tilde{w}$$

This proves the uniqueness of the additive identity. Similarly, if  $w, \tilde{w} \in V$  satisfy v + w = 0 and  $v + \tilde{w} = 0$ , then

$$w = w + 0 = w + v + \tilde{w} = 0 + \tilde{w} = \tilde{w}$$

thus showing the uniqueness of the additive inverse.

We have 0v = 0 for every  $v \in V$  and  $\alpha 0 = 0$  for every  $\alpha \in \mathbb{F}$ .

*Proof.* If  $v \in V$ , then

$$v = 1v = (1+0)v = 1v + 0v = v + 0v$$

which implies 0v = 0. If  $\alpha \in \mathbb{F}$ , then

$$\alpha v = \alpha (v+0) = \alpha v + \alpha 0$$

which implies  $\alpha 0 = 0$ .

Moreover, (-1)v = -v for every  $v \in V$ , since

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

and we have shown that additive inverses are unique.

#### 2.1 Subspaces

Vector spaces can contain other vector spaces. If V is a vector space, then  $S \subseteq V$  is said to be a **subspace** of V if

- (i)  $0 \in S$
- (ii) S is closed under addition:  $u, v \in S$  implies  $u + v \in S$
- (iii) S is closed under scalar multiplication:  $v \in S, \alpha \in \mathbb{F}$  implies  $\alpha v \in S$

Note that V is always a subspace of V, as is the trivial vector space which contains only 0.

**Proposition 1.** Suppose U and W are subspaces of some vector space. Then  $U \cap W$  is a subspace of U and a subspace of W.

*Proof.* We only show that  $U \cap W$  is a subspace of U; the same result follows for W since  $U \cap W = W \cap U$ .

- (i) Since  $0 \in U$  and  $0 \in W$  by virtue of their being subspaces, we have  $0 \in U \cap W$ .
- (ii) If  $x, y \in U \cap W$ , then  $x, y \in U$  so  $x + y \in U$ , and  $x, y \in W$  so  $x + y \in W$ ; hence  $x + y \in U \cap W$ .
- (iii) If  $v \in U \cap W$  and  $\alpha \in \mathbb{F}$ , then  $v \in U$  so  $\alpha v \in U$ , and  $v \in W$  so  $\alpha v \in W$ ; hence  $\alpha v \in U \cap W$ .

Thus  $U \cap W$  is a subspace of U.

#### 2.1.1 Sums of subspaces

If U and W are subspaces of V, then their sum is defined as

$$U + W \triangleq \{u + w : u \in U, w \in W\}$$

**Proposition 2.** Let U and W be subspaces of V. Then U + W is a subspace of V.

*Proof.* (i) Since  $0 \in U$  and  $0 \in V$ ,  $0 = 0 + 0 \in U + W$ .

(ii) If  $v_1, v_2 \in U + W$ , then there exist  $u_1, u_2 \in U$  and  $w_1, w_2 \in W$  such that  $v_1 = u_1 + w_1$  and  $v_2 = u_2 + w_2$ , so by the closure of U and W under addition we have

$$v_1 + v_2 = u_1 + w_1 + u_2 + w_2 = \underbrace{u_1 + u_2}_{\in U} + \underbrace{w_1 + w_2}_{\in W} \in U + W$$

(iii) If  $v \in U + W$ ,  $\alpha \in F$ , then there exists  $u \in U$  and  $w \in W$  such that v = u + w, so by the closure of U and W under scalar multiplication we have

$$\alpha v = \alpha(u+w) = \underbrace{\alpha u}_{\in U} + \underbrace{\alpha w}_{\in W} \in U + W$$

Thus U + W is a subspace of V.

If  $U \cap W = \{0\}$ , the sum is said to be a **direct sum** and written  $U \oplus W$ .

**Proposition 3.** Suppose U and W are subspaces of some vector space. The following are equivalent:

- (i) The sum U + W is direct, i.e.  $U \cap W = \{0\}$ .
- (ii) The only way to write 0 as a sum u + w where  $u \in U, w \in W$  is to take u = w = 0.
- (iii) Every vector in U + W can be written uniquely as u + w for some  $u \in U$  and  $w \in W$ .

