

Vector Spaces

Definition: The **usual addition and scalar multiplication** of n -tuples $\mathbf{x} = (x_1, \dots, x_n) \in \mathbb{R}^n$ (also called **vectors**) are the addition and scalar multiplication operations defined component-wise:

$$\mathbf{x} + \mathbf{y} := (x_1 + y_1, \dots, x_n + y_n) \quad \text{and} \quad \lambda \mathbf{x} := (\lambda x_1, \dots, \lambda x_n).$$

Remark: The usual addition and scalar multiplication in \mathbb{R}^n are functions:

$$\text{Addition} : \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}^n$$

$$\text{Scalar multiplication} : \mathbb{R} \times \mathbb{R}^n \rightarrow \mathbb{R}^n.$$

Remark: The usual addition and scalar multiplication in \mathbb{R}^n have the following properties:

(VS1) $\forall \mathbf{x}, \mathbf{y} \in \mathbb{R}^n : \mathbf{x} + \mathbf{y} \in \mathbb{R}^n$. (\mathbb{R}^n is **closed under vector addition**.)

(VS2) $\forall \lambda \in \mathbb{R}, \forall \mathbf{x} \in \mathbb{R}^n : \lambda \mathbf{x} \in \mathbb{R}^n$. (\mathbb{R}^n is **closed under scalar multiplication**.)

(VS3) $\forall \mathbf{x}, \mathbf{y} \in \mathbb{R}^n : \mathbf{x} + \mathbf{y} = \mathbf{y} + \mathbf{x}$. (Vector addition is **commutative**.)

(VS4) $\forall \mathbf{x}, \mathbf{y}, \mathbf{z} \in \mathbb{R}^n : (\mathbf{x} + \mathbf{y}) + \mathbf{z} = \mathbf{x} + (\mathbf{y} + \mathbf{z})$,
and $\forall \lambda, \mu \in \mathbb{R}, \forall \mathbf{x} \in \mathbb{R}^n : \lambda(\mu \mathbf{x}) = (\lambda \mu) \mathbf{x}$. (Both operations are **associative**.)

(VS5) $\forall \lambda \in \mathbb{R}, \forall \mathbf{x}, \mathbf{y} \in \mathbb{R}^n : \lambda(\mathbf{x} + \mathbf{y}) = \lambda \mathbf{x} + \lambda \mathbf{y}$,
and $\forall \lambda, \mu \in \mathbb{R}, \forall \mathbf{x} \in \mathbb{R}^n : (\lambda + \mu) \mathbf{x} = \lambda \mathbf{x} + \mu \mathbf{x}$. (The operations are **distributive**.)

(VS6) $\exists \hat{\mathbf{x}} \in \mathbb{R}^n : \forall \mathbf{x} \in \mathbb{R}^n : \hat{\mathbf{x}} + \mathbf{x} = \mathbf{x}$. (Note that $\hat{\mathbf{x}}$ is the origin of \mathbb{R}^n , *viz.* $\mathbf{0}$. It's called the **additive identity**.)

(VS7) $\forall \mathbf{x} \in \mathbb{R}^n : \exists \mathbf{x}' \in \mathbb{R}^n : \mathbf{x} + \mathbf{x}' = \mathbf{0}$. (Note that for each $\mathbf{x} \in \mathbb{R}^n$, \mathbf{x}' is $-\mathbf{x}$. It's called the **additive inverse** of \mathbf{x} .)

(VS8) $\forall \mathbf{x} \in \mathbb{R}^n : \lambda \mathbf{x} = \mathbf{x}$ for the scalar $\lambda = 1$.

This particular algebraic structure — operations that satisfy (VS1) - (VS8) — is not unique to \mathbb{R}^n . In fact, it's pervasive in mathematics (and in economics and statistics). So we generalize in the following definition and say that any set V with operations that behave in this way — *i.e.*, that satisfy (VS1) - (VS8) — is a **vector space**. And in order to highlight definitions, theorems, etc., that are about general vector spaces (and not just about \mathbb{R}^n), I'll indicate these general propositions by this symbol: \blacklozenge .

Definition: \blacklozenge A **vector space** is a set V together with operations

$$\text{Addition} : V \times V \rightarrow V$$

$$\text{Scalar multiplication} : \mathbb{R} \times V \rightarrow V$$

that satisfy the conditions (VS1) - (VS8) if \mathbb{R}^n is replaced throughout with V .

Notation: \blacklozenge In any vector space V , we denote the additive identity by $\mathbf{0}$ and the additive inverse of any $\mathbf{x} \in V$ by $-\mathbf{x}$. We'll use boldface for vectors and regular font for scalars and other numbers.

Some examples of vector spaces are:

- (1) $\mathbb{M}_{m,n}$, the set of all $m \times n$ matrices, with component-wise addition and scalar multiplication.
- (2) \mathbb{R}^∞ , the set of all sequences $\{x_k\}$ of real numbers, with operations defined component-wise.
- (3) The set \mathcal{F} of all real functions $f : \mathbb{R} \rightarrow \mathbb{R}$, with $f + g$ and λf defined by

$$\begin{aligned}(f + g)(x) &:= f(x) + g(x), \forall x \in \mathbb{R} \\ (\lambda f)(x) &:= \lambda f(x), \forall x \in \mathbb{R}.\end{aligned}$$

- (4) For any set X , the set of all real-valued functions on X , with operations defined as in (3).
- (5) The set S of all solutions (x_1, \dots, x_n) of the $m \times n$ system of linear equations

$$\begin{aligned}a_{11}x_1 + \dots + a_{1n}x_n &= 0 \\ a_{21}x_1 + \dots + a_{2n}x_n &= 0 \\ &\dots\dots\dots \\ a_{m1}x_1 + \dots + a_{mn}x_n &= 0,\end{aligned}$$

i.e., the set of all solutions of the matrix equation $A\mathbf{x} = \mathbf{0}$, where a_{ij} is the i, j^{th} element of A .

