

الجامعة المستنصرية
كلية التربية الاساسية
قسم الرياضيات

محاضرات الجبر الخطي

المرحلة الثانية

اعداد

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المفردات

الاسبوع الاول: تعريف المتجه على R, R^2, R^3, R^n تمثيل المتجهات

الاسبوع الثاني: المعيار والعمليات على المتجهات (الجمع والطرح والضرب بثابت والضرب الكمي والاتجاهي وخصائصهما)

الاسبوع الثالث: بعض التطبيقات (مساحة المثلث, مساحة متوازي الاضلاع, حجم متوازي الاضلاع)

الاسبوع الرابع: فضاء المتجهات, الفضاء الجزئي

الاسبوع الخامس: الاستقلال الخطي مع مبرهناتها ذات العلاقة, الاساس والبعث

الاسبوع السادس: امتحان الشهر الاول

الاسبوع السابع: المرتبة الصفية والمرتبة العمودية والعلاقة بينهما

الاسبوع الثامن: الاساسيات المعيارية المتعامدة (كرام شمدر)

الاسبوع التاسع: التحويلات الخطية, نواة التحويل

الاسبوع العاشر: مدى التحويل, بعض المبرهنات

الاسبوع الحادي عشر: مصفوفة التحويل الخطي

الاسبوع الثاني عشر: امتحان الشهر الثاني

الاسبوع الثالث عشر: القيم الذاتية

الاسبوع الرابع عشر: المتجهات الذاتية

الاسبوع الخامس عشر: تمارين وامثلة

Definition :Field :a set F with two operation $(+)$ & $(\times)$ such that

(1) 1-for any $a, b \in F$, then $a+b \in F$ (**closure**)

2- $a+b = b+a$ (**commutative**)

3- if $c \in F$, then $a+(b+c) = (a+b)+c$ (**associative**)

4- There is an element $0 \in F$ such that if $a \in F$, then $a+0 = a$ (**identity element**)

5- $\forall a \in F \exists -a \in F$ s.t $a+(-a)=0$ (**inverse**)

(2) 1-for any $a, b \in F$, then $a \times b \in F$ (**CLOSURE**)

2- $a \times b = b \times a$ (**commutative**)

3- If $c \in F$, then $a \times (b \times c) = (a \times b) \times c$ (**associative**)

4- there is an element $1 \in F$ s.t if $a \in F$, then $a \times 1 = a$ (**identity element**)

5- $\forall a \neq 0 \in F \exists a^{-1} \in F$ s.t $a \times a^{-1} = 1$

(3) $\forall a, b, c \in F$, then $a \times (b + c) = a \times b + a \times c$

Definition 2:Field

1- $(F, +)$ is commutative group

2- $(F \setminus \{0\}, \times)$ is commutative group

3- $\times$ distribution on $+$

الفصل الاول

تعريف المتجه

في الفيزياء تظهر كميات مثل درجة الحرارة والانطلاق والكتلة والمساحة والحجم تتحدد بمقدار فقط اي (اعداد) لذلك تسمى كل واحدة منها قياسية فقط . وهناك كميات تتحدد بعدد واتجاه مثل حركة الرياح نقول 20 كم \ ساعة باتجاه الشمال الشرقي .

Definition : Vectors

The set of all orders n -tuples $(x_1, x_2, \dots, x_n)$ where $x_1, x_2, \dots, x_n$ are all real numbers. An n -tuple is called vector and the numbers $x_1, x_2, \dots, x_n$ are called components of the vectors

Examples: $x \in R, (x_1, x_2) \in R^2, \dots, (x_1, x_2, \dots, x_n) \in R^n$

Definition of addition on the vectors

Let $X = (x_1, x_2, \dots, x_n), Y = (y_1, y_2, \dots, y_n)$, then

$$X + Y = (x_1, x_2, \dots, x_n) + (y_1, y_2, \dots, y_n) = (x_1 + y_1, \dots, x_n + y_n)$$

Def: Scalar multiplication:

Let $r \in R, X = (x_1, x_2, \dots, x_n)$, then $r(x_1, x_2, \dots, x_n) = (rx_1, rx_2, \dots, rx_n)$

Def.: equal two vectors

Let $X = (x_1, x_2, \dots, x_n), Y = (y_1, y_2, \dots, y_n)$, then $X = Y$ iff $x_1 = y_1, x_2 = y_2, \dots, x_n = y_n$

Examples :

Let $V = (-1, 0, 2, 3, -6), W = (1, 0, -2, -3, 6), U = (3, 7, -6, 2, -1) \& Z = (0, 0, 0, 0, 0)$

Calculate $U + V, V + U, 3U, 3U + 7V, V + W, 0U$

Def.: Zero vector in R^n

Is the vector in R^n and is denoted by $0_n = (0, 0, \dots, 0)$

Def. The negative of X in R^n :

Denoted by $-X = (-x_1, -x_2, \dots, -x_n)$

Example:

Let $X = (1, 2, -3, 4)$. Find $-X$ and calculate $X + (-X)$

Theorem:

let

$X = (x_1, x_2, \dots, x_n), Y = (y_1, y_2, \dots, y_n) \& Z = (z_1, z_2, \dots, z_n)$ be vectors in R^n
& let $r, s \in R$, then prove that

1- $X + Y = Y + X$

2- $(X + Y) + Z = X + (Y + Z)$

3- $X + 0 = X$

4- $X + (-X) = 0$

5- $(r \cdot s)X = r(s \cdot X)$

6- $(r + s)X = r \cdot X + s \cdot X$

7- $r(X + Y) = r \cdot X + r \cdot Y$

8- $1 \cdot X = X$

Examples 1: LET $X = (1, -1, 2), Y = (0, 3, 6), Z = (-5, 0, 2)$, then satisfy $(X + Y) + Z = X + (Y + Z)$

Example 2 :let $r = 3, s = -5, X = (4, -2, 6)$, then satisfy $(rs)X = r(sX)$

Example 3 find $3(-5, 2, 3)$

Length of vectors :

Let $X=(x, y)$ by Pythagorean theorem

$$\| X \| = \sqrt{x^2 + y^2}$$

If $X=(x_1, x_2, \dots, x_n)$, then $\| X \| = \sqrt{x_1^2 + x_2^2 + \dots + x_n^2}$

3-If $P=(x_1, y_1), Q = (x_2, y_2)$, then the distance between $P \& Q$ in R^2

$$\| PQ \| = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2}$$

Example

Let $P=(2,3), Q=(3,-4)$ find $\| PQ \|$

Geometric representation of vectors تمثيل المتجه هندسياً

يعرف التمثيل الهندسي للمتجه بأنه قطعة المستقيم الموجه له نقطة بداية ونقطة نهاية حيث يمثل طول القطعة المستقيمة بمقدار المتجه ويرمز رأس السهم إلى اتجاه المتجه .

اتجاه المتجه : هو الزاوية التي يصنعها المتجه مع محور X .

Examples:

1-let $\vec{V} = (3,4) \& \vec{W} = (-8,7,4)$

1-find $\| v \| \& \| W \|$

2-find the distance a- $P_1 P_2$ for $P_1 = (2,3), P_2 = (4,6)$

b- $P_1 = (8, -4,2) P_2 = (-6, -1,0)$

3-find

$\| v \|$; $v = (-1,2,5)$ and the distance between $P_1 = (2, -3, -5), P_2 = (5,2, -1)$

4-Find the point geometrical

$$A=(3,4,-2) ,B=(-2,4,-5) C=(-3,-4,2)$$

Def. scalar multiplication geometrically:

Let

$$\vec{V} \neq \vec{0}, k \in$$

R , then $k\vec{V}$ is the vector length greatest then $\vec{V}$ by k times and have the same

Direction of $\vec{V}$ if $k > 0$. if $k < 0$ have opposite direction.

