

Let V and W be vector spaces over a field F . A map $T : V \rightarrow W$ is called linear if

$$T(a \cdot \alpha + b \cdot \beta) = a \cdot T(\alpha) + b \cdot T(\beta)$$

We can add linear maps and multiply by scalars:

$$T + S : V \rightarrow W, \alpha \mapsto T(\alpha) + S(\alpha), a \cdot T : V \rightarrow W, \alpha \mapsto a \cdot T(\alpha)$$

With these operations the linear maps from V to W form a vector space, denoted as $L(V, W)$. If V has dimension n and W has dimension m then $\dim L(V, W) = m \times n$.

Linear maps can be identified with matrices. Let $\gamma = \{\alpha_1, \alpha_2, \dots, \alpha_n\}$ be a basis of V and $\sigma = \{\beta_1, \beta_2, \dots, \beta_m\}$ be a basis of W then let

$$T(\alpha_j) = \sum_{i=1}^m A_{ij} \beta_i$$

A is a matrix with m rows and n columns whose entries are the A_{ij} .

A linear map is uniquely determined by its images on the basis:

$$\text{If } \alpha = x_1 \alpha_1 + x_2 \alpha_2 + \dots + x_n \alpha_n \text{ then } T(\alpha) = x_1 T(\alpha_1) + x_2 T(\alpha_2) + \dots + x_n T(\alpha_n)$$

If $A = \text{Mat}(T)$ then

$$\begin{pmatrix} A_{11} & A_{12} & \dots & A_{1j} & \dots & A_{1n} \\ A_{21} & A_{22} & \dots & A_{2j} & \dots & A_{2n} \\ \dots & \dots & \dots & \dots & \dots & \dots \\ A_{m1} & A_{m2} & \dots & A_{mj} & \dots & A_{mn} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \dots \\ \dots \\ x_n \end{pmatrix} = \begin{pmatrix} y_1 \\ y_2 \\ \dots \\ \dots \\ y_m \end{pmatrix}$$

where the y_j are the components of $T(\alpha)$ with respect to the basis γ .

Central for linear maps is the

Theorem. Two linear maps that agree on a basis are equal. Given a basis $\{\alpha_1, \alpha_2, \dots, \alpha_n\}$ of V and n -vectors $\{\beta_1, \beta_2, \dots, \beta_n\}$ in W then there is one and only one linear map $V \rightarrow W$ which extends $\alpha_i \mapsto \beta_i$.

Linear maps can be composed

$$T : V \rightarrow W, S : W \rightarrow R, S \circ T : V \rightarrow R, \alpha \mapsto S(T(\alpha))$$

The composition of linear maps is linear. The matrix of the composition is the product of the matrices.

Given two vector spaces of the same dimensions, there is a one-one and onto (bijective) linear map between them. For example, the vector space $P_n(\mathbb{R})$ of polynomials with real coefficients of degree less than or equal to n is isomorphic to \mathbb{R}^{n+1} .

A linear map is injective if its null-space (kernel) $N(T) = \{0\}$. The range, or image, is another subspace associated with T .

If $T : V \rightarrow W$ is a map between finite dimensional vector spaces then $\dim(\ker(T)) + \dim(\text{im}(T)) = \dim(V)$

The proof starts with any basis of $\ker(T)$, say $\alpha_1, \dots, \alpha_k$. Then let β_1, \dots, β_l be a basis of

$im(T)$. Let $\alpha_{k+1}, \dots, \alpha_{k+l}$ be counter images of the β_j . That is $T(\alpha_{k+1}) = \beta_1, \dots, T(\alpha_{k+l}) = \beta_l$. We claim that $\alpha_1, \dots, \alpha_k, \alpha_{k+1}, \dots, \alpha_{k+l}$ is a basis of V . Indeed, these are linearly independent vectors. Assume that $c_1\alpha_1 + \dots + c_k\alpha_k + c_{k+1}\alpha_{k+1} + \dots + c_l\alpha_l = 0$. We apply T on both sides and get $c_{k+1}T(\alpha_{k+1}) + \dots + c_lT(\alpha_l) = 0, c_{k+1}\beta_1 + \dots + c_l\beta_l = 0$ Thus $c_{k+1} = \dots = c_l = 0$ because the β_j 's are linearly independent. therefore $c_1\alpha_1 + \dots + c_k\alpha_k = 0$ and thus $c_1 = \dots = c_k = 0$ because $\alpha_1, \dots, \alpha_k$ are linearly independent.

No let α be any vector in V . Then $T(\alpha) = c_1\beta_1 + \dots + c_l\beta_l$ because $T(\alpha) \in im(T)$. We look at $\alpha' = c_1\alpha_{k+1} + \dots + c_l\alpha_{k+l}$. Then $T(\alpha') = T(\alpha)$. This shows $T(\alpha - \alpha') = 0$ or $\alpha - \alpha' \in \ker(T)$. Therefore, $\alpha - \alpha' = d_1\alpha_1 + \dots + d_k\alpha_k$, and we get $\alpha = d_1\alpha_1 + \dots + d_k\alpha_k + c_1\alpha_{k+1} + \dots + c_l\alpha_{k+l}$

This shows $k + l = n$ which is our claim.

A most surprising consequence is that a linear map on a finite dimensional space is injective if and only if it is surjective.