Notice that the set S in (5) consists of n -tuples of real numbers, so S is a subset of \mathbb{R}^n . Assuming that S retains the component-wise definitions of the operations from \mathbb{R}^n , we can show that S is a vector space in its own right — a *vector subspace* of \mathbb{R}^n . In order to verify that S is a vector space we have to verify that S satisfies the conditions (VS1) - (VS8). The conditions (VS3) - (VS5) are satisfied automatically, since S retains the operations from \mathbb{R}^n , where we know (VS3) - (VS5) are satisfied. (VS6) is satisfied, because $\mathbf{0} \in S$ — *i.e.*, $A\mathbf{0} = \mathbf{0}$. (VS7) is satisfied, because if \mathbf{x} is a solution of the equation system, then so is $-\mathbf{x}$ — *i.e.*, $A\mathbf{x} = \mathbf{0} \Rightarrow A(-\mathbf{x}) = \mathbf{0}$. (VS8) is trivially satisfied. What about (VS1) and (VS2)? We verify that S is closed under vector addition: $\mathbf{x}, \mathbf{y} \in S \Rightarrow \mathbf{x} + \mathbf{y} \in S$ — *i.e.*, $[A\mathbf{x} = \mathbf{0} \& A\mathbf{y} = \mathbf{0}] \Rightarrow A(\mathbf{x} + \mathbf{y}) = \mathbf{0}$. And we verify that S is closed under scalar multiplication: $[\lambda \in \mathbb{R}, \mathbf{x} \in S] \Rightarrow \lambda\mathbf{x} \in S$ — *i.e.*, $A\mathbf{x} = \mathbf{0} \Rightarrow A\lambda\mathbf{x} = \mathbf{0}$. We've verified that S satisfies all eight of the conditions that define a vector space.

To a large extent, the subject of vector spaces is about situations like the one in the preceding paragraph, where a subset S of a vector space V turns out to be itself a vector space — a **vector subspace** of V (also called a **linear subspace** of V , or just a **subspace** of V).

Definition: ♦ A **subspace** of a vector space V is a subset of V which is itself a vector space, under the same operations as in V .

The following remark tells us that in order to determine whether a nonempty subset of a vector space V is actually a subspace of V , it's sufficient to merely check whether it satisfies conditions (VS1) and (VS2) — whether it's closed under vector addition and scalar multiplication. If it is, then its operations, under which V is a vector space, must necessarily satisfy (VS3) - (VS8).

Remark:♦ If V is a vector space and $S \subseteq V$, then S is a subspace of V if and only if it is nonempty and satisfies (VS1) and (VS2) — *i.e.*, if and only if it is nonempty and is closed under vector addition and scalar multiplication.

Proof: Obviously, if S is itself a vector space, then it satisfies (VS1) and (VS2). Conversely, we must show that if S satisfies (VS1) and (VS2), then it satisfies the remaining conditions (VS3) - (VS8) as well. Conditions (VS3) - (VS5) are immediate from the fact that S has the same operations as V and that V satisfies (VS3) - (VS5). You should be able to establish on your own that S satisfies (VS6), (VS7), and (VS8), given that it is nonempty and satisfies (VS1) - (VS5). ||

Question:♦ Why does the Remark include the restriction that S be nonempty, while the definition of a subspace doesn't include that restriction? Could the empty set satisfy (VS1) and (VS2)? Could the empty set satisfy (VS3) - (VS8)?

Exercise:♦ Verify that if a nonempty subset S of a vector space V satisfies (VS1) - (VS5), then it satisfies (VS6), (VS7), and (VS8).

Some additional examples of subspaces:

(6) The set \mathcal{Q} of all quadratic forms on \mathbb{R}^n is a subspace of the vector space V of all functions $f : \mathbb{R}^n \rightarrow \mathbb{R}$. (Recall that there is a one-to-one correspondence between quadratic forms and symmetric matrices.)

(7) A sequence $\{x_k\}$ of real numbers is said to be **bounded** if there is a number M such that $|x_k| \leq M$ for every $k = 1, 2, \dots$. The set B of bounded sequences is a subspace of the space \mathbb{R}^∞ of all real sequences. It may help here to write a sequence as $\mathbf{x} = (x_1, x_2, x_3, \dots) \in \mathbb{R}^\infty$.

(8) The set C of all continuous real functions, with operations defined as in (3), is a subspace of the vector space \mathcal{F} in (3). In order to verify (VS1), we have to show that the sum of any two continuous real functions is continuous (*i.e.*, C is closed under vector addition). In order to verify (VS2), we have to show that any multiple λf of a continuous function is continuous (*i.e.*, C is closed under scalar multiplication). What is the additive identity in this vector space?

Exercise: Verify that the sets in (6) and (7) are subspaces of the respective vector spaces.

Here are some examples of subsets $S \subseteq \mathbb{R}^2$ that are *not* subspaces of \mathbb{R}^2 :

(9) S is any singleton other than $\mathbf{0}$ — for example, $S = \{(1, 1)\}$.

(10) $S = \{(0, 0), (1, 1)\}$.

(11) $S = \{(0, 0), (1, 1), (-1, -1)\}$.

(12) $S = \{(x_1, x_2) \mid x_1 + x_2 = 1\}$.

(13) $S = \{\mathbf{x} \in \mathbb{R}^2 \mid |x_2| = |x_1|\}$.

Exercise: In each of the examples (9) - (13) determine which of the conditions (VS1), (VS2), (VS6), (VS7), and (VS8) are satisfied and which are violated. You'll probably find it helpful to draw diagrams of the sets S .

Definition: In a vector space V , let $S = \{\mathbf{v}_1, \dots, \mathbf{v}_m\}$ be a nonempty finite set of vectors. A vector $\mathbf{w} \in V$ is a **linear combination** of the vectors $\mathbf{v}_1, \dots, \mathbf{v}_m$ if there are scalars a_1, \dots, a_m such that $\mathbf{w} = a_1\mathbf{v}_1 + \dots + a_m\mathbf{v}_m$. The linear combination is **trivial** if the scalars are all zero; otherwise it is **non-trivial**.

Definition: In a vector space V , let $S \subseteq V$ be a (not necessarily finite) nonempty subset of V . The **span** of S , denoted $\mathcal{L}[S]$, is the set of all linear combinations of members of S .

Note that while the set S in this definition can be infinite, every linear combination of members of S must be a linear combination of only a finite number of members of S , according to the definition of linear combination. We don't define linear combinations of an infinite number of vectors.

Theorem: Let V be a vector space and let S be a nonempty subset of V . The span of S , $\mathcal{L}[S]$, is a subspace of V .