Dot product (scalar product)(Euclidean inner product)

الضرب النقطي (القياسي)

If u, v are non-zero vectors in R^2 OR R^3 and θ is the angle between u and v , then we define (Dot product)as follows.

$$u \cdot v = \|u\| \cdot \|v\| \cos \theta ; 0 \leq \theta \leq \pi$$

if $u, v \in R^n$ is defined by $u \cdot v = u_1 v_1 + u_2 v_2 + \dots + u_n v_n$, where

$$u = (u_1, u_2, \dots, u_n) \text{ \& } v = (v_1, v_2, \dots, v_n)$$

Example : let $u=(0,0,1)$ & $v=(0,2,2)$ find $u \cdot v$ and $\theta = 45$

$$U \cdot v = \|u\| \cdot \|v\| \cos \theta$$

$$\|u\| = \sqrt{u_1^2 + u_2^2 + u_3^2} = \sqrt{0 + 0 + 1} = 1$$

$$\|v\| = \sqrt{0 + 4 + 4} = \sqrt{2}$$

$$U \cdot v = 1 \cdot 2 \cdot \sqrt{2} \cos 45 = 2$$

Theorem: if u, v, w are vectors in R^2 or R^3 or R^n and k is scalar then

1. $u \cdot u = \|u\|^2$; $u \cdot u = u_1^2 + u_2^2 + \dots + u_n^2$
2. if u, v are non zero vectors ,then $u \cdot v > 0$ iff $\theta < 90$
3. $u \cdot v < 0$ iff $\theta > 90$
4. $u \cdot v = 0$ iff $\theta = 90$
5. $u \cdot v = v \cdot u$
6. $u \cdot (v + w) = u \cdot v + u \cdot w$
7. $k(u \cdot v) = (k u) \cdot v = u \cdot (k v)$

proof: 1- $u \cdot u = u_1 u_1 + u_2 u_2 + \dots + u_n u_n = u_1^2 + u_2^2 + \dots + u_n^2$

$$2- u \cdot v = \|u\| \cdot \|v\| \cos \theta = 0 \quad \text{,cos}$$

$\theta > 0$ in the first and fourth quarters

$\cos \theta < 0$ in the second and third quarters

$$6- u \cdot (v + w) = u \cdot v + u \cdot w$$

$$\text{Let } u \cdot (v + w) = u_1(v_1 + w_1) + u_2(v_2 + w_2) + \dots + u_n(v_n + w_n)$$

$$= (u_1 v_1 + u_2 v_2 + \dots + u_n v_n) + (u_1 w_1 + \dots + u_n w_n) = u \cdot v + u \cdot w$$

$$7- k(u \cdot v) = (k u) \cdot v$$

$$K(u \cdot v) = k(u_1 v_1 + u_2 v_2 + \dots + u_n v_n)$$

$$= (k u_1) v_1 + (k u_2) v_2 + \dots + (k u_n) v_n = (k u) \cdot v$$

Examples:

$$1- \text{find } (3u + 2v) \cdot (4u + v)$$

$$2- \text{if } u = (1, 3, -2, 7), v = (0, 7, 2, 2), \text{find } \|u\|, \|v\|, d(u, v)$$

Cross Product:

If U, V are non-zero vectors in R^3 , $U = (u_1, u_2, u_3)$, $V = (v_1, v_2, v_3)$, then the cross product of U & V is the

$$U \times V = \left(\begin{vmatrix} u_2 & u_3 \\ v_2 & v_3 \end{vmatrix}, -\begin{vmatrix} u_1 & u_3 \\ v_1 & v_3 \end{vmatrix}, \begin{vmatrix} u_1 & u_2 \\ v_1 & v_2 \end{vmatrix} \right) \in R^3$$
$$= (u_2 v_3 - u_3 v_2, -(u_1 v_3 - u_3 v_1), u_1 v_2 - u_2 v_1)$$

Which mean $U \times V = \begin{vmatrix} i & j & k \\ u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \end{vmatrix} = i(u_2 v_3 - u_3 v_2) - j(u_1 v_3 - u_3 v_1) + k(u_1 v_2 - u_2 v_1)$

NOTE: the cross product is define only in R^3

Theorem: the vector $U \times V$ is orthogonal to both U & V

Theorem: if θ is the angle between U & V then

$$\| U \times V \| = \| U \| \| V \| \sin \theta$$

Corollary: the two non-zero vectors U & V are parallel if and only if $U \times V = 0$

Example:

Let $U = (1, 2, -2)$, $V = (3, 0, 1)$ find $U \times V$

$$U \times V = \left(\begin{vmatrix} 2 & -2 \\ 0 & 1 \end{vmatrix}, -\begin{vmatrix} 1 & -2 \\ 3 & 1 \end{vmatrix}, \begin{vmatrix} 1 & 2 \\ 3 & 0 \end{vmatrix} \right) = (2, -7, -6)$$

Example

Find $U \times V$, where $U = (3, -4, 1)$ & $V = (5, 2, -6)$, then find the angle between U & V .

Theorem :if u, v & w are vectors in R^3 and k is scalar then:

- 1- $U \times V = -(V \times U)$
- 2- $U \times (V + W) = U \times V + U \times W$
- 3- $(U+V) \times W = U \times W + V \times W$
- 4- $k(U \times V) = (kU) \times V = U \times (kV)$
- 5- $U \times 0 = 0 \times U = 0$
- 6- $U \times U = 0$

Prooffe:1- $U \times V = (u_2v_3 - u_3v_2, -(u_1v_3 - u_3v_1), u_1v_2 - u_2v_1)$

$V \times U = (v_2u_3 - v_3u_2, -(v_1u_3 - v_3u_1), v_1u_2 - v_2u_1)$

Area the cross product

The length of the cross product $U \times V$ is equal to the area of the parallelogram determined by U & V

Area of the parallelogram $= \| U \times V \| = \| U \| \| V \| \sin \theta$

Area of the triangle $= \frac{1}{2} \| U \times V \|^2$

Volume of parallelogram $= \| A \cdot (B \times C) \|^2$

Where A=height, B=length, c= width

Example

Find the area of the triangle determined by $p_1 = (2,2,0), p_2 = (-1,0,2), p_3 = (0,4,3)$

Sol. $P_1P_2 = U = (-1,0,2) - (2,2,0) = (-3,-2,2)$

$P_1P_3 = V = (0,4,3) - (2,2,0) = (-2,2,3)$

$U \times V = (-10, 5, 10), \| U \times V \| = \sqrt{(-10)^2 + 5^2 + 10^2} = \sqrt{225} = 15$

Area $= \frac{1}{2} \| U \times V \| = \frac{1}{2} 15 = 7.5$

NOTE: 1- $U \cdot V$ is constant

2- $U \times V$ is a vector

3-the vector $U \times V$ is perpendicular to both U & V

4-The vector $i=(1,0,0), j=(0,1,0), k=(0,0,1)$

EXAMPLE:

Find the volume of the parallelogram that generated by $A=(2,1,3), B=(-1,3,2), C=(1,1,-3)$

Sol. $V = \| A \cdot (B \times C) \|$

$$B \times C = \begin{vmatrix} i & j & k \\ -1 & 3 & 2 \\ 1 & 1 & -3 \end{vmatrix} = -11i - j - 4k$$

$$A \cdot (-11i - j - 4k) = -22 - 2 - 12 = -36$$

$$\| A \cdot E \| = \| -36 \| = 36$$

EXAMPLE

Find the volume of parallelepiped, where

$$A=(2,1,3), B=(1,2,0), C=(3,0,1)$$

Definition of Vector space:

A vector space over F is a set V together with two operations additive and multiplication such that satisfying each of the following:

1-(addition is closed) $u + v \in V$ for all $u, v \in V$

2-(addition is commutative) $u + v = v + u$ for all $u, v \in V$

3-(addition is associative) $u + (v + w) = (u + v) + w$ for all $u, v, w \in V$.

4-(additive identity) there exist an element $0 \in V$ called ZERO VECTOR such that $u+0=0+u=u$ for all $u \in U$.

5-(additive inverse) for every $v \in V$ there exist an element $-u \in V$, such that $u + (-u) = 0 = -u + u$

$(V,+)$ is a commutative group

6- (. is closure) $\alpha v \in V$ for all $v \in V, \alpha \in F$

7- (. Is associative) $(\alpha\beta)v=\alpha(\beta v)$ for all $v \in V, \alpha, \beta \in F$

8- (. Is distribution on +) $\alpha(u + v) = \alpha u + \alpha v$ for all $u, v \in V$ and $\alpha \in F$

9- $(\alpha + \beta)u = \alpha u + \beta u$ for all $u \in V, \alpha, \beta \in F$

10 - for all $u \in V$ there exist an element $1 \in F$, called the multiplicative identity of u ,; $1.u=u.1=u$

Example: explain that $(R,+)$ form a vector space over R . H.W

2- is $(Z,+,.)$ form a vector space over R

Sol. Let $\alpha = \frac{1}{3} \in R, 2 \in Z$ so $\frac{1}{3} \cdot 2 \notin Z$,so $(Z,+,.)$ is not vector space over R

3-let $V=\{(x_1, x_2); x_1, x_2 \in R, x_2 = \frac{1}{2}x_1 + 1\}$ is $(V,+,.)$ form a vector space over R^2 .