*Proof.* (i)  $\implies$  (ii): Assume (i), and suppose 0 = u + w where  $u \in U, w \in W$ . Then u = -w, so  $u \in W$  as well, and thus  $u \in U \cap W$ . By assumption this implies u = 0, so w = 0 also.

(ii)  $\implies$  (iii): Assume (ii), and suppose  $v \in U + W$  can be written both as v = u + w and  $v = \tilde{u} + \tilde{w}$ where  $u, \tilde{u} \in U$  and  $w, \tilde{w} \in W$ . Then

$$0 = v - v = u + w - (\tilde{u} + \tilde{w}) = \underbrace{u - \tilde{u}}_{\in U} + \underbrace{w - \tilde{w}}_{\in W}$$

so by assumption we must have  $u - \tilde{u} = w - \tilde{w} = 0$ , i.e.  $u = \tilde{u}$  and  $w = \tilde{w}$ .

(iii)  $\implies$  (i): Assume (iii), and suppose  $v \in U \cap W$ , so that  $v \in U$  and  $v \in W$ , nothing that  $-v \in W$  also. Now 0 = v + (-v) and 0 = 0 + 0 both write 0 in the form u + w where  $u \in U, w \in W$ , so by the assumed uniqueness of this decomposition we conclude that v = 0. Thus  $U \cap W \subseteq \{0\}$ . It is also clear that  $\{0\} \subseteq U \cap W$  since U and W are both subspaces, so  $U \cap W = \{0\}$ .

#### 2.2 Span

A linear combination of vectors  $v_1, \ldots, v_n \in V$  is an expression of the form

$$\alpha_1 v_1 + \cdots + \alpha_n v_n$$

where  $\alpha_1, \ldots, \alpha_n \in \mathbb{F}$ . The **span** of a set of vectors is the set of all possible linear combinations of these:

$$\operatorname{span}\{v_1,\ldots,v_n\} \triangleq \{\alpha_1 v_1 + \cdots + \alpha_n v_n : \alpha_1,\ldots,\alpha_n \in \mathbb{F}\}$$

We also define the special case  $span{} = {0}$ . Spans of sets of vectors form subspaces.

**Proposition 4.** If  $v_1, \ldots, v_n \in V$ , then span $\{v_1, \ldots, v_n\}$  is a subspace of V.

*Proof.* Let  $S = \text{span}\{v_1, \ldots, v_n\}$ . If n = 0, we have  $S = \text{span}\{\} = \{0\}$ , which is a subspace of V, so assume hereafter that n > 0.

- (i) Since  $\{v_1, \ldots, v_n\}$  is non-empty (as  $n \ge 1$ ), we have  $0 = 0v_1 + \cdots + 0v_n \in S$ .
- (ii) If  $x, y \in S$ , we can write  $x = \alpha_1 v_1 + \cdots + \alpha_n v_n$  and  $y = \beta_1 v_1 + \cdots + \beta_n v_n$  for some  $\alpha_1, \ldots, \alpha_n, \beta_1, \ldots, \beta_n \in \mathbb{F}$ . Then

$$x + y = \alpha_1 v_1 + \dots + \alpha_n v_n + \beta_1 v_1 + \dots + \beta_n v_n = (\alpha_1 + \beta_1) v_1 + \dots + (\alpha_n + \beta_n) v_n \in S$$

(iii) If  $x \in S, \beta \in \mathbb{F}$ , we can write  $x = \alpha_1 v_1 + \cdots + \alpha_n v_n$  for some  $\alpha_1, \ldots, \alpha_n \in \mathbb{F}$ . Then

$$\beta x = \beta(\alpha_1 v_1 + \dots + \alpha_n v_n) = (\beta \alpha_1) v_1 + \dots + (\beta \alpha_n) v_n \in S$$

Thus S is a subspace of V.