Proof: To show that $\mathcal{L}[S]$ is closed under scalar multiplication, let $\mathbf{x} \in \mathcal{L}[S]$ and let $\lambda \in \mathbb{R}$. Then $\mathbf{x} = a_1\mathbf{v}_1 + \dots + a_m\mathbf{v}_m$ for some vectors $\mathbf{v}_1, \dots, \mathbf{v}_m \in S$ and some numbers $a_1, \dots, a_m \in \mathbb{R}$. Then $\lambda\mathbf{x} = \lambda a_1\mathbf{v}_1 + \dots + \lambda a_m\mathbf{v}_m$ — *i.e.*, $\lambda\mathbf{x}$ is a linear combination of $\mathbf{v}_1, \dots, \mathbf{v}_m$ and is therefore in $\mathcal{L}[S]$. To show that $\mathcal{L}[S]$ is closed under vector addition, let \mathbf{x} and \mathbf{y} be members of $\mathcal{L}[S]$, and we show that $\mathbf{x} + \mathbf{y} \in \mathcal{L}[S]$. We have $\mathbf{x} = a_1\mathbf{v}_1 + \dots + a_m\mathbf{v}_m$ and $\mathbf{y} = b_1\mathbf{w}_1 + \dots + b_K\mathbf{w}_K$ for some vectors $\mathbf{v}_1, \dots, \mathbf{v}_m, \mathbf{w}_1, \dots, \mathbf{w}_K \in S$ and some $a_1, \dots, a_m, b_1, \dots, b_K \in \mathbb{R}$. Therefore $\mathbf{x} + \mathbf{y} = \sum_{i=1}^m a_i\mathbf{v}_i + \sum_{k=1}^K b_k\mathbf{w}_k = a_1\mathbf{v}_1 + \dots + a_m\mathbf{v}_m + b_1\mathbf{w}_1 + \dots + b_K\mathbf{w}_K$, which is a linear combination of members of S , and is therefore in $\mathcal{L}[S]$. (Note that this is still correct even if some of the vectors \mathbf{v}_i and \mathbf{w}_k coincide.) ||

Because $\mathcal{L}[S]$ is always a vector space, it is sometimes referred to as the vector space **spanned by** the set S , or the vector space **generated by** the set S .

Definition: In a vector space V , a set S of vectors is **linearly dependent** if some vector in S is a non-trivial linear combination of other vectors in S . A set S is **linearly independent** if it is not linearly dependent — *i.e.*, if no vector in S is a non-trivial linear combination of other vectors in S .

Remark: A set S of vectors is linearly dependent if and only if the vector $\mathbf{0}$ is a non-trivial linear combination of some of the members of S . A set S is linearly independent if and only if

$$[\mathbf{v}_1, \dots, \mathbf{v}_m \in S \ \& \ a_1\mathbf{v}_1 + \dots + a_m\mathbf{v}_m = \mathbf{0}] \Rightarrow a_1 = \dots = a_m = 0.$$

Definition: A **basis** of a vector space V is a linearly independent subset of V that spans V .

Theorem:♦ Let \mathcal{B} be a finite basis of a vector space V . Any set $S \subseteq V$ containing more vectors than \mathcal{B} is linearly dependent.

Proof: Let $\mathcal{B} = \{\mathbf{v}_1, \dots, \mathbf{v}_m\}$ and let $\mathbf{w}_1, \dots, \mathbf{w}_n \in S$, with $n > m$. We will show that the vectors $\mathbf{w}_1, \dots, \mathbf{w}_n$ are linearly dependent. Since \mathcal{B} is a basis of V , each vector \mathbf{w}_j can be written as

$$\mathbf{w}_j = a_{1j}\mathbf{v}_1 + \dots + a_{mj}\mathbf{v}_m \quad \text{for some numbers } a_{1j}, \dots, a_{mj}.$$

For any linear combination $c_1\mathbf{w}_1 + \dots + c_n\mathbf{w}_n$ of the \mathbf{w}_j vectors, we have

$$\begin{aligned} c_1\mathbf{w}_1 + \dots + c_n\mathbf{w}_n &= c_1(a_{11}\mathbf{v}_1 + \dots + a_{m1}\mathbf{v}_m) + \dots + c_n(a_{1n}\mathbf{v}_1 + \dots + a_{mn}\mathbf{v}_m) \\ &= \left(\sum_{j=1}^n a_{1j}c_j \right) \mathbf{v}_1 + \dots + \left(\sum_{j=1}^n a_{mj}c_j \right) \mathbf{v}_m \\ &= (\mathbf{a}_1 \cdot \mathbf{c})\mathbf{v}_1 + \dots + (\mathbf{a}_m \cdot \mathbf{c})\mathbf{v}_m, \end{aligned}$$

where $\mathbf{a}_i = (a_{i1}, \dots, a_{in})$, $i = 1, \dots, m$, and $\mathbf{c} = (c_1, \dots, c_n)$.

Now assume that $c_1\mathbf{w}_1 + \dots + c_n\mathbf{w}_n = \mathbf{0} \in V$, which yields $(\mathbf{a}_1 \cdot \mathbf{c})\mathbf{v}_1 + \dots + (\mathbf{a}_m \cdot \mathbf{c})\mathbf{v}_m = \mathbf{0}$. Since the vectors $\mathbf{v}_1, \dots, \mathbf{v}_m$ are linearly independent (\mathcal{B} is a basis), we must have $\mathbf{a}_i \cdot \mathbf{c} = 0$ for all $i = 1, \dots, m$. Because $n > m$, this $m \times n$ equation system has solutions $\mathbf{c} \neq \mathbf{0}$. Equivalently, let A be the $m \times n$ matrix whose rows are the n -tuples \mathbf{a}_i ; then, because $n > m$, the equation $A\mathbf{c} = \mathbf{0}$ has solutions $\mathbf{c} \neq (0, \dots, 0)$. Therefore the vectors $\mathbf{w}_1, \dots, \mathbf{w}_n$ are linearly dependent. ||

Corollary:♦ If a vector space V has a finite basis, then every basis of V has the same number of vectors.

This corollary ensures that the following notion of the **dimension** of a (finite-dimensional) vector space is well-defined:

Definition:♦ The **dimension** of a vector space that has a finite basis \mathcal{B} is the number of vectors in \mathcal{B} . We write $\dim V$ for the dimension of V .

Remark:♦ If $\dim V = n$ and the n vectors $\mathbf{v}_1, \dots, \mathbf{v}_n$ span V , then $\{\mathbf{v}_1, \dots, \mathbf{v}_n\}$ is a basis of V .

Proof: Exercise.

Definition:♦ If a vector space has a finite basis, it is said to be **finite-dimensional**; otherwise it is said to be **infinite-dimensional**.