SOL. let $X=(x_1, x_2)$ such that $x_2 = \frac{1}{2}x_1 + 1$

$Y=(y_1, y_2); y_2 = \frac{1}{2}y_1 + 1$

$X+Y=(x_1, x_2) + (y_1, y_2) = (x_1 + y_1, x_2 + y_2);$

To prove $x_2 + y_2 = \frac{1}{2}(x_1 + y_1) + 1$

$x_1 + y_1 = \frac{1}{2}x_1 + 1 + \frac{1}{2}y_1 + 1 = \frac{1}{2}(x_1 + y_1) + 2$

so $(V, +, \cdot)$ IS NOT V.S OVER R^2

Example: let $\mathbb{C}$ be the set of complex number .Define addition in $\mathbb{C}$ by $(a + bi) + (c + di) = (a + c) + i(b + d)$ for all $a, b, c, d \in R$ and we define the scalar multiplication by $\alpha(a + bi) = \alpha a + \alpha bi$ for all $\alpha \in R$ & $\forall a, b \in R$

- 1- The addition is closed $u + v = (a + c) + i(b + d)$ since a, b, c, d are real numbers
- 2- The addition is commutative
- 3- $U + V = (a + bi) + (c + di) = (a + c) + i(b + d) = (c + a) + i(d + b)$ because addition are commutative on R
- 4- $= (c + di) + (a + i b) = v + u$
- 5- The addition is associative since $+$ is associative on R (H.W)
- 6- The additive identity :for all $u = a + ib \in \mathbb{C}$ we have $(a + bi) + (0 + i0) = a + ib$
- 7- The additive inverse. For all $u = a + bi \in \mathbb{C}$ we have $(a + ib) + (-a + (-b)i) = 0 + 0i$
- 8- Let $u = a + bi, v = c + di \in \mathbb{C}, \alpha \in R$
A- $\alpha u = \alpha(a + bi) = \alpha a + i \alpha b \in \mathbb{C}$

B- $\alpha(u + v) = \alpha[(a + ib) + (c + id)] = \alpha(a + c + i(b + d))$ because Multiplication distributes over addition in R

Also the right hand

$$\alpha u + \alpha v = \alpha(a + c) + i \alpha(b + d)$$

$$\begin{aligned} \text{C- } (\alpha + \beta) u &= (\alpha + \beta)(a + bi) = (\alpha a + \beta a) + i(\alpha b + \beta b) = \\ &= \alpha a + i \alpha b + \beta a + i \beta b = \alpha u + \beta u \end{aligned}$$

$$\text{D- } (\alpha \beta) u = (\alpha \beta)(a + ib) = \alpha(\beta a + i \beta b) = \alpha(\beta u)$$

9- the multiplication identity : $1 \cdot u = u ; u = a + ib$

So $(\mathbb{C}, +, \cdot)$ is vector space

Example:

Let $M_{2 \times 2}(R) = \left\{ \begin{pmatrix} a & b \\ c & d \end{pmatrix}; a, b, c, d \in R \right\}$.

IS $(M_{2 \times 2}, +, \cdot)$ vector space. H.W

Standard vectors in R^n, R^n

$$e_1 = (1, 0) \rightarrow (1, 0, 0, \dots, 0)$$

$$e_2 = (0, 1) \rightarrow (0, 1, 0, \dots, 0)$$

$$e_3 = (0, 0, 1, 0, \dots, 0)$$

$$e_n = (0, 0, \dots, 1)$$

Proposition(1) :every vector space has a unique addition identity

Proof: suppose $0, 0'$ are two additive identity

$$0 + 0' = 0' \text{ (since } 0 \text{ is identity)}$$

$$0 + 0' = 0 \text{ (since } 0' \text{ is identity)}$$

$$0 = 0 + 0' = 0' \text{ hence } 0 = 0'$$

Proposition (2):every $v \in V$ has a unique additive invers

Proof: suppose that there are two additive invers of v , let w, w'

$$v + w = 0 \text{ \& } v + w' = 0, \text{ so } w = w + 0 = w + (v + w') = (w + v) + w' = 0 + w' = w'$$

Proposition (3) : $0 \cdot v = 0$ for all $v \in V$

$$\text{Proof: } 0 \cdot v = (0 + 0) \cdot v = 0 \cdot v + 0 \cdot v$$

$$0 \cdot v - 0 \cdot v = 0 \cdot v + 0 \cdot v + (-0 \cdot v)$$

$$0 = 0 \cdot v + (0 \cdot v + (-0 \cdot v)) = 0 = 0 \cdot v + 0, \text{ so } 0 = 0 \cdot v$$

Proposition (4) : $(-1).v = -v$ for every $v \in V$

$$(-1)V + V = (-1)V + 1.V$$

$$= (-1+1)V = 0.V = 0$$

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

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

$$(-1)V + (V - V) = -V$$

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

$$(-1)V = -V$$

H.W IF $k.u = 0$, then $k=0$ or $u=0$

Proposition (5) for all $u, v, w \in V$

If $u+v = u+w$, then $v=w$ H.W

Proposition (6) :for all $u, v \in V$, the equation $u + x = v$ has a unique solution $x = v - u \in V$

SOL: $u + x = v$

$$-u + u + x = -u + v$$

$$(-u + u) + x = v - u$$

$$0 + x = v - u \text{ implies } x = v - u$$

Suppose there exist another solution x' s.t $u + x' = v$ to prove $x = x'$

$$x = v - u$$

$$= u + x' - u$$

$$= x' + u - u$$

$$x' + 0 = x'$$

the solution is unique

Proposition (7) :for all $u \in V$, we have— $(-u) = u$

Sol: $u+(-u)=0$

$$(-u)+(-(-u))=0$$

$$(-u)+(-(-u))=-u +u$$

$$u+(-u) +(-(-u))=u +(-u)+u$$

$$[u+(-u)]+(-(-u))=u +[-u+u]$$

$$0+(-(-u))=u+0$$

$$-(-u))=u$$

Subspace

Let $(V,+,.)$ is a vector space over k

Definition :a non-empty subset U of V is called a subspace of V if $(U,+,.)$ is a vector space over k

Proposition 2.2:anon-empty subset U of a vector space V over k is a subspace of V if and only if the following condition are satisfied

1- $0 \in U$

2- 2-for all $u, v \in U$, we have $u + v \in U$

3- For all $u \in U$ and $\alpha \in K$, we have $\alpha u \in U$

Remark: Every vector space V has two subspaces, namely V and $\{0\}$, which are **called trivial subspaces**. Any other subspace of V is called a **proper subspace**

Examples:

1- Let $U = \{(x_1, x_2, x_3) \in F^3; x_1 + 2x_2 = 0\}$ is U subspace of F^3

SOL:

$$1- 0 = (0, 0, 0) \in U, \text{ since } 0 + 2 \cdot 0 = 0$$

$$\begin{aligned} 2 - \text{let } x &= (x_1, x_2, x_3), y = (y_1, y_2, y_3) \in U; x_1 + 2x_2 = 0 \text{ \& } y_1 + 2y_2 \\ &= 0, \text{ then } x + y = (x_1, x_2, x_3) + (y_1, y_2, y_3) \\ &= (x_1 + y_1, x_2 + y_2, x_3 + y_3) \end{aligned}$$

$$\text{to prove } x_1 + y_1 + 2(x_2 + y_2) = 0$$

$$(x_1 + 2x_2) + (y_1 + 2y_2) = 0 + 0 = 0$$

$$x + y \in U$$

$$3- \text{let } \alpha \in F, x = (x_1, x_2, x_3) \in U; x_1 + 2x_2 = 0$$

$$\alpha x = \alpha(x_1, x_2, x_3) = (\alpha x_1, \alpha x_2, \alpha x_3);$$

$$\alpha x_1 + 2\alpha x_2 = \alpha(x_1 + 2x_2) = \alpha \cdot 0 = 0, \text{ so } \alpha x \in U$$

$$(U, +, \cdot) \text{ is a subspace of } F^3$$

2- let $W = \{(a, b, 0); a, b \in R\} \subset R^3$ is W subspace of R^3

Proposition : let $k(-u) = (-k)u = -ku$

$$\text{Proof : } (-k)u + k u = 0 \text{ so } (-k + k)u = 0$$

$$(-k)u + k u - k u = 0 - k u$$

$$(-k)u = -k u$$

Proposition: if W_1 & W_2 are subspace of V , then $W_1 \cap W_2$ is subspace of V