Adding a vector which lies in the span of a set of vectors to that set does not expand the span in any way.

**Proposition 5.** If  $w \in \text{span}\{v_1, \ldots, v_n\}$ , then  $\text{span}\{v_1, \ldots, v_n, w\} = \text{span}\{v_1, \ldots, v_n\}$ .

*Proof.* Suppose  $w \in \text{span}\{v_1, \ldots, v_n\}$ . It is clear that  $\text{span}\{v_1, \ldots, v_n\} \subseteq \text{span}\{v_1, \ldots, v_n, w\}$ : if  $u \in \text{span}\{v_1, \ldots, v_n\}$  then it can be written  $u = \alpha_1 v_1 + \cdots + \alpha_n v_n$ , but then  $u = \alpha_1 v_1 + \cdots + \alpha_n v_n + 0w$ , so  $u \in \text{span}\{v_1, \ldots, v_n, w\}$ .

To prove the other direction, write  $w = \beta_1 v_1 + \cdots + \beta_n v_n$ . Then for any  $u \in \text{span}\{v_1, \ldots, v_m, w\}$ , there exist  $\alpha_1, \ldots, \alpha_n, \alpha_{n+1}$  such that  $u = \alpha_1 v_1 + \cdots + \alpha_n v_n + \alpha_{n+1} w$ , and

$$u = \alpha_1 v_1 + \dots + \alpha_n v_n + \alpha_{n+1} (\beta_1 v_1 + \dots + \beta_n v_n)$$
  
=  $(\alpha_1 + \alpha_{n+1} \beta_1) v_1 + \dots + (\alpha_n + \alpha_{n+1} \beta_n) v_n$ 

so  $u \in \operatorname{span}\{v_1, \ldots, v_m\}$ . Hence  $\operatorname{span}\{v_1, \ldots, v_n, w\} \subseteq \operatorname{span}\{v_1, \ldots, v_n\}$  and the claim follows.  $\Box$ 

#### 2.3 Linear independence

A set of vectors  $v_1, \ldots, v_n \in V$  is said to be **linearly independent** if

$$\alpha_1 v_1 + \dots + \alpha_n v_n = 0$$
 implies  $\alpha_1 = \dots = \alpha_n = 0.$ 

Otherwise, there exist  $\alpha_1, \ldots, \alpha_n \in \mathbb{F}$ , not all zero, such that  $\alpha_1 v_1 + \cdots + \alpha_n v_n = 0$ , and  $v_1, \ldots, v_n$  are said to be **linearly dependent**. Note that in the case of linear dependence, (at least) one vector can be written as a linear combination of the other vectors in the set: if  $\alpha_i \neq 0$ , then

$$v_j = -\frac{1}{\alpha_j} \sum_{k \neq j}^n \alpha_k v_k$$

This implies that  $v_j \in \operatorname{span}\{v_1, \ldots, v_{j-1}, v_{j+1}, \ldots, v_n\}$ .

#### 2.4 Basis

If a set of vectors is linearly independent and its span is the whole of V, those vectors are said to be a **basis** for V. One of the most important properties of bases is that they provide unique representations for every vector in the space they span.

**Proposition 6.** A set of vectors  $v_1, \ldots, v_n \in V$  is a basis for V if and only if every vector in V can be written uniquely as a linear combination of  $v_1, \ldots, v_n$ .

*Proof.* Suppose  $v_1, \ldots, v_n$  is a basis for V. Then these span V, so if  $w \in V$  then there exist  $\alpha_1, \ldots, \alpha_n$  such that  $w = \alpha_1 v_1 + \cdots + \alpha_n v_n$ . Furthermore, if  $w = \tilde{\alpha}_1 v_1 + \cdots + \tilde{\alpha}_n v_n$  also, then

$$0 = w - w$$
  
=  $\alpha_1 v_1 + \dots + \alpha_n v_n - (\tilde{\alpha}_1 v_1 + \dots + \tilde{\alpha}_n v_n)$   
=  $(\alpha_1 - \tilde{\alpha}_1)v_n + \dots + (\alpha_n - \tilde{\alpha}_n)v_n$ 