Examples:

(14) For the vector space \mathbb{R}^n the n **unit vectors**

$$\mathbf{e}_1 = (1, 0, 0, \dots, 0), \mathbf{e}_2 = (0, 1, 0, \dots, 0), \dots, \mathbf{e}_n = (0, 0, \dots, 0, 1)$$

constitute a basis. Therefore (fortunately!) $\dim \mathbb{R}^n = n$.

(15) Let $\mathbf{a} = (a_1, \dots, a_n) \neq \mathbf{0} \in \mathbb{R}^n$ and let $S = \{\mathbf{x} \in \mathbb{R}^n \mid \mathbf{a} \cdot \mathbf{x} = 0\}$, the set of solutions of the linear equation $a_1x_1 + \dots + a_nx_n = 0$. We've already seen that S is a subspace of \mathbb{R}^n . Now we also have $\dim S = n - 1$: S is an $(n - 1)$ -dimensional hyperplane in \mathbb{R}^n that contains $\mathbf{0}$.

Exercise: Verify in Example (14) that the unit vectors form a basis of \mathbb{R}^n , and verify in Example (15) that the dimension of the set S is $n - 1$.

Note that we've defined the dimension of a finite-dimensional vector space, but we haven't defined the dimension of an infinite-dimensional vector space. This is not an oversight. Infinite-dimensional vector spaces are important — in fact, we've already seen four important ones: the set \mathcal{F} of all real functions; the set C of all continuous real functions; the set \mathbb{R}^∞ of all sequences of real numbers; and the set B of all bounded sequences of real numbers. And it's a fact (but a fact not so easily proved!) that every vector space does have a basis. But for an infinite-dimensional space V , it's typically not clear how to identify, or enumerate, any of its bases, like we did above for \mathbb{R}^n . So while we'll be working with some important infinite-dimensional vector spaces, we won't be using the concept of a basis for them.

Exercise: Show that in \mathbb{R}^∞ the unit vectors

$$\mathbf{e}_1 = (1, 0, 0, \dots), \mathbf{e}_2 = (0, 1, 0, 0, \dots), \mathbf{e}_3 = (0, 0, 1, 0, 0, \dots), \dots$$

do not constitute a basis, unlike the situation in \mathbb{R}^n . (**Hint:** Recall that linear combinations are defined only for finite sets of vectors.) Also note that here (as we'll often do) we're writing a sequence as (x_1, x_2, x_3, \dots) instead of $\{x_k\}$.

Linear Functions

Definition:♦ Let V and W be vector spaces. A function $f : V \rightarrow W$ is a **linear function** if

$$(*) \quad \forall \mathbf{x}, \mathbf{y} \in V : f(\mathbf{x} + \mathbf{y}) = f(\mathbf{x}) + f(\mathbf{y}) \quad \text{and} \quad \forall \mathbf{x} \in V, \forall \lambda \in \mathbb{R} : f(\lambda \mathbf{x}) = \lambda f(\mathbf{x}).$$

A linear function from a vector space into itself — *i.e.*, $f : V \rightarrow V$ — is sometimes called a **linear transformation**.

Theorem:♦ If V and W are vector spaces and $f : V \rightarrow W$ is a linear function, then for every subspace S of V , $f(S)$ is a subspace of W .

Proof: Exercise.

For linear functions on \mathbb{R}^n , the following theorem is the fundamental characterization in terms of matrices:

Theorem: A function $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$ is linear if and only if there is a unique $m \times n$ matrix A such that $\forall \mathbf{x} \in \mathbb{R}^n : f(\mathbf{x}) = A\mathbf{x}$.

Proof: If $\forall \mathbf{x} \in \mathbb{R}^n : f(\mathbf{x}) = A\mathbf{x}$, it's trivial that $(*)$ is satisfied, and f is therefore linear. Conversely, suppose f is linear; we show that there is a matrix A such that $f(\mathbf{x}) = A\mathbf{x}$. For each $j = 1, \dots, n$ let \mathbf{e}_j be the j -th unit vector in \mathbb{R}^n , and let $\mathbf{a}_j = f(\mathbf{e}_j)$; note that $\mathbf{a}_j \in \mathbb{R}^m$. Define A to be the $m \times n$ matrix in which the column vector \mathbf{a}_j is the j -th column. Then we have

$$\begin{aligned} f(\mathbf{x}) &= f(x_1\mathbf{e}_1 + \dots + x_n\mathbf{e}_n) \\ &= f(x_1\mathbf{e}_1) + \dots + f(x_n\mathbf{e}_n), \quad \text{because } f \text{ is linear} \\ &= x_1f(\mathbf{e}_1) + \dots + x_nf(\mathbf{e}_n), \quad \text{because } f \text{ is linear} \\ &= x_1\mathbf{a}_1 + \dots + x_n\mathbf{a}_n \\ &= A\mathbf{x}. \end{aligned}$$

To see that A is unique, note that if $f(\mathbf{x}) = A\mathbf{x} = B\mathbf{x}$ for all $\mathbf{x} \in \mathbb{R}^n$, then the columns \mathbf{a}_j and \mathbf{b}_j of A and B satisfy $\mathbf{a}_j = f(\mathbf{e}_j) = \mathbf{b}_j$. ||

Corollary: A real-valued linear function $f : \mathbb{R}^n \rightarrow \mathbb{R}$ has the form $f(\mathbf{x}) = \mathbf{a} \cdot \mathbf{x} = \sum_{j=1}^n a_j x_j$.

I like the following excerpt from Simon & Blume (p. 288): “[The above characterization theorem] underlines the one-to-one correspondence between linear functions from \mathbb{R}^n to \mathbb{R}^m and $m \times n$ matrices. Each linear function f is [defined by] a unique $m \times n$ matrix. This fact will play an important role in the rest of this book. Matrices are not simply rectangular arrays of numbers Matrices are representations of linear functions. When we use calculus to do its main task, namely to approximate a nonlinear function F at a given point by a linear function, [namely] the derivative of F , we will write that linear function as a matrix. In other words, derivatives of functions from \mathbb{R}^n to \mathbb{R}^m are $m \times n$ matrices.”

Determinants and Linear Transformations

Throughout this section we'll be working with linear transformations from \mathbb{R}^n into itself — *i.e.*, linear functions $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$. We've shown that any such linear transformation can be represented by a unique $n \times n$ matrix A : $\forall \mathbf{x} \in \mathbb{R}^n : f(\mathbf{x}) = A\mathbf{x}$. We also know that the determinant of A tells us something about the function f , namely that f is invertible if and only if $\det A \neq 0$, in which case $f^{-1}(\mathbf{y}) = A^{-1}\mathbf{y}$. We'll show here that the determinant of A provides some additional information about the transformation f : it tells us how f affects the area or volume of a set S in \mathbb{R}^n when f transforms S into $f(S)$.

