Course of Mathematics1

Chapter VI : Linear Algebra

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The 1st year Common core In Sciences and Technology Badji Mokhtar-Annaba University

Academic Year 2024-2025

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	Methods of mathematical reasoning

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	Real function of a real variable

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CHAPITRE 6______Linear Algebra

6.1 Laws of internal composition

Definition 6.1.1 Let G a set. An intenal composition on G is an application of $G \times G$ in G. If we write it down

$$G \times G \rightarrow G$$
 $(a,b) \rightarrow a * b$

we are talking about the law * and they say that a*b is the compound of a and b for the law *.

Example 6.1.1 On $G = \mathbb{Z}$, the addition defined by

$$\begin{array}{ccc} \mathbb{Z} \times \mathbb{Z} & \to & \mathbb{Z} \\ (a,b) & \to & a+b \end{array}$$

the multplication

$$\mathbb{Z} \times \mathbb{Z} \quad \to \quad \mathbb{Z}$$
$$(a,b) \quad \to \quad a \times b$$

Example 6.1.2 and the subtraction

$$\mathbb{Z} \times \mathbb{Z} \to \mathbb{Z}$$
 $(a,b) \to a-b$

 $are \quad internal \ composition \ laws$

On $G = \mathbb{R}^2$ the addition

$$\mathbb{R}^2 \times \mathbb{R}^2 \to \mathbb{R}^2$$

$$((x_1, y_1), (x_2, y_2)) \to (x_1, y_1) + (x_2, y_2) = (x_1 + x_2, y_1 + y_2)$$

is internal law.

Example 6.1.3 In \mathbb{R}^* we define the law δ by :

$$x\delta y = x + y + \ln|xy|$$

then the law δ is internal on $\mathbb{R}^*, indeed,$ soit $x;y\in\mathbb{R}^*$, let's show that $x\delta y\in\mathbb{R}^*$, as

$$(x\delta y = 0) \Leftrightarrow (x + y + \ln|xy| = 0)$$

$$\Leftrightarrow (\ln|xy| = -(x + y))$$

$$\Leftrightarrow (|xy| = e^{-(x+y)})$$

$$\Leftrightarrow (x \neq 0 \text{ and } y \neq 0)$$

so $x\delta y \in \mathbb{R}^*$ is an internal law.

Definition 6.1.2 Let * an internal law on a set G.

1) The law * is commutative if

$$\forall x, y \in G, \quad x * y = y * x$$

2) The law * is associative if

$$\forall x; y; z \in G, \quad (x * y) * z = x * (y * z)$$

3) The law * admits on G a neutral element, noted e, if

$$\exists e \in G, \ \forall x \in G, \ x * e = e * x = x$$

if, you can also, the law * is commutative, just show that

$$\forall x \in G, \quad x * e = x$$

Example 6.1.4 In $\mathbb{R} - \left\{\frac{1}{2}\right\}$ The internal law * is defined by :

$$x * y = x + y - 2xy$$

the law * is internal on $\mathbb{R} - \left\{\frac{1}{2}\right\}$, indeed, let $x, y \in \mathbb{R} - \left\{\frac{1}{2}\right\}$, show that $x * y \in \mathbb{R} - \left\{\frac{1}{2}\right\}$ as

$$x * y = \frac{1}{2} \Leftrightarrow x + y - 2xy = \frac{1}{2}$$

$$\Leftrightarrow x (1 - 2y) - \frac{1}{2} (1 - 2y) = 0$$

$$\Leftrightarrow (1 - 2y) \left(x - \frac{1}{2} \right) = 0$$

$$\Leftrightarrow \left(y - \frac{1}{2} \right) \left(x - \frac{1}{2} \right) = 0$$

$$\Leftrightarrow y = \frac{1}{2}, \text{ or } x = \frac{1}{2}$$

so $x * y \in \mathbb{R} - \left\{\frac{1}{2}\right\}$ and then * is an internal law. Let $x, y; z \in \mathbb{R} - \left\{\frac{1}{2}\right\}$, we have

$$x * y = x + y - 2xy = y + x - yx = y * x$$

then the law * is commutative.

$$(x*y)*z = (x+y-2xy)*z = (x+y-2xy)+z-2(x+y-2xy)z$$

$$= x+y+z-2xy-2xz-2yz+4xyz$$

$$= x+(y+z-2yz)-2x(y+z-2yz)$$

$$= x+(y*z)-2x(y*z) = x*(y*z)$$

then the law * is associative. Let $e \in \mathbb{R} - \left\{\frac{1}{2}\right\}$, such that x * e = e * x = x, then

$$x + e - 2xe = e + x - 2ex = x \Leftrightarrow e(1 - 2x) = 0 \Leftrightarrow e = 0$$

then a law accepts as the neutral element the element e = 0.

Definition 6.1.3 Let * an internal law on a set G, having a neutral element e and let $x \in G$. It is said that x accepts a symmetrical element x' by the law \star , si

$$x * x' = x' * x = e$$

Example 6.1.5 On $\mathbb{R} - \left\{ \frac{1}{2} \right\}$, we define the internal law \star by :

$$x * y = x + y - 2xy$$

the law * admits like neutral element. Soit $x \in \mathbb{R} - \left\{\frac{1}{2}\right\}$, such that $x \star x' = x' * x = e$, then

$$x + x' - 2xx' = x'(1 - 2x) = -x \Leftrightarrow x' = \frac{x}{2x - 1},$$

then, the symmetrical element of x is

$$x' = \frac{x}{2x - 1}$$
, for all $x \in \mathbb{R} - \left\{ \frac{1}{2} \right\}$

show that $x' \in \mathbb{R} - \left\{\frac{1}{2}\right\}$. Indeed, let $x, y \in \mathbb{R} - \left\{\frac{1}{2}\right\}$, show that $x \star y \in \mathbb{R} - \left\{\frac{1}{2}\right\}$, we have

$$x' = \frac{1}{2} \Leftrightarrow 2x - 1 = 2x \Leftrightarrow -1 = 0$$

which is absurd, hence $x' \in \mathbb{R} - \left\{\frac{1}{2}\right\}$.