Since  $v_1, \ldots, v_n$  are linearly independent, this implies  $\alpha_j - \tilde{\alpha}_j = 0$ , i.e.  $\alpha_j = \tilde{\alpha}_j$ , for all  $j = 1, \ldots, n$ . Conversely, suppose that every vector in V can be written uniquely as a linear combination of  $v_1, \ldots, v_n$ . The existence part of this assumption clearly implies that  $v_1, \ldots, v_n$  span V. To show that  $v_1, \ldots, v_n$  are linearly independent, suppose

$$\alpha_1 v_1 + \dots + \alpha_n v_n = 0$$

and observe that since

$$0v_1 + \dots + 0v_n = 0$$

the uniqueness of the representation of 0 as a linear combination of  $v_1, \ldots, v_n$  implies that  $\alpha_1 = \cdots = \alpha_n = 0$ .

If a vector space is spanned by a finite number of vectors, it is said to be **finite-dimensional**. Otherwise it is **infinite-dimensional**. The number of vectors in a basis for a finite-dimensional vector space V is called the **dimension** of V and denoted dim V.

**Proposition 7.** If  $v_1, \ldots, v_n \in V$  are not all zero, then there exists a subset of  $\{v_1, \ldots, v_n\}$  which is linearly independent and whose span equals span $\{v_1, \ldots, v_n\}$ .

*Proof.* If  $v_1, \ldots, v_n$  are linearly independent, then we are done. Otherwise, pick  $v_j$  which is in  $\operatorname{span}\{v_1, \ldots, v_{j-1}, v_{j+1}, \ldots, v_n\}$ . Since  $\operatorname{span}\{v_1, \ldots, v_{j-1}, v_{j+1}, \ldots, v_n\} = \operatorname{span}\{v_1, \ldots, v_n\}$ , we can drop  $v_j$  from this list without changing the span. Repeat this process until the resulting set is linearly independent.

As a corollary, we can establish an important fact: every finite-dimensional vector space has a basis.

*Proof.* Let V be a finite-dimensional vector space. By definition, this means that there exist  $v_1, \ldots, v_n$  such that  $V = \text{span}\{v_1, \ldots, v_n\}$ . By the previous result, there exists a linearly independent subset of  $\{v_1, \ldots, v_n\}$  whose span is V; this subset is a basis for V.

**Proposition 8.** A linearly independent set of vectors in V can be extended to a basis for V.

*Proof.* Suppose  $v_1, \ldots, v_n \in V$  are linearly independent. Let  $w_1, \ldots, w_m$  be a basis for V. Then  $v_1, \ldots, v_n, w_1, \ldots, w_m$  spans V, so there exists a subset of this set which is linearly independent and also spans V. Moreover, by inspecting the process by which this linearly independent subset

is produced, we see that none of  $v_1, \ldots, v_n$  need be dropped because they are linearly independent. Hence the resulting linearly independent set, which is basis for V, can be chosen to contain  $v_1, \ldots, v_n$ .

The dimensions of sums of subspaces obey a friendly relationship:

**Proposition 9.** If U and W are subspaces of some vector space, then

$$\dim(U+W) = \dim U + \dim W - \dim(U \cap W)$$

*Proof.* Let  $v_1, \ldots, v_k$  be a basis for  $U \cap W$ , and extend this to bases  $v_1, \ldots, v_k, u_1, \ldots, u_m$  for U and  $v_1, \ldots, v_k, w_1, \ldots, w_n$  for W. We claim that  $v_1, \ldots, v_k, u_1, \ldots, u_m, w_1, \ldots, w_n$  is a basis for U + W. If  $v \in U + W$ , then v = u + w for some  $u \in U, w \in W$ . Then since  $u = \alpha_1 v_1 + \cdots + \alpha_k v_k + \alpha_{k+1} u_1 \cdots + \alpha_{k+m} u_m$  for some  $\alpha_1, \ldots, \alpha_{k+m} \in \mathbb{F}$  and  $w = \beta_1 v_1 + \cdots + \beta_k v_k + \beta_{k+1} w_1 \cdots + \beta_{k+n} w_n$  for some  $\beta_1, \ldots, \beta_{k+n} \in \mathbb{F}$ , we have