Everything in this section will be done for just the case $n = 2$; everything can be done for general n but the notation and the algebra are both a lot more complicated. Because $n = 2$, we have

$$f(\mathbf{x}) = A\mathbf{x} = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = x_1 \begin{bmatrix} a_{11} \\ a_{21} \end{bmatrix} + x_2 \begin{bmatrix} a_{12} \\ a_{22} \end{bmatrix}$$

We'll assume, until further notice, that each element a_{ij} of A is nonnegative.

We're going to analyze what f does to the unit square, which will tell us everything we need to know. The four corners of the unit square are $(0, 0)$, $(1, 0)$, $(0, 1)$, and $(1, 1)$ — *i.e.*, $\mathbf{0}$, \mathbf{e}_1 , \mathbf{e}_2 , and $\mathbf{e}_1 + \mathbf{e}_2$. The function f transforms these four points as follows:

$$f(0, 0) = (0, 0), \quad f(1, 0) = (a_{11}, a_{21}), \quad f(0, 1) = (a_{12}, a_{22}), \quad f(1, 1) = (a_{11} + a_{12}, a_{21} + a_{22}),$$

which, if we write the images under f as column vectors, looks like this:

$$f(0, 0) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}, \quad f(1, 0) = \begin{bmatrix} a_{11} \\ a_{21} \end{bmatrix}, \quad f(0, 1) = \begin{bmatrix} a_{12} \\ a_{22} \end{bmatrix}, \quad f(1, 1) = \begin{bmatrix} a_{11} + a_{12} \\ a_{21} + a_{22} \end{bmatrix}.$$

Let's consider the simplest case first: $a_{12} = a_{21} = 0$, so that

$$\begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} = \begin{bmatrix} a_{11} & 0 \\ 0 & a_{22} \end{bmatrix}.$$

In this case we have $|A| = a_{11}a_{22}$, and

$$f(0, 0) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}, \quad f(1, 0) = \begin{bmatrix} a_{11} \\ 0 \end{bmatrix}, \quad f(0, 1) = \begin{bmatrix} 0 \\ a_{22} \end{bmatrix}, \quad f(1, 1) = \begin{bmatrix} a_{11} \\ a_{22} \end{bmatrix}$$

— the unit square S is transformed into a rectangle, $f(S)$, as depicted in Figure D-1. The area of the rectangle is $a_{11}a_{22} = |A|$, and since the area of S is 1, f has transformed S into a set $f(S)$ whose area is $|A|$ times the area of S .

Next let's consider the case in which just one of the off-diagonal elements of A is zero, say

$$\begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} \\ 0 & a_{22} \end{bmatrix}.$$

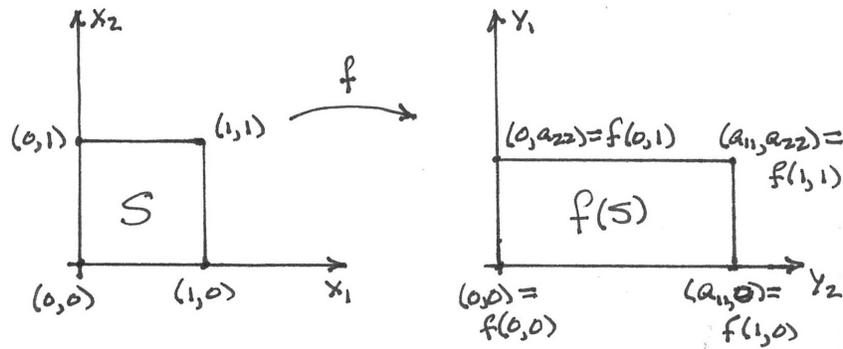


Figure D-1

We still have $|A| = a_{11}a_{22}$, but now we have

$$f(0,0) = \begin{bmatrix} 0 \\ 0 \end{bmatrix}, \quad f(1,0) = \begin{bmatrix} a_{11} \\ 0 \end{bmatrix}, \quad f(0,1) = \begin{bmatrix} a_{12} \\ a_{22} \end{bmatrix}, \quad f(1,1) = \begin{bmatrix} a_{11} + a_{12} \\ a_{22} \end{bmatrix}$$

— the unit square S is transformed into a parallelogram, as in Figure D-2. But the area of the parallelogram, its base times its height, is still equal to $a_{11}a_{22} = |A|$. So it's still true that the area of $f(S)$ is $|A|$ times the area of the unit square S .

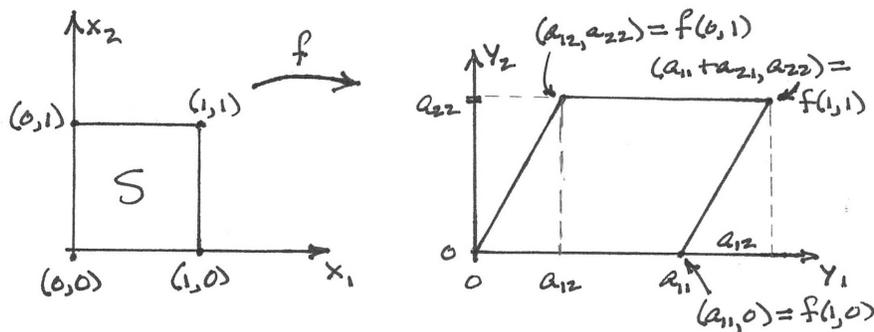


Figure D-2

Now let's consider an arbitrary 2×2 matrix A (but still with nonnegative elements): we have $|A| = a_{11}a_{22} - a_{12}a_{21}$. The four corners of the square S are again mapped to the four vertices of a parallelogram, as depicted in Figure D-3, where now none of the sides is parallel to an axis. The NE vertex of the parallelogram is the point

$$f(1,1) = \begin{bmatrix} a_{11} + a_{12} \\ a_{21} + a_{22} \end{bmatrix}$$

Let R denote the rectangle defined by that NE vertex and the origin, $(0,0)$. Let's also let R denote the area of the rectangle: the length of its base is $a_{11} + a_{12}$ and its height is $a_{21} + a_{22}$ so its area is

$$R = (a_{11} + a_{12})(a_{21} + a_{22}) = a_{11}a_{22} + a_{12}a_{21} + a_{11}a_{21} + a_{12}a_{22}.$$