Definition 6.1.4 Let G a set provided with two internal composition laws, denoted Δ and \star . They say * is distributive in relation to Δ if

$$\forall x, y, z \in G, \quad x * (y\Delta z) = (x * y) \Delta (x * z)$$

6.1.1 Group Structure

Definition 6.1.5 Let G provided with a law of internal composition *. It is said that (G,*) is a group if the law * satisfies the following three conditions:

- 1) * is associative.
- 2) * admits a neutral element
- 3) Each element of G allows a symmetrical for *.

If, moreover, the law is commutative, it is said that the group is commutative or abelian (named after the mathematician Abel).

Example 6.1.6 1) $(\mathbb{Z},+)$ is a commutative group.

- 2) (\mathbb{R}, \times) is not a group because 0 does not allow symmetrical elements.
- 3) (\mathbb{R}^*, \times) is a commutative group.

Definition 6.1.6 Let (G, *) a group. A part $H \subset G$ (non-empty) is a subgroup of G if the restriction of the operation * to H gives it the group structure.

Proposition 6.1.1 Let H is a non-empty part of the group G. Then, H is subgroup de G if and only of,

- 1) For all $x, y \in H$, we have $x * y \in H$,
- 2) For all $x \in H$, we have $x' \in H$, avec $x' \in is$ the symmetrical of x.

Example 6.1.7 (\mathbb{R}_+^*, \times) is a subgroup of (\mathbb{R}_+^*, \times) . Indeed:

- 1) Si $x, y \in \mathbb{R}_+^*$, alors $x \times y \in \mathbb{R}_+^*$,
- 2) Si $x \in \mathbb{R}_+^*$ alors $x' = \frac{1}{x}$ symmetrical element of x and $x' = \frac{1}{x} \in \mathbb{R}_+^*$.

Example 6.1.8 We pose $2\mathbb{Z} = \{2z : z \in \mathbb{Z}\}, \{2\mathbb{Z}, +\}$ is a subgroup of \mathbb{Z} . Indeed:

1) If $x, y \in 2\mathbb{Z}$, it exists $x_1 \in \mathbb{Z}$ such that $x = 2x_1$ and $y = 2y_1$, then

$$x + y = 2x_1 + 2y_1 = 2(x_1 + y_1) \in 2\mathbb{Z}.$$

2) If $x \in 2\mathbb{Z}$, it exists $x_1 \in \mathbb{Z}$ such that $x = 2x_1$ then

$$-x = -2x_1 = 2(-x) \in 2\mathbb{Z}.$$

6.1.2 Ring structure

Definition 6.1.7 Let A a set provided with two internal composition laws, denoted Δ and \star . $(A, \Delta, *)$ is said to be a ring if the following conditions are satisfies:

- 1) (A, Δ) is a commutative group.
- 2) The law * is associative.
- 3) The law * is distributive in relation to the law Δ .

If, moreover, the law * is commutative, it said that the law $(A, \Delta, *)$ is commutative.

If the law * allows a neutral element, it is said that the ring $(A, \Delta, *)$ is unitary.

Example 6.1.9 $(\mathbb{Z},+,.)$ is a ring commutative and unitary.

6.1.3 structure of a body

Definition 6.1.8 Let k a set provided with two internal composition laws, denoted Δ and \star . $(A, \Delta, *)$ is said to be a body if the following conditions are satisfies:

- 1) $(\mathbb{k}, \Delta, *)$ is a ring.
- 2) $(\mathbb{k} \{e\}, \Delta)$ is a group, hence e is the neutral element of *.

Example 6.1.10 $(\mathbb{R}, +, .)$ is a commutative body.

6.2 Vector Espace

6.2.1 Definitions and elementary properties

Let \mathbb{k} be a commutative body (usually it's \mathbb{R} or \mathbb{C}) and let E be a non-empty assembly provided with an internal operation denoted by (+)

$$(+): E \times E \to E$$

 $(x,y) \to (x+y)$

and an external operation noted (.)

$$(.): \mathbb{k} \times E \to E$$

 $(\lambda, y) \to (\lambda.y)$

Definition 6.2.1 A vector space on the body \mathbb{k} or a \mathbb{k} -vector space is a triplet (E, +, .) such that :

- 1) (E, +) is a commutative group.
- 2) $\forall \lambda \in \mathbb{k}, \forall x, y \in E, \lambda. (x + y) = \lambda.x + \lambda.y.$
- 3) $\forall \lambda, \mu \in \mathbb{k}, \forall x \in E, (\lambda + \mu) . x = \lambda . x + \mu . x$.
- 4) $\forall \lambda, \mu \in \mathbb{k}, \forall x \in E, (\lambda.\mu).x = \lambda(.\mu.x)$
- 5) $\forall x \in E, 1_k.x = x$

The elements of the vector space are called vectors and those of k are called scalars.

Example 6.2.1 1) $(\mathbb{R}, +, .)$ is a \mathbb{R} -vector space,

- 2) $(\mathbb{C}, +, .)$ is a \mathbb{C} -vector space,
- 3) $(\mathbb{C}, +, .)$ is a \mathbb{R} -vector space,
- 4) If we consider \mathbb{R}^n provided with the following two operations

$$(+): \mathbb{R}^{n} \times \mathbb{R}^{n} \to \mathbb{R}^{n}$$

$$((x_{1}, x_{2}, ..., x_{n}), (y_{1}, y_{2}, ..., y_{n})) \to (x_{1} + y_{1}, x_{2} + y_{2}, ..., x_{n} + y_{n})$$

$$(.): \mathbb{R}^{n} \times \mathbb{R}^{n} \to \mathbb{R}^{n}$$

$$(\lambda (y_{1}, y_{2}, ..., y_{n})) \to (\lambda y_{1}, \lambda y_{2}, ..., \lambda y_{n})$$

It can easily shown that $(\mathbb{R}^n, +, .)$ is a \mathbb{R} -vector space.

