

Chapter 26: Vector Spaces

Introduction

Vector spaces form the foundational framework of linear algebra and are vital in various areas of Civil Engineering, such as structural analysis, finite element methods, surveying, and hydraulics. Understanding vector spaces allows engineers to generalize geometric and algebraic operations to higher dimensions, making complex problems more manageable through abstraction and linear representation. This chapter explores the theory of vector spaces with rigor and depth to help Civil Engineering students build strong mathematical reasoning applicable to real-world problems.

26.1 Definition of a Vector Space

A **vector space** (also called a **linear space**) over a field \mathbb{F} (usually \mathbb{R} or \mathbb{C}) is a non-empty set V equipped with two operations:

1. **Vector Addition:** A rule that assigns to each pair of vectors $\mathbf{u}, \mathbf{v} \in V$ a vector $\mathbf{u} + \mathbf{v} \in V$.
2. **Scalar Multiplication:** A rule that assigns to each scalar $\mathbf{a} \in \mathbb{F}$ and each vector $\mathbf{v} \in V$ a vector $\mathbf{a} \cdot \mathbf{v} \in V$.

These operations must satisfy the following axioms for all $\mathbf{u}, \mathbf{v}, \mathbf{w} \in V$ and $\mathbf{a}, \mathbf{b} \in \mathbb{F}$:

Axioms of Vector Space:

1. **Closure under addition:** $\mathbf{u} + \mathbf{v} \in V$
2. **Commutativity of addition:** $\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$
3. **Associativity of addition:** $(\mathbf{u} + \mathbf{v}) + \mathbf{w} = \mathbf{u} + (\mathbf{v} + \mathbf{w})$
4. **Existence of additive identity:** There exists $\mathbf{0} \in V$ such that $\mathbf{v} + \mathbf{0} = \mathbf{v}$
5. **Existence of additive inverse:** For every $\mathbf{v} \in V$, there exists $(-\mathbf{v}) \in V$ such that $\mathbf{v} + (-\mathbf{v}) = \mathbf{0}$
6. **Closure under scalar multiplication:** $\mathbf{a} \cdot \mathbf{v} \in V$
7. **Distributivity over vector addition:** $\mathbf{a} \cdot (\mathbf{u} + \mathbf{v}) = \mathbf{a} \cdot \mathbf{u} + \mathbf{a} \cdot \mathbf{v}$
8. **Distributivity over scalar addition:** $(\mathbf{a} + \mathbf{b}) \cdot \mathbf{v} = \mathbf{a} \cdot \mathbf{v} + \mathbf{b} \cdot \mathbf{v}$

9. **Associativity of scalar multiplication:** $a \cdot (b \cdot v) = (a \cdot b) \cdot v$
10. **Identity scalar multiplication:** $1 \cdot v = v$, where 1 is the multiplicative identity in \mathbb{F}
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26.2 Examples of Vector Spaces

1. **\mathbb{R}^n (Euclidean Space):** The set of all n -tuples of real numbers, $V = \mathbb{R}^n = \{(x_1, x_2, \dots, x_n) \mid x_i \in \mathbb{R}\}$, with usual addition and scalar multiplication.
 2. **Set of Polynomials:** P_n = set of all polynomials of degree $\leq n$ with real coefficients.
 3. **Matrix Space:** The set of all $m \times n$ real matrices: $M_{m \times n}(\mathbb{R})$ is a vector space over \mathbb{R} .
 4. **Function Space:** The set of all real-valued continuous functions defined on an interval $[a, b]$.
 5. **Zero Vector Space:** The set $\{0\}$ is a trivial vector space.
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26.3 Subspaces

A **subspace** W of a vector space V is a subset of V that is itself a vector space under the same operations.