Proof: let $w_1 \neq \emptyset$ & $w_2 \neq \emptyset$ so $w_1 \cap w_2 \neq \emptyset$

a) since w_1 & w_2 are subspace of V , then $0 \in w_1$ & $0 \in w_2$, hence $0 \in w_1 \cap w_2$

b) let $u, v \in W_1 \cap W_2$, hence $u, v, u \in W_1$ & $u, v \in W_2$, then $u + v \in W_1$ & $u + v \in W_2$, then $u + v \in W_1 \cap W_2$

c) let $\alpha \in K$ & $u \in$

$W_1 \cap W_2$, then since W_1 & W_2 are subspace of V , then $\alpha u \in W_1$ & $\alpha u \in W_2$, hence $\alpha u \in W_1 \cap W_2$

Proposition _____: **let**

$W_1, W_2, \dots, W_N$ are subspace of vector space V over field K , then

1- $W_1 \cap W_2 \cap \dots \cap W_N$ is a subspace

2- $W_1 + W_2 + \dots + W_N$ is a subspace of V

Inner product space:

Definition: an inner product is a vector space with addition structure. More specifically each pair of vectors is associated with a scalar quantity known as of the inner product of the vectors. The inner product is denoted as $\langle, \rangle$

Def.2 an inner product on V is a map $:V \times V \rightarrow F$

Remark :the inner product is a generalizes the concept of dot product Euclidean space

The inner product is defined by the following axioms

1-linearity in first slot addition :for all $u, v, w \in V$

$$\langle u + v, w \rangle = \langle u, w \rangle + \langle v, w \rangle$$

2-homogenous: $\langle \alpha u, v \rangle = \alpha \langle u, v \rangle$

3-positivity: $\langle u, u \rangle \geq 0 \quad \forall u \in V$

4-Positive definition: $\langle u, u \rangle \geq 0 \text{ iff } u = 0$

5-conjugate symmetry: $\langle u, v \rangle = \overline{\langle v, u \rangle}$ for all $u, v \in V$

Example: $x + iy = u$, so $\bar{u} = x - iy$

LEMMA:1-the inner product is anty- linear

2-the second slot, that is

$$a-\langle u, v + w \rangle = \langle u, v \rangle + \langle u, w \rangle$$

$$b-\langle u, \alpha v \rangle = \bar{\alpha} \langle u, v \rangle \text{ for all } u, v, w \in V$$

$$\begin{aligned} \text{Proof : 1-} \langle u, v + w \rangle &= \overline{\langle v + w, u \rangle} = \overline{\langle v, u \rangle + \langle w, u \rangle} = \\ &= \langle u, v \rangle + \langle u, w \rangle \end{aligned}$$

$$1-\langle u, \alpha v \rangle = \overline{\langle \alpha v, u \rangle} = \bar{\alpha} \langle u, v \rangle$$

$$\text{NOTE: } \langle v, 0 \rangle = \langle 0, v \rangle = 0$$

Proof: suppose $\langle v, 0 \rangle = a \neq 0$, so $\alpha \langle v, 0 \rangle = \langle v, \alpha \cdot 0 \rangle$

$$= \langle v, 0 \rangle, \text{ so that } \alpha a = a$$

which is a contradiction if $a \neq 0$, so $a = 0$

Example: if $U = (u_1, u_2), V = (v_1, v_2)$, then

$$\langle U, V \rangle = 3u_1v_1 + 2u_2v_2. \text{ show that } \langle U, V \rangle \text{ is inner product on } R^2$$

sol. Let $W = (w_1, w_2), U + V = (u_1 + v_1, u_2 + v_2)$

$$\langle U + V, W \rangle = 3(u_1 + v_1)w_1 + 2(u_2 + v_2)w_2$$

$$= 3u_1w_1 + 3v_1w_1 + 2u_2w_2 + 2v_2w_2$$

$$= 3u_1w_1 + 2u_2w_2 + 3v_1w_1 + 2v_2w_2$$

$$= \langle U, W \rangle + \langle V, W \rangle$$

$$2- \langle KU, V \rangle = 3(ku_1)v_1 + 2(ku_2)v_2 = k \langle u, v \rangle$$

$$3- \langle u, u \rangle = 3u_1u_1 + 2u_2u_2 =$$

$$= 3u_1^2 + 2u_2^2 \geq 0$$

$$\langle u, u \rangle \geq 3u_1^2 + 2u_2^2 = 0 \text{ iff } u_1 = u_2 = 0$$

$$5- \langle u, v \rangle = 3u_1v_1 + 2u_2v_2$$

$$= 3v_1u_1 + 2v_2u_2 = \langle v, u \rangle$$

so $\langle U, V \rangle$ is inner product

Example:

if $U = \begin{pmatrix} u_1 & u_2 \\ u_3 & u_4 \end{pmatrix}$ $V = \begin{pmatrix} v_1 & v_2 \\ v_3 & v_4 \end{pmatrix}$, then $\langle U, V \rangle = u_1v_1 + u_2v_2 + u_3v_3 + u_4v_4$ is inner product on $M_{2 \times 2}$

Induced by norm

Definition: let V be a vector space over F . a map

$$\| \cdot \| : V \rightarrow \mathbb{R}, \text{ which mean } \| v \| = \sqrt{\langle v, v \rangle} \quad \forall v \in V$$

In norm on V , three condition are satisfied

1-positive definition. $\| u \| = 0 \text{ iff } u = 0$

2-positive homogeneity. $\| a u \| = |a| \| u \| \text{ for all } a \in F, u \in V$

3-Triangle inequality: $\| u + v \| \leq \| u \| + \| v \| \text{ for all } u, v \in V$

Remark: $\| u \| \geq 0$

Proof: $u-u=0$, so $\|u - u\| = 0$, implies $\|u\| + \|-u\| \geq 0$. thus

$\|u\| + \|u\| \geq 0$, so that $2\|u\| \geq 0$, therefore $\|u\| \geq 0$

2 – if we take $V = R^n$, then the norm define by the usual dot product i.e

$U=(u_1, u_2, \dots, u_n)$, then $\|u\| = \sqrt{u_1^2 + u_2^2 + \dots + u_n^2}$

Example

Let $f(V)=\sqrt{\langle V, V \rangle}$, Is $f(V)$ satisfies the axioms of a norm

Sol: 1-since $\langle V, V \rangle \geq 0$ so $\sqrt{\langle v, v \rangle} \geq 0$, $\langle V, V \rangle = 0$ IFF $V = 0$

IT FOLLOW THAT $f(V) \geq 0$

2- $\|\alpha V\| = \|\alpha\| \|V\|$

$$F(\alpha V) = \sqrt{\langle \alpha V, \alpha V \rangle} = \sqrt{\alpha^2 \langle V, V \rangle} = \|\alpha\| \sqrt{\langle V, V \rangle} = \|\alpha\| \|V\|$$

3- $\|V + U\| = \|V\| + \|U\|$

$$F(V+U) = \sqrt{\langle V + U, V + U \rangle} = \sqrt{\langle V, V \rangle + 2\langle V, U \rangle + \langle U, U \rangle}$$

$$\leq \sqrt{\langle V, V \rangle + \langle U, U \rangle}$$

$$\leq \sqrt{\langle V, V \rangle} + \sqrt{\langle U, U \rangle}$$

$$\leq F(V) + F(U)$$

$\therefore F(V)$ is a norm

example2

$(R, \|\cdot\|)$ is a norm

Orthogonal

Definition: two vectors $u, v \in V$ are orthogonal if $\langle u, v \rangle = 0$

Denoted by $u \perp v$

Theorem:

If $u, v \in V$, with $u \perp v$, then $\|u + v\|^2 = \|u\|^2 + \|v\|^2$

Proof: suppose $u \perp v$, since $\|u + v\| = \sqrt{\langle u + v, u + v \rangle}$

$$\begin{aligned}\|u + v\|^2 &= \langle u + v, u + v \rangle \\ &= \langle u, u + v \rangle + \langle v, u + v \rangle \\ &= \langle u, u \rangle + \langle u, v \rangle + \langle v, u \rangle + \langle v, v \rangle\end{aligned}$$

So $\langle u, v \rangle, \langle v, u \rangle = 0$ since $u \perp v$

$$= \langle u, u \rangle + \langle v, v \rangle = \|u\|^2 + \|v\|^2$$

Theorem: cauchy –schwarz inequality)

Given any $u, v \in V$, we have $\|\langle u, v \rangle\| \leq \|u\| \cdot \|v\|$