Proposition 6.2.1 If E is a k-vector space, then we have the following properies:

- 1) $\forall x \in E, \ 0_{k}.x = 0_{E}.$
- 2) $\forall x \in E, (-1_k) . x = x$
- 3) $\forall \lambda \in \mathbb{k}, \ \lambda.0_E = 0_E$
- 4) $\forall \lambda \in \mathbb{k}, \forall x, y \in E, \lambda (x y) = \lambda . x \lambda . y$
- 5) $\forall \lambda \in \mathbb{k}, \ \forall x \in E, \ \lambda.x = 0_E \Leftrightarrow \lambda = 0_k \ or \ x = 0_E.$

Definition 6.2.2 Let (E, +, .) be \mathbb{k} -vector space and let F be non-empty sub set of F. it is said that F is vector subspace if (F, +, .) is also a \mathbb{k} -vector space.

Remark 6.2.1 1) When (F, +, .) is \mathbb{k} -vector space of (E, +, .) then $0_E \in F$.

2) If $0_E \notin F$, then (F, +, .) can't be a \mathbb{k} -vector space of (E, +, .).

Theoreme 6.2.1 Let (E, +, .) be k-vector space and $F \subset E$, F non empty we have the following equivalence:

- 1) F is a vector subspace of E.
- 2) F is stable by addition and by multiplication, i.e :

$$\forall \lambda \in \mathbb{k}, \ \forall x, y \in F, \ \lambda.x \in F \ and \ x + y \in F$$

3) $\forall \lambda, \mu \in \mathbb{k}, \forall x, y \in F, \lambda x + \mu y \in F$, so

$$F \ is \ a \ vector \ subspace \ \Leftrightarrow \left\{ \begin{array}{l} F \neq \varnothing \\ \forall \lambda, \mu \in \Bbbk, \forall x, y \in F, \lambda.x + \mu.y \in F \end{array} \right.$$

Example 6.2.2 We pose $F = \{(x, y) \in \mathbb{R}^2 : x - y = 0\} \subset \mathbb{R}^2$, then F is a vector subspace, indeed,

- 1) $0_{\mathbb{R}^2} = (0,0) \in F$, because 0-0=0
- 2) $\forall \lambda, \mu \in \mathbb{R}, \forall (x, y), (x', y') \in F$, then x y = 0, and x' y' = 0, so

$$\lambda (x - y) + \mu (x' - y') = (\lambda x + \mu x') - (\lambda y + \mu y') = 0,$$

i.e, $\lambda(x,y) + \mu(x',y') \in F$, so F is vector subspace of \mathbb{R}^2 .

Proposition 6.2.2 The intersection of a non-empty family of vector subspaces is a vector subspace.

Remark 6.2.2 Reuniting two vector subspaces is not necessarily a vector subspace.

Example 6.2.3 Let $F_1 = \{(x,y) \in \mathbb{R}^2 : x = 0\}$ and $F_2 = \{(x,y) \in \mathbb{R}^2 : y = 0\}$ two vector subspaces in \mathbb{R}^2 , $F_1 \cup F_2$ is not a vector subspace, because

$$u_1 = (1,0) \in F_1, u_1 = (0,1) \in F_2 \text{ and } u_1 + u_2 = (1,1) \notin F_1 \cup F_2$$

6.2.2 Sum of two vector subspaces

Definition 6.2.3 Let E_1 , E_2 two vector subspaces of \mathbb{k} -vector space E, it said Sum of two vector subspaces, E_1 and E_2 , which we note $E_1 + E_2$ the following set:

$$E_1 + E_2 = \{x \in E : \exists x_1 \in E_1, \exists x_2 \in E_2 \text{ such that } x = x_1 + x_2\}$$

Example 6.2.4 Let's $E_1 = \{(x, y) \in \mathbb{R}^2 : x = 0\}$ and $E_2 = \{(x, y) \in \mathbb{R}^2 : y = 0\}$ two vector subspaces in \mathbb{R}^2 , if $(x, y) \in \mathbb{R}^2$, then

$$(x,y) = (0,y) + (x,0)$$

 $\in E_1$

So
$$(x, y) \in E_1 + E_2$$
, then $E_1 + E_2 = \mathbb{R}^2$.

Proposition 6.2.3 The sum of two vector subspaces E_1 and E_2 (of the same \mathbb{k} -vector space) is a vector subspace of E container $E_1 \cup E_2$, i, e,

$$E_1 \cup E_2 \subset E_1 + E_2$$

6.2.3 Direct sum of two vector subspaces

Definition 6.2.4 Let E_1, E_2 two vector subspaces of the same \mathbb{k} -vector space E. It will be said that the sum $E_1 \oplus E_2$ of two vector subspaces, is direct if $E_1 \cap E_2 = \{0\}$. We write $E_1 \oplus E_2$.

Proposition 6.2.4 Let E_1 , E_2 two vector subspaces of the same \mathbb{k} -vector space E. The sum $E_1 + E_2$ is direct if $\forall x \in E_1 + E_2$, there is a single vector $x_1 \in E_1$, a single vector $x_2 \in E_2$ such that $x = x_1 + x_2$

Example 6.2.5 Let's $F_1 = \{(x, y, z) \in \mathbb{R}^3 : x = 0\}$ and $F_2 = \{(x, y, z) \in \mathbb{R}^3 : y = z = 0\}$ two vector subspaces in \mathbb{R}^3 .