Conditions for $W \subseteq V$ to be a Subspace:

- **Zero vector inclusion:** $0 \in W$
- **Closed under addition:** If $u, v \in W$, then $u + v \in W$
- **Closed under scalar multiplication:** If $a \in \mathbb{F}$ and $v \in W$, then $a \cdot v \in W$

Examples:

- The set of vectors on a line through the origin in \mathbb{R}^3
 - The set of symmetric matrices in $M_{n \times n}$
 - The set of all even functions in the space of continuous functions
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26.4 Linear Combination and Span

- A **linear combination** of vectors $v_1, v_2, \dots, v_k \in V$ is any vector of the form $a_1 v_1 + a_2 v_2 + \dots + a_k v_k$, where $a_i \in \mathbb{F}$.

- The **span** of a set $S = \{v_1, v_2, \dots, v_k\} \subseteq V$ is the set of all linear combinations of vectors in S . $\text{Span}(S) = \{\sum a_i v_i \mid a_i \in \mathbb{F}\}$
 - $\text{Span}(S)$ is always a subspace of V .
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26.5 Linear Independence and Dependence

- A set $\{v_1, v_2, \dots, v_k\}$ is said to be **linearly independent** if $a_1 v_1 + a_2 v_2 + \dots + a_k v_k = 0$ implies all $a_i = 0$.
 - Otherwise, the set is **linearly dependent**.
 - **Implication:** In a dependent set, at least one vector can be expressed as a linear combination of the others.
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26.6 Basis and Dimension

- A **basis** of a vector space V is a linearly independent set of vectors that spans V .
- The **dimension** of V , denoted $\dim(V)$, is the number of vectors in any basis of V .

Examples:

- Standard basis for \mathbb{R}^3 : $\{(1,0,0), (0,1,0), (0,0,1)\}$
 - The dimension of \mathbb{R}^n is n .
 - The zero vector space has dimension 0.
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26.7 Row Space, Column Space, and Null Space

Let A be an $m \times n$ matrix over \mathbb{R} .

- **Row Space:** The vector space spanned by the row vectors of A
- **Column Space:** The vector space spanned by the column vectors of A
- **Null Space:** The set of all solutions x to $Ax = 0$

These are fundamental in solving systems of linear equations.

26.8 Rank and Nullity

- **Rank** of A = dimension of column space (or row space)
- **Nullity** of A = dimension of null space

By the **Rank–Nullity Theorem**: If A is an $m \times n$ matrix, then **$\text{rank}(A) + \text{nullity}(A) = n$**

26.9 Vector Space Isomorphism

Two vector spaces V and W are **isomorphic** if there exists a bijective linear transformation $T: V \rightarrow W$ that preserves vector addition and scalar multiplication.

If $\dim(V) = \dim(W)$, then $V \cong W$.

26.10 Application in Civil Engineering

Vector space concepts are used in:

- **Structural analysis**: Modeling forces as vectors and solving equilibrium equations
- **Finite Element Method (FEM)**: Discretization of continuous systems into vector spaces
- **Surveying**: Coordinate transformations and vector calculations
- **Hydraulics and Fluid Mechanics**: Representing velocity fields and stress tensors
- **CAD and Design**: Coordinate geometry and transformations using vector operations

Understanding the linear structure of these problems makes computation efficient and enables the use of matrix algebra software tools.

26.11 Linear Transformations

A **linear transformation** (or linear map) between two vector spaces V and W over the same field \mathbb{F} is a function **$T: V \rightarrow W$** such that for all **$u, v \in V$** and **$a \in \mathbb{F}$** :

- **$T(u + v) = T(u) + T(v)$**
- **$T(a \cdot v) = a \cdot T(v)$**

Important Properties:

- A linear transformation maps the zero vector in V to the zero vector in W :
 $T(0) = 0$
- The image of a linear transformation is a subspace of W .
- The kernel (null space) of a linear transformation is a subspace of V .

Matrix Representation:

If V and W are finite-dimensional with bases, any linear transformation T can be represented by a **matrix A** , such that $T(x) = A \cdot x$

This is particularly useful in Civil Engineering for transforming coordinate systems, stress-strain relations, and more.