Now note that the rectangle R is made up of a bunch of pieces: the parallelogram $f(S)$, which is denoted by P in Figure D-3, and the four triangles T_1, T_2, T_3 , and T_4 . Using the notation P and T_1, T_2, T_3, T_4 for the areas of the figures as well, we have

$$R = P + T_1 + T_2 + T_3 + T_4.$$

Note that the areas T_1 and T_2 are the same, and

$$T_1 = \frac{1}{2}(a_{11} + a_{12})a_{21} = \frac{1}{2}a_{11}a_{21} + \frac{1}{2}a_{12}a_{21}, \quad \text{so } T_1 + T_2 = a_{11}a_{21} + a_{12}a_{21}.$$

Similarly, T_3 and T_4 are the same, and

$$T_3 = \frac{1}{2}(a_{21} + a_{22})a_{12} = \frac{1}{2}a_{12}a_{21} + \frac{1}{2}a_{12}a_{22}, \quad \text{so } T_3 + T_4 = a_{12}a_{21} + a_{12}a_{22}.$$

Combining the equations for R , $T_1 + T_2$, and $T_3 + T_4$, we have

$$\begin{aligned} P &= R - (T_1 + T_2 + T_3 + T_4) \\ &= a_{11}a_{22} + a_{12}a_{21} + a_{11}a_{21} + a_{12}a_{21} \\ &\quad - a_{12}a_{21} - a_{11}a_{21} - a_{12}a_{22} - a_{12}a_{21} \\ &= a_{11}a_{22} - a_{12}a_{21} \\ &= |A|. \end{aligned}$$

The area of the parallelogram P — the image $f(S)$ of the unit square — is again $|A|$. The linear function $f(\mathbf{x}) = A\mathbf{x}$ has multiplied the area of the square by $|A|$.

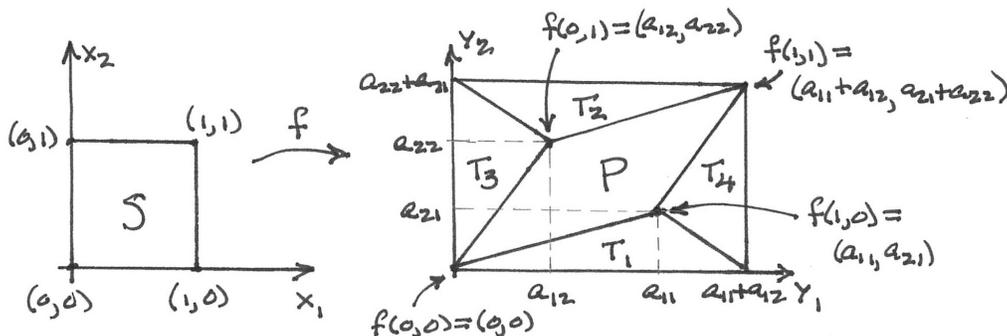


Figure D-3

Let's look at an instructive numerical example. Let

$$A = \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix},$$

so we have $|A| = -3$. The diagram for $f(\mathbf{x}) = A\mathbf{x}$ is Figure D-4.

Using the same geometric method as before, we have $P = 3$ as the area of the parallelogram, and $|A| = -3$. So now $|A|$ is the *negative* of the change in area induced by the function $f(\mathbf{x}) = A\mathbf{x}$. But note that this diagram is slightly different than Figure D-3: the relative positions of $f(1, 0)$ and $f(0, 1)$ are reversed, both from their positions in Figure D-3 and also from the relative positions of $(1, 0)$ and $(0, 1)$ in the unit square S . This reflects the fact that the sign of $|A|$ indicates whether A preserves orientations or reverses them: if $|A|$ is negative then the transformation $f(\mathbf{x}) = A\mathbf{x}$ reverses the orientation of the unit square, and of any other set in \mathbb{R}^2 . The magnitude (absolute value) of $|A|$ indicates how much the area of a set in \mathbb{R}^n is increased by the transformation $f(\mathbf{x}) = A\mathbf{x}$.

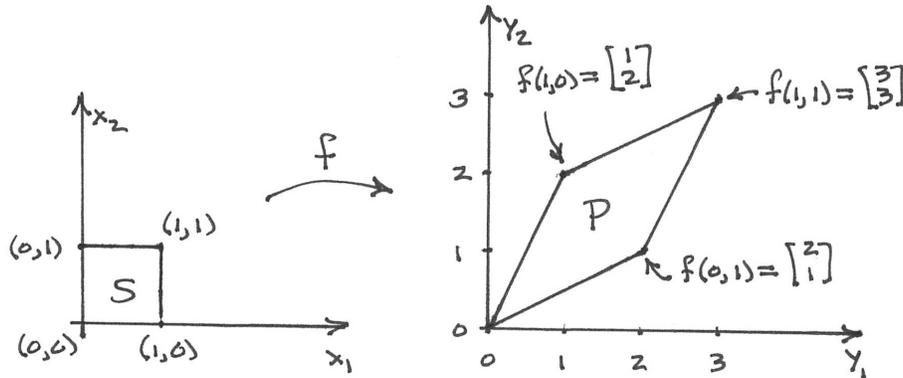


Figure D-4

What if $|A| = 0$? This tells us that $f(\mathbf{x}) = A\mathbf{x}$ reduces the area of the unit square to zero. But of course we already knew that: if $|A| = 0$ that means that A is singular, and that $f(S)$ — in fact, $f(\mathbb{R}^2)$ — lies in a proper subspace of \mathbb{R}^2 , a one-dimensional line, which has zero area.

The relationship we've developed here between the linear transformation associated with a matrix A and the determinant of A is completely general: you can check it out with 2×2 matrices that include some negative elements, and you can check it out with examples in \mathbb{R}^3 for 3×3 matrices, where $|A|$ tells us the change in *volume* induced by the linear transformation $f(\mathbf{x}) = A\mathbf{x}$.