$$v = u + w$$
  
=  $\alpha_1 v_1 + \dots + \alpha_k v_k + \alpha_{k+1} u_1 \dots + \alpha_{k+m} u_m + \beta_1 v_1 + \dots + \beta_k v_k + \beta_{k+1} w_1 \dots + \beta_{k+n} w_n$   
=  $(\alpha_1 + \beta_1) v_1 + \dots + (\alpha_k + \beta_k) v_k + \alpha_{k+1} u_1 \dots + \alpha_{k+m} u_m + \beta_{k+1} w_1 \dots + \beta_{k+n} w_n$ 

so  $v \in \text{span}\{v_1, \ldots, v_k, u_1, \ldots, u_m, w_1, \ldots, w_n\}$ . Moreover, the uniqueness of the expansion of v in this set follows from the uniqueness of the expansions of u and w.

Thus  $v_1, \ldots, v_k, u_1, \ldots, u_m, w_1, \ldots, w_n$  is a basis for U + W as claimed, so

$$\dim U + \dim W - \dim (U \cap W) = (k+m) + (k+n) - k = k + m + n = \dim (U+W)$$

as we set out to show.

It follows immediately that

$$\dim(U \oplus W) = \dim U + \dim W$$

since  $\dim(U \cap W) = \dim\{0\} = 0$  if the sum is direct.

### 3 Linear maps

A linear map is a function  $T: V \to W$ , where V and W are vector spaces over  $\mathbb{F}$ , that satisfies

- (i) T(u+v) = T(u) + T(v) for all  $u, v \in V$
- (ii)  $T(\alpha v) = \alpha T(v)$  for all  $v \in V, \alpha \in \mathbb{F}$

The standard notational convention for linear maps (which we will follow hereafter) is to drop unnecessary parentheses, writing Tv rather than T(v) if there is no risk of ambiguity, and denote composition of linear maps by ST rather than the usual  $S \circ T$ .

The identity map on V, which sends each  $v \in V$  to v, is denoted  $I_V$ , or just I if the vector space V is clear from context. Note that all linear maps (not just the identity) send zero to zero.

*Proof.* For any  $v \in V$  we have

$$Tv = T(v + 0_V) = Tv + T0_V$$

so by subtracting Tv from both sides we obtain  $T0_V = 0_W$ .

One useful fact regarding linear maps (both conceptually and for proofs) is that they are uniquely determined by their action on a basis.

**Proposition 10.** Let  $v_1, \ldots, v_n$  be a basis for a vector space V, and  $w_1, \ldots, w_n$  be arbitrary vectors in a vector space W. Then there exists a unique linear map  $T: V \to W$  such that

 $Tv_j = w_j$ 

for all j = 1, ..., n.

Proof. Define

$$T: V \to W$$
  
$$\alpha_1 v_1 + \dots + \alpha_n v_n \mapsto \alpha_1 w_1 + \dots + \alpha_n w_n$$

This function is well-defined because every vector in V can be expressed uniquely as a linear combination of  $v_1, \ldots, v_n$ . Then for any  $x = \alpha_1 v_1 + \cdots + \alpha_n v_n$  and  $y = \beta_1 v_1 + \cdots + \beta_n v_n$  in V,

$$T(x+y) = T(\alpha_1 v_1 + \dots + \alpha_n v_n + \beta_1 v_1 + \dots + \beta_n v_n)$$
  