Or $\langle u, v \rangle^2 \leq \langle u, u \rangle \cdot \langle v, v \rangle$

Example : hold the cauchy –schwarz inequality if $u = (2, 1)$,

$v = (1, -3)$, then $\langle u, v \rangle \geq 6u_1v_1 + 2u_2v_2$

$$\langle u, v \rangle \geq 6(2 \cdot 1) + 2(1 \cdot (-3)) = 6$$

$$\langle u, u \rangle = 6 \cdot 4 + 2 \cdot 1 = 26$$

$$\langle v, v \rangle = 6 + 2 \cdot 9 = 24$$

$$6^2 \leq 26 \cdot 24, \text{ so } 36 \leq 624$$

Theorem (Triangle inequality)

For all $u, v \in V$, then $\|u + v\| \leq \|u\| + \|v\|$

Proof: By a straight forward calculation, we obtain

$$\begin{aligned}\|u + v\|^2 &= \langle u + v, u + v \rangle = \langle u, u \rangle + \langle u, v \rangle + \langle v, u \rangle + \langle v, v \rangle \\ &= \langle u, u \rangle + \langle v, v \rangle + \langle u, v \rangle + \overline{\langle u, v \rangle} \\ &= \|u\|^2 + \|v\|^2 + 2\operatorname{Re} \langle u, v \rangle \quad \text{since } \operatorname{Re} \langle u, v \rangle \leq \|\langle u, v \rangle\| \text{ by using the Cauchy-Schwarz inequality we have} \\ \|u + v\|^2 &\leq \|u\|^2 + \|v\|^2 + 2\|u\| \cdot \|v\| \\ &\leq (\|u\| + \|v\|)^2\end{aligned}$$

Taking the square root of both sides, we obtain the triangle inequality

3-Linear combinations and span:

Definition :: we say that the vector x is linear combination of vectors $x_1, x_2, \dots, x_n$, if we can write x as the form

$$X = c_1 x_1 + c_2 x_2 + \dots + c_n x_n; c_1, c_2, \dots, c_n \in R$$

Example : let $x_1 = (1, 2, 1, -1)$, $x_2 = (1, 0, 2, -3)$, $x_3 = (1, 1, 0, -2)$ in R^4 . show that $x = (2, 1, 0, -2)$ is a linear combination of x_1, x_2, x_3

Sol. let $\exists c_1, c_2, c_3 \in R; X = c_1 x_1 + c_2 x_2 + c_3 x_3$

$$(2, 1, 0, -2) = c_1(1, 2, 1, -1) + c_2(1, 0, 2, -3) + c_3(1, 1, 0, -2)$$

$$c_1 + c_2 + c_3 = 2 \quad (1)$$

$$2c_1 + c_3 = 1 \quad (2)$$

$$c_1 + 2c_2 = 5 \quad (3)$$

$$-c_1 - 3c_2 - 2c_3 = -5 \quad (4)$$

from (1) and (4) we have $-2c_2 - c_3 = -3$, so

$c_3 = 3 - 2c_2$ (5) if we compensate (5) in (2) we have

$2c_1 - 2c_2 = -2$ (6) and by addition (6) with (3) we have $c_1 = 1$

Compensate to obtain $c_3 = -1, c_2 = 2$, so X is a linear combination of x_1, x_2, x_3

Example (2): let $u=(1,2,-1), v=(6,4,2)$ in R^3 , show that $w=(9,2,7)$ is a linear combination of u & v and w is not linear combination of u & v

Theorem: let V be a vector space and $x_1, x_2, \dots, x_n \in V$, let W be set of all linear combination of $x_1, x_2, \dots, x_n$, i.e $W = \{c_1x_1 + c_2x_2 + \dots + c_nx_n; c_1, c_2, \dots, c_n \in R\}$, then W is a subspace of V

Proof 1: $0=0.x_1 + 0.x_2 + \dots + 0.x_n$, so $0 \in W \neq \emptyset$

2- Let $u \in W, \exists c_1, \dots, c_n \in R$ s.t $u = c_1x_1 + c_2x_2 + \dots + c_nx_n$

Let $v \in W; \exists d_1, d_2, \dots, d_n \in R$ s.t $v = d_1x_1 + d_2x_2 + \dots + d_nx_n$

$u + v = (c_1 + d_1)x_1 + (c_2 + d_2)x_2 + \dots + (c_n + d_n)x_n$ s.t

$e_i = c_i + d_i; i = 1, 2, \dots, n$, so $u + v \in W$

3- let $u \in W, \exists c_1, c_2, \dots, c_n \in R$ s.t $u = c_1x_1 + c_2x_2 + \dots + c_nx_n$, let $\alpha \in R; \alpha u = (\alpha c_1)x_1 + (\alpha c_2)x_2 + \dots + (\alpha c_n)x_n$

$$= k_1x_1 + k_2x_2 + \dots + k_nx_n$$

so $\alpha u \in W \therefore W$ is subspace of V

Spanned(generate): Let $S = \{x_1, x_2, \dots, x_n\}$ be a set of vector space, then we say that S spans V or S generates V , if every vector space V can be written as a linear combination of vectors of which mean $\forall x \in V; X = c_1x_1 + c_2x_2 + \dots + c_nx_n$

Example: let $V = R^3, S = \{v_1, v_2, v_3\}$ s.t. $v_1 = (1, 2, 1), v_2 = (1, 0, 2), v_3 = (1, 1, 0)$, is S span R^3

Sol. Let $(a, b, c) \in R^3$

$$(a, b, c) = c_1v_1 + c_2v_2 + c_3v_3$$

$$= c_1(1, 2, 1) + c_2(1, 0, 2) + c_3(1, 1, 0)$$

$$a = c_1 + c_2 + c_3 \quad 1$$

$$b = 2c_1 + c_3 \quad 2$$

$$c = c_1 + 2c_2 \quad 3$$

so by solve the equations we have

$$C_1 = \frac{-2a+2b+c}{3}, C_2 = \frac{a-b+c}{3}, C_3 = \frac{4a-b-2c}{3}$$

so S span R^3

Example 2: explain that $S = \{(1, 0, 0), (0, 1, 0), (0, 0, 1)\}$ span R^3

Remarks $|A| = 0$, then the vectors does not span the vector (A transaction matrix مصفوفة المعاملات)

Linearly independence and linearly dependent:

Definition : let V be a vector over a field K . A subset $\{v_1, v_2, \dots, v_n\}$ in V is linearly dependent over K if there exist scalar

$\alpha_1, \alpha_2, \dots, \alpha_n \in K$. (not all zero) such that

$$\alpha_1 v_1 + \alpha_2 v_2 + \dots + \alpha_n v_n = 0$$

Definition : let V be a vector space over a field K . A subset $\{v_1, v_2, \dots, v_n\}$ in V is linearly independent over K if

$$\alpha_1 v_1 + \alpha_2 v_2 + \dots + \alpha_n v_n = 0, \text{ then } \alpha_1 = \alpha_2 = \dots = \alpha_n = 0$$

Example: let $x_1 = (1, 0, 1, 2), x_2 = (0, 1, 1, 2), x_3 = (1, 1, 1, 3) \subseteq R^n$. is S linearly independent or not.

Sol. $c_1 x_1 + c_2 x_2 + c_3 x_3 = 0$

$$c_1(1, 0, 1, 2) + c_2(0, 1, 1, 2) + c_3(1, 1, 1, 3) = (0, 0, 0, 0)$$

$$c_1 + c_3 = 0 \quad 1$$

$$c_2 + c_3 = 0 \quad 2$$

$$c_1 + c_2 + c_3 = 0 \quad 3$$

$$2c_1 + 2c_2 + 3c_3 = 0 \quad 4$$

By multiply 3 by (2) and subtraction to 4, we have

$c_3 = 0$, we compensate her to 1, we have

$c_1 = 0$, and we compensate her to 2, we have

$c_2 = 0$. So $c_1 = c_2 = c_3 = 0$, implies x_1, x_2, x_3 is linearly independent.

Example:

$x_1 = (1, 2, -1), x_2 = (1, -2, 1), x_3 = (-3, 2, 1), x_4 = (2, 0, 0)$ is linearly independent or not.

H.W

Theorem :let S be a set of vectors in vector space V ,then S is linearly dependent if and only if the vectors of S is linear combination of the other vectors of S .