1) Let $(x, y, z) \in \mathbb{R}^3$, then

$$(x, y, z) = (0, y, z) + (x, 0, 0)$$

 $\in F_1$

then $(x, y, z) \in F_1 + F_2$, hence $F_1 + F_2 = \mathbb{R}^3$.

2) Let $(x, y, z) \in F_1 \cap F_2$, then $(x, y, z) \in F_1$ and $(x, y, z) \in F_2$, it means that x = 0 and y = z = 0, then $(x, y, z) = 0_{\mathbb{R}^3}$, i.e., $F_1 \cap F_2 = \{0\}$.

Finally, we conclude that $\mathbb{R}^3 = F_1 \oplus F_2$.

6.2.4 Generating families, free families and bases

Hereinafter, the vector space (E, +, .) will be designated by E.

Definition 6.2.5 Let E be a vector space and $e_1, e_2, ..., e_n$ elements of E.

1) They say that $\{e_1, e_2, ..., e_n\}$ are free or linearly independent, if for all $\alpha_1, \alpha_2, ..., \alpha_n \in \mathbb{k}$:

$$\alpha_1 e_1 + \alpha_2 e_2 + \ldots + \alpha_n e_n = 0_E \Rightarrow \alpha_1 = \alpha_2 = \ldots = \alpha_n = 0_k$$

if they are not, they are said to be related.

2) They say that $\{e_1, e_2, ..., e_n\}$ is a generates family E, or that E is generated by $\{e_1, e_2, ..., e_n\}$ if

$$\forall x \in E, \exists \alpha_1, \alpha_2, ..., \alpha_n \in \mathbb{k}, \quad x = \alpha_1 e_1 + \alpha_2 e_2 + ... + \alpha_n e_n$$

3) If $\{e_1, e_2, ..., e_n\}$ is a free and generates family of E, so $\{e_1, e_2, ..., e_n\}$ is called a base of E.

Example 6.2.6 On \mathbb{R}^2 , we pose $u_1 = (1,0)$, $u_2 = (1,-1)$, then $\{u_1, u_2\}$ is a base of \mathbb{R}^2 . Indeed

i) $\{u_1, u_2\}$ is free. $\forall \alpha_1, \alpha_2 \in \mathbb{R}$,

$$(\alpha_1 u_1 + \alpha_2 u_2 = 0) \Rightarrow \alpha_1 (1,0) + \alpha_2 (1,-1) = (0,0)$$
$$\Rightarrow (\alpha_1 + \alpha_2, -\alpha_2) = (0,0)$$
$$\Rightarrow \alpha_1 = \alpha_2 = 0$$

ii) $\{u_1, u_2\}$ is generating. $\forall (x, y) \in \mathbb{R}^2$,

$$(x,y) = \alpha_1 u_1 + \alpha_2 u_2 = (\alpha_1 + \alpha_2, -\alpha_2) \Rightarrow \alpha_2 = -y \in \mathbb{R} \text{ and } \alpha_1 = x + y \in \mathbb{R},$$

then it existe $\alpha_1, \alpha_2 \in \mathbb{R}$

Remark 6.2.3 In a vector space E, all non-zero vector is free.

Example 6.2.7 in all the polynomials of degree less than or equal to 2 with real coefficients and with an indeterminate x

$$\mathbb{R}_{2}[x] = \{P(x) = a + bx + cx^{2} : a, b, c \in \mathbb{R}\}\$$

then $\{p_1(x) = 1, p_2(x) = x, p_3(x) = x^2\}$ is a base family. Indeed i) Let $\alpha, \beta, \gamma \in \mathbb{R}$, then

$$\forall x \in \mathbb{R} : \alpha p_1(x) + \beta p_2(x) + \gamma p_3(x) = 0 \Leftrightarrow \forall x \in \mathbb{R} : \alpha + \beta x + \gamma x^2 = 0$$

what gives $\alpha = \beta = \gamma = 0$, then then $\{1, x, x^2\}$ is a free family.

ii) Let $P \in \mathbb{R}_2[x]$, then it exists $a, b, c \in \mathbb{R}$, such that

$$\forall x \in \mathbb{R} : P(x) = a + bx + cx^2 = ap_1(x) + bp_2(x) + cp_3(x)$$

i, e,

$$P = ap_1 + bp_2 + cp_3$$

then $\{1, x, x^2\}$ is generating.

Proposition 6.2.5 If $\{e_1, e_2, ..., e_n\}$ and $\{u_1, u_2, ..., u_m\}$ are two bases of the vector space E, then n = m.

Remark 6.2.4 If a vector space E admits a base then all the bases of E have the same number of elements (or same cardinal), this number does not depend on the base but it depends only on the space E.

Definition 6.2.6 Let E be a k-vectoriel space of base $B = \{e_1, e_2, ..., e_n\}$, The dimension of E, denoted dim E, is the number defined by dim(E) = Card(B) where Card(B) is the cardinal of B.