=  $T((\alpha_1 + \beta_1)v_1 + \dots + (\alpha_n + \beta_n)v_n)$   
=  $(\alpha_1 + \beta_1)w_1 + \dots + (\alpha_n + \beta_n)w_n$   
=  $\alpha_1 w_1 + \dots + \alpha_n w_n + \beta_1 w_1 + \dots + \beta_n w_n$   
=  $Tx + Ty$ 

and if  $\gamma \in \mathbb{F}$  then

$$T(\gamma x) = T(\gamma(\alpha_1 v_1 + \dots + \alpha_n v_n))$$
  
=  $T((\gamma \alpha_1)v_1 + \dots + (\gamma \alpha_n)v_n)$   
=  $(\gamma \alpha_1)w_1 + \dots + (\gamma \alpha_n)w_n$   
=  $\gamma(\alpha_1 w_1 + \dots + \alpha_n w_n)$   
=  $\gamma Tx$ 

so T is a linear map. Now observe that, by construction,

$$Tv_{j} = T(0v_{1} + \dots + 0v_{j-1} + 1v_{j} + 0v_{j+1} + \dots + 0v_{n})$$
  
=  $0w_{1} + \dots + 0w_{j-1} + 1w_{j} + 0w_{j+1} + \dots + 0w_{n}$   
=  $w_{j}$ 

as desired. Towards uniqueness, suppose  $\tilde{T}$  is a linear map which satisfies  $\tilde{T}v_j = w_j$  for j = 1, ..., n. Any  $v \in V$  can be written uniquely as  $v = \alpha_1 v_1 + \cdots + \alpha_n v_n$ , and

$$\tilde{T}(\alpha_1 v_1 + \dots + \alpha_n v_n) = \alpha_1 \tilde{T} v_1 + \dots + \alpha_n \tilde{T} v_n = \alpha_1 w_1 + \dots + \alpha_n w_n$$

by the linearity of  $\tilde{T}$ . Hence  $\tilde{T} = T$ .

#### 3.1 Isomorphisms

Observe that the definition of a linear map is suited to reflect the structure of vector spaces, since it preserves vector spaces' two main operations, addition and scalar multiplication. In algebraic terms, a linear map is said to be a **homomorphism** of vector spaces. An invertible homomorphism where the inverse is also a homomorphism is called an **isomorphism**. If there exists an isomorphism from V to W, then V and W are said to be **isomorphic**, and we write  $V \cong W$ . Isomorphic vector spaces are essentially "the same" in terms of their algebraic structure. It is an interesting fact that finite-dimensional vector spaces of the same dimension over the same field are always isomorphic.

Proof. Let V and W be finite-dimensional vector spaces over  $\mathbb{F}$ , with  $n \triangleq \dim V = \dim W$ . We will show that  $V \cong W$  by exhibiting an isomorphism from V to W. To this end, let  $v_1, \ldots, v_n$  and  $w_1, \ldots, w_n$  be bases for V and W, respectively. Then there exist (unique) linear maps  $T: V \to W$  and  $S: W \to V$  satisfying  $Tv_j = w_j$  and  $Sw_j = v_j$  for all  $j = 1, \ldots, n$ . Now clearly  $STv_j = Sw_j = v_j$  for each j, so  $ST = I_V$ . Similarly,  $TSw_j = Tv_j = w_j$  for each j, so  $TS = I_W$ . Hence  $S = T^{-1}$ , so T is an isomorphism, and hence  $V \cong W$ .

#### 3.2 Algebra of linear maps

Linear maps can be added and scaled to produce new linear maps. That is, if S and T are linear maps from V into W, and  $\alpha \in \mathbb{F}$ , it is straightforward to verify that S + T and  $\alpha T$  are linear maps from V into W. Since addition and scaling of functions satisfy the usual commutativity/associativity/distributivity rules, the set of linear maps from V into W is also a vector space over  $\mathbb{F}$ ; we denote this space by L(V, W). The additive identity here is the zero map which sends every  $v \in V$  to  $0_W$ .

The composition of linear maps is also a linear map.

**Proposition 11.** Let U, V, and W be vector spaces over a common field  $\mathbb{F}$ , and suppose  $S : V \to W$  and  $T : U \to V$  are linear maps. Then the composition  $ST : U \to W$  is also a linear map.