26.12 Inner Product Spaces

An **inner product space** is a vector space V along with an inner product $\langle \cdot, \cdot \rangle: V \times V \rightarrow \mathbb{R}$ that satisfies:

1. **Conjugate symmetry:** $\langle u, v \rangle = \langle v, u \rangle$
2. **Linearity in the first argument:** $\langle au + bv, w \rangle = a\langle u, w \rangle + b\langle v, w \rangle$
3. **Positive-definiteness:** $\langle v, v \rangle \geq 0$ with equality iff $v = 0$

Example (Euclidean Inner Product):

For $u = (u_1, u_2, \dots, u_n)$, $v = (v_1, v_2, \dots, v_n)$, $\langle u, v \rangle = \sum u_i v_i$

Applications:

- Used in measuring angles and lengths
 - Critical in defining **orthogonality** and **orthonormality**
 - In structural analysis, inner products can help determine orthogonal force systems.
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26.13 Orthogonality and Orthonormal Sets

Two vectors u and v are said to be **orthogonal** if $\langle u, v \rangle = 0$. A set of vectors $\{v_1, v_2, \dots, v_n\}$ is **orthonormal** if:

- $\langle v_i, v_j \rangle = 0$ for $i \neq j$ (orthogonal)

- $\langle v_i, v_i \rangle = 1$ for all i (unit vectors)

Gram-Schmidt Orthonormalization Process:

A method for converting a linearly independent set of vectors into an orthonormal set while spanning the same subspace. This is important in numerical methods, finite element modeling, and solving least squares problems.

26.14 Coordinate Systems and Change of Basis

Given a basis $B = \{b_1, b_2, \dots, b_n\}$ for V , every vector $v \in V$ can be uniquely represented as: $v = a_1b_1 + a_2b_2 + \dots + a_nb_n$

The scalars a_1, \dots, a_n are the **coordinates** of v relative to B .

Change of Basis:

If a vector has coordinates $[v]_B$ in basis B and $[v]_C$ in basis C , then $[v]_C = P^{-1} \cdot [v]_B$. Where P is the matrix whose columns are the coordinates of B in terms of C .

This has significant applications in Civil Engineering, such as:

- Changing reference frames in structural analysis
 - Interpreting results from global to local element coordinates in FEM
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26.15 Quotient Spaces

Let W be a subspace of V . The **quotient space** V/W is the set of all cosets: $v + W = \{v + w \mid w \in W\}$

This concept helps simplify complex vector spaces by “modding out” a subspace, making it useful in theoretical mechanics and optimization.

26.16 Dual Spaces

The **dual space** V^* of a vector space V is the set of all linear functionals from V to \mathbb{F} .

A **linear functional** is a map $f: V \rightarrow \mathbb{F}$ such that: $f(a \cdot u + b \cdot v) = a \cdot f(u) + b \cdot f(v)$

Significance in Engineering:

- Appears in **variational principles**, e.g., virtual work in mechanics
 - Used in **stress-strain energy** representation
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26.17 Direct Sums and Decomposition

A vector space V can be expressed as the **direct sum** of two subspaces U and W if:

- $V = U \oplus W$
- Every $v \in V$ can be uniquely written as $v = u + w$, where $u \in U$, $w \in W$
- $U \cap W = \{0\}$

This decomposition is useful in splitting problems into smaller, manageable independent components—important in solving systems of equations in FEM or dynamics.

26.18 Vector Spaces over \mathbb{C}

While most civil engineering problems work over \mathbb{R} , complex vector spaces arise in:

- Vibrational analysis (using complex exponentials)
- Electrical analog modeling of mechanical systems

The theory remains similar but includes complex conjugation in inner product definitions.

26.19 Infinite-Dimensional Vector Spaces

Spaces like the set of all polynomials, functions, or sequences are **infinite-dimensional**.

Applications include:

- **Fourier Series and Transforms** in analyzing vibrations and wave propagation
 - **Functional Analysis** in continuum mechanics and differential equations
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26.20 Computational Tools and Vector Spaces

Software such as MATLAB, ANSYS, and OpenSees implement vector space concepts for:

- Matrix decomposition
- Solving large-scale systems (e.g., in FEM)
- Eigenvalue analysis for stability and dynamic behavior
- Transformation and interpolation of geometric data in CAD models

Engineers must understand the underlying vector space principles to interpret and validate these tools' output.