Example 6.2.8 We pose $e_1 = (1, 0, 0), e_2 = (0, 1, 0), e_3 = (0, 0, 1), then <math>\{e_1, e_2, e_3\}$ is a base of \mathbb{R}^3 , so

$$\dim (\mathbb{R}^3) = Card (\{e_1, e_2, e_3\}) = 3$$

Example 6.2.9 On $\mathbb{R}_2[x]$, the family $\{1, x, x^2\}$ is a base of $\mathbb{R}_2[x]$

$$\dim \mathbb{R}_2[x] = Card\{1, x, x^2\} = 3$$

Theoreme 6.2.2 Let E a vector space of dimension n, then

- 1) If $\{e_1, e_2, ..., e_n\}$ is a base of $E \Leftrightarrow \{e_1, e_2, ..., e_n\}$ is generated $\Leftrightarrow \{e_1, e_2, ..., e_n\}$ is free.
- 2) If $\{e_1, e_2, ..., e_p\}$ are p vectors in E, with $p \succ n$, then $\{e_1, e_2, ..., e_p\}$ cannot be free, moreover si $\{e_1, e_2, ..., e_p\}$ is generaty, then there are n parmis vectors $\{e_1, e_2, ..., e_p\}$ which form a basis E.
- 3) If $\{e_1, e_2, ..., e_p\}$ are p vectors in E, with p < n, then $\{e_1, e_2, ..., e_p\}$ cannot be generaty, then it exist (n-p) vectors $\{e_{p+1}, e_{p+2}, ..., e_n\}$ on E suc that $\{e_1, e_2, ..., e_{p+1}, ..., e_n\}$ is a basis for E.
- 4) If F be a vector subspace of E then dim $F \leq n$, and more dim $F = n \Leftrightarrow F = E$.

6.3 Linear application

6.3.1 Definitions

Definition 6.3.1 Let's E and F two k-vector spaces. An application f of E on F is linear application if satisfies the following two conditions:

$$\forall x, y \in E, \quad f(x+y) = f(x) + f(y)$$

 $\forall x \in E, \forall \lambda \in \mathbb{k}, \quad f(\lambda x) = \lambda f(x)$

where in an equivalent manner

$$\forall x, y \in E, \ \forall \lambda \in \mathbb{k}, \ f(\lambda x + y) = \lambda f(x) + f(y)$$

Remark 6.3.1 The set's of the linear application of E on F denoted $\mathcal{L}(E, F)$.

Example 6.3.1 The application f defined by

$$f: \mathbb{R}^3 \to \mathbb{R}^2$$
$$(x, y, z) \to f(x, y, z) = (2x + y, y - z)$$

is a linear application. Indeed, let's (x,y,z) , $(x',y',z') \in \mathbb{R}^3$ and $\lambda \in \mathbb{R}$, we have

$$f[(x,y,z) + (x',y',z')] = f(x+x',y+y',z+z')$$

$$= (2(x+x') + (y+y'), (y+y') - (z+z'))$$

$$= (2x + 2x' + y + y', y + y' - z - z')$$

$$= ((2x + y) + (2x' + y'), (y - z) + (y' - z'))$$

$$= (2x + y, y - z) + (2x' + y', y' - z')$$

$$= f(x,y,z) + f(x',y',z')$$

and

$$f[\lambda(x, y, z)] = f(\lambda x, \lambda y, \lambda z) = (2\lambda x + \lambda y, \lambda y - \lambda z) = (\lambda(2x + y), \lambda(y - z))$$
$$= \lambda(2x + y, y - z)$$
$$= \lambda f(x, y, z)$$

Remark 6.3.2 All the applications aren't linear applications.

Definition 6.3.2 Let's E and F are two k-vector spaces, and let $f \in \mathcal{L}(E, F)$. They say that

- 1) f is an isomorphism of E on F, if f is bijective.
- 2) f is an endomorphism, if (E, +, .) = (F, +, .).
- 3) f is an autorphism, if f is endorphism and isomorphism.

Example 6.3.2 The application f defined by

$$f: \mathbb{R} \to \mathbb{R}$$

 $x \to f(x) = -2x$

is an automorphisme, Indeed, let $x, y, \lambda \in \mathbb{R}$, we have

$$f(\lambda x + y) = -2(\lambda x + y) = \lambda(-2x) + (-2y) = \lambda f(x) + f(y)$$

and the application f is bijective, where

$$f^{-1}$$
 : $\mathbb{R} \to \mathbb{R}$
 $x \to f^{-1}(x) = \frac{-1}{2}x$

Notation.

The null application, denoted $0_{\mathcal{L}(E,F)}$ is given by :

$$f: E \to F, \quad x \to f(x) = 0_F$$

the identity application, noted id_E is given by :

$$id_E: E \to F, \quad x \to id_E(x) = x$$

Proposition 6.3.1 Let f is a linear application of E on F, we have

1)
$$f(0_E) = 0_F$$

2)
$$\forall x \in E : f(-x) = -f(x)$$

Proof Let $x \in E$, we have

$$1)f(0_E) = f(0_k.0_E) = 0_k.f(0_E) = 0_F,$$

$$2)f(-x) = f((-1).x) = (-1)f(x) = -f(x)$$

6.3.2 Kernel, image, and rank of a linear application

Definition 6.3.3 Let f be a linear application of E on F.

1) The set f(E) is called the image of the linear application f and is denoted $\operatorname{Im} f$ i.e

$$\operatorname{Im} f = \{f(x) : x \in E\}$$

2) The set $f^{-1}(\{0\})$ is called the kernel of the linear application and is denoted ker f i.e

$$\ker f = \{ x \in E, \quad f(x) = 0_F \}$$

Example 6.3.3 Let $f: \mathbb{R}^2 \to \mathbb{R}$ be a linear application defined by

$$(x,y) \to f(x,y) = x - y$$

The kernel of the linear application f,

$$\ker f = \{(x,y) \in \mathbb{R}^2 : x - y = 0\}$$
$$= \{(x,y) \in \mathbb{R}^2 : x = y\}$$
$$= \{x(1,1), x \in \mathbb{R}\}$$

then the ker f is a vector subspace generated by e = (1,1) then it's dimension one, and its base is $\{e\}$.

The image of the linear application f,

Im
$$f = \{f(x,y) : (x,y) \in \mathbb{R}^2\}$$

= $\{x - y, (x,y) \in \mathbb{R}^2\} = \mathbb{R}$

Proposition 6.3.2 Let f be a linear application of E on F.

- 1) Im f is a vector subspace of F.
- 2) $\ker f$ is a vector subspace of E.