*Proof.* For any  $u, v \in U$ ,

$$(ST)(u+v) = S(T(u+v)) = S(Tu+Tv) = STu + STv$$

and furthermore if  $\alpha \in \mathbb{F}$  then

$$(ST)(\alpha v) = S(T(\alpha v)) = S(\alpha Tv) = \alpha STv$$

so ST is linear.

The identity map is a "multiplicative" identity here, as  $TI_V = I_W T = T$  for any  $T: V \to W$ .

#### 3.3 Nullspace

If  $T: V \to W$  is a linear map, the **nullspace**<sup>1</sup> of T is the set of all vectors in V that get mapped to zero:

$$\operatorname{null}(T) \triangleq \{ v \in V : Tv = 0_W \}$$

**Proposition 12.** If  $T: V \to W$  is a linear map, then  $\operatorname{null}(T)$  is a subspace of V.

*Proof.* (i) We have already seen that  $T(0_V) = 0_W$ , so  $0_V \in \text{null}(T)$ .

(ii) If  $u, v \in \text{null}(T)$ , then

$$T(u+v) = Tu + Tv = 0_W + 0_W = 0_W$$

so  $u + v \in \operatorname{null}(T)$ .

 $<sup>^{1}</sup>$  It is sometimes called the **kernel** by algebraists, but we eschew this terminology because the word "kernel" has another meaning in machine learning.

(iii) If  $v \in \operatorname{null}(T), \alpha \in \mathbb{F}$ , then

$$T(\alpha v) = \alpha T v = \alpha 0_W = 0_W$$

so  $\alpha v \in \operatorname{null}(T)$ .

Thus  $\operatorname{null}(T)$  is a subspace of V.

**Proposition 13.** A linear map  $T: V \to W$  is injective if and only if  $\operatorname{null}(T) = \{0_V\}$ .

*Proof.* Assume T is injective. We have seen that  $T0_V = 0_W$ , so  $0_V \in \text{null}(T)$ , and moreover if  $Tv = 0_W$  the injectivity of T implies  $v = 0_V$ , so  $\text{null}(T) = \{0_V\}$ .

Conversely, assume null $(T) = \{0_V\}$ , and suppose Tu = Tv for some  $u, v \in V$ . Then

$$0 = Tu - Tv = T(u - v)$$

so  $u - v \in \text{null}(T)$ , which by assumption implies u - v = 0, i.e. u = v. Hence T is injective.

#### 3.4 Range

The **range** of T is (as for any function) the set of all possible outputs of T:

$$\operatorname{range}(T) \triangleq \{Tv : v \in V\}$$

**Proposition 14.** If  $T: V \to W$  is a linear map, then range(T) is a subspace of W.

*Proof.* (i) We have already seen that  $T(0_V) = 0_W$ , so  $0_W \in \operatorname{range}(T)$ .

(ii) If  $w, z \in \operatorname{range}(T)$ , there exist  $u, v \in V$  such that w = Tu and z = Tv. Then

$$T(u+v) = Tu + Tv = w + z$$

so  $w + z \in \operatorname{range}(T)$ .

(iii) If  $w \in \operatorname{range}(T), \alpha \in \mathbb{F}$ , there exists  $v \in V$  such that w = Tv. Then

 $T(\alpha v) = \alpha T v = \alpha w$ 

so  $\alpha w \in \operatorname{range}(T)$ .

Thus  $\operatorname{range}(T)$  is a subspace of W.

### 4 Eigenvalues and eigenvectors

In the special case where the domain and codomain of a linear map are the same, certain vectors may have the special property that the map simply scales them. If  $T: V \to V$  is a linear map and  $v \in V$  is nonzero, then v is said to be an **eigenvector** of T with corresponding **eigenvalue**  $\lambda \in \mathbb{F}$  if

$$Tv = \lambda v$$

or equivalently, if

$$v \in \operatorname{null}(T - \lambda I)$$

This second definition makes it clear that the set of eigenvectors corresponding to a given eigenvalue (along with 0) is a vector space. This vector space is called the **eigenspace** of T associated with  $\lambda$ .