Example :let $f(x)=x^2, g(x) = x, h(x) = 1$ and $j(x) = (x + 1)^2$,explain that $S=\{f,g,h,j\}$ is linearly indepent

Sol. By theorem $\exists c_1, c_2, c_3 \in R$

$$J(x)=c_1f(x) + c_2g(x) + c_3h(x)$$

$$(x + 1)^2 = c_1x^2 + c_2x + c_3$$

$$x^2 + 2x + 1 = c_1x^2 + c_2x + c_3$$

$$c_1 = 1, c_2 = 2, c_3 = 1$$

$\{f, g, h, j\}$ is linearly dependent

Remark: if $|A|=0$ فاش vectors linearly dependent

If $|A| \neq 0$, the vectoers linearly indepent

Basis :

we say that a set of vectors $S=\{x_1, x_2, \dots, x_n\}$ of a vector space V is a basis for this vector space

if the following condition hold

1- S is span V

2- S is linearly independent

Examples:1- let $S_1 = \{(1, 0), (1, 1)\}$

$$2-S_2 = \{(-2, 1), (2, 3)\}$$

Explain that S_1 and S_2 form a basis for R^2

1-let $X=(a,b) \in R^2, \exists c_1, c_2 \in R; X = c_1x_1 + c_2x_2$

$$(a,b)=c_1(1, 0) + c_2(1, 1)$$

$$(c_1, 0) + (c_2, c_2)$$

$$a=c_1 + c_2 \dots \dots \dots 1$$

$$b=c_2 \dots \dots \dots 2, \text{so we have } a-b=c_1$$

$$\therefore S_1 \text{ span } R^2$$

$$C_1X_1 + C_2X_2 + 0$$

$$(c_1, 0) + (c_1, c_2) = (0, 0)$$

$$c_1 + c_2 = 0$$

$$c_2 = 0$$

$$\therefore c_1 = c_2 = 0, \text{ so } S_1 \text{ is linearly independent}$$

$$S_1 \text{ is basis for } R^2$$

Standard basis (unit vector) or natural basis :

$$1-S=\{e_1 = (1,0), e_2 = (0,1)\} \text{ basis for } R^2$$

$$2-S=\{i=(1,0,0), j=(0,1,0), k=(0,0,1)\} \text{ basis for } R^3$$

$$3S=\{e_1 = (1,0,0, \dots, 0), e_2 = (0,1,0, \dots, 0), \dots, e_n = (0,0, \dots, 1)\} \text{ basis for } R^n$$

$$3-\{E_1 = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}, E_2 = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}, E_3 = \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}, E_4 = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}\} \text{ basis for } M_{2 \times 2}$$

$$4-S=\{1, t, t^2\} \text{ is stander basis for } P_2; P_2(t) = a_0 + a_1t + a_2t^2$$

$$5-S=\{1, t, t^2, \dots, t^n\} \text{ is stander basis for } P_n$$

Theorem

If $S=\{X_1, X_2, \dots, X_N\}$ is a basis for vector space V , then every vector space in V can be write in only one form as a linear combination of vectors in S .

Proof: since S is basis of V , then S is span V , SO for each $x \in V \exists c_1, c_2, \dots, c_n \in R$; $X = c_1x_1 + c_2x_2 + \dots + c_nx_n \dots \dots 1$

Suppose that $\exists d_1, d_2, \dots, d_n \in R$; $X = d_1x_1 + d_2x_2 + \dots + d_nx_n \dots \dots 2$

By subtract 2 from 1 we obtain

$0 = (c_1 - d_1)x_1 + \dots + (c_n - d_n)x_n$, so S is linearly indepeandent

$$c_1 - d_1 = 0 \rightarrow c_1 = d_1$$

$$c_2 - d_2 = 0 \rightarrow c_2 = d_2$$

$$c_n - d_n = 0 \rightarrow c_n = d_n$$

Every vector in V can be written in only one form as a linear combination of S .

Theorem: if $S = \{x_1, x_2, \dots, x_n\}$ form a basis for vector space V and

$T = \{y_1, y_2, \dots, y_m\}$ form a set is linealy indepedented, then $n \geq m$

Proposition: If

$S = \{x_1, x_2, \dots, x_n\}$ and $T =$

$\{y_1, y_2, \dots, y_m\}$ form basis for vector space V , then $n = m$

Proof: since T is basis, so T is linearly independent

& S is basis then by theorem $n \geq m \dots \dots 1$

And S is linearly independent & T is basis by theorem $m \geq n \dots \dots 2$

From 1&2 we have $n=m$

Theorem if $S = \{v_1, v_2, \dots, v_n\}$ is basis for V , then any set contain (n) vectors is linearly dependent.

Example : is S basis of R^2 ; $S = \{(1,1), (1,2), (0,1)\} \in R^2$

Dimension:

The number of vectors in a basis for V is called the dimension of V , denoted by $\text{Dim}(V)$ or $\dim(V)$.

Example : 1- $\dim R=1$ since natural basis , $S=\{1\}$

2- $\dim R^2 =2$,,since $S=\{(1,0),(0,1)\}$

3- $\dim R^3=3$,since $S=\{i, j, k\}$

4- $\dim (\mathbb{C})=2$, since $\mathbb{C} =a+ib$

5- $\dim R^n =n$, since $S=\{e_1, e_2, \dots, e_n\}$

6- $\dim M_{n \times n} = n \times n$

7- $\dim P_2 = 3$, since $S = \{1, t, t^2\}$

8- $\dim P_{n+1} = n + 1$, since $S = \{1, t, t^2, \dots, t^n\}$

Theorem: let V be a finite dim.v.s. with $\dim(V)=n$, then

1-If $U \subseteq V$ is subspace of V , then $\dim(U) \subseteq \dim(V)$

2-If $V=\text{span} \{V_1, V_2, \dots, V_n\}$, then $\{V_1, \dots, V_n\}$ basis for V

3-If $V_1, \dots, V_n$ is linearly independent in V , then $\{V_1, \dots, V_n\}$ is basis Of V

H.W: find $\dim$ of $S=\{(1,2),(2,3)\} \in R^2$

EX: let $W=\{(a, b, c, d); c=a-b, d=a+ b\}$

Show that W is a subspace of R^4 ? find $\dim(W)$?

To find the basis of W ?

Let $a=1, b=0, c=1, d=1$, then $X_1 = (1, 0, 1, 1)$

Let $a=0, b=1, c=-1, d=1$, then $X_2 = (0, 1, -1, 1)$

$S=\{X_1, X_2\}$, let $(a,b,c,d) \in W \exists c_1, c_2 \in R; (a, b, c, d) = c_1 X_1 + c_2 X_2$

$$=(c_1, 0, c_1, c_1) + (0, c_2, -c_2, c_2) = (c_1, c_2, c_1 - c_2, c_1 + c_2)$$

$$c_1 = a, c_2 = b, c_1 - c_2 = c, c_1 + c_2 = d, \text{ so } S \text{ span } W$$

$$\text{let } c_1, c_2 \in R; (0, 0, 0, 0) = c_1 X_1 + c_2 X_2$$

$$=(c_1, c_2, c_1 - c_2, c_1 + c_2)$$

$$c_1 = c_2 = 0$$

So S is linearly independent ,dim(S)=2

Row rank ,vertical rank and the relationship between them.

تعريف : ليكن لدينا مصفوفة (المرتبة الصفية) عدد الصفوف المستقلة خطيا في المصفوفة

المرتبة العمودية :هي عدد الاعمدة المستقلة خطيا

ملاحظة:المرتبة الصفية =المرتبة العمودية +رتبة المصفوفة / Rank of A)

كيفية ايجاد رتبة المصفوفة)

- 1- نضع المصفوفة في الصيغة المميزة باستخدام عمليات الصفوف الابتدائية
- 2- الرتبة= عدد الصفوف غير الصفيرية في المصفوفة (اذا كانت عليا او سفلى)
- 4- يسمى الفضاء الجزئي المنشأ من متجهات الصفوف بفضاء الصفوف للمصفوفة A
- 5- يسمى الفضاء الجزئي المنشأ من متجهات الاعمدة بفضاء الاعمدة للمصفوفة

Example :let $A = \begin{pmatrix} 2 & 1 & 0 \\ 3 & -1 & 4 \end{pmatrix}$ find row vectors and column vectors

Sol. The row vectors : $r_1 = (2, 1, 0), r_2 = (3, -1, 4)$

The column vectors : $e_1 = \begin{bmatrix} 2 \\ 3 \end{bmatrix}, e_2 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}, e_3 = \begin{bmatrix} 0 \\ 4 \end{bmatrix}$

Theorem :the simple operations on rows do not change the row space of a matrix

Theorem: the non-zero row vectors in the characteristic row image of matrix form the basis of the row space of the matrix.