Definition 6.3.4 Let f be a linear application of E in F, if dim Im $f = n < +\infty$, then n its said the rank of f and and the note rg(f).

Proposition 6.3.3 Let f be a linear application of E in F, we have the following equivalences:

- (i) f is surjective $\Leftrightarrow \operatorname{Im} f = F$
- (ii) f is injective $\Leftrightarrow \ker f = \{0_E\}$.

Example 6.3.4 Let $f: \mathbb{R}^2 \to \mathbb{R}^2$ a linear application defined by

$$(x,y) \rightarrow f(x,y) = (y,x)$$

we have

Im
$$f = \{f(x,y) : (x,y) \in \mathbb{R}^2\} = \{(y,x) : (x,y) \in \mathbb{R}^2\}$$

= $\{y(1,0) + x(0,1) : (x,y) \in \mathbb{R}^2\},$

and

$$\ker f = \left\{ (x, y) \in \mathbb{R}^2 : (y, x) = 0_{\mathbb{R}^2} \right\} = \left\{ (0, 0) \right\}$$

then Im $f = \mathbb{R}^2$ and ker $f = \{0_{\mathbb{R}^2}\}$, then f is bijective.

6.3.3 linear application to finite dimension spaces

Proposition 6.3.4 Let E and F two k-vector spaces and f and two linear applications of E in F. If E is finite dimension n and $\{e_1, e_2, ..., e_n\}$ is a base of E, then

$$\forall k \in \{1, 2, ..., n\} : f(e_k) = g(e_k) \Leftrightarrow \forall x \in E : f(x) = g(x)$$

Proof the implication (\Leftarrow) is obvious.

For (\Rightarrow) we have E is generated by $\{e_1, e_2, ..., e_n\}$, donc

$$\forall x \in E, \exists \lambda_1, \lambda_2, ..., \lambda_n \in \mathbb{k} : x = \lambda_1 e_1 + \lambda_2 e_2 + ... + \lambda_n e_n,$$

as f and g are linears, then

$$f(x) = f(\lambda_1 e_1 + \lambda_2 e_2 + \dots + \lambda_n e_n) = \lambda f(e_1) + \lambda_2 f(e_2) + \dots + \lambda_n f(e_n)$$

$$g(x) = g(\lambda_1 e_1 + \lambda_2 e_2 + \dots + \lambda_n e_n) = \lambda g(e_1) + \lambda_2 g(e_2) + \dots + \lambda_n g(e_n)$$

so if we suppose that $\forall k \in \{1, 2, ..., n\} : f(e_k) = g(e_k)$ then we deduce

$$\forall x \in E, f(x) = g(x)$$

Example 6.3.5 Let f be an application of \mathbb{R}^2 in \mathbb{R} such that

$$f(1,0) = -1$$
 and $f(0,1) = 4$,

then $\forall (x,y) \in \mathbb{R}^2$, we have

$$f(x,y) = f[x(1,0) + y(0,1)] = xf(1,0) + y(0,1)$$
$$= -x + 4y$$

Proposition 6.3.5 Let f be a linear application of E in F with dimension of E is finite, we have

$$\dim E = \dim \ker(f) + \dim \operatorname{Im}(f)$$

Example 6.3.6 Let f be a linear application of \mathbb{R}^2 in \mathbb{R} defined by

$$f(x,y) = -x + 5y$$

we have

$$\ker(f) = \{ \forall (x, y) \in \mathbb{R}^2 : f(x, y) = 0 \} = \{ (x, y) \in \mathbb{R}^2 : x = 5y \}$$
$$= \{ y (5, 1) : y \in \mathbb{R} \},$$

then dim ker(f) = 1 as dim $\mathbb{R}^2 = 1$, then

$$\dim \operatorname{Im}(f) = \dim \mathbb{R}^2 - \dim \ker(f) = 1$$

Proposition 6.3.6 Let f be a linear application of E in F with dim $E = \dim F = n$. The following equivalences are then obtained

$$f \text{ is isomrphism } \Leftrightarrow f \text{ is surjective} \Leftrightarrow \dim \operatorname{Im}(f) = \dim F$$

$$\Leftrightarrow f \text{ is injective} \Leftrightarrow \operatorname{Im}(f) = F$$

$$\Leftrightarrow \dim \ker(f) = 0 \Leftrightarrow \ker(f) = \{0\}$$

Remark 6.3.3 Of this proposition, we deduce that f is isomorphism of E in F with dim E finite then necessarily dim $E = \dim F$ in other words, if dim $E \neq \dim F$ then f cannot be an isomorphism.

Example 6.3.7 Let $f: \mathbb{R}^2 \to \mathbb{R}^2$ defined by

$$f(x,y) = (2x - y, x)$$

we have

$$\ker(f) = \{(x,y) \in \mathbb{R}^2 : f(x,y) = 0\}$$
$$= \{(x,y) \in \mathbb{R}^2 : 2x - y = x = 0\}$$
$$= \{(0,0)\}$$

as dim f = 2 and $ker(f) = \{0_{\mathbb{R}^2}\}$, then f is an isomorphism.

Exercise 1 We define in G =]-1,1[the internal law * as follows

$$\forall (x,y) \in G \times G : x * y = \frac{x+y}{1+xy}$$

Show that (G, *) is a commutatif group.

Solution

the law * is internal in]-1,1[. Indeed, let's $x,y\in$]-1,1[, let's show that $x*y\in$]-1,1[. We have

$$x * y \in]-1, 1[\Leftrightarrow |x * y| < 1 \Leftrightarrow \frac{|x + y|}{|1 + xy|} < 1$$

$$\Leftrightarrow |x + y| < |1 + xy| \Leftrightarrow (x + y)^{2} < (1 + xy)^{2}$$

$$\Leftrightarrow x^{2} (1 - y^{2}) - (1 - y^{2}) < 0$$

$$\Leftrightarrow (1 - x^{2}) (1 - y^{2}) > 0$$

as $x, y \in]-1, 1[$, then $(1-x^2)(1-y^2) \succ 0$, hence $x * y \in]-1, 1[$ and then * is an internal law.