Addition of Sets

The sum of sets is an important concept in economics. For example, if a firm has a production process by which it can achieve any input-output n -tuple in the set $X_1 \subseteq \mathbb{R}^n$ and also another process by which it can achieve any n -tuple in $X_2 \subseteq \mathbb{R}^n$, then we might assume that altogether it could achieve any vector $\mathbf{z} = \mathbf{x}_1 + \mathbf{x}_2$ such that $\mathbf{x}_1 \in X_1$ and $\mathbf{x}_2 \in X_2$ (if operating one of the processes imposes no external effects on the other process). Or if there are m firms and Firm i can achieve any input-output plan $\mathbf{x}_i \in X_i \subseteq \mathbb{R}^n$ ($i = 1, \dots, m$), then we might expect the economy to be able to achieve, in the aggregate, any input-output vector $\mathbf{z} \in \mathbb{R}^n$ that's the sum $\mathbf{x}_1 + \dots + \mathbf{x}_m$ of vectors \mathbf{x}_i that each lie in the respective sets X_i (if a firm's production imposes no external effects on the other firms' production possibilities). This motivates the following definition:

Definition: Let X_1 and X_2 be subsets of a vector space V . The sum $X_1 + X_2$ is defined as follows:

$$X_1 + X_2 = \{\mathbf{x}_1 + \mathbf{x}_2 \mid \mathbf{x}_1 \in X_1 \ \& \ \mathbf{x}_2 \in X_2\}.$$

For sets $X_1, \dots, X_m \subseteq V$ we define $X_1 + \dots + X_m$, or $\sum_{i=1}^m X_i$, similarly:

$$X_1 + \dots + X_m = \{\mathbf{x}_1 + \dots + \mathbf{x}_m \mid \mathbf{x}_i \in X_i, \ i = 1, \dots, m\}.$$

For intuition, it's helpful to note that we can write the definition equivalently as

$$X_1 + X_2 = \{\mathbf{z} \in V \mid \exists \mathbf{x}_1 \in X_1 \ \& \ \mathbf{x}_2 \in X_2 \ \text{such that} \ \mathbf{x}_1 + \mathbf{x}_2 = \mathbf{z}\}.$$

If one of the sets is a singleton — for example, $A = \{\mathbf{x}\}$ — we typically write $\mathbf{x} + B$ instead of $\{\mathbf{x}\} + B$ or $A + B$.

Examples:

(1) $\mathbf{0} + A = A$ for any set A .

(2) $A = \{\mathbf{x} \in \mathbb{R}^2 \mid x_1^2 + x_2^2 \leq 1\}$, $B = \{(2, 2)\}$. See Figure 1.

(3) $A = \{\mathbf{x} \in \mathbb{R}^2 \mid x_1^2 + x_2^2 \leq 1\}$, $B = \{(2, 2), (2, 1)\}$. See Figure 2.

(4) $A = \{\mathbf{x} \in \mathbb{R}^2 \mid 1 \leq x_1 \leq 2, 1 \leq x_2 \leq 3\}$, $B = \{\mathbf{x} \in \mathbb{R}^2 \mid (x_1 - 4)^2 + (x_2 - 3)^2 \leq 1\}$.

(5) Suppose one firm's production possibilities are described by the production function f_A and the associated inequality $y \leq f_A(x) = \frac{1}{2}x$, where x is the amount of input used and y is the resulting amount of output, and the inequality reflects the fact that the firm could produce inefficiently, producing less output than the amount it *could* produce with the input amount x . The set of possible input-output combinations (vectors) for this firm would be $A = \{(x, y) \in \mathbb{R}_+^2 \mid y \leq \frac{1}{2}x\}$. Suppose a second firm's production possibilities are described by the production function $y \leq f_B(x) = \sqrt{x}$ with the inequality interpreted the same way. This firm's set of possible input-output combinations is $B = \{(x, y) \in \mathbb{R}_+^2 \mid y \leq \sqrt{x}\}$. Altogether, the aggregate input-output combinations (x, y) that are possible for the two firms are the ones in the set $A + B$ (again, assuming no externalities from one firm's production on the other firm's possibilities). See Figure 3.

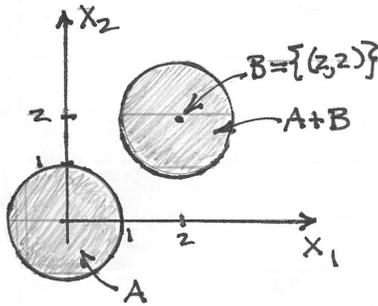


Figure 1

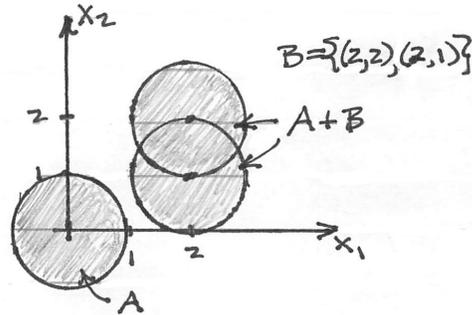


Figure 2

(6) Generally, we don't want to say ahead of time which goods are inputs and which are outputs. Which ones are which will depend on the firm, for example: a particular good might be an output for one firm and an input for another. So rather than doing things the way we did in (5), where effectively we specified that one of the goods is an input (the one measured by x) and the other is an output (measured by y), we instead say that if $x_k > 0$ for good k in an input-output plan $(x_1, x_2) \in \mathbb{R}^2$, then that's the amount of good k produced in the plan (x_1, x_2) ; and if $x_k < 0$, then that's (the negative of) the amount of good k used as input in the plan (x_1, x_2) . Following this convention, the exact same economic situation described in (5) would be described by $A = \{\mathbf{x} \in \mathbb{R}^2 \mid x_1 \leq 0, 0 \leq x_2 \leq \frac{1}{2}(-x_1)\}$ and $B = \{\mathbf{x} \in \mathbb{R}^2 \mid x_1 \leq 0, 0 \leq x_2 \leq \sqrt{-x_1}\}$. See Figure 4. (Note that in this example both firms are using the same good as input to produce the same good as output. That's not so in the next example.)

(7) One firm's production possibilities set is $A = \{\mathbf{x} \in \mathbb{R}^2 \mid x_1 \leq 0, 0 \leq x_2 \leq \frac{3}{2}(-x_1)\}$ and the other firm's is $B = \{\mathbf{x} \in \mathbb{R}^2 \mid x_2 \leq 0, 0 \leq x_1 \leq \frac{1}{3}(-x_2)\}$. See Figure 5. Note that $A + B$ includes the entire negative quadrant. For example, the plan $\mathbf{x}^A = (-4, 6)$ is in A and the plan $\mathbf{x}^B = (3, -9)$ is in B , so the aggregate plan $\mathbf{x} = \mathbf{x}^A + \mathbf{x}^B = (-1, -3)$ is in $A + B$. Suppose the economy has an endowment $\hat{\mathbf{x}} = (4, 9)$ of the two goods and allocates the endowment to the two firms so as to have Firm A do \mathbf{x}^A and Firm B do \mathbf{x}^B . Now the economy would have $\hat{\mathbf{x}} + (-1, -3) = (3, 6)$ — *i.e.*, less of both goods than it started with. That would be an especially bad way to allocate the endowment to production. Suppose you were the economy's sole consumer (Robinson Crusoe? ... or Tom Hanks?) and these two production processes were available to you. How would you allocate the endowment $\hat{\mathbf{x}} = (4, 9)$?