Example :find the basis of the row space of the vectors

$$V_1=(1, -2, 0, 0, 3), V_2=(2, -5, -3, -2, 6), V_3=(0, 5, 15, 10, 0), \\ V_4=(2, 6, 18, 8, 6)$$

By characteristic row we have $W_1 = (1, -2, 0, 0, 3)$,

$W_2 = (0, 1, 3, 2, 0), W_3 = (0, 0, 1, 1, 0)$ be basis of row space

*remark:*column space of A=row space of A^T so

basis of column space of A = basis of row space of A^T

Theorem: If A is a matrix, then the row space and column space have the same dimension

Definition: dimension of row space and column space of A is called rank (A).

Gram Schmidt algorithm or (Gram – Schmidt orthogonalization procedure)

Definition

:let

$V_1, V_2, \dots, V_n$ form a basis for subspace V is inner product

Space V ,then to convert this basis to orthonormal basis to V ,apply the following steps:

Put $W_1 = V_1$

$$W_2 = V_2 - \frac{\langle V_2, W_1 \rangle}{\|W_1\|^2} \cdot W_1$$

$$W_3 = V_3 - \frac{\langle V_3, W_1 \rangle}{\|W_1\|^2} \cdot W_1 - \frac{\langle V_3, W_2 \rangle}{\|W_2\|^2} \cdot W_2$$

$$W_n = V_n - \frac{\langle V_n, W_1 \rangle}{\|W_1\|^2} \cdot W_1 - \dots - \frac{\langle V_n, W_{n-1} \rangle}{\|W_{n-1}\|^2} \cdot W_{n-1}$$

then $\left\{ \frac{W_1}{\|W_1\|}, \frac{W_2}{\|W_2\|}, \dots, \frac{W_n}{\|W_n\|} \right\}$ form orthonormal basis to V

$\{W_1, W_2, \dots, W_n\}$ is called orthogonal basis

Examples:

let

$S = \{V_1 = (1, 1, 1), V_2 = (0, 1, 1), V_3 = (0, 0, 1)\}$ is a basis for R^3 convert this basis to orthonormal basis

SOL .Let $W_1 = V_1$

$$W_2 = V_2 - \frac{\langle V_2, W_1 \rangle}{\|W_1\|^2} \cdot W_1$$

$$= (0, 1, 1) - \frac{2}{3}(1, 1, 1) = \left(-\frac{2}{3}, \frac{1}{3}, \frac{1}{3}\right) = \left(-\frac{2}{3}, \frac{1}{3}, \frac{1}{3}\right)$$

$$W_3 = V_3 - \frac{\langle V_3, W_1 \rangle}{\|W_1\|^2} W_1 - \frac{\langle V_3, W_2 \rangle}{\|W_2\|^2} W_2$$

$$= (0, 0, 1) - \frac{1}{3}(1, 1, 1) - \frac{1}{2}\left(-\frac{2}{3}, \frac{1}{3}, \frac{1}{3}\right) = \left(-\frac{2}{9}, -\frac{4}{9}, \frac{2}{9}\right)$$

The orthogonal basis is $\{W_1, W_2, W_3\}$

The orthonormal basis is $\left\{\frac{W_1}{\|W_1\|}, \frac{W_2}{\|W_2\|}, \frac{W_3}{\|W_3\|}\right\}$

H.W: convert this basis $S = \{V_1 = (1, 1, 1, 1), V_2 = (1, 2, 4, 5), V_3 = (1, -3, -4, -2)\}$ of R^4 to orthonormal basis

Definition :orthogonal set

A subset $S = \{v_1, v_2, \dots, v_n\}$ of a vector space V form an orthogonal set if all vectors in S are orthogonal to each other ($u_i \cdot u_j = 0$ for $i \neq j$) In addition if all vectors is an orthogonal set ,if S has length one i. e $\|v_j\| = 1$, then S is called an orthonormal set.

Example : let P_2 , which is orthonormal set

$$1 - \frac{1}{\sqrt{2}}X + \frac{1}{\sqrt{2}}X^2, X^2, \text{ is not orthonormal, since } \frac{1}{\sqrt{2}} \cdot 1 = \frac{1}{\sqrt{2}} \neq 0$$

$$2\frac{2}{3} - \frac{2}{3}X + \frac{1}{3}X^2, \quad \frac{2}{3} + \frac{1}{3}X - \frac{2}{3}X^2$$

$$Pq = \frac{2}{3} \cdot \frac{2}{3} + \left(-\frac{2}{3}\right) \cdot \left(\frac{1}{3}\right) + \frac{1}{3} \left(-\frac{2}{3}\right) = 0$$

$$\sqrt{\frac{4}{9} + \frac{4}{9} + \frac{1}{9}} = 1, \quad \sqrt{\frac{4}{9} + \frac{1}{9} + \frac{4}{9}} = 1$$

so S is orthonormal

H.W let $X = (\frac{1}{\sqrt{5}}, -\frac{1}{\sqrt{5}})$, $Y = (\frac{2}{\sqrt{30}}, \frac{3}{\sqrt{30}})$. show that $S = \{X_1, X_2\}$ be

orthogonal if the inner product

$\langle U, V \rangle = 3u_1v_1 + 2u_2v_2$ and is not exist if Euclidean inner product.

Linear transformation on vector space:

Definition : let V and W are two vector spaces over field K . A linear transformation T from V into W is a mapping

$$T: V \rightarrow W; \quad 1- T(u+v) = T(u) + T(v)$$

$$2- T(\alpha u) = \alpha T(u) \text{ for all } u, v \in V \text{ and } \alpha \in K$$

If $T: V \rightarrow V$

, then we say that T is a linear transformation on V

Example: show that $T: R^3 \rightarrow R^2$ defined by

$$T(a_1, a_2, a_3) = (a_1 + a_2, a_2 - a_3)$$

Is a linear transformation

$$\text{Sol: } u = (a_1, a_2, a_3), v = (b_1, b_2, b_3) \in R^3$$

$$\text{Then } u + v = (a_1 + b_1, a_2 + b_2, a_3 + b_3)$$

$$\begin{aligned}
T(u+v) &= T(a_1 + b_1, a_2 + b_2, a_3 + b_3) \\
&= (a_1 + b_1 + a_2 + b_2, a_2 + b_2 - a_3 - b_3) \\
&= (a_1 + a_2, a_2 - a_3) + (b_1 + b_2, b_2 - b_3) \\
&= T(u) + T(v)
\end{aligned}$$

2- let $\alpha \in K$, then $\alpha u = (\alpha a_1, \alpha a_2, \alpha a_3)$

$$\begin{aligned}
T(\alpha u) &= (\alpha a_1 + \alpha a_2, \alpha a_2 - \alpha a_3) \\
&= \alpha(a_1 + a_2, a_2 - a_3) \\
&= \alpha T(u)
\end{aligned}$$

So T is a linear transformation

Exercise :1- Let $M \in M_{m \times n}(K)$ & $N \subseteq M_{m \times n}(K)$

Define $T: M_{m \times n}(K) \rightarrow M_{m \times n}(K)$ by $T(A) = M \cdot A \cdot N$

For all $A \subseteq M_{m \times n}(K)$, show that T is a linear transformation.

2- let $T: R^2 \rightarrow R^2$; $T(x, y) = (y, x + 2y, 2x - y)$, is T linear transformation.

Properties of linear transformation

Let $T: V \rightarrow W$ be linear transformation;

$$1-T(0)=0 ; 0 \in V$$

$$2-T(-v)=-T(v) \quad \forall v \in V$$

$$3-T(v-w)=T(v)-T(w) \quad \forall v, w \in V$$

Proof:

$$1-T(0)=T(0.v)=0 \quad T(v)=0$$

$$2-T(-v)=T(-1.v)=-T(v)$$

$$3-T(v+(-v))=T(v+(-1)w)=T(v)-T(w)$$

Definition :composition of linear transformation

Let $T_1: V \rightarrow U$ & $T_2: U \rightarrow W$ be linear transformation so

$$T_2 \circ T_1: V \rightarrow W; T_2 \circ T_1(v) = T_2(T_1(v)); v \in V$$

Theorem :the composition transformation is linear transformation.