The law * is commutative : for all $(x, y, z) \in G^3$

$$x * y = \frac{x+y}{1+xy} = \frac{y+x}{1+yx} = y * x$$

The law * is associative : for all $(x, y, z) \in G^3$

$$x*(y*z) = x*\left(\frac{y+z}{1+yz}\right) = \frac{x+\frac{y+z}{1+yz}}{1+x\frac{y+z}{1+yz}} = \frac{x+y+z+xyz}{1+yz+xy+xz}$$

and a similar calculation gives the same result for (x * y) * z.

The law * admits a neutral element, because for all $x \in]-1,1[$

$$(x * e = x) \Leftrightarrow \frac{x + e}{1 + xe} = x \Leftrightarrow x + e = x(1 + xe)$$

 $\Leftrightarrow x^2 e = e \Leftrightarrow e = 0, \text{ because } x^2 \neq 1$

then e = 0 is the neutral element for the law *.

The element of G admits an inverse in G. Let $x \in G$, then

$$(x*x'=e) \Leftrightarrow \frac{x+x'}{1+xx'} = 0 \Leftrightarrow x+x'=0 \Leftrightarrow x'=-x \in]-1,1[,$$

donc the inverse of x is -x, and then (G,*) is a commutatif groupe.

Exercise 2 Let $E = \{(x, y, z) \in \mathbb{R}^3 : x + y - 2z = 2x - y - z = 0\}$ a sub-set of \mathbb{R}^3 .

- (1) Show that E is a vector subspace of \mathbb{R}^3 .
- (2) Determine a family generates of E and extract a basis from it?
- (3) Let $F = \{(x, y, z) \in \mathbb{R}^3 : x + y z = 0\}$ a vector subspace of \mathbb{R}^3 .
 - (i) Determine a generates family of F?
 - (ii) Have we $E \oplus F = \mathbb{R}^3$?

Solution

(1) Let $u = (x, y, z) \in E$, then

$$\begin{cases} x+y-2z=0 \\ 2x-y-z=0 \end{cases} \Leftrightarrow \begin{cases} x+y-2z=0 \\ 3x-3z=0 \end{cases} \Leftrightarrow \begin{cases} x=y \\ x=z \end{cases}$$

then

$$E = \{(x, y, z) \in \mathbb{R}^3 : x = y = z\}$$

. $0_{\mathbb{R}^3} \in E$, because 0 = 0 = 0, so $E \neq \emptyset$.

. Let's $u=(x,y,z)\in E,\ v=(x',y',z')\in E,$ so we have x=y=z and x'=y'=z'. Let $\lambda,\mu\in\mathbb{R},$ then

$$\lambda u + \mu v = \lambda(x, y, z) + \mu(x', y', z') = \left(\lambda x + \mu x', \lambda y + \mu y', \lambda z + \mu z'\right)$$

as $\lambda x + \mu x' = \lambda y + \mu y' = \lambda z + \mu z'$, then x'' = y'' = z'', which shows that $\lambda u + \mu v \in E$.

(2) We have

$$E = \{(x, x, x) : x \in \mathbb{R}\} = \left\{x(1, 1, 1) : x \in \mathbb{R}\right\}$$

then $\{u_1\}$ is a generates family of E, so $\{u_1\}$ is a base of E.

$$(3-i)$$
 Let $(x,y,z) \in F$, then $z=x+y$, so

$$F = \{(x, y, x + y) : x, y \in \mathbb{R}\} = \left\{x(1, 0, 1) + y(0, 1, 1) : x, y \in \mathbb{R}\right\}$$

then $\{u_2, u_3\}$ is a generates family of F. Show that $\{u_2, u_3\}$ is free. Let's $\lambda_2, \lambda_3 \in \mathbb{R}$,

$$\lambda_2 u_{2+} \lambda_3 u_3 = 0_{\mathbb{R}^3} \Rightarrow (\lambda_2, \lambda_3, \lambda_2 + \lambda_3) = (0, 0, 0) \Rightarrow \lambda_2 = \lambda_3 = 0,$$

so $\{u_2, u_3\}$ is a base of F.

(3-ii) As $\{u_1\}$ is a base of E, $\{u_2, u_3\}$ is a basis of F, then if $\{u_1, u_2, u_3\}$ is a basis of \mathbb{R}^3 , we have $E \oplus F = \mathbb{R}^3$, since $Card\{u_1, u_2, u_3\} = \dim \mathbb{R}^3 = 3$, vyou just have to prove $\{u_1, u_2, u_3\}$ is free. Let $\lambda_1, \lambda_2, \lambda_3 \in \mathbb{R}$,

$$\lambda_1 u_1 + \lambda_2 u_{2+} \lambda_3 u_3 = 0_{\mathbb{R}^3} \Rightarrow (\lambda_2 + \lambda_1, \lambda_3 + \lambda_1, \lambda_2 + \lambda_3) = (0, 0, 0)$$
$$\Rightarrow \lambda_1 = \lambda_2 = \lambda_3 = 0$$

then $\{u_1, u_2, u_3\}$ is a basis of \mathbb{R}^3 , so $E \oplus F = \mathbb{R}^3$.

Exercise 3 We consider the application $f: \mathbb{R}^2 \to \mathbb{R}^2$ defined by:

$$f(x,y) = (x - y, -3x + 3y)$$

- (1) Show that f is a linear application.
- (2) Give a basis of its core and a basis of his image.
- (3) Determine $f \circ f$.