Exercise: Draw a diagram for Example 4, depicting the sets A, B , and $A + B$.

Sum-of-Sets Maximization Theorem: Let X_1, X_2, \dots, X_m be subsets of a vector space V , and for each $i = 1, \dots, m$ let $\bar{\mathbf{x}}_i \in X_i$. Let $\bar{\mathbf{x}} = \sum_{i=1}^m \bar{\mathbf{x}}_i$, let $X = \sum_{i=1}^m X_i$, and let $f : V \rightarrow \mathbb{R}$ be a linear function. Then $\bar{\mathbf{x}}$ maximizes f on X if and only if, for each $i = 1, \dots, m$, $\bar{\mathbf{x}}_i$ maximizes f on X_i .

Proof: Exercise.

Remark: In the vector space \mathbb{R}^n , real-valued linear functions have the form $f(\mathbf{x}) = \mathbf{p} \cdot \mathbf{x}$, so the theorem says that $\bar{\mathbf{x}}$ maximizes $\mathbf{p} \cdot \mathbf{x}$ on X if and only if, for each $i = 1, \dots, m$, $\bar{\mathbf{x}}_i$ maximizes $\mathbf{p} \cdot \mathbf{x}$ on X_i . So if \mathbf{p} is a list of prices, then the theorem says that the “aggregate” vector $\bar{\mathbf{x}} = \sum_{i=1}^m \bar{\mathbf{x}}_i$ maximizes value on X if and only if each of the vectors $\bar{\mathbf{x}}_i$ maximizes value on X_i . For example, the aggregate production plan $\bar{\mathbf{x}}$ maximizes value (revenue, or profit) on the set X of aggregate plans if and only if each $\bar{\mathbf{x}}_i$ maximizes value on the respective sets X_i . Because of this application of the theorem, it’s often referred to as a “disaggregation” or “decentralization” theorem: it says that the decision about \mathbf{x} can be decentralized, or disaggregated, into separate decisions about the \mathbf{x}_i vectors without compromising the objective of choosing a value-maximizing \mathbf{x} . Of course, this requires that f — *i.e.*, value — be a linear function, and (b) that there are no external effects, in which the choice of some \mathbf{x}_i affects some other set X_j of possible choices.

Exercise: Provide a counterexample to show that linearity of the function f is required in the theorem.

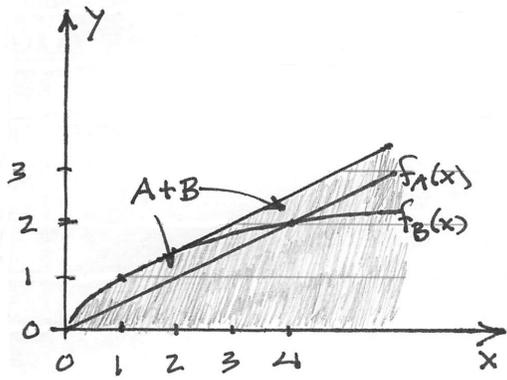


Figure 3

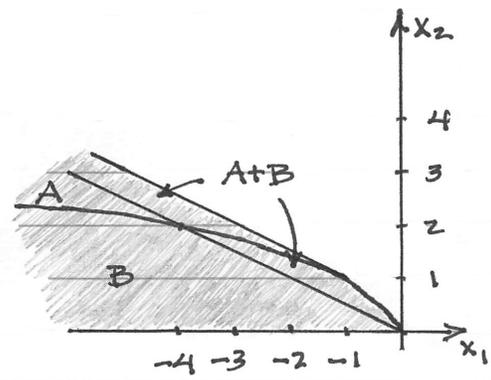


Figure 4

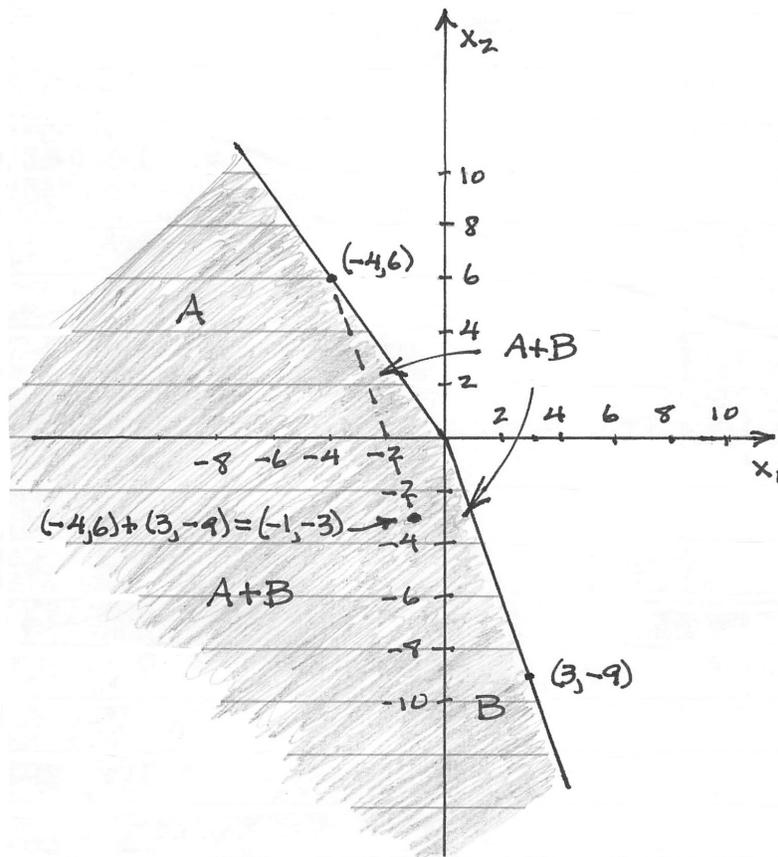


Figure 5