Proof :suppose $T_1: V \rightarrow U, T_2: U \rightarrow W$ be linear transformation ,then

$$1-T_2 \circ T_1(v + u) = T_2[T_1(v + u)] =$$

$$T_2[T_1(v) + T_1(u)] = T_2 \circ T_1(v) + T_2 \circ T_1(u)$$

$$2 - T_2 \circ T_1(kv) = T_2(T_1(kv)) = T_2(kT_1(v))$$

$$= kT_2(T_1(v)) = kT_2 \circ T_1(v)$$

$T_2 \circ T_1$ is linear transformation

Kernel and Rang of linear transformation

Definition :let $T: V \rightarrow W$ be linear transformation

$$\text{Ker}(T) = \{v \in V; T(v) = 0\}$$

Definition rang of linear transformation :is the set of imag by T

Example: if $T: V \rightarrow W$ be zero transformation,so

$$T: V \rightarrow \vec{0}, \text{so } \text{ker } T = \{V\}, \text{rang } T = \{\vec{0}\}$$

Example :let $S = \{v_1, v_2, v_3\} \in R^3; v_1 = (1, 1, 1), v_2 = (1, 1, 0), v_3 = (1, 0, 1)$

Let $T: R^3 \rightarrow R^2$ be linear transformation ; $T(v_1) = (1, 2)$

$$T(v_2) = (3, -1), T(v_3) = (-1, 5) \text{ find } T(2, -3, 1)$$

$$\text{Sol.: } (2, -3, 1) = k_1(1, 1, 1) + k_2(1, 1, 0) + k_3(1, 0, 1)$$

$$k_1 + k_2 + k_3 = 2 \dots \dots \dots 1$$

$$k_1 + k_2 = -3 \dots \dots \dots 2$$

$$k_1 + k_3 = 1 \quad \dots \dots \dots 3$$

so $k_1 = 1, k_2 = -2, k_3 = 3$

Remark: rank T=rank A

2-ker T=solution of AX=0

Theorem :let A be $m \times n$ matrix ,so dimension of solution of $AX=0=n-\text{rank A}$; n=number of column.

Matrices of linear transformation:

مصفوفة التحويل الخطي:

Let $e_1, e_2, \dots, e_n$ be standard basis ,let A be $m \times n$ matrix where it column $T(e_1), T(e_2), \dots T(e_n)$

$$\text{If } T: R^2 \rightarrow R^2; T \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} x_1 + 2x_2 \\ x_1 - x_2 \end{bmatrix}$$

$$T(e_1) = T \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$T(e_2) = T \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 2 \\ -1 \end{bmatrix}; A = \begin{bmatrix} 1 & 2 \\ 1 & -1 \end{bmatrix}$$

$$\text{In general : } T(e_1) = \begin{bmatrix} a_{11} \\ a_{21} \\ a_{n1} \end{bmatrix}, T(e_2) = \begin{bmatrix} a_{12} \\ a_{22} \\ a_{n2} \end{bmatrix}, \dots T(e_n) = \begin{bmatrix} a_{1n} \\ a_{2n} \\ a_{nn} \end{bmatrix}$$

Examples: Let the matrix A ;find linear transformation of A,where

$$T: R^3 \rightarrow R^2 \text{ where } A = \begin{bmatrix} 1 & -2 & 1 \\ 1 & 4 & 6 \end{bmatrix}$$

$$T \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} x_1 - 2x_2 + x_3 \\ 3x_1 + 4x_2 + 6x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \end{bmatrix}$$

$$T\left(\begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}\right) = \begin{bmatrix} -2 \\ 4 \end{bmatrix} \rightarrow T\left(\begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}\right) = \begin{bmatrix} 1 \\ 6 \end{bmatrix}$$

2- Matrices of linear transformation to the basis $B, B^{\setminus}$

Let V be space dim is n and basis $B = \{u_1, u_2, \dots, u_n\}$

Let W be space dim is m and basis $B^{\setminus} = \{v_1, v_2, \dots, v_m\}$

Let $x \in \vec{V} \rightarrow [x]_n \in R^n$ & $[T(x)]_m$ matrix, the matrix of linear transformation is vector in R^m , for each $[x]_n$ in R^n has image in $[T(x)]_m$ in R^m

This transformation is linear transformation by the matrix A ; $A[x]_n = [T(x)]_m$,

$$\text{where } A = \begin{bmatrix} a_{11} & a_{12} & a_{1n} \\ a_{21} & a_{22} & a_{2n} \\ a_{n1} & a_{n2} & a_{nn} \end{bmatrix}$$

So the matrix of linear transformation is

$$A = [T(u_1)_B, T(u_2)_B, \dots, T(u_n)_B]$$

Example : let $T: P_2 \rightarrow P_4$ be linear transformation ;

$T(P(x)) = x^2 P(x)$, find matrix transformation T to the two basis $B = \{p_1, p_2, p_3\}$, $B^{\setminus} = \{p_1^{\setminus}, p_2^{\setminus}, p_3^{\setminus}\}$, where

$$p_1 = 1 + x^2, p_2 = 1 + 2x + 3x^2, p_3 = 4 + 5x + x^2$$

$$p_1^{\setminus} = 1, p_2^{\setminus} = x, p_3^{\setminus} = x^2, p_3^{\setminus} = x^4$$

$$\text{sol. } T(p_1) = x^2(1 + x^2) = x^2 + x^4$$

$$T(p_2) = x^2(1 + 2x + 3x^2) = x^2 + 2x^3 + 3x^4$$

$$T(p_3) = x^2(4 + 5x + x^2) = 4x^2 + 5x^3 + x^4$$

وبذلك تكون مصفوفة الاحداثيات

$$T(p_1), T(p_2), T(p_3)$$

B هو الاساس لها

$$[T(p_1)]_{B^*} = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 1 \end{bmatrix}, [T(p_1)]_{B^*} = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 2 \\ 3 \end{bmatrix}, [T(p_3)]_{B^*} = \begin{bmatrix} 0 \\ 0 \\ 4 \\ 5 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 1 & 1 & 4 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 2 & 5 \\ 1 & 3 & 1 \end{bmatrix}$$

Chapter 3

Eigen values and Eigen vectors

Definition : let A be an $n \times n$ matrix ,if there is a scalar $\lambda \in \mathbb{C}$,if there exists a nonzero vector x ; $Ax = \lambda x$, then we say that λ is an eigenvalue for A ,and x is called an eigen vector for A with eigenvalue λ

Remark

the characteristic equation of a square matrix A is the equation $|A - \lambda I| = 0$

Theorem: the eigenvalue of a square matrix A are the solution of the characteristic equation $|A - \lambda I| = 0$

Examples : find the eigenvalue and the eigenvectors of the matrix

$$A = \begin{bmatrix} 2 & 3 \\ 3 & -6 \end{bmatrix}$$

We have to find $A - \lambda I$

$$A - \lambda I = \begin{pmatrix} 2 & 3 \\ 3 & -6 \end{pmatrix} - \lambda \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 2 - \lambda & 3 \\ 3 & -6 - \lambda \end{pmatrix}$$

Now to find the solution of characteristic equation

$$|A - \lambda I| = 0, SO(2 - \lambda)(-6 - \lambda) - 9 = 0$$

$$\lambda^2 + 4\lambda - 21 = 0$$

$$(\lambda + 7)(\lambda - 3) = 0, so \lambda = -7 or \lambda = 3$$

To find the eigenvector x if $\lambda = -7$, to solve the following system $(A - \lambda I)x = 0$

$$\left(\begin{pmatrix} 2 & 3 \\ 3 & -6 \end{pmatrix} - \lambda \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \right) \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} 2 - (-7) & 3 \\ 3 & -6 - (-7) \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} 9 & 3 \\ 3 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

By multiply the first row $\frac{1}{9}$ we have $\begin{pmatrix} 1 & \frac{1}{3} \\ 3 & 1 \end{pmatrix}$

Multiply the first row (-3) and addition to the second row

We have $\begin{pmatrix} 1 & \frac{1}{3} \\ 0 & 0 \end{pmatrix}$, now we can solve

$$\begin{pmatrix} 1 & \frac{1}{3} \\ 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$x_1 + \frac{1}{3}x_2 = 0, so x_1 = -\frac{1}{3}x_2$$

$$assume x_2 = c_1, gives x = \begin{pmatrix} \frac{1}{3}c_1 \\ c_1 \end{pmatrix} = c_1 \begin{pmatrix} \frac{1}{3} \\ 1 \end{pmatrix}; c_1 \in R$$

Similarly, we show that the eigenvector of $\lambda_2 = 3$ is

$$x = c_2 \begin{pmatrix} 3 \\ 1 \end{pmatrix}; c_2 \in R$$

H.W find the eigenvalue and the eigenvectors of the matrix $A = \begin{pmatrix} 2 & 3 \\ 4 & 3 \end{pmatrix}$