Solution

(1) Let's
$$u = (x, y) \in \mathbb{R}^2$$
, $v = (x', y') \in \mathbb{R}^2$ and $\alpha, \beta \in \mathbb{R}$, we have

$$f(\alpha u + \beta v) = f(\alpha x + \beta x', \alpha y + \beta y')$$

$$= (\alpha x + \beta x' - \alpha y - \beta y', -3\alpha x - 3\beta x' + 3\alpha y + 3\beta y')$$

$$= ((\alpha x - \alpha y) + (\beta x' - \beta y'), (-3\alpha x + 3\alpha y) + (-3\beta x' + 3\beta y'))$$

$$= \alpha (x - y, -3x + 3y) + \beta (x' - y', -3x' + 3y') = \alpha f(u) + \beta f(v)$$

which shows that f is linear.

(2) We have

$$\ker(f) = \{(x,y) \in \mathbb{R}^3 : f(x,y) = 0\}$$

$$= \{(x,y) \in \mathbb{R}^3 : x - y = -3x + 3y = 0\}$$

$$= \{(x,y) \in \mathbb{R}^3 : x = y\}$$

$$= \{x(1,1) : x \in \mathbb{R}\},$$

so $\{u_1\}$ is a basis of $\ker(f)$.

$$\begin{aligned} & \mathrm{Im}(f) &= \left\{ f\left(x,y\right) : (x,y) \in \mathbb{R}^{3} \right\} \\ &= \left\{ (x-y, -3x+3y) : (x,y) \in \mathbb{R}^{3} \right\} \\ &= \left\{ (x-y) \left(1, -3\right) : (x,y) \in \mathbb{R}^{3} \right\} \\ &= \left\{ \lambda \left(1, -3\right) : \lambda \in \mathbb{R} \right\} = \left\{ \lambda \left(1, -3\right) : \lambda \in \mathbb{R} \right\} \end{aligned}$$

then $\{u_2\}$ is a basis of Im(f).

(3) Let $(x,y) \in \mathbb{R}^2$, then

$$(f \circ f)(x,y) = f(f(x)) = f(x-y, -3x + 3y)$$

$$= ((x-y) - (-3x + 3y), -3(x-y) + 3(-3x + 3y))$$

$$= (x-y+3x-3y, -3x + 3y - 9x + 9y)$$

$$= (4x-4y, -12 + 12y)$$

Exercise 4 Let $f: \mathbb{R}^3 \to \mathbb{R}^3$ defined by:

$$f(x, y, z) = (-2x + y + z, x - 2y + z, x + y - 2z)$$

- (1) Show that f is a linear application.
- (2) Give a basis of ker(f) and deduce dim(Im(f))
- (3) Give a basis of Im(f).

Solution

(1) Let's $u = (x, y, z) \in \mathbb{R}^3, v = (x', y', z') \in \mathbb{R}^3$, and $\alpha, \beta \in \mathbb{R}$, we have

$$f(\alpha u + \beta v) = (\alpha x + \beta x', \alpha y + \beta y', \alpha z + \beta z')$$

$$= (-2\alpha x - 2\beta x' + \alpha y + \beta y' + \alpha z + \alpha z', \alpha x + \beta x' - 2\alpha y - 2\beta y' + \alpha z + \beta z', \alpha x + \beta x')$$

$$= ((-2\alpha x + \alpha y + \alpha z) + (-2\beta x' + \beta y' + \beta z'), (\alpha x - 2\alpha y + \alpha z) + (\beta x' - 2\beta y' + \beta z')$$

$$= \alpha (2x + y + z, x - 2y + z, x + y - 2z) + \beta (-2x' + y' + z', x' - 2y' + z', x' + y' - 2z)$$

$$= \alpha f(u) + \beta f(v)$$

then f is linear.

(2) We have

$$\ker(f) = \{(x, y, z) \in \mathbb{R}^3 : f(x, y, z) = 0\}$$
$$= \{(x, y, z) \in \mathbb{R}^3 : -2x + y + z = x - 2y + z = x + y - 2z = 0\}$$

Then

$$(x,y,z) \in \ker(f) \Leftrightarrow \begin{cases} -2x+y+z=0 \\ x-y+z=0 \\ x+y-2z=0 \end{cases} \Leftrightarrow \begin{cases} -2x+y+z=0 \\ -3x+3z=0 \\ x+y-2z=0 \end{cases}$$

So

$$\ker(f) = \{(x, y, z) \in \mathbb{R}^3 : x = y = z\}$$
$$= \left\{x(1, 1, 1) : x \in \mathbb{R}\right\}$$

then $\{u_1\}$ is basis of $\ker(f)$, and then

$$\dim (\operatorname{Im} (f)) = \dim \mathbb{R}^3 - \dim \ker (f) = 3 - \operatorname{Card} \{u_1\} = 2$$

(3) We have

$$\operatorname{Im}(f) = \left\{ f(x, y, z) : (x, y, z) \in \mathbb{R}^3 \right\}$$
$$= \left\{ x(-2, 1; 1) + y(1 - 2, 1) + z(1, 1, -2) : (x, y, z) \in \mathbb{R}^3 \right\}$$

Then $\{v_1, v_2, v_3\}$ is a generates family, as $v_1 + v_2 = -v_3$ and dim (Im(f)) = 2, then $\{v_1, v_2\}$ is generates family, show that $\{v_2, v_3\}$ is free. Let $\lambda_2, \lambda_3 \in \mathbb{R}$,

$$\lambda_2 v_2 + \lambda_3 v_3 = 0_{\mathbb{R}^3} \Rightarrow (-2\lambda_2 + \lambda_3, \lambda_2 - \lambda_3, \lambda_2 + \lambda_3) = (0, 0, 0)$$
$$\Rightarrow \lambda_2 = \lambda_3 = 0$$

so $\{v_2, v_3\}$ is a basis of Im(f).